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STATE STREET CORP  
Form 13F-HR  
May 15, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: MARCH 31, 2007

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

Institutional Investment Manager filing this report:

Name: STATE STREET CORPORATION  
Address: ONE LINCOLN STREET  
BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA	Boston, Massachusetts	May 10, 2007
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[Signature]	[City, State]	[Date]

Report Type (Check only one):

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

FORM 13F SUMMARY PAGE

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

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

REPORT SUMMARY:

Number of Other Included Managers: 12  
 Form 13F Information Table Entry Total: 3,989  
 Form 13F Information Table Value Total: 521,334,081 (thousands)

List of Other Included Managers:

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

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

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

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
1 800 FLOWERS COM	CL A	68243Q10	4,147	533,037	SH	DEFINED 1,2,6
1-800 CONTACTS INC	COM	68197710	239	14,235	SH	DEFINED 1
1ST SOURCE CORP	COM	33690110	11,676	446,168	SH	DEFINED 1,2
21ST CENTY HLDG CO	COM	90136Q10	181	10,100	SH	DEFINED 1,2
21ST CENTY INS GROUP	COM	90130N10	16,787	791,833	SH	DEFINED 1,2,5
24/7 REAL MEDIA						

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INC	COM NEW	90131420	5,875	731,660	SH	DEFINED	1,5
3COM CORP	COM	88553510	36,096	9,231,638	SH	DEFINED	1,2,5,6
3-D SYS CORP DEL	COM NEW	88554D20	5,582	254,771	SH	DEFINED	1
3M CO	COM	88579Y10	4,153,154	54,339,323	SH	DEFINED	1,2,5,6,7,8,10
4 KIDS ENTMT INC	COM	35086510	341	17,999	SH	DEFINED	1
8X8 INC NEW	COM	28291410	37	25,500	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	19,420	1,318,422	SH	DEFINED	1,2,5,6
A C MOORE ARTS & CRA	COM	00086T10	5,422	254,098	SH	DEFINED	1,2,5,6
A D C							
TELECOMMUNICAT	COM NEW	00088630	49,370	2,949,203	SH	DEFINED	1,2,5,6,7,8,10
A S V INC	COM	00196310	9,167	600,737	SH	DEFINED	1,2,6
AAON INC	COM PAR \$0	00036020	3,990	152,689	SH	DEFINED	1
AAR CORP	COM	00036110	17,379	630,579	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	18,648	705,287	SH	DEFINED	1,2,6
AASTROM							
BIOSCIENCES	COM	00253U10	277	200,800	SH	DEFINED	1,5
ABAXIS INC	COM	00256710	7,942	325,893	SH	DEFINED	1,2
ABB LTD	SPONSORED	00037520	27,988	1,629,086	SH	DEFINED	1,2
ABBOTT LABS	COM	00282410	2,399,372	42,999,501	SH	DEFINED	1,2,5,6,7,8,10
ABERCROMBIE & FITCH	CL A	00289620	177,896	2,350,638	SH	DEFINED	1,2,5,6,7,8,10
ABINGTON CMNTY							
BANCO	COM	00350R10	1,548	77,968	SH	DEFINED	1
ABIOMED INC	COM	00365410	4,513	330,410	SH	DEFINED	1
ABITIBI- CONSOLIDATED	COM	00392410	39	13,683	SH	DEFINED	13
ABM INDS INC	COM	00095710	36,837	1,395,886	SH	DEFINED	1,2,5
ABN AMRO HLDG NV	SPONSORED	00093710	4,067	94,532	SH	DEFINED	1
ABRAXAS PETE CORP	COM	00383010	286	88,029	SH	DEFINED	1,2,5
ABRAXIS							
BIOSCIENCE I	COM	00383E10	15,692	587,478	SH	DEFINED	1,2,5,12
ABX AIR INC	COM	00080S10	6,251	912,538	SH	DEFINED	1,2
ACA CAPITAL HOLDINGS	COM	00083310	902	64,314	SH	DEFINED	1,2
ACACIA RESH CORP	ACACIA TCH	00388130	7,763	490,731	SH	DEFINED	1,2,5
ACADIA PHARMACEUTICA	COM	00422510	5,215	347,236	SH	DEFINED	1,5
ACADIA RLTY TR	COM SH BEN	00423910	26,811	1,028,441	SH	DEFINED	1,2,3,5
ACCELRYIS INC	COM	00430U10	413	64,764	SH	DEFINED	1,2,5
ACCENTURE LTD							
BERMUD	CL A	G1150G11	170,871	4,433,593	SH	DEFINED	1,2,5,6,7,8,10
ACCESS INTEGRATED TE	CL A	00432910	1,409	259,480	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T10	20,389	846,362	SH	DEFINED	1,2,5,6
ACCREDITED HOME LEND	COM	00437P10	3,608	389,254	SH	DEFINED	1,2,5
ACCURAY INC	COM	00439710	446	20,065	SH	DEFINED	1,2
ACCURIDE CORP	COM	00439810	4,753	325,578	SH	DEFINED	1,2,6
ACE LTD	ORD	G0070K10	507,770	8,898,881	SH	DEFINED	1,2,5,6,7,8,10
ACETO CORP	COM	00444610	199	25,237	SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	262	45,878	SH	DEFINED	1,2
ACME PACKET INC	COM	00476410	2,525	170,849	SH	DEFINED	1,2
ACORDA THERAPEUTICS	COM	00484M10	761	39,200	SH	DEFINED	1,2
ACTEL CORP	COM	00493410	10,284	622,524	SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	160	82,564	SH	DEFINED	1,5
ACTIVIDENTITY CORP	COM	00506P10	266	52,628	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	99,902	5,274,643	SH	DEFINED	1,2,5,6,7,8,10
ACTUANT CORP	CL A NEW	00508X20	23,582	464,120	SH	DEFINED	1,2,6

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ACTUATE CORP	COM	00508B10	4,106	786,516	SH	DEFINED	1,5
ACUITY BRANDS INC	COM	00508Y10	51,148	939,536	SH	DEFINED	1,2,5,12
ACXIOM CORP	COM	00512510	50,330	2,352,966	SH	DEFINED	1,2,5,6,10,12
ADAMS RESPIRATORY TH	COM	00635P10	16,583	493,090	SH	DEFINED	1,2,6
ADAPTEC INC	COM	00651F10	8,214	2,122,552	SH	DEFINED	1,2,5,6
ADECCO SA	SPONSORED	00675410	348	21,821	SH	DEFINED	1
ADESA INC	COM	00686U10	39,649	1,435,001	SH	DEFINED	1,2,5,12
ADEZA BIOMEDICAL COR	COM	00686410	492	20,600	SH	DEFINED	1
ADMINISTAFF INC	COM	00709410	17,541	498,329	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	641,047	15,372,818	SH	DEFINED	1,2,5,6,7,8,10
ADOLOR CORP	COM	00724X10	6,285	718,246	SH	DEFINED	1,2,5,6
ADTRAN INC	COM	00738A10	42,327	1,738,289	SH	DEFINED	1,2,5,6,12
ADVANCE AMER CASH AD	COM	00739W10	19,622	1,274,963	SH	DEFINED	1,2,6
ADVANCE AUTO PARTS I	COM	00751Y10	78,565	2,037,995	SH	DEFINED	1,2,5,6,7,8,10
ADVANCED ANALOGIC TE	COM	00752J10	3,833	582,504	SH	DEFINED	1,2,6
ADVANCED ENERGY INDS	COM	00797310	21,901	1,040,932	SH	DEFINED	1,2,6
ADVANCED MAGNETICS I	COM	00753P10	9,958	165,224	SH	DEFINED	1,2,5
ADVANCED MEDICAL OPT	COM	00763M10	33,186	892,098	SH	DEFINED	1,2,5,6,12
ADVANCED MICRO DEVIC	COM	00790310	195,792	14,991,756	SH	DEFINED	1,2,5,6,7,8,10
ADVANCED SEMICONDUCT	SPONSORED	00756M40	12,013	2,015,654	SH	DEFINED	1,4
ADVANTA CORP	CL B	00794220	22,757	519,082	SH	DEFINED	1,2
ADVENT SOFTWARE INC	COM	00797410	20,776	595,810	SH	DEFINED	1,2,5,6
ADVENTRX PHARMACEUTI	COM	00764X10	2,020	807,942	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	16,350	322,994	SH	DEFINED	1,2,6
AEGON N V	ORD AMER R	00792410	1,347	67,532	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	6,528	151,815	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	17,886	1,360,170	SH	DEFINED	1,2,5,6
AEROPOSTALE	COM	00786510	131,841	3,277,193	SH	DEFINED	1,2,5,6,12
AES CORP	COM	00130H10	464,867	21,601,643	SH	DEFINED	1,2,5,6,7,8,10
AETNA INC NEW	COM	00817Y10	1,229,584	28,079,109	SH	DEFINED	1,2,5,6,7,8,10
AFC ENTERPRISES INC	COM	00104Q10	11,252	561,214	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	150,319	2,552,969	SH	DEFINED	1,2,5,6,7,8,10
AFFILIATED MANAGERS	COM	00825210	71,298	658,030	SH	DEFINED	1,2,5,6,10
AFFIRMATIVE INS HLDG	COM	00827210	2,548	147,284	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	9,678	797,880	SH	DEFINED	1,2,5,6
AFFYMETRIX INC	COM	00826T10	46,982	1,562,419	SH	DEFINED	1,2,5,6,12
AFLAC INC	COM	00105510	586,666	12,466,340	SH	DEFINED	1,2,5,6,7,8,10
AFTERMARKET TECHNOLO	COM	00831810	14,896	613,501	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	165,259	4,470,096	SH	DEFINED	1,2,5,10
AGERE SYS INC	COM	00845V30	40,712	1,799,803	SH	DEFINED	1,2,5,6,12
AGILE SOFTWARE CORP	COM	00846X10	6,871	988,588	SH	DEFINED	1,2,6
AGILENT TECHNOLOGIES	COM	00846U10	398,945	11,841,649	SH	DEFINED	1,2,5,6,7,8,10

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AGILYSYS INC	COM	00847J10	23,325	1,038,034	SH	DEFINED	1,2
AGL RES INC	COM	00120410	56,329	1,318,556	SH	DEFINED	1,2,5,6
AGREE REALTY CORP	COM	00849210	5,440	159,339	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	4,274	177,916	SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	480,629	6,498,494	SH	DEFINED	1,2,5,6,7,8,10
AIRCASTLE LTD	COM	G0129K10	913	25,817	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	47,477	1,126,388	SH	DEFINED	1,2,5,6,12
AIRSPAN NETWORKS INC	COM	00950H10	85	22,468	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	25,674	2,499,900	SH	DEFINED	1,2,6
AK STL HLDG CORP	COM	00154710	55,470	2,371,538	SH	DEFINED	1,2,5,6
AKAMAI TECHNOLOGIES	COM	00971T10	107,196	2,147,356	SH	DEFINED	1,2,5,6,7,8,10
AKORN INC	COM	00972810	4,738	701,878	SH	DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	549	7,226	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
ALABAMA NATL BANCORP	COM	01031710	20,123	284,179	SH	DEFINED	1,2
ALAMO GROUP INC	COM	01131110	240	10,344	SH	DEFINED	1
ALASKA AIR GROUP INC	COM	01165910	43,378	1,138,529	SH	DEFINED	1,2,6,7
ALASKA COMMUNICATION	COM	01167P10	12,152	823,897	SH	DEFINED	1,2,6
ALBANY INTL CORP	CL A	01234810	15,993	444,999	SH	DEFINED	1,2
ALBANY MOLECULAR RES	COM	01242310	8,695	882,713	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	94,245	2,279,754	SH	DEFINED	1,2,5,12
ALBERTO CULVER CO NE	COM	01307810	30,742	1,343,621	SH	DEFINED	1,2,5,6,12
ALCATEL-LUCENT	SPONSORED	01390430	13,519	1,143,751	SH	DEFINED	1,2,5,7,8,12,1
ALCOA INC	COM	01381710	991,961	29,261,379	SH	DEFINED	1,2,5,6,7,8,10
ALCON INC	COM SHS	H0130110	13,346	101,241	SH	DEFINED	1,2,5,12
ALESCO FINL INC	COM	01448510	713	81,900	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	31,950	633,425	SH	DEFINED	1,2,5,12
ALEXANDERS INC	COM	01475210	34,027	82,650	SH	DEFINED	1,2,3,5
ALEXANDRIA REAL ESTA	COM	01527110	79,577	792,838	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	27,034	625,209	SH	DEFINED	1,2,5,6,12
ALEXZA PHARMACEUTICA	COM	01538410	511	39,700	SH	DEFINED	1
ALFA CORP	COM	01538510	13,470	728,886	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	37	26,635	SH	DEFINED	1,2
ALICO INC	COM	01623010	3,677	64,138	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	15,209	958,983	SH	DEFINED	1,2,6
ALKERMES INC	COM	01642T10	26,687	1,728,426	SH	DEFINED	1,2,5,6,12
ALLEGHANY CORP DEL	COM	01717510	26,099	69,859	SH	DEFINED	1,2,5

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ALLEGHENY ENERGY INC	COM	01736110	235,524	4,792,915	SH	DEFINED	1,2,5,6,10,13,
ALLEGHENY TECHNOLOGI	COM	01741R10	297,547	2,788,896	SH	DEFINED	1,2,5,6,7,8,10
ALLEGIANT TRAVEL CO	COM	01748X10	479	15,204	SH	DEFINED	1,2
ALLERGAN INC	COM	01849010	397,330	3,585,367	SH	DEFINED	1,2,5,6,10,12,
ALLETE INC	COM NEW	01852230	23,663	507,576	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	73,737	1,196,637	SH	DEFINED	1,2,5,12
ALLIANCE FIBER OPTIC	COM	01868010	21	10,841	SH	DEFINED	1
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	266	11,312	SH	DEFINED	1,2
ALLIANCE IMAGING INC	COM NEW	01860620	5,973	684,169	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	26,129	2,830,906	SH	DEFINED	1,2,5,6
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,118	29,495	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	18,230	205,984	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	97,221	2,169,135	SH	DEFINED	1,2,5,6,7,8,10
ALLIANT TECHSYSTEMS	COM	01880410	53,493	608,433	SH	DEFINED	1,2,5,12
ALLIANZ SE	SP ADR 1/1	01880510	25,220	1,227,255	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	47,382	1,644,622	SH	DEFINED	1,2,5,6,7,8,10
ALLIED HEALTHCARE IN	COM	01923A10	82	26,800	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	607	10,142	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	71,996	5,718,511	SH	DEFINED	1,2,5,6,10,13,
ALLIED WRLD ASSUR CO	SHS	G0219G20	1,975	46,208	SH	DEFINED	1,2
ALLION HEALTHCARE IN	COM	01961510	110	26,847	SH	DEFINED	1
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	6,410	406,993	SH	DEFINED	1,5
ALLOS THERAPEUTICS I	COM	01977710	1,492	249,929	SH	DEFINED	1,2,5
ALLOY INC	NEW COM	01985530	201	16,936	SH	DEFINED	1
ALLSCRIPTS HEALTHCAR	COM	01988P10	19,990	745,634	SH	DEFINED	1,2,6
ALLSTATE CORP	COM	02000210	1,267,980	21,111,895	SH	DEFINED	1,2,5,6,7,8,10
ALLTEL CORP	COM	02003910	626,671	10,107,597	SH	DEFINED	1,2,5,6,7,8,10
ALNYLAM PHARMACEUTIC	COM	02043Q10	10,411	578,416	SH	DEFINED	1,2,5,6
ALON USA ENERGY INC	COM	02052010	7,074	195,427	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR	COM	02076X10	18,173	1,162,716	SH	DEFINED	1,2,6
ALPHARMA INC	CL A	02081310	21,721	902,054	SH	DEFINED	1,2,5
ALTAIR NANOTECHNOLOG	COM	02137310	259	83,800	SH	DEFINED	1,5
ALTEON INC	COM	02144G10	1	10,500	SH	DEFINED	1
ALTERA CORP	COM	02144110	196,751	9,842,474	SH	DEFINED	1,2,5,6,7,8,10
ALTIRIS INC	COM	02148M10	19,176	582,685	SH	DEFINED	1,2,6
ALTRA HOLDINGS INC	COM	02208R10	211	15,361	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S10	7,322,606	83,391,484	SH	DEFINED	1,2,5,6,7,8,10

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ALTUS							
PHARMACEUTICAL	COM	02216N10	1,926	126,535	SH	DEFINED	1,2
ALUMINA LTD	SPONSORED	02220510	269	11,413	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	299	37,184	SH	DEFINED	1,2,5
AMAZON COM INC	COM	02313510	311,101	7,818,584	SH	DEFINED	1,2,5,6,7,8,10
AMB PROPERTY CORP	COM	00163T10	172,206	2,929,166	SH	DEFINED	1,2,3,5,6,7,8,
AMBAC FINL GROUP							
INC	COM	02313910	261,064	3,021,924	SH	DEFINED	1,2,5,6,7,8,10
AMBASSADORS GROUP							
IN	COM	02317710	11,840	356,206	SH	DEFINED	1,2,6
AMBASSADORS INTL							
INC	COM	02317810	6,147	133,217	SH	DEFINED	1
AMCOL INTL CORP	COM	02341W10	10,402	350,814	SH	DEFINED	1,2
AMCOMP INC	COM	02342J10	174	18,000	SH	DEFINED	1
AMCORE FINL INC	COM	02391210	13,521	425,853	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	8,213	225,131	SH	DEFINED	1,5,12
AMEDISYS INC	COM	02343610	16,741	516,232	SH	DEFINED	1,2,6
AMERCO	COM	02358610	12,922	184,621	SH	DEFINED	1,2,6
AMEREN CORP	COM	02360810	322,326	6,408,062	SH	DEFINED	1,2,5,6,7,8,10
AMERICA MOVIL SAB							
DE	SPON ADR L	02364W10	63,918	1,337,476	SH	DEFINED	1,2,7
AMERICA SVC GROUP							
IN	COM	02364L10	249	14,939	SH	DEFINED	1
AMERICAN AXLE &							
MFG	COM	02406110	29,275	1,070,382	SH	DEFINED	1,2,5
AMERICAN CAMPUS							
CMNT	COM	02483510	18,654	615,862	SH	DEFINED	1,2,3
AMERICAN CAPITAL							
STR	COM	02493710	80,216	1,810,347	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN							
COMMERCIAL	COM NEW	02519520	29,923	951,459	SH	DEFINED	1,2,6,12
AMERICAN EAGLE							
OUTFI	COM	02553E10	349,612	11,657,631	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN ECOLOGY							
COR	COM NEW	02553340	4,339	225,870	SH	DEFINED	1
AMERICAN ELEC PWR							
IN	COM	02553710	828,012	16,984,861	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN EQTY							
INVT L	COM	02567620	14,125	1,075,813	SH	DEFINED	1,2
AMERICAN EXPRESS							
CO	COM	02581610	2,005,765	35,563,212	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN FINL							
GROUP	COM	02593210	97,020	2,850,183	SH	DEFINED	1,2,5,7
AMERICAN FINL							
RLTY T	COM	02607P30	38,145	3,784,215	SH	DEFINED	1,2,3,5
AMERICAN							
GREETINGS C	CL A	02637510	44,185	1,903,695	SH	DEFINED	1,2,5,6,7
AMERICAN HOME MTG							
IN	COM	02660R10	38,113	1,412,104	SH	DEFINED	1,2
AMERICAN INTL							
GROUP	COM	02687410	5,128,662	76,296,665	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN LD LEASE							
IN	COM	02711810	488	19,510	SH	DEFINED	1,2,3
AMERICAN MED SYS							
HLD	COM	02744M10	30,354	1,433,834	SH	DEFINED	1,2,6,12
AMERICAN NATL INS							
CO	COM	02859110	19,095	149,261	SH	DEFINED	1,2,5
AMERICAN OIL &							
GAS I	COM	02872310	70	12,830	SH	DEFINED	1
AMERICAN ORIENTAL							
BI	COM	02873110	6,137	653,567	SH	DEFINED	1,2
AMERICAN PAC CORP	COM	02874010	122	10,500	SH	DEFINED	1

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AMERICAN PHYSICIANS	COM	02888410	12,470	311,122	SH	DEFINED	1,2
AMERICAN RAILCAR IND	COM	02916P10	4,243	142,324	SH	DEFINED	1,2,6
AMERICAN REAL ESTATE	DEPOSITRY	02916910	1,587	13,329	SH	DEFINED	1,2
AMERICAN REPROGRAPHI	COM	02926310	12,802	415,776	SH	DEFINED	1,2,6
AMERICAN SCIENCE & E	COM	02942910	7,539	143,140	SH	DEFINED	1,2,6
AMERICAN SOFTWARE IN	CL A	02968310	96	11,915	SH	DEFINED	1
AMERICAN STD COS INC	COM	02971210	259,395	4,892,392	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN STS WTR CO	COM	02989910	14,294	387,696	SH	DEFINED	1,2
AMERICAN SUPERCONDUCT	COM	03011110	7,220	535,997	SH	DEFINED	1,2,5
AMERICAN TECHNICAL	COM	03013710	242	17,400	SH	DEFINED	1
AMERICAN TECHNOLOGY	COM NEW	03014520	109	27,289	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
AMERICAN TOWER CORP	CL A	02991220	233,705	6,000,139	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN VANGUARD CO	COM	03037110	4,705	275,292	SH	DEFINED	1,2,6
AMERICAN WOODMARK CO	COM	03050610	15,944	433,728	SH	DEFINED	1,2,6
AMERICANWEST BANCORP	COM	03058P10	4,067	188,833	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	2,098	157,055	SH	DEFINED	1,5
AMERICREDIT CORP AMERIGAS	COM	03060R10	91,134	3,986,619	SH	DEFINED	1,2,5,7,10,12
PARTNERS L	UNIT L P I	03097510	1,271	38,918	SH	DEFINED	1,2
AMERIGON INC	COM	03070L30	657	52,800	SH	DEFINED	1,5
AMERIGROUP CORP	COM	03073T10	49,253	1,620,169	SH	DEFINED	1,2,5,12
AMERIPRISE FINL INC	COM	03076C10	430,046	7,526,184	SH	DEFINED	1,2,5,6,7,8,10
AMERIS BANCORP	COM	03076K10	6,769	276,528	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	420	22,260	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	603,543	11,441,569	SH	DEFINED	1,2,5,6,7,8,10
AMERISTAR CASINOS IN	COM	03070Q10	14,455	450,182	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	71	15,978	SH	DEFINED	1
AMERON INTL INC	COM	03071010	10,653	161,757	SH	DEFINED	1,2
AMES NATL CORP	COM	03100110	209	9,860	SH	DEFINED	1
AMETEK INC NEW	COM	03110010	74,926	2,169,247	SH	DEFINED	1,2,5,6,12



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AMGEN INC	COM	03116210	2,047,406	36,639,333	SH	DEFINED	1,2,5,6,7,8,10
AMICAS INC	COM	00171210	152	53,600	SH	DEFINED	1
AMIS HLDGS INC	COM	03153810	14,305	1,306,379	SH	DEFINED	1,2,6
AMKOR TECHNOLOGY INC	COM	03165210	32,589	2,611,300	SH	DEFINED	1,2,5,6
AMN HEALTHCARE SERVI	COM	00174410	23,028	1,018,027	SH	DEFINED	1,2,6
AMPCO-PITTSBURGH COR	COM	03203710	3,453	119,506	SH	DEFINED	1,2
AMPEX CORP DEL	CL A NEW	03209230	3,380	172,347	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	03209510	114,878	1,779,120	SH	DEFINED	1,2,5,6,7,8,10
AMR CORP	COM	00176510	154,301	5,067,348	SH	DEFINED	1,2,5,6,7,8,10
AMREP CORP NEW	COM	03215910	5,071	65,643	SH	DEFINED	1,2
AMSURG CORP	COM	03232P40	17,267	705,074	SH	DEFINED	1,2,6
AMTRUST FINANCIAL SE	COM	03235930	3,901	369,445	SH	DEFINED	1,2
AMYLIN PHARMACEUTICA	COM	03234610	54,907	1,469,684	SH	DEFINED	1,2,5,6,7,8,10
ANADARKO PETE CORP	COM	03251110	598,976	13,936,159	SH	DEFINED	1,2,5,6,7,8,10
ANADIGICS INC	COM	03251510	9,153	774,362	SH	DEFINED	1,2,5
ANADYS PHARMACEUTICA	COM	03252Q40	1,518	382,482	SH	DEFINED	1,5
ANALOG DEVICES INC	COM	03265410	319,992	9,277,817	SH	DEFINED	1,2,5,6,7,8,10
ANALOGIC CORP	COM PAR \$0	03265720	14,547	231,350	SH	DEFINED	1,2
ANALYSTS INTL CORP	COM	03268110	22	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	6,938	393,999	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	11,247	396,728	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	10,141	228,399	SH	DEFINED	1,2,6
ANDREW CORP	COM	03442510	40,101	3,786,727	SH	DEFINED	1,2,5
ANESIVA INC COM	COM	03460L10	302	43,750	SH	DEFINED	1,2
ANGELICA CORP	COM	03466310	317	11,517	SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	6,678	395,398	SH	DEFINED	1
ANGLO AMERN PLC	ADR	03485P10	9,946	376,449	SH	DEFINED	1,2,7
ANHEUSER BUSCH COS I	COM	03522910	1,195,527	23,692,568	SH	DEFINED	1,2,5,6,7,8,10
ANIKA THERAPEUTICS I	COM	03525510	130	10,472	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	40,539	614,780	SH	DEFINED	1,2,5
ANNALY CAP MGMT INC	COM	03571040	92,147	5,952,642	SH	DEFINED	1,2,5,10
ANNTAYLOR STORES COR	COM	03611510	66,753	1,721,331	SH	DEFINED	1,2,5,12
ANSOFT CORP	COM	03638410	17,232	544,618	SH	DEFINED	1,2,6
ANSWERTHINK INC	COM	03691610	183	56,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	32,604	642,193	SH	DEFINED	1,2,6,12
ANTHRACITE CAP INC	COM	03702310	22,992	1,916,020	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	62	27,732	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	8,566	876,788	SH	DEFINED	1,2
AON CORP	COM	03738910	592,706	15,613,973	SH	DEFINED	1,2,5,6,7,8,10
AP PHARMA INC	COM	00202J10	11	10,700	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	87	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	703,939	9,956,700	SH	DEFINED	1,2,5,6,7,8,10
APARTMENT INVT & MGM	CL A	03748R10	225,431	3,907,624	SH	DEFINED	1,2,3,5,6,7,8,
APEX SILVER MINES LT	ORD	G0407410	193	14,938	SH	DEFINED	1,2,5,6
APEX SILVER MINES LT	NOTE 4.00	03760XAD	833	1,000,000	SH	DEFINED	1
APOGEE							

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ENTERPRISES I	COM	03759810	23,431	1,169,215	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	191,021	4,351,287	SH	DEFINED	1,2,5,6,7,8,10
APOLLO INVT CORP	COM	03761U10	36,117	1,687,724	SH	DEFINED	1,2
APPLE INC	COM	03783310	2,177,098	23,432,333	SH	DEFINED	1,2,5,6,7,8,10
APPLEBEES INTL INC	COM	03789910	45,748	1,846,165	SH	DEFINED	1,2,5,6
APPLERA CORP	COM AP BIO	03802010	234,782	7,939,867	SH	DEFINED	1,2,5,6,7,8,10
APPLERA CORP	COM CELERA	03802020	21,148	1,489,321	SH	DEFINED	1,2,5,6
APPLIED DIGITAL SOLU	COM NEW	03818830	162	103,050	SH	DEFINED	1,5
APPLIED INDL TECHNOL	COM	03820C10	23,409	953,921	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	753,848	41,148,930	SH	DEFINED	1,2,5,6,7,8,10
APPLIED MICRO CIRCUI	COM	03822W10	19,329	5,295,558	SH	DEFINED	1,2,5
APPLIED SIGNAL TECHN	COM	03823710	312	17,380	SH	DEFINED	1
APPLIX INC	COM	03831610	221	16,500	SH	DEFINED	1
APRIA HEALTHCARE GRO	COM	03793310	49,503	1,534,972	SH	DEFINED	1,2,5,6
APTARGROUP INC	COM	03833610	52,050	777,674	SH	DEFINED	1,2,5,12
AQUA AMERICA INC	COM	03836W10	56,579	2,520,233	SH	DEFINED	1,2,5,6,7,8,10
AQUANTIVE INC	COM	03839G10	36,828	1,319,541	SH	DEFINED	1,2,6
AQUILA INC	COM	03840P10	36,647	8,767,138	SH	DEFINED	1,2,5
ARACRUZ CELULOSE S A	SPON ADR P	03849620	796	15,164	SH	DEFINED	1,2
ARBITRON INC	COM	03875Q10	24,199	515,418	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	11,003	361,457	SH	DEFINED	1,2
ARCADIA RES INC	COM	03920910	32	16,000	SH	DEFINED	1
ARCELOR MITTAL	NY REG SH	03937E10	554	10,474	SH	DEFINED	1
ARCH CAP GROUP LTD	ORD	G0450A10	4,840	70,958	SH	DEFINED	1,2,5
ARCH CHEMICALS INC	COM	03937R10	12,989	416,049	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	90,840	2,959,922	SH	DEFINED	1,2,5,6,7,8,10
ARCHER DANIELS MIDLA	COM	03948310	625,691	17,048,801	SH	DEFINED	1,2,5,6,7,8,10
ARCHSTONE SMITH TR	COM	03958310	428,555	7,895,271	SH	DEFINED	1,2,3,5,6,7,8,
ARCTIC CAT INC	COM	03967010	4,985	255,750	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	5,144	38,529	SH	DEFINED	1,2
ARENA PHARMACEUTICAL	COM	04004710	14,042	1,293,010	SH	DEFINED	1,2,5,6
ARENA RESOURCES INC	COM	04004910	9,428	188,109	SH	DEFINED	1,2,5,6
ARES CAP CORP	COM	04010L10	14,371	790,923	SH	DEFINED	1,2
ARGON ST INC	COM	04014910	4,984	188,369	SH	DEFINED	1,2,6
ARGONAUT GROUP INC	COM	04015710	19,559	604,409	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	4,711	1,049,253	SH	DEFINED	1,2,5,6
ARIBA INC	COM NEW	04033V20	12,198	1,297,693	SH	DEFINED	1,2,5
ARISTOTLE CORP	COM NEW	04044820	106	10,427	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	15,795	444,307	SH	DEFINED	1,2
ARLINGTON TANKERS LT	COM	G0489910	324	13,600	SH	DEFINED	1
ARM HLDGS PLC	SPONSORED	04206810	131	16,734	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	32,173	477,834	SH	DEFINED	1,2,5,6
ARMSTRONG WORLD INDS	COM	04247X10	1,077	21,181	SH	DEFINED	1,2
ARQULE INC	COM	04269E10	210	28,086	SH	DEFINED	1
ARRAY BIOPHARMA INC	COM	04269X10	7,484	589,299	SH	DEFINED	1,2,5

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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
ARRIS GROUP INC	COM	04269Q10	33,298	2,364,891	SH		DEFINED	1,2,12
ARROW ELECTRS INC	COM	04273510	91,454	2,422,621	SH		DEFINED	1,2,5,6,7,8,10
ARROW FINL CORP	COM	04274410	4,218	188,303	SH		DEFINED	1,2,5
ARROW INTL INC	COM	04276410	14,756	458,828	SH		DEFINED	1,2,6
ART TECHNOLOGY GROUP	COM	04289L10	4,092	1,763,746	SH		DEFINED	1,2,5
ARTHROCARE CORP	COM	04313610	18,013	499,810	SH		DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	41,581	2,278,427	SH		DEFINED	1,2,5
ASBURY AUTOMOTIVE GR	COM	04343610	8,008	283,462	SH		DEFINED	1,2,5
ASHFORD HOSPITALITY	COM SHS	04410310	22,413	1,877,146	SH		DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	256,357	3,907,881	SH		DEFINED	1,2,5,6,10,12,
ASHWORTH INC	COM	04516H10	318	42,013	SH		DEFINED	1,5
ASML HLDG NV	N Y SHS	N0705911	389	15,699	SH		DEFINED	1
ASPECT MED SYS INC	COM	04523510	4,557	292,283	SH		DEFINED	1,2,6
ASPEN INSURANCE HOLD	SHS	G0538410	3,206	122,307	SH		DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	18,196	1,399,656	SH		DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	4,849	313,431	SH		DEFINED	1,2,6
ASSISTED LIVING CONC	CL A	04544X10	863	73,102	SH		DEFINED	1,2,5
ASSOCIATED BANC CORP	COM	04548710	93,474	2,781,965	SH		DEFINED	1,2,5,6,7,8,10
ASSOCIATED ESTATES R	COM	04560410	2,816	199,865	SH		DEFINED	1,2,3,5
ASSURANT INC	COM	04621X10	82,612	1,540,403	SH		DEFINED	1,2,5,10,12
ASSURED GUARANTY LTD	COM	G0585R10	2,353	86,135	SH		DEFINED	1,2
ASTA FDG INC	COM	04622010	12,058	279,255	SH		DEFINED	1,2
ASTEC INDS INC	COM	04622410	11,172	277,564	SH		DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	40,296	1,515,441	SH		DEFINED	1,2,5,12
ASTRAZENECA PLC	SPONSORED	04635310	8,710	162,357	SH		DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	163	14,712	SH		DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	8,304	1,181,271	SH		DEFINED	1,2,5,6
AT&T INC	COM	00206R10	9,832,288	249,360,577	SH		DEFINED	1,2,5,6,7,8,10
ATHEROGENICS INC	COM	04743910	1,794	638,457	SH		DEFINED	1,2,5,6
ATHEROS COMMUNICATIO	COM	04743P10	21,182	885,146	SH		DEFINED	1,2,5,6
ATLANTIC AMERN CORP	COM	04820910	42	10,600	SH		DEFINED	1
ATLANTIC TELE NETWORK	COM NEW	04907920	2,720	104,076	SH		DEFINED	1
ATLANTIS PLASTICS IN	COM	04915610	22	11,000	SH		DEFINED	1
ATLAS AIR WORLDWIDE	COM NEW	04916420	17,790	337,383	SH		DEFINED	1,2,6
ATLAS AMER INC	COM	04916710	25,370	449,103	SH		DEFINED	1,2,5,6
ATLAS PIPELINE								

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PARTN	UNIT L P I	04939210	793	16,563	SH	DEFINED	1,2
ATMEL CORP	COM	04951310	46,348	9,214,349	SH	DEFINED	1,2,5,6,7,8,12
ATMI INC	COM	00207R10	20,155	659,315	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	62,414	1,995,323	SH	DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	20,037	532,910	SH	DEFINED	1,2,6
ATS MED INC	COM	00208310	51	24,829	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	25,817	439,882	SH	DEFINED	1,2,6,12
AU OPTRONICS CORP	SPONSORED	00225510	1,381	96,606	SH	DEFINED	1
AUDIBLE INC	COM NEW	05069A30	4,472	430,397	SH	DEFINED	1,2,5
AUDIOCODES LTD	ORD	M1534210	144	21,368	SH	DEFINED	1,2,5
AUDIOVOX CORP	CL A	05075710	6,700	454,846	SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	3,066	1,174,758	SH	DEFINED	1,5
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,336	11,110	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	84	58,177	SH	DEFINED	1,2,5
AUTOBYTEL INC	COM	05275N10	283	80,054	SH	DEFINED	1,5
AUTODESK INC	COM	05276910	232,986	6,196,432	SH	DEFINED	1,2,5,6,7,8,10
AUTOLIV INC	COM	05280010	49,223	861,901	SH	DEFINED	1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	842,713	17,411,432	SH	DEFINED	1,2,5,6,7,8,10
AUTONATION INC	COM	05329W10	107,305	5,052,047	SH	DEFINED	1,2,5,6,7,8,10
AUTOZONE INC	COM	05333210	422,246	3,295,194	SH	DEFINED	1,2,5,6,7,8,10
AUXILIUM PHARMACEUTI	COM	05334D10	5,198	354,097	SH	DEFINED	1
AVALONBAY CMNTYS INC	COM	05348410	378,502	2,911,552	SH	DEFINED	1,2,3,5,6,7,8,
AVANEX CORP	COM	05348W10	4,857	2,713,481	SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	998	818,053	SH	DEFINED	1,2,5
AVANT IMMUNOTHERAPEU	COM	05349110	145	99,162	SH	DEFINED	1,5
AVATAR HLDGS INC	COM	05349410	13,168	184,321	SH	DEFINED	1,2,5,6
AVAYA INC	COM	05349910	215,082	18,211,888	SH	DEFINED	1,2,5,6,7,8,10
AVENTINE RENEWABLE E	COM	05356X40	8,874	487,040	SH	DEFINED	1,2,6
AVERY DENNISON CORP	COM	05361110	159,252	2,478,246	SH	DEFINED	1,2,5,6,7,8,10
AVI BIOPHARMA INC	COM	00234610	2,087	778,829	SH	DEFINED	1,2,5
AVICI SYS INC	COM NEW	05367L80	350	30,668	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	29,790	854,078	SH	DEFINED	1,2,5,6,8
AVIGEN INC	COM	05369010	176	27,112	SH	DEFINED	1,5
AVIS BUDGET GROUP	COM	05377410	118,790	4,348,106	SH	DEFINED	1,2,5,6,7,8,10
AVISTA CORP	COM	05379B10	24,460	1,009,501	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	107,676	2,979,427	SH	DEFINED	1,2,5,6,7,8,10
AVOCENT CORP	COM	05389310	34,300	1,271,785	SH	DEFINED	1,2,5,6,12
AVON PRODS INC	COM	05430310	492,604	13,220,719	SH	DEFINED	1,2,5,6,7,8,10
AVX CORP NEW	COM	00244410	39,658	2,609,085	SH	DEFINED	1,2,5,10
AWARE INC MASS	COM	05453N10	119	19,242	SH	DEFINED	1
AXA AXCELIS	SPONSORED	05453610	2,283	53,586	SH	DEFINED	1
TECHNOLOGIES	COM	05454010	14,400	1,884,860	SH	DEFINED	1,2,5
AXIS CAPITAL HOLDING	SHS	G0692U10	65,733	1,941,326	SH	DEFINED	1,2,5,6,7,8,10
AZZ INC	COM	00247410	308	7,326	SH	DEFINED	1
B A S F A G	SPONSORED	05526250	1,701	15,127	SH	DEFINED	1
BADGER METER INC	COM	05652510	5,634	212,198	SH	DEFINED	1
BAIDU COM INC	SPON ADR R	05675210	299	3,100	SH	DEFINED	1,7
BAIRNCO CORP	COM	05709710	178	13,221	SH	DEFINED	1

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BAKER HUGHES INC	COM	05722410	608,393	9,199,948	SH	DEFINED	1,2,5,6,7,8,10
BAKER MICHAEL CORP	COM	05714910	226	9,285	SH	DEFINED	1
BALCHEM CORP	COM	05766520	7,618	430,901	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	26,401	699,558	SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	6,604	259,474	SH	DEFINED	1,2
BALL CORP	COM	05849810	138,348	3,017,407	SH	DEFINED	1,2,5,6,7,8,10
BALLY TECHNOLOGIES I	COM	05874B10	20,177	855,690	SH	DEFINED	1,2,5,6
BALLY TOTAL FITNESS	COM	05873K10	455	745,100	SH	DEFINED	1,5
BANCFIRST CORP	COM	05945F10	10,238	220,879	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	4,334	176,552	SH	DEFINED	1,2
BANCO BRADESCO S A	SP ADR PFD	05946030	25,810	638,231	SH	DEFINED	1,2,7
BANCO ITAU HLDG FINA	SP ADR 500	05960220	3,684	105,800	SH	DEFINED	1
BANCO MACRO SA	SPON ADR B	05961W10	15,927	469,277	SH	DEFINED	1,2,7
BANCO SANTANDER CENT	ADR	05964H10	2,458	137,845	SH	DEFINED	1,2
BANCO SANTANDER CHIL	SP ADR REP	05965X10	2,381	47,754	SH	DEFINED	1,2,5
BANCOLOMBIA S A	SPON ADR P	05968L10	51,299	1,852,615	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	4,324	166,312	SH	DEFINED	1
BANCORPSOUTH INC	COM	05969210	19,724	806,711	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	2,626	124,121	SH	DEFINED	1
BANDAG INC	COM	05981510	13,209	260,578	SH	DEFINED	1,2
BANK HAWAII CORP	COM	06254010	60,496	1,140,782	SH	DEFINED	1,2,5,10
BANK MUTUAL CORP NEW	COM	06375010	12,584	1,106,743	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	789,302	19,464,917	SH	DEFINED	1,2,5,6,7,8,10
BANK NOVA SCOTIA HAL	COM	06414910	4,417	95,782	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	7,077,073	138,711,749	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
BANK OF GRANITE CORP	COM	06240110	6,178	344,759	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	5,340	185,943	SH	DEFINED	1,2,6
BANKATLANTIC BANCORP	CL A	06590850	8,965	817,989	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	6,461	397,093	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	12,744	361,627	SH	DEFINED	1,2,6
BANKUNITED FINL CORP	CL A	06652B10	14,702	693,169	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	22,281	536,248	SH	DEFINED	1,2
BARCLAYS PLC	ADR	06738E20	5,295	92,994	SH	DEFINED	1,2
BARD C R INC	COM	06738310	222,500	2,798,392	SH	DEFINED	1,2,5,6,7,8,10

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BARE ESCENTUALS INC	COM	06751110	5,069	141,320	SH	DEFINED	1,2
BARNES & NOBLE INC	COM	06777410	68,846	1,745,149	SH	DEFINED	1,2,5,12
BARNES GROUP INC BARR	COM	06780610	15,676	681,256	SH	DEFINED	1,2
PHARMACEUTICALS	COM	06830610	117,834	2,542,271	SH	DEFINED	1,2,5,6,10,12,
BARRETT BILL CORP BARRETT BUSINESS SER	COM	06846N10	20,992	647,695	SH	DEFINED	1,2,6
BARRICK GOLD CORP BARRIER	COM	06846310	1,382	59,937	SH	DEFINED	1
THERAPEUTICS	COM	06790110	581	20,338	SH	DEFINED	1
BASIC ENERGY SVCS IN	COM	06850R10	98	14,100	SH	DEFINED	1
BASIN WTR INC	COM	06985P10	5,356	229,884	SH	DEFINED	1,2,6
BASSETT FURNITURE IN	COM	07011T30	520	75,752	SH	DEFINED	1
BAUER EDDIE HLDGS IN	COM	07020310	240	16,330	SH	DEFINED	1,2,5
BAUSCH & LOMB INC	COM	07162510	262	23,000	SH	DEFINED	1
BAXTER INTL INC	COM	07170710	89,343	1,746,353	SH	DEFINED	1,2,5,6,7,8,10
BAYER A G	SPONSORED	07181310	1,078,187	20,470,612	SH	DEFINED	1,2,5,6,7,8,10
BB&T CORP	COM	07273030	2,097	32,777	SH	DEFINED	1
BBVA BANCO FRANCES S	COM	05493710	605,106	14,751,479	SH	DEFINED	1,2,5,6,7,8,10
BCSB BANKCORP INC	SPONSORED	07329M10	9,716	779,127	SH	DEFINED	1,2,7
BE AEROSPACE INC	COM	05494810	151	10,000	SH	DEFINED	1
BEA SYS INC	COM	07330210	44,883	1,415,863	SH	DEFINED	1,2,5,6
BEACON ROOFING SUPPL	COM	07332510	102,341	8,830,120	SH	DEFINED	1,2,5,6,7,8,10
BEAR STEARNS COS INC	COM	07368510	11,666	721,038	SH	DEFINED	1,2,5,6
BEARINGPOINT INC	COM	07390210	602,448	4,006,971	SH	DEFINED	1,2,5,6,10,12,
BEASLEY BROADCAST GR	COM	07400210	25,208	3,290,856	SH	DEFINED	1,2,5
BEAZER HOMES USA INC	CL A	07401410	106	12,474	SH	DEFINED	1
BEAZER HOMES USA INC	COM	07556Q10	35,084	1,208,551	SH	DEFINED	1,2,5
BEBE STORES INC	PUT	07556Q10	2,320	80,000	SH PUT	DEFINED	1
BECKMAN COULTER INC	COM	07557110	6,608	380,185	SH	DEFINED	1,2,6
BECTON DICKINSON & C	COM	07581110	77,124	1,207,137	SH	DEFINED	1,2,5,6,7,8,10
BED BATH & BEYOND IN	COM	07588710	1,015,390	13,205,742	SH	DEFINED	1,2,5,6,7,8,10
BEL FUSE INC	COM	07589610	290,914	7,242,072	SH	DEFINED	1,2,5,6,7,8,10
BELDEN CDT INC	CL B	07734730	7,664	197,985	SH	DEFINED	1,2,6
BELL MICROPRODUCTS I	COM	07745410	54,885	1,024,164	SH	DEFINED	1,2,5,12
BELO CORP	COM	07813710	331	51,795	SH	DEFINED	1,5
BEMIS INC	COM SER A	08055510	50,905	2,726,582	SH	DEFINED	1,2,5
BENCHMARK ELECTRS IN	COM	08143710	89,401	2,677,479	SH	DEFINED	1,2,5,6,10,12,
BENIHANA INC	COM	08160H10	26,596	1,287,335	SH	DEFINED	1,2,5,12
BENTLEY PHARMACEUTIC	CL A	08204720	298	10,535	SH	DEFINED	1
BERKLEY W R CORP BERKSHIRE	COM	08265710	3,520	429,851	SH	DEFINED	1
HATHAWAY I	COM	08442310	208,758	6,303,091	SH	DEFINED	1,2,5,6,7,8,10
BERKSHIRE HILLS BANC	CL B	08467020	588,246	161,606	SH	DEFINED	1,2,5,12
	COM	08468010	6,576	195,432	SH	DEFINED	1,2,5

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BERRY PETE CO	CL A	08578910	17,653	575,767	SH	DEFINED	1,2,6
BEST BUY INC	COM	08651610	520,065	10,674,576	SH	DEFINED	1,2,5,6,7,8,10
BEVERLY HILLS							
BANCOR	COM	08786610	103	13,520	SH	DEFINED	1
BFC FINL CORP	CL A	05538420	1,247	283,349	SH	DEFINED	1
BG PLC	ADR FIN IN	05543420	1,954	27,251	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED	08860610	10,372	214,082	SH	DEFINED	1
BHP BILLITON PLC	SPONSORED	05545E20	2,523	56,498	SH	DEFINED	1
BIG 5 SPORTING							
GOODS	COM	08915P10	9,351	360,751	SH	DEFINED	1,2,6
BIG LOTS INC	COM	08930210	383,851	12,271,446	SH	DEFINED	1,2,5,6,10,12,
BIO RAD LABS INC	CL A	09057220	30,169	431,976	SH	DEFINED	1,2,5,6
BIOANALYTICAL SYS							
IN	COM	09058M10	110	16,400	SH	DEFINED	1
BIOCRYS							
PHARMACEUTI	COM	09058V10	3,110	371,552	SH	DEFINED	1,2,5
BIOENVISION INC	COM	09059N10	2,385	583,060	SH	DEFINED	1,2,5
BIOGEN IDEC INC	COM	09062X10	424,219	9,558,779	SH	DEFINED	1,2,5,6,7,8,10
BIOLASE							
TECHNOLOGY I	COM	09091110	4,506	463,092	SH	DEFINED	1,5
BIOMARIN							
PHARMACEUTI	COM	09061G10	27,491	1,592,733	SH	DEFINED	1,2,6,12
BIOMED REALTY							
TRUST	COM	09063H10	45,831	1,742,605	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	270,126	6,357,395	SH	DEFINED	1,2,5,6,7,8,10
BIOMIMETIC							
THERAPEUT	COM	09064X10	253	15,300	SH	DEFINED	1
BIO-REFERENCE							
LABS I	COM \$ .01 N	09057G60	4,072	160,302	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	208	66,371	SH	DEFINED	1,5
BIOSITE INC	COM	09094510	33,663	400,895	SH	DEFINED	1,2,6
BIOVERIS CORP	COM	09067610	419	31,502	SH	DEFINED	1,5
BISYS GROUP INC	COM	05547210	31,965	2,789,269	SH	DEFINED	1,2,5
BJ SVCS CO	COM	05548210	281,138	10,076,648	SH	DEFINED	1,2,5,6,7,8,10
BJS RESTAURANTS							
INC	COM	09180C10	5,480	259,358	SH	DEFINED	1,2,6
BJS WHOLESALE							
CLUB I	COM	05548J10	33,375	986,552	SH	DEFINED	1,2,5,12
BLACK & DECKER							
CORP	COM	09179710	168,305	2,062,054	SH	DEFINED	1,2,5,6,7,8,10
BLACK BOX CORP DEL	COM	09182610	12,303	336,689	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	40,292	1,095,780	SH	DEFINED	1,2,5
BLACKBAUD INC	COM	09227Q10	24,844	1,017,345	SH	DEFINED	1,2,6
BLACKBOARD INC	COM	09193550	14,082	418,719	SH	DEFINED	1,2,6
BLACKROCK INC	COM	09247X10	30,482	195,010	SH	DEFINED	1,2,5
BLAIR CORP	COM	09282810	333	7,976	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	188,444	8,956,450	SH	DEFINED	1,2,5,6,7,8,10
BLOCKBUSTER INC	CL A	09367910	27,847	4,324,056	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	139	23,165	SH	DEFINED	1
BLOUNT INTL INC							
NEW	COM	09518010	7,864	631,631	SH	DEFINED	1,2,6
BLUE COAT SYSTEMS							
IN	COM NEW	09534T50	10,433	284,043	SH	DEFINED	1,2,5,6
BLUE NILE INC	COM	09578R10	10,064	247,526	SH	DEFINED	1,2,6
BLUEGREEN CORP	COM	09623110	3,875	343,191	SH	DEFINED	1,2
BLUELINX HLDGS INC	COM	09624H10	2,996	285,358	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	21,547	1,020,694	SH	DEFINED	1,2,5
BMB MUNAI INC	COM	09656A10	4,932	916,719	SH	DEFINED	1,2,7
BMC SOFTWARE INC	COM	05592110	415,006	13,478,584	SH	DEFINED	1,2,5,6,7,8,10
BOARDWALK							
PIPELINE P	UT LTD PAR	09662710	1,557	42,240	SH	DEFINED	1,2
BOB EVANS FARMS							

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INC	COM	09676110	36,169	978,867	SH	DEFINED	1,2,5
BOEING CO	COM	09702310	7,412,125	83,366,608	SH	DEFINED	1,2,5,6,7,8,10
BOIS D ARC ENERGY IN	COM	09738U10	3,347	252,958	SH	DEFINED	1,2,6
BOK FINL CORP	COM NEW	05561Q20	10,150	204,918	SH	DEFINED	1,2,5
BOMBAY CO INC	COM	09792410	125	102,391	SH	DEFINED	1,5
BON-TON STORES INC	COM	09776J10	23,971	426,233	SH	DEFINED	1,2,6
BOOKHAM INC	COM	09856E10	2,326	1,024,464	SH	DEFINED	1,5
BOOKS-A-MILLION INC	COM	09857010	2,965	208,217	SH	DEFINED	1,2
BORDERS GROUP INC	COM	09970910	32,355	1,584,460	SH	DEFINED	1,2,5
BORG WARNER INC	COM	09972410	66,749	885,037	SH	DEFINED	1,2,5,12
BORLAND SOFTWARE COR	COM	09984910	7,467	1,416,960	SH	DEFINED	1,2,5,6
BOSTON BEER INC	CL A	10055710	12,160	364,609	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
BOSTON COMMUNICATION	COM	10058210	22	12,133	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	18,840	674,790	SH	DEFINED	1,2,6
BOSTON PROPERTIES IN	COM	10112110	499,051	4,250,861	SH	DEFINED	1,2,3,5,6,7,8,
BOSTON SCIENTIFIC CO	COM	10113710	464,414	31,940,407	SH	DEFINED	1,2,5,6,7,8,10
BOTTOMLINE TECH DEL	COM	10138810	3,599	330,148	SH	DEFINED	1
BOWATER INC	COM	10218310	33,771	1,417,749	SH	DEFINED	1,2,5
BOWNE & CO INC	COM	10304310	8,751	556,305	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	49,513	1,039,320	SH	DEFINED	1,2
BP PLC	SPONSORED	05562210	3,007,679	46,450,648	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,587	23,869	SH	DEFINED	1,2
BRADLEY PHARMACEUTIC	COM	10457610	12,927	673,633	SH	DEFINED	1,2
BRADY CORP	CL A	10467410	24,033	770,278	SH	DEFINED	1,2,5,12
BRANDYWINE RLTY TR	SH BEN INT	10536820	57,651	1,725,572	SH	DEFINED	1,2,3,5
BRASIL TELECOM SA	SPONS ADR	10553M10	202	13,000	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E10	61,207	969,227	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	30,644	993,311	SH	DEFINED	1,2,5,12
BRIGHAM EXPLORATION	COM	10917810	5,874	944,326	SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	19,453	515,308	SH	DEFINED	1,2,5,6
BRIGHTPOINT INC	COM NEW	10947340	9,114	796,638	SH	DEFINED	1,2,5,6
BRINKER INTL INC	COM	10964110	134,783	4,121,798	SH	DEFINED	1,2,5,6,7,8,10
BRINKS CO	COM	10969610	53,879	849,164	SH	DEFINED	1,2,5,6,12
BRISTOL MYERS SQUIBB	COM	11012210	1,434,302	51,667,934	SH	DEFINED	1,2,5,6,7,8,10
BRISTOL WEST							



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HLDGS I	COM	11037M10	6,365	287,084	SH	DEFINED	1,2
BRISTOW GROUP INC	COM	11039410	14,176	388,922	SH	DEFINED	1,2
BRITISH AMERN TOB PL	SPONSORED	11044810	1,683	26,690	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	563	5,835	SH	DEFINED	1
BRITISH SKY BROADCASTS	SPONSORED	11101310	381	8,499	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	390,827	12,186,692	SH	DEFINED	1,2,5,6,7,8,10
BROCADE COMMUNICATIO	COM	11162110	109,697	11,522,762	SH	DEFINED	1,2,5,6,8,10,1
BRONCO DRILLING CO I	COM	11221110	3,985	240,481	SH	DEFINED	1,2,6
BROOKDALE SR LIVING	COM	11246310	9,048	202,595	SH	DEFINED	1,2
BROOKFIELD HOMES COR	COM	11272310	7,674	239,079	SH	DEFINED	1,2,5,6
BROOKFIELD PPTYS COR	COM	11290010	15,249	378,397	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	15,698	1,238,984	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	26,519	1,546,303	SH	DEFINED	1,2,5
BROWN & BROWN INC	COM	11523610	66,804	2,469,662	SH	DEFINED	1,2,5,6,7,8,10
BROWN FORMAN CORP	CL A	11563710	1,644	23,792	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	122,678	1,871,227	SH	DEFINED	1,2,5,6,10,12,
BROWN SHOE INC NEW	COM	11573610	30,064	715,809	SH	DEFINED	1,2,6
BRT RLTY TR BRUKER	SH BEN INT	05564530	275	9,100	SH	DEFINED	1
BIOSCIENCES C	COM	11679410	15,016	1,427,383	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	75,062	2,356,743	SH	DEFINED	1,2,5,6,7,8,10
BRUSH ENGINEERED MAT	COM	11742110	18,274	377,007	SH	DEFINED	1,2,5,6
BRYN MAWR BK CORP	COM	11766510	211	9,120	SH	DEFINED	1
BSML INC	COM	05571010	16	11,836	SH	DEFINED	1
BT GROUP PLC	ADR	05577E10	486	8,106	SH	DEFINED	1,2
BUCA INC	COM	11776910	121	22,055	SH	DEFINED	1,5
BUCKEYE GP HOLDINGS	COM UNITS	11816710	427	20,547	SH	DEFINED	1,2
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,396	48,199	SH	DEFINED	1,2
BUCKEYE TECHNOLOGIES	COM	11825510	12,012	925,416	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	13,175	369,059	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	26,313	510,937	SH	DEFINED	1,2,6,12
BUFFALO WILD WINGS I	COM	11984810	7,404	116,225	SH	DEFINED	1
BUILD A BEAR WORKSHO	COM	12007610	6,233	226,910	SH	DEFINED	1,2,6
BUILDERS FIRSTSOURCE	COM	12008R10	6,996	435,315	SH	DEFINED	1,2,6
BUILDING MATLS HLDG	COM	12011310	9,477	523,276	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	59,246	720,577	SH	DEFINED	1,2,5,6,7,8,10
BURGER KING HLDGS IN	COM	12120820	7,806	361,402	SH	DEFINED	1,2,6
BURLINGTON NORTHN SA	COM	12189T10	774,966	9,635,287	SH	DEFINED	1,2,5,6,7,8,10
C COR INC	COM	12501010	13,601	981,316	SH	DEFINED	1,2,5
C D I CORP	COM	12507110	6,314	218,320	SH	DEFINED	1,2
C D W CORP	COM	12512N10	80,179	1,305,215	SH	DEFINED	1,2,5,6,7,8,10
C H ROBINSON							

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WORLDWI C&D TECHNOLOGIES INC	COM NEW	12541W20	186,745	3,886,469	SH	DEFINED	1,2,5,6,10,12,
CA INC	COM	12466110	355	70,617	SH	DEFINED	1,2,5
CABELAS INC	COM	12673P10	367,861	14,197,629	SH	DEFINED	1,2,5,6,7,8,10
CABLEVISION SYS CORP	COM	12680430	13,561	546,578	SH	DEFINED	1,2
CABOT CORP	CL A NY CA	12686C10	94,056	3,090,885	SH	DEFINED	1,2,5,6,7,8,10
CABOT	COM	12705510	52,473	1,099,375	SH	DEFINED	1,2,5,6,12
MICROELECTRONI CABOT OIL & GAS CORP	COM	12709P10	17,508	522,470	SH	DEFINED	1,2,5,6
CACHE INC	COM NEW	12709710	36,085	536,018	SH	DEFINED	1,2,5,6,12
CACI INTL INC	COM NEW	12715030	3,263	183,848	SH	DEFINED	1
CADBURY SCHWEPPE S	CL A	12719030	26,447	564,384	SH	DEFINED	1,2,5,6,12
PL	ADR	12720930	900	17,523	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	183,875	8,730,999	SH	DEFINED	1,2,5,6,7,8,10
CADENCE FINL CORP CADENCE	COM	12738A10	4,541	227,074	SH	DEFINED	1,5
PHARMACEUTIC CADIZ INC	COM	12738T10	715	48,295	SH	DEFINED	1
CADIZ INC	COM NEW	12753720	323	12,699	SH	DEFINED	1
CAL DIVE INTL INC DE	COM	12802T10	404	33,077	SH	DEFINED	1,2
CAL MAINE FOODS INC	COM NEW	12803020	377	28,046	SH	DEFINED	1,2
CALAMOS ASSET MGMT I	CL A	12811R10	8,774	393,113	SH	DEFINED	1,2,6
CALAMP CORP	COM	12812610	3,224	373,543	SH	DEFINED	1,2,5
CALAVO GROWERS INC	COM	12824610	235	20,200	SH	DEFINED	1
CALGON CARBON CORP CALIFORNIA	COM	12960310	5,394	649,088	SH	DEFINED	1
COASTAL C CALIFORNIA FIRST NTN	COM NEW	12991520	5,449	268,559	SH	DEFINED	1,2
CALIFORNIA MICRO DEV	COM	13022210	141	10,730	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13043910	130	27,800	SH	DEFINED	1
CALIFORNIA WTR SVC G	COM	13054D10	10,351	314,703	SH	DEFINED	1,2,6
CALIPER LIFE SCIENCE	COM	13078810	12,687	331,071	SH	DEFINED	1,2
CALLAWAY GOLF CO	COM	13087210	211	37,405	SH	DEFINED	1
CALLON PETE CO DEL CALUMET SPECIALTY PR	COM	13119310	27,167	1,723,763	SH	DEFINED	1,2,5
CAMBREX CORP	COM	13123X10	5,382	396,588	SH	DEFINED	1,2
CAMDEN NATL CORP	UT LTD PAR	13147610	891	18,508	SH	DEFINED	1,2
CAMDEN PPTY TR	COM	13201110	12,585	511,587	SH	DEFINED	1,2,5,6
CAMERON INTERNATIONA	COM	13303410	5,984	137,889	SH	DEFINED	1,2,5
CAMPBELL SOUP CO CANADIAN NAT RES LTD	SH BEN INT	13313110	91,542	1,301,970	SH	DEFINED	1,2,3,5,6,7,8,
CANADIAN NATL RY CO	COM	13342B10	182,719	2,909,997	SH	DEFINED	1,2,5,6,7,8,10
CANADIAN PAC RY LTD	COM	13442910	378,594	9,719,988	SH	DEFINED	1,2,5,6,7,8,10
CANDELA CORP	COM	13638510	276	5,008	SH	DEFINED	1,8
CANO PETE INC	COM	13637510	749	16,967	SH	DEFINED	1
CANON INC	ADR	13645T10	307	5,438	SH	DEFINED	1
	COM	13645T10	307	5,438	SH	DEFINED	1
	COM	13690710	5,262	460,804	SH	DEFINED	1,2
	COM	13780110	194	42,929	SH	DEFINED	1,2,5
	ADR	13800630	4,021	74,900	SH	DEFINED	1,2

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CANTEL MEDICAL CORP	COM	13809810	243	15,811	SH	DEFINED	1
CAPELLA EDUCATION CO	COM	13959410	933	27,825	SH	DEFINED	1
CAPITAL BK CORP	COM	13979310	212	12,304	SH	DEFINED	1
CAPITAL CITY BK GROU	COM	13967410	8,130	244,145	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM NEW	14006520	4,023	151,510	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
CAPITAL LEASE FDG IN	COM	14028810	7,016	655,096	SH	DEFINED	1,2,3
CAPITAL ONE FINL COR	COM	14040H10	804,426	10,660,298	SH	DEFINED	1,2,5,6,7,8,10
CAPITAL SOUTHWEST CO	COM	14050110	10,480	68,200	SH	DEFINED	1,2
CAPITAL SR LIVING CO	COM	14047510	3,827	329,664	SH	DEFINED	1
CAPITAL TRUST INC MD	CL A NEW	14052H50	14,768	324,070	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	93,008	3,701,080	SH	DEFINED	1,2,5,8,10
CAPITOL BANCORP LTD	COM	14056D10	9,895	268,519	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	12,421	328,514	SH	DEFINED	1,2,5
CAPSTEAD MTG CORP	COM NO PAR	14067E50	204	20,454	SH	DEFINED	1
CAPSTONE TURBINE COR	COM	14067D10	1,972	1,860,803	SH	DEFINED	1,2,5
CAPTARIS INC	COM	14071N10	290	50,002	SH	DEFINED	1
CARACO PHARMACEUTICA	COM	14075T10	1,602	131,532	SH	DEFINED	1,2
CARAUSTAR INDS INC	COM	14090910	3,312	527,414	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	27,875	598,821	SH	DEFINED	1,2,6
CARDIAC SCIENCE CORP	COM	14141A10	228	24,867	SH	DEFINED	1,5
CARDINAL FINL CORP	COM	14149F10	3,683	369,060	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y10	1,022,322	14,014,016	SH	DEFINED	1,2,5,6,7,8,10
CARDIODYNAMICS INTL	COM	14159710	34	40,028	SH	DEFINED	1,5
CAREER EDUCATION COR	COM	14166510	140,571	4,608,880	SH	DEFINED	1,2,5,6,7,8,10
CAREMARK RX INC	COM	14170510	6,929	106,225	SH	DEFINED	1
CARLISLE COS INC	COM	14233910	50,354	1,172,944	SH	DEFINED	1,2,5,12
CARMAX INC	COM	14313010	93,122	3,794,683	SH	DEFINED	1,2,5,6,7,8,10
CARMIKE CINEMAS INC	COM	14343640	5,188	223,636	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	416,483	8,887,813	SH	DEFINED	1,2,5,6,7,8,10
CARPENTER TECHNOLOGY	COM	14428510	52,014	430,724	SH	DEFINED	1,2,5,12
CARREKER CORP	COM	14443310	275	34,349	SH	DEFINED	1,5

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CARRIAGE SVCS INC CARRIER ACCESS CORP	COM	14390510	654	80,900	SH	DEFINED	1,2
CARRIZO OIL & CO INC	COM	14446010	2,310	452,119	SH	DEFINED	1,2,5
CARTER INC	COM	14457710	12,206	349,148	SH	DEFINED	1,2,6
CASCADE BANCORP	COM	14622910	19,821	782,187	SH	DEFINED	1,2,6
CASCADE CORP	COM	14715410	14,244	549,117	SH	DEFINED	1,2,6
CASCADE NAT GAS CORP	COM	14719510	13,069	218,246	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	5,709	216,676	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,276	335,640	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	22,669	906,383	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	23,103	563,480	SH	DEFINED	1,2,6
CASH SYSTEMS INC	COM	14756B10	73	12,300	SH	DEFINED	1,5
CASS INFORMATION SYS	COM	14808P10	3,112	92,168	SH	DEFINED	1
CASTLE A M & CO	COM	14841110	8,360	284,735	SH	DEFINED	1,2,6
CASUAL MALE RETAIL G	COM	14871110	6,673	564,103	SH	DEFINED	1
CATALINA MARKETING C	COM	14886710	34,654	1,097,338	SH	DEFINED	1,2,5,6
CATALYST SEMICONDUCT	COM	14888110	72	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	152	15,611	SH	DEFINED	1
CATERPILLAR INC DEL	COM	14912310	1,402,647	20,925,665	SH	DEFINED	1,2,5,6,7,8,10
CATHAY GENERAL BANCO	COM	14915010	41,262	1,214,297	SH	DEFINED	1,2,5
CATO CORP NEW	CL A	14920510	12,292	525,503	SH	DEFINED	1,2
CAVCO INDS INC DEL	COM	14956810	3,794	108,553	SH	DEFINED	1,5
CB RICHARD ELLIS GRO	CL A	12497T10	210,250	6,151,272	SH	DEFINED	1,2,5,6,7,8,10
CBeyond INC	COM	14984710	8,998	306,770	SH	DEFINED	1,2,5,6
CBIZ INC	COM	12480510	8,322	1,172,126	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	55,129	1,229,461	SH	DEFINED	1,2,3,5
CBOT HLDGS INC	CL A	14984K10	82,829	456,356	SH	DEFINED	1,2,5
CBRE REALTY FINANCE	COM	12498B30	1,438	108,675	SH	DEFINED	1,2
CBRL GROUP INC	COM	12489V10	34,635	748,046	SH	DEFINED	1,2,5,6
CBS CORP NEW	CL B	12485720	883,449	28,880,305	SH	DEFINED	1,2,5,6,7,8,10
CCA INDS INC	COM	12486710	126	10,608	SH	DEFINED	1
CDC CORP	SHS A	G2022L10	229	25,335	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	391	4,506	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	37,056	892,044	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	1,917	67,109	SH	DEFINED	1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	18,360	1,133,307	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	5,674	339,739	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	154,972	5,025,046	SH	DEFINED	1,2,5,10
CELESTICA INC	SUB VTG SH	15101Q10	218	35,511	SH	DEFINED	1,2,5,
CELGENE CORP	COM	15102010	524,592	9,999,842	SH	DEFINED	1,2,5,6,7,8,10
CELL GENESYS INC	COM	15092110	3,457	823,070	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	264	165,939	SH	DEFINED	1,5
CEMEX SAB DE CV	SPON ADR 5	15129088	26,849	819,808	SH	DEFINED	1,2,7
CENTENE CORP DEL	COM	15135B10	18,123	863,420	SH	DEFINED	1,2,6
CENTENNIAL BK							

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HLDGS	COM	15134530	11,880	1,373,418	SH	DEFINED	1,2
CENTENNIAL							
COMMUNCTN	CL A NEW	15133V20	6,504	790,261	SH	DEFINED	1,2,6
CENTER BANCORP INC	COM	15140810	241	15,466	SH	DEFINED	1
CENTER FINL CORP							
CAL	COM	15146E10	3,753	189,847	SH	DEFINED	1
CENTERPOINT							
ENERGY I	COM	15189T10	233,996	13,043,258	SH	DEFINED	1,2,5,6,7,8,10
CENTERSTATE BKS							
FLA	COM	15201P10	1,916	108,451	SH	DEFINED	1
CENTEX CORP	COM	15231210	149,344	3,574,523	SH	DEFINED	1,2,5,6,7,8,10
CENTILLIUM							
COMMUNICA	COM	15231910	148	76,942	SH	DEFINED	1,5
CENTRAL EUROPEAN							
DIS	COM	15343510	14,925	512,715	SH	DEFINED	1,2,6
CENTRAL EUROPEAN							
MED	CL A NEW	G2004520	724	8,185	SH	DEFINED	1,5,7
CENTRAL GARDEN & PET	COM	15352710	5,361	362,989	SH	DEFINED	1,2,6
CENTRAL GARDEN & PET	CL A NON-V	15352720	12,219	831,203	SH	DEFINED	1,2,6
CENTRAL PAC FINL							
COR	COM	15476010	22,142	605,476	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	4,959	223,577	SH	DEFINED	1,2
CENTRAL VT PUB							
SVC C	COM	15577110	1,023	35,503	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	23,201	494,899	SH	DEFINED	1,2,5
CENTURY CASINOS							
INC	COM	15649210	2,686	325,567	SH	DEFINED	1,5
CENTURYTEL INC	COM	15670010	343,632	7,604,163	SH	DEFINED	1,2,5,6,7,10,1
CENVEO INC	COM	15670S10	20,495	843,425	SH	DEFINED	1,2,5,6
CEPHALON INC	COM	15670810	90,839	1,275,647	SH	DEFINED	1,2,5,6,7,8,10
CEPHEID	COM	15670R10	10,145	853,962	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	35,094	641,107	SH	DEFINED	1,2,5,6
CERIDIAN CORP NEW	COM	15677910	103,389	2,967,549	SH	DEFINED	1,2,5,6,7,8,10
CERNER CORP	COM	15678210	59,994	1,101,827	SH	DEFINED	1,2,5,6,12
CERUS CORP	COM	15708510	3,421	506,840	SH	DEFINED	1,5
CEVA INC	COM	15721010	87	12,073	SH	DEFINED	1
CF INDS HLDGS INC	COM	12526910	41,169	1,067,937	SH	DEFINED	1,2
CFS BANCORP INC	COM	12525D10	262	17,566	SH	DEFINED	1,5
CGG VERITAS	SPONSORED	20438610	982	23,571	SH	DEFINED	1,2,5
CH ENERGY GROUP							
INC	COM	12541M10	15,145	311,055	SH	DEFINED	1,2,5
CHAD THERAPEUTICS							
IN	COM	15722810	41	27,600	SH	DEFINED	1
CHAMPION							
ENTERPRISES	COM	15849610	30,262	3,438,836	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC							
DEL	COM	15878710	90	15,700	SH	DEFINED	1
CHAPARRAL STL CO							
DEL	COM	15942310	60,508	1,040,190	SH	DEFINED	1,2,5,6,12
CHARLES & COLVARD							
LT	COM	15976510	158	25,200	SH	DEFINED	1,5
CHARLES RIV LABS							
INT	COM	15986410	56,375	1,218,666	SH	DEFINED	1,2,5,6,7,8,10
CHARLOTTE RUSSE							
HLDG	COM	16104810	9,968	345,259	SH	DEFINED	1,2,6
CHARMING SHOPPES							
INC	COM	16113310	37,842	2,922,157	SH	DEFINED	1,2,5,6,12
CHART INDS INC	COM PAR \$0	16115Q30	2,893	159,283	SH	DEFINED	1,2

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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
CHARTER							
COMMUNICATIO	CL A	16117M10	19,614	7,029,961	SH	DEFINED	1,2,5,6
CHARTERMAC	SH BEN INT	16090810	1,097	56,687	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	29,116	494,000	SH	DEFINED	1,2,6
CHECK POINT SOFTWARE	ORD	M2246510	7,718	346,388	SH	DEFINED	1,2,5,12
CHECKFREE CORP NEW	COM	16281310	61,658	1,662,396	SH	DEFINED	1,2,5,6,7,8,10
CHECKPOINT SYS INC	COM	16282510	16,697	705,711	SH	DEFINED	1,2
CHEESECAKE FACTORY I	COM	16307210	41,557	1,559,379	SH	DEFINED	1,2,5,6,8
CHEMED CORP NEW	COM	16359R10	21,508	439,298	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	14,161	475,357	SH	DEFINED	1,2,5
CHEMTURA CORP	COM	16389310	75,948	6,948,562	SH	DEFINED	1,2,5,8
CHENIERE ENERGY INC	COM NEW	16411R20	17,268	554,358	SH	DEFINED	1,2,5,6
CHEROKEE INC DEL NEW	COM	16444H10	5,757	133,702	SH	DEFINED	1,5
CHESAPEAKE CORP	COM	16515910	5,664	375,093	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	401,809	13,011,941	SH	DEFINED	1,2,5,6,7,8,10
CHESAPEAKE UTILS COR	COM	16530310	378	12,207	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	6,109,773	82,609,159	SH	DEFINED	1,2,5,6,7,8,10
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	245	7,952	SH	DEFINED	1
CHICAGO MERCANTILE H	CL A	16776010	453,366	851,456	SH	DEFINED	1,2,5,6,7,8,10
CHICOS FAS INC	COM	16861510	116,118	4,753,105	SH	DEFINED	1,2,5,6,7,8,10
CHILDRENS PL RETAIL	COM	16890510	23,158	415,321	SH	DEFINED	1,2,5,6
CHINA BAK BATTERY IN	COM	16936Y10	968	297,747	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	439	5,191	SH	DEFINED	1
CHINA YUCHAI INTL LT	COM	G2108210	84	10,600	SH	DEFINED	1,7
CHIPOTLE MEXICAN GRI	CL A	16965610	8,514	137,109	SH	DEFINED	1,2,6
CHIPOTLE MEXICAN GRI	CL B	16965620	16,224	282,649	SH	DEFINED	1,2
CHIQUITA BRANDS INTL	COM	17003280	15,804	1,127,213	SH	DEFINED	1,2
CHITTENDEN CORP	COM	17022810	29,413	974,266	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	35,951	1,014,716	SH	DEFINED	1,2,5,6,10
CHOICEPOINT INC	COM	17038810	70,059	1,871,737	SH	DEFINED	1,2,5,6,7,8,10
CHOLESTECH CORP	COM	17039310	455	26,373	SH	DEFINED	1,2
CHORDIANT SOFTWARE I	COM NEW	17040430	5,053	488,218	SH	DEFINED	1,5
CHRISTOPHER & BANKS	COM	17104610	18,447	947,481	SH	DEFINED	1,2,5,6

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CHUBB CORP	COM	17123210	716,032	13,857,781	SH	DEFINED	1,2,5,6,7,8,10
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	1,167	58,569	SH	DEFINED	1,12
CHURCH & DWIGHT INC	COM	17134010	50,533	1,003,639	SH	DEFINED	1,2,5,6,12
CHURCHILL DOWNS INC	COM	17148410	7,393	162,877	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	218	6,601	SH	DEFINED	1
CIBER INC	COM	17163B10	9,681	1,230,098	SH	DEFINED	1,2
CIENA CORP	COM NEW	17177930	69,903	2,500,986	SH	DEFINED	1,2,5,6,10,13,
CIGNA CORP	COM	12550910	643,623	4,511,588	SH	DEFINED	1,2,5,6,7,8,10
CIMAREX ENERGY CO	COM	17179810	63,374	1,711,890	SH	DEFINED	1,2,5,6,7,8,10
CINCINNATI BELL INC	COM	17187110	41,508	8,831,585	SH	DEFINED	1,2,5,6
CINCINNATI FINL CORP	COM	17206210	212,561	5,013,223	SH	DEFINED	1,2,5,6,7,8,10
CINTAS CORP	COM	17290810	142,511	3,947,672	SH	DEFINED	1,2,5,6,7,8,10
CIPHERGEN BIOSYSTEMS	COM	17252Y10	15	10,757	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	13,113	367,300	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	77,162	4,164,161	SH	DEFINED	1,2,5,6,7,8,10
CIRRUS LOGIC INC	COM	17275510	16,969	2,215,300	SH	DEFINED	1,2,5,6
CISCO SYS INC	COM	17275R10	4,620,089	180,967,050	SH	DEFINED	1,2,5,6,7,8,10
CIT GROUP INC	COM	12558110	461,222	8,715,462	SH	DEFINED	1,2,5,6,7,8,10
CITADEL BROADCASTING	COM	17285T10	11,700	1,230,299	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	4,466	104,487	SH	DEFINED	1,6
CITIGROUP INC	COM	17296710	7,802,175	151,970,679	SH	DEFINED	1,2,5,6,7,8,10
CITIZENS & NORTHN CO	COM	17292210	344	16,708	SH	DEFINED	1
CITIZENS BKG CORP MI	COM	17442010	35,811	1,616,014	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	204,280	13,664,216	SH	DEFINED	1,2,5,6,10,12,
CITIZENS FIRST BANCO	COM	17461R10	3,431	150,624	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	180	24,632	SH	DEFINED	1
CITRIX SYS INC	COM	17737610	161,500	5,042,158	SH	DEFINED	1,2,5,6,7,8,10
CITY BK LYNNWOOD WAS	COM	17770A10	9,572	298,108	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	18,558	458,787	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	51,495	699,663	SH	DEFINED	1,2,5,12
CKE RESTAURANTS INC	COM	12561E10	19,962	1,058,420	SH	DEFINED	1,2,6
CKX INC	COM	12562M10	8,828	795,295	SH	DEFINED	1,2,6
CLAIRES STORES INC	COM	17958410	44,216	1,376,578	SH	DEFINED	1,2,5,6,12
CLARCOR INC	COM	17989510	40,635	1,277,829	SH	DEFINED	1,2,5,6,12
CLAYMONT STEEL HOLDI	COM	18382P10	405	20,344	SH	DEFINED	1
CLAYTON HLDGS INC	COM	18418N10	2,561	166,919	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	13,697	302,890	SH	DEFINED	1,2,6
CLEAR CHANNEL COMMUN	COM	18450210	533,747	15,232,514	SH	DEFINED	1,2,5,6,7,8,10
CLEAR CHANNEL OUTDOO	CL A	18451C10	10,362	393,847	SH	DEFINED	1,2
CLEARWIRE CORP	CL A	18538530	2,276	111,200	SH	DEFINED	1,2
CLECO CORP NEW	COM	12561W10	34,171	1,322,936	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	81,295	1,270,032	SH	DEFINED	1,2,5,6,12
CLIFTON SVGS							

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BANCORP	COM	18712Q10	2,257	188,989	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	267,770	4,204,269	SH	DEFINED	1,2,5,6,7,8,10
CMGI INC	COM	12575010	16,952	7,996,371	SH	DEFINED	1,2,5
CMS ENERGY CORP	COM	12589610	132,502	7,443,930	SH	DEFINED	1,2,5,6,10,13,
CNA FINL CORP	COM	12611710	36,659	850,758	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	6,461	306,205	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	19,931	2,288,330	SH	DEFINED	1,2,5,6
CNH GLOBAL N V	SHS NEW	N2093520	285	7,640	SH	DEFINED	1,5
CNX GAS CORP	COM	12618H30	8,174	288,514	SH	DEFINED	1,2
COACH INC	COM	18975410	530,061	10,590,634	SH	DEFINED	1,2,5,6,7,8,10
COACHMEN INDS INC	COM	18987310	201	19,117	SH	DEFINED	1
COASTAL FINL CORP							
DE	COM	19046E10	4,600	294,336	SH	DEFINED	1,5
COBIZ INC	COM	19089710	4,750	238,552	SH	DEFINED	1,2,6
COBRA ELECTRS CORP	COM	19104210	106	10,200	SH	DEFINED	1
COCA COLA							
BOTTLING C	COM	19109810	7,171	126,621	SH	DEFINED	1,2,6
COCA COLA CO	COM	19121610	3,051,102	63,564,635	SH	DEFINED	1,2,5,6,7,8,10
COCA COLA							
ENTERPRISE	COM	19121910	208,859	10,314,018	SH	DEFINED	1,2,5,6,10,12,
COCA COLA							
FEMSA S A	SPON ADR R	19124110	364	10,091	SH	DEFINED	1
COEUR D ALENE							
MINES	COM	19210810	21,141	5,143,840	SH	DEFINED	1,2,5,6
COGENT COMM GROUP							
IN	COM NEW	19239V30	10,679	451,911	SH	DEFINED	1,2,5,6
COGENT INC	COM	19239Y10	12,432	924,321	SH	DEFINED	1,2,5,6
COGNEX CORP	COM	19242210	16,402	756,898	SH	DEFINED	1,2,5,6
COGNIZANT							
TECHNOLOGY	CL A	19244610	312,956	3,545,438	SH	DEFINED	1,2,5,6,7,8,10
COHEN & STEERS INC	COM	19247A10	10,145	235,491	SH	DEFINED	1,2,6
COHERENT INC	COM	19247910	26,161	824,231	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	7,849	417,493	SH	DEFINED	1,2,6
COINMACH SVC CORP	CL A	19259W20	4,402	414,898	SH	DEFINED	1,2
COINSTAR INC	COM	19259P30	21,738	694,499	SH	DEFINED	1,2,6
COLDWATER CREEK							
INC	COM	19306810	41,711	2,056,743	SH	DEFINED	1,2,5,6
COLE KENNETH							
PRODTNS	CL A	19329410	4,083	159,075	SH	DEFINED	1,2
COLEY							
PHARMACEUTICAL	COM	19388P10	3,754	391,864	SH	DEFINED	1,2,6
COLGATE PALMOLIVE							
CO	COM	19416210	923,351	13,824,684	SH	DEFINED	1,2,5,6,8,10,1
COLLAGENEX							
PHARMACEU	COM	19419B10	546	40,448	SH	DEFINED	1,5
COLONIAL							
BANGROUP I	COM	19549330	70,058	2,830,636	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
COLONIAL PPTYS TR	COM SH BEN	19587210	43,255	947,121	SH	DEFINED	1,2,3,5
COLOR KINETICS INC	COM	19624P10	5,045	259,675	SH	DEFINED	1,5



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COLUMBIA BANCORP ORE	COM	19723110	2,825	117,672	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	19723610	9,519	282,207	SH	DEFINED	1,2
COLUMBIA LABS INC COLUMBIA SPORTSWEAR	COM	19777910	67	50,263	SH	DEFINED	1,5
COLUMBUS MCKINNON CO	COM	19851610	19,142	307,206	SH	DEFINED	1,2,5,6
COMARCO INC	COM	19933310	7,564	337,846	SH	DEFINED	1,2
COMBINATORX INC	COM	20008010	114	12,500	SH	DEFINED	1
COMCAST CORP NEW	COM	20010A10	2,930	419,234	SH	DEFINED	1,5
COMCAST CORP NEW	CL A	20030N10	1,938,849	74,714,797	SH	DEFINED	1,2,5,6,7,8,10
COMERICA INC	CL A SPL	20030N20	114,612	4,499,898	SH	DEFINED	1,2,5,6,7,8,10
COMFORT SYS USA INC	COM	20034010	342,080	5,786,201	SH	DEFINED	1,2,5,6,7,8,10
COMMERCE BANCORP INC	COM	19990810	8,059	672,740	SH	DEFINED	1,2,5
COMMERCE BANCSHARES	COM	20051910	164,100	4,916,122	SH	DEFINED	1,2,5,6,7,8,10
COMMERCE GROUP INC M	COM	20052510	37,581	777,922	SH	DEFINED	1,2,5,12
COMMERCIAL BANKSHARE	COM	20064110	34,976	1,164,314	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20160710	401	8,201	SH	DEFINED	1,2
COMMERCIAL VEH GROUP	COM	20172310	69,578	2,219,408	SH	DEFINED	1,2,5
COMMSCOPE INC	COM	20260810	7,324	355,510	SH	DEFINED	1,2
COMMUNICATIONS SYS I	COM	20337210	69,539	1,620,959	SH	DEFINED	1,2,5,6,12
COMMUNITY BANCORP NE	COM	20390010	187	17,903	SH	DEFINED	1,2
COMMUNITY BK SYS INC	COM	20343T10	4,121	134,008	SH	DEFINED	1
COMMUNITY BKS INC MI	COM	20360710	13,471	643,948	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20362810	11,623	486,914	SH	DEFINED	1,2
COMMUNITY TR BANCORP	COM	20366810	67,454	1,913,599	SH	DEFINED	1,2,5,6,7,8,10
COMMVAULT SYSTEMS IN	COM	20414910	11,107	306,560	SH	DEFINED	1,2
COMPANHIA BRASILEIRA	COM	20416610	2,905	179,305	SH	DEFINED	1,2
COMPANHIA DE BEBIDAS	SPON ADR P	20440T20	63,659	2,203,511	SH	DEFINED	1,2,4,5
COMPANHIA ENERGETICA	SPON ADR P	20441W20	2,618	47,626	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SP ADR N-V	20440960	14,817	304,559	SH	DEFINED	1,2,7
COMPANHIA VALE DO RI	SPONSORED	20440W10	694	16,202	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	91,429	2,922,935	SH	DEFINED	1,2,7
COMPANIA CERVECIAS	SPONSORED	20441220	119,928	3,242,184	SH	DEFINED	1,2,4,5,7
COMPANIA DE MINAS BU	SPONSORED	20442910	1,141	36,314	SH	DEFINED	1,2,5
COMPANIA DE TELECOMU	SPONSORED	20444810	1,019	34,019	SH	DEFINED	1,2
COMPASS	SPON ADR N	20444930	259	27,794	SH	DEFINED	1,2,5

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BANCSHARES I COMPASS	COM	20449H10	227,466	3,306,193	SH	DEFINED	1,2,5,6,7,8,10
DIVERSIFIED COMPASS MINERALS INT	SH BEN INT	20451Q10	2,400	143,124	SH	DEFINED	1
COMPLETE PRODUCTION	COM	20451N10	21,183	634,225	SH	DEFINED	1,2,5
COMPUCREDIT CORP	COM	20453E10	8,470	425,415	SH	DEFINED	1,2,6
COMPUTER HORIZONS CO	COM	20478N10	12,700	406,781	SH	DEFINED	1,2,6
COMPUTER PROGRAMS & COMPUTER SCIENCES CO	COM	20590810	24	32,495	SH	DEFINED	1
COMPUTER TASK GROUP	COM	20530610	5,795	216,073	SH	DEFINED	1
COMPUWARE CORP COMPX	COM	20536310	264,778	5,079,187	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL COMSTOCK	COM	20547710	157	34,745	SH	DEFINED	1
HOMEBUILDIN COMSTOCK RES INC	COM	20563810	103,264	10,881,369	SH	DEFINED	1,2,5,6,7,8,10
COMSYS IT PARTNERS I	CL A	20563P10	946	58,625	SH	DEFINED	1,2
COMTECH GROUP INC COMTECH	COM NEW	20568410	47	11,500	SH	DEFINED	1
TELECOMMUNIC CONAGRA FOODS INC	COM	20576820	20,789	759,264	SH	DEFINED	1,2,5,6
CONCEPTUS INC CONCUR	COM	20581E10	8,207	412,388	SH	DEFINED	1,2
TECHNOLOGIES CONCURENT	COM NEW	20582120	3,226	184,545	SH	DEFINED	1
COMPUTER CONEXANT SYSTEMS INC	COM NEW	20582620	18,026	465,416	SH	DEFINED	1,2,5,6
CONMED CORP CONNECTICUT WTR SVC	COM	20588710	658,491	26,434,798	SH	DEFINED	1,2,5,6,7,8,10
CONNS INC CONOCOPHILLIPS	COM	20601610	7,135	356,759	SH	DEFINED	1,2,6
CONSECO INC CONSECO INC	COM	20670810	8,937	511,842	SH	DEFINED	1,2,5,6
CONSOL ENERGY INC CONSOLIDATED COMM HL	COM	20671020	159	101,409	SH	DEFINED	1,5
CONSOLIDATED EDISON	COM	20714210	13,384	8,111,620	SH	DEFINED	1,2,5
CONSOLIDATED GRAPHIC	COM	20741010	16,988	581,190	SH	DEFINED	1,2
CONSOLIDATED TOMOKA	COM	20779710	334	13,888	SH	DEFINED	1,2,5
CONSTAR INTL INC NEW	COM	20824210	3,173	128,221	SH	DEFINED	1,2,6
CONSTELLATION BRANDS	COM	20825C10	3,139,381	45,930,961	SH	DEFINED	1,2,5,6,10,12,
CONSTELLATION ENERGY	PFD B CV 5	20846486	3,490	147,500	SH	DEFINED	2
CONSUMER PORTFOLIO S	COM NEW	20846488	27,697	1,600,979	SH	DEFINED	1,2,5
CONTANGO OIL & GAS C	COM	20854P10	237,954	6,081,121	SH	DEFINED	1,2,5,6,7,8,10
CONTINENTAL AIRLS	COM	20903410	9,802	492,818	SH	DEFINED	1,2
	COM	20911510	413,227	8,092,974	SH	DEFINED	1,2,5,6,7,8,10
	COM	20934110	30,830	416,345	SH	DEFINED	1,2
	COM	21022610	8,493	112,568	SH	DEFINED	1
	COM	21036U10	101	11,400	SH	DEFINED	1
	CL A	21036P10	121,391	5,731,391	SH	DEFINED	1,2,5,6,7,8,10
	COM	21037110	491,268	5,650,002	SH	DEFINED	1,2,5,6,7,8,10
	COM	21050210	68	11,100	SH	DEFINED	1
	COM NEW	21075N20	325	14,800	SH	DEFINED	1,5

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IN	CL B	21079530	74,482	2,046,782	SH	DEFINED	1,2,5,6,10
CONVERA CORP	CL A	21191910	938	298,861	SH	DEFINED	1,5
CONVERGYS CORP	COM	21248510	131,943	5,192,564	SH	DEFINED	1,2,5,6,7,8,10
CON-WAY INC	COM	20594410	45,750	917,943	SH	DEFINED	1,2,5,12
COOPER COS INC	COM NEW	21664840	44,535	915,980	SH	DEFINED	1,2,5,6,7,8,10
COOPER INDS LTD	CL A	G2418210	286,008	6,357,136	SH	DEFINED	1,2,5,6,7,8,10
COOPER TIRE & RUBR C	COM	21683110	21,731	1,188,150	SH	DEFINED	1,2,5
COPANO ENERGY L L C	COM UNITS	21720210	1,246	18,197	SH	DEFINED	1,2
COPART INC	COM	21720410	37,898	1,353,020	SH	DEFINED	1,2,5,6,12
CORE LABORATORIES N	COM	N2271710	1,368	16,322	SH	DEFINED	1,2,5,6,12
CORE MARK HOLDING CO	COM	21868110	6,275	175,866	SH	DEFINED	1,2
CORE MOLDING TECHNOL	COM	21868310	154	19,600	SH	DEFINED	2
CORILLIAN CORP	COM	21872510	216	43,332	SH	DEFINED	1,5
CORINTHIAN COLLEGES	COM	21886810	32,185	2,340,745	SH	DEFINED	1,2,5,6
CORN PRODS INTL INC	COM	21902310	25,913	728,088	SH	DEFINED	1,2,5
CORNELL COMPANIES IN	COM	21914110	3,122	154,378	SH	DEFINED	1,5
CORNING INC CORPORATE	COM	21935010	913,468	40,170,102	SH	DEFINED	1,2,5,6,7,8,10
EXECUTIVE CORPORATE OFFICE	COM	21988R10	54,364	715,686	SH	DEFINED	1,2,5,6,7,8,10
PPT CORRECTIONS CORP	SH BEN INT	22002T10	56,123	1,228,621	SH	DEFINED	1,2,3,5,6
AME	COM NEW	22025Y40	43,090	815,946	SH	DEFINED	1,2,5,6
CORUS BANKSHARES INC	COM	22087310	17,722	1,038,800	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	358	15,566	SH	DEFINED	1
CORVEL CORP	COM	22100610	5,303	175,298	SH	DEFINED	1,2
COSI INC	COM	22122P10	2,802	502,151	SH	DEFINED	1,5
COST PLUS INC CALIF	COM	22148510	3,860	386,011	SH	DEFINED	1,2,5
COSTAR GROUP INC	COM	22160N10	13,480	301,703	SH	DEFINED	1,2,6
COSTCO WHSL CORP NEW	COM	22160K10	647,539	12,027,090	SH	DEFINED	1,2,5,6,7,8,10
COUNTRYWIDE FINANCIA	COM	22237210	595,299	17,696,160	SH	DEFINED	1,2,5,6,7,8,10
COURIER CORP	COM	22266010	6,607	169,100	SH	DEFINED	1,2
COUSINS PPTYS INC COVAD	COM	22279510	34,498	1,049,834	SH	DEFINED	1,2,3,5,12
COMMUNICATIONS	COM	22281420	6,236	4,910,425	SH	DEFINED	1,2,6
COVANCE INC	COM	22281610	74,211	1,250,613	SH	DEFINED	1,2,5,6,7,8,10
COVANSYS CORP	COM	22281W10	22,463	910,181	SH	DEFINED	1,2,6
COVANTA HLDG CORP	COM	22282E10	28,899	1,302,911	SH	DEFINED	1,2,5,6
COVENANT TRANS INC	CL A	22284P10	141	12,784	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
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COVENTRY HEALTH CARE	COM	22286210	288,530	5,147,726	SH	DEFINED	1,2,5,6,7,8,10
COWEN GROUP INC	COM	22362110	374	22,460	SH	DEFINED	1
COX RADIO INC	CL A	22405110	17,612	1,290,292	SH	DEFINED	1,2,5
CPFL ENERGIA S A	SPONSORED	12615310	224	5,290	SH	DEFINED	1
CPI CORP	COM	12590210	1,339	25,499	SH	DEFINED	1
CPI INTERNATIONAL IN	COM	12618M10	2,327	121,062	SH	DEFINED	1
CRA INTL INC	COM	12618T10	10,122	193,984	SH	DEFINED	1,2,6
CRANE CO	COM	22439910	34,426	851,709	SH	DEFINED	1,2,5,12
CRAWFORD & CO	CL B	22463310	2,133	367,721	SH	DEFINED	1
CRAY INC	COM NEW	22522330	1,228	89,049	SH	DEFINED	1,2,5
CREDENCE SYS CORP	COM	22530210	5,671	1,713,368	SH	DEFINED	1,2,5
CREDICORP LTD	COM	G2519Y10	23,876	489,963	SH	DEFINED	1,2,7
CREDIT ACCEP CORP MI	COM	22531010	3,768	138,582	SH	DEFINED	1,2,6
CREDIT SUISSE GROUP	SPONSORED	22540110	19,697	274,214	SH	DEFINED	1,2
CREDO PETE CORP	COM PAR \$0	22543920	145	10,620	SH	DEFINED	1
CREE INC	COM	22544710	26,489	1,609,322	SH	DEFINED	1,2,5,6,12
CRESCENT REAL ESTATE	COM	22575610	53,810	2,682,477	SH	DEFINED	1,2,3,5,6,7,8,
CRESUD							
S A C I F Y A	SPONSORED	22640610	602	29,326	SH	DEFINED	1
CRH PLC	ADR	12626K20	12,197	280,445	SH	DEFINED	1
CROCS INC	COM	22704610	12,616	266,998	SH	DEFINED	1,2,6
CROSS CTRY HEALTHCAR	COM	22748310	13,693	751,140	SH	DEFINED	1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	358	8,527	SH	DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y10	15,180	528,017	SH	DEFINED	1,2,6
CROSSTEX ENERGY L P	COM	22765U10	630	17,502	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	95,923	2,985,460	SH	DEFINED	1,2,5,6,7,8,10
CROWN HOLDINGS INC	COM	22836810	41,351	1,690,536	SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN	CL A	22841110	1,965	368,660	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	220	26,204	SH	DEFINED	1
CRYSTAL RIV CAP INC	COM	22939330	3,498	130,320	SH	DEFINED	1,2
CSG SYS INTL INC	COM	12634910	89,842	3,590,808	SH	DEFINED	1,2,5,6,7
CSK AUTO CORP	COM	12596510	16,251	944,818	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	4,627	123,449	SH	DEFINED	1,2
CSX CORP	COM	12640810	536,863	13,404,823	SH	DEFINED	1,2,5,6,7,8,10
CT COMMUNICATIONS IN	COM NEW	12642640	10,919	453,051	SH	DEFINED	1,2
CTC MEDIA INC	COM	12642X10	6,339	246,863	SH	DEFINED	1,2
CTRIIP COM INTL LTD	ADR	22943F10	275	4,100	SH	DEFINED	1
CTS CORP	COM	12650110	10,259	742,317	SH	DEFINED	1,2
CUBIC CORP	COM	22966910	9,502	439,101	SH	DEFINED	1,2
CUBIST							
PHARMACEUTICA CULLEN FROST	COM	22967810	22,433	1,016,460	SH	DEFINED	1,2,5,6
BANKERS	COM	22989910	52,205	997,618	SH	DEFINED	1,2,5
CULP INC	COM	23021510	84	12,000	SH	DEFINED	1
CUMMINS INC	COM	23102110	890,500	6,153,263	SH	DEFINED	1,2,5,6,7,8,10
CUMULUS MEDIA INC	CL A	23108210	6,802	725,133	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	1,573	510,785	SH	DEFINED	1,5

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CURIS INC	COM	23126910	84	55,254	SH	DEFINED	1,5
CURTISS WRIGHT CORP	COM	23156110	33,238	862,429	SH	DEFINED	1,2
CUTERA INC	COM	23210910	413	11,424	SH	DEFINED	1
CV THERAPEUTICS INC	COM	12666710	7,516	954,960	SH	DEFINED	1,2,5,6
CVB FINL CORP	COM	12660010	14,508	1,219,196	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	1,401,503	41,051,633	SH	DEFINED	1,2,5,6,7,8,10
CYBERONICS INC	COM	23251P10	7,304	388,929	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	5,871	469,281	SH	DEFINED	1
CYMER INC	COM	23257210	30,168	726,071	SH	DEFINED	1,2,5,6,12
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	5,014	659,709	SH	DEFINED	1,2,5
CYPRESS SEMICONDUCTO	COM	23280610	48,960	2,639,332	SH	DEFINED	1,2,5,6,12
CYTEC INDS INC	COM	23282010	39,463	701,683	SH	DEFINED	1,2,5
CYTOGEN CORP	COM NEW	23282430	22	10,317	SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	3,036	436,233	SH	DEFINED	1
CYTOMEDIX INC	COM NEW	23283B20	19	14,700	SH	DEFINED	5
CYTRX CORP	COM NEW	23282830	361	77,000	SH	DEFINED	1
CYTYC CORP	COM	23294610	102,882	3,007,364	SH	DEFINED	1,2,5,6,7,8,10
D & E COMMUNICATIONS	COM	23286010	454	34,101	SH	DEFINED	1,2
D R HORTON INC	COM	23331A10	189,234	8,601,551	SH	DEFINED	1,2,5,6,7,8,10
DADE BEHRING HLDGS I	COM	23342J20	47,539	1,084,125	SH	DEFINED	1,2,5,6,12
DAIMLERCHRYSLER AG	ORD	D1668R12	2,957	36,144	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	18,750	683,304	SH	DEFINED	1,2,6
DANAHER CORP DEL	COM	23585110	515,287	7,211,851	SH	DEFINED	1,2,5,6,7,8,10
DARDEN RESTAURANTS I	COM	23719410	237,188	5,758,378	SH	DEFINED	1,2,5,6,7,8,10
DARLING INTL INC	COM	23726610	7,829	1,204,511	SH	DEFINED	1
DARWIN PROFESSIONAL	COM	23750210	1,170	46,507	SH	DEFINED	1
DATARAM CORP	COM PAR \$1	23810820	71	17,300	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	8,655	239,149	SH	DEFINED	1,2
DATATRAK INTL INC	COM	23813410	65	12,000	SH	DEFINED	1
DAVITA INC	COM	23918K10	72,802	1,365,370	SH	DEFINED	1,2,5,6,7,8,10
DAWSON GEOPHYSICAL C	COM	23935910	6,220	125,577	SH	DEFINED	1,5
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	892	22,824	SH	DEFINED	1,2
DCT INDUSTRIAL TRUST	COM	23315310	24,508	2,071,708	SH	DEFINED	1,2,3
DEALERTRACK HLDGS IN	COM	24230910	15,195	494,627	SH	DEFINED	1,2,6
DEAN FOODS CO NEW	COM	24237010	183,206	3,919,687	SH	DEFINED	1,2,5,6,7,8,10
DEARBORN BANCORP INC	COM	24242R10	239	13,665	SH	DEFINED	1
DEB SHOPS INC	COM	24272810	1,569	57,932	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	18,599	261,885	SH	DEFINED	1,2,6
DECODE GENETICS INC	COM	24358610	3,342	915,689	SH	DEFINED	1,2,6
DECORATOR INDS INC	COM PAR \$0	24363120	80	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	629,782	5,796,967	SH	DEFINED	1,2,5,6,7,8,10
DEERFIELD TRIARC CAP	COM	24457230	13,901	927,333	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	65,374	5,694,597	SH	DEFINED	1,2,5,10,12
DELEK US HLDGS INC	COM	24664710	2,279	119,112	SH	DEFINED	1,2,6
DELIA'S INC NEW	COM	24691110	3,395	369,841	SH	DEFINED	1
DELL INC	COM	24702R10	1,540,405	66,368,181	SH	DEFINED	1,2,5,6,7,8,10

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DELPHI FINL GROUP								
IN	CL A	24713110	34,489	857,307	SH	DEFINED	1,2,5	
DELTA & PINE LD CO	COM	24735710	26,282	637,921	SH	DEFINED	1,2,5,6,12	
DELTA FINANCIAL								
CORP	COM	24791810	171	20,620	SH	DEFINED	1	
DELTA PETE CORP	COM NEW	24790720	20,858	908,436	SH	DEFINED	1,2,6	
DELTATHREE INC	COM	24783N10	35	19,900	SH	DEFINED	1	
DELTIC TIMBER CORP	COM	24785010	7,775	162,110	SH	DEFINED	1,2,6	
DELUXE CORP	COM	24801910	93,232	2,780,547	SH	DEFINED	1,2,5,6,10,14	
DENBURY RES INC	COM NEW	24791620	71,146	2,388,260	SH	DEFINED	1,2,5,6,7,8,10	
DENDREON CORP	COM	24823Q10	16,348	1,264,379	SH	DEFINED	1,2,5,6	
DENDRITE INTL INC	COM	24823910	11,436	730,291	SH	DEFINED	1,2,6	
DENNYS CORP	COM	24869P10	7,132	1,455,597	SH	DEFINED	1,2,6	
DENTSPLY INTL INC								
NE	COM	24903010	155,693	4,753,999	SH	DEFINED	1,2,5,6,7,8,10	
DEPOMED INC	COM	24990810	1,807	506,124	SH	DEFINED	1	
DESIGN WITHIN								
REACH	COM	25055710	103	18,000	SH	DEFINED	1	
DEUTSCHE BANK AG								
NAM	ORD	D1819089	756	5,617	SH	DEFINED	1	
DEUTSCHE TELEKOM								
AG	SPONSORED	25156610	1,418	85,766	SH	DEFINED	1,2	
DEVELOPERS								
DIVERSIFI	COM	25159110	262,318	4,170,392	SH	DEFINED	1,2,3,5,6,7,8,	
DEVON ENERGY CORP								
NE	COM	25179M10	899,755	12,998,487	SH	DEFINED	1,2,5,6,7,8,10	

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
DEVRY INC DEL	COM	25189310	56,961	1,940,758	SH	DEFINED 1,2,5,6,12
DEXCOM INC	COM	25213110	1,840	234,145	SH	DEFINED 1
DG FASTCHANNEL INC	COM	23326R10	225	13,534	SH	DEFINED 1
DIAGEO P L C	SPON ADR N	25243Q20	24,185	298,769	SH	DEFINED 1
DIAMOND FOODS INC	COM	25260310	5,000	300,327	SH	DEFINED 1,2
DIAMOND HILL						
INVESTM	COM NEW	25264R20	342	3,504	SH	DEFINED 1
DIAMOND MGMT &						
TECHN	COM	25269L10	10,050	859,672	SH	DEFINED 1,2,6
DIAMOND OFFSHORE						
DRI	COM	25271C10	66,927	826,775	SH	DEFINED 1,2,5,6,7,8,10
DIAMONDROCK						
HOSPITAL	COM	25278430	47,992	2,525,881	SH	DEFINED 1,2,3
DICKS SPORTING						
GOODS	COM	25339310	37,300	640,226	SH	DEFINED 1,2,6,12
DIEBOLD INC	COM	25365110	56,838	1,191,332	SH	DEFINED 1,2,5,12
DIGENE CORP	COM	25375210	17,482	412,212	SH	DEFINED 1,2,6
DIGI INTL INC	COM	25379810	8,935	703,546	SH	DEFINED 1,2,5
DIGIMARC CORP	COM	25380710	243	24,061	SH	DEFINED 1
DIGITAL ANGEL CORP	COM	25383010	25	12,701	SH	DEFINED 1,2
DIGITAL RIV INC	COM	25388B10	40,423	731,646	SH	DEFINED 1,2,6,12
DIGITAL RLTY TR						
INC	COM	25386810	42,682	1,069,727	SH	DEFINED 1,2,3,5,6

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DILLARDS INC	CL A	25406710	56,543	1,727,569	SH	DEFINED	1,2,5,6,10,13,
DIME BANCORP INC							
NEW	*W EXP 99/	25429Q11	11	65,301	SH	DEFINED	1
DIME CMNTY							
BANCSHARE	COM	25392210	7,566	571,874	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	13,619	390,782	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	28,751	422,129	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	6,558	308,472	SH	DEFINED	1,2
DIRECTED							
ELECTRONICS	COM	25457510	947	105,739	SH	DEFINED	1,6
DIRECTV GROUP INC	COM	25459L10	655,953	28,433,145	SH	DEFINED	1,2,5,6,7,8,10
DISCOVERY HOLDING							
CO	CL A COM	25468Y10	75,115	3,926,558	SH	DEFINED	1,2,5,6,7,8,10
DISCOVERY							
LABORATORI	COM	25466810	173	72,855	SH	DEFINED	1,5
DISNEY WALT CO	COM DISNEY	25468710	2,381,686	69,174,723	SH	DEFINED	1,2,5,6,7,8,10
DISTRIBUCION Y							
SERVI	SPONSORED	25475310	276	13,343	SH	DEFINED	1,2,5
DISTRIBUTED							
ENERGY S	COM	25475V10	90	66,011	SH	DEFINED	1,2,5
DITECH NETWORKS							
INC	COM	25500T10	5,089	626,700	SH	DEFINED	1,2,6
DIVERSA CORP	COM	25506410	3,833	490,819	SH	DEFINED	1,2,6
DIVX INC	COM	25541310	2,472	123,373	SH	DEFINED	1,2
DIXIE GROUP INC	CL A	25551910	201	16,744	SH	DEFINED	1
DJO INCORPORATED	COM	23325G10	14,536	383,532	SH	DEFINED	1,2,6
DNP SELECT INCOME							
FD	COM	23325P10	1,850	164,416	SH	DEFINED	5,12
DOBSON							
COMMUNICATION	CL A	25606910	21,108	2,457,224	SH	DEFINED	1,2,5,6
DOLBY							
LABORATORIES I	COM	25659T10	19,336	560,288	SH	DEFINED	1,2,6
DOLLAR FINL CORP	COM	25666410	5,591	221,006	SH	DEFINED	1,2,6
DOLLAR GEN CORP	COM	25666910	189,869	8,977,259	SH	DEFINED	1,2,5,6,7,8,10
DOLLAR THRIFTY							
AUTOM	COM	25674310	22,496	440,751	SH	DEFINED	1,2,5
DOLLAR TREE							
STORES I	COM	25674710	107,038	2,799,113	SH	DEFINED	1,2,5,10,12
DOMINION RES INC							
VA	COM	25746U10	988,643	11,137,125	SH	DEFINED	1,2,5,6,7,8,10
DOMINOS PIZZA INC	COM	25754A20	48,977	1,508,372	SH	DEFINED	1,2,6
DOMTAR CORP	COM	25755910	62,692	6,733,875	SH	DEFINED	1,2,5,6,7,8,10
DONALDSON INC	COM	25765110	40,694	1,127,256	SH	DEFINED	1,2,5,6,12
DONEGAL GROUP INC	CL A	25770120	3,674	216,357	SH	DEFINED	1
DONNELLEY R R &							
SONS	COM	25786710	209,019	5,712,476	SH	DEFINED	1,2,5,6,7,8,10
DORAL FINL CORP	COM	25811P10	2,819	1,718,871	SH	DEFINED	1,2,5
DORCHESTER							
MINERALS	COM UNIT	25820R10	851	38,660	SH	DEFINED	1,2
DORMAN PRODUCTS							
INC	COM	25827810	146	12,638	SH	DEFINED	1
DOT HILL SYS CORP	COM	25848T10	1,109	303,784	SH	DEFINED	1,5
DOUBLE HULL							
TANKERS	COM	Y2111010	366	24,742	SH	DEFINED	1,2
DOUGLAS EMMETT INC	COM	25960P10	41,024	1,606,882	SH	DEFINED	1,2,3
DOVER CORP	COM	26000310	318,632	6,528,005	SH	DEFINED	1,2,5,6,7,8,10
DOVER DOWNS							
GAMING &	COM	26009510	6,787	526,917	SH	DEFINED	1,2,5,6
DOVER MOTORSPORTS							
IN	COM	26017410	1,090	207,609	SH	DEFINED	1,5
DOW CHEM CO	COM	26054310	1,230,126	26,823,500	SH	DEFINED	1,2,5,6,7,8,10
DOW JONES & CO INC	COM	26056110	74,853	2,171,550	SH	DEFINED	1,2,5,6,7,8,10

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DOWNEY FINL CORP	COM	26101810	26,234	406,474	SH	DEFINED	1,2,5
DPL INC	COM	23329310	53,694	1,727,050	SH	DEFINED	1,2,5
DR REDDYS LABS LTD	ADR	25613520	990	60,133	SH	DEFINED	1,2,5
DREAMWORKS							
ANIMATION	CL A	26153C10	20,274	662,966	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	25,226	1,212,201	SH	DEFINED	1,2,6
DRESSER-RAND							
GROUP I	COM	26160810	19,356	635,462	SH	DEFINED	1,2,6
DREW INDS INC	COM NEW	26168L20	11,614	404,941	SH	DEFINED	1,2,6
DRIL-QUIP INC	COM	26203710	16,216	374,682	SH	DEFINED	1,2,6
DRS TECHNOLOGIES							
INC	COM	23330X10	32,939	631,375	SH	DEFINED	1,2,5
DRUGSTORE COM INC	COM	26224110	2,805	1,087,275	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	11,099	584,134	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	84,819	1,127,907	SH	DEFINED	1,2,5,6,7,8,10
DSW INC	CL A	23334L10	20,656	489,374	SH	DEFINED	1,2,6
DTE ENERGY CO	COM	23333110	270,910	5,655,748	SH	DEFINED	1,2,5,6,7,8,10
DTS INC	COM	23335C10	7,334	302,691	SH	DEFINED	1,2,6
DU PONT E I DE							
NEMOU	COM	26353410	1,968,626	39,826,545	SH	DEFINED	1,2,5,6,7,8,10
DUCOMMUN INC DEL	COM	26414710	827	32,139	SH	DEFINED	1,5
DUKE ENERGY CORP							
NEW	COM	26441C10	1,868,186	92,074,222	SH	DEFINED	1,2,5,6,7,8,10
DUKE REALTY CORP	COM NEW	26441150	147,578	3,394,930	SH	DEFINED	1,2,3,5,6,7,8,
DUN & BRADSTREET							
COR	COM	26483E10	122,375	1,341,833	SH	DEFINED	1,2,5,6,7,8,10
DUQUESNE LT HLDGS							
IN	COM	26623310	46,259	2,337,470	SH	DEFINED	1,2,5
DURECT CORP	COM	26660510	3,833	921,431	SH	DEFINED	1,5
DXP ENTERPRISES							
INC	COM NEW	23337740	1,550	40,587	SH	DEFINED	1,5
DYAX CORP	COM	26746E10	195	47,354	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	27,480	1,054,483	SH	DEFINED	1,2,5,6
DYNAMEX INC	COM	26784F10	5,535	217,576	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	6,306	192,730	SH	DEFINED	1,5
DYNAVAX							
TECHNOLOGIES	COM	26815810	350	64,352	SH	DEFINED	1,2,5
DYNCORP INTL INC	CL A	26817C10	6,535	433,068	SH	DEFINED	1,2,6
DYNEGY INC NEW	CL A	26816Q10	112,184	12,114,898	SH	DEFINED	1,2,5,6,7,8,10
E M C CORP MASS	COM	26864810	864,799	62,440,328	SH	DEFINED	1,2,5,6,7,8,10
E ON AG	SPONSORED	26878010	25,739	569,946	SH	DEFINED	1,2
E TRADE FINANCIAL							
CO	COM	26924610	247,974	11,685,881	SH	DEFINED	1,2,5,6,7,8,10
EAGLE BANCORP INC							
MD	COM	26894810	235	14,309	SH	DEFINED	1
EAGLE BULK							
SHIPPING	COM	Y2187A10	634	32,697	SH	DEFINED	1,2
EAGLE HOSPITALITY							
PP	COM	26959T10	348	31,179	SH	DEFINED	1,3,5
EAGLE MATERIALS							
INC	COM	26969P10	34,449	771,869	SH	DEFINED	1,2,5,6,7,12
EAGLE TEST SYS INC	COM	27000610	5,540	332,954	SH	DEFINED	1,2,6
EARTHLINK INC	COM	27032110	19,448	2,645,942	SH	DEFINED	1,2,5,6
EAST WEST BANCORP							
IN	COM	27579R10	28,312	769,977	SH	DEFINED	1,2,5,6
EASTERN AMERN NAT							
GA	SPERS RCT	27621710	223	8,800	SH	DEFINED	1
EASTERN CO	COM	27631710	249	9,150	SH	DEFINED	1
EASTERN INS HLDGS							
IN	COM	27653410	250	16,700	SH	DEFINED	1
EASTGROUP PPTY INC	COM	27727610	31,166	610,744	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	135,326	2,136,845	SH	DEFINED	1,2,5,6,7,10,1



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EASTMAN KODAK CO	COM	27746110	190,184	8,430,159	SH	DEFINED	1,2,5,6,7,8,10
EATON CORP	COM	27805810	352,232	4,215,313	SH	DEFINED	1,2,5,6,7,8,10
EATON VANCE CORP	COM NON VT	27826510	70,605	1,981,063	SH	DEFINED	1,2,5
EBAY INC	COM	27864210	985,837	29,738,684	SH	DEFINED	1,2,5,6,7,8,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
ECC CAPITAL CORP	COM	26826M10	29	71,700	SH	DEFINED	1
ECHELON CORP	COM	27874N10	5,939	563,429	SH	DEFINED	1,2
ECHOSTAR							
COMMUNICATI	CL A	27876210	123,304	2,839,149	SH	DEFINED	1,2,5,6,7,8,10
ECI TELECOM LTD	ORD	26825810	266	32,486	SH	DEFINED	1,2,5
ECLIPSYS CORP	COM	27885610	13,767	714,443	SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	232,739	5,412,541	SH	DEFINED	1,2,5,6,7,8,10
ECOLLEGE COM	COM	27887E10	5,068	282,352	SH	DEFINED	1
EDGAR ONLINE INC	COM	27976510	103	37,815	SH	DEFINED	1,2,5
EDGE PETE CORP DEL	COM	27986210	5,658	451,892	SH	DEFINED	1,2
EDGEWATER							
TECHNOLOGY	COM	28035810	171	20,222	SH	DEFINED	1
EDISON INTL	COM	28102010	1,713,885	34,884,690	SH	DEFINED	1,2,5,6,7,8,10
EDO CORP	COM	28134710	7,071	269,879	SH	DEFINED	1,2
EDP ENERGIAS DE							
PORT	SPONSORED	26835310	1,635	30,466	SH	DEFINED	1
EDUCATE INC	COM	28138P10	2,730	356,429	SH	DEFINED	1,2,6
EDUCATION RLTY TR							
IN	COM	28140H10	11,302	764,692	SH	DEFINED	1,2,3
EDWARDS AG INC	COM	28176010	94,253	1,362,434	SH	DEFINED	1,2,5,6,12
EDWARDS							
LIFESCIENCES	COM	28176E10	89,797	1,771,151	SH	DEFINED	1,2,5,6,7,12
EFJ INC	COM	26843B10	197	36,850	SH	DEFINED	1
EFUNDS CORP	COM	28224R10	24,192	907,436	SH	DEFINED	1,2,5,6
EGL INC	COM	26848410	21,195	534,827	SH	DEFINED	1,2,6
EHEALTH INC	COM	28238P10	1,378	58,509	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	327,522	22,634,522	SH	DEFINED	1,2,5,6,7,8,10
EL PASO ELEC CO	COM NEW	28367785	25,781	978,407	SH	DEFINED	1,2,5
ELECTRO RENT CORP	COM	28521810	4,528	314,450	SH	DEFINED	1,5,6
ELECTRO							
SCIENTIFIC I	COM	28522910	9,777	508,147	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	49	22,973	SH	DEFINED	1,5
ELECTRONIC ARTS							
INC	COM	28551210	405,035	8,042,788	SH	DEFINED	1,2,5,6,7,8,10
ELECTRONIC DATA							
SYS	COM	28566110	765,439	27,653,138	SH	DEFINED	1,2,5,6,7,8,10
ELECTRONICS FOR							
IMAG	COM	28608210	27,369	1,167,135	SH	DEFINED	1,2,5
ELIZABETH ARDEN							
INC	COM	28660G10	13,156	602,955	SH	DEFINED	1,2
ELLIS PERRY INTL							
INC	COM	28885310	7,322	228,888	SH	DEFINED	1,2
EMAGEON INC	COM	29076V10	3,590	326,380	SH	DEFINED	1
EMBARCADERO							
TECHNOLO	COM	29078710	184	26,678	SH	DEFINED	1

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EMBARQ CORP	COM	29078E10	282,443	5,012,295	SH	DEFINED	1,2,5,6,7,8,10
EMBOTELLADORA							
ANDINA	SPON ADR B	29081P30	1,992	101,696	SH	DEFINED	1,2
EMBRAER-EMPRESA							
BRAS	SP ADR COM	29081M10	622	13,557	SH	DEFINED	1,2
EMC INS GROUP INC	COM	26866410	2,526	97,898	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	47,828	810,926	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	3,225	644,937	SH	DEFINED	1,5
EMDEON CORP	COM	29084910	46,278	3,058,710	SH	DEFINED	1,2,5,6,12
EMERGENCY MEDICAL							
SV	CL A	29100P10	613	20,800	SH	DEFINED	1
EMERGENT							
BIOSOLUTION	COM	29089Q10	531	39,550	SH	DEFINED	1
EMERITUS CORP	COM	29100510	2,615	77,496	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	967,008	22,441,597	SH	DEFINED	1,2,5,6,7,8,10
EMISPHERE							
TECHNOLOGI	COM	29134510	1,273	397,878	SH	DEFINED	1,2
EMMIS							
COMMUNICATIONS	CL A	29152510	4,713	558,464	SH	DEFINED	1,2,5,6
EMPIRE DIST ELEC							
CO	COM	29164110	16,389	660,837	SH	DEFINED	1,2
EMPIRE RESORTS INC	COM	29205210	547	58,297	SH	DEFINED	1,5
EMPLOYERS							
HOLDINGS I	COM	29221810	2,474	123,552	SH	DEFINED	1,2
EMPRESA NACIONAL							
DE	SPONSORED	29244T10	84,512	2,105,421	SH	DEFINED	1,2,4,5,7
EMS TECHNOLOGIES							
INC	COM	26873N10	4,485	232,748	SH	DEFINED	1,2
EMULEX CORP	COM NEW	29247520	40,478	2,213,114	SH	DEFINED	1,2,5
ENBRIDGE ENERGY							
MANA	SHS UNITS	29250X10	718	13,301	SH	DEFINED	1,2
ENBRIDGE ENERGY							
PART	COM	29250R10	3,260	58,333	SH	DEFINED	1,2
ENCORE							
ACQUISITION C	COM	29255W10	30,956	1,279,719	SH	DEFINED	1,2,6
ENCORE CAP GROUP							
INC	COM	29255410	168	16,940	SH	DEFINED	1,6
ENCORE WIRE CORP	COM	29256210	9,268	366,026	SH	DEFINED	1,2,5,6
ENCYSIVE							
PHARMACEUTI	COM	29256X10	2,677	987,774	SH	DEFINED	1,2,5,6
ENDEAVOUR INTL							
CORP	COM	29259G10	185	91,340	SH	DEFINED	1
ENDESA S A	SPONSORED	29258N10	958	17,891	SH	DEFINED	1
ENDO							
PHARMACEUTICALS	COM	29264F20	62,033	2,109,978	SH	DEFINED	1,2,5,10,12
ENDOLOGIX INC	COM	29266S10	135	34,475	SH	DEFINED	1
ENDURANCE							
SPECIALTY	SHS	G3039710	3,787	105,972	SH	DEFINED	1,2,5
ENDWAVE CORP	COM NEW	29264A20	239	20,100	SH	DEFINED	1,5
ENEL SOCIETA PER							
AZI	ADR	29265W10	1,111	20,765	SH	DEFINED	1,2
ENERGEN CORP	COM	29265N10	137,123	2,694,489	SH	DEFINED	1,2,5,10,12
ENERGIZER HLDGS							
INC	COM	29266R10	265,688	3,113,653	SH	DEFINED	1,2,5,6,7,8,10
ENERGY CONVERSION							
DE	COM	29265910	22,297	638,156	SH	DEFINED	1,2,6,12
ENERGY EAST CORP	COM	29266M10	77,221	3,169,997	SH	DEFINED	1,2,5,6,7,8,10
ENERGY PARTNERS							
LTD	COM	29270U10	11,479	632,443	SH	DEFINED	1,2,5,6
ENERGY TRANSFER							
EQUI	COM UT LTD	29273V10	4,993	136,044	SH	DEFINED	1,2
ENERGY TRANSFER							

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PRTN	UNIT LTD P	29273R10	7,524	129,150	SH	DEFINED	1,2
ENERGYSOUTH INC	COM	29297010	6,130	146,200	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	1,340	82,232	SH	DEFINED	1,2,5
ENERSYS	COM	29275Y10	13,464	783,681	SH	DEFINED	1,2
ENGLOBAL CORP	COM	29330610	906	163,265	SH	DEFINED	1,5
ENI S P A	SPONSORED	26874R10	2,566	39,575	SH	DEFINED	1,2
ENNIS INC	COM	29338910	11,762	439,545	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	14,701	407,784	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	317,700	5,840,072	SH	DEFINED	1,2,5,6,7,8,10
ENSTAR GROUP LIMITED	SHS	G3075P10	5,471	55,468	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	28,033	2,619,862	SH	DEFINED	1,2,5
ENTERCOM							
COMMUNICATI	CL A	29363910	24,751	878,323	SH	DEFINED	1,2,5
ENERGY CORP NEW	COM	29364G10	665,169	6,339,770	SH	DEFINED	1,2,5,6,7,8,10
ENTERPRISE FINL SVCS	COM	29371210	4,154	148,350	SH	DEFINED	1
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	478	12,069	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	11,043	347,266	SH	DEFINED	1,2
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	29,010	481,488	SH	DEFINED	1,2,3,5
ENTRAVISION							
COMMUNIC	CL A	29382R10	11,274	1,207,065	SH	DEFINED	1,2,5,6
ENTREMED INC	COM	29382F10	80	53,089	SH	DEFINED	1,5
ENTRUST INC	COM	29384810	325	80,747	SH	DEFINED	1,5
ENVIRONMENTAL TECTON	COM	29409210	53	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	7,831	519,265	SH	DEFINED	1,2,5,6
ENZON							
PHARMACEUTICAL	COM	29390410	16,179	1,985,170	SH	DEFINED	1,2,5,6
EOG RES INC	COM	26875P10	526,288	7,377,180	SH	DEFINED	1,2,5,6,7,8,10
EON							
COMMUNICATIONS C	COM	26876310	27	25,950	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L10	12,321	885,762	SH	DEFINED	1,2,5,6
EPIQ SYS INC	COM	26882D10	11,572	567,813	SH	DEFINED	1,2,6
EPIX							
PHARMACEUTICALS	COM NEW	26881Q30	197	29,473	SH	DEFINED	1,5
EPLUS INC	COM	29426810	117	11,100	SH	DEFINED	1
EQUIFAX INC	COM	29442910	149,910	4,112,745	SH	DEFINED	1,2,5,6,7,8,10
EQUINIX INC	COM NEW	29444U50	41,567	485,427	SH	DEFINED	1,2,6,12
EQUITABLE RES INC	COM	29454910	138,095	2,857,935	SH	DEFINED	1,2,5,6,7,8,10
EQUITY INNS INC	COM	29470310	27,486	1,677,996	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE							
PPT	COM	29472R10	51,261	949,098	SH	DEFINED	1,2,3,5,6
EQUITY ONE	COM	29475210	31,292	1,180,825	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	515,969	10,698,101	SH	DEFINED	1,2,3,5,6,7,8,
ERESEARCH-TECHNOLOGY	COM	29481V10	6,192	787,735	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
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ERICSSON L M TEL CO	ADR B SEK	29482160	17,489	471,532	SH	DEFINED	1,2,5
ERIE INDY CO	CL A	29530P10	24,902	471,906	SH	DEFINED	1,2,5,12
ESB FINL CORP	COM	26884F10	264	24,245	SH	DEFINED	1,2
ESCHELON TELECOM INC	COM	29629010	5,044	174,543	SH	DEFINED	1
ESCO TECHNOLOGIES IN	COM	29631510	19,865	443,216	SH	DEFINED	1,2,5,6
ESPEED INC	CL A	29664310	4,018	422,942	SH	DEFINED	1,2,6
ESS TECHNOLOGY INC	COM	26915110	85	66,250	SH	DEFINED	1,5
ESSEX PPTY TR INC	COM	29717810	68,715	530,699	SH	DEFINED	1,2,3,5,6
ESTERLINE TECHNOLOGI	COM	29742510	18,678	454,783	SH	DEFINED	1,2
ETHAN ALLEN INTERIOR	COM	29760210	52,433	1,483,665	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	131	14,500	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	14,888	554,300	SH	DEFINED	1,2,5,6
EV3 INC	COM	26928A20	5,096	258,659	SH	DEFINED	1,2,6
EVANS & SUTHERLAND C	COM	29909610	48	15,300	SH	DEFINED	1
EVCI CAREER COLLEGES	COM	26926P10	7	14,005	SH	DEFINED	1,5
EVERCORE PARTNERS IN	CLASS A	29977A10	331	10,600	SH	DEFINED	1
EVEREST RE GROUP LTD	COM	G3223R10	81,842	851,017	SH	DEFINED	1,2,5,6,7,8,10
EVERGREEN ENERGY INC	COM	30024B10	7,376	1,122,603	SH	DEFINED	1,2,5,6
EVERGREEN SOLAR INC	COM	30033R10	10,711	1,098,531	SH	DEFINED	1,2,5,6
EVOLVING SYS INC	COM	30049R10	37	18,630	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	57	21,354	SH	DEFINED	1
EXACTECH INC	COM	30064E10	178	11,200	SH	DEFINED	1
EXAR CORP	COM	30064510	7,787	588,160	SH	DEFINED	1,2,5,6
EXCEL MARITIME CARRI	COM	V3267N10	499	28,984	SH	DEFINED	1,5
EXCEL TECHNOLOGY INC	COM	30067T10	6,623	242,328	SH	DEFINED	1
EXCHANGE NATL BANCSH	COM	30130910	262	7,250	SH	DEFINED	1
EXCO RESOURCES INC	COM	26927940	24,886	1,500,979	SH	DEFINED	1,2,6
EXELIXIS INC	COM	30161Q10	17,569	1,767,549	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,694,451	24,660,914	SH	DEFINED	1,2,5,6,7,8,10
EXIDE TECHNOLOGIES	COM NEW	30205120	1,670	191,919	SH	DEFINED	1
EXLSERVICE HOLDINGS	COM	30208110	1,416	68,643	SH	DEFINED	1,2
EXPEDIA INC DEL EXPEDITORS INTL	COM	30212P10	193,719	8,357,144	SH	DEFINED	1,2,5,6,7,8,10
WASH	COM	30213010	174,945	4,233,912	SH	DEFINED	1,2,5,6,7,8,10
EXPLORATION CO	COM NEW	30213320	4,850	446,979	SH	DEFINED	1,5
EXPONENT INC	COM	30214U10	5,382	269,757	SH	DEFINED	1
EXPRESS SCRIPTS INC	COM	30218210	312,953	3,877,018	SH	DEFINED	1,2,5,6,7,8,10
EXPRESSJET HOLDINGS	CL A	30218U10	6,843	1,171,786	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	31,453	1,660,653	SH	DEFINED	1,2,3
EXTREME NETWORKS							

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INC	COM	30226D10	9,031	2,134,924	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	13,740,894	182,119,208	SH	DEFINED	1,2,5,6,7,8,10
EZCORP INC	CL A NON V	30230110	9,995	678,578	SH	DEFINED	1,2,5,6
F M C CORP	COM NEW	30249130	64,470	854,699	SH	DEFINED	1,2,5,12
F N B CORP VA	COM	30293010	5,584	155,838	SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	60,582	908,546	SH	DEFINED	1,2,5,6,7,8,12
FACTSET RESH SYS							
INC	COM	30307510	36,262	576,960	SH	DEFINED	1,2,5,6,12
FAIR ISAAC CORP	COM	30325010	50,766	1,312,454	SH	DEFINED	1,2,5,6,12
FAIRCHILD CORP	CL A	30369810	23	11,478	SH	DEFINED	1
FAIRCHILD							
SEMICONDOC	COM	30372610	39,230	2,346,268	SH	DEFINED	1,2,5,8,12
FAIRPOINT							
COMMUNICAT	COM	30556010	10,010	521,087	SH	DEFINED	1,2
FALCONSTOR							
SOFTWARE	COM	30613710	6,180	593,074	SH	DEFINED	1,2,5,6
FAMILY DLR STORES							
IN	COM	30700010	119,389	4,030,689	SH	DEFINED	1,2,5,6,7,8,10
FAMOUS DAVES AMER							
IN	COM	30706810	401	22,140	SH	DEFINED	1,2
FARMER BROS CO	COM	30767510	2,598	114,430	SH	DEFINED	1,2
FARMERS CAP BK							
CORP	COM	30956210	4,239	144,266	SH	DEFINED	1,2
FARO TECHNOLOGIES							
IN	COM	31164210	303	10,490	SH	DEFINED	1
FASTENAL CO	COM	31190010	100,126	2,856,674	SH	DEFINED	1,2,5,6,7,8,10
FBL FINL GROUP INC	CL A	30239F10	14,852	379,551	SH	DEFINED	1,2
FEDERAL AGRIC MTG							
CO	CL C	31314830	5,304	194,990	SH	DEFINED	1,2
FEDERAL HOME LN							
MTG	COM	31340030	1,177,551	19,794,098	SH	DEFINED	1,2,5,6,7,8,10
FEDERAL NATL MTG							
ASS	COM	31358610	1,542,602	28,263,129	SH	DEFINED	1,2,5,6,7,8,10
FEDERAL REALTY							
INVT	SH BEN INT	31374720	125,827	1,388,512	SH	DEFINED	1,2,3,5,6,7,8,
FEDERAL SIGNAL							
CORP	COM	31385510	18,957	1,221,484	SH	DEFINED	1,2,5
FEDERATED DEPT							
STORE	COM	31410H10	836,378	18,565,549	SH	DEFINED	1,2,5,6,7,8,10
FEDERATED INVS							
INC P	CL B	31421110	83,134	2,263,986	SH	DEFINED	1,2,5,6,10,12,
FEDEX CORP	COM	31428X10	847,620	7,889,978	SH	DEFINED	1,2,5,6,7,8,10
FEI CO	COM	30241L10	15,806	438,326	SH	DEFINED	1,2,5,6
FELCOR LODGING TR							
IN	COM	31430F10	66,117	2,545,882	SH	DEFINED	1,2,3,5
FELDMAN MALL							
PPTY S I	COM	31430810	157	12,933	SH	DEFINED	1,3
FERRELLGAS							
PARTNERS	UNIT LTD P	31529310	977	42,166	SH	DEFINED	1,2
FERRO CORP	COM	31540510	21,084	975,646	SH	DEFINED	1,2,5
FIAT S P A	SP ADR ORD	31562188	361	14,251	SH	DEFINED	1
FIBERTOWER CORP	COM	31567R10	9,218	1,776,181	SH	DEFINED	1,2,5,6
FIDELITY NATIONAL							
FI	CL A	31620R10	95,565	3,980,234	SH	DEFINED	1,2,5,6,7,8,10
FIDELITY NATL							
INFORM	COM	31620M10	198,167	4,359,150	SH	DEFINED	1,2,5,6,7,8,10
FIELDSTONE INVT							
CORP	COM	31659U30	5,102	1,661,932	SH	DEFINED	1,2
FIFTH THIRD							
BANCORP	COM	31677310	526,331	13,603,812	SH	DEFINED	1,2,5,6,7,8,10
FINANCIAL FED CORP	COM	31749210	14,711	558,918	SH	DEFINED	1,2
FINANCIAL INSTNS							

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INC	COM	31758540	702	34,970	SH	DEFINED	1,2
FINISAR	COM	31787A10	12,546	3,584,680	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	9,471	751,668	SH	DEFINED	1,2,5
FINLAY							
ENTERPRISES I	COM NEW	31788420	59	10,036	SH	DEFINED	1
FIRST ACCEPTANCE							
COR	COM	31845710	3,031	289,520	SH	DEFINED	1,2,6
FIRST ADVANTAGE							
CORP	CL A	31845F10	2,818	117,568	SH	DEFINED	1,2
FIRST ALBANY COS							
INC	COM	31846510	19	11,835	SH	DEFINED	1
FIRST AMERN CORP							
CAL	COM	31852230	84,796	1,671,849	SH	DEFINED	1,2,5,6,7,8,10
FIRST BANCORP N C	COM	31891010	5,174	241,994	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	32,006	2,413,705	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	5,237	244,379	SH	DEFINED	1,2,5
FIRST CASH FINL							
SVCS	COM	31942D10	10,671	478,965	SH	DEFINED	1,2,6
FIRST CHARTER CORP	COM	31943910	13,980	650,222	SH	DEFINED	1,2,5
FIRST CMNTY							
BANCORP	COM	31983B10	25,135	444,544	SH	DEFINED	1,2
FIRST CMNTY							
BANCSHAR	COM	31983A10	9,337	239,403	SH	DEFINED	1,2
FIRST COMWLTH							
FINL C	COM	31982910	16,287	1,386,118	SH	DEFINED	1,2,5
FIRST CONSULTING							
GRO	COM	31986R10	2,567	282,047	SH	DEFINED	1
FIRST CTZNS							
BANCSHAR	CL A	31946M10	12,301	61,197	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	646,386	24,029,218	SH	DEFINED	1,2,5,6,7,8,10
FIRST DEFIANCE							
FINL	COM	32006W10	457	15,912	SH	DEFINED	1,5
FIRST FINL							
BANCORP O	COM	32020910	9,594	634,950	SH	DEFINED	1,2,5
FIRST FINL							
BANKSHARE	COM	32020R10	15,344	366,901	SH	DEFINED	1,2,5
FIRST FINL CORP							
IND	COM	32021810	8,008	258,728	SH	DEFINED	1,2
FIRST FINL HLDGS							
INC	COM	32023910	7,705	222,678	SH	DEFINED	1,2
FIRST HORIZON							
NATL C	COM	32051710	140,154	3,374,755	SH	DEFINED	1,2,5,6,7,8,10
FIRST IND CORP	COM	32054R10	9,055	414,417	SH	DEFINED	1,2
FIRST INDUSTRIAL							
REA	COM	32054K10	61,552	1,358,762	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD							
COR	COM	32077110	207,864	4,630,525	SH	DEFINED	1,2,5,10,12
FIRST MERCHANTS							
CORP	COM	32081710	9,311	392,553	SH	DEFINED	1,2
FIRST MERCURY							
FINANC	COM	32084110	2,726	132,646	SH	DEFINED	1
FIRST MIDWEST							
BANCOR	COM	32086710	35,966	978,657	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
FIRST NATL LINCOLN C	COM	33571610	206	12,962	SH	DEFINED 1
FIRST NIAGARA FINL G	COM	33582V10	39,359	2,829,524	SH	DEFINED 1,2,5
FIRST PL FINL CORP	COM	33610T10	11,101	517,542	SH	DEFINED 1,2
FIRST POTOMAC RLTY T	COM	33610F10	18,691	654,224	SH	DEFINED 1,2,3
FIRST REGL BANCORP	COM	33615C10	5,001	168,370	SH	DEFINED 1,2
FIRST REP BK SAN FRA	COM	33615810	23,453	436,734	SH	DEFINED 1,2
FIRST SEC GROUP INC	COM	33631210	244	21,400	SH	DEFINED 1
FIRST SOLAR INC	COM	33643310	18,781	361,108	SH	DEFINED 1,2
FIRST SOUTH BANCORP	COM	33646W10	3,638	118,525	SH	DEFINED 1
FIRST ST BANCORPORAT	COM	33645310	7,765	344,325	SH	DEFINED 1,2
FIRST UTD CORP	COM	33741H10	207	9,200	SH	DEFINED 1
FIRSTENERGY CORP	COM	33793210	1,511,720	22,821,854	SH	DEFINED 1,2,5,6,7,8,10
FIRSTFED FINL CORP	COM	33790710	23,688	416,819	SH	DEFINED 1,2,5
FIRSTMERIT CORP	COM	33791510	42,455	2,011,139	SH	DEFINED 1,2,5
FISERV INC FISHER	COM	33773810	261,542	4,929,173	SH	DEFINED 1,2,5,6,7,8,10
COMMUNICATION FIVE STAR QUALITY CA	COM	33775620	6,498	133,702	SH	DEFINED 1,2
FLAGSTAR BANCORP INC	COM	33832D10	4,847	471,527	SH	DEFINED 1,5
FLANDERS CORP	COM	33793010	10,356	866,615	SH	DEFINED 1,2,5
FLEETWOOD ENTERPRISE	COM	33849410	1,464	201,869	SH	DEFINED 1
FLEXTRONICS INTL LTD	ORD	Y2573F10	7,703	973,830	SH	DEFINED 1,2,6
FLIR SYS INC	COM	30244510	32,133	2,937,171	SH	DEFINED 1,2,5,6,7,8,10
FLORIDA EAST COAST I	COM	30244510	47,792	1,339,846	SH	DEFINED 1,2,5,6
FLORIDA PUB UTILS CO	COM	34063210	35,032	558,816	SH	DEFINED 1,2,6
FLORIDA ROCK INDS IN	COM	34113510	134	10,800	SH	DEFINED 1
FLOTEK INDS INC	COM	34114010	57,012	847,264	SH	DEFINED 1,2,5,6,12
DEL FLOWERS FOODS INC	COM	34338910	259	9,100	SH	DEFINED 1,5
FLOWERVE CORP	COM	34349810	68,986	2,286,592	SH	DEFINED 1,2,5,6
FLUOR CORP NEW	COM	34354P10	51,529	901,008	SH	DEFINED 1,2,5,6,12
FLUSHING FINL CORP	COM	34341210	208,607	2,325,091	SH	DEFINED 1,2,5,6,7,8,10
FMC TECHNOLOGIES INC	COM	34387310	5,805	357,659	SH	DEFINED 1,2
FNB CORP PA	COM	30249U10	92,329	1,323,518	SH	DEFINED 1,2,5,6,7,8,10
FNB FINANCIAL SERVIC	COM	30252010	21,024	1,247,692	SH	DEFINED 1,2,5
FOCUS ENHANCEMENTS I	COM	30252610	188	12,282	SH	DEFINED 1
FOCUS MEDIA HLDG LTD	SPONSORED	34415910	39	30,200	SH	DEFINED 1
FOMENTO ECONOMICO ME	SPON ADR U	34415V10	314	4,000	SH	DEFINED 1
FONAR CORP	COM	34441910	2,550	23,100	SH	DEFINED 1
		34443710	8	30,200	SH	DEFINED 1

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FOOT LOCKER INC	COM	34484910	67,442	2,863,790	SH	DEFINED	1,2,5,6,7,8,10
FORCE PROTECTION							
INC	COM NEW	34520320	1,418	75,612	SH	DEFINED	1,2
FORD MTR CO DEL	COM PAR \$0	34537086	373,692	47,362,767	SH	DEFINED	1,2,5,6,7,8,10
FOREST CITY							
ENTERPRI	CL A	34555010	61,298	926,226	SH	DEFINED	1,2,5,12
FOREST LABS INC	COM	34583810	401,779	7,810,635	SH	DEFINED	1,2,5,6,10,12,
FOREST OIL CORP	COM PAR \$0	34609170	29,432	881,992	SH	DEFINED	1,2,5
FORGENT NETWORKS							
INC	COM	34629U10	18	17,427	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	33,374	745,788	SH	DEFINED	1,2,6,12
FORRESTER RESH INC	COM	34656310	18,731	660,456	SH	DEFINED	1,2,6
FORTUNE BRANDS INC	COM	34963110	311,969	3,957,999	SH	DEFINED	1,2,5,6,7,8,10
FORWARD AIR CORP	COM	34985310	20,906	635,837	SH	DEFINED	1,2,6
FOSSIL INC	COM	34988210	28,764	1,086,682	SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	3,051	148,018	SH	DEFINED	1,5
FOSTER WHEELER LTD	SHS NEW	G3653513	6,525	111,744	SH	DEFINED	1,2,6,12
FOUNDATION COAL							
HLDG	COM	35039W10	20,367	593,108	SH	DEFINED	1,2,5,6
FOUNDRY NETWORKS							
INC	COM	35063R10	36,926	2,721,161	SH	DEFINED	1,2,5,6,8
FOUNTAIN							
POWERBOAT I	COM NEW	35075530	50	13,400	SH	DEFINED	1
FOXHOLLOW							
TECHNOLOGI	COM	35166A10	6,993	334,755	SH	DEFINED	1,2,6
FPIC INS GROUP INC	COM	30256310	8,484	189,935	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	781,880	12,782,080	SH	DEFINED	1,2,5,6,7,8,10
FRANCE TELECOM	SPONSORED	35177Q10	684	25,901	SH	DEFINED	1,2
FRANKLIN BK CORP							
DEL	COM	35245110	11,869	664,165	SH	DEFINED	1,2,6
FRANKLIN COVEY CO	COM	35346910	202	25,566	SH	DEFINED	1,5
FRANKLIN ELEC INC	COM	35351410	18,435	396,462	SH	DEFINED	1,2,6
FRANKLIN RES INC	COM	35461310	553,422	4,580,167	SH	DEFINED	1,2,5,6,7,8,10
FRANKLIN STREET							
PPTY	COM	35471R10	20,043	1,045,018	SH	DEFINED	1,2,3
FREDS INC	CL A	35610810	10,668	725,703	SH	DEFINED	1,2,5,6
FREEDOM							
ACQUISITION	COM	35645F10	345	36,100	SH	DEFINED	1
FREEMPORT-MCMORAN							
COP	CL B	35671D85	810,658	12,247,441	SH	DEFINED	1,2,5,6,7,8,10
FREEMPORT-MCMORAN							
COP	CALL	35671D85	2,648	40,000	SH CALL	DEFINED	1
FREIGHTCAR AMER							
INC	COM	35702310	13,891	288,365	SH	DEFINED	1,2,6
FREMONT GEN CORP	COM	35728810	7,920	1,142,911	SH	DEFINED	1,2,5
FREQUENCY ELECTRS							
IN	COM	35801010	117	10,700	SH	DEFINED	1
FRESENIUS MED							
CARE A	SPONSORED	35802910	16,012	328,995	SH	DEFINED	1
FRESH DEL MONTE							
PROD	ORD	G3673810	658	32,818	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS							
RA	CL A	35843410	16,982	3,076,368	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	171	18,540	SH	DEFINED	1
FRISCHS							
RESTAURANTS	COM	35874810	252	6,720	SH	DEFINED	1
FRONTIER AIRLINES							
HO	COM	35905910	3,832	637,600	SH	DEFINED	1,2
FRONTIER FINL							
CORP W	COM	35907K10	18,030	722,650	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	92,004	2,818,749	SH	DEFINED	1,2,5,6,10,12
FSI INTL INC	COM	30263310	223	50,385	SH	DEFINED	1



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FTD GROUP INC	COM	30267U10	13,646	825,530	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	24,419	726,979	SH	DEFINED	1,2,5,6
FUEL SYS SOLUTIONS I	COM	35952W10	5,297	286,001	SH	DEFINED	1,2,5
FUEL TECH INC	COM	35952310	552	22,399	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	7,046	896,459	SH	DEFINED	1,2,5,6
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N10	1,562	38,228	SH	DEFINED	1
FULLER H B CO	COM	35969410	41,595	1,525,287	SH	DEFINED	1,2,5,12
FULTON FINL CORP PA	COM	36027110	27,280	1,877,507	SH	DEFINED	1,2,5,12
FURNITURE BRANDS INT	COM	36092110	17,390	1,102,052	SH	DEFINED	1,2,5
FX ENERGY INC	COM	30269510	432	57,039	SH	DEFINED	1,5
G & K SVCS INC	CL A	36126810	13,492	371,876	SH	DEFINED	1,2,5
G B & T BANCSHARES I	COM	36146210	4,022	221,831	SH	DEFINED	1,2
GAIAM INC	CL A	36268Q10	3,658	232,391	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	49,922	1,762,155	SH	DEFINED	1,2,5,12
GALLAHER GROUP PLC	SPONSORED	36359510	1,191	13,345	SH	DEFINED	1
GAMCO INVESTORS INC	COM	36143810	5,973	137,858	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	71,705	2,201,580	SH	DEFINED	1,2,5,6
GANNETT INC	COM	36473010	358,437	6,367,693	SH	DEFINED	1,2,5,6,7,8,10
GAP INC DEL	COM	36476010	254,992	14,816,525	SH	DEFINED	1,2,5,6,7,8,10
GARDNER DENVER INC	COM	36555810	16,780	481,491	SH	DEFINED	1,2,5,6,12
GARMIN LTD	ORD	G3726010	34,944	645,323	SH	DEFINED	1,2,5,6,7,8,10
GARTNER INC	COM	36665110	35,553	1,484,477	SH	DEFINED	1,2,5,6,12
GASCO ENERGY INC	COM	36722010	2,948	1,208,316	SH	DEFINED	1,2,5
GATEHOUSE MEDIA INC	COM	36734810	4,315	212,541	SH	DEFINED	1,2
GATEWAY FINL HLDGS I	COM	36814010	206	14,200	SH	DEFINED	1
GATEWAY INC	COM	36762610	10,930	4,990,714	SH	DEFINED	1,2,5,6
GATX CORP	COM	36144810	42,282	884,571	SH	DEFINED	1,2,5,6
GAYLORD ENTMT CO NEW	COM	36790510	38,498	728,158	SH	DEFINED	1,2,6
GEHL CO	COM	36848310	6,039	237,927	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
GEMSTAR-TV GUIDE INT	COM	36866W10	18,136	4,328,427	SH	DEFINED	1,2,5,6
GENAERA CORP	COM	36867G10	48	111,482	SH	DEFINED	1,5
GENCO SHIPPING & TRA	SHS	Y2685T10	674	21,206	SH	DEFINED	1,2
GENCORP INC	COM	36868210	12,041	869,983	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	94	43,866	SH	DEFINED	1,5
GENELABS TECHNOLOGIE	COM NEW	36870620	36	19,505	SH	DEFINED	1

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GENENTECH INC	COM NEW	36871040	515,421	6,276,432	SH	DEFINED	1,2,5,6,7,8,10
GENERAL CABLE							
CORP D	COM	36930010	45,153	845,091	SH	DEFINED	1,2,5,6,12
GENERAL							
COMMUNICATIO	CL A	36938510	29,480	2,105,688	SH	DEFINED	1,2,6
GENERAL DYNAMICS							
COR	COM	36955010	968,646	12,678,615	SH	DEFINED	1,2,5,6,7,8,10
GENERAL ELECTRIC							
CO	COM	36960410	10,391,748	293,884,266	SH	DEFINED	1,2,5,6,7,8,10
GENERAL GROWTH							
PPTY S	COM	37002110	353,949	5,481,639	SH	DEFINED	1,2,3,5,6,7,8,
GENERAL MARITIME							
COR	SHS	Y2692M10	4,182	144,791	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	614,323	10,551,747	SH	DEFINED	1,2,5,6,7,8,10
GENERAL MTRS CORP	COM	37044210	2,444,780	79,790,454	SH	DEFINED	1,2,5,6,7,8,10
GENESCO INC	COM	37153210	17,109	411,966	SH	DEFINED	1,2,6
GENESEE & WYO INC	CL A	37155910	15,551	584,396	SH	DEFINED	1,2,6
GENESIS ENERGY L P	UNIT LTD P	37192710	384	18,000	SH	DEFINED	1
GENESIS							
HEALTHCARE C	COM	37184D10	22,026	349,003	SH	DEFINED	1,2,5,6
GENESIS MICROCHIP							
IN	COM	37184C10	8,374	901,452	SH	DEFINED	1,2,5
GENITOPE CORP	COM	37229P50	2,162	520,897	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	48,502	687,486	SH	DEFINED	1,2,6,12
GENOMIC HEALTH INC	COM	37244C10	4,065	234,448	SH	DEFINED	1,2,5
GEN-PROBE INC NEW	COM	36866T10	43,896	932,381	SH	DEFINED	1,2,5,6,12
GENTA INC	COM NEW	37245M20	416	1,340,392	SH	DEFINED	1,5
GENTEK INC	COM NEW	37245X20	7,612	223,491	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	39,415	2,425,526	SH	DEFINED	1,2,5,12
GENTIVA HEALTH							
SERVI	COM	37247A10	9,213	456,763	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	211,206	4,310,325	SH	DEFINED	1,2,5,6,7,8,10
GENVEC INC	COM	37246C10	290	100,844	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	590,290	16,894,394	SH	DEFINED	1,2,5,6,7,8,10
GENZYME CORP	COM	37291710	408,982	6,814,087	SH	DEFINED	1,2,5,6,7,8,10
GEO GROUP INC	COM	36159R10	14,250	314,420	SH	DEFINED	1,2,5,6
GOEYE INC	COM	37250W10	281	15,702	SH	DEFINED	1
GEOGLOBAL							
RESOURCES	COM	37249T10	2,433	398,272	SH	DEFINED	1,5,6
GEOMET INC DEL	COM	37250U20	772	87,564	SH	DEFINED	1,2
GEORGIA GULF CORP	COM PAR \$0	37320020	22,522	1,389,375	SH	DEFINED	1,2,5
GERBER SCIENTIFIC							
IN	COM	37373010	3,595	338,862	SH	DEFINED	1
GERDAU S A	SPONSORED	37373710	13,507	745,017	SH	DEFINED	1,2,7
GERMAN AMERN							
BANCORP	COM	37386510	210	15,838	SH	DEFINED	1,5
GERON CORP	COM	37416310	7,227	1,032,438	SH	DEFINED	1,2,6
GETTY IMAGES INC	COM	37427610	37,439	769,882	SH	DEFINED	1,2,5,6,7,8,10
GETTY RLTY CORP							
NEW	COM	37429710	8,187	284,862	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	8,241	417,499	SH	DEFINED	1,2,6
GFI GROUP INC	COM	36165220	13,439	197,722	SH	DEFINED	1,2,6
GIANT INDS INC	COM	37450810	19,110	252,617	SH	DEFINED	1,2,5,6
GIBRALTAR INDS INC	COM	37468910	9,659	427,028	SH	DEFINED	1,2
G-III APPAREL							
GROUP	COM	36237H10	291	15,290	SH	DEFINED	1
GILEAD SCIENCES							
INC	COM	37555810	960,110	12,525,901	SH	DEFINED	1,2,5,6,7,8,10
GLACIER BANCORP							
INC	COM	37637Q10	21,639	900,135	SH	DEFINED	1,2
GLADSTONE CAPITAL							
CO	COM	37653510	4,834	204,157	SH	DEFINED	1,2

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GLADSTONE INVT CORP	COM	37654610	2,669	179,493	SH	DEFINED	1
GLATFELTER	COM	37731610	14,709	986,529	SH	DEFINED	1,2
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	926,033	16,757,750	SH	DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	222	102,255	SH	DEFINED	1,5
GLIMCHER RLTY TR	SH BEN INT	37930210	33,005	1,221,494	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	9,015	540,159	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	715	25,995	SH	DEFINED	1,2,6
GLOBAL IMAGING SYSTE	COM	37934A10	18,298	938,360	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	36,575	1,999,747	SH	DEFINED	1,2,5,6,10,12
GLOBAL PMTS INC	COM	37940X10	41,034	1,204,747	SH	DEFINED	1,2,5,6
GLOBAL SANTAFE CORP	SHS	G3930E10	76,080	1,233,462	SH	DEFINED	1,2,5,6,7,8,10
GLOBALSTAR INC	COM	37897340	2,575	242,882	SH	DEFINED	1,2
GMH CMNTYS TR	COM	36188G10	10,792	1,080,309	SH	DEFINED	1,2,3
GMX RES INC	COM	38011M10	5,476	178,212	SH	DEFINED	1,5
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	830	27,272	SH	DEFINED	1
GOLDEN TELECOM INC	COM	38122G10	19,619	354,266	SH	DEFINED	1,2
GOLDMAN SACHS GROUP	COM	38141G10	2,662,243	12,884,108	SH	DEFINED	1,2,5,6,7,8,10
GOODMAN GLOBAL INC	COM	38239A10	8,990	510,223	SH	DEFINED	1,2,6
GOODRICH CORP	COM	38238810	154,243	2,996,170	SH	DEFINED	1,2,5,6,10,12,
GOODRICH PETE CORP	COM NEW	38241040	7,661	227,814	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	192,900	6,184,686	SH	DEFINED	1,2,5,6,7,8,10
GOOGLE INC	CL A	38259P50	2,682,646	5,855,260	SH	DEFINED	1,2,5,6,7,8,10
GORMAN RUPP CO	COM	38308210	6,653	207,699	SH	DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	188	13,192	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	549	51,343	SH	DEFINED	1,3,5
GP STRATEGIES CORP	COM	36225V10	214	23,557	SH	DEFINED	1
GPO AEROPORTUARIO DE	SPON ADR B	40050610	8,832	205,400	SH	DEFINED	1,2,7
GRACE W R & CO DEL N	COM	38388F10	31,214	1,181,460	SH	DEFINED	1,2,5,6
GRACO INC	COM	38410910	53,171	1,357,777	SH	DEFINED	1,2,5,6,12
GRAFTECH INTL LTD	COM	38431310	19,209	2,115,489	SH	DEFINED	1,2,5,6
GRAINGER W W INC	COM	38480210	159,500	2,064,987	SH	DEFINED	1,2,5,6,7,8,10
GRAMERCY CAP CORP	COM	38487110	11,893	387,642	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	63,892	1,156,202	SH	DEFINED	1,2,5,12
GRANT PRIDECO INC	COM	38821G10	168,341	3,377,629	SH	DEFINED	1,2,5,6,7,8,10
GRAPHIC PACKAGING CO	COM	38868810	6,189	1,305,792	SH	DEFINED	1,2,6
GRAY TELEVISION INC	COM	38937510	13,238	1,270,408	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	4,897	200,036	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	11,702	352,695	SH	DEFINED	1,2,5,6
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,119	9,588	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	52,442	1,616,101	SH	DEFINED	1,2,5
GREAT SOUTHN BANCORP	COM	39090510	6,686	228,346	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	6,647	502,450	SH	DEFINED	1,2,6

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GREATBATCH INC GREATER BAY	COM	39153L10	13,542	531,058	SH	DEFINED	1,2,5,6
BANCORP GREATER COMMUNITY BA	COM	39164810	36,741	1,366,349	SH	DEFINED	1,2,5
GREEN MOUNTAIN PWR C	COM	39167M10	188	10,795	SH	DEFINED	1
GREEN MTN COFFEE ROA	COM	39312210	4,918	78,004	SH	DEFINED	1
GREENBRIER COS INC GREENE CNTY	COM	39365710	5,821	218,022	SH	DEFINED	1,2,6
BANCSHAR GREENFIELD ONLINE IN	COM NEW	39436120	6,076	179,190	SH	DEFINED	1
GREENHILL & CO INC	COM	39515010	1,086	68,280	SH	DEFINED	1,5
GREIF INC	COM	39525910	18,260	297,448	SH	DEFINED	1,2,6
GREY WOLF INC	CL A	39762410	44,695	402,259	SH	DEFINED	1,2,6
GRIFFON CORP GROUP 1	COM	39788810	22,568	3,368,347	SH	DEFINED	1,2,5,6
AUTOMOTIVE I	COM	39843310	12,402	501,077	SH	DEFINED	1,2
GROUPE CGI INC	COM	39890510	25,711	646,503	SH	DEFINED	1,2
GROUPE DANONE	CL A SUB V SPONSORED	39945C10 39944910	124 2,679	14,270 75,005	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
GRUBB & ELLIS CO GRUPO	COM PAR \$0	40009520	256	21,800	SH	DEFINED	1,5
AEROPORTUARIO GRUPO FINANCIERO GAL	SPON ADR S SP ADR 10	40051E20 39990910	769 463	16,290 44,400	SH	DEFINED	1,7 1,5,7
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	106,087	3,559,978	SH	DEFINED	1,2,4,5,7
GSI COMMERCE INC GTC	COM	36238G10	13,237	585,952	SH	DEFINED	1,2,5,6
BIOTHERAPEUTICS GTX INC DEL	COM	36238T10 40052B10	60 4,753	58,385 232,980	SH	DEFINED	1,5 1,2
GUESS INC GUITAR CTR MGMT INC	COM	40161710 40204010	31,642 25,870	781,465 573,361	SH	DEFINED	1,2,6,12 1,2,5,6
GULF ISLAND FABRICAT GULFMARK OFFSHORE IN	COM	40230710 40262910	5,111 24,432	191,125 559,734	SH	DEFINED	1,2 1,2,5
GULFPORT ENERGY CORP	COM NEW	40263530	2,556	191,354	SH	DEFINED	1
GYMBOREE CORP H & E EQUIPMENT SERV	COM	40377710 40403010	44,324 4,257	1,106,158 197,995	SH	DEFINED	1,2,6 1,2,6
HAEMONETICS CORP HAIN CELESTIAL GROUP	COM	40502410 40521710	20,109 17,560	430,138 583,971	SH	DEFINED	1,2,5,6 1,2,5
HALLIBURTON CO	COM	40621610	1,287,432	40,561,805	SH	DEFINED	1,2,5,6,7,8,10

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HALOZYME THERAPEUTIC	COM	40637H10	654	81,100	SH	DEFINED	1
HANA BIOSCIENCES INC	COM	40963P10	749	392,361	SH	DEFINED	1
HANCOCK FABRICS INC	COM	40990010	33	19,344	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	21,537	489,701	SH	DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	205	29,423	SH	DEFINED	1
HANESBRANDS INC	COM	41034510	50,454	1,716,695	SH	DEFINED	1,2,5,6,7,8,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	287	24,553	SH	DEFINED	1,5
HANMI FINL CORP	COM	41049510	16,096	844,489	SH	DEFINED	1,2
HANOVER COMPRESSOR C	COM	41076810	55,451	2,492,175	SH	DEFINED	1,2,5,6
HANOVER INS GROUP IN	COM	41086710	44,531	965,538	SH	DEFINED	1,2,5
HANSEN MEDICAL INC	COM	41130710	967	51,179	SH	DEFINED	1
HANSEN NAT CORP	COM	41131010	39,045	1,030,755	SH	DEFINED	1,2,6,12
HANSON PLC NEW	SPONSORED	41134910	246	3,044	SH	DEFINED	1,2
HARDINGE INC	COM	41232430	243	9,300	SH	DEFINED	1
HARKEN ENERGY CORP	COM NEW	41255230	110	233,371	SH	DEFINED	1,5
HARLAND JOHN H CO	COM	41269310	25,973	506,979	SH	DEFINED	1,2,5
HARLEY DAVIDSON INC	COM	41282210	453,310	7,715,916	SH	DEFINED	1,2,5,6,7,8,10
HARLEYSVILLE GROUP I	COM	41282410	16,414	505,211	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	8,838	495,950	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	165,708	1,724,685	SH	DEFINED	1,2,5,6,7,8,10
HARMONIC INC	COM	41316010	12,524	1,275,349	SH	DEFINED	1,2,5,6
HARRAHS ENTMT INC	COM	41361910	651,007	7,708,782	SH	DEFINED	1,2,5,6,7,8,10
HARRIS & HARRIS GROU	COM	41383310	5,939	459,686	SH	DEFINED	1
HARRIS CORP DEL	COM	41387510	155,307	3,048,226	SH	DEFINED	1,2,5,10,12
HARRIS INTERACTIVE I	COM	41454910	7,227	1,198,461	SH	DEFINED	1,2,6
HARRIS STRATEX NTWRK	CL A	41457P10	7,136	371,839	SH	DEFINED	1,2,5
HARSCO CORP	COM	41586410	68,300	1,522,511	SH	DEFINED	1,2,5,6,7,8,10
HARTE-HANKS INC	COM	41619610	48,132	1,744,563	SH	DEFINED	1,2,5,6,10
HARTFORD FINL SVCS G	COM	41651510	1,694,451	17,728,093	SH	DEFINED	1,2,5,6,7,8,10
HARTMARX CORP	COM	41711910	3,707	500,955	SH	DEFINED	1
HARVARD BIOSCIENCE I	COM	41690610	114	23,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	10,599	1,088,240	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	314,243	10,979,848	SH	DEFINED	1,2,5,6,7,8,10
HAVERTY FURNITURE IN	COM	41959610	4,979	355,638	SH	DEFINED	1
HAWAIIAN ELEC INDUST	COM	41987010	31,968	1,229,996	SH	DEFINED	1,2,5
HAWAIIAN HOLDINGS IN	COM	41987910	72	22,715	SH	DEFINED	1
HAWK CORP	CL A	42008910	140	14,000	SH	DEFINED	1
HAWKINS INC	COM	42026110	215	14,552	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	708	96,800	SH	DEFINED	1,5
HCC INS HLDGS INC	COM	40413210	52,968	1,719,752	SH	DEFINED	1,2,5,6
HDFC BANK LTD	ADR REPS 3	40415F10	848	13,154	SH	DEFINED	1,4,5
HEADWATERS INC	COM	42210P10	23,624	1,081,205	SH	DEFINED	1,2,6

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HEALTH CARE PPTY INV	COM	42191510	94,237	2,615,520	SH	DEFINED	1,2,3,5,6,7,8,
HEALTH CARE REIT INC	COM	42217K10	29,889	680,844	SH	DEFINED	1,2,3,5
HEALTH GRADES INC	COM	42218Q10	188	29,879	SH	DEFINED	1,5
HEALTH MGMT ASSOC IN	CL A	42193310	54,047	4,972,162	SH	DEFINED	1,2,5,6,7,8,10
HEALTH NET INC	COM	42222G10	128,403	2,386,224	SH	DEFINED	1,2,5,6,7,8,10
HEALTHCARE RLTY TR	COM	42194610	31,874	854,523	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	12,108	422,624	SH	DEFINED	1,2,6
HEALTHEXTRAS INC	COM	42221110	18,058	627,436	SH	DEFINED	1,2,6
HEALTHSOUTH CORP	COM NEW	42192430	1,866	88,833	SH	DEFINED	1,2
HEALTHSPRING INC	COM	42224N10	13,495	573,050	SH	DEFINED	1,2,6
HEALTHTRONICS INC	COM	42222L10	3,623	672,163	SH	DEFINED	1,2,5
HEALTHWAYS INC	COM	42224510	32,088	686,366	SH	DEFINED	1,2,5,6,12
HEARST-ARGYLE TELEVI	COM	42231710	9,742	358,295	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	34,744	2,187,909	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	6,166	230,494	SH	DEFINED	1
HEARTLAND PMT SYS IN	COM	42235N10	5,259	222,447	SH	DEFINED	1,2,6
HECLA MNG CO	COM	42270410	20,289	2,239,393	SH	DEFINED	1,2,5,6
HEELYS INC	COM	42279M10	497	16,956	SH	DEFINED	1,2
HEICO CORP NEW	COM	42280610	16,773	459,656	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	858	27,372	SH	DEFINED	1,2
HEIDRICK & STRUGGLES	COM	42281910	18,378	379,318	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	500,626	10,624,500	SH	DEFINED	1,2,5,6,7,8,10
HELEN OF TROY CORP L	COM	G4388N10	1,194	52,578	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	40,910	1,097,089	SH	DEFINED	1,2,5,6,12
HELLENIC TELECOM ORG	SPONSORED	42332530	662	48,112	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	71,084	2,342,901	SH	DEFINED	1,2,5,6,12
HEMISPHERX BIOPHARMA	COM	42366C10	99	60,910	SH	DEFINED	1,5
HENRY JACK & ASSOC I	COM	42628110	47,129	1,959,631	SH	DEFINED	1,2,5,6
HERBALIFE LTD	COM USD SH	G4412G10	2,613	66,673	SH	DEFINED	1,2,6
HERCULES INC	COM	42705610	179,339	9,178,030	SH	DEFINED	1,2,5,6,7,10,1
HERCULES OFFSHORE IN	COM	42709310	11,881	452,428	SH	DEFINED	1,2,6
HERITAGE COMMERCE CO	COM	42692710	4,768	187,061	SH	DEFINED	1
HERLEY INDS INC DEL	COM	42739810	3,562	228,016	SH	DEFINED	1
HERSHA HOSPITALITY T	SH BEN INT	42782510	10,539	894,636	SH	DEFINED	1,2,3
HERSHEY CO	COM	42786610	255,712	4,678,231	SH	DEFINED	1,2,5,6,7,8,10
HERTZ GLOBAL HOLDING	COM	42805T10	17,292	729,606	SH	DEFINED	1,2
HESKA CORP	COM	42805E10	18	11,100	SH	DEFINED	1
HESS CORP	COM	42809H10	397,215	7,160,900	SH	DEFINED	1,2,5,6,10,12,
HEWITT ASSOCS INC	COM	42822Q10	43,284	1,480,791	SH	DEFINED	1,2,5,12
HEWLETT PACKARD CO	COM	42823610	4,622,530	115,160,178	SH	DEFINED	1,2,5,6,7,8,10
HEXCEL CORP NEW	COM	42829110	29,842	1,503,398	SH	DEFINED	1,2,6
HFF INC	CL A	40418F10	381	25,400	SH	DEFINED	1

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HI / FN INC	COM	42835810	128	21,020	SH	DEFINED	1
HIBBETT SPORTS INC	COM	42856710	19,442	680,038	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	113	16,362	SH	DEFINED	1
HIGHLAND DISTRESSED	COM	43006710	187	13,000	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	36,636	2,058,193	SH	DEFINED	1,2,3
HIGHWOODS PPTYS INC	COM	43128410	71,813	1,818,504	SH	DEFINED	1,2,3,5
HILAND PARTNERS L P	UT LTD PAR	43129110	364	6,302	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
HILB ROGAL & HOBBS C	COM	43129410	37,881	772,302	SH	DEFINED 1,2,5,6
HILLENBRAND INDS INC	COM	43157310	70,460	1,186,788	SH	DEFINED 1,2,5,6,7,8,10
HILTON HOTELS CORP	COM	43284810	352,351	9,798,402	SH	DEFINED 1,2,3,5,6,7,8,
HITACHI LIMITED	ADR 10 COM	43357850	10,061	130,310	SH	DEFINED 1,2
HI-TECH PHARMACAL IN	COM	42840B10	1,836	164,683	SH	DEFINED 1
HITTITE MICROWAVE CO	COM	43365Y10	10,876	270,761	SH	DEFINED 1,2,6
HMS HLDGS CORP	COM	40425J10	623	28,427	SH	DEFINED 1
HNI CORP	COM	40425110	35,608	775,274	SH	DEFINED 1,2,5,6,12
HOLLIS-EDEN PHARMACE	COM	43590210	76	30,000	SH	DEFINED 1,5
HOLLY CORP	COM PAR \$0	43575830	75,726	1,276,999	SH	DEFINED 1,2,5,6,12
HOLLY ENERGY PARTNER	COM UT LTD	43576310	373	8,008	SH	DEFINED 1,2
HOLOGIC INC	COM	43644010	54,829	951,226	SH	DEFINED 1,2,5,6,12
HOME BANCSHARES INC	COM	43689320	3,376	153,100	SH	DEFINED 1
HOME DEPOT INC	COM	43707610	2,241,388	61,006,752	SH	DEFINED 1,2,5,6,7,8,10
HOME FEDERAL BANCORP	COM	43709A10	972	62,585	SH	DEFINED 1
HOME PROPERTIES INC	COM	43730610	47,732	903,846	SH	DEFINED 1,2,3,5
HOME SOLUTIONS AMER	COM	43735510	3,371	709,580	SH	DEFINED 1,5
HOMEBANC CORP GA	COM	43738R10	3,612	1,034,876	SH	DEFINED 1,2
HONDA MOTOR LTD	AMERN SHS	43812830	18,588	533,080	SH	DEFINED 1,2
HONEYWELL INTL INC	COM	43851610	3,826,892	83,084,922	SH	DEFINED 1,2,5,6,7,8,10
HOOVER FURNITURE COR	COM	43903810	3,040	151,636	SH	DEFINED 1
HOOPER HOLMES INC	COM	43910410	371	82,932	SH	DEFINED 1
HORACE MANN EDUCATOR	COM	44032710	26,114	1,270,753	SH	DEFINED 1,2,5
HORIZON FINL CORP WA	COM	44041F10	5,669	256,760	SH	DEFINED 1,2,5
HORIZON HEALTH						

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CORP	COM	44041Y10	4,451	227,652	SH	DEFINED	1
HORIZON LINES INC	COM	44044K10	18,311	557,910	SH	DEFINED	1,2,5,6
HORIZON OFFSHORE INC	COM NEW	44043J20	483	33,421	SH	DEFINED	1,2,5
HORMEL FOODS CORP	COM	44045210	59,395	1,597,067	SH	DEFINED	1,2,5,12
HORNBECK OFFSHORE SV	COM	44054310	18,621	649,945	SH	DEFINED	1,2,5,6
HOSPIRA INC	COM	44106010	179,354	4,385,180	SH	DEFINED	1,2,5,6,7,8,10
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	139,230	2,974,993	SH	DEFINED	1,2,3,5
HOST HOTELS & RESORT	COM	44107P10	513,008	19,498,590	SH	DEFINED	1,2,3,5,6,7,8,
HOT TOPIC INC	COM	44133910	12,894	1,161,592	SH	DEFINED	1,2,5,6
HOUSEVALUES INC	COM	44183Y10	806	159,303	SH	DEFINED	1
HOUSTON EXPL CO	COM	44212010	30,251	560,717	SH	DEFINED	1,2
HOUSTON WIRE & CABLE	COM	44244K10	3,478	124,132	SH	DEFINED	1,6
HOVNANIAN ENTERPRISE	CL A	44248720	52,912	2,103,006	SH	DEFINED	1,2,5
HRPT PPTYS TR	COM SH BEN	40426W10	81,761	6,647,240	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	39,487	449,683	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	40,252	1,388,496	SH	DEFINED	1,2,6
HUBBELL INC	CL B	44351020	44,286	918,025	SH	DEFINED	1,2,5,6,12
HUDSON CITY BANCORP	COM	44368310	186,315	13,619,528	SH	DEFINED	1,2,5,6,7,8,10
HUDSON HIGHLAND GROU	COM	44379210	7,990	512,486	SH	DEFINED	1,2,5,6
HUGHES COMMUNICATION	COM	44439810	378	7,668	SH	DEFINED	1,2
HUGOTON RTY TR TEX	UNIT BEN I	44471710	1,257	49,932	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE	COM	44490310	28,288	2,663,618	SH	DEFINED	1,2,5,6,8
HUMANA INC	COM	44485910	356,007	6,135,943	SH	DEFINED	1,2,5,6,7,10,1
HUNGARIAN TEL & CABL	COM	44554210	218	10,287	SH	DEFINED	1
HUNT J B TRANS SVCS	COM	44565810	42,390	1,615,464	SH	DEFINED	1,2,5,12
HUNTINGTON BANCSHARE	COM	44615010	150,093	6,869,230	SH	DEFINED	1,2,5,6,7,8,10
HUNTSMAN CORP	COM	44701110	22,310	1,168,657	SH	DEFINED	1,2
HURCO COMPANIES INC	COM	44732410	356	8,300	SH	DEFINED	1
HURON CONSULTING GRO	COM	44746210	20,147	331,144	SH	DEFINED	1,2,6
HUTCHINSON TECHNOLOG	COM	44840710	11,049	473,171	SH	DEFINED	1,2,5
HUTTIG BLDG PRODS IN	COM	44845110	102	16,827	SH	DEFINED	1
HYDRIL	COM	44877410	37,662	391,337	SH	DEFINED	1,2,6,12
HYPERCOM CORP	COM	44913M10	4,921	825,731	SH	DEFINED	1,2
HYPERDYNAMICS CORP	COM	44895410	22	12,200	SH	DEFINED	1
HYPERION SOLUTIONS C	COM	44914M10	57,649	1,112,269	SH	DEFINED	1,2,5,6,8,12
HYTHIAM INC	COM	44919F10	2,891	425,201	SH	DEFINED	1
I D SYSTEMS INC	COM	44948910	1,700	141,303	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	7,831	326,281	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM NEW	44919P30	202,066	5,358,418	SH	DEFINED	1,2,5,6,7,8,10
IBASIS INC	COM NEW	45073220	429	39,076	SH	DEFINED	1
IBERIABANK CORP	COM	45082810	9,656	173,473	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	61	15,968	SH	DEFINED	1,2



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ICICI BK LTD	ADR	45104G10	8,045	218,923	SH	DEFINED	1,2,5
ICO GLOBAL COMM							
HLDG	CL A	44930K10	510	130,748	SH	DEFINED	1,2
ICO INC NEW	COM	44929310	180	29,300	SH	DEFINED	1
ICONIX BRAND							
GROUP I	COM	45105510	15,108	740,579	SH	DEFINED	1,2,5,6
ICT GROUP INC	COM	44929Y10	2,055	117,406	SH	DEFINED	1
ICU MED INC	COM	44930G10	11,390	290,560	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	54,226	1,602,409	SH	DEFINED	1,2,5,6
IDEARC INC	COM	45166310	70,311	2,003,157	SH	DEFINED	1,2,5,6,7,8,10
IDENIX							
PHARMACEUTICA	COM	45166R20	2,776	380,285	SH	DEFINED	1,2,6
IDEX CORP	COM	45167R10	29,139	572,699	SH	DEFINED	1,2,5,6,12
IDEXX LABS INC	COM	45168D10	31,500	359,465	SH	DEFINED	1,2,5,6,12
IDT CORP	CL B	44894730	10,621	935,756	SH	DEFINED	1,2,6
I-FLOW CORP	COM NEW	44952030	5,348	362,801	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	2,488	301,972	SH	DEFINED	1
IHOP CORP	COM	44962310	19,581	333,862	SH	DEFINED	1,2
IHS INC	CL A	45173410	21,787	529,966	SH	DEFINED	1,2,6
II VI INC	COM	90210410	14,603	431,407	SH	DEFINED	1,2,6
IKANOS							
COMMUNICATION	COM	45173E10	2,348	302,220	SH	DEFINED	1
IKON OFFICE							
SOLUTION	COM	45171310	218,894	15,232,739	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS							
IN	COM	45230810	636,012	12,325,811	SH	DEFINED	1,2,5,6,7,8,10
ILLUMINA INC	COM	45232710	27,419	935,803	SH	DEFINED	1,2,6,12
IMATION CORP	COM	45245A10	38,669	957,619	SH	DEFINED	1,2,5,12
IMCLONE SYS INC	COM	45245W10	31,815	780,358	SH	DEFINED	1,2,5,12
IMERGENT INC	COM	45247Q10	380	19,507	SH	DEFINED	1,5
IMMERSION CORP	COM	45252110	191	21,124	SH	DEFINED	1
IMMTECH							
PHARMACEUTIC	COM	45251910	63	11,000	SH	DEFINED	1
IMMUCOR INC	COM	45252610	46,814	1,590,684	SH	DEFINED	1,2,6,12
IMMUNOGEN INC	COM	45253H10	246	51,410	SH	DEFINED	1,5
IMMUNOMEDICS INC	COM	45290710	716	156,293	SH	DEFINED	1,5
IMPAC MTG HLDGS							
INC	COM	45254P10	9,429	1,885,817	SH	DEFINED	1,2
IMPERIAL CHEM							
INDS P	ADR NEW	45270450	608	15,435	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,066	28,719	SH	DEFINED	1
IMPERIAL SUGAR CO							
NE	COM NEW	45309620	7,094	211,573	SH	DEFINED	1,2
IMPERIAL TOBACCO							
GRO	SPONSORED	45314210	1,446	16,111	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	245,904	8,290,771	SH	DEFINED	1,2,5,6,7,8,10
INCYTE CORP	COM	45337C10	10,815	1,641,171	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG							
CO	COM NEW	45344030	1,936	89,444	SH	DEFINED	1
INDEPENDENT BANK							
COR	COM	45383610	9,806	297,681	SH	DEFINED	1,2,5
INDEPENDENT BANK							
COR	COM	45383810	9,165	449,933	SH	DEFINED	1,2
INDEVUS							
PHARMACEUTIC	COM	45407210	5,495	777,204	SH	DEFINED	1,5
INDYMAC BANCORP							
INC	COM	45660710	39,828	1,242,691	SH	DEFINED	1,2,5,8
INERGY HLDGS L P	COM	45661Q10	598	13,128	SH	DEFINED	1,2

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STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
INERGY L P	UNIT LTD P	45661510	1,603	49,066	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	185	11,910	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	23,652	504,748	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	4,462	300,037	SH	DEFINED	1
INFOCUS CORP	COM	45665B10	114	40,721	SH	DEFINED	1,5
INFORMATICA CORP INFORMATION SERVICES	COM	45666Q10	19,074	1,420,287	SH	DEFINED	1,2,5,6
INFORTE CORP	COM	45675Y10	138	18,500	SH	DEFINED	1
INFOSPACE INC	COM	45677R10	46	13,074	SH	DEFINED	1
INFOSYS	COM NEW	45678T20	18,584	723,964	SH	DEFINED	1,2,6
TECHNOLOGIES	SPONSORED	45678810	28,109	559,387	SH	DEFINED	1,2,4,5
INFOUSA INC NEW INFRASTRUCTURE SVCS INC	COM	45681830	10,882	1,131,134	SH	DEFINED	1,2,6
ING GROEP N V	SPONSORED	45684P10	14,702	481,563	SH	DEFINED	1,2,6
INGERSOLL-RAND COMPA	CL A	45683710	5,168	122,085	SH	DEFINED	1,2
INGLES MKTS INC	CL A	G4776G10	282,460	6,512,787	SH	DEFINED	1,2,5,6,7,8,10
INGRAM MICRO INC	CL A	45703010	10,442	255,669	SH	DEFINED	1,2,5
INLAND REAL ESTATE C	CL A	45715310	40,457	2,095,121	SH	DEFINED	1,2,5
INNERWORKINGS INC	COM NEW	45746120	32,312	1,761,854	SH	DEFINED	1,2,3
INNKEEPERS USA TR	COM	45773Y10	2,291	194,114	SH	DEFINED	1,2
INNODATA ISOGEN INC	COM	4576J010	29,548	1,814,958	SH	DEFINED	1,2,3,5
INNOPHOS HOLDINGS IN	COM NEW	45764220	50	17,200	SH	DEFINED	1
INNOSPEC INC	COM	45774N10	1,213	70,158	SH	DEFINED	1
INNOTRAC CORP	COM	45768S10	24,771	429,751	SH	DEFINED	1,2,5
INNOVATIVE SOLUTIONS	COM	45767M10	30	11,000	SH	DEFINED	1
INNOVEX INC	COM	45769N10	7,357	290,562	SH	DEFINED	1,2
INPHONIC INC	COM	45764710	60	33,483	SH	DEFINED	1,5
INPUT/OUTPUT INC	COM	45772G10	5,338	489,721	SH	DEFINED	1,6
INSIGHT ENTERPRISES	COM	45765210	18,503	1,342,708	SH	DEFINED	1,2,6
INSITE VISION INC	COM	45765U10	19,675	1,094,260	SH	DEFINED	1,2,5,6
INSITUFORM TECHNOLOG	COM	45766010	104	71,003	SH	DEFINED	1,2,5
INSMED INC	CL A	45766710	10,013	481,633	SH	DEFINED	1,2,6
INSPIRE PHARMACEUTIC	COM NEW	45766920	99	105,202	SH	DEFINED	1,5
INSTEEL	COM	45773310	354	62,085	SH	DEFINED	1,5
INDUSTRIES I	COM	45774W10	4,530	269,790	SH	DEFINED	1,5
INTEGRA BK CORP	COM	45814P10	12,736	571,372	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	25,319	555,494	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	4,163	172,231	SH	DEFINED	1
INTEGRATED ALARM							

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SVC INTEGRATED DEVICE TE	COM	45890M10	222	57,865	SH	DEFINED	1,5
INTEGRATED ELECTRICA INTEGRATED SILICON S INTEGRITY BANCSHARES INTEGRYS ENERGY GROU	COM	45811810	49,441	3,206,278	SH	DEFINED	1,2,5,12
INTEL CORP	COM	45811E30	6,845	276,778	SH	DEFINED	1,2,5
INTER PARFUMS INC	COM	45812P10	264	47,469	SH	DEFINED	1,5
INTER TEL INC	COM	45818G10	237	19,189	SH	DEFINED	1
INTERACTIVE DATA COR	COM	45822P10	126,187	2,273,233	SH	DEFINED	1,2,5,6,10,13,
INTERACTIVE INTELLIG	COM	45814010	3,270,941	170,984,891	SH	DEFINED	1,2,5,6,7,8,10
INTERCONTINENTAL HTL	COM	45833410	1,338	63,693	SH	DEFINED	1
INTERCONTINENTAL- EXCH	COM	45837210	9,835	416,040	SH	DEFINED	1,2
INTERDIGITAL COMMUNI	COM	45840J10	19,895	803,822	SH	DEFINED	1,2,5,6
INTERFACE INC	COM	45839M10	362	23,759	SH	DEFINED	1,5
INTERLEUKIN GENETICS	SPONS ADR	45857P20	14,498	586,252	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45865V10	78,143	639,416	SH	DEFINED	1,2,5
INTERMEC INC	COM	45866A10	35,493	1,120,722	SH	DEFINED	1,2,5,6,12
INTERMUNE INC	CL A	45866510	14,889	931,150	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM	45873810	65	14,900	SH	DEFINED	1
INTERNATIONAL ALUM C	COM	45874310	10,217	466,116	SH	DEFINED	1,2
INTERNATIONAL BANCSH	COM	45878610	18,669	835,663	SH	DEFINED	1,2,5,6
INTERNATIONAL BUSINE	COM	45884X10	14,624	593,030	SH	DEFINED	1,2,5,6
INTERNATIONAL COAL G	COM PAR \$.	45885A30	7,562	480,148	SH	DEFINED	1,2,5,6
INTERNATIONAL FLAVOR	COM	45888410	230	4,353	SH	DEFINED	1
INTERNATIONAL GAME T	COM	45904410	25,278	851,984	SH	DEFINED	1,2,5
INTERNATIONAL PWR PL	COM	45920010	6,227,860	66,071,077	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL RECTIF	COM	45928H10	9,937	1,892,802	SH	DEFINED	1,2,6
INTERNATIONAL SHIPHO	COM	45950610	110,301	2,335,906	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL SPEEDW	COM	45990210	347,199	8,598,288	SH	DEFINED	1,2,5,6,7,8,10
INTERNET CAP GROUP I	SPONSORED	46018M10	451	5,747	SH	DEFINED	1
INTERPHARM HLDGS INC	COM	46025410	52,211	1,366,428	SH	DEFINED	1,2,5,12
INTERPOOL INC	COM NEW	46032120	185	10,100	SH	DEFINED	1
INTERPUBLIC GROUP CO	COM	46033520	34,658	670,374	SH	DEFINED	1,2,5
INTERSIL CORP	COM NEW	46059C20	7,204	673,288	SH	DEFINED	1,2
INTERSTATE HOTELS	COM	46058810	17	10,400	SH	DEFINED	1
	COM	46062R10	4,329	177,273	SH	DEFINED	1,2
	COM	46069010	149,107	12,112,645	SH	DEFINED	1,2,5,6,7,8,10
	CL A	46069S10	74,907	2,827,737	SH	DEFINED	1,2,5,6,7,8,10

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&	COM	46088S10	988	156,643	SH	DEFINED	1,2,5
INTERVEST							
BANCSHARES	CL A	46092710	2,739	95,424	SH	DEFINED	1,2
INTERVOICE INC NEW	COM	46114210	4,170	628,009	SH	DEFINED	1,2,5,6
INTERWOVEN INC	COM NEW	46114T50	19,443	1,150,467	SH	DEFINED	1,2,5
INTEVAC INC	COM	46114810	11,057	419,291	SH	DEFINED	1,2,5
INTL PAPER CO	COM	46014610	978,286	26,876,001	SH	DEFINED	1,2,5,6,7,8,10
INTL SECS EXCHANGE							
H	CL A	46031W20	34,266	702,178	SH	DEFINED	1,2,6
INTRALASE CORP	COM	46116910	8,148	326,164	SH	DEFINED	1,2,6
INTRICON CORP	COM	46121H10	64	10,850	SH	DEFINED	1
INTROGEN							
THERAPEUTIC	COM	46119F10	52	12,855	SH	DEFINED	1
INTUIT	COM	46120210	300,676	10,989,609	SH	DEFINED	1,2,5,6,7,8,10
INTUITIVE							
SURGICAL I	COM NEW	46120E60	94,221	775,038	SH	DEFINED	1,2,5,12
INVACARE CORP	COM	46120310	9,831	563,720	SH	DEFINED	1,2,5
INVENTIV HEALTH							
INC	COM	46122E10	18,076	472,085	SH	DEFINED	1,2,6
INVERNESS MED							
INNOVA	COM	46126P10	30,716	701,606	SH	DEFINED	1,2,5,6
INVESTMENT							
TECHNOLOG	COM	46145F10	28,230	720,165	SH	DEFINED	1,2,5,6
INVESTTOOLS INC	COM	46145P10	15,214	1,094,544	SH	DEFINED	1,2,5,6
INVESTORS BANCORP							
IN	COM	46146P10	12,021	832,455	SH	DEFINED	1,2,6
INVESTORS FINL							
SERVI	COM	46191510	78,532	1,350,514	SH	DEFINED	1,2,5,6,7,8,10
INVESTORS REAL							
ESTAT	SH BEN INT	46173010	9,466	893,899	SH	DEFINED	1,2,3,5
INVESTORS TITLE CO	COM	46180410	221	4,400	SH	DEFINED	1
INVITROGEN CORP	COM	46185R10	64,537	1,013,933	SH	DEFINED	1,2,5,6,7,8,10
IOMEGA CORP	COM NEW	46203030	273	72,871	SH	DEFINED	1,5
ION MEDIA							
NETWORKS I	CL A	46205A10	44	33,111	SH	DEFINED	1
IONATRON INC	COM	46207010	2,247	482,194	SH	DEFINED	1,2,6
IOWA TELECOMM							
SERVIC	COM	46259420	12,871	643,530	SH	DEFINED	1,2
IPASS INC	COM	46261V10	7,095	1,410,525	SH	DEFINED	1,2,6
IPC HLDGS LTD	ORD	G4933P10	2,796	96,932	SH	DEFINED	1,2,5
IPCS INC	COM NEW	44980Y30	12,391	252,932	SH	DEFINED	1,2,6
IPG PHOTONICS CORP	COM	44980X10	229	11,912	SH	DEFINED	1,2
IRELAND BK	SPONSORED	46267Q10	513	5,930	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	3,746	268,540	SH	DEFINED	1,2
IROBOT CORP	COM	46272610	2,332	178,446	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	59,606	2,281,138	SH	DEFINED	1,2,5,6,7,8,10
IRSA							
INVERSIONES Y R	GLOBL DEP	45004720	559	29,208	SH	DEFINED	1
IRVINE SENSORS							
CORP	COM NEW	46366450	17	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	13,680	733,931	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
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ISHARES TR	RUSSELL 20	46428765	1,636	20,575	SH	DEFINED	1
ISHARES TR	RUSSELL 30	46428768	696	8,426	SH	DEFINED	1
ISILON SYS INC	COM	46432L10	185	11,456	SH	DEFINED	1,2
ISIS PHARMACEUTICALS	COM	46433010	11,486	1,239,070	SH	DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	6,740	263,066	SH	DEFINED	1,2,5,6
ISOLAGEN INC	COM	46488N10	277	70,367	SH	DEFINED	2,5
ISTA PHARMACEUTICALS	COM NEW	45031X20	226	26,700	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	83,799	1,789,440	SH	DEFINED	1,2,5,6,7,8,10
ITC HLDGS CORP	COM	46568510	13,394	309,392	SH	DEFINED	1,2,6
ITLA CAP CORP	COM	45056510	8,205	157,730	SH	DEFINED	1,2
I-TRAX INC	COM NEW	45069D20	73	18,400	SH	DEFINED	1
ITRON INC	COM	46574110	33,621	516,932	SH	DEFINED	1,2,6,12
ITT CORP NEW	COM	45091110	282,522	4,683,712	SH	DEFINED	1,2,5,6,7,8,10
ITT EDUCATIONAL SERV	COM	45068B10	143,722	1,763,672	SH	DEFINED	1,2,5,6,12
IXIA	COM	45071R10	6,936	745,772	SH	DEFINED	1,2,6
IXYS CORP	COM	46600W10	4,876	476,601	SH	DEFINED	1,5,6
J & J SNACK FOODS CO	COM	46603210	11,466	290,352	SH	DEFINED	1,2
J ALEXANDER CORP	COM	46609610	208	18,800	SH	DEFINED	1
J CREW GROUP INC	COM	46612H40	16,076	400,199	SH	DEFINED	1,2,6,12
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	30,339	1,094,468	SH	DEFINED	1,2,6,12
JABIL CIRCUIT INC	COM	46631310	107,301	5,011,730	SH	DEFINED	1,2,5,6,7,8,10
JACK IN THE BOX INC	COM	46636710	56,756	821,007	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	19,553	607,627	SH	DEFINED	1,2,6
JACLYN INC	COM	46977210	167	14,800	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	68	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	106,027	2,272,814	SH	DEFINED	1,2,5,6,7,8,10
JAKKS PAC INC	COM	47012E10	12,199	510,430	SH	DEFINED	1,2
JAMBA INC	COM	47023A10	428	46,595	SH	DEFINED	1,2
JAMES RIV GROUP INC	COM	47035910	6,170	197,077	SH	DEFINED	1,2,6
JAMES RIVER COAL CO	COM NEW	47035520	2,452	328,300	SH	DEFINED	1,2
JANUS CAP GROUP INC	COM	47102X10	126,218	6,036,248	SH	DEFINED	1,2,5,6,7,8,10
JARDEN CORP	COM	47110910	69,257	1,808,270	SH	DEFINED	1,2,6,10
JAVELIN PHARMACEUTIC	COM	47189410	242	40,726	SH	DEFINED	1
JDA SOFTWARE GROUP I	COM	46612K10	7,803	519,187	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM PAR \$0	46612J50	88,524	5,812,506	SH	DEFINED	1,2,5,6,7,8,10
JEFFERIES GROUP INC	COM	47231910	49,471	1,708,828	SH	DEFINED	1,2,5,6
JER INVT TR INC	COM	46614H30	12,232	643,104	SH	DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	44,935	3,903,958	SH	DEFINED	1,2,5,6
JO-ANN STORES INC	COM	47758P30	16,384	601,241	SH	DEFINED	1,2
JOHNSON & JOHNSON	COM	47816010	7,658,323	127,087,999	SH	DEFINED	1,2,5,6,7,8,10
JOHNSON CTLS INC	COM	47836610	454,433	4,802,716	SH	DEFINED	1,2,5,6,7,8,10
JONES APPAREL GROUP	COM	48007410	127,792	4,158,554	SH	DEFINED	1,2,5,6,7,8,10
JONES LANG LASALLE I	COM	48020Q10	46,342	444,402	SH	DEFINED	1,2,5,6

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JONES SODA CO	COM	48023P10	7,052	348,742	SH	DEFINED	1
JOS A BANK							
CLOTHIERS	COM	48083810	14,478	409,565	SH	DEFINED	1,2,5,6
JOURNAL							
COMMUNICATIO	CL A	48113010	11,893	907,203	SH	DEFINED	1,2
JOURNAL REGISTER							
CO	COM	48113810	4,622	775,549	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	105,736	2,464,698	SH	DEFINED	1,2,5,6,7,8,10
JP MORGAN CHASE &							
CO	COM	46625H10	5,403,662	111,692,059	SH	DEFINED	1,2,5,6,7,8,10
JUNIPER NETWORKS							
INC	COM	48203R10	292,666	14,871,255	SH	DEFINED	1,2,5,6,7,8,10
JUPITERMEDIA CORP	COM	48207D10	2,244	339,043	SH	DEFINED	1,2,6
K & F INDS HLDGS							
INC	COM	48224110	9,578	355,679	SH	DEFINED	1,2,6
K TRON INTL INC	COM	48273010	344	4,800	SH	DEFINED	1
K V							
PHARMACEUTICAL C	CL A	48274020	15,127	611,687	SH	DEFINED	1,2,5,6
K2 INC	COM	48273210	11,479	949,474	SH	DEFINED	1,2
KADANT INC	COM	48282T10	8,028	316,574	SH	DEFINED	1,2
KAISER ALUMINUM							
CORP	COM PAR \$0	48300770	1,735	22,241	SH	DEFINED	1,2
KAMAN CORP	COM	48354810	16,581	711,326	SH	DEFINED	1,2
KANSAS CITY LIFE							
INS	COM	48483610	4,533	100,724	SH	DEFINED	1,2
KANSAS CITY							
SOUTHERN	COM NEW	48517030	49,057	1,378,773	SH	DEFINED	1,2,5,6,10
KATY INDS INC	COM	48602610	33	15,104	SH	DEFINED	1,2
KAYDON CORP	COM	48658710	20,862	490,189	SH	DEFINED	1,2,5,6
KB HOME	COM	48666K10	110,093	2,580,103	SH	DEFINED	1,2,5,6,7,8,10
KBR INC	COM	48242W10	4,410	216,698	SH	DEFINED	1,2
KBW INC	COM	48242310	3,238	93,161	SH	DEFINED	1,2
KEANE INC	COM	48666510	11,481	845,405	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	5,019	349,061	SH	DEFINED	1,2
KEITHLEY INSTRS							
INC	COM	48758410	302	19,724	SH	DEFINED	1
KELLOGG CO	COM	48783610	384,845	7,482,881	SH	DEFINED	1,2,5,6,7,8,10
KELLWOOD CO	COM	48804410	18,219	621,186	SH	DEFINED	1,2,5
KELLY SVCS INC	CL A	48815220	14,728	457,391	SH	DEFINED	1,2,5,6
KEMET CORP	COM	48836010	15,329	2,003,820	SH	DEFINED	1,2,5
KENDLE							
INTERNATIONAL	COM	48880L10	7,341	206,683	SH	DEFINED	1
KENEXA CORP	COM	48887910	9,377	301,221	SH	DEFINED	1,2,6
KENNAMETAL INC	COM	48917010	41,577	614,958	SH	DEFINED	1,2,5,12
KENSEY NASH CORP	COM	49005710	9,544	312,908	SH	DEFINED	1,2,6
KERYX							
BIOPHARMACEUTI	COM	49251510	7,116	676,392	SH	DEFINED	1,2,6
KEY TECHNOLOGY INC	COM	49314310	235	14,900	SH	DEFINED	1,2
KEYCORP NEW	COM	49326710	443,776	11,843,514	SH	DEFINED	1,2,5,6,7,8,10
KEYNOTE SYS INC	COM	49330810	381	28,411	SH	DEFINED	1
KEYSPAN CORP	COM	49337W10	264,481	6,427,248	SH	DEFINED	1,2,5,6,7,8,10
KEYSTONE							
AUTOMOTIVE	COM	49338N10	8,444	250,556	SH	DEFINED	1,2,6
KFORCE INC	COM	49373210	10,989	798,060	SH	DEFINED	1,2,5,6
KILROY RLTY CORP	COM	49427F10	46,227	626,800	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	15,628	810,573	SH	DEFINED	1,2,5
KIMBERLY CLARK							
CORP	COM	49436810	969,655	14,157,612	SH	DEFINED	1,2,5,6,7,8,10
KIMCO REALTY CORP	COM	49446R10	393,813	8,079,868	SH	DEFINED	1,2,3,5,6,7,8,
KINDER MORGAN							
ENERGY	UT LTD PAR	49455010	8,345	158,413	SH	DEFINED	1,2
KINDER MORGAN INC							

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KA KINDER MORGAN MANAGE KINDRED HEALTHCARE I KINETIC CONCEPTS INC KING PHARMACEUTICALS KINROSS GOLD CORP KIRBY CORP KIRKLANDS INC KITE RLTY GROUP TR KKR FINL CORP KLA-TENCOR CORP KMG AMER CORP KNBT BANCORP INC KNIGHT CAPITAL GROUP KNIGHT TRANSN INC KNOLL INC KNOLOGY INC KNOT INC KOHLEBERG CAPITAL COR KOHLS CORP	COM SHS COM COM NEW COM COM NO PAR COM COM COM COM COM COM COM CL A COM COM NEW COM COM COM COM COM COM	49455P10 49455U10 49458010 49460W20 49558210 49690240 49726610 49749810 49803T10 48247630 48248010 48256310 48292110 49900510 49906410 49890420 49918380 49918410 50023310 50025510	363,778 3,690 17,897 109,254 214,376 556 23,146 115 16,201 41,160 285,586 153 8,200 34,310 25,087 13,756 799 6,564 162 970,878	3,417,363 72,016 545,966 2,157,458 10,898,627 40,290 661,696 23,094 812,070 1,500,553 5,356,083 33,100 556,314 2,166,052 1,407,780 577,240 50,487 304,881 10,100 12,672,996	SH SH	DEFINED DEFINED	1,2,5,6,7,8,10 1,2,5 1,2,5 1,2,5,10,12 1,2,5,6,7,10,1 1,13 1,2,5,6,12 1 1,2,3 1,2 1,2,5,6,7,8,10 1 1,2 1,2,6 1,2,5 1,2,5,6 1 1,2,5,6 1,2,5,6 1,2,6 1,2,5 1,2,5,6 1 1,2,5,6,7,8,10
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**STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007**

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
KOMAG INC KONINKLIJKE AHOLD N KONINKLIJKE PHILIPS KOOKMIN BK NEW KOPIN CORP KOPPERS HOLDINGS INC KOREA ELECTRIC PWR KORN FERRY INTL KOSAN BIOSCIENCES IN KRAFT FOODS INC KRISPY KREME DOUGHNU KROGER CO KRONOS INC KRONOS WORLDWIDE INC K-SWISS INC KT CORP KUBOTA CORP	COM NEW SPON ADR N NY REG SH SPONSORED COM COM SPONSORED COM NEW COM CL A COM COM COM CL A COM COM COM COM COM CL A SPONSORED ADR	50045320 50046730 50047230 50049M10 50060010 50060P10 50063110 50064320 50064W10 50075N10 50101410 50104410 50105210 50105F10 48268610 48268K10 50117320	22,249 506 2,924 82,916 4,154 4,807 1,718 28,075 374 242,426 10,055 664,336 39,296 1,556 22,589 473 1,126	679,762 43,135 76,747 919,756 1,228,980 187,323 85,900 1,223,848 67,912 7,657,170 986,786 23,516,330 734,504 48,015 836,020 21,104 25,728	SH SH SH SH SH SH SH SH SH SH SH SH SH SH SH SH SH SH	DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED DEFINED	1,2,5,6 1 1,2 1,2,4,5 1,2,5,6 1,2 1,2 1,2,5,6 1,2,5 1,2,5,6,7,8,10 1,2,5,6 1,2,5,6,7,8,10 1,2,5,6,12 1,2 1,2,6 1,2,5 1,2

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KULICKE & SOFFA INDS	COM	50124210	12,345	1,334,601	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	169	18,126	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	1,025	10,883	SH	DEFINED	1,2
KYPHON INC	COM	50157710	37,399	828,507	SH	DEFINED	1,2,5,6,12
L S B BANCSHARES N C L-1 IDENTITY	COM	50215810	152	10,400	SH	DEFINED	1
SOLUTIO L-3	COM	50212A10	17,224	1,043,244	SH	DEFINED	1,2,6
COMMUNICATIONS H LA Z BOY INC	COM	50242410	272,048	3,110,190	SH	DEFINED	1,2,5,6,7,8,10
LABOR READY INC	COM	50533610	17,340	1,400,616	SH	DEFINED	1,2,5
LABORATORY CORP AMER	COM NEW	50540120	21,693	1,142,352	SH	DEFINED	1,2,5,6
LABRANCHE & CO INC	COM NEW	50540R40	302,715	4,167,904	SH	DEFINED	1,2,5,6,7,8,10
LACLEDE GROUP INC	COM	50544710	12,862	1,576,193	SH	DEFINED	1,2,5
LADENBURG THALMAN FI	COM	50559710	14,632	470,794	SH	DEFINED	1,2,5
LADISH INC	COM	50575Q10	359	134,598	SH	DEFINED	1
LAFARGE COPPEE S A	COM NEW	50575420	8,986	238,732	SH	DEFINED	1,2
LAIDLAW INTL INC	SPON ADR N	50586140	582	14,817	SH	DEFINED	1
LAKELAND BANCORP INC	COM	50730R10	28,149	813,565	SH	DEFINED	1,2,5,12
LAKELAND FINL CORP	COM	51163710	5,513	406,892	SH	DEFINED	1,2
LAKELAND INDS INC	COM	51165610	4,934	217,339	SH	DEFINED	1,2
LAKES ENTMNT INC	COM	51179510	146	10,433	SH	DEFINED	1
LAM RESEARCH CORP	COM	51206P10	4,309	386,456	SH	DEFINED	1,5
LAMAR ADVERTISING CO	COM	51280710	275,118	5,811,530	SH	DEFINED	1,2,5,6,7,8,10
LAMSON & SESSIONS CO	CL A	51281510	74,633	1,185,220	SH	DEFINED	1,2,5,6,7,8,10
LAN AIRLINES S A	COM	51369610	5,974	214,977	SH	DEFINED	1,5
LANCASTER COLONY COR	SPONSORED	50172310	4,743	68,834	SH	DEFINED	1,5
LANCE INC	COM	51384710	25,431	575,496	SH	DEFINED	1,2,5
LANDAMERICA FINL GRO	COM	51460610	10,529	520,213	SH	DEFINED	1,2
LANDAUER INC	COM	51493610	30,157	408,020	SH	DEFINED	1,2,5
LANDEC CORP	COM	51476K10	9,546	189,104	SH	DEFINED	1,2
LANDRYS RESTAURANTS	COM	51476610	493	34,762	SH	DEFINED	1
LANDSTAR SYS INC	COM	51508L10	8,938	301,973	SH	DEFINED	1,2
LAS VEGAS SANDS CORP	COM	51509810	33,360	727,756	SH	DEFINED	1,2,5,6
LASALLE HOTEL	COM	51783410	144,739	1,671,153	SH	DEFINED	1,2,5,6,7,8,10
PPTY S	COM SH BEN	51794210	58,921	1,270,940	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	203	17,216	SH	DEFINED	1,5
LATTICE SEMICONDUCTO	COM	51841510	15,468	2,644,080	SH	DEFINED	1,2,5,6
LAUDER ESTEE COS INC	CL A	51843910	170,243	3,485,019	SH	DEFINED	1,2,5,6,7,8,10
LAUREATE EDUCATION I	COM	51861310	42,705	724,179	SH	DEFINED	1,2,5,6,12
LAWSON PRODS INC	COM	52077610	6,392	168,737	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078P10	18,532	2,290,783	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	7,157	196,504	SH	DEFINED	1
LAZARD LTD	SHS A	G5405010	4,177	83,242	SH	DEFINED	1,2
LCA-VISION INC	COM PAR \$.	50180330	13,521	328,261	SH	DEFINED	1,2,6
LEAP WIRELESS							



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INTL I	COM NEW	52186330	28,689	434,809	SH	DEFINED	1,2,5,6,12
LEAPFROG							
ENTERPRISES	CL A	52186N10	7,631	713,196	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	77,381	2,119,454	SH	DEFINED	1,2,5,6,7,8,10
LEARNING TREE							
INTL I	COM	52201510	238	21,175	SH	DEFINED	1,2
LECG CORP	COM	52323410	5,289	365,267	SH	DEFINED	1,2,6
LECROY CORP	COM	52324W10	166	19,900	SH	DEFINED	1
LEE ENTERPRISES							
INC	COM	52376810	37,828	1,258,822	SH	DEFINED	1,2,6
LEGG MASON INC	COM	52490110	322,779	3,426,163	SH	DEFINED	1,2,5,6,7,8,10
LEGGETT & PLATT							
INC	COM	52466010	157,701	6,956,360	SH	DEFINED	1,2,5,6,7,8,10
LEHMAN BROS HLDGS							
IN	COM	52490810	1,172,797	16,737,499	SH	DEFINED	1,2,5,6,7,8,10
LENNAR CORP	CL A	52605710	177,061	4,194,762	SH	DEFINED	1,2,5,6,7,8,10
LENNOX INTL INC	COM	52610710	21,646	606,327	SH	DEFINED	1,2,5,12
LENOX GROUP INC	COM	52626210	131	19,919	SH	DEFINED	1,5
LESCO INC OHIO	COM	52687210	178	12,290	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	89,624	3,046,353	SH	DEFINED	1,2,5,6,7,8,10
LEVEL 3							
COMMUNICATIO	COM	52729N10	97,088	15,916,067	SH	DEFINED	1,2,5,6,7,8,10
LEVITT CORP	CL A	52742P10	2,819	302,813	SH	DEFINED	1,2,5
LEXICON GENETICS							
INC	COM	52887210	5,630	1,551,101	SH	DEFINED	1,2,5
LEXINGTON REALTY							
TRU	COM	52904310	26,594	1,258,602	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	414,130	7,083,994	SH	DEFINED	1,2,5,6,7,8,10
LG PHILIP LCD CO							
LTD	SPONS ADR	50186V10	213	12,180	SH	DEFINED	1,2
LHC GROUP INC	COM	50187A10	7,639	235,561	SH	DEFINED	1,2
LIBBEY INC	COM	52989810	291	20,725	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER A	53055510	136,997	4,160,242	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY GLOBAL INC	COM SER C	53055530	42,828	1,397,777	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY MEDIA							
HLDG C	INT COM SE	53071M10	206,537	8,670,728	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY MEDIA							
HLDG C	CAP COM SE	53071M30	217,963	1,970,907	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY PPTY TR	SH BEN INT	53117210	124,396	2,553,282	SH	DEFINED	1,2,3,5,6,7,8,
LIFE TIME FITNESS							
IN	COM	53217R20	28,085	546,296	SH	DEFINED	1,2,6
LIFECCELL CORP	COM	53192710	16,007	641,061	SH	DEFINED	1,2,6
LIFECORE							
BIOMEDICAL	COM	53218710	242	12,875	SH	DEFINED	1
LIFEPOINT							
HOSPITALS	COM	53219L10	35,244	922,144	SH	DEFINED	1,2,5
LIFETIME BRANDS							
INC	COM	53222Q10	3,210	153,644	SH	DEFINED	1
LIFEWAY FOODS INC	COM	53191410	192	21,300	SH	DEFINED	1
LIGAND							
PHARMACEUTICA	CL B	53220K20	3,311	328,481	SH	DEFINED	1,2,6
LIGHTBRIDGE INC	COM	53222610	9,626	547,866	SH	DEFINED	1,2
LILLY ELI & CO	COM	53245710	1,444,125	26,887,443	SH	DEFINED	1,2,5,6,7,8,10
LIMITED BRANDS INC	COM	53271610	230,652	8,850,791	SH	DEFINED	1,2,5,6,7,8,10
LIN TV CORP	CL A	53277410	16,363	1,029,135	SH	DEFINED	1,2,6
LINCARE HLDGS INC	COM	53279110	73,284	1,999,569	SH	DEFINED	1,2,5,6,7,8,10
LINCOLN EDL SVCS							
COR	COM	53353510	638	44,890	SH	DEFINED	1,2
LINCOLN ELEC							
HLDGS I	COM	53390010	38,314	643,289	SH	DEFINED	1,2,5,12
LINCOLN NATL CORP							
IN	COM	53418710	551,317	8,132,723	SH	DEFINED	1,2,5,6,7,8,10

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LINEAR TECHNOLOGY								
CO	COM	53567810	249,614	7,901,674	SH	DEFINED	1,2,5,6,7,8,10	
LINN ENERGY LLC	UNIT 99/99	53602010	1,027	30,184	SH	DEFINED	1,2	
LINSAY CORPORATION	COM	53555510	6,599	207,573	SH	DEFINED	1,2,5	
LIONBRIDGE								
TECHNOLOG	COM	53625210	4,845	951,905	SH	DEFINED	1,2,6	
LIQUIDITY								
SERVICES I	COM	53635B10	1,927	113,767	SH	DEFINED	1,6	
LITHIA MTRS INC	CL A	53679710	8,384	305,872	SH	DEFINED	1,2,5	

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
LITTELFUSE INC	COM	53700810	25,200	620,685	SH	DEFINED 1,2,6
LIVE NATION INC	COM	53803410	37,539	1,701,697	SH	DEFINED 1,2,5,6
LIVEPERSON INC	COM	53814610	301	38,189	SH	DEFINED 1
LIZ CLAIBORNE INC	COM	53932010	138,435	3,230,694	SH	DEFINED 1,2,5,6,7,8,10
LKQ CORP	COM	50188920	19,375	886,311	SH	DEFINED 1,2,6
LLOYDS TSB GROUP						
PLC	SPONSORED	53943910	2,612	58,745	SH	DEFINED 1
LMI AEROSPACE INC	COM	50207910	346	18,548	SH	DEFINED 1,5
LOCKHEED MARTIN						
CORP	COM	53983010	7,604,141	78,377,046	SH	DEFINED 1,2,5,6,7,8,10
LODGENET ENTMT						
CORP	COM	54021110	16,067	523,028	SH	DEFINED 1,2
LODGIAN INC	COM PAR \$.	54021P40	5,489	410,885	SH	DEFINED 1,2
LOEWS CORP	COM	54042410	453,436	9,980,984	SH	DEFINED 1,2,5,6,10,12,
LOEWS CORP	CAROLNA GP	54042420	245,005	3,240,379	SH	DEFINED 1,2,5,7,10
LOGILITY INC	COM	54140Y10	384	47,200	SH	DEFINED 1,2
LOGITECH INTL S A	SHS	H5043023	222	7,967	SH	DEFINED 1,5
LO-JACK CORP	COM	53945110	5,494	289,484	SH	DEFINED 1,2
LONE STAR						
TECHNOLOGI	COM	54231210	41,969	635,603	SH	DEFINED 1,2,6,12
LONGS DRUG STORES						
CO	COM	54316210	27,011	523,071	SH	DEFINED 1,2,5,6,12
LONGVIEW FIBRE CO	COM	54321310	37,106	1,506,533	SH	DEFINED 1,2,5
LOOKSMART LTD	COM NEW	54344250	80	20,872	SH	DEFINED 1,2
LOOPNET INC	COM	54352430	1,174	68,710	SH	DEFINED 1,2,6
LORAL SPACE &						
COMMUN	COM	54388110	9,457	185,866	SH	DEFINED 1,2
LOUISIANA PAC CORP	COM	54634710	51,129	2,548,784	SH	DEFINED 1,2,5,7,8,12
LOWES COS INC	COM	54866110	3,301,937	104,856,669	SH	DEFINED 1,2,5,6,7,8,10
LSB INDS INC	COM	50216010	315	20,248	SH	DEFINED 1
LSI INDS INC	COM	50216C10	5,995	358,095	SH	DEFINED 1,2
LSI LOGIC CORP	COM	50216110	172,934	16,564,512	SH	DEFINED 1,2,5,6,7,8,10
LTC PPTY INC	COM	50217510	12,897	497,768	SH	DEFINED 1,2,3,5
LTX CORP	COM	50239210	5,805	948,583	SH	DEFINED 1,2,5
LUBRIZOL CORP	COM	54927110	161,638	3,136,767	SH	DEFINED 1,2,5
LUBYS INC	COM	54928210	4,150	424,786	SH	DEFINED 1,2
LUFKIN INDS INC	COM	54976410	13,051	232,298	SH	DEFINED 1,2,6
LUMINENT MTG CAP						
INC	COM	55027830	8,939	999,870	SH	DEFINED 1,2
LUMINEX CORP DEL	COM	55027E10	10,477	763,649	SH	DEFINED 1,2,5

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LUXOTTICA GROUP							
S P	SPONSORED	55068R20	20,476	642,891	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	600	37,786	SH	DEFINED	1,2
LYONDELL CHEMICAL							
CO	COM	55207810	193,223	6,447,214	SH	DEFINED	1,2,5,6,7,8,10
M & F WORLDWIDE							
CORP	COM	55254110	15,079	316,710	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	235,937	2,036,924	SH	DEFINED	1,2,5,6,7,8,10
M D C HLDGS INC	COM	55267610	40,824	849,254	SH	DEFINED	1,2,5
M/I HOMES INC	COM	55305B10	5,619	211,653	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	4,796	260,673	SH	DEFINED	1
MACDERMID INC	COM	55427310	16,216	465,035	SH	DEFINED	1,2,5,6
MACERICH CO	COM	55438210	191,990	2,078,716	SH	DEFINED	1,2,3,5,6,7,8,
MAC-GRAY CORP	COM	55415310	164	10,500	SH	DEFINED	1
MACK CALI RLTY							
CORP	COM	55448910	79,979	1,679,179	SH	DEFINED	1,2,3,5
MACQUARIE							
INFRASTRUC	SH BEN INT	55607X10	1,889	48,067	SH	DEFINED	1,2
MACROVISION CORP	COM	55590410	36,066	1,439,759	SH	DEFINED	1,2,5,6
MADDEN STEVEN LTD	COM	55626910	12,074	413,506	SH	DEFINED	1,2,5,6
MAF BANCORP INC	COM	55261R10	28,104	679,819	SH	DEFINED	1,2,5
MAGELLAN HEALTH							
SVCS	COM NEW	55907920	27,277	649,461	SH	DEFINED	1,2,6,12
MAGELLAN							
MIDSTREAM H	COM LP INT	55907R10	658	24,953	SH	DEFINED	1,2
MAGELLAN							
MIDSTREAM P	COM UNIT R	55908010	4,007	85,609	SH	DEFINED	1,2
MAGMA DESIGN							
AUTOMAT	COM	55918110	10,747	898,607	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	2,457	674,931	SH	DEFINED	1,5,6
MAGNA INTL INC	CL A	55922240	831	11,062	SH	DEFINED	1
MAGNETEK INC	COM	55942410	265	52,496	SH	DEFINED	1,5
MAGUIRE PPTYS INC	COM	55977510	37,340	1,050,052	SH	DEFINED	1,2,3,5
MAGYAR TELEKOM							
TELEC	SPONSORED	55977610	251	9,853	SH	DEFINED	1
MAIDENFORM BRANDS							
IN	COM	56030510	12,692	550,158	SH	DEFINED	1,2
MAINSOURCE							
FINANCIAL	COM	56062Y10	6,327	372,602	SH	DEFINED	1,2
MAJESCO							
ENTERTAINMEN	COM NEW	56069020	30	20,100	SH	DEFINED	1
MAKITA CORP	ADR NEW	56087730	241	6,479	SH	DEFINED	1
MANAGEMENT							
NETWORK G	COM	56169310	29	16,180	SH	DEFINED	1
MANHATTAN ASSOCS							
INC	COM	56275010	27,659	1,008,335	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	52,750	830,318	SH	DEFINED	1,2,5,6,12
MANNATECH INC	COM	56377110	10,677	664,817	SH	DEFINED	1,2,6
MANNKIND CORP	COM	56400P20	7,040	492,286	SH	DEFINED	1,2,6
MANOR CARE INC NEW	COM	56405510	97,053	1,785,368	SH	DEFINED	1,2,5,6,10,12,
MANPOWER INC	COM	56418H10	153,279	2,077,791	SH	DEFINED	1,2,5,6,7,8,10
MANTECH INTL CORP	CL A	56456310	19,584	586,181	SH	DEFINED	1,2,6
MANULIFE FINL CORP	COM	56501R10	8,532	247,658	SH	DEFINED	1,5,13,14
MAPINFO CORP	COM	56510510	7,709	382,981	SH	DEFINED	1,2,5
MARATHON OIL CORP	COM	56584910	1,323,907	13,395,796	SH	DEFINED	1,2,5,6,7,8,10
MARCHEX INC	CL B	56624R10	5,502	359,116	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	8,554	367,751	SH	DEFINED	1,2
MARINE PRODS CORP	COM	56842710	2,252	235,277	SH	DEFINED	1,2,6
MARINEMAX INC	COM	56790810	6,444	277,989	SH	DEFINED	1,2
MARINER ENERGY INC	COM	56845T30	29,070	1,519,596	SH	DEFINED	1,2,5,12
MARKEL CORP	COM	57053510	69,789	143,946	SH	DEFINED	1,2,5,12
MARKETAXESS HLDGS							



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MAXIMUS INC MAXWELL	COM	57793310	12,398	359,576	SH	DEFINED	1,2,5,6
TECHNOLOGIES	COM	57776710	2,942	234,971	SH	DEFINED	1
MAXYGEN INC	COM	57777610	6,012	539,190	SH	DEFINED	1,2
MB FINANCIAL INC NEW	COM	55264U10	20,228	561,723	SH	DEFINED	1,2
MBIA INC	COM	55262C10	289,313	4,417,662	SH	DEFINED	1,2,5,6,7,8,10
MBT FINL CORP	COM	57887710	4,000	309,856	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	211,141	7,260,709	SH	DEFINED	1,2,5,7,10,12,
MCCLATCHY CO	CL A	57948910	27,263	862,469	SH	DEFINED	1,2,5,6,7,8,10
MCCORMICK & CO INC MCCORMICK & SCHMICKS	COM NON VT	57978020	139,231	3,614,510	SH	DEFINED	1,2,5,6,7,8,10
MCDERMOTT INTL INC	COM	57979310	4,678	174,493	SH	DEFINED	1
MCDONALDS CORP	COM	58003710	8,443	172,369	SH	DEFINED	1,2,5,12
MCG CAPITAL CORP	COM	58013510	2,006,545	44,540,406	SH	DEFINED	1,2,5,6,7,8,10
MCGRATH RENTCORP	COM	58047P10	23,836	1,270,551	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58058910	11,242	354,965	SH	DEFINED	1,2
MCKESSON CORP	COM	58064510	784,838	12,481,517	SH	DEFINED	1,2,5,6,7,8,10
MCMORAN EXPLORATION	COM	58155Q10	777,279	13,277,738	SH	DEFINED	1,2,5,6,7,8,10
MDU RES GROUP INC	COM	58241110	5,686	414,735	SH	DEFINED	1,2,6
MEADOWBROOK INS GROU	COM	55269010	121,739	4,235,869	SH	DEFINED	1,2,5,10,12
MEADWESTVACO CORP MEASUREMENT	COM	58319P10	3,640	331,210	SH	DEFINED	1
SPECIALT MECHANICAL	COM	58333410	152,627	4,949,006	SH	DEFINED	1,2,5,6,7,8,10
TECHNOLOG	COM	58342110	5,336	236,534	SH	DEFINED	1,2
MECHEL OAO	SPONSORED	58353810	59	37,856	SH	DEFINED	1,2
MEDALLION FINL CORP	COM	58384010	555	16,687	SH	DEFINED	1,2,5
MEDAREX INC	COM	58392810	2,276	198,984	SH	DEFINED	1,2
MEDCATH CORP	COM	58391610	29,385	2,270,833	SH	DEFINED	1,2,5,6,12
MEDCO HEALTH SOLUTIO	COM	58404W10	14,929	546,843	SH	DEFINED	1,2,6
MEDIA GEN INC	CL A	58405U10	554,089	7,639,441	SH	DEFINED	1,2,5,6,7,8,10
MEDIACOM COMMUNICATI	CL A	58440410	20,457	536,094	SH	DEFINED	1,2
MEDICAL ACTION INDS	COM	58446K10	7,635	937,904	SH	DEFINED	1,2,5,6
MEDICAL PPTYS TRUST	COM	58449L10	5,167	216,194	SH	DEFINED	1,2
MEDICAL STAFFING NET	COM	58463J30	14,255	970,391	SH	DEFINED	1,2,3
MEDICINES CO MEDICIS	COM	58463F10	229	36,000	SH	DEFINED	1,2
PHARMACEUTIC	CL A NEW	58468810	22,210	885,582	SH	DEFINED	1,2,5,6
MEDIFAST INC	COM	58469030	46,572	1,511,085	SH	DEFINED	1,2,5,6,7,8
MEDIMMUNE INC	COM	58470H10	1,257	175,606	SH	DEFINED	1,5
MEDIS TECHNOLOGIES L	COM	58469910	232,743	6,395,806	SH	DEFINED	1,2,5,6,7,8,10
MEDIVATION INC	COM	58500P10	5,898	348,817	SH	DEFINED	1,2,5,6
MEDTRONIC INC	COM	58501N10	415	21,987	SH	DEFINED	1,2
MELLON FINL CORP	COM	58505510	1,548,910	31,571,746	SH	DEFINED	1,2,5,6,7,8,10
MEMC ELECTR MATLS IN	COM	58551A10	459,135	10,642,898	SH	DEFINED	1,2,5,6,7,8,10
MEMORY PHARMACEUTICA	COM	55271510	214,457	3,540,058	SH	DEFINED	1,2,5,6,7,8,10
MENS WEARHOUSE INC	COM	58606R40	177	105,231	SH	DEFINED	1
MENTOR CORP MINN	COM	58711810	37,448	795,915	SH	DEFINED	1,2,5,12
	COM	58718810	56,807	1,234,927	SH	DEFINED	1,2,5,6,12

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MENTOR GRAPHICS CORP	COM	58720010	42,553	2,604,240	SH	DEFINED	1,2,5,6
MERCANTILE BANK CORP	COM	58737610	4,482	137,997	SH	DEFINED	1,5
MERCER INTL INC	COM	58805610	5,814	486,149	SH	DEFINED	1,2
MERCK & CO INC	COM	58933110	3,129,136	70,843,011	SH	DEFINED	1,2,5,6,7,8,10
MERCURY COMPUTER SYS	COM	58937810	5,291	381,476	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	53,173	1,002,503	SH	DEFINED	1,2,5,12
MEREDITH CORP MERGE	COM	58943310	48,006	836,492	SH	DEFINED	1,2,5,6,10,13,
TECHNOLOGIES I MERIDIAN	COM	58998110	2,096	430,480	SH	DEFINED	1,2,5
BIOSCIENCE	COM	58958410	9,875	355,733	SH	DEFINED	1,2,6
MERIDIAN GOLD INC	COM	58997510	3,143	123,112	SH	DEFINED	1,2,12
MERIDIAN RESOURCE CO	COM	58977Q10	3,602	1,494,800	SH	DEFINED	1,2,5
MERIT MED SYS INC	COM	58988910	8,677	691,374	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	38,917	1,211,626	SH	DEFINED	1,2,5
MERIX CORP	COM	59004910	328	39,923	SH	DEFINED	1,5
MERRILL LYNCH & CO I	COM	59018810	6,281,303	76,910,776	SH	DEFINED	1,2,5,6,7,8,10
MERUELO MADDUX PROPE	COM	59047310	732	83,661	SH	DEFINED	1,2
MESA AIR GROUP INC	COM	59047910	4,734	628,715	SH	DEFINED	1
MET PRO CORP	COM	59087630	184	12,664	SH	DEFINED	1
METABASIS THERAPEUTI	COM	59101M10	1,644	223,727	SH	DEFINED	1
METABOLIX INC	COM	59101880	1,075	64,619	SH	DEFINED	1
METAL MGMT INC	COM NEW	59109720	20,336	440,169	SH	DEFINED	1,2
METALLINE MINING INC	COM	59125710	68	24,966	SH	DEFINED	1,2
METHODE ELECTRS INC	COM	59152020	12,516	847,385	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	1,376,696	21,800,404	SH	DEFINED	1,2,5,6,7,8,10
METRETEK TECHNOLOGIE	COM	59159Q10	3,723	279,112	SH	DEFINED	1,2,5
METROCORP BANCSHARES	COM	59165010	1,705	80,404	SH	DEFINED	1
METROPOLITAN HEALTH	COM	59214210	44	22,000	SH	DEFINED	1,5
METSO CORP	SPONSORED	59267110	418	7,909	SH	DEFINED	1
METTLER TOLEDO INTER	COM	59268810	65,737	733,923	SH	DEFINED	1,2,5,6,12
MFA MTG INVTS INC	COM	55272X10	13,388	1,738,660	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	13,989	394,507	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	29,811	1,326,687	SH	DEFINED	1,2,5,6,12
MGIC INVT CORP WIS	COM	55284810	132,184	2,243,449	SH	DEFINED	1,2,5,6,7,8,10
MGM MIRAGE	COM	55295310	117,236	1,686,370	SH	DEFINED	1,2,5,6,7,8,10
MGP INGREDIENTS INC	COM	55302G10	5,139	252,294	SH	DEFINED	1
MICREL INC	COM	59479310	24,725	2,243,693	SH	DEFINED	1,2,5,6
MICROCHIP TECHNOLOGY	COM	59501710	168,683	4,747,619	SH	DEFINED	1,2,5,6,7,8,10
MICRON TECHNOLOGY IN	COM	59511210	258,327	21,384,711	SH	DEFINED	1,2,5,6,7,8,10
MICROS SYS INC	COM	59490110	51,505	953,970	SH	DEFINED	1,2,6,12
MICROSEMI CORP	COM	59513710	25,263	1,213,997	SH	DEFINED	1,2,5,6,12
MICROSOFT CORP	COM	59491810	7,122,599	255,565,070	SH	DEFINED	1,2,5,6,7,8,10
MICROSTRATEGY INC	CL A NEW	59497240	36,067	285,359	SH	DEFINED	1,2,5,6

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MICROTEK MEDICAL HLD	COM	59515B10	202	42,533	SH	DEFINED	1,5
MICROTUNE INC DEL	COM	59514P10	3,375	819,120	SH	DEFINED	1,2,5
MICROVISION INC DEL	COM	59496010	78	21,210	SH	DEFINED	1
MICRUS ENDOVASCULAR	COM	59518V10	326	13,660	SH	DEFINED	1,5
MID-AMER APT CMNTYS	COM	59522J10	37,743	670,862	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	7,650	354,650	SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	16,950	128,562	SH	DEFINED	1,2,6
MIDDLESEX WATER CO	COM	59668010	277	15,052	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	14,075	331,791	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	14,791	403,134	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	3,155	504,742	SH	DEFINED	1,2
MIDWEST AIR GROUP IN	COM	59791110	605	44,746	SH	DEFINED	1,2,5
MIDWEST BANC HOLDING	COM	59825110	5,459	308,269	SH	DEFINED	1,2
MILACRON INC	COM	59870910	45	68,485	SH	DEFINED	1,5,6
MILLEA HOLDINGS INC	ADR	60032R10	13,478	364,575	SH	DEFINED	1,2
MILLENNIUM CELL INC	COM	60038B10	14	14,948	SH	DEFINED	1
MILLENNIUM PHARMACEU	COM	59990210	73,331	6,455,171	SH	DEFINED	1,2,5,6,7,8,10
MILLER HERMAN INC	COM	60054410	52,569	1,569,691	SH	DEFINED	1,2,5,6,12
MILLER INDS INC TENN	COM NEW	60055120	3,193	146,391	SH	DEFINED	1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	1,431	18,258	SH	DEFINED	1,5
MILLIPORE CORP	COM	60107310	109,707	1,513,828	SH	DEFINED	1,2,5,6,7,8,10
MILLS CORP	COM	60114810	24,924	987,489	SH	DEFINED	1,2,3,5

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
MINDSPEED TECHNOLOGI	COM	60268210	3,396	1,565,173	SH	DEFINED	1,5
MINE SAFETY APPLIANC	COM	60272010	41,022	975,328	SH	DEFINED	1,2,5,6
MINERALS TECHNOLOGIE	COM	60315810	60,756	977,413	SH	DEFINED	1,2,5
MINRAD INTL INC	COM	60443P10	247	47,600	SH	DEFINED	1
MIPS TECHNOLOGIES IN	COM	60456710	7,779	871,084	SH	DEFINED	1,2
MIRANT CORP NEW	COM	60467R10	109,177	2,698,388	SH	DEFINED	1,2,5
MISSION WEST PPTYS I	COM	60520310	361	24,931	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	21,393	1,899,868	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	2,168	5,691	SH	DEFINED	1,2

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MIVA INC	COM	55311R10	202	52,600	SH	DEFINED	1,5
MIZUHO FINL GROUP IN	SPONSORED	60687Y10	21,665	1,671,691	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	32,478	1,272,642	SH	DEFINED	1,2,5,6
MOBILE MINI INC MOBILE	COM	60740F10	18,024	673,055	SH	DEFINED	1,2,5,6
TELESYSTEMS O MOBILITY	SPONSORED	60740910	115,716	2,067,826	SH	DEFINED	1,2,4,5,7
ELECTRONICS MOBIUS MGMT	COM	60741U10	1,581	508,398	SH	DEFINED	1,2,5
SYSTEMS	COM	60692510	116	15,740	SH	DEFINED	1
MOCON INC	COM	60749410	134	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	19,773	863,437	SH	DEFINED	1,2,5,6
MODTECH HLDGS INC	COM	60783C10	80	25,467	SH	DEFINED	1,5
MOHAWK INDS INC	COM	60819010	99,726	1,215,428	SH	DEFINED	1,2,5,6,7,8,10
MOLDFLOW CORP	COM	60850710	198	13,200	SH	DEFINED	1
MOLEX INC	COM	60855410	85,491	3,031,599	SH	DEFINED	1,2,5,6,10,12,
MOLEX INC	CL A	60855420	2,955	118,708	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	9,365	306,136	SH	DEFINED	1,2,6
MOLSON COORS BREWING	CL B	60871R20	131,144	1,386,002	SH	DEFINED	1,2,5,6,10,12,
MOMENTA PHARMACEUTIC	COM	60877T10	5,064	390,772	SH	DEFINED	1,2,5,6
MONACO COACH CORP	COM	60886R10	10,173	638,595	SH	DEFINED	1,2
MONARCH CASINO & RES	COM	60902710	10,763	413,974	SH	DEFINED	1,6
MONEYGRAM INTL INC	COM	60935Y10	48,706	1,754,543	SH	DEFINED	1,2,5,6,12
MONMOUTH REAL ESTATE	CL A	60972010	136	15,770	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	4,044	2,084,686	SH	DEFINED	1,2
MONOLITHIC PWR SYS I	COM	60983910	6,268	485,898	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	8,508	242,396	SH	DEFINED	1,5,6
MONSANTO CO NEW	COM	61166W10	824,419	15,000,347	SH	DEFINED	1,2,5,6,7,8,10
MONSTER WORLDWIDE IN	COM	61174210	153,486	3,240,151	SH	DEFINED	1,2,5,6,7,8,10
MONTEREY GOURMET FOO	COM	61257010	52	12,100	SH	DEFINED	1
MONTPELIER RE HOLDIN	SHS	G6218510	3,161	182,284	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	466,398	7,515,269	SH	DEFINED	1,2,5,6,7,8,10
MOOG INC	CL A	61539420	26,424	634,427	SH	DEFINED	1,2
MORGAN STANLEY MORGANS HOTEL	COM NEW	61744644	10,106,467	128,319,790	SH	DEFINED	1,2,5,6,7,8,10
GROUP	COM	61748W10	5,617	267,353	SH	DEFINED	1,2,6
MORNINGSTAR INC	COM	61770010	13,802	267,272	SH	DEFINED	1,2,6
MORTONS RESTAURANT G	COM	61943010	2,454	137,934	SH	DEFINED	1
MOSAIC CO	COM	61945A10	49,334	1,850,476	SH	DEFINED	1,2,5
MOSYS INC	COM	61971810	2,162	257,355	SH	DEFINED	1
MOTHERS WK INC	COM	61990310	568	17,126	SH	DEFINED	1,2,5
MOTOROLA INC	COM	62007610	1,366,642	77,342,513	SH	DEFINED	1,2,5,6,7,8,10
MOVADO GROUP INC	COM	62458010	10,880	369,456	SH	DEFINED	1,2
MOVE INC COM	COM	62458M10	13,379	2,415,049	SH	DEFINED	1,2,5,6
MOVIE GALLERY INC	COM	62458110	144	31,931	SH	DEFINED	1
MPS GROUP INC	COM	55340910	38,897	2,748,885	SH	DEFINED	1,2,5,12
MRV COMMUNICATIONS I	COM	55347710	8,022	2,259,621	SH	DEFINED	1,2,5
MSC INDL DIRECT							



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INC	CL A	55353010	32,756	701,718	SH	DEFINED	1,2,5,6,12
MSC SOFTWARE CORP	COM	55353110	642	46,678	SH	DEFINED	1,2
MTC TECHNOLOGIES							
INC	COM	55377A10	3,364	159,971	SH	DEFINED	1,2,6
MTI TECHNOLOGY							
CORP	COM	55390310	11	13,700	SH	DEFINED	1
MTR GAMING GROUP							
INC	COM	55376910	4,880	373,086	SH	DEFINED	1,5,6
MTS SYS CORP	COM	55377710	16,437	423,194	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	20,677	686,935	SH	DEFINED	1,2,5
MUELLER WTR PRODS							
IN	COM SER A	62475810	19,113	1,384,010	SH	DEFINED	1,2
MUELLER WTR PRODS							
IN	COM SER B	62475820	8,727	651,748	SH	DEFINED	1,2
MULTI FINELINE							
ELECT	COM	62541B10	2,232	145,432	SH	DEFINED	1,2,5,6
MULTIMEDIA GAMES							
INC	COM	62545310	12,831	1,078,208	SH	DEFINED	1,2,5
MURPHY OIL CORP	COM	62671710	314,699	5,893,236	SH	DEFINED	1,2,5,6,10,12,
MVC CAPITAL INC	COM	55382910	3,981	254,395	SH	DEFINED	1
MWI VETERINARY							
SUPPL	COM	55402X10	3,435	104,080	SH	DEFINED	1
MYERS INDS INC	COM	62846410	10,205	546,322	SH	DEFINED	1,2,6
MYLAN LABS INC	COM	62853010	126,134	5,966,591	SH	DEFINED	1,2,5,6,10,12,
MYRIAD GENETICS							
INC	COM	62855J10	27,099	786,393	SH	DEFINED	1,2,5,6,12
NABI							
BIOPHARMACEUTIC	COM	62951910	9,044	1,703,274	SH	DEFINED	1,2,5,6
NABORS INDUSTRIES							
LT	SHS	G6359F10	214,447	7,227,754	SH	DEFINED	1,2,5,6,7,8,10
NACCO INDS INC	CL A	62957910	16,287	118,532	SH	DEFINED	1,2
NALCO HOLDING							
COMPAN	COM	62985Q10	26,985	1,129,094	SH	DEFINED	1,2,5,6
NANOGEN INC	COM	63007510	89	69,287	SH	DEFINED	1,5
NANOMETRICS INC	COM	63007710	153	22,810	SH	DEFINED	1
NANOPHASE							
TCHNOLOGIE	COM	63007910	110	18,801	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	472	88,975	SH	DEFINED	1,2
NAPSTER INC	COM	63079710	377	91,177	SH	DEFINED	1,2,5
NARA BANCORP INC	COM	63080P10	9,307	531,520	SH	DEFINED	1,2,5,6
NASB FINL INC	COM	62896810	2,735	78,543	SH	DEFINED	1,2
NASDAQ STOCK							
MARKET	COM	63110310	35,259	1,198,891	SH	DEFINED	1,2
NASH FINCH CO	COM	63115810	8,343	242,117	SH	DEFINED	1,2
NASTECH							
PHARMACEUTIC	COM PAR \$0	63172840	4,479	415,150	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	9,934	291,142	SH	DEFINED	1,2,5,6
NATIONAL							
AUSTRALIA B	SPONSORED	63252540	2,709	16,638	SH	DEFINED	1,2
NATIONAL BEVERAGE							
CO	COM	63501710	2,736	156,004	SH	DEFINED	1
NATIONAL BK							
GREECE S	SPONSORED	63364340	1,342	125,180	SH	DEFINED	1,2
NATIONAL							
CINEMEDIA I	COM	63530910	1,410	52,818	SH	DEFINED	1,2
NATIONAL CITY CORP	COM	63540510	629,862	16,909,047	SH	DEFINED	1,2,5,6,7,8,10
NATIONAL FINL							
PARTNE	COM	63607P20	28,982	617,829	SH	DEFINED	1,2,6
NATIONAL FUEL GAS							
CO	COM	63618010	72,461	1,675,014	SH	DEFINED	1,2,5
NATIONAL GRID PLC	SPON ADR N	63627430	821	10,416	SH	DEFINED	1
NATIONAL HEALTH							

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INVS NATIONAL HEALTH REAL	COM	63633D10	13,137	419,168	SH	DEFINED	1,2,3
NATIONAL HEALTHCARE	COM	63590510	556	23,655	SH	DEFINED	1,2,3,5
NATIONAL INSTRS CORP	COM	63590610	7,625	149,573	SH	DEFINED	1,2,5,6
NATIONAL INTERSTATE	COM	63651810	29,366	1,119,547	SH	DEFINED	1,2,5,6,12
NATIONAL OILWELL VAR	COM	63654U10	7,393	287,004	SH	DEFINED	1,2,6
NATIONAL PENN BANCSH	COM	63707110	441,021	5,669,380	SH	DEFINED	1,2,5,6,7,8,10
NATIONAL PRESTO INDS	COM	63713810	15,694	830,382	SH	DEFINED	1,2,5
NATIONAL R V HLDGS I	COM	63721510	6,046	98,079	SH	DEFINED	1,2,5
NATIONAL RETAIL PROP	COM	63727710	25	11,211	SH	DEFINED	1
NATIONAL SEMICONDUCT	COM	63741710	27,533	1,138,205	SH	DEFINED	1,2,3,5
NATIONAL WESTN LIFE	COM	63764010	213,808	8,856,998	SH	DEFINED	1,2,5,6,7,8,10
NATIONWIDE FINL SVCS	CL A	63852210	14,734	60,189	SH	DEFINED	1,2
NATIONWIDE HEALTH PP	CL A	63861210	35,209	653,721	SH	DEFINED	1,2,5
NATURAL ALTERNATIVES	COM	63862010	47,894	1,532,114	SH	DEFINED	1,2,3,5
NATURAL GAS SERVICES	COM NEW	63884230	114	14,200	SH	DEFINED	1
	COM	63886Q10	156	10,980	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
NATURAL RESOURCE PAR	COM UNIT L	63900P10	1,191	17,721	SH	DEFINED 1,2
NATUS MEDICAL INC DE	COM	63905010	5,258	295,898	SH	DEFINED 1
NAUTILUS INC	COM	63910B10	16,157	1,047,124	SH	DEFINED 1,2,5
NAVARRE CORP	COM	63920810	163	43,556	SH	DEFINED 1,5
NAVIGANT CONSULTING	COM	63935N10	21,603	1,093,257	SH	DEFINED 1,2,6
NAVIGATORS GROUP INC	COM	63890410	14,823	295,459	SH	DEFINED 1,2
NAVISITE INC	COM NEW	63935M20	64	10,569	SH	DEFINED 1,2
NAVTEQ CORP	COM	63936L10	45,423	1,316,601	SH	DEFINED 1,2,5,6,7,8,10
NBT BANCORP INC	COM	62877810	13,792	588,637	SH	DEFINED 1,2,5
NBTY INC	COM	62878210	107,864	2,033,644	SH	DEFINED 1,2,5,6,8,10
NCI BUILDING SYS INC	COM	62885210	17,635	369,390	SH	DEFINED 1,2,6
NCR CORP NEW	COM	62886E10	201,303	4,213,999	SH	DEFINED 1,2,5,6,10,12,
NEC CORP	ADR	62905020	698	130,779	SH	DEFINED 1,2

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NEENAH PAPER INC NEKTAR	COM	64007910	10,200	256,670	SH	DEFINED	1,2,5
THERAPEUTICS	COM	64026810	22,211	1,700,672	SH	DEFINED	1,2,5,6
NELNET INC NEON	CL A	64031N10	4,606	192,170	SH	DEFINED	1,2,6
COMMUNICATIONS	COM	64050T10	415	88,400	SH	DEFINED	1,5
NEOPHARM INC NEOSE	COM	64091910	42	24,851	SH	DEFINED	1
TECHNOLOGIES I	COM	64052210	113	44,047	SH	DEFINED	1,5
NEOWARE INC	COM	64065P10	8,616	855,649	SH	DEFINED	1,2,5
NESS TECHNOLOGIES IN	COM	64104X10	5,097	398,823	SH	DEFINED	1,6
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	17,806	715,682	SH	DEFINED	1,2
NET SERVICOS DE COMU	SPONSD ADR	64109T20	549	40,650	SH	DEFINED	1
NETBANK INC	COM	64093310	2,400	1,085,876	SH	DEFINED	1,2,5
NETEASE COM INC	SPONSORED	64110W10	220	12,400	SH	DEFINED	1
NETFLIX COM INC	COM	64110L10	25,499	1,099,563	SH	DEFINED	1,2,5,6
NETGEAR INC NETLOGIC	COM	64111Q10	21,450	751,840	SH	DEFINED	1,2,6
MICROSYSTEM	COM	64118B10	8,540	320,814	SH	DEFINED	1,2,5,6
NETRATINGS INC	COM	64116M10	5,970	287,032	SH	DEFINED	1,2,6
NETSCOUT SYS INC NETWORK APPLIANCE	COM	64115T10	4,158	459,450	SH	DEFINED	1,2
IN	COM	64120L10	399,631	10,942,810	SH	DEFINED	1,2,5,6,7,8,10
NETWORK ENGINES INC	COM	64121A10	29	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	394	40,571	SH	DEFINED	1,5
NEUROCRINE BIOSCIENC	COM	64125C10	10,873	869,869	SH	DEFINED	1,2,5,6,12
NEUROGEN CORP	COM	64124E10	124	19,058	SH	DEFINED	1
NEUROMETRIX INC	COM	64125510	2,350	242,047	SH	DEFINED	1,2,5
NEUSTAR INC NEVADA GOLD & CASINO	CL A	64126X20	29,117	1,023,820	SH	DEFINED	1,2,5,6,12
COM NEW	COM NEW	64126Q20	68	34,000	SH	DEFINED	1
NEW BRUNSWICK SCIENT	COM	64287610	176	21,820	SH	DEFINED	1,2
NEW FRONTIER MEDIA I	COM	64439810	178	19,757	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	24,809	495,676	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLTY	COM	64805310	87,843	2,659,490	SH	DEFINED	1,2,3,5
NEW RIV PHARMACEUTIC	COM	64846820	17,737	278,758	SH	DEFINED	1,2,5,6
NEW YORK & CO INC NEW YORK CMNTY	COM	64929510	7,884	499,293	SH	DEFINED	1,2,6
BANCO	COM	64944510	92,836	5,277,797	SH	DEFINED	1,2,5,6,7,8,10
NEW YORK MTG TR INC	COM	64960410	82	32,200	SH	DEFINED	1
NEW YORK TIMES CO NEWALLIANCE	CL A	65011110	87,400	3,717,563	SH	DEFINED	1,2,5,6,7,8,10
BANCSHAR	COM	65020310	35,135	2,167,460	SH	DEFINED	1,2,5
NEWCASTLE INVT CORP	COM	65105M10	32,793	1,182,566	SH	DEFINED	1,2
NEWELL RUBBERMAID IN	COM	65122910	247,094	7,947,705	SH	DEFINED	1,2,5,6,7,8,10
NEWFIELD EXPL CO	COM	65129010	105,793	2,536,395	SH	DEFINED	1,2,5,6,7,8,10
NEWMARKET CORP NEWMONT MINING	COM	65158710	11,232	276,164	SH	DEFINED	1,2,5,6
CORP	COM	65163910	509,486	12,133,510	SH	DEFINED	1,2,5,6,7,8,10

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NEWPARK RES INC	COM PAR \$.	65171850	10,902	1,546,415	SH	DEFINED	1,2
NEWPORT CORP	COM	65182410	15,080	921,216	SH	DEFINED	1,2,5,6
NEWS CORP	CL A	65248E10	1,324,382	57,282,959	SH	DEFINED	1,2,5,6,7,8,10
NEWS CORP	CL B	65248E20	55,387	2,263,474	SH	DEFINED	1,2,5,6,7,8,10
NEWSTAR FINANCIAL IN	COM	65251F10	268	15,983	SH	DEFINED	1,2
NEXCEN BRANDS INC	COM	65335110	599	60,411	SH	DEFINED	1
NEXSTAR BROADCASTING	CL A	65336K10	103	10,700	SH	DEFINED	1
NEXTEST SYS CORP	COM	65333910	1,863	133,079	SH	DEFINED	1,2
NEXTWAVE WIRELESS IN	COM	65337Y10	491	49,062	SH	DEFINED	1,2
NGAS RESOURCES INC	COM	62912T10	160	23,560	SH	DEFINED	1,5
NGP CAP RES CO	COM	62912R10	6,111	386,503	SH	DEFINED	1,2
NIC INC	COM	62914B10	3,852	718,635	SH	DEFINED	1,2
NICOR INC	COM	65408610	99,990	2,065,066	SH	DEFINED	1,2,5,6,10,13,
NIDEC CORP	SPONSORED	65409010	193	12,000	SH	DEFINED	2
NIGHTHAWK RADIOLOGY	COM	65411N10	1,978	108,768	SH	DEFINED	1,2,6
NII HLDGS INC	CL B NEW	62913F20	160,130	2,158,662	SH	DEFINED	1,2,5,6,7,8,10
NIKE INC	CL B	65410610	598,011	5,627,807	SH	DEFINED	1,2,5,6,7,8,10
NIPPON TELEG & TEL C	SPONSORED	65462410	650	24,601	SH	DEFINED	1,2
NISOURCE INC	COM	65473P10	247,441	10,124,427	SH	DEFINED	1,2,5,6,7,8,10
NISSAN MOTORS	SPONSORED	65474440	714	33,342	SH	DEFINED	1
NITROMED INC	COM	65479850	47	15,000	SH	DEFINED	1
NL INDS INC	COM NEW	62915640	1,262	115,735	SH	DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	145	81,572	SH	DEFINED	1,5
NN INC	COM	62933710	4,095	327,873	SH	DEFINED	1,2
NOBLE CORPORATION	SHS	G6542210	274,462	3,488,327	SH	DEFINED	1,2,5,6,7,8,10
NOBLE ENERGY INC	COM	65504410	283,395	4,750,962	SH	DEFINED	1,2,5,6,7,8,10
NOBLE INTL LTD	COM	65505310	2,901	172,869	SH	DEFINED	1,2
NOKIA CORP	SPONSORED	65490220	13,098	571,463	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	2,239	108,006	SH	DEFINED	1,2
NORDSON CORP	COM	65566310	49,110	1,057,048	SH	DEFINED	1,2,5,12
NORDSTROM INC	COM	65566410	405,375	7,657,262	SH	DEFINED	1,2,5,6,7,8,10
NORFOLK SOUTHERN COR	COM	65584410	611,344	12,081,894	SH	DEFINED	1,2,5,6,7,8,10
NORTEL NETWORKS CORP	COM NEW	65656850	6,066	252,241	SH	DEFINED	1,2
NORTH AMERN SCIENTIF	COM	65715D10	13	13,000	SH	DEFINED	1
NORTH PITTSBURGH SYS	COM	66156210	6,427	295,201	SH	DEFINED	1,2
NORTHEAST UTILS	COM	66439710	82,931	2,530,703	SH	DEFINED	1,2,5,12
NORTHERN TR CORP	COM	66585910	307,937	5,120,333	SH	DEFINED	1,2,5,6,7,8,10
NORTHFIELD LABS INC	COM	66613510	1,810	501,458	SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	2,428,051	32,714,246	SH	DEFINED	1,2,5,6,7,8,10
NORTHSTAR NEUROSCIEN	COM	66704V10	2,217	173,181	SH	DEFINED	1,2
NORTHSTAR RLTY FIN C	COM	66704R10	18,118	1,191,210	SH	DEFINED	1,2
NORTHWEST BANCORP IN	COM	66732810	8,460	312,281	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	33,885	741,954	SH	DEFINED	1,2,5
NORTHWEST PIPE CO	COM	66774610	418	10,500	SH	DEFINED	1
NORTHWESTERN CORP	COM NEW	66807430	21,651	611,101	SH	DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	115	17,752	SH	DEFINED	1

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NOVARTIS A G	SPONSORED	66987V10	5,051	92,453	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	3,271	654,192	SH	DEFINED	1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	7,975	497,186	SH	DEFINED	1,2,5,6
NOVAVAX INC	COM	67000210	2,381	919,366	SH	DEFINED	1,2,5
NOVELL INC	COM	67000610	55,862	7,737,116	SH	DEFINED	1,2,5,6,10,13,
NOVELLUS SYS INC	COM	67000810	293,517	9,166,688	SH	DEFINED	1,2,5,6,7,8,10
NOVEN PHARMACEUTICAL	COM	67000910	15,130	652,144	SH	DEFINED	1,2,6
NOVO-NORDISK A S NPS	ADR	67010020	478	5,278	SH	DEFINED	1
PHARMACEUTICALS	COM	62936P10	2,566	756,962	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
NRG ENERGY INC	COM NEW	62937750	140,518	1,950,561	SH	DEFINED	1,2,5
NSTAR	COM	67019E10	59,160	1,684,504	SH	DEFINED	1,2,5,12
NTELOS HLDGS CORP	COM	67020Q10	4,042	210,306	SH	DEFINED	1,2,6
NTN BUZZTIME INC	COM NEW	62941030	27	23,400	SH	DEFINED	1
NTR ACQUISITION CO	COM	62941510	128	14,000	SH	DEFINED	1
NTT DOCOMO INC	SPONS ADR	62942M20	2,002	108,626	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	134	12,690	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	15,833	958,420	SH	DEFINED	1,2,6
NUANCE COMMUNICATION	COM	67020Y10	31,918	2,084,754	SH	DEFINED	1,2,5,6,12
NUCO2 INC	COM	62942810	6,087	241,341	SH	DEFINED	1,6
NUCOR CORP	COM	67034610	776,249	11,918,460	SH	DEFINED	1,2,5,6,7,8,10
NUTRACEUTICAL INTL C	COM	67060Y10	266	16,100	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	17,779	339,232	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	12,213	514,242	SH	DEFINED	1,2,6
NUVEEN INVTS INC	CL A	67090F10	173,101	3,659,650	SH	DEFINED	1,2,5,10
NUVELO INC	COM NEW	67072M30	3,123	848,747	SH	DEFINED	1,2,5,6
NVIDIA CORP	COM	67066G10	293,042	10,182,129	SH	DEFINED	1,2,5,6,7,8,10
NVR INC	COM	62944T10	166,474	250,337	SH	DEFINED	1,2,5,6,7,8,10
NXSTAGE MEDICAL INC	COM	67072V10	2,404	180,484	SH	DEFINED	1
NYMAGIC INC	COM	62948410	5,398	132,152	SH	DEFINED	1,2
NYMEX HOLDINGS INC	COM	62948N10	7,661	56,434	SH	DEFINED	1,2
NYSE GROUP INC	COM	62949W10	160,246	1,709,290	SH	DEFINED	1,2,5,6,8,10,1
O CHARLEYS INC	COM	67082310	8,905	461,624	SH	DEFINED	1,2
O REILLY AUTOMOTIVE	COM	68609110	63,863	1,929,390	SH	DEFINED	1,2,5,6,12
OAKLEY INC	COM	67366210	12,392	615,276	SH	DEFINED	1,2,5
OCCAM NETWORKS INC	COM NEW	67457P30	212	18,935	SH	DEFINED	1,2
OCCIDENTAL PETE CORP	COM	67459910	1,485,566	30,127,065	SH	DEFINED	1,2,5,6,7,8,10
OCEANEERING INTL INC	COM	67523210	30,192	716,810	SH	DEFINED	1,2,5,6,12
OCEANFIRST FINL							

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CORP	COM	67523410	3,101	178,718	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	9,587	744,927	SH	DEFINED	1,2,6
ODYSSEY HEALTHCARE I	COM	67611V10	15,318	1,166,631	SH	DEFINED	1,2,5,6
ODYSSEY MARINE							
EXPLO	COM	67611810	240	65,955	SH	DEFINED	1,5
ODYSSEY RE HLDGS							
COR	COM	67612W10	20,594	523,887	SH	DEFINED	1,2
OFFICE DEPOT INC	COM	67622010	407,177	11,587,268	SH	DEFINED	1,2,5,6,7,8,10
OFFICEMAX INC DEL	COM	67622P10	192,713	3,654,012	SH	DEFINED	1,2,5,6,10,12,
OGE ENERGY CORP	COM	67083710	90,762	2,339,214	SH	DEFINED	1,2,5,6
OHIO CAS CORP	COM	67724010	44,737	1,493,716	SH	DEFINED	1,2,5
OIL DRI CORP AMER	COM	67786410	207	12,396	SH	DEFINED	1
OIL STS INTL INC	COM	67802610	29,909	932,039	SH	DEFINED	1,2,6,12
OIL SVC HOLDRS TR	DEPOSTRY R	67800210	9,472	65,000	SH	DEFINED	1
OLD DOMINION FGHT							
LI	COM	67958010	13,281	460,974	SH	DEFINED	1,2,6
OLD NATL BANCORP							
IND	COM	68003310	28,952	1,592,526	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	110,771	5,007,740	SH	DEFINED	1,2,5,6,7,8,10
OLD SECOND							
BANCORP I	COM	68027710	6,899	251,790	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	131,248	7,747,834	SH	DEFINED	1,2,5
OLYMPIC STEEL INC	COM	68162K10	8,449	272,627	SH	DEFINED	1,5
OM GROUP INC	COM	67087210	37,137	831,173	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	6,862	240,675	SH	DEFINED	1,2,5
OMEGA HEALTHCARE							
INV	COM	68193610	18,610	1,085,113	SH	DEFINED	1,2,3
OMEGA PROTEIN CORP	COM	68210P10	141	20,100	SH	DEFINED	1
OMI CORP NEW	COM	Y6476W10	3,760	139,999	SH	DEFINED	1,2,5,6
OMNI ENERGY							
SERVICES	COM NEW	68210T20	503	49,373	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	102,380	2,574,297	SH	DEFINED	1,2,5,6,7,8,10
OMNICELL INC	COM	68213N10	10,430	498,578	SH	DEFINED	1,2,6
OMNICOM GROUP INC	COM	68191910	730,536	7,135,531	SH	DEFINED	1,2,5,6,7,8,10
OMNITURE INC	COM	68212S10	5,655	310,222	SH	DEFINED	1,2,6
OMNIVISION							
TECHNOLOG	COM	68212810	16,290	1,256,911	SH	DEFINED	1,2,5,6
OMNOVA SOLUTIONS							
INC	COM	68212910	3,551	650,355	SH	DEFINED	1
OMRIX							
BIOPHARMACEUTI	COM	68198910	353	9,230	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	6,643	535,271	SH	DEFINED	1
ON SEMICONDUCTOR							
COR	COM	68218910	30,156	3,380,713	SH	DEFINED	1,2,6
ON2 TECHNOLOGIES							
INC	COM	68338A10	42	26,200	SH	DEFINED	1
ONE LIBERTY PPTYS							
IN	COM	68240610	551	24,156	SH	DEFINED	1,2,3
ONEBEACON							
INSURANCE	CL A	G6774210	747	29,862	SH	DEFINED	1,2
ONEOK INC NEW	COM	68268010	84,628	1,880,615	SH	DEFINED	1,2,5
ONEOK PARTNERS LP	UNIT LTD P	68268N10	4,249	62,952	SH	DEFINED	1,2
ONLINE RES CORP	COM	68273G10	4,474	390,037	SH	DEFINED	1
ONYX							
PHARMACEUTICALS	COM	68339910	20,261	815,659	SH	DEFINED	1,2,5,6
OPEN JT STK							
CO-VIMPE	SPONSORED	68370R10	31,498	332,121	SH	DEFINED	1,2,5,7
OPENTV CORP	CL A	G6754310	141	57,676	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	15,601	1,914,185	SH	DEFINED	1,2,5,6,8
OPLINK							
COMMUNICATION	COM NEW	68375Q40	6,089	338,826	SH	DEFINED	1,2

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OPNET								
TECHNOLOGIES I	COM	68375710	4,975	368,250	SH	DEFINED	1,2,5	
OPNEXT INC	COM	68375V10	555	37,494	SH	DEFINED	1,2	
OPSWARE INC	COM	68383A10	9,456	1,304,229	SH	DEFINED	1,2,5,6	
OPTEUM INC	CL A	68384A10	76	16,900	SH	DEFINED	1	
OPTICAL								
COMMUNICATIO	CL A	68382T10	253	189,047	SH	DEFINED	1	
OPTION CARE INC	COM	68394810	6,017	452,418	SH	DEFINED	1,2,5	
OPTIONSXPRESS								
HLDGS	COM	68401010	13,355	567,324	SH	DEFINED	1,2,6	
OPTIUM CORP	COM	68402T10	1,090	56,164	SH	DEFINED	1,2	
ORACLE CORP	COM	68389X10	2,012,242	110,989,646	SH	DEFINED	1,2,5,6,7,8,10	
ORASURE								
TECHNOLOGIES	COM	68554V10	10,226	1,391,356	SH	DEFINED	1,2,5,6	
ORBCOMM INC	COM	68555P10	1,027	80,584	SH	DEFINED	1	
ORBITAL SCIENCES								
COR	COM	68556410	27,453	1,464,920	SH	DEFINED	1,2,6	
ORBOTECH LTD	ORD	M7525310	911	41,353	SH	DEFINED	1,2,5,7	
ORCHID CELLMARK								
INC	COM	68573C10	116	18,491	SH	DEFINED	1	
ORIENTAL FINL								
GROUP	COM	68618W10	5,031	427,049	SH	DEFINED	1,2	
ORIENT-EXPRESS								
HOTEL	CL A	G6774310	4,058	67,834	SH	DEFINED	1,2	
ORIGEN FINL INC	COM	68619E20	204	29,300	SH	DEFINED	1	
ORITANI FINL CORP	COM	68632310	355	23,674	SH	DEFINED	1,2	
ORIX CORP	SPONSORED	68633010	2,580	19,717	SH	DEFINED	1,2	
ORLEANS								
HOMEBUILDERS	COM	68658810	458	51,711	SH	DEFINED	1,5	
ORMAT								
TECHNOLOGIES I	COM	68668810	6,212	148,040	SH	DEFINED	1,2,6	
ORTHOLOGIC CORP	COM	68750J10	77	49,431	SH	DEFINED	1,5	
ORTHOVITA INC	COM	68750U10	216	73,900	SH	DEFINED	1	
OSCIENT								
PHARMACEUTIC	COM NEW	68812R30	60	11,356	SH	DEFINED	1,5	
OSHKOSH TRUCK CORP	COM	68823920	70,093	1,322,517	SH	DEFINED	1,2,5,6,7,8,10	
OSI								
PHARMACEUTICALS	COM	67104010	36,309	1,100,260	SH	DEFINED	1,2,5,6,12	
OSI RESTAURANT								
PARTN	COM	67104A10	48,081	1,217,245	SH	DEFINED	1,2,5,12	
OSI SYSTEMS INC	COM	67104410	6,482	245,171	SH	DEFINED	1	
OSIRIS								
THERAPEUTICS	COM	68827R10	1,642	87,749	SH	DEFINED	1	
OSTEOTECH INC	COM	68858210	255	33,336	SH	DEFINED	1	
OTTER TAIL CORP	COM	68964810	17,181	501,796	SH	DEFINED	1,2,5	
OUTDOOR CHANNEL								
HLDG	COM NEW	69002720	1,631	159,622	SH	DEFINED	1	
OVERLAND STORAGE								
INC	COM	69031010	175	42,300	SH	DEFINED	1,5	
OVERSEAS								
SHIPHOLDING	COM	69036810	81,005	1,294,004	SH	DEFINED	1,2	
OVERSTOCK COM INC								
DE	COM	69037010	3,663	220,667	SH	DEFINED	1,2,5,6	
OWENS & MINOR INC								
NE	COM	69073210	26,748	728,235	SH	DEFINED	1,2,5	

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
OWENS CORNING NEW	COM	69074210	4,052	127,178	SH	DEFINED	1,2
OWENS ILL INC	COM NEW	69076840	209,124	8,115,015	SH	DEFINED	1,2,5,6,7,8,10
OXFORD INDS INC	COM	69149730	13,536	273,780	SH	DEFINED	1,2
OXIGENE INC	COM	69182810	142	37,029	SH	DEFINED	1,5
OYO GEOSPACE CORP	COM	67107410	4,781	67,418	SH	DEFINED	1
P A M TRANSN SVCS							
IN	COM	69314910	1,413	68,543	SH	DEFINED	1
P C CONNECTION	COM	69318J10	215	15,005	SH	DEFINED	1
P F CHANGS CHINA							
BIS	COM	69333Y10	24,245	578,911	SH	DEFINED	1,2,6
P T							
TELEKOMUNIKASI I	SPONSORED	71568410	3,864	89,565	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	263	14,800	SH	DEFINED	1,2
PACCAR INC	COM	69371810	466,802	6,359,700	SH	DEFINED	1,2,5,6,7,8,10
PACER INTL INC							
TENN	COM	69373H10	20,373	756,254	SH	DEFINED	1,2,6
PACIFIC CAP							
BANCORP	COM	69404P10	29,732	925,665	SH	DEFINED	1,2,5
PACIFIC							
CONTINENTAL	COM	69412V10	350	18,700	SH	DEFINED	1
PACIFIC ETHANOL							
INC	COM	69423U10	7,366	432,548	SH	DEFINED	1,2,5,6
PACIFIC							
MERCANTILE B	COM	69455210	226	15,900	SH	DEFINED	1
PACIFIC PREMIER							
BANC	COM	69478X10	111	10,300	SH	DEFINED	1
PACIFIC SUNWEAR							
CALI	COM	69487310	36,388	1,746,914	SH	DEFINED	1,2,5,6,12
PACKAGING CORP							
AMER	COM	69515610	31,736	1,300,649	SH	DEFINED	1,2,5,10,12
PACKETEER INC	COM	69521010	8,818	709,982	SH	DEFINED	1,2,5,6
PACTIV CORP	COM	69525710	339,935	10,075,130	SH	DEFINED	1,2,5,6,7,8,10
PAETEC HOLDING							
CORP	COM	69545910	8,650	825,370	SH	DEFINED	1,2
PAIN THERAPEUTICS							
IN	COM	69562K10	7,514	958,369	SH	DEFINED	1,2
PAINCARE HLDGS INC	COM	69562E10	26	71,000	SH	DEFINED	1,5
PALATIN							
TECHNOLOGIES	COM NEW	69607730	134	72,200	SH	DEFINED	1,5
PALL CORP	COM	69642930	123,687	3,254,929	SH	DEFINED	1,2,5,6,7,8,10
PALM HARBOR HOMES	COM	69663910	2,795	194,893	SH	DEFINED	1,2
PALM INC NEW	COM	69664310	57,486	3,170,791	SH	DEFINED	1,2,5,6,8,12
PALOMAR MED							
TECHNOLO	COM NEW	69752930	11,373	284,681	SH	DEFINED	1,2,6
PANACOS							
PHARMACEUTIC	COM	69811Q10	3,485	752,613	SH	DEFINED	1,5,6
PANERA BREAD CO	CL A	69840W10	36,018	609,847	SH	DEFINED	1,2,5,6
PANTRY INC	COM	69865710	16,724	369,834	SH	DEFINED	1,2,6
PAPA JOHNS INTL							
INC	COM	69881310	27,425	932,816	SH	DEFINED	1,2,6
PAR							
PHARMACEUTICAL C	COM	69888P10	24,084	958,766	SH	DEFINED	1,2,5,6
PARALLEL PETE							
CORP D	COM	69915710	13,367	582,444	SH	DEFINED	1,2,6
PARAMETRIC							
TECHNOLOG	COM NEW	69917320	49,350	2,597,344	SH	DEFINED	1,2,5,6,12



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PAREXEL INTL CORP PARK	COM	69946210	15,881	441,495	SH	DEFINED	1,2,6
ELECTROCHEMICAL PARK NATL CORP	COM	70041620	12,703	468,389	SH	DEFINED	1,2
PARK OHIO HLDGS CORP	COM	70065810	22,021	233,080	SH	DEFINED	1,2,5
PARKER DRILLING CO	COM	70066610	221	11,968	SH	DEFINED	1
PARKER HANNIFIN CORP	COM	70108110	18,848	2,007,253	SH	DEFINED	1,2,5,6
PARKERVISION INC	COM	70109410	328,053	3,800,872	SH	DEFINED	1,2,5,6,7,8,10
PARKVALE FINL CORP	COM	70135410	3,985	301,635	SH	DEFINED	1,5
PARKWAY PPTYS INC	COM	70149210	290	9,932	SH	DEFINED	1
PARLUX FRAGRANCES IN	COM	70159Q10	24,301	465,083	SH	DEFINED	1,2,3
PARTNERRE LTD	COM	70164510	1,332	238,787	SH	DEFINED	1
PARTNERS TR FINL GRO	COM	G6852T10	31,393	458,019	SH	DEFINED	1,2,5,6,7,8,10
PATHMARK STORES INC	COM	70213F10	11,015	963,694	SH	DEFINED	1,2,5
PATRICK INDS INC	COM	70322A10	10,897	851,303	SH	DEFINED	1,2,6
PATRIOT TRANSN HLDG	COM	70334310	129	10,800	SH	DEFINED	1
PATTERSON COMPANIES	COM	70337B10	2,618	29,217	SH	DEFINED	1
PATTERSON UTI ENERGY	COM	70339510	135,283	3,811,859	SH	DEFINED	1,2,5,6,7,8,10
PAXAR CORP	COM	70348110	83,236	3,709,259	SH	DEFINED	1,2,5,6,7,8,10
PAYCHEX INC	COM	70422710	22,810	794,781	SH	DEFINED	1,2
PAYLESS SHOESOURCE I	COM	70432610	324,436	8,567,105	SH	DEFINED	1,2,5,6,7,8,10
PC MALL INC	COM	70437910	157,013	4,729,321	SH	DEFINED	1,2,5,7,12
PC-TEL INC	COM	69323K10	275	27,594	SH	DEFINED	1,2
PDF SOLUTIONS INC	COM	69325Q10	312	30,634	SH	DEFINED	1
PDL BIOPHARMA INC	COM	69328210	4,046	358,330	SH	DEFINED	1,2,5,6
PEABODY ENERGY CORP	COM	69329Y10	62,455	2,878,105	SH	DEFINED	1,2,5,6,7,8,10
PEAPACK-GLADSTONE FI	COM	70454910	297,236	7,386,572	SH	DEFINED	1,2,5,6,7,8,10
PEARSON PLC	SPONSORED	70469910	336	11,012	SH	DEFINED	1
PEDIATRIX MED GROUP	COM	70501510	644	37,614	SH	DEFINED	1
PEERLESS SYS CORP	COM	70532410	40,152	703,683	SH	DEFINED	1,2,5,6,12
PEETS COFFEE & TEA I	COM	70553610	23	10,500	SH	DEFINED	1
PEGASYSTEMS INC	COM	70556010	5,681	205,693	SH	DEFINED	1,2,6
PENN NATL GAMING INC	COM	70557310	3,570	385,924	SH	DEFINED	1,2
PENN TREATY AMERN CO	COM NEW	70756910	29,366	692,267	SH	DEFINED	1,2,5,6
PENN VA CORP	COM	70787440	64	10,632	SH	DEFINED	1
PENN VA RESOURCES PA	COM	70788210	28,930	394,148	SH	DEFINED	1,2,6
PENNEY J C INC	COM	70788410	1,403	50,293	SH	DEFINED	1,2
PENNFED FINL SVCS IN	COM	70816010	2,536,539	30,873,161	SH	DEFINED	1,2,5,6,7,8,10
PENNSYLVANIA RL ESTA	SH BEN INT	70816710	3,983	183,813	SH	DEFINED	1
PENSON WORLDWIDE INC	COM	70910210	46,836	1,056,539	SH	DEFINED	1,2,3,5
PENTAIR INC	COM	70960010	3,807	126,096	SH	DEFINED	1,2,6
PENWEST PHARMACEUTIC	COM	70963110	59,611	1,913,046	SH	DEFINED	1,2,5,6,7,8,10
	COM	70975410	3,539	351,133	SH	DEFINED	1,2

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PEOPLES BANCORP INC	COM	70978910	6,984	264,440	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	40,173	904,787	SH	DEFINED	1,2,5,12
PEOPLESUPPORT INC	COM	71271430	4,059	354,527	SH	DEFINED	1,2
PEP BOYS MANNY MOE &	COM	71327810	17,817	933,325	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	109,583	3,776,137	SH	DEFINED	1,2,5,6,7,8,10
PEPSI BOTTLING GROUP	COM	71340910	234,728	7,360,563	SH	DEFINED	1,2,5,6,7,10,12
PEPSIAMERICAS INC	COM	71343P20	37,280	1,670,229	SH	DEFINED	1,2,5,6,12
PEPSICO INC	COM	71344810	3,010,512	47,364,882	SH	DEFINED	1,2,5,6,7,8,10
PEREGRINE PHARMACEUT	COM	71366110	2,366	2,414,137	SH	DEFINED	1,5
PERFICIENT INC	COM	71375U10	6,045	305,606	SH	DEFINED	1,2,5
PERFORMANCE FOOD GRO	COM	71375510	22,773	737,712	SH	DEFINED	1,2,5
PERFORMANCE TECHNOLO	COM	71376K10	89	17,817	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	6,050	618,593	SH	DEFINED	1,2
PERINI CORP	COM	71383910	15,475	419,819	SH	DEFINED	1,2,6
PERKINELMER INC	COM	71404610	72,857	3,008,133	SH	DEFINED	1,2,5,6,10,12,13
PERMA-FIX ENVIRONMEN	COM	71415710	57	23,800	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	28,861	1,615,047	SH	DEFINED	1,2,5,6,12
PERRIGO CO	COM	71429010	39,606	2,242,720	SH	DEFINED	1,2,5
PERVASIVE SOFTWARE I	COM	71571010	78	19,100	SH	DEFINED	1
PETMED EXPRESS INC	COM	71638210	10,994	927,794	SH	DEFINED	1
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	1,369	131,597	SH	DEFINED	1,2,5
PETRO-CDA	COM	71644E10	941	24,001	SH	DEFINED	1
PETROHAWK ENERGY COR	COM	71649510	33,279	2,526,843	SH	DEFINED	1,2,5,6
PETROLEO BRASILEIRO	SPONSORED	71654V10	86,114	963,785	SH	DEFINED	1,2,7
PETROLEO BRASILEIRO	SPONSORED	71654V40	104,692	1,052,073	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP	COM	71657810	21,525	401,804	SH	DEFINED	1,2,5,6
PETROQUEST ENERGY IN	COM	71674810	8,489	726,214	SH	DEFINED	1,2,6
PETSMART INC	COM	71676810	87,045	2,640,939	SH	DEFINED	1,2,5,6,7,8,10
PFF BANCORP INC	COM	69331W10	17,465	575,829	SH	DEFINED	1,2
PFIZER INC	COM	71708110	5,768,129	228,350,309	SH	DEFINED	1,2,5,6,7,8,10
PFSWEB INC	COM	71709810	11	10,481	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
PG&E CORP	COM	69331C10	633,901	13,132,396	SH	DEFINED	1,2,5,6,7,8,10
PGT INC	COM	69336V10	1,623	135,279	SH	DEFINED	1,2,5
PHARMACEUTICAL							

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PROD	COM	71712410	64,502	1,914,564	SH	DEFINED	1,2,5,12
PHARMACYCLICS INC	COM	71693310	75	28,088	SH	DEFINED	1,5
PHARMANET DEV GROUP	COM	71714810	17,377	668,351	SH	DEFINED	1,2
PHARMION CORP	COM	71715B40	10,471	398,283	SH	DEFINED	1,2,6
PHARMOS CORP	COM PAR \$.	71713930	19	12,713	SH	DEFINED	1
PHASE FORWARD INC	COM	71721R40	8,009	609,964	SH	DEFINED	1,2
PHELPS DODGE CORP	COM	71726510	1,959	15,131	SH	DEFINED	1,7
PHH CORP	COM NEW	69332020	30,542	999,415	SH	DEFINED	1,2,5
PHI INC	COM NON VT	69336T20	5,885	217,464	SH	DEFINED	1
PHILADELPHIA CONS HL	COM	71752810	34,273	779,115	SH	DEFINED	1,2,5,6
PHILIPPINE LONG DIST	SPONSORED	71825260	39,527	748,625	SH	DEFINED	1,2,7
PHILLIPS VAN HEUSEN	COM	71859210	84,184	1,431,703	SH	DEFINED	1,2,12
PHOENIX COS INC NEW	COM	71902E10	44,033	3,172,424	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	207	33,094	SH	DEFINED	1
PHOTOMEDEX INC	COM	71935810	27	19,600	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	5,376	426,323	SH	DEFINED	1,2
PHOTRONICS INC	COM	71940510	12,132	780,218	SH	DEFINED	1,2,5
PHYSICIANS FORMULA H	COM	71942710	1,905	100,913	SH	DEFINED	1
PICO HLDGS INC	COM NEW	69336620	12,588	294,734	SH	DEFINED	1,2,6
PIEDMONT NAT GAS INC	COM	72018610	45,988	1,743,292	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	10,850	1,570,174	SH	DEFINED	1,2,5
PIKE ELEC CORP	COM	72128310	4,331	239,567	SH	DEFINED	1,2,6
PILGRIMS PRIDE CORP	COM	72146710	26,566	800,430	SH	DEFINED	1,2,6
PINNACLE AIRL CORP	COM	72344310	458	26,500	SH	DEFINED	1
PINNACLE ENTMT INC	COM	72345610	24,448	841,002	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	6,675	218,792	SH	DEFINED	1,2
PINNACLE WEST CAP CO	COM	72348410	303,628	6,292,805	SH	DEFINED	1,2,5,6,7,8,10
PIONEER COS INC	COM NEW	72364330	6,708	242,696	SH	DEFINED	1,2
PIONEER DRILLING CO	COM	72365510	8,781	691,954	SH	DEFINED	1,2,5,6
PIONEER NAT RES CO	COM	72378710	107,141	2,485,282	SH	DEFINED	1,2,5,6,7,8,10
PIPER JAFFRAY COS	COM	72407810	26,123	421,742	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	268,085	5,906,251	SH	DEFINED	1,2,5,6,7,8,10
PIXELWORKS INC	COM	72581M10	159	96,605	SH	DEFINED	1,5
PLACER SIERRA BANCSH	COM	72607910	5,803	214,437	SH	DEFINED	1,2
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	5,192	90,128	SH	DEFINED	1,2
PLAINS EXPL& PRODTN	COM	72650510	79,206	1,754,679	SH	DEFINED	1,2,5,6,12
PLANAR SYS INC	COM	72690010	585	67,460	SH	DEFINED	1,2,5
PLANETOUT INC	COM	72705810	61	18,200	SH	DEFINED	1,5
PLANTRONICS INC NEW	COM	72749310	29,309	1,240,853	SH	DEFINED	1,2,5,6,12
PLATINUM UNDERWRITER	COM	G7127P10	3,034	94,591	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	111	26,547	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	3,691	358,652	SH	DEFINED	1,2,6
PLAYTEX PRODS INC	COM	72813P10	26,722	1,969,160	SH	DEFINED	1,2,6

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PLEXUS CORP	COM	72913210	19,012	1,108,580	SH	DEFINED	1,2,5,6
PLUG POWER INC	COM	72919P10	3,174	1,004,446	SH	DEFINED	1,2,5,6
PLUM CREEK TIMBER CO	COM	72925110	181,473	4,603,583	SH	DEFINED	1,2,5,6,7,8,10
PLX TECHNOLOGY INC	COM	69341710	4,059	416,702	SH	DEFINED	1,2,5
PMA CAP CORP	CL A	69341920	6,999	745,385	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	256	17,442	SH	DEFINED	1,2
PMC-SIERRA INC	COM	69344F10	39,185	5,589,822	SH	DEFINED	1,2,5,6,10,12,
PMI GROUP INC	COM	69344M10	82,061	1,814,699	SH	DEFINED	1,2,5,6,7,8,10
PNC FINL SVCS GROUP	COM	69347510	710,292	9,869,278	SH	DEFINED	1,2,5,6,7,8,10
PNM RES INC	COM	69349H10	62,583	1,937,539	SH	DEFINED	1,2,5
POGO PRODUCING CO	COM	73044810	47,510	987,724	SH	DEFINED	1,2,5,12
POLARIS INDS INC	COM	73106810	33,380	695,702	SH	DEFINED	1,2,5,6
POLO RALPH LAUREN CO	CL A	73157210	137,925	1,564,659	SH	DEFINED	1,2,5,6,7,8,10
POLYCOM INC	COM	73172K10	70,568	2,117,258	SH	DEFINED	1,2,5,6,12
POLYMEDICA CORP	COM	73173810	20,079	474,354	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	10,810	1,772,160	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	137	15,201	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	23,526	657,150	SH	DEFINED	1,2,5,6
POPE & TALBOT INC	COM	73282710	149	22,028	SH	DEFINED	1,5
POPE RES DEL LTD							
PAR	DEPOSITRY	73285710	286	7,132	SH	DEFINED	1
POPULAR INC	COM	73317410	64,268	3,880,944	SH	DEFINED	1,2,5,6,10,12
PORTEC RAIL PRODS IN	COM	73621210	135	13,300	SH	DEFINED	1
PORTFOLIO							
RECOVERY A	COM	73640Q10	18,653	417,769	SH	DEFINED	1,2,6
PORTLAND GEN ELEC CO	COM NEW	73650884	12,949	443,454	SH	DEFINED	1,2
PORTUGAL TELECOM							
SGP	SPONSORED	73727310	520	38,713	SH	DEFINED	1
POSCO	SPONSORED	69348310	2,257	21,716	SH	DEFINED	1,2
POSSIS MEDICAL INC	COM	73740710	7,363	565,921	SH	DEFINED	1
POST PPTYS INC	COM	73746410	53,751	1,175,401	SH	DEFINED	1,2,3,5
POTLATCH CORP NEW	COM	73763010	44,672	975,804	SH	DEFINED	1,2,5,12
POWELL INDS INC	COM	73912810	4,412	137,878	SH	DEFINED	1
POWER-ONE INC	COM	73930810	7,285	1,273,598	SH	DEFINED	1,2,5,6
POWERWAVE							
TECHNOLOGI	COM	73936310	17,233	3,028,728	SH	DEFINED	1,2,5
POZEN INC	COM	73941U10	9,767	662,158	SH	DEFINED	1,2,5
PPG INDS INC	COM	69350610	435,353	6,191,910	SH	DEFINED	1,2,5,6,7,8,10
PPL CORP	COM	69351T10	493,777	12,072,792	SH	DEFINED	1,2,5,6,7,8,10
PRA INTL	COM	69353C10	5,954	276,137	SH	DEFINED	1,2,6
PRAXAIR INC	COM	74005P10	551,816	8,764,542	SH	DEFINED	1,2,5,6,7,8,10
PRE PAID LEGAL SVCS	COM	74006510	18,945	378,067	SH	DEFINED	1,2,6
PRECISION							
CASTPARTS	COM	74018910	233,137	2,240,624	SH	DEFINED	1,2,5,12
PREFERRED BK LOS ANG	COM	74036710	3,824	97,535	SH	DEFINED	1
PREMIER CMNTY BANKSH	COM	74047310	236	7,200	SH	DEFINED	1
PREMIER							
EXIBITIONS I	COM	74051E10	838	70,700	SH	DEFINED	1,5
PREMIERE GLOBAL SVCS	COM	74058510	16,197	1,443,557	SH	DEFINED	1,2
PREMIERWEST BANCORP	COM	74092110	2,822	208,913	SH	DEFINED	1

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PREMIUM STD FARMS IN	COM	74060C10	3,801	180,633	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	8,036	407,488	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	3,174	524,641	SH	DEFINED	1,2,5
PRESTIGE BRANDS HLDG	COM	74112D10	8,335	703,364	SH	DEFINED	1,2
PRICE T ROWE GROUP I	COM	74144T10	324,997	6,886,995	SH	DEFINED	1,2,5,6,7,8,10
PRICELINE COM INC	COM NEW	74150340	36,062	677,090	SH	DEFINED	1,2,5,6,12
PRICESMART INC	COM	74151110	2,434	158,469	SH	DEFINED	1,2
PRIDE INTL INC DEL	COM	74153Q10	104,886	3,484,580	SH	DEFINED	1,2,5,6,7,8,10
PRIMEDIA INC	COM	74157K10	9,106	3,423,396	SH	DEFINED	1,2,5,6
PRIMEENERGY CORP	COM	74158E10	889	15,290	SH	DEFINED	1
PRIMUS GUARANTY LTD	SHS	G7245710	336	27,300	SH	DEFINED	1,6
PRINCETON REVIEW INC	COM	74235210	200	37,183	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	415,108	6,933,496	SH	DEFINED	1,2,5,6,7,8,10
PRIVATE MEDIA GROUP	COM	74266R10	463	188,400	SH	DEFINED	1
PRIVATEBANCORP INC	COM	74296210	13,347	365,073	SH	DEFINED	1,2,5,6
PROASSURANCE CORP	COM	74267C10	30,140	589,245	SH	DEFINED	1,2,5
PROCENTURY CORP	COM	74268T10	750	32,340	SH	DEFINED	1,2
PROCTER & GAMBLE CO	COM	74271810	6,064,628	96,020,069	SH	DEFINED	1,2,5,6,7,8,10
PROGENICS PHARMACEUT	COM	74318710	12,628	533,294	SH	DEFINED	1,2,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
PROGRESS ENERGY INC	COM	74326310	1,046,833	20,754,022	SH	DEFINED	1,2,5,6,7,8,10
PROGRESS SOFTWARE CO	COM	74331210	22,774	729,926	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	465,877	21,350,928	SH	DEFINED	1,2,5,6,7,8,10
PROGRESSIVE GAMING I	COM	74332S10	2,436	541,366	SH	DEFINED	1
PROLIANCE INTL INC	COM	74340R10	105	27,874	SH	DEFINED	1,2,5
PROLOGIS	SH BEN INT	74341010	609,294	9,383,865	SH	DEFINED	1,2,3,5,6,7,8,
PROQUEST COMPANY	COM	74346P10	1,929	214,371	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	22,069	635,251	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	68,711	1,560,199	SH	DEFINED	1,2,5,12
PROVIDENCE SVC CORP	COM	74381510	4,666	196,696	SH	DEFINED	1
PROVIDENT BANKSHARES	COM	74385910	22,858	695,617	SH	DEFINED	1,2,5
PROVIDENT FINL							

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SVCS	COM	74386T10	27,237	1,560,846	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	10,235	723,331	SH	DEFINED	1,2
PRUDENTIAL FINL INC	COM	74432010	1,099,605	12,182,634	SH	DEFINED	1,2,5,6,7,8,10
PRUDENTIAL PLC PS BUSINESS PK	ADR	74435K20	941	33,195	SH	DEFINED	1
INC	COM	69360J10	38,137	540,799	SH	DEFINED	1,2,3,5,6
PSS WORLD MED INC PSYCHIATRIC	COM	69366A10	28,012	1,325,064	SH	DEFINED	1,2,5,6,12
SOLUTION	COM	74439H10	49,835	1,236,283	SH	DEFINED	1,2,6,12
PUBLIC STORAGE INC	COM	74460D10	435,104	4,596,004	SH	DEFINED	1,2,3,5,6,7,8,10
PUBLIC SVC							
ENTERPRIS	COM	74457310	657,902	7,922,717	SH	DEFINED	1,2,5,6,7,8,10
PUBLICIS S A NEW	SPONSORED	74463M10	436	8,979	SH	DEFINED	1
PUGET ENERGY INC							
NEW	COM	74531010	47,028	1,831,307	SH	DEFINED	1,2,5,12
PULTE HOMES INC	COM	74586710	181,647	6,864,979	SH	DEFINED	1,2,5,6,7,8,10
PVF CAPITAL CORP	COM	69365410	148	11,927	SH	DEFINED	1
PW EAGLE INC	COM	69366Y10	6,070	183,719	SH	DEFINED	1,2
PXRE GROUP LTD	COM	G7301810	311	64,760	SH	DEFINED	1,5
Q MED	COM	74791410	53	12,007	SH	DEFINED	1
QAD INC	COM	74727D10	1,706	187,446	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	738	55,535	SH	DEFINED	1,2
QLOGIC CORP	COM	74727710	90,371	5,315,953	SH	DEFINED	1,2,5,6,7,8,10
QUADRA REALTY TRUST	COM	74694510	416	31,900	SH	DEFINED	1
QUAKER CHEM CORP	COM	74731610	539	22,654	SH	DEFINED	1,5
QUAKER FABRIC CORP N	COM	74739910	16	13,821	SH	DEFINED	1
QUALCOMM INC	COM	74752510	1,847,815	43,314,933	SH	DEFINED	1,2,5,6,7,8,10
QUALITY DISTR INC							
FL	COM	74756M10	1,427	165,009	SH	DEFINED	1,5
QUALITY SYS INC	COM	74758210	14,470	361,740	SH	DEFINED	1,2,6
QUANEX CORP	COM	74762010	32,158	759,345	SH	DEFINED	1,2,12
QUANTA SVCS INC	COM	74762E10	66,259	2,627,226	SH	DEFINED	1,2,5,6,12
QUANTUM CORP	COM DSSG	74790620	9,608	3,558,572	SH	DEFINED	1,2,5
QUANTUM FUEL SYS							
TEC	COM	74765E10	1,384	1,134,212	SH	DEFINED	1,5
QUEST DIAGNOSTICS							
IN	COM	74834L10	216,597	4,343,240	SH	DEFINED	1,2,5,6,7,8,10
QUEST RESOURCE							
CORP	COM NEW	74834930	2,810	306,442	SH	DEFINED	1,5
QUEST SOFTWARE INC	COM	74834T10	19,783	1,215,943	SH	DEFINED	1,2,5,6
QUESTAR CORP	COM	74835610	242,657	2,720,063	SH	DEFINED	1,2,5,6,7,8,10
QUICKLOGIC CORP	COM	74837P10	47	16,818	SH	DEFINED	1
QUICKSILVER							
RESOURCE	COM	74837R10	37,174	934,714	SH	DEFINED	1,2,5,6,12
QUIDEL CORP	COM	74838J10	5,836	486,316	SH	DEFINED	1,5
QUIKSILVER INC	COM	74838C10	32,585	2,809,050	SH	DEFINED	1,2,5
QUIXOTE CORP	COM	74905610	201	10,015	SH	DEFINED	1
QUOVADX INC	COM	74913K10	95	37,359	SH	DEFINED	1,5
QWEST							
COMMUNICATIONS	COM	74912110	986,422	109,724,406	SH	DEFINED	1,2,5,6,7,8,10
R H DONNELLEY CORP	COM NEW	74955W30	53,255	751,234	SH	DEFINED	1,2,5,12
RACKABLE SYS INC	COM	75007710	7,524	443,396	SH	DEFINED	1,2,5,6
RADIAN GROUP INC	COM	75023610	107,484	1,958,520	SH	DEFINED	1,2,5,6,7,8,10
RADIANT SYSTEMS							
INC	COM	75025N10	5,114	392,456	SH	DEFINED	1
RADIATION THERAPY							
SV	COM	75032320	5,836	190,460	SH	DEFINED	1,2,6
RADIO ONE INC	CL A	75040P10	634	97,979	SH	DEFINED	1,2

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RADIO ONE INC	CL D NON V	75040P40	9,729	1,506,038	SH	DEFINED	1,2,5
RADIOSHACK CORP	COM	75043810	105,117	3,888,888	SH	DEFINED	1,2,5,6,7,8,10
RADISYS CORP	COM	75045910	7,730	473,061	SH	DEFINED	1,2,5
RADWARE LTD	ORD	M8187310	140	10,366	SH	DEFINED	1,2,5
RADYNE CORP	COM NEW	75061140	2,359	258,609	SH	DEFINED	1
RAE SYS INC	COM	75061P10	1,049	365,629	SH	DEFINED	1,2,5
RAIT FINANCIAL TRUST	COM	74922710	29,950	1,071,944	SH	DEFINED	1,2
RALCORP HLDGS INC	COM	75102810	31,045	482,815	SH	DEFINED	1,2,5,6
RAM ENERGY RESOURCES	COM	75130P10	1,060	228,898	SH	DEFINED	1
RAMBUS INC DEL	COM	75091710	24,231	1,140,278	SH	DEFINED	1,2,5,6,12
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	18,907	529,466	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	55,773	1,669,849	SH	DEFINED	1,2,5,6,7,8,10
RARE HOSPITALITY INT	COM	75382010	16,996	564,823	SH	DEFINED	1,2,5,6
RASER TECHNOLOGIES I	COM	75405510	930	178,787	SH	DEFINED	1
RAVEN INDS INC	COM	75421210	7,392	263,521	SH	DEFINED	1,2,6
RAYMOND JAMES FINANC	COM	75473010	46,757	1,571,150	SH	DEFINED	1,2,5
RAYONIER INC	COM	75490710	49,354	1,147,764	SH	DEFINED	1,2,5,12
RAYTHEON CO	COM NEW	75511150	663,197	12,641,962	SH	DEFINED	1,2,5,6,7,8,10
RBC BEARINGS INC	COM	75524B10	15,494	463,490	SH	DEFINED	1,2,6
RC2 CORP	COM	74938810	21,962	543,759	SH	DEFINED	1,2,6
RCN CORP	COM NEW	74936120	13,999	547,909	SH	DEFINED	1,2,6
READING INTERNATIONAL	CL A	75540810	196	23,000	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	19,992	2,546,710	SH	DEFINED	1,2,5,6
REALOGY CORP	COM	75605E10	178,662	6,033,840	SH	DEFINED	1,2,5,6,7,8,10
REALTY INCOME CORP	COM	75610910	54,324	1,926,377	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	45,472	1,983,096	SH	DEFINED	1,2,5,6,12
RED LION HOTELS CORP	COM	75676410	311	25,010	SH	DEFINED	1
RED ROBIN GOURMET BU	COM	75689M10	10,847	279,422	SH	DEFINED	1,2,6
REDDY ICE HLDGS INC	COM	75734R10	9,802	324,794	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	19,873	380,853	SH	DEFINED	1,2
REED ELSEVIER N V	SPONSORED	75820410	631	17,764	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	560	11,670	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	30,321	653,761	SH	DEFINED	1,2,5,12
REGAL ENTMT GROUP	CL A	75876610	12,739	641,108	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	160,868	1,925,414	SH	DEFINED	1,2,3,5,6,7,8,
REGENCY ENERGY PARTN	COM UNITS	75885Y10	923	35,054	SH	DEFINED	1,2
REGENERATION TECH IN	COM	75886N10	237	32,657	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	26,173	1,210,579	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	186	57,626	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	722,214	20,418,836	SH	DEFINED	1,2,5,6,7,8,10
REGIS CORP MINN	COM	75893210	43,596	1,079,906	SH	DEFINED	1,2,5
REHABCARE GROUP INC	COM	75914810	5,110	322,016	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM	75935110	20,887	361,860	SH	DEFINED	1,2,5

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RELIANCE STEEL & ALU	COM	75950910	57,351	1,184,938	SH	DEFINED	1,2,5,12
RELIANT ENERGY INC	COM	75952B10	130,318	6,413,280	SH	DEFINED	1,2,5,6,7,8,10
RENAISSANCE LEARNING	COM	75968L10	1,759	133,593	SH	DEFINED	1,6
RENAISSANCERE HOLDIN	COM	G7496G10	54,415	1,085,260	SH	DEFINED	1,2,5,6,7,8,10
RENASANT CORP	COM	75970E10	7,230	292,941	SH	DEFINED	1,2
RENOVIS INC	COM	75988510	2,079	594,006	SH	DEFINED	1,2,5
RENT A CTR INC NEW	COM	76009N10	59,396	2,122,799	SH	DEFINED	1,2,5
RENTECH INC	COM	76011210	6,543	2,083,888	SH	DEFINED	1,2,5,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
RENTRAK CORP	COM	76017410	286	18,300	SH	DEFINED 1
REPLIDYNE INC	COM	76028W10	101	18,149	SH	DEFINED 1,2
REPLIGEN CORP	COM	75991610	90	28,613	SH	DEFINED 1,5
REPSOL YPF S A	SPONSORED	76026T20	1,675	49,933	SH	DEFINED 1
REPUBLIC AWYS HLDGS	COM	76027610	17,239	750,830	SH	DEFINED 1,2
REPUBLIC BANCORP KY	CL A	76028120	5,001	221,167	SH	DEFINED 1,2
REPUBLIC FIRST BANCO	COM	76041610	208	16,123	SH	DEFINED 1
REPUBLIC PROPERTY TR	COM	76073710	4,929	428,997	SH	DEFINED 1,3
REPUBLIC SVCS INC	COM	76075910	146,853	5,278,696	SH	DEFINED 1,2,5,6,7,8,10
RES-CARE INC	COM	76094310	10,764	615,107	SH	DEFINED 1,2,6
RESEARCH IN MOTION L	COM	76097510	2,104	15,417	SH	DEFINED 1,5
RESMED INC	COM	76115210	60,995	1,210,940	SH	DEFINED 1,2,5,6,12
RESOURCE AMERICA INC	CL A	76119520	7,133	301,859	SH	DEFINED 1,2,5
RESOURCE CAP CORP	COM	76120W30	2,224	137,824	SH	DEFINED 1,2
RESOURCES CONNECTION	COM	76122Q10	25,029	782,403	SH	DEFINED 1,2,6
RESPIRONICS INC	COM	76123010	32,250	768,040	SH	DEFINED 1,2,5,6,12
RESTORATION HARDWARE	COM	76098110	3,174	483,863	SH	DEFINED 1,5
RETAIL VENTURES INC	COM	76128Y10	7,407	351,897	SH	DEFINED 1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	71	23,200	SH	DEFINED 1
REUTERS GROUP PLC	SPONSORED	76132M10	727	13,165	SH	DEFINED 1,2
REVLON INC	CL A	76152550	3,931	3,674,129	SH	DEFINED 1,2,6
REWARDS NETWORK INC	COM	76155710	6,612	1,247,617	SH	DEFINED 1
REX STORES CORP	COM	76162410	478	29,214	SH	DEFINED 1
REXAM PLC	SP ADR NEW	76165540	300	5,518	SH	DEFINED 1
REYNOLDS AMERICAN IN	COM	76171310	299,547	4,799,662	SH	DEFINED 1,2,5,6,10,12,
RF MICRODEVICES						



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INC RICHARDSON	COM	74994110	44,081	7,075,630	SH	DEFINED	1,2,5,6,12
ELECTRS L RIGEL	COM	76316510	96	10,300	SH	DEFINED	1
PHARMACEUTICAL RIGHTNOW	COM NEW	76655960	4,961	456,817	SH	DEFINED	1,2,5,6
TECHNOLOGIE	COM	76657R10	3,725	227,409	SH	DEFINED	1,6
RIMAGE CORP	COM	76672110	329	12,700	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	26,323	115,546	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	283	4,844	SH	DEFINED	1,5
RITE AID CORP	COM	76775410	41,746	7,234,925	SH	DEFINED	1,2,5,6
RIVERBED TECHNOLOGY	COM	76857310	1,771	64,075	SH	DEFINED	1,2
RIVERVIEW BANCORP IN	COM	76939710	262	16,450	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	76962710	4,713	168,638	SH	DEFINED	1,2,5
RLI CORP	COM	74960710	114,728	2,088,627	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	8,746	234,544	SH	DEFINED	1,2
ROBERT HALF INTL INC	COM	77032310	154,567	4,176,354	SH	DEFINED	1,2,5,6,7,8,10
ROCHESTER MED CORP	COM	77149710	314	13,797	SH	DEFINED	1
ROCK OF AGES CORP	CL A	77263210	58	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	38,635	1,163,704	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	1,542	102,613	SH	DEFINED	1
ROCKWELL AUTOMATION	COM	77390310	265,317	4,431,554	SH	DEFINED	1,2,5,6,7,8,10
ROCKWELL COLLINS INC	COM	77434110	306,168	4,574,457	SH	DEFINED	1,2,5,6,7,8,10
ROCKWOOD HLDGS INC	COM	77441510	18,595	671,788	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	23,186	391,784	SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION	CL B	77510920	1,017	31,032	SH	DEFINED	1
ROGERS CORP	COM	77513310	12,739	287,239	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	250,826	4,849,686	SH	DEFINED	1,2,5,6,7,8,10
ROLLINS INC	COM	77571110	16,875	733,357	SH	DEFINED	1,2,6
ROMA FINANCIAL CORP	COM	77581P10	1,649	106,359	SH	DEFINED	1,2,6
ROPER INDS INC NEW	COM	77669610	91,230	1,662,355	SH	DEFINED	1,2,5,6,7,8,10
ROSETTA RESOURCES IN	COM	77777930	19,764	962,224	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	97,582	2,836,675	SH	DEFINED	1,2,5,6,7,8,10
ROSTELECOM OPEN JT S	SPONSORED	77852910	1,559	30,037	SH	DEFINED	1,2,5
ROTECH HEALTHCARE IN	COM	77866910	21	12,100	SH	DEFINED	1
ROWAN COS INC	COM	77938210	136,815	4,213,574	SH	DEFINED	1,2,5,6,7,8,10
ROYAL BANCSHARES PA	CL A	78008110	2,097	88,311	SH	DEFINED	1
ROYAL BK CDA MONTREA	COM	78008710	580	11,614	SH	DEFINED	1,14
ROYAL CARIBBEAN CRUI	COM	V7780T10	28,082	666,089	SH	DEFINED	1,2,5,6,7,8,10
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	4,100	61,545	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	7,561	114,044	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	10,943	363,557	SH	DEFINED	1,2,5,6
ROYAL KPN NV	SPONSORED	78064120	157	10,041	SH	DEFINED	1,2
RPC INC	COM	74966010	8,777	526,831	SH	DEFINED	1,2,5,6

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RPM INTL INC	COM	74968510	53,304	2,307,527	SH	DEFINED	1,2,5
RTI INTL METALS INC	COM	74973W10	36,815	404,516	SH	DEFINED	1,2,6,12
RUBY TUESDAY INC	COM	78118210	40,337	1,410,392	SH	DEFINED	1,2,5,6
RUDDICK CORP RUDOLPH TECHNOLOGIES	COM	78125810	25,615	851,568	SH	DEFINED	1,2,5
RURAL / METRO CORP	COM	78127010	7,590	435,189	SH	DEFINED	1,5
RURAL CELLULAR CORP	COM	78174810	188	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	164	13,742	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	7,147	372,064	SH	DEFINED	1,2,6
RUSS BERRIE & CO RUTHS CHRIS STEAK HS	COM	78223310	2,911	206,468	SH	DEFINED	1,2
RYANAIR HLDGS PLC	COM	78333210	5,138	252,345	SH	DEFINED	1,2,6
RYANAIR HLDGS PLC	SPONSORED	78351310	1,679	37,490	SH	DEFINED	1,2,5,7
RYDER SYS INC	COM	78354910	75,767	1,535,607	SH	DEFINED	1,2,5,6,10,12,
RYERSON INC	COM	78375P10	18,537	467,858	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	46,581	1,104,083	SH	DEFINED	1,2,5
S & T BANCORP INC	COM	78385910	16,165	489,243	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	5,065	203,748	SH	DEFINED	1,2,6
S1 CORPORATION	COM	78463B10	6,936	1,156,081	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	247	37,710	SH	DEFINED	1
SABRE HLDGS CORP	CL A	78590510	126,344	3,857,828	SH	DEFINED	1,2,5,6,7,8,10
SAFECO CORP SAFEGUARD SCIENTIFIC	COM	78642910	201,481	3,032,978	SH	DEFINED	1,2,5,6,7,8,10
SAFENET INC	COM	78644910	5,773	1,950,422	SH	DEFINED	1,5
SAFENET INC	COM	78645R10	17,582	621,273	SH	DEFINED	1,2,6
SAFETY INS GROUP INC	COM	78648T10	11,529	287,372	SH	DEFINED	1,2
SAFEMET INC	COM NEW	78651420	482,328	13,163,977	SH	DEFINED	1,2,5,6,7,8,10
SAFLINK CORP	COM NEW	78657830	6	71,763	SH	DEFINED	1,5
SAGA COMMUNICATIONS	CL A	78659810	277	28,518	SH	DEFINED	1
SAIA INC	COM	78709Y10	6,448	271,504	SH	DEFINED	1,2,5
SAIC INC	COM	78390X10	24,582	1,419,266	SH	DEFINED	1,2
SAKS INC	COM	79377W10	47,085	2,259,374	SH	DEFINED	1,2,5,6,12
SALEM COMMUNICATIONS	CL A	79409310	2,602	208,153	SH	DEFINED	1,2,6
SALESFORCE COM INC	COM	79466L30	34,343	802,039	SH	DEFINED	1,2,5,6,12
SALIX PHARMACEUTICAL	COM	79543510	9,592	761,283	SH	DEFINED	1,2,5,6
SALLY BEAUTY HLDGS I	COM	79546E10	7,984	868,765	SH	DEFINED	1,2,5,12
SALTON INC	COM	79575710	46	19,324	SH	DEFINED	1,2
SANDERS MORRIS HARRI	COM	80000Q10	2,832	265,877	SH	DEFINED	1
SANDERSON FARMS INC	COM	80001310	17,672	476,848	SH	DEFINED	1,2,6
SANDISK CORP	COM	80004C10	258,271	5,896,607	SH	DEFINED	1,2,5,6,7,8,10
SANDY SPRING BANCORP	COM	80036310	9,280	267,910	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	164	12,300	SH	DEFINED	1
SANGAMO BIOSCIENCES	COM	80067710	3,032	445,908	SH	DEFINED	1,5
SANMINA SCI CORP	COM	80090710	50,007	13,814,141	SH	DEFINED	1,2,5,6,7,8,10
SANOFI AVENTIS	SPONSORED	80105N10	25,093	576,720	SH	DEFINED	1,2

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STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
SANTANDER BANCORP	COM	80280910	2,193	124,547	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	5,386	765,113	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	262	8,057	SH	DEFINED	1
SAP							
AKTIENGESELLSCHA	SPONSORED	80305420	4,894	109,600	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	9,605	1,400,140	SH	DEFINED	1,2,5,6
SARA LEE CORP	COM	80311110	336,383	19,880,767	SH	DEFINED	1,2,5,6,7,8,10
SATYAM COMPUTER							
SERV	ADR	80409810	14,787	651,415	SH	DEFINED	1,2,4,5
SAUER-DANFOSS INC	COM	80413710	8,468	281,331	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	29,660	521,274	SH	DEFINED	1,2,3,5
SAVIENT							
PHARMACEUTIC	COM	80517Q10	13,346	1,110,289	SH	DEFINED	1,2,5
SAVVIS INC	COM NEW	80542330	27,876	582,203	SH	DEFINED	1,2,6
SBA							
COMMUNICATIONS C	COM	78388J10	28,084	950,392	SH	DEFINED	1,2,6,12
SCANA CORP NEW	COM	80589M10	118,484	2,744,580	SH	DEFINED	1,2,5,6,7,8,10
SCANSOURCE INC	COM	80603710	15,665	583,642	SH	DEFINED	1,2,6
SCBT FINANCIAL							
CORP	COM	78401V10	5,719	157,734	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	4,320	238,565	SH	DEFINED	1
SCHEIN HENRY INC	COM	80640710	80,774	1,463,828	SH	DEFINED	1,2,5,12
SCHERING PLOUGH							
CORP	COM	80660510	871,144	34,149,102	SH	DEFINED	1,2,5,6,7,8,10
SCHIFF NUTRITION							
INT	COM	80669310	75	11,000	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,961,928	28,392,593	SH	DEFINED	1,2,5,6,7,8,10
SCHNITZER STL INDS	CL A	80688210	15,679	390,307	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	27,646	888,940	SH	DEFINED	1,2,5
SCHOOL SPECIALTY							
INC	COM	80786310	13,535	374,826	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	10,660	452,468	SH	DEFINED	1,2
SCHWAB CHARLES							
CORP	COM	80851310	497,683	27,210,676	SH	DEFINED	1,2,5,6,7,8,10
SCHWEITZER-MAUDUIT							
I	COM	80854110	5,152	207,315	SH	DEFINED	1,2
SCICLONE							
PHARMACEUTI	COM	80862K10	155	56,595	SH	DEFINED	1,5
SCIELE PHARMA INC	COM	80862710	18,169	767,292	SH	DEFINED	1,2,6
SCIENTIFIC GAMES							
COR	CL A	80874P10	52,393	1,595,885	SH	DEFINED	1,2,5,6
SCM MICROSYSTEMS							
INC	COM	78401810	74	17,355	SH	DEFINED	1
SCO GROUP INC	COM	78403A10	16	18,024	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	65	26,800	SH	DEFINED	1,5
SCOTTISH PWR PLC	SP ADR FNL	81013T80	1,042	16,600	SH	DEFINED	1,2
SCOTTISH RE GROUP							
LI	SHS	G7353741	343	85,242	SH	DEFINED	1,2,5,6
SCOTTS MIRACLE							
GRO C	CL A	81018610	29,542	670,944	SH	DEFINED	1,2,5,6,12
SCPIE HLDGS INC	COM	78402P10	4,414	194,429	SH	DEFINED	1,5
SCRIPPS E W CO							
OHIO	CL A	81105420	102,070	2,284,465	SH	DEFINED	1,2,5,6,10,12,

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SEABOARD CORP	COM	81154310	33,511	14,828	SH	DEFINED	1,2,6
SEABRIGHT							
INSURANCE	COM	81165610	6,135	333,424	SH	DEFINED	1
SEACHANGE INTL INC	COM	81169910	254	31,246	SH	DEFINED	1,5
SEACOAST BKG CORP							
FL	COM	81170730	5,142	226,800	SH	DEFINED	1,2
SEACOR HOLDINGS							
INC	COM	81190410	25,806	262,257	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	63,299	2,716,696	SH	DEFINED	1,2,5,6,7,8,10
SEALED AIR CORP							
NEW	COM	81211K10	152,124	4,814,063	SH	DEFINED	1,2,5,6,7,8,10
SEALY CORP	COM	81213930	5,902	337,619	SH	DEFINED	1,2,6
SEARS HLDGS CORP	COM	81235010	1,035,756	5,749,087	SH	DEFINED	1,2,5,6,7,8,10
SEATTLE GENETICS							
INC	COM	81257810	682	83,292	SH	DEFINED	1
SECURE COMPUTING							
COR	COM	81370510	7,716	1,002,133	SH	DEFINED	1,2,5
SECURITY BANK CORP	COM	81404710	5,939	294,893	SH	DEFINED	1
SECURITY CAPITAL							
ASS	COM	G8018D10	2,123	75,202	SH	DEFINED	1,2
SEI INVESTMENTS CO	COM	78411710	72,291	1,200,257	SH	DEFINED	1,2,5,12
SELECT COMFORT							
CORP	COM	81616X10	15,890	892,687	SH	DEFINED	1,2,5,6
SELECT SECTOR							
SPDR T	SBI HEALTH	81369Y20	553	16,429	SH	DEFINED	5
SELECT SECTOR							
SPDR T	SBI CONS D	81369Y40	3,875	101,900	SH	DEFINED	5
SELECT SECTOR							
SPDR T	SBI INT-EN	81369Y50	11,273	187,015	SH	DEFINED	5
SELECT SECTOR							
SPDR T	SBI INT-FI	81369Y60	3,465	97,261	SH	DEFINED	5
SELECT SECTOR							
SPDR T	SBI INT-IN	81369Y70	5,559	156,364	SH	DEFINED	5
SELECT SECTOR							
SPDR T	SBI INT-UT	81369Y88	1,416	35,660	SH	DEFINED	5
SELECTICA INC	COM	81628810	129	66,348	SH	DEFINED	1
SELECTIVE INS							
GROUP	COM	81630010	28,753	1,129,349	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	397	52,069	SH	DEFINED	1,5
SEMITOOL INC	COM	81690910	5,083	390,985	SH	DEFINED	1,5
SEMPRA ENERGY	COM	81685110	554,379	9,086,693	SH	DEFINED	1,2,5,6,7,8,10
SEMTECH CORP	COM	81685010	24,194	1,794,795	SH	DEFINED	1,2,5,6
SENIOR HSG PPTYS							
TR	SH BEN INT	81721M10	37,862	1,584,168	SH	DEFINED	1,2,3
SENOMYX INC	COM	81724Q10	6,226	502,937	SH	DEFINED	1,2
SENSIENT							
TECHNOLOGIE	COM	81725T10	34,564	1,340,739	SH	DEFINED	1,2,5
SEPRACOR INC	COM	81731510	86,385	1,852,568	SH	DEFINED	1,2,5,12
SEQUA CORPORATION	CL A	81732010	19,448	162,381	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	37,814	3,188,400	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	67,908	4,412,465	SH	DEFINED	1,2,5,6,7,8,10
SEVERN BANCORP							
ANNA	COM	81811M10	348	17,213	SH	DEFINED	1
SHARPER IMAGE CORP	COM	82001310	172	15,587	SH	DEFINED	1
SHAW							
COMMUNICATIONS	CL B CONV	82028K20	629	17,047	SH	DEFINED	1
SHAW GROUP INC	COM	82028010	26,271	840,141	SH	DEFINED	1,2,5,12
SHENANDOAH							
TELECOMMU	COM	82312B10	7,655	162,570	SH	DEFINED	1,2
SHERWIN WILLIAMS							
CO	COM	82434810	311,160	4,711,684	SH	DEFINED	1,2,5,6,7,8,10
SHILOH INDS INC	COM	82454310	2,036	180,460	SH	DEFINED	1,2

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SHIP FINANCE							
INTERNA	SHS	G8107510	1,777	64,769	SH	DEFINED	1,2,5,13
SHOE CARNIVAL INC	COM	82488910	5,075	152,415	SH	DEFINED	1,5
SHORE BANCSHARES							
INC	COM	82510710	2,735	103,407	SH	DEFINED	1,5
SHUFFLE MASTER INC	COM	82554910	15,561	852,634	SH	DEFINED	1,2,6
SHUTTERFLY INC	COM	82568P30	627	39,100	SH	DEFINED	1
SI INTL INC	COM	78427V10	5,854	203,886	SH	DEFINED	1
SIEMENS A G	SPONSORED	82619750	4,248	39,626	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	2,306	82,188	SH	DEFINED	1
SIERRA HEALTH							
SVCS I	COM	82632210	27,079	657,729	SH	DEFINED	1,2,5,6,12
SIERRA PAC RES NEW	COM	82642810	60,143	3,460,455	SH	DEFINED	1,2,5,8
SIGMA ALDRICH CORP	COM	82655210	171,032	4,119,269	SH	DEFINED	1,2,5,6,7,8,10
SIGMA DESIGNS INC	COM	82656510	9,355	356,235	SH	DEFINED	1,2,5
SIGMATEL INC	COM	82661W10	638	203,954	SH	DEFINED	1
SIGMATRON INTL INC	COM	82661L10	92	10,611	SH	DEFINED	1
SIGNATURE BK NEW							
YOR	COM	82669G10	16,342	502,218	SH	DEFINED	1,2,6
SILGAN HOLDINGS							
INC	COM	82704810	41,632	814,550	SH	DEFINED	1,2,6
SILICON GRAPHICS							
INC	COM NEW	82705630	293	9,716	SH	DEFINED	1
SILICON IMAGE INC	COM	82705T10	16,134	1,977,225	SH	DEFINED	1,2,5,6
SILICON							
LABORATORIES	COM	82691910	37,389	1,249,637	SH	DEFINED	1,2,5,6,12
SILICON STORAGE							
TECH	COM	82705710	14,796	3,001,120	SH	DEFINED	1,2,5,6
SILICONWARE							
PRECISIO	SPONSD ADR	82708486	668	68,044	SH	DEFINED	1,4
SILVERLEAF							
RESORTS I	COM	82839510	179	38,400	SH	DEFINED	1,2
SIMMONS 1ST NATL							
COR	CL A \$1 PA	82873020	11,359	377,739	SH	DEFINED	1,2
SIMON PPTY GROUP							
INC	COM	82880610	935,073	8,405,151	SH	DEFINED	1,2,3,5,6,7,8,
SIMPSON							
MANUFACTURIN	COM	82907310	25,450	825,226	SH	DEFINED	1,2,5,6
SINA CORP	ORD	G8147710	242	7,200	SH	DEFINED	1
SINCLAIR							
BROADCAST G	CL A	82922610	30,090	1,947,593	SH	DEFINED	1,2
SIRENZA							
MICRODEVICES	COM	82966T10	4,176	484,472	SH	DEFINED	1,5
SIRF TECHNOLOGY							
HLDG	COM	82967H10	23,413	843,405	SH	DEFINED	1,2,6,12
SIRIUS SATELLITE							
RAD	COM	82966U10	53,661	16,769,114	SH	DEFINED	1,2,5,6,7,8,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
SIRONA DENTAL SYSTEM	COM	82966C10	9,627	279,374	SH	DEFINED 1,2,6

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SIRVA INC	COM	82967Y10	3,061	857,502	SH	DEFINED	1,2
SIX FLAGS INC	COM	83001P10	8,606	1,431,943	SH	DEFINED	1,2,5,6
SJW CORP	COM	78430510	10,224	252,564	SH	DEFINED	1,2,6
SK TELECOM LTD	SPONSORED	78440P10	1,087	46,407	SH	DEFINED	1,2
SKECHERS U S A INC	CL A	83056610	16,133	480,579	SH	DEFINED	1,2,6
SKY FINL GROUP INC	COM	83080P10	34,276	1,276,088	SH	DEFINED	1,2,5
SKYLINE CORP	COM	83083010	4,158	123,226	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	32,899	1,226,215	SH	DEFINED	1,2,5
SKYWORKS							
SOLUTIONS I	COM	83088M10	16,810	2,923,492	SH	DEFINED	1,2,5,6
SL GREEN RLTY CORP	COM	78440X10	193,262	1,408,820	SH	DEFINED	1,2,3,5,6,7,8,
SLM CORP	COM	78442P10	440,646	10,773,745	SH	DEFINED	1,2,5,6,7,8,10
SM&A	COM	78465D10	186	26,131	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	5,639	259,035	SH	DEFINED	1,2,6
SMART MODULAR							
TECHNO	ORD SHS	G8224510	568	44,413	SH	DEFINED	1,2,6
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	414	6,517	SH	DEFINED	1
SMITH & WESSON							
HLDG	COM	83175610	5,558	424,610	SH	DEFINED	1,5,6
SMITH A O	COM	83186520	15,925	416,660	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	281,159	5,851,388	SH	DEFINED	1,2,5,6,7,8,10
SMITH MICRO							
SOFTWARE	COM	83215410	6,990	375,198	SH	DEFINED	1,2,5
SMITHFIELD FOODS							
INC	COM	83224810	46,477	1,551,819	SH	DEFINED	1,2,5,12
SMITHTOWN BANCORP							
IN	COM	83244910	3,342	128,545	SH	DEFINED	1
SMUCKER J M CO	COM NEW	83269640	50,624	949,432	SH	DEFINED	1,2,5,6
SMURFIT-STONE							
CONTAI	COM	83272710	37,059	3,291,202	SH	DEFINED	1,2,5,6,7,8,10
SNAP ON INC	COM	83303410	121,779	2,531,789	SH	DEFINED	1,2,5,6,7,10,1
SOCIEDAD QUIMICA							
MIN	SPON ADR S	83363510	1,285	8,799	SH	DEFINED	1,2,5
SOCKET							
COMMUNICATION	COM	83367210	20	21,600	SH	DEFINED	1
SODEXHO ALLIANCE							
SA	SPONSORED	83379210	205	2,788	SH	DEFINED	1
SOHU COM INC	COM	83408W10	8,149	380,271	SH	DEFINED	1,2
SOLECTRON CORP	COM	83418210	89,761	28,495,585	SH	DEFINED	1,2,5,6,7,8,10
SOMANETICS CORP	COM NEW	83444540	263	13,200	SH	DEFINED	1
SOMAXON							
PHARMACEUTIC	COM	83445310	1,112	91,140	SH	DEFINED	1
SONIC AUTOMOTIVE							
INC	CL A	83545G10	15,352	538,669	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	32,689	1,467,173	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS							
IN	COM	83545M10	276	32,680	SH	DEFINED	1,5
SONIC SOLUTIONS	COM	83546010	5,436	385,535	SH	DEFINED	1,2,5,6
SONICWALL INC	COM	83547010	14,370	1,718,847	SH	DEFINED	1,2,5,6
SONOCO PRODS CO	COM	83549510	147,395	3,922,175	SH	DEFINED	1,2,5,6,12
SONOSITE INC	COM	83568G10	7,650	270,700	SH	DEFINED	1,2,6
SONUS NETWORKS INC	COM	83591610	33,003	4,089,549	SH	DEFINED	1,2,5,6,12
SONUS							
PHARMACEUTICAL	COM	83569210	186	36,900	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	1,948	38,591	SH	DEFINED	1
SOTHEBYS	COM	83589810	62,489	1,404,871	SH	DEFINED	1,2,6,12
SOURCE INTERLINK							
COS	COM NEW	83615120	3,924	584,854	SH	DEFINED	1,2
SOUTH FINL GROUP							
INC	COM	83784110	21,292	861,347	SH	DEFINED	1,2,5
SOUTH JERSEY INDS							
IN	COM	83851810	25,573	672,093	SH	DEFINED	1,2

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SOUTHERN CMNTY							
FINL	COM	84263210	218	21,230	SH	DEFINED	1
SOUTHERN CO	COM	84258710	857,099	23,386,044	SH	DEFINED	1,2,5,6,7,8,10
SOUTHERN COPPER							
CORP	COM	84265V10	147,700	2,061,116	SH	DEFINED	1,2,5,7,10,12
SOUTHERN UN CO NEW	COM	84403010	35,501	1,168,174	SH	DEFINED	1,2,5
SOUTHSIDE							
BANCSHARES	COM	84470P10	4,320	188,576	SH	DEFINED	1
SOUTHWEST AIRLS							
CO	COM	84474110	278,944	18,975,802	SH	DEFINED	1,2,5,6,7,8,10
SOUTHWEST BANCORP							
IN	COM	84476710	8,359	325,367	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	45,087	1,159,939	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	5,622	389,909	SH	DEFINED	1
SOUTHWESTERN							
ENERGY	COM	84546710	127,692	3,115,950	SH	DEFINED	1,2,5,6,7,8,10
SOVEREIGN BANCORP							
IN	COM	84590510	238,485	9,374,422	SH	DEFINED	1,2,5,6,7,8,10
SOVRAN SELF							
STORAGE	COM	84610H10	31,475	568,034	SH	DEFINED	1,2,3,5
SPANISH							
BROADCASTING	CL A	84642588	2,927	731,752	SH	DEFINED	1,2
SPANSION INC	COM CL A	84649R10	28,225	2,315,450	SH	DEFINED	1,2,6
SPARTAN MTRS INC	COM	84681910	555	23,891	SH	DEFINED	1
SPARTAN STORES INC	COM	84682210	10,933	407,959	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	20,507	698,955	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	31	79,900	SH	DEFINED	1,5
SPDR TR	UNIT SER 1	78462F10	92,271	649,797	SH	DEFINED	1,5,6,13
SPECTRA ENERGY							
CORP	COM	84756010	1,334,414	50,796,131	SH	DEFINED	1,2,5,6,7,8,10
SPECTRANETICS CORP	COM	84760C10	5,005	467,724	SH	DEFINED	1
SPECTRUM BRANDS							
INC	COM	84762L10	5,178	818,018	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	212	17,200	SH	DEFINED	1
SPECTRUM							
PHARMACEUTI	COM	84763A10	232	37,021	SH	DEFINED	1,2
SPEEDWAY							
MOTORSPORTS	COM	84778810	18,202	469,732	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	15,441	1,750,708	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	44	18,099	SH	DEFINED	1
SPIRIT							
AEROSYSTEMS H	COM CL A	84857410	18,051	566,755	SH	DEFINED	1,2
SPIRIT FIN CORP	COM	84856830	28,995	1,945,981	SH	DEFINED	1,2,3
SPORT CHALET INC	CL A	84916320	149	13,713	SH	DEFINED	1
SPRINT NEXTEL CORP	COM FON	85206110	1,563,455	82,460,702	SH	DEFINED	1,2,5,6,7,8,10
SPSS INC	COM	78462K10	13,178	365,029	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	90,226	1,285,274	SH	DEFINED	1,2,5,6,7,8,10
SRA INTL INC	CL A	78464R10	21,886	898,450	SH	DEFINED	1,2,6
SRS LABS INC	COM	78464M10	244	17,510	SH	DEFINED	1
ST JOE CO	COM	79014810	49,184	940,250	SH	DEFINED	1,2,5,6,7,8,10
ST JUDE MED INC	COM	79084910	354,802	9,433,707	SH	DEFINED	1,2,5,6,7,8,10
ST MARY LD & EXPL							
CO	COM	79222810	28,864	786,903	SH	DEFINED	1,2,5,6,12
STAAR SURGICAL CO	COM PAR \$0	85231230	147	26,689	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	23,596	1,012,251	SH	DEFINED	1,2,5
STAKTEK HLDGS INC	COM	85256P10	889	273,557	SH	DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	4,586	319,113	SH	DEFINED	1,2,6
STANCORP FINL							
GROUP	COM	85289110	62,551	1,272,137	SH	DEFINED	1,2,5
STANDARD							
MICROSYSTEM	COM	85362610	11,777	385,618	SH	DEFINED	1,2
STANDARD MTR							

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PRODS I	COM	85366610	735	43,076	SH	DEFINED	1
STANDARD PAC CORP							
NE	COM	85375C10	28,559	1,368,409	SH	DEFINED	1,2,5
STANDARD PARKING							
COR	COM	85379010	6,100	172,456	SH	DEFINED	1,2
STANDARD REGISTER							
CO	COM	85388710	4,096	323,809	SH	DEFINED	1
STANDEX INTL CORP	COM	85423110	6,135	215,196	SH	DEFINED	1,2,5
STANLEY FURNITURE							
IN	COM NEW	85430520	5,214	250,653	SH	DEFINED	1,2,5
STANLEY INC	COM	85453210	738	47,300	SH	DEFINED	1
STANLEY WKS	COM	85461610	122,953	2,220,978	SH	DEFINED	1,2,5,6,7,8,10
STAPLES INC	COM	85503010	506,910	19,617,254	SH	DEFINED	1,2,5,6,7,8,10
STAR GAS							
PARTNERS L	UNIT LTD P	85512C10	445	113,800	SH	DEFINED	1
STAR MARITIME							
ACQUIS	COM	85516E10	2,231	217,687	SH	DEFINED	1
STAR SCIENTIFIC							
INC	COM	85517P10	98	85,452	SH	DEFINED	1,5
STARBUCKS CORP	COM	85524410	600,008	19,132,917	SH	DEFINED	1,2,5,6,7,8,10
STARTEK INC	COM	85569C10	2,125	217,085	SH	DEFINED	1
STARWOOD							
HOTELS&RESO	COM	85590A40	446,116	6,879,200	SH	DEFINED	1,2,3,5,6,7,8,
STATE AUTO FINL							
CORP	COM	85570710	12,485	388,586	SH	DEFINED	1,2
STATE BANCORP							
INC N.	COM	85571610	238	12,054	SH	DEFINED	1
STATE STR CORP	COM	85747710	908,109	14,024,849	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
STATION CASINOS							
INC	COM	85768910	52,202	603,001	SH	DEFINED	1,2,5,6,7,8,10
STATOIL ASA	SPONSORED	85771P10	15,859	585,651	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	7,767	463,136	SH	DEFINED	1,2,6
STEC INC	COM	78477410	162	23,070	SH	DEFINED	1
STEEL DYNAMICS INC	COM	85811910	128,295	2,969,783	SH	DEFINED	1,2,5,6,12
STEEL							
TECHNOLOGIES I	COM	85814710	6,166	208,452	SH	DEFINED	1
STEELCASE INC	CL A	85815520	13,670	687,257	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	9,351	572,975	SH	DEFINED	1,2,5
STEINER LEISURE							
LTD	ORD	P8744Y10	1,225	27,244	SH	DEFINED	1,2,5,6
STEINWAY MUSICAL							
INS	COM	85849510	6,546	202,844	SH	DEFINED	1,2
STEMCELLS INC	COM	85857R10	228	90,335	SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	2,181	83,070	SH	DEFINED	1,5
STEPHAN CO	COM	85860310	38	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	4,158	349,380	SH	DEFINED	1
STERICYCLE INC	COM	85891210	66,981	821,854	SH	DEFINED	1,2,5,6,12
STERIS CORP	COM	85915210	45,488	1,712,639	SH	DEFINED	1,2,5,12
STERLING BANCORP	COM	85915810	5,935	327,920	SH	DEFINED	1,2



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STERLING BANCSHARES	COM	85890710	15,156	1,355,617	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	2,704	141,882	SH	DEFINED	1,5
STERLING FINL CORP	COM	85931710	12,584	566,845	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	32,008	1,026,227	SH	DEFINED	1,2,6
STEWART ENTERPRISES	CL A	86037010	26,297	3,262,639	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	13,177	315,318	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	325	32,280	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	8,373	189,007	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	11,917	939,048	SH	DEFINED	1,2,5,6
STONE ENERGY CORP	COM	86164210	19,209	646,985	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	185	17,879	SH	DEFINED	1
STORA ENSO CORP	SPON ADR R	86210M10	685	39,658	SH	DEFINED	1
STRATAGENE CORP	COM	86269H10	133	16,379	SH	DEFINED	1
STRATASYS INC	COM	86268510	7,455	174,508	SH	DEFINED	1,2,5
STRATEGIC HOTELS & R	COM	86272T10	46,448	2,030,974	SH	DEFINED	1,2,3
STRATTEC SEC CORP	COM	86311110	468	10,896	SH	DEFINED	1,2,5
STRATUS PPTYS INC	COM NEW	86316720	215	6,393	SH	DEFINED	1
STRAYER ED INC	COM	86323610	44,716	357,730	SH	DEFINED	1,2,6,12
STREETTRACKS SER TR	SPDR LRG C	86330E20	1,896	22,725	SH	DEFINED	1
STREETTRACKS SER TR	DJ WIL REI	86330E60	3,211	35,504	SH	DEFINED	8
STRIDE RITE CORP	COM	86331410	10,563	686,323	SH	DEFINED	1,2,5
STRYKER CORP	COM	86366710	502,082	7,570,593	SH	DEFINED	1,2,5,6,7,8,10
STUDENT LN CORP	COM	86390210	8,571	46,099	SH	DEFINED	1,2,5,12
STURM RUGER & CO INC	COM	86415910	429	31,933	SH	DEFINED	1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	2,667	60,614	SH	DEFINED	1,2
SUEZ	SPONSORED	86468610	1,281	24,233	SH	DEFINED	1,2
SUFFOLK BANCORP	COM	86473910	7,158	221,742	SH	DEFINED	1,2
SULPHCO INC	COM	86537810	1,882	550,336	SH	DEFINED	1,6
SUMMIT FINANCIAL GRO	COM	86606G10	204	9,780	SH	DEFINED	1
SUMTOTAL SYS INC	COM	86661510	123	15,391	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	4,536	244,029	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	19,380	624,744	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	5,751	465,668	SH	DEFINED	1
SUN HYDRAULICS CORP	COM	86694210	305	11,410	SH	DEFINED	1
SUN LIFE FINL INC	COM	86679610	7,597	167,344	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM	86681010	552,327	91,901,272	SH	DEFINED	1,2,5,6,7,8,10
SUNAIR SERVICES CORP	COM	86701710	38	11,100	SH	DEFINED	1
SUNCOR ENERGY INC	COM	86722910	477	6,243	SH	DEFINED	1
SUNLINK HEALTH SYSTE	COM	86737U10	94	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	495,973	7,041,074	SH	DEFINED	1,2,5,6,7,8,10
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	1,193	20,131	SH	DEFINED	1,2
SUNPOWER CORP	COM CL A	86765210	9,485	208,458	SH	DEFINED	1,2,6
SUNRISE SENIOR							

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LIVIN	COM	86768K10	38,581	976,247	SH	DEFINED	1,2,6,12
SUNSTONE HOTEL							
INVS	COM	86789210	43,490	1,595,394	SH	DEFINED	1,2,3
SUNTECH PWR HLDGS							
CO	ADR	86800C10	2,501	72,255	SH	DEFINED	1,2,7
SUN-TIMES MEDIA							
GROU	COM	86688Q10	5,690	1,147,163	SH	DEFINED	1,2,5
SUNTRON CORP	COM	86789P10	19	18,215	SH	DEFINED	1
SUNTRUST BKS INC	COM	86791410	746,802	8,993,280	SH	DEFINED	1,2,5,6,7,8,10
SUPERGEN INC	COM	86805910	5,555	941,451	SH	DEFINED	1,2,5
SUPERIOR BANCORP	COM	86806M10	4,505	417,161	SH	DEFINED	1,5
SUPERIOR ENERGY							
SVCS	COM	86815710	47,259	1,371,026	SH	DEFINED	1,2,5,6,12
SUPERIOR ESSEX INC	COM	86815V10	12,269	353,878	SH	DEFINED	1,2,6
SUPERIOR INDS							
INTL I	COM	86816810	8,812	423,064	SH	DEFINED	1,2,5
SUPERIOR UNIFORM							
GP	COM	86835810	141	11,004	SH	DEFINED	1
SUPERIOR WELL							
SVCS I	COM	86837X10	4,609	201,720	SH	DEFINED	1,2,6
SUPERTEL							
HOSPITALITY	COM	86852610	211	27,600	SH	DEFINED	1
SUPERTEX INC	COM	86853210	6,199	186,656	SH	DEFINED	1,2,6
SUPERVALU INC	COM	86853610	225,326	5,767,237	SH	DEFINED	1,2,5,6,7,8,10
SUPPORTSOFT INC	COM	86858710	341	60,437	SH	DEFINED	1,5
SUPREME INDS INC	CL A	86860710	115	19,692	SH	DEFINED	1
SUREWEST							
COMMUNICATI	COM	86873310	8,223	330,652	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	13,905	386,247	SH	DEFINED	1,2,6
SUSQUEHANNA							
BANCSHAR	COM	86909910	23,743	1,023,867	SH	DEFINED	1,2,5
SUSSER HLDGS CORP	COM	86923310	1,251	72,078	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q10	39,466	812,217	SH	DEFINED	1,2,5,6
SWIFT ENERGY CO	COM	87073810	24,817	594,132	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	26,587	853,242	SH	DEFINED	1,2,5,12
SWISSCOM AG	SPONSORED	87101310	305	8,430	SH	DEFINED	1
SWITCH & DATA							
FACILI	COM	87104310	407	22,438	SH	DEFINED	1,2
SWS GROUP INC	COM	78503N10	18,809	758,125	SH	DEFINED	1,2
SYBASE INC	COM	87113010	75,749	2,996,383	SH	DEFINED	1,2,5,6,7,12
SYCAMORE NETWORKS							
IN	COM	87120610	18,420	4,925,188	SH	DEFINED	1,2,5
SYKES ENTERPRISES							
IN	COM	87123710	13,780	755,456	SH	DEFINED	1,2,6
SYMANTEC CORP	COM	87150310	378,714	21,890,957	SH	DEFINED	1,2,5,6,10,12,
SYMBION INC DEL	COM	87150710	6,480	330,455	SH	DEFINED	1,2,6
SYMMETRICOM INC	COM	87154310	9,404	1,132,955	SH	DEFINED	1,2,5
SYMMETRY MED INC	COM	87154620	9,162	561,067	SH	DEFINED	1,2,6
SYMS CORP	COM	87155110	2,211	118,535	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155S10	9,549	538,861	SH	DEFINED	1,2,5,6
SYNAGRO							
TECHNOLOGIES	COM NEW	87156220	5,769	1,012,063	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	13,582	530,955	SH	DEFINED	1,2,5,6
SYNCHRONOSS							
TECHNOLO	COM	87157B10	1,945	111,788	SH	DEFINED	1,2
SYNERGY FINANCIAL							
GR	COM	87162V10	192	12,300	SH	DEFINED	1
SYNERON MEDICAL							
LTD	ORD SHS	M8724510	224	8,264	SH	DEFINED	1,2,5
SYNGENTA AG	SPONSORED	87160A10	1,732	45,515	SH	DEFINED	1
SYNIVERSE HLDGS							
INC	COM	87163F10	11,083	1,051,479	SH	DEFINED	1,2,6

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SYNNEX CORP	COM	87162W10	4,533	213,411	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	92,663	3,532,709	SH	DEFINED	1,2,5,6,7,8,10
SYNOVUS FINL CORP	COM	87161C10	257,808	7,971,791	SH	DEFINED	1,2,5,6,7,8,10
SYNPLICITY INC	COM	87160Y10	166	23,699	SH	DEFINED	1
SYNTAX BRILLIAN CORP	COM	87163L10	340	40,502	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
SYNTEL INC	COM	87162H10	5,563	160,557	SH	DEFINED 1,2,6
SYNTROLEUM CORP	COM	87163010	2,129	682,266	SH	DEFINED 1,2,5
SYSCO CORP	COM	87182910	555,814	16,429,631	SH	DEFINED 1,2,5,6,7,8,10
SYSTEMAX INC	COM	87185110	3,093	165,153	SH	DEFINED 1,2
T-3 ENERGY SRVCS INC	COM	87306E10	1,633	81,178	SH	DEFINED 1,2
TAIWAN FD INC	COM	87403610	180	10,000	SH	DEFINED 4
TAIWAN GREATER CHINA	SH BEN INT	87403710	189	30,000	SH	DEFINED 7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	107,274	9,978,964	SH	DEFINED 1,4,5,7,8
TAKE-TWO INTERACTIVE	COM	87405410	29,624	1,470,893	SH	DEFINED 1,2,5,6,12
TAL INTL GROUP INC	COM	87408310	6,420	267,519	SH	DEFINED 1,2
TALBOTS INC	COM	87416110	13,542	573,333	SH	DEFINED 1,2,5
TALEO CORP	CL A	87424N10	3,148	189,875	SH	DEFINED 1
TALX CORP	COM	87491810	23,277	702,602	SH	DEFINED 1,2,5,6
TAM SA	SP ADR REP	87484D10	934	35,181	SH	DEFINED 1
TANGER FACTORY OUTLE	COM	87546510	33,169	821,208	SH	DEFINED 1,2,3,5
TANOX INC	COM	87588Q10	7,398	394,331	SH	DEFINED 1,2,6
TARGET CORP	COM	87612E10	4,100,835	69,200,730	SH	DEFINED 1,2,5,6,7,8,10
TARRAGON CORP	COM	87628710	2,375	229,039	SH	DEFINED 1,5
TASER INTL INC	COM	87651B10	7,948	989,796	SH	DEFINED 1,2,5,6
TATA MTRS LTD	SPONSORED	87656850	5,071	312,849	SH	DEFINED 1,2,4,5
TAUBMAN CTRS INC	COM	87666410	159,006	2,741,964	SH	DEFINED 1,2,3,5,6,10
TAYLOR CAP GROUP INC	COM	87685110	7,769	221,981	SH	DEFINED 1,2
TC PIPELINES LP	UT COM LTD	87233Q10	780	21,381	SH	DEFINED 1,2
TCF FINL CORP	COM	87227510	68,578	2,601,579	SH	DEFINED 1,2,5,6,7,8,10
TD AMERITRADE HLDG C	COM	87236Y10	58,712	3,945,671	SH	DEFINED 1,2,5,12
TD BANKNORTH INC	COM	87235A10	57,313	1,782,125	SH	DEFINED 1,2,5,6,7,8,10
TDK CORP	AMERN DEP	87235140	797	9,161	SH	DEFINED 1,2
TEAM INC	COM	87815510	3,439	90,143	SH	DEFINED 1
TECH DATA CORP	COM	87823710	49,908	1,393,688	SH	DEFINED 1,2,5,10
TECH OPS SEVCON INC	COM	87829310	85	12,400	SH	DEFINED 1
TECHNE CORP	COM	87837710	51,643	904,425	SH	DEFINED 1,2,5,6,12
TECHNICAL OLYMPIC US	COM	87848310	1,323	331,628	SH	DEFINED 1,2,5
TECHNITROL INC	COM	87855510	18,898	721,569	SH	DEFINED 1,2,5
TECHNOLOGY INVT						

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CAP TECHNOLOGY RESH CORP	COM	87871730	4,812	284,586	SH	DEFINED	1
TECHWELL INC	COM NEW	87872730	63	12,900	SH	DEFINED	1
TECK COMINCO LTD	COM	87874D10	2,415	193,641	SH	DEFINED	1,2
TECO ENERGY INC	CL B	87874220	8,822	126,749	SH	DEFINED	1,5,7,10,13
TECUMSEH PRODS CO	COM	87237510	103,916	6,038,140	SH	DEFINED	1,2,5,6,10,12,
TEEKAY LNG PARTNERS	CL A	87889520	3,561	353,608	SH	DEFINED	1,2,5
TEEKAY SHIPPING	PRTNRSP UN	Y8564M10	410	10,977	SH	DEFINED	1,2
MARS	COM	Y8564W10	5,908	109,186	SH	DEFINED	1,2,5,12
TEJON RANCH CO DEL	COM	87908010	8,467	179,002	SH	DEFINED	1,2,6
TEKELEC	COM	87910110	18,347	1,230,506	SH	DEFINED	1,2,5,6,7
TEKTRONIX INC	COM	87913110	60,701	2,155,577	SH	DEFINED	1,2,5,6,10,12,
TELE NORTE LESTE							
PAR TELECOM	SPON ADR P	87924610	239	17,235	SH	DEFINED	1,2
ARGENTINA S TELECOMMUNICATION SY	SPON ADR R	87927320	16,845	789,377	SH	DEFINED	1,2,5,7
TELEDYNE	CL A	87929J10	94	25,400	SH	DEFINED	1
TECHNOLOGIE	COM	87936010	22,952	613,043	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	80,191	1,178,071	SH	DEFINED	1,2,5,10,12
TELEFONICA S A	SPONSORED	87938220	20,868	314,282	SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	23,313	697,992	SH	DEFINED	1,2,7
TELEKOM AUSTRIA AG	SPONSORED	87943Q10	331	6,570	SH	DEFINED	1
TELENOR ASA	SPONSORED	87944W10	12,415	233,494	SH	DEFINED	1
TELEPHONE & DATA SYS	COM	87943310	116,640	1,956,383	SH	DEFINED	1,2,5,6,7,8,10
TELEPHONE & DATA SYS	SPL COM	87943386	13,264	237,279	SH	DEFINED	1,2,5,6,7,8,10
TELETECH HOLDINGS IN	COM	87993910	29,471	803,237	SH	DEFINED	1,2,6
TELIK INC	COM	87959M10	4,554	838,608	SH	DEFINED	1,2,6
TELKONET INC	COM	87960410	142	52,900	SH	DEFINED	1,5
TELLABS INC	COM	87966410	130,983	13,230,571	SH	DEFINED	1,2,5,6,7,8,10
TELSTRA CORP LTD	SPON ADR F	87969N20	246	13,009	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	82	23,100	SH	DEFINED	1
TEMECULA VY BANCORP	COM	87972L10	239	11,200	SH	DEFINED	1
TEMPLE INLAND INC	COM	87986810	369,166	6,179,546	SH	DEFINED	1,2,5,6,7,8,10
TEMPUR PEDIC INTL IN	COM	88023U10	39,163	1,506,835	SH	DEFINED	1,2,6
TENARIS S A	SPONSORED	88031M10	55,064	1,199,661	SH	DEFINED	1,2,5,7
TENET HEALTHCARE COR	COM	88033G10	84,759	13,181,867	SH	DEFINED	1,2,5,6,7,8,10
TENNANT CO	COM	88034510	10,334	328,168	SH	DEFINED	1,2
TENNECO INC	COM	88034910	20,146	791,293	SH	DEFINED	1,2,5,6
TEPPCO PARTNERS L P	UT LTD PAR	87238410	6,769	152,464	SH	DEFINED	1,2
TERADYNE INC	COM	88077010	105,197	6,360,134	SH	DEFINED	1,2,5,6,7,8,10
TERCICA INC	COM	88078L10	133	22,625	SH	DEFINED	1
TEREX CORP NEW	COM	88077910	472,137	6,579,388	SH	DEFINED	1,2,5,6,7,8,10
TERNIUM SA	SPON ADR	88089010	35,303	1,263,533	SH	DEFINED	1,2,4,5,7
TERRA INDS INC	COM	88091510	29,200	1,668,544	SH	DEFINED	1,2,6
TERRA NITROGEN CO L	COM UNIT	88100520	471	8,212	SH	DEFINED	1,2
TERREMARK							
WORLDWIDE	COM NEW	88144820	4,847	601,358	SH	DEFINED	1,2,5
TESORO CORP	COM	88160910	267,722	2,665,762	SH	DEFINED	1,2,5,6,7,8,10
TESSCO							

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TECHNOLOGIES TESSERA	COM	87238610	224	8,250	SH	DEFINED	1
TECHNOLOGIES	COM	88164L10	30,411	765,241	SH	DEFINED	1,2,6,12
TETRA TECH INC NEW TETRA	COM	88162G10	26,656	1,398,554	SH	DEFINED	1,2,5,6
TECHNOLOGIES I TEVA	COM	88162F10	16,708	676,146	SH	DEFINED	1,2,5,6,12
PHARMACEUTICAL TEXAS CAPITAL	ADR	88162420	37,936	1,013,511	SH	DEFINED	1,2,5,7
BANCSH	COM	88224Q10	7,713	376,258	SH	DEFINED	1,2,6
TEXAS INDS INC	COM	88249110	34,930	462,469	SH	DEFINED	1,2,5,12
TEXAS INSTRS INC TEXAS ROADHOUSE INC	COM	88250810	1,166,264	38,746,324	SH	DEFINED	1,2,5,6,7,8,10
TEXTRON INC	CL A	88268110	12,117	850,306	SH	DEFINED	1,2,6
TGC INDS INC	COM	88320310	314,274	3,499,714	SH	DEFINED	1,2,5,6,7,8,10
THERAGENICS CORP	COM NEW	87241730	330	38,118	SH	DEFINED	1,2,5
THERAVANCE INC	COM	88337510	340	54,381	SH	DEFINED	1
THERMA-WAVE INC	COM	88338T10	4,766	161,562	SH	DEFINED	1,2,6,12
THERMO FISHER SCIENT	COM	88343A10	44	28,168	SH	DEFINED	1
THERMOGENESIS CORP	COM	88355610	689,845	14,756,045	SH	DEFINED	1,2,5,6,7,8,10
THESTREET COM	COM NEW	88362320	2,819	774,379	SH	DEFINED	1,5
THINK PARTNERSHIP IN	COM	88368Q10	4,108	335,364	SH	DEFINED	1,2
THIRD WAVE TECHNOLOG	COM	88409N10	250	103,200	SH	DEFINED	1,5
THOMAS & BETTS CORP	COM	88428W10	386	75,658	SH	DEFINED	1
THOMAS PPTYS GROUP I	COM	88431510	52,959	1,084,776	SH	DEFINED	1,2,5,6,12
THOMAS WEISEL PARTNE	COM	88445310	223	14,400	SH	DEFINED	1
THOMSON	COM	88448110	2,148	112,918	SH	DEFINED	1,2,6
THOR INDS INC	SPONSORED	88511810	253	13,090	SH	DEFINED	1
THORATEC CORP	COM	88516010	32,722	830,721	SH	DEFINED	1,2,5,6
THORNBERG MTG INC	COM NEW	88517530	17,504	837,505	SH	DEFINED	1,2,5,6
THQ INC	COM	88521810	51,508	1,981,062	SH	DEFINED	1,2,5,10
THRESHOLD PHARMACEUT	COM NEW	87244340	37,765	1,104,557	SH	DEFINED	1,2,5,6
TIBCO SOFTWARE INC	COM	88580710	30	20,317	SH	DEFINED	1,2
TIDEWATER INC	COM	88632Q10	34,912	4,097,627	SH	DEFINED	1,2,5,6,12
TIENS BIOTECH GROUP	COM	88642310	153,135	2,614,125	SH	DEFINED	1,2,5,6,12
	COM	88650T10	238	52,668	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
TIERONE CORP	COM	88650R10	11,781	435,701	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	163,847	3,602,614	SH	DEFINED	1,2,5,6,7,8,10
TIM HORTONS INC TIM	COM	88706M10	61,489	2,021,319	SH	DEFINED	1,2,5,6,7,8,10
PARTICIPACOES S	SPONS ADR	88706P10	78,021	2,402,129	SH	DEFINED	1,4,5

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TIMBERLAND CO	CL A	88710010	31,154	1,196,848	SH	DEFINED	1,2,5,6,12
TIME WARNER CABLE							
IN	CL A	88732J10	6,277	167,509	SH	DEFINED	1,2
TIME WARNER INC	COM	88731710	2,218,158	112,482,643	SH	DEFINED	1,2,5,6,7,8,10
TIME WARNER							
TELECOM	CL A	88731910	48,111	2,316,384	SH	DEFINED	1,2,5,6
TIMKEN CO	COM	88738910	43,762	1,443,802	SH	DEFINED	1,2,5,8,12
TITAN INTL INC ILL	COM	88830M10	7,017	277,031	SH	DEFINED	1,2
TITAN							
PHARMACEUTICAL	COM	88831410	73	29,117	SH	DEFINED	1
TITANIUM METALS							
CORP	COM NEW	88833920	46,437	1,294,244	SH	DEFINED	1,2,5,12
TIVO INC	COM	88870610	7,938	1,250,062	SH	DEFINED	1,2,6
TJX COS INC NEW	COM	87254010	384,263	14,253,064	SH	DEFINED	1,2,5,6,7,8,10
TNS INC	COM	87296010	6,574	408,568	SH	DEFINED	1,2,6
TODCO	COM	88889T10	47,973	1,189,510	SH	DEFINED	1,2,5,6,12
TOLL BROTHERS INC	COM	88947810	88,957	3,248,983	SH	DEFINED	1,2,5,6,7,8,10
TOLLGRADE							
COMMUNICAT	COM	88954210	542	43,136	SH	DEFINED	1
TOMPKINSTRUSTCO							
INC	COM	89011010	6,001	143,350	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS							
IN	COM	89051610	21,928	731,651	SH	DEFINED	1,2,5,6
TOPPS INC	COM	89078610	5,800	596,713	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	187,725	2,862,101	SH	DEFINED	1,2,5,6,7,8,10
TOREADOR RES CORP	COM	89105010	4,231	233,101	SH	DEFINED	1,2
TORO CO	COM	89109210	47,662	930,177	SH	DEFINED	1,2,5,6,12
TORONTO DOMINION							
BK	COM NEW	89116050	1,943	32,164	SH	DEFINED	1
TOTAL S A	SPONSORED	89151E10	36,187	518,584	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	20,193	634,004	SH	DEFINED	1,2,5,12
TOWER GROUP INC	COM	89177710	9,820	304,795	SH	DEFINED	1,2,5,6
TOWN SPORTS INTL							
HLD	COM	89214A10	2,685	123,150	SH	DEFINED	1,6
TOYOTA MOTOR CORP	SP ADR REP	89233130	9,310	72,641	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	28,786	558,956	SH	DEFINED	1,2,5,6,12
TRADESTATION							
GROUP I	COM	89267P10	5,035	399,928	SH	DEFINED	1,2,5,6
TRAFFIX INC	COM	89272110	102	18,400	SH	DEFINED	1
TRANS WORLD ENTMT							
CO	COM	89336Q10	79	13,929	SH	DEFINED	1
TRANSACT							
TECHNOLOGIE	COM	89291810	128	18,461	SH	DEFINED	1,5
TRANSACTION SYS							
ARCH	COM	89341610	26,776	826,670	SH	DEFINED	1,2,6
TRANSATLANTIC							
HLDGS	COM	89352110	20,535	315,338	SH	DEFINED	1,2,5,12
TRANSCAT INC	COM	89352910	101	19,200	SH	DEFINED	1
TRANSDIGM GROUP							
INC	COM	89364110	6,348	174,489	SH	DEFINED	1,2,6
TRANSMERIDIAN							
EXPL I	COM	89376N10	3,202	1,119,526	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	1,667	2,924,921	SH	DEFINED	1,5
TRANSOCEAN INC	ORD	G9007810	561,023	6,866,865	SH	DEFINED	1,2,5,6,7,8,10
TRANSPORTADORA DE							
GA	SPON ADR B	89387020	311	47,651	SH	DEFINED	1,5
TRANSWITCH CORP	COM	89406510	3,095	1,946,430	SH	DEFINED	1,5
TRAVELCENTERS OF							
AME	COM	89417410	2,016	52,475	SH	DEFINED	1,2,5
TRAVELERS							
COMPANIES	COM	89417E10	1,057,400	20,424,963	SH	DEFINED	1,2,5,6,7,8,10
TRAVELZOO INC	COM	89421Q10	9,938	270,273	SH	DEFINED	1,2,5

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TRC COS INC	COM	87262510	175	17,385	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	16,314	715,862	SH	DEFINED	1,2
TREEHOUSE FOODS INC	COM	89469A10	21,366	701,218	SH	DEFINED	1,2,5
TREND MICRO INC	SPONS ADR	89486M20	512	18,697	SH	DEFINED	1
TREX INC	COM	89531P10	4,139	192,221	SH	DEFINED	1,2,6
TRI CONTL CORP	COM	89543610	1,772	78,052	SH	DEFINED	1,5,12
TRI VY CORP	COM	89573510	245	33,100	SH	DEFINED	1,5
TRIAD GTY INC	COM	89592510	12,385	299,087	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	82,572	1,580,330	SH	DEFINED	1,2,5,6,7,8,10
TRIARC COS INC	CL B SER 1	89592730	25,259	1,469,411	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	155,291	4,836,227	SH	DEFINED	1,2,5,6,7,8,10
TRICO BANCSHARES	COM	89609510	5,318	224,658	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	19,087	512,262	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	19,507	972,427	SH	DEFINED	1,2,5,6
TRIMBLE NAVIGATION L	COM	89623910	36,585	1,363,090	SH	DEFINED	1,2,5,6,12
TRIMERIS INC	COM	89626310	2,520	366,233	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	71,676	1,709,838	SH	DEFINED	1,2,5,6,12
TRIQUINT SEMICONDUCT	COM	89674K10	16,454	3,290,766	SH	DEFINED	1,2,5
TRIUMPH GROUP INC NE	COM	89681810	15,551	281,009	SH	DEFINED	1,2
TRIZETTO GROUP INC	COM	89688210	16,363	817,758	SH	DEFINED	1,2,6
TRM CORP	COM	87263610	284	101,700	SH	DEFINED	1,5
TRONOX INC	CL A	89705110	695	48,244	SH	DEFINED	1,2
TRONOX INC	COM CL B	89705120	9,290	664,539	SH	DEFINED	1,2,5,7
TRUBION PHARMACEUTIC	COM	89778N10	721	36,635	SH	DEFINED	1
TRUE RELIGION APPARE	COM	89784N10	3,485	214,611	SH	DEFINED	1,5,6
TRUMP ENTMT RESORTS	COM	89816T10	9,372	518,653	SH	DEFINED	1,2,6
TRUSTCO BK CORP N Y	COM	89834910	12,369	1,291,143	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	31,280	1,115,549	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	14,661	421,060	SH	DEFINED	1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	10,921	1,144,756	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	7,888	531,551	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	146	47,619	SH	DEFINED	1,5
TUPPERWARE BRANDS CO	COM	89989610	37,495	1,503,997	SH	DEFINED	1,2,5
TURBOCHEF TECHNOLOGI	COM NEW	90000620	4,099	269,299	SH	DEFINED	1,2,5,6
TUT SYSTEMS	COM	90110310	21	18,418	SH	DEFINED	1
TWEEN BRANDS INC	COM	90116610	22,611	633,019	SH	DEFINED	1,2,5,6
TWEETER HOME ENTMT G	COM	90116710	44	27,419	SH	DEFINED	1
TXU CORP	COM	87316810	1,016,201	15,853,367	SH	DEFINED	1,2,5,6,7,8,10
TYCO INTL LTD NEW TYLER	COM	90212410	1,447,049	45,865,249	SH	DEFINED	1,2,5,6,7,8,10
TECHNOLOGIES I	COM	90225210	10,253	807,310	SH	DEFINED	1,2,5,6
TYSON FOODS INC	CL A	90249410	126,877	6,536,699	SH	DEFINED	1,2,5,6,7,8,10
U S AIRWAYS GROUP IN	COM	90341W10	43,202	949,911	SH	DEFINED	1,2,10

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U S B HLDG INC	COM	90291010	4,537	199,947	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	4,393	561,706	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	42,764	916,100	SH	DEFINED	1,2,5,7
U S GLOBAL INVS INC	CL A	90295210	402	15,600	SH	DEFINED	1
U S PHYSICAL THERAPY	COM	90337L10	224	16,087	SH	DEFINED	1,5
U S SHIPPING PARTNER	COM UNIT	90341710	222	11,728	SH	DEFINED	1,2
U S XPRESS ENTERPRIS	CL A	90338N10	2,692	155,978	SH	DEFINED	1
U STORE IT TR	COM	91274F10	25,218	1,253,356	SH	DEFINED	1,2,3
UAL CORP	COM NEW	90254980	92,082	2,412,413	SH	DEFINED	1,2,5,10
UAP HLDG CORP	COM	90344110	21,014	812,921	SH	DEFINED	1,2
UBS AG	SHS NEW	H8923133	120,270	2,023,723	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	39,590	2,126,222	SH	DEFINED	1,2,5,6
UDR INC	COM	90265310	121,048	3,953,236	SH	DEFINED	1,2,3,5,6,7,8,
UGI CORP NEW	COM	90268110	34,431	1,289,062	SH	DEFINED	1,2,5,7
UIL HLDG CORP	COM	90274810	18,004	518,835	SH	DEFINED	1,2,5
ULTIMATE SOFTWARE GR	COM	90385D10	9,953	380,025	SH	DEFINED	1,2,6
ULTRA PETROLEUM CORP	COM	90391410	48,184	906,906	SH	DEFINED	1,2,5,6,7,8,10
ULTRALIFE BATTERIES	COM	90389910	191	17,700	SH	DEFINED	1
ULTRATECH INC	COM	90403410	6,795	499,275	SH	DEFINED	1,2,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
UMB FINL CORP	COM	90278810	33,786	894,751	SH	DEFINED 1,2,5
UMPQUA HLDGS CORP	COM	90421410	29,206	1,090,984	SH	DEFINED 1,2,5
UNDER ARMOUR INC	CL A	90431110	19,700	384,011	SH	DEFINED 1,2,6,12
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	78,195	894,062	SH	DEFINED 1,2,4,5,7
UNIFI INC	COM	90467710	180	62,534	SH	DEFINED 1,5
UNIFIRST CORP MASS	COM	90470810	9,559	249,128	SH	DEFINED 1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,071	36,655	SH	DEFINED 1,2
UNILEVER PLC	SPON ADR N	90476770	1,702	56,592	SH	DEFINED 1
UNION BANKSHARES COR	COM	90539910	6,270	241,726	SH	DEFINED 1,2
UNION DRILLING INC	COM	90653P10	3,579	252,063	SH	DEFINED 1,2
UNION PAC CORP	COM	90781810	671,973	6,617,162	SH	DEFINED 1,2,5,6,7,8,10
UNIONBANCAL CORP	COM	90890610	78,879	1,243,751	SH	DEFINED 1,2,5,6,7,8,10
UNISOURCE ENERGY COR	COM	90920510	24,486	652,099	SH	DEFINED 1,2,5
UNISYS CORP	COM	90921410	77,917	9,242,773	SH	DEFINED 1,2,5,6,7,8,10
UNIT CORP	COM	90921810	31,527	623,177	SH	DEFINED 1,2,5,6,12
UNITED AMER INDEMNIT	CL A	90933T10	672	28,975	SH	DEFINED 1,2
UNITED AUTO GROUP IN	COM	90944010	10,620	523,160	SH	DEFINED 1,2
UNITED BANKSHARES						



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IN UNITED CMNTY BKS BLA	COM	90990710	28,301	807,901	SH	DEFINED	1,2,5
UNITED CMNTY FINL CO	CAP STK	90984P10	19,725	601,556	SH	DEFINED	1,2,6
UNITED FIRE & CAS CO	COM	90983910	9,666	874,786	SH	DEFINED	1,2,5
UNITED GUARDIAN INC	COM	91033110	16,122	458,918	SH	DEFINED	1,2
UNITED INDL CORP UNITED	COM	91057110	130	14,000	SH	DEFINED	1
MICROELECTRON UNITED NAT FOODS INC	COM	91067110	9,190	166,494	SH	DEFINED	1,2,6
UNITED ONLINE INC UNITED PANAM FINANCI	SPONSORED	91087320	1,600	503,208	SH	DEFINED	1
UNITED PARCEL SERVIC	COM	91116310	23,585	769,746	SH	DEFINED	1,2,6
UNITED RENTALS INC UNITED RETAIL GROUP	COM	91126810	18,478	1,317,045	SH	DEFINED	1,2,5
UNITED SECURITY BANC	COM	91130110	2,037	162,983	SH	DEFINED	1,6
UNITED STATES CELLUL	CL B	91131210	1,852,786	26,430,617	SH	DEFINED	1,2,5,6,7,8,10
UNITED STATES STL CO	COM	91136310	35,564	1,293,238	SH	DEFINED	1,2,5
UNITED STATIONERS IN	COM	91138010	396	32,960	SH	DEFINED	1,2
UNITED SURGICAL PART	COM	91146010	1,369	71,785	SH	DEFINED	1
UNITED TECHNOLOGIES UNITED	COM	91168410	12,028	163,751	SH	DEFINED	1,2,5
THERAPEUTICS UNITED UTILS PLC UNITEDHEALTH GROUP I	COM	91290910	474,655	4,786,278	SH	DEFINED	1,2,5,6,7,8,10
UNITIL CORP	COM	91300410	44,503	742,702	SH	DEFINED	1,2,5,12
UNITRIN INC	COM	91301630	22,812	740,397	SH	DEFINED	1,2,6,12
UNIVERSAL AMERN FINL	COM	91301710	6,739,345	103,682,236	SH	DEFINED	1,2,5,6,7,8,10
UNIVERSAL COMPRESSIO	COM	91307C10	21,899	407,203	SH	DEFINED	1,2,6,12
UNIVERSAL CORP VA UNIVERSAL DISPLAY CO	SPONSORED	91311Q10	1,270	42,754	SH	DEFINED	1
UNIVERSAL ELECTRS IN	COM	91324P10	2,079,212	39,252,626	SH	DEFINED	1,2,5,6,7,8,10
UNIVERSAL FST PRODS	COM	91325910	245	8,980	SH	DEFINED	1,2
UNIVERSAL HEALTH RLT	COM	91327510	41,749	886,952	SH	DEFINED	1,2,5,12
UNIVERSAL HLTH SVCS	COM	91337710	14,328	739,333	SH	DEFINED	1,2,6
UNIVERSAL STAINLESS	COM	91343110	56,232	830,854	SH	DEFINED	1,2
UNIVERSAL TECHNICAL	COM	91345610	46,992	765,973	SH	DEFINED	1,2,5
UNIVERSAL TRUCKLOAD	COM	91347P10	5,793	383,887	SH	DEFINED	1,2,6
	COM	91348310	7,092	254,561	SH	DEFINED	1,2,5
	COM	91354310	15,734	317,537	SH	DEFINED	1,2
	SH BEN INT	91359E10	7,931	221,853	SH	DEFINED	1,2,3
	CL B	91390310	58,973	1,029,915	SH	DEFINED	1,2,5,7,12
	COM	91383710	597	12,570	SH	DEFINED	1,5
	COM	91391510	8,417	364,680	SH	DEFINED	1,2,6
	COM	91388P10	2,390	98,739	SH	DEFINED	1

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UNIVEST CORP PA UNIVISION	COM	91527110	4,798	193,697	SH	DEFINED	1
COMMUNICAT	CL A	91490610	3,213	88,697	SH	DEFINED	1,2,7
UNUM GROUP	COM	91529Y10	254,240	11,039,500	SH	DEFINED	1,2,5,6,7,8,10
UPM KYMMENE CORP UQM TECHNOLOGIES INC	SPONSORED COM	91543610 90321310	710 80	27,812 19,576	SH SH	DEFINED DEFINED	1 1
URANERZ ENERGY CORPO	COM	91688T10	103	19,271	SH	DEFINED	1,2
URBAN OUTFITTERS INC	COM	91704710	52,958	1,997,673	SH	DEFINED	1,2,5,12
UROLOGIX INC	COM	91727310	52	17,100	SH	DEFINED	1
URS CORP NEW	COM	90323610	23,142	543,371	SH	DEFINED	1,2,5
URSTADT BIDDLE PPTYs	COM	91728610	210	11,570	SH	DEFINED	1
URSTADT BIDDLE PPTYs	CL A	91728620	10,363	529,794	SH	DEFINED	1,2,3
US BANCORP DEL	COM NEW	90297330	1,842,223	52,680,110	SH	DEFINED	1,2,5,6,7,8,10
US BIOENERGY CORP	COM	90342V10	118	10,255	SH	DEFINED	1,2
USA MOBILITY INC	COM	90341G10	14,786	741,904	SH	DEFINED	1,2
USA TRUCK INC	COM	90292510	2,199	141,480	SH	DEFINED	1
USANA HEALTH SCIENCE	COM	90328M10	14,255	304,139	SH	DEFINED	1,2,6
USEC INC	COM	90333E10	35,736	2,199,151	SH	DEFINED	1,2,5
USI HLDGS CORP	COM	90333H10	12,937	767,763	SH	DEFINED	1,2
UST INC	COM	90291110	222,694	3,840,881	SH	DEFINED	1,2,5,6,8,10,1
UTAH MED PRODS INC	COM	91748810	382	11,200	SH	DEFINED	1,2
UTI WORLDWIDE INC	ORD	G8721010	3,146	128,003	SH	DEFINED	1,2,5,6,12
UTSTARCOM INC	COM	91807610	39,928	4,816,394	SH	DEFINED	1,2,5,6
V F CORP	COM	91820410	212,376	2,570,520	SH	DEFINED	1,2,5,6,7,8,10
VA SOFTWARE CORP	COM	91819B10	4,619	1,146,128	SH	DEFINED	1,2,5
VAALCO ENERGY INC	COM NEW	91851C20	5,754	1,110,850	SH	DEFINED	1,2
VAIL RESORTS INC	COM	91879Q10	32,753	602,844	SH	DEFINED	1,2,6
VALASSIS COMMUNICATI	COM	91886610	23,651	1,375,852	SH	DEFINED	1,2,5,6
VALEANT PHARMACEUTIC	COM	91911X10	35,985	2,081,276	SH	DEFINED	1,2,5,6
VALENCE TECHNOLOGY I	COM	91891410	111	93,924	SH	DEFINED	1,5
VALERO ENERGY CORP N	COM	91913Y10	1,356,039	21,027,118	SH	DEFINED	1,2,5,6,7,8,10
VALERO GP HLDGS LLC	UNIT LLC I	91914G10	233	8,400	SH	DEFINED	1
VALERO L P	COM UT LTD	91913W10	862	12,947	SH	DEFINED	1
VALHI INC NEW	COM	91890510	1,217	92,168	SH	DEFINED	1,2
VALLEY NATL BANCORP	COM	91979410	30,085	1,191,483	SH	DEFINED	1,2,5,12
VALMONT INDS INC	COM	92025310	21,725	375,671	SH	DEFINED	1,2,6
VALSPAR CORP	COM	92035510	67,281	2,417,580	SH	DEFINED	1,2,5,10,12
VALUE LINE INC	COM	92043710	1,367	28,608	SH	DEFINED	1
VALUECLICK INC	COM	92046N10	56,787	2,173,262	SH	DEFINED	1,2,5,6
VALUEVISION MEDIA IN	CL A	92047K10	6,389	516,939	SH	DEFINED	1,2,6
VANDA PHARMACEUTICAL	COM	92165910	529	21,729	SH	DEFINED	1,2
VARIAN INC	COM	92220610	53,150	912,287	SH	DEFINED	1,2,5,6,12
VARIAN MED SYS INC VARIAN	COM	92220P10	168,532	3,533,905	SH	DEFINED	1,2,5,6,7,8,10
SEMICONDUCTOR	COM	92220710	57,891	1,084,503	SH	DEFINED	1,2,5,6,12
VASCO DATA SEC INTL	COM	92230Y10	7,320	409,627	SH	DEFINED	1,2
VCA ANTECH INC	COM	91819410	46,189	1,272,086	SH	DEFINED	1,2,5,6,12

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VECTOR GROUP LTD	COM	92240M10	10,058	537,558	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	42,894	1,499,785	SH	DEFINED	1,2,5
VEECO INSTRS INC							
DEL	COM	92241710	10,051	515,433	SH	DEFINED	1,2,5,6
VENOCO INC	COM	92275P30	2,572	144,017	SH	DEFINED	1,2
VENTANA MED SYS							
INC	COM	92276H10	29,861	712,671	SH	DEFINED	1,2,6,12
VENTAS INC	COM	92276F10	51,289	1,217,394	SH	DEFINED	1,2,3,5
VERASUN ENERGY							
CORP	COM	92336G10	5,532	278,432	SH	DEFINED	1,2,6
VERIFONE HLDGS INC	COM	92342Y10	22,911	623,777	SH	DEFINED	1,2,6,12
VERIGY LTD	SHS	Y9369110	1,012	43,117	SH	DEFINED	1,5,8
VERISIGN INC	COM	92343E10	223,403	8,893,448	SH	DEFINED	1,2,5,6,7,8,10
VERIZON							
COMMUNICATIO	COM	92343V10	3,286,221	86,661,956	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
VERSO							
TECHNOLOGIES I	COM NEW	92531720	14	14,262	SH	DEFINED	1
VERTEX							
PHARMACEUTICA	COM	92532F10	66,587	2,374,700	SH	DEFINED	1,2,5,6,7,8,10
VERTRUE INC	COM	92534N10	20,448	425,023	SH	DEFINED	1,2,6
VESTIN RLTY							
MTG II I	COM	92549X10	133	25,230	SH	DEFINED	1
VIACELL INC	COM	92554J10	184	33,800	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P10	592	14,411	SH	DEFINED	1,2,5
VIACOM INC NEW	CL B	92553P20	701,146	17,055,365	SH	DEFINED	1,2,5,6,7,8,10
VIAD CORP	COM NEW	92552R40	25,895	670,852	SH	DEFINED	1,2,5
VIASAT INC	COM	92552V10	14,416	437,233	SH	DEFINED	1,2,5,6
VIASYS HEALTHCARE							
IN	COM NEW	92553Q20	22,657	666,573	SH	DEFINED	1,2,5
VICAL INC	COM	92560210	98	20,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	186	18,700	SH	DEFINED	1
VICOR CORP	COM	92581510	6,304	629,185	SH	DEFINED	1,2,6
VIEWPOINT CORP	COM	92672P10	96	192,747	SH	DEFINED	1,5
VIEWPOINT FINL							
GROUP	COM	92672710	2,247	129,516	SH	DEFINED	1
VIGNETTE CORP	COM NEW	92673440	10,885	586,167	SH	DEFINED	1,2,5
VILLAGE SUPER MKT							
IN	CL A NEW	92710740	3,604	37,743	SH	DEFINED	1,2
VINEYARD NATL							
BANCOR	COM	92742610	3,438	149,234	SH	DEFINED	1
VION							
PHARMACEUTICALS	COM	92762410	48	28,831	SH	DEFINED	1
VIRAGE LOGIC CORP	COM	92763R10	1,814	249,522	SH	DEFINED	1
VIRCO MFG CO	COM	92765110	100	14,761	SH	DEFINED	1
VIRGIN MEDIA INC	COM	92769L10	95,699	3,790,072	SH	DEFINED	1,2,5,6,7,8,10
VIRGINIA COMM							
BANCOR	COM	92778Q10	5,185	239,487	SH	DEFINED	1,2,6
VIRGINIA FINL							
GROUP	COM	92781010	8,215	316,816	SH	DEFINED	1,2

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VIOPHARMA INC	COM	92824110	26,229	1,827,799	SH	DEFINED	1,2,5,6
VISHAY							
INTERTECHNOLO	COM	92829810	38,840	2,778,274	SH	DEFINED	1,2,5,10,12
VISICU INC	COM	92831L20	591	75,736	SH	DEFINED	1
VISTA GOLD CORP	COM NEW	92792620	170	22,700	SH	DEFINED	1
VISTACARE INC	CL A	92839Y10	1,837	211,129	SH	DEFINED	1,5
VISTAPRINT LIMITED	SHS	G9376220	2,579	67,327	SH	DEFINED	1,2,6
VISTEON CORP	COM	92839U10	20,929	2,450,743	SH	DEFINED	1,2,5,6
VITAL IMAGES INC	COM	92846N10	9,017	271,118	SH	DEFINED	1,2,5
VITAL SIGNS INC	COM	92846910	13,039	250,854	SH	DEFINED	1,2,6
VIVO							
PARTICIPACOES S	SPON ADR P	92855S10	112	31,958	SH	DEFINED	1,2
VIVUS INC	COM	92855110	207	40,400	SH	DEFINED	1,5
VODAFONE GROUP							
PLC N	SPONS ADR	92857W20	11,721	436,380	SH	DEFINED	1,2
VOLCANO							
CORPORATION	COM	92864510	4,688	260,300	SH	DEFINED	1,2,6
VOLCOM INC	COM	92864N10	7,660	222,931	SH	DEFINED	1,2,6
VOLT INFORMATION							
SCI	COM	92870310	13,249	505,897	SH	DEFINED	1,2,5
VOLTERRA							
SEMICONDUCT	COM	92870810	3,834	293,591	SH	DEFINED	1
VOLVO AKTIEBOLAGET	ADR B	92885640	1,462	17,388	SH	DEFINED	1
VONAGE HLDGS CORP	COM	92886T20	1,817	526,763	SH	DEFINED	1,2,6
VORNADO RLTY TR	SH BEN INT	92904210	596,988	5,002,416	SH	DEFINED	1,2,3,5,6,7,8,
VOTORANTIM							
CELULOSE	SPONSORED	92906P10	792	43,280	SH	DEFINED	1,2,7
VULCAN MATLS CO	COM	92916010	307,123	2,636,698	SH	DEFINED	1,2,5,6,7,8,10
W & T OFFSHORE INC	COM	92922P10	5,197	179,653	SH	DEFINED	1,2,6
W HLDG CO INC	COM	92925110	11,181	2,236,122	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	1,077	32,278	SH	DEFINED	1,2
WABASH NATL CORP	COM	92956610	8,982	582,517	SH	DEFINED	1,2
WABTEC CORP	COM	92974010	32,383	938,897	SH	DEFINED	1,2,6,12
WACHOVIA CORP 2ND							
NE	COM	92990310	3,189,208	57,932,936	SH	DEFINED	1,2,5,6,7,8,10
WADDELL & REED							
FINL	CL A	93005910	49,849	2,137,611	SH	DEFINED	1,2,5
WAL MART STORES							
INC	COM	93114210	3,372,906	71,840,383	SH	DEFINED	1,2,5,6,7,8,10
WALGREEN CO	COM	93142210	1,204,514	26,247,847	SH	DEFINED	1,2,5,6,7,8,10
WALTER INDS INC	COM	93317Q10	10,835	437,797	SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	37,748	1,329,149	SH	DEFINED	1,2,6
WARNER CHILCOTT							
LIMI	COM CL A	G9435N10	1,213	81,902	SH	DEFINED	1,2
WARNER MUSIC							
GROUP C	COM	93455010	41,657	2,441,779	SH	DEFINED	1,2,6,10
WARREN RES INC	COM	93564A10	11,443	878,176	SH	DEFINED	1,2,6
WASHINGTON FED INC	COM	93882410	34,120	1,454,404	SH	DEFINED	1,2,5
WASHINGTON GROUP							
INT	COM NEW	93886220	37,304	561,636	SH	DEFINED	1,2,6,12
WASHINGTON MUT INC	COM	93932210	1,051,989	26,052,234	SH	DEFINED	1,2,5,6,7,8,10
WASHINGTON POST CO	CL B	93964010	90,559	118,611	SH	DEFINED	1,2,5,6,7,8,10
WASHINGTON REAL							
ESTA	SH BEN INT	93965310	45,655	1,220,075	SH	DEFINED	1,2,3,5
WASHINGTON TR							
BANCOR	COM	94061010	5,785	215,781	SH	DEFINED	1,2
WASTE CONNECTIONS							
IN	COM	94105310	44,316	1,480,160	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES							
USA	COM	94105710	2,498	90,942	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	752,139	21,858,144	SH	DEFINED	1,2,5,6,7,8,10
WASTE SERVICES							

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INC D	COM NEW	94107520	5,520	555,374	SH	DEFINED	1
WATERS CORP	COM	94184810	251,844	4,342,131	SH	DEFINED	1,2,5,6,7,8,10
WATSCO INC	COM	94262220	23,056	451,462	SH	DEFINED	1,2,6
WATSON							
PHARMACEUTICA	COM	94268310	76,340	2,888,388	SH	DEFINED	1,2,5,6,10,12,
WATSON WYATT							
WORLDWI	CL A	94271210	37,071	761,994	SH	DEFINED	1,2,5,6,12
WATTS WATER							
TECHNOLO	CL A	94274910	18,420	484,346	SH	DEFINED	1,2
WAUSAU PAPER CORP	COM	94331510	11,434	796,267	SH	DEFINED	1,2
WAUWATOSA HLDGS							
INC	COM	94348P10	2,221	127,043	SH	DEFINED	1,2,6
WAVE SYSTEMS CORP	COM NEW	94352630	43	15,939	SH	DEFINED	1
WCA WASTE CORP	COM	92926K10	154	20,300	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	29,775	1,395,267	SH	DEFINED	1,2
WD-40 CO	COM	92923610	9,314	293,736	SH	DEFINED	1,2
WEATHERFORD							
INTERNAT	COM	G9508910	367,047	8,138,507	SH	DEFINED	1,2,5,6,7,8,10
WEB COM INC	COM NEW	94732Q10	75	17,202	SH	DEFINED	1
WEBEX							
COMMUNICATIONS	COM	94767L10	46,784	822,790	SH	DEFINED	1,2,5,6,12
WEBMD HEALTH CORP	CL A	94770V10	3,257	61,882	SH	DEFINED	1,2
WEBMETHODS INC	COM	94768C10	6,792	944,650	SH	DEFINED	1,2,6
WEBSense INC	COM	94768410	35,344	1,537,356	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	3,686	284,642	SH	DEFINED	1
WEBSTER FINL CORP							
CO	COM	94789010	47,319	985,604	SH	DEFINED	1,2,5
WEIGHT WATCHERS							
INTL	COM	94862610	26,765	580,701	SH	DEFINED	1,2,5,12
WEINGARTEN RLTY							
INVS SH BEN	INT	94874110	96,113	2,020,871	SH	DEFINED	1,2,3,5
WEIS MKTS INC	COM	94884910	11,820	264,428	SH	DEFINED	1,2,5
WELLCARE HEALTH							
PLAN	COM	94946T10	235,652	2,764,242	SH	DEFINED	1,2,5,6,10,12
WELLMAN INC	COM	94970210	164	45,547	SH	DEFINED	1
WELLPOINT INC	COM	94973V10	1,616,179	19,928,226	SH	DEFINED	1,2,5,6,7,8,10
WELLS FARGO & CO							
NEW	COM	94974610	3,311,658	96,185,234	SH	DEFINED	1,2,5,6,7,8,10
WELLSFORD REAL							
PPTYs	COM NEW	95024020	155	19,839	SH	DEFINED	1,2
WENDYS INTL INC	COM	95059010	82,754	2,643,913	SH	DEFINED	1,2,5,6,7,8,10
WERNER							
ENTERPRISES I	COM	95075510	22,291	1,226,817	SH	DEFINED	1,2,5
WESBANCO INC	COM	95081010	17,361	562,394	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	7,975	17,337	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	35,952	572,671	SH	DEFINED	1,2,5,6,12
WEST							
BANCORPORATION	CAP STK	95123P10	4,541	300,930	SH	DEFINED	1,2
WEST COAST							
BANCORP O	COM	95214510	12,035	376,433	SH	DEFINED	1,2
WEST MARINE INC	COM	95423510	4,493	246,758	SH	DEFINED	1,2,6
WEST							
PHARMACEUTICAL	COM	95530610	24,650	530,916	SH	DEFINED	1,2,12
WESTAMERICA							
BANCORPO	COM	95709010	36,236	752,254	SH	DEFINED	1,2,5
WESTAR ENERGY INC	COM	95709T10	63,516	2,307,996	SH	DEFINED	1,2,5
WESTELL							
TECHNOLOGIES	CL A	95754110	127	58,510	SH	DEFINED	1,5

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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
WESTERN ALLIANCE BAN	COM	95763810	6,510	209,723	SH	DEFINED	1,2,6
WESTERN DIGITAL CORP	COM	95810210	78,311	4,658,592	SH	DEFINED	1,2,5,6,7,8,10
WESTERN REFNG INC	COM	95931910	16,584	425,013	SH	DEFINED	1,2
WESTERN UN CO WESTFIELD FINANCIAL	COM	95980210	522,273	23,793,736	SH	DEFINED	1,2,5,6,7,8,10
WESTLAKE CHEM CORP	COM	96008P10	2,113	197,063	SH	DEFINED	1
WESTMORELAND COAL CO	COM	96041310	5,147	189,593	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96087810	2,723	135,115	SH	DEFINED	1,2
WESTWOOD ONE INC	COM	96121430	2,505	23,462	SH	DEFINED	1
WET SEAL INC	CL A	96181510	11,721	1,706,103	SH	DEFINED	1,2,5
WEYCO GROUP INC	COM	96184010	8,807	1,344,550	SH	DEFINED	1
WEYERHAEUSER CO	COM	96214910	4,017	154,613	SH	DEFINED	1
WGL HLDGS INC	COM	96216610	440,505	5,893,827	SH	DEFINED	1,2,5,6,7,8,10
W-H ENERGY SVCS INC	COM	92924F10	72,344	2,262,169	SH	DEFINED	1,2,5,6
WHEELING PITTSBURGH	COM	92925E10	28,467	609,053	SH	DEFINED	1,2,5,6
WHIRLPOOL CORP	COM NEW	96314230	5,154	217,578	SH	DEFINED	1,2,5
WHITE ELECTR DESIGNS	COM	96332010	175,329	2,064,878	SH	DEFINED	1,2,5,6,7,8,10
WHITE MTNS INS GROUP	COM	96380110	514	77,110	SH	DEFINED	1,5
WHITING PETE CORP NE	COM	G9618E10	12,255	21,633	SH	DEFINED	1,2,5,12
WHITNEY HLDG CORP	COM	96638710	26,540	673,444	SH	DEFINED	1,2
WHOLE FOODS MKT INC	COM	96661210	25,988	849,852	SH	DEFINED	1,2,5,10
WILD OATS MARKETS IN	COM	96683710	174,201	3,884,085	SH	DEFINED	1,2,5,6,7,8,10
WILEY JOHN & SONS IN	COM	96808B10	8,207	450,926	SH	DEFINED	1,2,6
WILLBROS GROUP INC	CL A	96822320	52,411	1,387,997	SH	DEFINED	1,2,5,6,10,12
WILLIAMS CLAYTON ENE	COM	96919910	207	9,200	SH	DEFINED	1,5,6
WILLIAMS COS INC DEL	COM	96949010	6,092	214,742	SH	DEFINED	1,2
WILLIAMS PARTNERS L	COM	96945710	513,997	18,060,335	SH	DEFINED	1,2,5,6,7,8,10
WILLIAMS SCOTSMAN IN	COM UNIT L	96950F10	1,104	23,129	SH	DEFINED	1,2
WILLIAMS SONOMA INC	COM	96950G10	9,030	459,295	SH	DEFINED	1,2,6
WILLIS GROUP HOLDING	COM	96990410	73,613	2,075,953	SH	DEFINED	1,2,5,6,7,8,10
WILLOW FINANCIAL BAN	SHS	G9665510	6,004	151,699	SH	DEFINED	1,2,5,12
WILMINGTON TRUST COR	COM	97111W10	4,329	335,558	SH	DEFINED	1,2
	COM	97180710	48,679	1,154,354	SH	DEFINED	1,2,5

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WILSHIRE BANCORP INC	COM	97186T10	8,188	499,274	SH	DEFINED	1,6
WILSHIRE ENTERPRISES	COM	97188910	86	17,686	SH	DEFINED	1
WILSONS THE LEATHER	COM	97246310	62	41,294	SH	DEFINED	1
WIMM BILL DANN FOODS	SPONSORED	97263M10	16,107	201,690	SH	DEFINED	1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	16,422	1,652,142	SH	DEFINED	1,2,5,6
WINDSTREAM CORP	COM	97381W10	155,331	10,573,911	SH	DEFINED	1,2,5,6,10,12,
WINN DIXIE STORES IN	COM NEW	97428030	1,076	60,966	SH	DEFINED	1,2
WINNEBAGO INDS INC	COM	97463710	29,332	872,194	SH	DEFINED	1,2,6
WINSTON HOTELS INC	COM	97563A10	13,648	908,057	SH	DEFINED	1,2,3,5
WINTHROP RLTY TR	SH BEN INT	97639110	3,522	532,812	SH	DEFINED	1,3
WINTRUST FINANCIAL C	COM	97650W10	20,862	467,646	SH	DEFINED	1,2,6
WIPRO LTD	SPON ADR 1	97651M10	1,443	91,591	SH	DEFINED	1,2,5
WIRELESS FACILITIES	COM	97653A10	1,297	998,030	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	46	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	106,552	2,196,049	SH	DEFINED	1,2,5,6,7,8,10
WITNESS SYS INC	COM	97742410	14,304	530,775	SH	DEFINED	1,2,6
WJ COMMUNICATIONS IN	COM	92928410	40	23,536	SH	DEFINED	1
WMS INDS INC	COM	92929710	17,266	440,012	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	243	10,214	SH	DEFINED	1
WOLVERINE WORLD WIDE	COM	97809710	33,362	1,167,712	SH	DEFINED	1,2,5,12
WOODWARD GOVERNOR CO	COM	98074510	35,428	860,538	SH	DEFINED	1,2,5
WORLD ACCEP CORP DEL	COM	98141910	19,203	480,686	SH	DEFINED	1,2,6
WORLD FUEL SVCS CORP	COM	98147510	21,312	460,705	SH	DEFINED	1,2,6
WORLD WRESTLING ENTM	CL A	98156Q10	5,655	346,912	SH	DEFINED	1,2
WORLDGATE COMMUNICAT	COM	98156L30	16	22,500	SH	DEFINED	1,5
WORTHINGTON INDS INC	COM	98181110	37,730	1,833,324	SH	DEFINED	1,2,5,6
WPP GROUP PLC	SPON ADR 0	92930940	684	8,999	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	32,014	1,055,513	SH	DEFINED	1,2,6
WRIGHT MED GROUP INC	COM	98235T10	12,929	580,015	SH	DEFINED	1,2,6
WRIGLEY WM JR CO	COM	98252610	306,869	6,025,309	SH	DEFINED	1,2,5,6,7,8,10
WSFS FINL CORP	COM	92932810	11,023	170,951	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,841,650	36,810,913	SH	DEFINED	1,2,5,6,7,8,10
WYNDHAM WORLDWIDE CO	COM	98310W10	175,869	5,149,892	SH	DEFINED	1,2,5,6,7,8,10
WYNN RESORTS LTD	COM	98313410	61,317	646,392	SH	DEFINED	1,2,5,6,7,8,10
XANSER CORP	COM	98389J10	234	42,500	SH	DEFINED	1,5
XCEL ENERGY INC	COM	98389B10	329,899	13,361,629	SH	DEFINED	1,2,5,6,7,8,10
XENOPORT INC	COM	98411C10	8,890	319,109	SH	DEFINED	1,2,6
XERIUM TECHNOLOGIES	COM	98416J10	1,686	210,172	SH	DEFINED	1,2
XEROX CORP	COM	98412110	1,064,384	63,018,618	SH	DEFINED	1,2,5,6,7,8,10
XETHANOL CORP	COM	98420A10	169	66,613	SH	DEFINED	2,5

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XILINX INC	COM	98391910	225,443	8,761,854	SH	DEFINED	1,2,5,6,7,8,10
XL CAP LTD	CL A	G9825510	325,892	4,658,266	SH	DEFINED	1,2,5,6,7,8,10
XM SATELLITE							
RADIO H	CL A	98375910	55,230	4,274,734	SH	DEFINED	1,2,5,6,7,8,10
XOMA LTD	ORD	G9825R10	283	98,041	SH	DEFINED	1,5
X-RITE INC	COM	98385710	5,804	448,167	SH	DEFINED	1
XTO ENERGY INC	COM	98385X10	607,517	11,084,048	SH	DEFINED	1,2,5,6,7,8,10
YAHOO INC	COM	98433210	993,638	31,755,754	SH	DEFINED	1,2,5,6,7,8,10
YARDVILLE NATL							
BANCO	COM	98502110	5,806	159,913	SH	DEFINED	1,2
YOUBET COM INC	COM	98741310	103	34,173	SH	DEFINED	1,5
YOUNG							
BROADCASTING I	CL A	98743410	75	18,745	SH	DEFINED	1
YOUNG INNOVATIONS							
IN	COM	98752010	2,565	94,222	SH	DEFINED	1,6
YRC WORLDWIDE INC	COM	98424910	38,239	950,745	SH	DEFINED	1,2,5
YUM BRANDS INC	COM	98849810	581,357	10,065,053	SH	DEFINED	1,2,5,6,7,8,10
ZALE CORP NEW	COM	98885810	25,852	980,001	SH	DEFINED	1,2,5
ZAPATA CORP	COM PAR \$	98907060	141	19,760	SH	DEFINED	1
ZAREBA SYSTEMS INC	COM	98913110	81	16,900	SH	DEFINED	1
ZEBRA							
TECHNOLOGIES C	CL A	98920710	63,698	1,649,790	SH	DEFINED	1,2,5,8,12
ZENITH NATL INS							
CORP	COM	98939010	35,760	756,505	SH	DEFINED	1,2
ZHONE							
TECHNOLOGIES I	COM	98950P10	2,137	1,723,128	SH	DEFINED	1,5
ZILA INC	COM PAR \$0	98951320	109	51,800	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	548,648	6,423,694	SH	DEFINED	1,2,5,6,7,8,10
ZIONS							
BANCORPORATION	COM	98970110	257,953	3,051,973	SH	DEFINED	1,2,5,6,7,8,10
ZIPREALTY INC	COM	98974V10	1,631	230,300	SH	DEFINED	1
ZIX CORP	COM	98974P10	66	36,465	SH	DEFINED	1
ZOLL MED CORP	COM	98992210	13,583	509,664	SH	DEFINED	1,2
ZOLTEK COS INC	COM	98975W10	9,332	267,160	SH	DEFINED	1,2,5,6
ZORAN CORP	COM	98975F10	23,430	1,376,619	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	8,912	222,144	SH	DEFINED	1,2,6
ZYGO CORP	COM	98985510	5,687	355,220	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	9,444	606,933	SH	DEFINED	1,2,6
TOTAL							
MARKET							
VALUE			521,334,081				