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STATE STREET CORP  
Form 13F-HR  
November 14, 2008

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: September 30, 2008

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA  
----- Boston, Massachusetts November 12, 2008  
[Signature] [City, State] [Date]

Report Type (Check only one):

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

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Form 13F SUMMARY PAGE

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: 11  
 Form 13F Information Table Entry Total: 3,864  
 Form 13F Information Table Value Total: 465,781,975 (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

STATE STREET CORPORATION (STT)  
 FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
1ST SOURCE CORP	COM	33690110	8,366	355,994 SH	DEFINED	1,2
3COM CORP	COM	88553510	22,742	9,760,404 SH	DEFINED	1,2,5
3-D SYS CORP DEL	COM NEW	88554D20	3,530	247,747 SH	DEFINED	1,6
3M CO	COM	88579Y10	3,621,645	53,017,784 SH	DEFINED	1,2,5,6,7,8,
3PAR INC	COM	88580F10	2,410	374,167 SH	DEFINED	1,6
4 KIDS ENTMT INC	COM	35086510	221	31,318 SH	DEFINED	1
8X8 INC NEW	COM	28291410	36	41,863 SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	12,783	1,165,280 SH	DEFINED	1,2,5,6

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A C MOORE ARTS & CRA	COM	00086T10	149	23,767	SH	DEFINED	1,2,5
A D C TELECOMMUNICAT	COM NEW	00088630	16,694	1,975,602	SH	DEFINED	1,2,5,7,10
A H BELO CORP	COM CL A	00128210	1,896	367,505	SH	DEFINED	1,2,5
AAON INC	COM PAR \$0	00036020	3,786	208,120	SH	DEFINED	1
AAR CORP	COM	00036110	18,104	1,091,251	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	29,954	1,106,521	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	53	213,107	SH	DEFINED	1,5
ABAXIS INC	COM	00256710	7,260	368,533	SH	DEFINED	1,2,6
ABB LTD	SPONSORED	00037520	6,438	331,877	SH	DEFINED	1,2
ABBOTT LABS	COM	00282410	2,830,674	49,160,713	SH	DEFINED	1,2,5,6,7,8,
ABERCROMBIE & FITCH	CL A	00289620	117,861	2,987,614	SH	DEFINED	1,2,5,6,7,8,
ABINGTON BANCORP INC	COM	00350L10	3,475	343,383	SH	DEFINED	1
ABIOMED INC	COM	00365410	8,762	493,644	SH	DEFINED	1,2,6
ABITIBIBOWATER INC	COM	00368710	3,403	879,390	SH	DEFINED	1,2,5
ABM INDS INC	COM	00095710	17,043	780,366	SH	DEFINED	1,2,5
ABRAXAS PETE CORP	COM	00383010	1,412	541,007	SH	DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383Y10	5,193	75,308	SH	DEFINED	1,2,5,6,10
ACACIA RESH CORP	ACACIA TCH	00388130	118	39,133	SH	DEFINED	1,5
ACADIA PHARMACEUTICA	COM	00422510	1,557	581,111	SH	DEFINED	1,2,5,6
ACADIA RLTY TR	COM SH BEN	00423910	30,903	1,222,428	SH	DEFINED	1,2,3,5
ACCELRYN INC	COM	00430U10	1,539	280,415	SH	DEFINED	1,5
ACCENTURE LTD BERMUD	CL A	G1150G11	374,782	9,862,674	SH	DEFINED	1,2,5,7,8,10
ACCESS INTEGRATED TE	CL A	00432910	52	36,032	SH	DEFINED	1,5
ACCO BRANDS CORP	COM	00081T10	7,181	952,389	SH	DEFINED	1,2,5
ACCURAY INC	COM	00439710	4,015	497,504	SH	DEFINED	1,2,6
ACCURIDE CORP	COM	00439810	760	474,689	SH	DEFINED	1,6
ACE LTD	SHS	H0023R10	159,976	2,955,409	SH	DEFINED	1,2,5,7,8,10
ACETO CORP	COM	00444610	2,907	303,088	SH	DEFINED	1
ACI WORLDWIDE INC	COM	00449810	20,449	1,167,207	SH	DEFINED	1,2,6,8
ACME COMMUNICATION I	COM	00463110	21	22,503	SH	DEFINED	1
ACME PACKET INC	COM	00476410	2,028	354,011	SH	DEFINED	1,2,6
ACORDA THERAPEUTICS	COM	00484M10	15,235	638,787	SH	DEFINED	1,2,6
ACTEL CORP	COM	00493410	9,654	773,595	SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	44	74,230	SH	DEFINED	1,5
ACTIVIDENTITY CORP	COM	00506P10	103	45,355	SH	DEFINED	1
ACTIVISION BLIZZARD	COM	00507V10	130,641	8,466,706	SH	DEFINED	1,2,5,7,8,10
ACTUANT CORP	CL A NEW	00508X20	30,976	1,227,263	SH	DEFINED	1,2,6
ACTUATE CORP	COM	00508B10	3,373	963,590	SH	DEFINED	1,5
ACUITY BRANDS INC	COM	00508Y10	47,694	1,142,106	SH	DEFINED	1,2,5,6
ACURA PHARMACEUTICAL	COM NEW	00509L70	604	85,962	SH	DEFINED	1
ACXIOM CORP	COM	00512510	28,832	2,299,190	SH	DEFINED	1,2,5,6
ADAPTEC INC	COM	00651F10	7,617	2,322,279	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
ADMINISTAFF INC	COM	00709410	12,149	446,326	SH	DEFINED 1,2,5,6
ADOBE SYS INC	COM	00724F10	686,430	17,391,175	SH	DEFINED 1,2,5,6,7,8,
ADOLOR CORP	COM	00724X10	2,183	632,765	SH	DEFINED 1,5
ADTRAN INC	COM	00738A10	38,861	1,993,919	SH	DEFINED 1,2,5,6,7,8
ADVANCE AMER CASH AD	COM	00739W10	3,283	1,098,147	SH	DEFINED 1,2

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ADVANCE AUTO PARTS I	COM	00751Y10	116,157	2,928,812	SH	DEFINED	1,2,5,7,8,10
ADVANCED ANALOGIC TE	COM	00752J10	3,262	701,556	SH	DEFINED	1,2,6
ADVANCED BATTERY TEC	COM	00752H10	1,925	596,091	SH	DEFINED	1,2
ADVANCED ENERGY INDS	COM	00797310	8,407	614,528	SH	DEFINED	1,2,6
ADVANCED MEDICAL OPT	COM	00763M10	18,431	1,036,596	SH	DEFINED	1,2,5,6,8,10
ADVANCED MICRO DEVIC	NOTE 6.00	007903AL	316	650,000	SH	DEFINED	1
ADVANCED MICRO DEVIC	COM	00790310	98,811	18,821,226	SH	DEFINED	1,2,5,6,7,8,
ADVANCED SEMICONDUCT	SPONSORED	00756M40	14,765	5,813,074	SH	DEFINED	1,4,5,6
ADVANTA CORP	CL A	00794210	50	10,227	SH	DEFINED	1
ADVANTA CORP	CL B	00794220	5,473	665,013	SH	DEFINED	1,2
ADVANTEST CORP	SPON ADR N	00762U20	327	15,320	SH	DEFINED	1
ADVENT SOFTWARE INC	COM	00797410	15,270	433,444	SH	DEFINED	1,2,5,6
ADVENTRX PHARMACEUTI	COM	00764X10	17	87,759	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	8,172	270,943	SH	DEFINED	1,2,6
AECOM TECHNOLOGY COR	COM	00766T10	22,302	912,539	SH	DEFINED	1,2,5,6,10
AEGON N V	NY REGISTR	00792410	851	96,922	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	1,705	85,258	SH	DEFINED	1
AEROPOSTALE	COM	00786510	110,900	3,453,764	SH	DEFINED	1,2,5,6,7,8,
AEROVIRONMENT INC	COM	00807310	4,545	142,253	SH	DEFINED	1,2,6
AES CORP	COM	00130H10	355,088	30,375,363	SH	DEFINED	1,2,5,6,7,8,
AETNA INC NEW	COM	00817Y10	1,021,846	28,298,156	SH	DEFINED	1,2,5,6,7,8,
AFC ENTERPRISES INC	COM	00104Q10	4,037	556,027	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	193,534	3,822,512	SH	DEFINED	1,2,5,6,7,8,
AFFILIATED MANAGERS	COM	00825210	63,632	768,036	SH	DEFINED	1,2,5,6,7,10
AFFYMAX INC	COM	00826A10	3,358	169,155	SH	DEFINED	1,2,6
AFFYMETRIX INC	COM	00826T10	16,194	2,092,197	SH	DEFINED	1,2,5,6,8
AFLAC INC	COM	00105510	1,025,128	17,448,987	SH	DEFINED	1,2,5,6,7,8,
AGCO CORP	COM	00108410	75,455	1,770,824	SH	DEFINED	1,2,5,7,8,10
AGFEED INDUSTRIES IN	COM	00846L10	1,975	250,058	SH	DEFINED	1
AGILENT TECHNOLOGIES	COM	00846U10	329,589	11,112,235	SH	DEFINED	1,2,5,6,7,8,
AGILYSYS INC	COM	00847J10	5,767	571,582	SH	DEFINED	1,2
AGL RES INC	COM	00120410	40,998	1,306,502	SH	DEFINED	1,2,5,10
AGREE REALTY CORP	COM	00849210	3,985	139,347	SH	DEFINED	1,2,3
AGRIUM INC	COM	00891610	337	6,017	SH	DEFINED	1
AIR METHODS CORP	COM PAR \$.	00912830	5,431	191,845	SH	DEFINED	1,2,6
AIR PRODS & CHEMS IN	COM	00915810	508,658	7,426,750	SH	DEFINED	1,2,5,6,7,8,
AIR TRANSPORT SERVIC	COM	00922R10	44	59,583	SH	DEFINED	1,2
AIRCASTLE LTD	COM	G0129K10	6,560	661,939	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	63,193	1,272,777	SH	DEFINED	1,2,5,7,10
AIRSPAN NETWORKS INC	COM	00950H10	6	17,069	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	6,066	2,496,285	SH	DEFINED	1,2,6
AIRVANA INC	COM	00950V10	1,706	289,647	SH	DEFINED	1,2
AK STL HLDG CORP	COM	00154710	144,132	5,560,655	SH	DEFINED	1,2,5,6,7,8,
AKAMAI TECHNOLOGIES	COM	00971T10	87,966	5,043,930	SH	DEFINED	1,2,5,6,7,8,
AKEENA SOLAR INC DE	COM	00972010	961	253,675	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
AKORN INC	COM	00972810	4,088	796,844	SH	DEFINED 1,2,5,6
ALAMO GROUP INC	COM	01131110	1,395	81,816	SH	DEFINED 1

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ALASKA AIR GROUP INC	COM	01165910	23,150	1,135,361	SH	DEFINED	1,2
ALASKA COMMUNICATION	COM	01167P10	8,995	735,458	SH	DEFINED	1,2
ALBANY INTL CORP	CL A	01234810	16,472	602,716	SH	DEFINED	1,2
ALBANY MOLECULAR RES	COM	01242310	15,809	873,927	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	49,224	1,596,097	SH	DEFINED	1,2,5,10
ALBERTO CULVER CO NE	COM	01307810	45,392	1,666,355	SH	DEFINED	1,2,5,6,7,10
ALCATEL-LUCENT	SPONSORED	01390430	5,735	1,493,570	SH	DEFINED	1,2,5,8,12
ALCOA INC	COM	01381710	784,833	34,757,887	SH	DEFINED	1,2,5,6,7,8,
ALCON INC	COM SHS	H0130110	28,424	175,990	SH	DEFINED	1,2,5,7,8,10
ALESCO FINL INC	COM	01448510	45	50,524	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	28,899	656,346	SH	DEFINED	1,2,5,10
ALEXANDERS INC	COM	01475210	32,516	81,290	SH	DEFINED	1,2,3,5,6
ALEXANDRIA REAL ESTA	COM	01527110	112,092	996,373	SH	DEFINED	1,2,3,5,10
ALEXION PHARMACEUTIC	COM	01535110	89,983	2,289,642	SH	DEFINED	1,2,5,6,7,8
ALEXZA PHARMACEUTICA	COM	01538410	1,253	253,625	SH	DEFINED	1
ALFACELL CORP	COM	01540410	25	36,709	SH	DEFINED	1,2
ALICO INC	COM	01623010	2,659	56,066	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	11,067	1,021,922	SH	DEFINED	1,2,5,6
ALKERMES INC	COM	01642T10	49,503	3,722,013	SH	DEFINED	1,2,5,6
ALLEGHANY CORP DEL	COM	01717510	20,601	56,440	SH	DEFINED	1,2,5,10
ALLEGHENY ENERGY INC	COM	01736110	216,334	5,883,424	SH	DEFINED	1,2,5,6,7,8,
ALLEGHENY TECHNOLOGI	COM	01741R10	117,013	3,959,846	SH	DEFINED	1,2,5,6,7,8,
ALLEGHANT TRAVEL CO	COM	01748X10	8,607	243,673	SH	DEFINED	1,2,6
ALLERGAN INC	COM	01849010	486,126	9,439,341	SH	DEFINED	1,2,5,6,7,8,
ALLETE INC	COM NEW	01852230	23,233	522,097	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	141,579	2,233,814	SH	DEFINED	1,2,5,7,8,10
ALLIANCE FIBER OPTIC	COM	01868010	11	10,771	SH	DEFINED	1
ALLIANCE IMAGING INC	COM NEW	01860620	7,792	758,690	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	8,143	2,142,878	SH	DEFINED	1,2,5,6
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	990	31,422	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	4,564	123,326	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	72,893	2,263,043	SH	DEFINED	1,2,5,7,8,10
ALLIANT TECHSYSTEMS	COM	01880410	68,605	730,307	SH	DEFINED	1,2,5,6,10,1
ALLIANZ SE	SP ADR 1/1	01880510	3,078	224,505	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	47,989	4,443,391	SH	DEFINED	1,2,5,7,8,10
ALLIED HEALTHCARE IN	COM	01923A10	52	27,326	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	827	50,309	SH	DEFINED	1
ALLIED NEVADA GOLD C	COM	01934410	3,511	613,819	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	108,317	9,749,505	SH	DEFINED	1,2,5,6,7,10
ALLIED WRLD ASSUR CO	SHS	G0219G20	22,063	621,152	SH	DEFINED	1,2,5,7,10
ALLION HEALTHCARE IN	COM	01961510	229	38,445	SH	DEFINED	1,5
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	5,468	432,238	SH	DEFINED	1,2,5,6
ALLOS THERAPEUTICS I	COM	01977710	6,612	892,293	SH	DEFINED	1,2,5,6
ALLOY INC	NEW COM	01985530	112	14,486	SH	DEFINED	1
ALLSCRIPTS HEALTHCAR	COM	01988P10	12,929	1,039,286	SH	DEFINED	1,2,6,8
ALLSTATE CORP	COM	02000210	981,508	21,281,603	SH	DEFINED	1,2,5,6,7,8,
ALMOST FAMILY INC	COM	02040910	3,073	77,708	SH	DEFINED	1
ALNYLAM PHARMACEUTIC	COM	02043Q10	25,480	880,155	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	PRN CALL DISCRETION	OTHER MA
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ALON USA ENERGY INC	COM	02052010	2,850	211,424	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR	COM	02076X10	60,643	1,179,132	SH	DEFINED	1,2,5,7,8,10
ALPHARMA INC	CL A	02081310	30,628	830,245	SH	DEFINED	1,2,5,6
ALPHATEC HOLDINGS IN	COM	02081G10	1,220	265,172	SH	DEFINED	1
ALTAIR NANOTECHNOLOG	COM	02137310	262	109,119	SH	DEFINED	1,5
ALTERA CORP	COM	02144110	215,836	10,436,948	SH	DEFINED	1,2,5,6,7,8,
ALTRA HOLDINGS INC	COM	02208R10	6,599	447,077	SH	DEFINED	1,2
ALTRIA GROUP INC	COM	02209S10	1,758,226	88,620,267	SH	DEFINED	1,2,5,6,7,8,
ALTUS PHARMACEUTICAL	COM	02216N10	25	22,360	SH	DEFINED	1
ALUMINA LTD	SPONSORED	02220510	283	28,016	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	240	41,236	SH	DEFINED	1,2
AMAG PHARMACEUTICALS	COM	00163U10	10,628	274,416	SH	DEFINED	1,2,5,6
AMAZON COM INC	COM	02313510	710,653	9,767,086	SH	DEFINED	1,2,5,6,7,8,
AMB PROPERTY CORP	COM	00163T10	164,532	3,632,059	SH	DEFINED	1,2,3,5,7,8,
AMBAC FINL GROUP INC	COM	02313910	12,919	5,544,849	SH	DEFINED	1,2,5,12
AMBASSADORS GROUP IN	COM	02317710	5,234	328,991	SH	DEFINED	1,2,6
AMCOL INTL CORP	COM	02341W10	13,768	440,441	SH	DEFINED	1,2
AMCOMP INC	COM	02342J10	1,549	133,546	SH	DEFINED	1
AMCORE FINL INC	COM	02391210	3,575	381,524	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	46,382	1,693,995	SH	DEFINED	1,5,10,12
AMEDISYS INC	COM	02343610	34,758	714,152	SH	DEFINED	1,2,6,7
AMERCO	COM	02358610	8,279	197,441	SH	DEFINED	1,2,6
AMEREN CORP	COM	02360810	284,760	7,295,926	SH	DEFINED	1,2,5,6,7,8,
AMERICA MOVIL SAB DE	SPON ADR L	02364W10	150,330	3,242,657	SH	DEFINED	1,2,4,5,7
AMERICA SVC GROUP IN	COM	02364L10	130	13,673	SH	DEFINED	1,5
AMERICAN APPAREL INC	COM	02385010	3,665	446,913	SH	DEFINED	1,2,6
AMERICAN AXLE & MFG	COM	02406110	5,622	1,048,869	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	42,128	1,243,445	SH	DEFINED	1,2,3
AMERICAN CAP LTD	COM	02503Y10	185,913	7,287,836	SH	DEFINED	1,2,5,6,7,8,
AMERICAN CAPITAL AGE	COM	02503X10	2,317	133,753	SH	DEFINED	1
AMERICAN COMMERCIAL	COM NEW	02519520	7,497	704,647	SH	DEFINED	1,2,6
AMERICAN DAIRY INC	COM	02533410	726	69,445	SH	DEFINED	1
AMERICAN EAGLE OUTFI	COM	02553E10	74,960	4,915,421	SH	DEFINED	1,2,5,7,8,10
AMERICAN ECOLOGY COR	COM NEW	02553340	6,775	244,843	SH	DEFINED	1,2,6
AMERICAN ELEC PWR IN	COM	02553710	586,292	15,832,897	SH	DEFINED	1,2,5,6,7,8,
AMERICAN EQTY INVT L	COM	02567620	10,495	1,399,287	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	1,804,918	50,943,206	SH	DEFINED	1,2,5,6,7,8,
AMERICAN FINL GROUP	COM	02593210	40,694	1,379,463	SH	DEFINED	1,2,5,7,10
AMERICAN GREETINGS C	CL A	02637510	27,394	1,791,617	SH	DEFINED	1,2,5
AMERICAN INTL GROUP	COM	02687410	317,533	95,355,366	SH	DEFINED	1,2,5,6,7,8,
AMERICAN INTL GROUP	UNIT 99/99	02687411	115	13,350	SH	DEFINED	1
AMERICAN LD LEASE IN	COM	02711810	617	31,768	SH	DEFINED	1,2,3,5
AMERICAN MED SYS HLD	COM	02744M10	26,722	1,504,614	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	14,058	162,842	SH	DEFINED	1,2,5,10
AMERICAN OIL & GAS I	COM	02872310	1,260	482,588	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	6,474	997,476	SH	DEFINED	1,2,6
AMERICAN PHYSICIANS	COM	02888410	12,005	283,595	SH	DEFINED	1,2
AMERICAN PUBLIC EDUC	COM	02913V10	7,922	164,083	SH	DEFINED	1,2,6
AMERICAN RAILCAR IND	COM	02916P10	2,382	148,504	SH	DEFINED	1,2,6
AMERICAN REPROGRAPHI	COM	02926310	10,358	600,468	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
AMERICAN SAFETY INS	ORD	G0299510	1,606	106,257 SH	DEFINED	1
AMERICAN SCIENCE & E	COM	02942910	8,289	138,780 SH	DEFINED	1,2,6
AMERICAN SOFTWARE IN	CL A	02968310	1,370	251,322 SH	DEFINED	1
AMERICAN STS WTR CO	COM	02989910	15,558	404,111 SH	DEFINED	1,2
AMERICAN SUPERCONDUCT	COM	03011110	15,866	673,136 SH	DEFINED	1,2,5,6
AMERICAN TECHNOLOGY	COM NEW	03014520	17	30,893 SH	DEFINED	1,2
AMERICAN TOWER CORP	CL A	02991220	440,450	12,244,923 SH	DEFINED	1,2,5,6,7,8,
AMERICAN VANGUARD CO	COM	03037110	4,123	273,420 SH	DEFINED	1,2,6
AMERICAN WOODMARK CO	COM	03050610	6,197	276,037 SH	DEFINED	1,2
AMERICAN WTR WKS CO	COM	03042010	11,579	538,578 SH	DEFINED	1,2,10
AMERICANWEST BANCORP	COM	03058P10	21	16,068 SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	2,489	133,867 SH	DEFINED	1,5
AMERICREDIT CORP	COM	03060R10	20,916	2,064,749 SH	DEFINED	1,2,5,10
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,294	42,537 SH	DEFINED	1,2
AMERIGON INC	COM	03070L30	2,104	319,765 SH	DEFINED	1,5
AMERIGROUP CORP	COM	03073T10	42,809	1,696,095 SH	DEFINED	1,2,5,13
AMERIPRISE FINL INC	COM	03076C10	363,681	9,520,454 SH	DEFINED	1,2,5,6,7,8,
AMERIS BANCORP	COM	03076K10	3,948	265,840 SH	DEFINED	1
AMERISAFE INC	COM	03071H10	6,040	331,851 SH	DEFINED	1,2
AMERISOURCEBERGEN CO	COM	03073E10	213,408	5,668,214 SH	DEFINED	1,2,5,6,7,8,
AMERISTAR CASINOS IN	COM	03070Q10	6,310	444,647 SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	13	12,400 SH	DEFINED	1
AMERON INTL INC	COM	03071010	10,766	150,261 SH	DEFINED	1,2
AMES NATL CORP	COM	03100110	1,771	68,247 SH	DEFINED	1
AMETEK INC NEW	COM	03110010	72,766	1,784,804 SH	DEFINED	1,2,5,10
AMGEN INC	NOTE 0.12	031162AN	916	1,000,000 SH	DEFINED	1
AMGEN INC	COM	03116210	2,183,895	36,846,558 SH	DEFINED	1,2,5,6,7,8,
AMICAS INC	COM	00171210	111	45,523 SH	DEFINED	1
AMICUS THERAPEUTICS	COM	03152W10	3,274	216,506 SH	DEFINED	1,2
AMKOR TECHNOLOGY INC	COM	03165210	19,194	3,013,195 SH	DEFINED	1,2,5,6
AMN HEALTHCARE SERVI	COM	00174410	13,144	748,119 SH	DEFINED	1,2,6
AMPAL AMERN ISRAEL C	CL A	03201510	843	272,782 SH	DEFINED	1
AMPCO-PITTSBURGH COR	COM	03203710	5,087	196,392 SH	DEFINED	1,2,6
AMPHENOL CORP NEW	CL A	03209510	210,745	5,250,240 SH	DEFINED	1,2,5,6,7,8,
AMR CORP	COM	00176510	40,203	4,094,040 SH	DEFINED	1,2,5,7,10
AMREP CORP NEW	COM	03215910	1,105	26,063 SH	DEFINED	1
AMSURG CORP	COM	03232P40	16,886	662,961 SH	DEFINED	1,2
AMTRUST FINANCIAL SE	COM	03235930	7,761	571,079 SH	DEFINED	1,2,6
AMYLIN PHARMACEUTICA	COM	03234610	59,551	2,945,136 SH	DEFINED	1,2,5,7,8,10
ANADARKO PETE CORP	COM	03251110	856,765	17,661,615 SH	DEFINED	1,2,5,6,7,8,
ANADIGICS INC	COM	03251510	2,725	969,728 SH	DEFINED	1,2,5,6
ANADYS PHARMACEUTICA	COM	03252Q40	85	31,929 SH	DEFINED	1
ANALOG DEVICES INC	COM	03265410	263,554	10,002,062 SH	DEFINED	1,2,5,6,7,8,
ANALOGIC CORP	COM PAR \$0	03265720	13,174	264,760 SH	DEFINED	1,2,6
ANALYSTS INTL CORP	COM	03268110	19	17,048 SH	DEFINED	1
ANAREN INC	COM	03274410	2,731	269,039 SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	2,995	407,429 SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	10,520	298,685 SH	DEFINED	1,2
ANESIVA INC COM	COM	03460L10	16	10,685 SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	8,343	528,062 SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
ANGLO AMERN PLC	ADR NEW	03485P20	229	13,696	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	1,540,669	23,746,435	SH	DEFINED	1,2,5,6,7,8,
ANIKA THERAPEUTICS I	COM	03525510	80	11,120	SH	DEFINED	1,5
ANIMAL HEALTH INTL I	COM	03525N10	114	13,820	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	35,121	590,162	SH	DEFINED	1,2,5
ANNALY CAP MGMT INC	COM	03571040	164,223	12,209,893	SH	DEFINED	1,2,5,7,8,10
ANNTAYLOR STORES COR	COM	03611510	50,179	2,431,160	SH	DEFINED	1,2,5,7,10
ANSYS INC	COM	03662Q10	62,617	1,653,464	SH	DEFINED	1,2,5,6,7,8,
ANTHRACITE CAP INC	COM	03702310	7,889	1,471,795	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	39	24,522	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	11,164	1,885,875	SH	DEFINED	1,2
AON CORP	COM	03738910	732,376	16,289,500	SH	DEFINED	1,2,5,6,7,8,
APAC CUSTOMER SERVIC	COM	00185E10	29	13,595	SH	DEFINED	1
APACHE CORP	COM	03741110	1,456,037	13,962,765	SH	DEFINED	1,2,5,6,7,8,
APARTMENT INVT & MGM	CL A	03748R10	242,519	6,925,157	SH	DEFINED	1,2,3,5,6,7,
APCO ARGENTINA INC C	ORD	03748910	2,096	74,047	SH	DEFINED	1,2
APEX SILVER MINES LT	ORD	G0407410	1,323	769,450	SH	DEFINED	1,2,5,6
APOGEE ENTERPRISES I	COM	03759810	17,593	1,170,533	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	254,558	4,292,714	SH	DEFINED	1,2,5,6,7,8,
APOLLO INVT CORP	COM	03761U10	53,542	3,140,291	SH	DEFINED	1,2,5
APPLE INC	COM	03783310	3,232,833	28,443,018	SH	DEFINED	1,2,5,6,7,8,
APPLIED BIOSYSTEMS I	COM	03814910	239,005	6,978,245	SH	DEFINED	1,2,5,6,7,8,
APPLIED ENERGETICS I	COM	03819M10	41	48,138	SH	DEFINED	1,6
APPLIED INDL TECHNOL	COM	03820C10	31,860	1,183,061	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	644,218	42,578,880	SH	DEFINED	1,2,5,6,7,8,
APPLIED MICRO CIRCUI	COM NEW	03822W40	7,171	1,199,246	SH	DEFINED	1,2,5,6
APPLIED SIGNAL TECHN	COM	03823710	4,442	255,558	SH	DEFINED	1,2
APPROACH RESOURCES I	COM	03834A10	1,586	109,699	SH	DEFINED	1,6
APRIA HEALTHCARE GRO	COM	03793310	25,895	1,419,656	SH	DEFINED	1,2,5
APTARGROUP INC	COM	03833610	44,673	1,142,233	SH	DEFINED	1,2,5,10
AQUA AMERICA INC	COM	03836W10	44,789	2,519,044	SH	DEFINED	1,2,5,7,8,10
ARACRUZ CELULOSE S A	SPON ADR P	03849620	437	11,908	SH	DEFINED	1,2
ARBITRON INC	COM	03875Q10	21,965	491,497	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	3,155	315,534	SH	DEFINED	1,2
ARCADIA RES INC	COM	03920910	11	49,960	SH	DEFINED	1,5
ARCELORMITTAL SA LUX	NY REGISTR	03938L10	320	6,475	SH	DEFINED	1
ARCH CAP GROUP LTD	ORD	G0450A10	92,745	1,269,964	SH	DEFINED	1,2,5,10
ARCH CHEMICALS INC	COM	03937R10	17,457	494,529	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	101,989	3,100,897	SH	DEFINED	1,2,5,7,8,10
ARCHER DANIELS MIDLA	NOTE 0.87	039483AW	404	500,000	SH	DEFINED	1
ARCHER DANIELS MIDLA	COM	03948310	472,893	21,583,426	SH	DEFINED	1,2,5,6,7,8,
ARCSIGHT INC	COM	03966610	776	101,727	SH	DEFINED	1
ARCTIC CAT INC	COM	03967010	507	55,448	SH	DEFINED	1
ARDEA BIOSCIENCES IN	COM	03969P10	1,894	136,937	SH	DEFINED	1
ARDEN GROUP INC	CL A	03976210	3,977	27,311	SH	DEFINED	1,2
ARENA PHARMACEUTICAL	COM	04004710	6,156	1,231,281	SH	DEFINED	1,2,5,6,8
ARENA RESOURCES INC	COM	04004910	25,897	666,585	SH	DEFINED	1,2,5,6
ARES CAP CORP	COM	04010L10	15,264	1,463,452	SH	DEFINED	1,2
ARGO GROUP INTL HLDG	COM	G0464B10	19,019	516,114	SH	DEFINED	1,2,5
ARGON ST INC	COM	04014910	5,932	252,547	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/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
ARIAD PHARMACEUTICAL	COM	04033A10	2,751	1,113,563	SH		DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	21,287	1,506,498	SH		DEFINED	1,2,5
ARKANSAS BEST CORP D	COM	04079010	21,645	642,481	SH		DEFINED	1,2
ARLINGTON TANKERS LT	COM	G0489910	2,562	166,588	SH		DEFINED	1
ARM HLDGS PLC	SPONSORED	04206810	153	29,474	SH		DEFINED	1
ARMSTRONG WORLD INDS	COM	04247X10	10,528	364,282	SH		DEFINED	1,2,7,8,10
ARQULE INC	COM	04269E10	2,183	678,030	SH		DEFINED	1,2
ARRAY BIOPHARMA INC	COM	04269X10	5,242	682,517	SH		DEFINED	1,2,5,6
ARRIS GROUP INC	COM	04269Q10	21,703	2,807,691	SH		DEFINED	1,2,5,8
ARROW ELECTRS INC	COM	04273510	112,155	4,277,459	SH		DEFINED	1,2,5,7,8,10
ARROW FINL CORP	COM	04274410	4,763	161,950	SH		DEFINED	1,2,5
ARROWHEAD RESH CORP	COM	04279710	16	15,010	SH		DEFINED	1,5
ART TECHNOLOGY GROUP	COM	04289L10	7,250	2,059,683	SH		DEFINED	1,2,5,6
ARTESIAN RESOURCES C	CL A	04311320	234	13,973	SH		DEFINED	1
ARTHROCARE CORP	COM	04313610	16,090	580,461	SH		DEFINED	1,2,6
ARUBA NETWORKS INC	COM	04317610	3,736	728,213	SH		DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	24,769	1,899,441	SH		DEFINED	1,2,5
ASBURY AUTOMOTIVE GR	COM	04343610	9,153	794,543	SH		DEFINED	1,2,5
ASCENT SOLAR TECHNOL	COM	04363510	378	62,096	SH		DEFINED	1
ASHFORD HOSPITALITY	COM SHS	04410310	16,720	4,128,407	SH		DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	60,808	2,079,627	SH		DEFINED	1,2,5,6,10,11
ASHWORTH INC	COM	04516H10	168	50,055	SH		DEFINED	1,5
ASIAINFO HLDGS INC	COM	04518A10	5,389	587,070	SH		DEFINED	1,2,6
ASML HOLDING N V	NY REG SHS	N0705918	179	10,168	SH		DEFINED	1
ASPECT MED SYS INC	COM	04523510	65	12,517	SH		DEFINED	1
ASPEN INSURANCE HOLD	SHS	G0538410	81,952	2,980,066	SH		DEFINED	1,2,7,8,13
ASPENBIO PHARMA INC	COM	04534610	92	14,678	SH		DEFINED	1
ASSET ACCEP CAP CORP	COM	04543P10	2,394	227,162	SH		DEFINED	1,2
ASSISTED LIVING CONC	CL A	04544X10	5,574	875,053	SH		DEFINED	1,2,5,6
ASSOCIATED BANC CORP	COM	04548710	83,690	4,194,972	SH		DEFINED	1,2,5,7,8,10
ASSOCIATED ESTATES R	COM	04560410	10,889	835,686	SH		DEFINED	1,2,3,5
ASSURANT INC	COM	04621X10	299,541	5,446,192	SH		DEFINED	1,2,5,6,7,8,10
ASSURED GUARANTY LTD	COM	G0585R10	17,490	1,075,652	SH		DEFINED	1,2
ASTA FDG INC	COM	04622010	76	10,822	SH		DEFINED	1
ASTEC INDS INC	COM	04622410	10,806	350,499	SH		DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	30,776	1,484,625	SH		DEFINED	1,2,5,10,12
ASTRAZENECA PLC	SPONSORED	04635310	155,142	3,535,588	SH		DEFINED	1,5
ASYST TECHNOLOGY COR	COM	04648X10	1,814	755,662	SH		DEFINED	1,5
AT&T INC	COM	00206R10	5,617,954	201,216,121	SH		DEFINED	1,2,5,6,7,8,10
ATC TECHNOLOGY CORP	COM	00211W10	14,151	596,079	SH		DEFINED	1,2,5
ATHENAHEALTH INC	COM	04685W10	9,646	289,921	SH		DEFINED	1,2,6
ATHEROGENICS INC	COM	04743910	16	46,755	SH		DEFINED	1
ATHEROS COMMUNICATIO	COM	04743P10	24,826	1,052,831	SH		DEFINED	1,2,5,6
ATLANTIC TELE NETWORK	COM NEW	04907920	4,356	155,567	SH		DEFINED	1,2
ATLAS AIR WORLDWIDE	COM NEW	04916420	9,217	228,655	SH		DEFINED	1,2,6
ATLAS AMER INC	COM	04916710	21,023	616,342	SH		DEFINED	1,2,5,6
ATLAS ENERGY RESOURC	COM	04930310	1,178	45,664	SH		DEFINED	1,2
ATLAS PIPELINE PARTN	UNIT L P I	04939210	1,338	52,506	SH		DEFINED	1,2
ATMEL CORP	COM	04951310	26,850	7,920,363	SH		DEFINED	1,2,5,6,10
ATMI INC	COM	00207R10	11,835	658,225	SH		DEFINED	1,2,5,6

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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/ INVESTMENT DISCRETION	OTHER MA
ATMOS ENERGY CORP	COM	04956010	31,938	1,199,764 SH	DEFINED	1,2,5,10
ATP OIL & GAS CORP	COM	00208J10	12,536	703,880 SH	DEFINED	1,2,5,6
ATRIION CORP	COM	04990410	1,767	17,148 SH	DEFINED	1
ATS MED INC	COM	00208310	82	28,307 SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	27,117	744,975 SH	DEFINED	1,2,5,6,10
AU OPTRONICS CORP	SPONSORED	00225510	6,378	561,460 SH	DEFINED	1,6
AUDICODES LTD	ORD	M1534210	112	44,449 SH	DEFINED	1,2
AUDIOVOX CORP	CL A	05075710	2,972	317,222 SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	10	79,181 SH	DEFINED	1,5
AUTHENTEC INC	COM	05266010	794	369,444 SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	16	35,394 SH	DEFINED	1,2
AUTOBYTEL INC	COM	05275N10	65	60,576 SH	DEFINED	1,5
AUTODESK INC	COM	05276910	239,133	7,127,666 SH	DEFINED	1,2,5,6,7,8,
AUTOLIV INC	COM	05280010	29,723	880,685 SH	DEFINED	1,2,5,7,10,1
AUTOMATIC DATA PROCE	COM	05301510	703,185	16,448,774 SH	DEFINED	1,2,5,6,7,8,
AUTONATION INC	COM	05329W10	40,462	3,599,820 SH	DEFINED	1,2,5,6,7,10
AUTOZONE INC	COM	05333210	282,776	2,292,652 SH	DEFINED	1,2,5,6,7,8,
AUXILIUM PHARMACEUTI	COM	05334D10	22,469	693,478 SH	DEFINED	1,2,5,6
AVALONBAY CMNTYS INC	COM	05348410	389,407	3,956,580 SH	DEFINED	1,2,3,5,6,7,
AVANEX CORP	COM NEW	05348W30	895	191,279 SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	21	35,603 SH	DEFINED	1,5
AVANT IMMUNOTHERAPEU	COM NEW	05349120	5,179	445,328 SH	DEFINED	1,2
AVATAR HLDGS INC	COM	05349410	3,695	111,960 SH	DEFINED	1,2,5,6
AVENTINE RENEWABLE E	COM	05356X40	1,513	478,664 SH	DEFINED	1,2
AVERY DENNISON CORP	COM	05361110	149,209	3,354,509 SH	DEFINED	1,2,5,6,7,8,
AVI BIOPHARMA INC	COM	00234610	80	66,397 SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	14,135	587,477 SH	DEFINED	1,2,5
AVIGEN INC	COM	05369010	105	26,202 SH	DEFINED	1,5
AVIS BUDGET GROUP	COM	05377410	19,691	3,430,401 SH	DEFINED	1,2,5,7,10
AVISTA CORP	COM	05379B10	35,101	1,616,810 SH	DEFINED	1,2,5
AVNET INC	COM	05380710	108,089	4,388,494 SH	DEFINED	1,2,5,7,8,10
AVOCENT CORP	COM	05389310	29,140	1,424,226 SH	DEFINED	1,2,5,7
AVON PRODS INC	COM	05430310	607,758	14,620,121 SH	DEFINED	1,2,5,6,7,8,
AVX CORP NEW	COM	00244410	16,838	1,652,396 SH	DEFINED	1,2,5,7,10
AWARE INC MASS	COM	05453N10	66	21,260 SH	DEFINED	1
AXA	SPONSORED	05453610	2,256	69,064 SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	3,209	1,887,436 SH	DEFINED	1,2,5,6
AXIS CAPITAL HOLDING	SHS	G0692U10	82,386	2,598,120 SH	DEFINED	1,2,5,7,8,10
AXSYS TECHNOLOGIES I	COM	05461510	7,461	126,580 SH	DEFINED	1,2,6
AXT INC	COM	00246W10	49	26,049 SH	DEFINED	1,2
AZZ INC	COM	00247410	7,991	193,162 SH	DEFINED	1,2,5
B & G FOODS INC NEW	CL A	05508R10	1,819	254,370 SH	DEFINED	1,2
BADGER METER INC	COM	05652510	10,676	227,392 SH	DEFINED	1,2,6
BAIDU COM INC	SPON ADR R	05675210	2,297	9,254 SH	DEFINED	1,7
BAKER HUGHES INC	COM	05722410	654,997	10,819,241 SH	DEFINED	1,2,5,6,7,8,
BAKER MICHAEL CORP	COM	05714910	4,594	132,017 SH	DEFINED	1,2
BALCHEM CORP	COM	05766520	7,764	291,103 SH	DEFINED	1,2
BALDOR ELEC CO	COM	05774110	23,772	825,136 SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	3,805	158,745 SH	DEFINED	1,2

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BALL CORP COM 05849810 139,120 3,522,916 SH DEFINED 1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
BALLY TECHNOLOGIES I	COM	05874B10	27,335	902,726	SH	DEFINED	1,2,5,6
BANCFIRST CORP	COM	05945F10	7,218	149,354	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	6,262	387,233	SH	DEFINED	1,2,5,7,8,12
BANCO BRADESCO S A	SP ADR PFD	05946030	42,580	2,644,702	SH	DEFINED	1,2,4,7
BANCO DE CHILE	SPONSORED	05952010	273	6,789	SH	DEFINED	1
BANCO ITAU HLDG FINA	SP ADR 500	05960220	15,413	880,730	SH	DEFINED	1,2
BANCO LATINOAMERICAN	CL E	P1699413	12,524	868,517	SH	DEFINED	1,2
BANCO MACRO SA	SPON ADR B	05961W10	6,428	347,440	SH	DEFINED	1,2,5
BANCO SANTANDER CHIL	SP ADR REP	05965X10	5,233	122,303	SH	DEFINED	1,2,5
BANCO SANTANDER SA	ADR	05964H10	3,980	264,950	SH	DEFINED	1,2
BANCOLOMBIA S A	SPON ADR P	05968L10	76,579	2,691,704	SH	DEFINED	1,2,5,7
BANCORP INC DEL	COM	05969A10	59	11,875	SH	DEFINED	1
BANCORPSOUTH INC	COM	05969210	55,950	1,988,995	SH	DEFINED	1,2,5,10
BANCTRUST FINANCIAL	COM	05978R10	3,520	268,273	SH	DEFINED	1
BANK HAWAII CORP	COM	06254010	113,202	2,117,899	SH	DEFINED	1,2,5,7,10,11
BANK MONTREAL QUE	COM	06367110	268	6,210	SH	DEFINED	1
BANK MUTUAL CORP NEW	COM	06375010	9,746	858,682	SH	DEFINED	1,2,5
BANK NOVA SCOTIA HAL	COM	06414910	4,761	103,415	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	6,558,800	187,394,299	SH	DEFINED	1,2,5,6,7,8,9,10,11,12
BANK OF GRANITE CORP	COM	06240110	59	24,694	SH	DEFINED	1,5
BANK OF NEW YORK MEL	COM	06405810	1,556,459	47,773,435	SH	DEFINED	1,2,5,6,7,8,9,10,11,12
BANK OF THE OZARKS I	COM	06390410	5,261	194,865	SH	DEFINED	1,2,6
BANKFINANCIAL CORP	COM	06643P10	6,314	430,101	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	8,458	217,377	SH	DEFINED	1,2,6
BANKUNITED FINL CORP	CL A	06652B10	34	44,578	SH	DEFINED	1
BANNER CORP	COM	06652V10	3,079	256,333	SH	DEFINED	1,2
BARCLAYS BK PLC	IPMS INDIA	06739F29	30,831	681,249	SH	DEFINED	4
BARCLAYS PLC	ADR	06738E20	2,511	101,640	SH	DEFINED	1,2
BARD C R INC	COM	06738310	292,352	3,081,610	SH	DEFINED	1,2,5,6,7,8,9,10,11,12
BARE ESCENTUALS INC	COM	06751110	5,456	501,928	SH	DEFINED	1,2,5,10
BARNES & NOBLE INC	COM	06777410	30,946	1,186,568	SH	DEFINED	1,2,5,10
BARNES GROUP INC	COM	06780610	17,928	886,655	SH	DEFINED	1,2
BARR PHARMACEUTICALS	COM	06830610	214,291	3,281,643	SH	DEFINED	1,2,5,6,7,8,9,10,11,12
BARRETT BILL CORP	COM	06846N10	35,674	1,110,990	SH	DEFINED	1,2,6
BARRICK GOLD CORP	COM	06790110	1,096	29,819	SH	DEFINED	1,5
BASIC ENERGY SVCS IN	COM	06985P10	13,874	651,383	SH	DEFINED	1,2,6
BASIN WTR INC	COM	07011T30	22	12,156	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	382	44,664	SH	DEFINED	1,2,5
BAUER EDDIE HLDGS IN	COM	07162510	155	28,880	SH	DEFINED	1
BAXTER INTL INC	COM	07181310	1,513,239	23,057,124	SH	DEFINED	1,2,5,6,7,8,9,10,11,12
BB&T CORP	COM	05493710	830,712	21,976,495	SH	DEFINED	1,2,5,6,7,8,9,10,11,12
BBVA BANCO FRANCES S	SPONSORED	07329M10	231	48,337	SH	DEFINED	1,2
BCE INC	COM NEW	05534B76	242	6,976	SH	DEFINED	1,2,5
BE AEROSPACE INC	COM	07330210	28,253	1,784,777	SH	DEFINED	1,2,5,6,10
BEACON POWER CORP	COM	07367710	1,571	1,083,262	SH	DEFINED	1
BEACON ROOFING SUPPL	COM	07368510	12,985	831,297	SH	DEFINED	1,2,5,6

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BEARINGPOINT INC	COM	07400210	1,735	3,336,565	SH	DEFINED	1,2,5,6
BEAZER HOMES USA INC	COM	07556Q10	4,132	690,986	SH	DEFINED	1,2,5
BEBE STORES INC	COM	07557110	5,548	567,854	SH	DEFINED	1,2,6
BECKMAN COULTER INC	COM	07581110	100,122	1,410,374	SH	DEFINED	1,2,5,7,8,10

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
BECTON DICKINSON & C	COM	07588710	1,061,236	13,222,480	SH	DEFINED 1,2,5,6,7,8,
BED BATH & BEYOND IN	COM	07589610	257,639	8,202,460	SH	DEFINED 1,2,5,6,7,8,
BEL FUSE INC	CL B	07734730	5,614	197,203	SH	DEFINED 1,2,6
BELDEN INC	COM	07745410	29,393	924,613	SH	DEFINED 1,2,5
BELO CORP	COM SER A	08055510	13,063	2,191,783	SH	DEFINED 1,2,5
BEMIS INC	COM	08143710	92,210	3,518,130	SH	DEFINED 1,2,5,6,7,10
BENCHMARK ELECTRS IN	COM	08160H10	22,227	1,578,619	SH	DEFINED 1,2,5
BENEFICIAL MUTUAL BA	COM	08173R10	6,657	526,247	SH	DEFINED 1,2,6
BENIHANA INC	CL A	08204720	48	10,415	SH	DEFINED 1
BERKLEY W R CORP	COM	08442310	85,700	3,639,049	SH	DEFINED 1,2,5,7,8,10
BERKSHIRE HATHAWAY I	CL B	08467020	815,708	185,599	SH	DEFINED 1,2,5,7,8,10
BERKSHIRE HILLS BANC	COM	08468010	7,317	228,671	SH	DEFINED 1,2,5
BERRY PETE CO	CL A	08578910	37,990	980,897	SH	DEFINED 1,2,6
BEST BUY INC	COM	08651610	502,687	13,404,980	SH	DEFINED 1,2,5,6,7,8,
BEVERLY HILLS BANCOR	COM	08786610	16	12,700	SH	DEFINED 1
BGC PARTNERS INC	CL A	05541T10	2,751	641,227	SH	DEFINED 1,2,6
BHP BILLITON LTD	SPONSORED	08860610	6,221	119,660	SH	DEFINED 1,2
BHP BILLITON PLC	SPONSORED	05545E20	2,217	48,289	SH	DEFINED 1
BIDZ COM INC	COM	08883T20	519	59,926	SH	DEFINED 1
BIG 5 SPORTING GOODS	COM	08915P10	4,307	417,306	SH	DEFINED 1,2
BIG LOTS INC	COM	08930210	137,183	4,929,316	SH	DEFINED 1,2,5,6,7,10
BIGBAND NETWORKS INC	COM	08975050	1,545	418,610	SH	DEFINED 1,2,6
BIO RAD LABS INC	CL A	09057220	37,220	375,509	SH	DEFINED 1,2,5,6
BIOANALYTICAL SYS IN	COM	09058M10	66	14,300	SH	DEFINED 1
BIOCRYST PHARMACEUTI	COM	09058V10	110	35,012	SH	DEFINED 1,2,5
BIODEL INC	COM	09064M10	463	138,201	SH	DEFINED 1,2
BIOFORM MEDICAL INC	COM	09065G10	866	220,881	SH	DEFINED 1,2
BIOGEN IDEC INC	COM	09062X10	561,772	11,170,641	SH	DEFINED 1,2,5,6,7,8,
BIOLASE TECHNOLOGY I	COM	09091110	107	56,825	SH	DEFINED 1,5
BIOMARIN PHARMACEUTI	COM	09061G10	53,827	2,031,980	SH	DEFINED 1,2,5,6,10
BIOMED REALTY TRUST	COM	09063H10	64,638	2,443,799	SH	DEFINED 1,2,3,5
BIOMIMETIC THERAPEUT	COM	09064X10	2,628	237,584	SH	DEFINED 1,2
BIO-REFERENCE LABS I	COM \$ .01 N	09057G60	5,301	183,422	SH	DEFINED 1
BIOSANTE PHARMACEUTI	COM NEW	09065V20	53	10,780	SH	DEFINED 1
BIOSCRIP INC	COM	09069N10	139	46,747	SH	DEFINED 1,5
BJ SVCS CO	COM	05548210	229,254	11,984,009	SH	DEFINED 1,2,5,6,7,8,
BJS RESTAURANTS INC	COM	09180C10	3,406	285,280	SH	DEFINED 1,2,6
BJS WHOLESALE CLUB I	COM	05548J10	65,189	1,677,524	SH	DEFINED 1,2,5,6,7,10
BLACK & DECKER CORP	COM	09179710	113,259	1,864,353	SH	DEFINED 1,2,5,6,7,8,
BLACK BOX CORP DEL	COM	09182610	12,954	375,156	SH	DEFINED 1,2,5
BLACK HILLS CORP	COM	09211310	37,140	1,195,380	SH	DEFINED 1,2,5
BLACKBAUD INC	COM	09227Q10	14,562	789,269	SH	DEFINED 1,2,6
BLACKBOARD INC	COM	09193550	20,430	507,082	SH	DEFINED 1,2,5,6

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BLACKROCK INC	COM	09247X10	37,129	190,897	SH	DEFINED	1,2,5,10
BLACKROCK KELSO CAPI	COM	09253310	1,577	136,810	SH	DEFINED	1,2
BLACKSTONE GROUP L P	COM UNIT L	09253U10	2,677	174,482	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	247,376	10,873,684	SH	DEFINED	1,2,5,6,7,8,
BLOCKBUSTER INC	CL A	09367910	9,672	4,717,925	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	68	51,545	SH	DEFINED	1,5
BLOUNT INTL INC NEW	COM	09518010	6,770	608,309	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
BLUE COAT SYSTEMS IN	COM NEW	09534T50	9,817	691,836	SH	DEFINED 1,2,5,6
BLUE DOLPHIN ENERGY	COM NEW	09539520	11	13,338	SH	DEFINED 1,2
BLUE NILE INC	COM	09578R10	10,299	240,232	SH	DEFINED 1,2,6
BLUEGREEN CORP	COM	09623110	1,694	245,220	SH	DEFINED 1
BLUELINX HLDGS INC	COM	09624H10	477	90,095	SH	DEFINED 1
BLYTH INC	COM	09643P10	12,511	1,103,262	SH	DEFINED 1,2,5
BMB MUNAI INC	COM	09656A10	3,095	745,821	SH	DEFINED 1,7
BMC SOFTWARE INC	COM	05592110	265,582	9,276,359	SH	DEFINED 1,2,5,6,7,8,
BMP SUNSTONE CORP	COM	05569C10	2,035	293,279	SH	DEFINED 1
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,002	48,650	SH	DEFINED 1,2
BOB EVANS FARMS INC	COM	09676110	27,182	996,032	SH	DEFINED 1,2,5
BOEING CO	COM	09702310	1,859,382	32,421,664	SH	DEFINED 1,2,5,6,7,8,
BOISE INC	COM	09746Y10	800	512,743	SH	DEFINED 1,2
BOK FINL CORP	COM NEW	05561Q20	26,206	541,341	SH	DEFINED 1,2,5,10
BOLT TECHNOLOGY CORP	COM	09769810	1,486	102,667	SH	DEFINED 1
BON-TON STORES INC	COM	09776J10	2,116	778,114	SH	DEFINED 1,5
BOOKHAM INC	COM	09856E10	1,406	1,244,429	SH	DEFINED 1,5
BOOTS & COOTS/INTL W	COM NEW	09946950	89	46,100	SH	DEFINED 1
BORDERS GROUP INC	COM	09970910	9,118	1,390,008	SH	DEFINED 1,2,5
BORGWARNER INC	COM	09972410	71,540	2,183,109	SH	DEFINED 1,2,5,7,8,10
BORLAND SOFTWARE COR	COM	09984910	86	56,436	SH	DEFINED 1,5
BOSTON BEER INC	CL A	10055710	10,033	211,266	SH	DEFINED 1,2,6
BOSTON PRIVATE FINL	COM	10111910	18,879	2,160,043	SH	DEFINED 1,2
BOSTON PROPERTIES IN	COM	10112110	582,180	6,215,889	SH	DEFINED 1,2,3,5,6,7,
BOSTON SCIENTIFIC CO	COM	10113710	589,286	48,026,602	SH	DEFINED 1,2,5,6,7,8,
BOTTOMLINE TECH DEL	COM	10138810	3,340	321,108	SH	DEFINED 1
BOVIE MEDICAL CORP	COM	10211F10	111	16,274	SH	DEFINED 1,5
BOWNE & CO INC	COM	10304310	7,583	656,543	SH	DEFINED 1,2
BOYD GAMING CORP	COM	10330410	9,060	967,924	SH	DEFINED 1,2,5,10
BP PLC	SPONSORED	05562210	2,500,394	49,838,426	SH	DEFINED 1,2,5,6
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	2,465	26,515	SH	DEFINED 1,2
BPZ RESOURCES INC	COM	05563910	16,076	934,661	SH	DEFINED 1,2,5,6
BRADY CORP	CL A	10467410	31,701	898,568	SH	DEFINED 1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	40,068	2,499,579	SH	DEFINED 1,2,3,5,7,10
BRASIL TELECOM PARTI	SPON ADR P	10553010	347	7,101	SH	DEFINED 1,2
BRE PROPERTIES INC	CL A	05564E10	79,997	1,632,598	SH	DEFINED 1,2,3,5,10
BREITBURN ENERGY PAR	COM UT LTD	10677610	951	64,007	SH	DEFINED 1,2
BRIGGS & STRATTON CO	COM	10904310	15,638	966,515	SH	DEFINED 1,2,5
BRIGHAM EXPLORATION	COM	10917810	7,977	725,800	SH	DEFINED 1,2
BRIGHTPOINT INC	COM NEW	10947340	10,034	1,393,666	SH	DEFINED 1,2,5,8

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BRINKER INTL INC	COM	10964110	31,060	1,736,140	SH	DEFINED	1,2,5,10,12
BRINKS CO	COM	10969610	49,456	810,494	SH	DEFINED	1,2,5,6,10
BRISTOL MYERS SQUIBB	COM	11012210	1,368,294	65,625,617	SH	DEFINED	1,2,5,6,7,8,
BRISTOW GROUP INC	COM	11039410	14,195	419,483	SH	DEFINED	1,2
BRITISH AMERN TOB PL	SPONSORED	11044810	1,968	31,748	SH	DEFINED	1
BRITISH SKY BROADCAS	SPONSORED	11101310	549	18,472	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	295,721	15,873,387	SH	DEFINED	1,2,5,6,7,8,
BROADPOINT SECURITIE	COM	11133V10	631	217,548	SH	DEFINED	1
BROADRIDGE FINL SOLU	COM	11133T10	44,288	2,877,681	SH	DEFINED	1,2,5,6,10,1
BROCADE COMMUNICATIO	COM NEW	11162130	21,535	3,700,140	SH	DEFINED	1,2,5,6,7,10

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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	
BRONCO DRILLING CO I	COM	11221110	4,053	396,564	SH	DEFINED	1,2,6
BROOKDALE SR LIVING	COM	11246310	7,080	321,956	SH	DEFINED	1,2,5,10
BROOKFIELD ASSET MGM	CL A LTD V	11258510	266	9,690	SH	DEFINED	1
BROOKFIELD HOMES COR	COM	11272310	2,795	194,637	SH	DEFINED	1,2,5
BROOKFIELD INFRASTR P	LP INT UNI	G1625210	384	24,420	SH	DEFINED	1,2,7,8,13
BROOKFIELD PPTYS COR	COM	11290010	4,668	294,683	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	29,163	2,280,162	SH	DEFINED	1,2,5
BROOKLYN FEDERAL BAN	COM	11403910	242	16,380	SH	DEFINED	1,2
BROOKS AUTOMATION IN	COM	11434010	11,705	1,400,134	SH	DEFINED	1,2,5
BROWN & BROWN INC	COM	11523610	50,757	2,347,705	SH	DEFINED	1,2,5,7,8,10
BROWN FORMAN CORP	CL A	11563710	865	12,190	SH	DEFINED	1,2,5
BROWN FORMAN CORP	CL B	11563720	182,512	2,541,600	SH	DEFINED	1,2,5,6,7,8,
BROWN SHOE INC NEW	COM	11573610	28,701	1,752,203	SH	DEFINED	1,2
BRUKER CORP	COM	11679410	15,485	1,161,658	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	23,029	1,800,511	SH	DEFINED	1,2,5
BRUSH ENGINEERED MAT	COM	11742110	6,869	369,900	SH	DEFINED	1,2,5,6
BRYN MAWR BK CORP	COM	11766510	1,778	80,895	SH	DEFINED	1,2
BT GROUP PLC	ADR	05577E10	21,315	734,759	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,523	68,018	SH	DEFINED	1,2
BUCKEYE TECHNOLOGIES	COM	11825510	10,949	1,336,925	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	33,480	602,809	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	COM	11875910	32,538	728,241	SH	DEFINED	1,2,5,10
BUFFALO WILD WINGS I	COM	11984810	12,445	309,264	SH	DEFINED	1,2,5,6
BUILD A BEAR WORKSHO	COM	12007610	1,795	246,549	SH	DEFINED	1,2
BUILDERS FIRSTSOURCE	COM	12008R10	1,468	245,139	SH	DEFINED	1,2
BUILDING MATLS HLDG	COM	12011310	14	29,655	SH	DEFINED	1
BUNGE LIMITED	COM	G1696210	94,404	1,494,202	SH	DEFINED	1,2,5,7,8,10
BURGER KING HLDGS IN	COM	12120820	18,928	770,668	SH	DEFINED	1,2,5,7,10
BURLINGTON NORTHN SA	COM	12189T10	849,470	9,190,409	SH	DEFINED	1,2,5,6,7,8,
BWAY HOLDING COMPANY	COM	12429T10	1,159	98,768	SH	DEFINED	1,2
C D I CORP	COM	12507110	5,469	244,900	SH	DEFINED	1,2
C H ROBINSON WORLDWI	COM NEW	12541W20	264,146	5,183,407	SH	DEFINED	1,2,5,6,7,8,
C&D TECHNOLOGIES INC	COM	12466110	388	68,258	SH	DEFINED	1,5
CA INC	COM	12673P10	244,246	12,236,791	SH	DEFINED	1,2,5,6,7,8,
CABELAS INC	COM	12680430	8,164	675,832	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	90,929	3,614,011	SH	DEFINED	1,2,5,7,8,10
CABOT CORP	COM	12705510	167,667	5,275,869	SH	DEFINED	1,2,5,10,12

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CABOT MICROELECTRONI	COM	12709P10	14,838	462,516	SH	DEFINED	1,2,5,6
CABOT OIL & GAS CORP	COM	12709710	127,968	3,540,907	SH	DEFINED	1,2,5,6,7,8,
CACHE INC	COM NEW	12715030	1,111	161,689	SH	DEFINED	1,2
CACI INTL INC	CL A	12719030	34,360	685,826	SH	DEFINED	1,2,5
CADBURY PLC	SPONS ADR	12721E10	667	16,304	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	44,160	6,532,561	SH	DEFINED	1,2,5,7,8,10
CADENCE FINL CORP	COM	12738A10	114	12,272	SH	DEFINED	1,5
CADENCE PHARMACEUTIC	COM	12738T10	2,692	303,129	SH	DEFINED	1,6
CADIZ INC	COM NEW	12753720	3,724	195,277	SH	DEFINED	1,2
CAE INC	COM	12476510	120	14,936	SH	DEFINED	5
CAI INTERNATIONAL IN	COM	12477X10	852	77,013	SH	DEFINED	1
CAL DIVE INTL INC DE	COM	12802T10	8,108	764,941	SH	DEFINED	1,2,5,6
CAL MAINE FOODS INC	COM NEW	12803020	13,061	475,990	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
CALAMOS ASSET MGMT I	CL A	12811R10	6,419	358,180	SH	DEFINED 1,2,5,6
CALAMP CORP	COM	12812610	34	26,024	SH	DEFINED 1,5
CALAVO GROWERS INC	COM	12824610	1,305	104,732	SH	DEFINED 1
CALGON CARBON CORP	COM	12960310	12,813	629,301	SH	DEFINED 1,2,6
CALIFORNIA COASTAL C	COM NEW	12991520	24	11,227	SH	DEFINED 1,5
CALIFORNIA MICRO DEV	COM	13043910	89	29,822	SH	DEFINED 1
CALIFORNIA PIZZA KIT	COM	13054D10	7,744	601,673	SH	DEFINED 1,2,6
CALIFORNIA WTR SVC G	COM	13078810	13,635	354,146	SH	DEFINED 1,2
CALIPER LIFE SCIENCE	COM	13087210	1,478	527,967	SH	DEFINED 1
CALLAWAY GOLF CO	COM	13119310	34,375	2,443,152	SH	DEFINED 1,2,5
CALLIDUS SOFTWARE IN	COM	13123E50	1,245	314,350	SH	DEFINED 1
CALLON PETE CO DEL	COM	13123X10	8,716	483,402	SH	DEFINED 1,2
CALPINE CORP	COM NEW	13134730	40,939	3,149,191	SH	DEFINED 1,2,5,10
CALUMET SPECIALTY PR	UT LTD PAR	13147610	146	11,790	SH	DEFINED 1,2
CAMBREX CORP	COM	13201110	3,093	502,880	SH	DEFINED 1,2,5
CAMDEN NATL CORP	COM	13303410	3,575	102,299	SH	DEFINED 1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	79,103	1,724,882	SH	DEFINED 1,2,3,5,7,8,
CAMERON INTERNATIONAL	COM	13342B10	319,860	8,299,433	SH	DEFINED 1,2,5,6,7,8,
CAMPBELL SOUP CO	COM	13442910	338,611	8,772,303	SH	DEFINED 1,2,5,6,7,8,
CANADIAN NAT RES LTD	COM	13638510	562	8,202	SH	DEFINED 1,5,8
CANADIAN NATL RY CO	COM	13637510	693	14,494	SH	DEFINED 1
CANADIAN PAC RY LTD	COM	13645T10	462	8,585	SH	DEFINED 1
CANDELA CORP	COM	13690710	46	18,860	SH	DEFINED 1
CANO PETE INC	COM	13780110	1,357	587,383	SH	DEFINED 1,2,5
CANON INC	ADR	13800630	519	13,760	SH	DEFINED 1,2
CANTEL MEDICAL CORP	COM	13809810	1,762	183,178	SH	DEFINED 1
CAPELLA EDUCATION CO	COM	13959410	9,481	221,202	SH	DEFINED 1,2,6
CAPITAL CITY BK GROU	COM	13967410	5,790	184,686	SH	DEFINED 1,2
CAPITAL CORP OF THE	COM NEW	14006520	41	10,320	SH	DEFINED 1
CAPITAL ONE FINL COR	COM	14040H10	768,540	15,069,417	SH	DEFINED 1,2,5,6,7,8,
CAPITAL PRODUCT PART	COM UNIT L	Y1108210	138	12,645	SH	DEFINED 1,2
CAPITAL SOUTHWEST CO	COM	14050110	7,144	50,292	SH	DEFINED 1,2
CAPITAL SR LIVING CO	COM	14047510	2,554	335,988	SH	DEFINED 1
CAPITAL TRUST INC MD	CL A NEW	14052H50	4,375	282,284	SH	DEFINED 1,2

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CAPITALSOURCE INC	COM	14055X10	24,408	1,984,405	SH	DEFINED	1,2,5,10
CAPITOL BANCORP LTD	COM	14056D10	4,581	235,060	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	11,697	263,862	SH	DEFINED	1,2,5,10
CAPLEASE INC	COM	14028810	6,924	873,183	SH	DEFINED	1,2,3
CAPSTEAD MTG CORP	COM NO PAR	14067E50	9,515	868,960	SH	DEFINED	1,2
CAPSTONE TURBINE COR	COM	14067D10	2,701	2,093,649	SH	DEFINED	1,2,5
CAPTARIS INC	COM	14071N10	397	86,062	SH	DEFINED	1
CARACO PHARMACEUTICA	COM	14075T10	2,528	202,061	SH	DEFINED	1,2,5
CARAUSTAR INDS INC	COM	14090910	167	111,542	SH	DEFINED	1
CARBO CERAMICS INC	COM	14078110	20,074	388,951	SH	DEFINED	1,2,6
CARDIAC SCIENCE CORP	COM	14141A10	3,400	328,157	SH	DEFINED	1,2,5
CARDICA INC	COM	14141R10	84	10,300	SH	DEFINED	1
CARDINAL FINL CORP	COM	14149F10	2,517	311,470	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y10	558,106	11,325,198	SH	DEFINED	1,2,5,6,7,8,
CARDIONET INC	COM	14159L10	1,277	51,149	SH	DEFINED	1,2
CARDTRONICS INC	COM	14161H10	1,687	214,661	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
CARE INVESTMENT TRUS	COM	14165710	1,637	142,623	SH	DEFINED	1
CAREER EDUCATION COR	COM	14166510	30,742	1,880,220	SH	DEFINED	1,2,5,10,12
CARLISLE COS INC	COM	14233910	33,576	1,120,304	SH	DEFINED	1,2,5,10
CARMAX INC	COM	14313010	56,179	4,012,811	SH	DEFINED	1,2,5,7,8,10
CARMIKE CINEMAS INC	COM	14343640	47	12,649	SH	DEFINED	1
CARNIVAL CORP	PAIRED CTF	14365830	463,317	13,106,575	SH	DEFINED	1,2,5,6,7,8,
CARNIVAL PLC	ADR	14365C10	487	15,720	SH	DEFINED	1
CARPENTER TECHNOLOGY	COM	14428510	19,975	778,737	SH	DEFINED	1,2,5,6,10
CARRIAGE SVCS INC	COM	14390510	68	19,570	SH	DEFINED	1
CARRIZO OIL & CO INC	COM	14457710	16,750	461,824	SH	DEFINED	1,2,6
CARROLS RESTAURANT G	COM	14574X10	37	12,400	SH	DEFINED	1
CARTER INC	COM	14622910	22,486	1,139,692	SH	DEFINED	1,2
CASCADE BANCORP	COM	14715410	4,123	463,755	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	7,962	181,736	SH	DEFINED	1,2
CASELLA WASTE SYS IN	CL A	14744810	3,995	340,259	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	35,122	1,164,132	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	27,316	757,948	SH	DEFINED	1,2,6,7
CASS INFORMATION SYS	COM	14808P10	3,584	99,983	SH	DEFINED	1
CASTLE A M & CO	COM	14841110	6,808	393,999	SH	DEFINED	1,2
CASTLEPOINT HOLDINGS	COM	G1952211	5,279	474,335	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM	14871110	2,091	532,131	SH	DEFINED	1
CATALYST SEMICONDUCT	COM	14888110	107	23,835	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	113	23,462	SH	DEFINED	1
CATERPILLAR INC DEL	COM	14912310	1,638,426	27,490,361	SH	DEFINED	1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM	14915010	56,186	2,360,740	SH	DEFINED	1,2,5
CATO CORP NEW	CL A	14920510	13,101	746,470	SH	DEFINED	1,2
CAVCO INDS INC DEL	COM	14956810	2,826	78,185	SH	DEFINED	1,5
CAVIUM NETWORKS INC	COM	14965A10	6,521	463,107	SH	DEFINED	1,2,6
CB RICHARD ELLIS GRO	CL A	12497T10	85,939	6,427,727	SH	DEFINED	1,2,5,6,7,8,
CBEYOND INC	COM	14984710	5,539	384,925	SH	DEFINED	1,2,5,6
CBIZ INC	COM	12480510	8,593	1,016,946	SH	DEFINED	1,2,6



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CBL & ASSOC PPTYS IN	COM	12483010	33,356	1,661,132	SH	DEFINED	1,2,3,5,10
CBRE REALTY FINANCE	COM	12498B30	29	21,600	SH	DEFINED	1
CBRL GROUP INC	COM	12489V10	12,110	460,473	SH	DEFINED	1,2,5
CBS CORP NEW	CL B	12485720	324,671	22,268,260	SH	DEFINED	1,2,5,6,7,8,
CDC CORP	SHS A	G2022L10	30	16,735	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	387	6,561	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	20,481	616,896	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	1,686	81,390	SH	DEFINED	1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	21,204	1,603,918	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	5,556	484,411	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	127,083	4,553,330	SH	DEFINED	1,2,5,7,8,10
CELERA CORP	COM	15100E10	20,362	1,317,908	SH	DEFINED	1,2,5,6
CELGENE CORP	COM	15102010	928,184	14,667,881	SH	DEFINED	1,2,5,6,7,8,
CELL GENESYS INC	COM	15092110	703	1,191,458	SH	DEFINED	1,5
CELLCOM ISRAEL LTD	SHS	M2196U10	3,006	99,986	SH	DEFINED	1,2,5
CEMEX SAB DE CV	SPON ADR N	15129088	70,736	4,107,809	SH	DEFINED	1,2,4,5,7
CENTENE CORP DEL	COM	15135B10	34,554	1,684,728	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	11,027	1,767,189	SH	DEFINED	1,2,6
CENTERLINE HOLDINGS	SH BEN INT	15188T10	135	67,943	SH	DEFINED	1,2,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
CENTERPOINT ENERGY I	COM	15189T10	210,763	14,465,546	SH	DEFINED 1,2,5,6,7,8,
CENTERSTATE BKS FLA	COM	15201P10	1,732	96,921	SH	DEFINED 1
CENTEX CORP	COM	15231210	101,317	6,254,133	SH	DEFINED 1,2,5,6,7,8,
CENTILLIUM COMMUNICA	COM	15231910	44	74,555	SH	DEFINED 1,5
CENTRAL EUROPEAN DIS	COM	15343510	17,039	375,215	SH	DEFINED 1,2,5,6,7,10
CENTRAL EUROPEAN MED	CL A NEW	G2004520	16,217	247,960	SH	DEFINED 1,5,7,10
CENTRAL FED CORP	COM	15346Q10	108	30,900	SH	DEFINED 1
CENTRAL GARDEN & PET	COM	15352710	106	17,951	SH	DEFINED 1,2,5
CENTRAL GARDEN & PET	CL A NON-V	15352720	7,284	1,224,134	SH	DEFINED 1,2
CENTRAL PAC FINL COR	COM	15476010	20,154	1,198,912	SH	DEFINED 1,2
CENTRAL VT PUB SVC C	COM	15577110	5,304	226,285	SH	DEFINED 1,2
CENTURY ALUM CO	COM	15643110	24,252	875,852	SH	DEFINED 1,2,5,10
CENTURY CASINOS INC	COM	15649210	81	38,462	SH	DEFINED 1,5
CENTURYTEL INC	COM	15670010	127,431	3,476,965	SH	DEFINED 1,2,5,6,7,10
CENVEO INC	COM	15670S10	6,923	900,229	SH	DEFINED 1,2,5
CEPHALON INC	NOTE 2.00	156708AP	851	500,000	SH	DEFINED 1
CEPHALON INC	COM	15670810	141,376	1,824,448	SH	DEFINED 1,2,5,7,8,10
CEPHEID	COM	15670R10	40,174	2,904,871	SH	DEFINED 1,2,5,6
CERADYNE INC	COM	15671010	31,812	867,754	SH	DEFINED 1,2,5,6
CERNER CORP	COM	15678210	49,031	1,098,367	SH	DEFINED 1,2,5,10
CERUS CORP	COM	15708510	151	36,497	SH	DEFINED 1,5
CEVA INC	COM	15721010	2,337	281,617	SH	DEFINED 1
CF INDS HLDGS INC	COM	12526910	269,454	2,946,140	SH	DEFINED 1,2,5,6,7,8,
CFS BANCORP INC	COM	12525D10	153	16,568	SH	DEFINED 1,5
CGG VERITAS	SPONSORED	20438610	432	13,598	SH	DEFINED 1,2,5
CH ENERGY GROUP INC	COM	12541M10	14,084	323,256	SH	DEFINED 1,2,5
CHAMPION ENTERPRISES	COM	15849610	43,465	7,831,459	SH	DEFINED 1,2,5,6
CHARLES & COLVARD LT	COM	15976510	6	10,104	SH	DEFINED 1

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CHARLES RIV LABS INT COM	15986410	76,367	1,375,240	SH	DEFINED	1,2,5,7,8,10
CHARLOTTE RUSSE HLDG COM	16104810	4,321	421,596	SH	DEFINED	1,2
CHARMING SHOPPES INC COM	16113310	27,198	5,561,872	SH	DEFINED	1,2,5
CHART INDS INC COM PAR \$0	16115Q30	22,070	772,769	SH	DEFINED	1,2,6,7
CHARTER COMMUNICATIO CL A	16117M10	5,373	7,359,702	SH	DEFINED	1,2,5,6
CHATTEM INC COM	16245610	24,185	309,344	SH	DEFINED	1,2,6
CHECK POINT SOFTWARE ORD	M2246510	12,020	528,580	SH	DEFINED	1,2,5,7,12
CHECKPOINT SYS INC COM	16282510	14,800	786,405	SH	DEFINED	1,2
CHEESECAKE FACTORY I COM	16307210	23,325	1,595,408	SH	DEFINED	1,2,5,6
CHELSEA THERAPEUTICS COM	16342810	94	28,909	SH	DEFINED	1,2
CHEMED CORP NEW COM	16359R10	19,420	472,974	SH	DEFINED	1,2,6
CHEMICAL FINL CORP COM	16373110	13,419	430,932	SH	DEFINED	1,2,5
CHEMTURA CORP COM	16389310	20,387	4,470,887	SH	DEFINED	1,2,5,7,10
CHENIERE ENERGY INC COM NEW	16411R20	1,872	832,123	SH	DEFINED	1,2,5,6
CHEROKEE INC DEL NEW COM	16444H10	2,794	127,110	SH	DEFINED	1,5
CHESAPEAKE CORP COM	16515910	19	27,804	SH	DEFINED	1
CHESAPEAKE ENERGY CO NOTE 2.50	165167BZ	753	700,000	SH	DEFINED	1
CHESAPEAKE ENERGY CO COM	16516710	721,988	20,133,527	SH	DEFINED	1,2,5,6,7,8,
CHESAPEAKE UTILS COR COM	16530310	3,511	105,730	SH	DEFINED	1,2
CHEVRON CORP NEW COM	16676410	8,013,119	97,152,267	SH	DEFINED	1,2,5,6,7,8,
CHICAGO BRIDGE & IRO N Y REGIST	16725010	384	19,970	SH	DEFINED	1,2,5
CHICOS FAS INC COM	16861510	43,920	8,029,187	SH	DEFINED	1,2,5,6,8,12

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
CHILDRENS PL RETAIL COM	COM	16890510	30,224	906,259	SH	DEFINED 1,2,5,6
CHIMERA INVT CORP COM	COM	16934Q10	3,134	504,602	SH	DEFINED 1,2
CHINA ARCHITECTURAL COM	COM	16937S10	1,414	199,384	SH	DEFINED 1
CHINA BAK BATTERY IN COM	COM	16936Y10	1,240	344,371	SH	DEFINED 1
CHINA FIRE & SEC GRO COM	COM	16938R10	1,699	161,642	SH	DEFINED 1
CHINA INFORMATION SE COM	COM	16944F10	1,210	257,437	SH	DEFINED 1
CHINA LIFE INS CO LT SPON ADR R	SPON ADR R	16939P10	249	4,478	SH	DEFINED 1,6
CHINA MOBILE LIMITED SPONSORED	SPONSORED	16941M10	891	17,801	SH	DEFINED 1,6
CHINA PETE & CHEM CO SPON ADR H	SPON ADR H	16941R10	30,868	394,077	SH	DEFINED 1,4,5,6
CHINA PRECISION STEE COM	COM	16941J10	576	172,917	SH	DEFINED 1
CHINA SEC & SURVE TE COM	COM	16942J10	5,007	360,725	SH	DEFINED 1
CHINA SKY ONE MED IN COM	COM	16941P10	1,143	94,113	SH	DEFINED 1
CHINA UNICOM LTD SPONSORED	SPONSORED	16945R10	153	10,150	SH	DEFINED 1,6
CHINA YUCHAI INTL LT COM	COM	G2108210	126	16,600	SH	DEFINED 1,7
CHINDEX INTERNATIONAL COM	COM	16946710	1,505	138,625	SH	DEFINED 1
CHIPOTLE MEXICAN GRI CL A	CL A	16965610	28,980	522,253	SH	DEFINED 1,2,5,6,10
CHIPOTLE MEXICAN GRI CL B	CL B	16965620	1,422	30,407	SH	DEFINED 1,2,6
CHIQUITA BRANDS INTL COM	COM	17003280	16,329	1,032,815	SH	DEFINED 1,2
CHOICE HOTELS INTL I COM	COM	16990510	13,981	515,903	SH	DEFINED 1,2,5,6,10
CHOICEPOINT INC COM	COM	17038810	774	15,520	SH	DEFINED 1,7
CHORDIANT SOFTWARE I COM NEW	COM NEW	17040430	2,581	503,211	SH	DEFINED 1,5,6
CHRISTOPHER & BANKS COM	COM	17104610	5,999	782,097	SH	DEFINED 1,2,5,6,8
CHUBB CORP COM	COM	17123210	832,576	15,165,325	SH	DEFINED 1,2,5,6,7,8,
CHUNGHWA TELECOM CO SPON ADR N	SPON ADR N	17133Q30	37,172	1,570,438	SH	DEFINED 1,4,5,6,12
CHURCH & DWIGHT INC COM	COM	17134010	84,777	1,365,383	SH	DEFINED 1,2,5,7,10

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CHURCHILL DOWNS INC	COM	17148410	7,596	155,086	SH	DEFINED	1,2
CIBER INC	COM	17163B10	9,905	1,416,969	SH	DEFINED	1,2
CIENA CORP	COM NEW	17177930	27,288	2,707,108	SH	DEFINED	1,2,5,6,10,12
CIGNA CORP	COM	12550910	381,397	11,224,149	SH	DEFINED	1,2,5,6,7,8,10,12
CIMAREX ENERGY CO	COM	17179810	129,448	2,646,650	SH	DEFINED	1,2,5,7,8,10,12
CINCINNATI BELL INC	COM	17187110	26,082	8,440,703	SH	DEFINED	1,2,5
CINCINNATI FINL CORP	COM	17206210	194,536	6,840,225	SH	DEFINED	1,2,5,6,7,8,10,12
CINEMARK HOLDINGS IN	COM	17243V10	6,387	469,638	SH	DEFINED	1,2
CINTAS CORP	COM	17290810	122,642	4,271,742	SH	DEFINED	1,2,5,6,7,8,10,12
CIRCOR INTL INC	COM	17273K10	16,285	374,967	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	2,441	3,211,950	SH	DEFINED	1,2,5
CIRRUS LOGIC INC	COM	17275510	8,776	1,610,363	SH	DEFINED	1,2,5,6
CISCO SYS INC	COM	17275R10	4,314,863	191,261,651	SH	DEFINED	1,2,5,6,7,8,10,12
CIT GROUP INC	COM	12558110	70,916	10,189,074	SH	DEFINED	1,2,5,6,10,12
CITADEL BROADCASTING	COM	17285T10	2,399	3,075,728	SH	DEFINED	1,2,5
CITI TRENDS INC	COM	17306X10	3,340	205,043	SH	DEFINED	1,2,6
CITIGROUP INC	COM	17296710	4,495,365	219,179,168	SH	DEFINED	1,2,5,6,7,8,10,12
CITIZENS & NORTHN CO	COM	17292210	2,786	129,294	SH	DEFINED	1,2
CITIZENS FIRST BANCO	COM	17461R10	113	20,825	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	4,251	517,142	SH	DEFINED	1
CITIZENS REPUBLIC BA	COM	17442010	9,135	2,966,004	SH	DEFINED	1,2,5
CITRIX SYS INC	COM	17737610	145,260	5,750,595	SH	DEFINED	1,2,5,6,7,8,10,12
CITY BK LYNNWOOD WAS	COM	17770A10	3,844	246,409	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	19,924	471,565	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	55,188	1,016,359	SH	DEFINED	1,2,5,10,12

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
CKE RESTAURANTS INC	COM	12561E10	10,173	959,690	SH	DEFINED	1,2,6
CKX INC	COM	12562M10	4,883	792,768	SH	DEFINED	1,2,5,6
CLARCOR INC	COM	17989510	38,596	1,017,013	SH	DEFINED	1,2,5,6
CLEAN ENERGY FUELS C	COM	18449910	4,593	324,606	SH	DEFINED	1,2,6
CLEAN HARBORS INC	COM	18449610	23,487	347,692	SH	DEFINED	1,2,5,6
CLEAR CHANNEL OUTDOO	CL A	18451C10	4,841	353,870	SH	DEFINED	1,2,5,10
CLEARWIRE CORP	CL A	18538530	6,522	549,019	SH	DEFINED	1,2,5,6,10
CLECO CORP NEW	COM	12561W10	34,076	1,349,527	SH	DEFINED	1,2,5
CLEVELAND CLIFFS INC	COM	18589610	23,596	445,707	SH	DEFINED	1,2,5,7,8,10,12
CLIFTON SVGS BANCORP	COM	18712Q10	2,100	175,113	SH	DEFINED	1,2
CLINICAL DATA INC NE	COM	18725U10	2,095	130,271	SH	DEFINED	1
CLOROX CO DEL	COM	18905410	290,735	4,637,669	SH	DEFINED	1,2,5,6,7,8,10,12
CME GROUP INC	COM	12572Q10	893,556	2,405,200	SH	DEFINED	1,2,5,6,7,8,10,12
CMS ENERGY CORP	COM	12589610	108,874	8,730,893	SH	DEFINED	1,2,5,6,10,12
CNA FINL CORP	COM	12611710	19,458	741,532	SH	DEFINED	1,2,5,7,10,12
CNA SURETY CORP	COM	12612L10	4,943	296,016	SH	DEFINED	1,2
CNH GLOBAL N V	SHS NEW	N2093520	286	12,978	SH	DEFINED	1,5
CNOOC LTD	SPONSORED	12613210	449	3,920	SH	DEFINED	1,6
CNX GAS CORP	COM	12618H30	7,328	327,273	SH	DEFINED	1,2,10
COACH INC	COM	18975410	276,807	11,054,584	SH	DEFINED	1,2,5,6,7,8,10,12
COACHMEN INDS INC	COM	18987310	27	16,235	SH	DEFINED	1
COBIZ FINANCIAL INC	COM	19089710	3,607	300,333	SH	DEFINED	1,2

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COBRA ELECTRS CORP	COM	19104210	29	10,846	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	4,180	95,751	SH	DEFINED	1,2,6
COCA COLA CO	COM	19121610	3,916,437	74,062,724	SH	DEFINED	1,2,5,6,7,8,
COCA COLA ENTERPRISE	COM	19121910	238,237	14,206,127	SH	DEFINED	1,2,5,6,7,8,
COCA COLA FEMSA S A	SPON ADR R	19124110	5,849	115,906	SH	DEFINED	1,2,7
COEUR D ALENE MINES	COM	19210810	30,988	20,253,604	SH	DEFINED	1,2,5,6,8
COGDELL SPENCER INC	COM	19238U10	2,064	128,649	SH	DEFINED	1,3
COGENT COMM GROUP IN	COM NEW	19239V30	6,017	779,392	SH	DEFINED	1,2,5,6
COGENT INC	COM	19239Y10	6,616	647,368	SH	DEFINED	1,2,5,6
COGNEX CORP	COM	19242210	19,287	956,718	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	200,909	8,800,211	SH	DEFINED	1,2,5,6,7,8,
COGO GROUP INC	COM	19244810	1,703	323,182	SH	DEFINED	1,2,6
COHEN & STEERS INC	COM	19247A10	7,512	265,175	SH	DEFINED	1,2
COHERENT INC	COM	19247910	19,619	551,867	SH	DEFINED	1,2
COHU INC	COM	19257610	6,833	431,918	SH	DEFINED	1,2,6
COINSTAR INC	COM	19259P30	19,665	614,516	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	7,621	1,316,241	SH	DEFINED	1,2,5,6
COLE KENNETH PRODTNS	CL A	19329410	2,293	155,998	SH	DEFINED	1,2
COLEMAN CABLE INC	COM	19345930	987	98,452	SH	DEFINED	1
COLFAX CORP	COM	19401410	4,868	291,300	SH	DEFINED	1,2
COLGATE PALMOLIVE CO	COM	19416210	1,367,487	18,148,465	SH	DEFINED	1,2,5,6,7,8,
COLLECTIVE BRANDS IN	COM	19421W10	41,933	2,290,179	SH	DEFINED	1,2,5
COLONIAL BANCGROUP I	COM	19549330	51,204	6,514,555	SH	DEFINED	1,2,5,12
COLONIAL PPTYS TR	COM SH BEN	19587210	28,167	1,507,085	SH	DEFINED	1,2,3,5
COLUMBIA BKG SYS INC	COM	19723610	5,712	322,176	SH	DEFINED	1,2
COLUMBIA LABS INC	COM	19777910	1,631	622,454	SH	DEFINED	1,5
COLUMBIA SPORTSWEAR	COM	19851610	9,008	214,674	SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	12,657	536,980	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
COMARCO INC	COM	20008010	17	13,186	SH	DEFINED	1
COMBINATORX INC	COM	20010A10	83	25,600	SH	DEFINED	1,5
COMCAST CORP NEW	CL A	20030N10	1,689,841	86,084,621	SH	DEFINED	1,2,5,6,7,8,
COMCAST CORP NEW	CL A SPL	20030N20	83,802	4,249,611	SH	DEFINED	1,2,5,7,8,10
COMERICA INC	COM	20034010	233,236	7,113,022	SH	DEFINED	1,2,5,6,7,8,
COMFORT SYS USA INC	COM	19990810	16,270	1,217,851	SH	DEFINED	1,2,5
COMMERCE BANCSHARES	COM	20052510	62,205	1,340,632	SH	DEFINED	1,2,5,10,12
COMMERCIAL METALS CO	COM	20172310	46,086	2,728,596	SH	DEFINED	1,2,5,10
COMMERCIAL VEH GROUP	COM	20260810	2,511	353,095	SH	DEFINED	1,2
COMMSCOPE INC	COM	20337210	44,150	1,274,533	SH	DEFINED	1,2,5,6,7,10
COMMUNITY BANCORP NE	COM	20343T10	87	13,600	SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	19,331	768,616	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20366810	54,144	1,847,303	SH	DEFINED	1,2,5,10,12
COMMUNITY TR BANCORP	COM	20414910	8,638	251,114	SH	DEFINED	1,2
COMMVAULT SYSTEMS IN	COM	20416610	8,116	673,497	SH	DEFINED	1,2,6
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	13,187	377,192	SH	DEFINED	1,2,7
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	3,762	68,886	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	19,698	997,848	SH	DEFINED	1,2,5,7
COMPANHIA PARANAENSE	SPON ADR P	20441B40	9,468	690,061	SH	DEFINED	1,2,7

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COMPANHIA SIDERURGIC	SPONSORED	20440W10	25,169	1,183,871	SH	DEFINED	1,2,7
COMPANHIA VALE DO RI	SPON ADR P	20441210	5,117	289,079	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	220,140	11,495,551	SH	DEFINED	1,2,4,5,7
COMPANIA CERVECERIAS	SPONSORED	20442910	2,300	71,634	SH	DEFINED	1,2,7
COMPANIA DE MINAS BU	SPONSORED	20444810	7,790	331,787	SH	DEFINED	1,2,7
COMPANIA DE TELECOMU	SPON ADR N	20444930	472	69,356	SH	DEFINED	1,2,5
COMPASS DIVERSIFIED	SH BEN INT	20451Q10	9,035	648,134	SH	DEFINED	1,2
COMPASS MINERALS INT	COM	20451N10	47,177	900,503	SH	DEFINED	1,2,5,6,8
COMPELLENT TECHNOLOG	COM	20452A10	2,744	213,405	SH	DEFINED	1,2
COMPLETE PRODUCTION	COM	20453E10	49,443	2,456,176	SH	DEFINED	1,2,6,7
COMPUCREDIT CORP	COM	20478N10	1,492	380,608	SH	DEFINED	1,2
COMPUTER PROGRAMS &	COM	20530610	4,574	157,989	SH	DEFINED	1
COMPUTER SCIENCES CO	COM	20536310	211,401	5,260,037	SH	DEFINED	1,2,5,6,7,8,
COMPUTER TASK GROUP	COM	20547710	187	28,714	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	75,937	7,836,636	SH	DEFINED	1,2,5,6,10,1
COMSCORE INC	COM	20564W10	4,687	265,847	SH	DEFINED	1,2,6
COMSTOCK RES INC	COM NEW	20576820	62,778	1,254,298	SH	DEFINED	1,2,5,6
COMSYS IT PARTNERS I	COM	20581E10	3,371	346,813	SH	DEFINED	1,2
COMTECH TELECOMMUNIC	COM NEW	20582620	26,515	538,488	SH	DEFINED	1,2,5,6
COMVERGE INC	COM	20585910	1,404	305,140	SH	DEFINED	1,6
CONAGRA FOODS INC	COM	20588710	437,000	22,456,344	SH	DEFINED	1,2,5,6,7,8,
CONCEPTUS INC	COM	20601610	7,714	465,261	SH	DEFINED	1,2,6
CONCHO RES INC	COM	20605P10	24,095	872,686	SH	DEFINED	1,2,6
CONCUR TECHNOLOGIES	COM	20670810	29,666	775,381	SH	DEFINED	1,2,5,6
CONCURRENT COMPUTER	COM PAR \$.	20671040	59	10,245	SH	DEFINED	1,5
CONEXANT SYSTEMS INC	COM NEW	20714230	262	65,422	SH	DEFINED	1,2,5,6
CONMED CORP	COM	20741010	28,318	884,926	SH	DEFINED	1,2
CONNECTICUT WTR SVC	COM	20779710	3,705	127,991	SH	DEFINED	1,5
CONNS INC	COM	20824210	3,202	171,139	SH	DEFINED	1,2
CONOCOPHILLIPS	COM	20825C10	4,199,153	57,326,321	SH	DEFINED	1,2,5,6,7,8,
CONSECO INC	COM NEW	20846488	6,377	1,811,680	SH	DEFINED	1,2,5,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
CONSOL ENERGY INC	COM	20854P10	342,523	7,463,995	SH	DEFINED	1,2,5,6,7,8,
CONSOLIDATED COMM HL	COM	20903410	5,708	378,520	SH	DEFINED	1,2
CONSOLIDATED EDISON	COM	20911510	413,003	9,613,671	SH	DEFINED	1,2,5,6,7,8,
CONSOLIDATED GRAPHIC	COM	20934110	11,997	395,563	SH	DEFINED	1,2
CONSOLIDATED TOMOKA	COM	21022610	3,812	88,256	SH	DEFINED	1
CONSOLIDATED WATER C	ORD	G2377310	3,224	189,440	SH	DEFINED	1
CONSTANT CONTACT INC	COM	21031310	4,731	277,150	SH	DEFINED	1,2,6
CONSTAR INTL INC NEW	COM	21036U10	7	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	140,352	6,540,148	SH	DEFINED	1,2,5,6,7,8,
CONSTELLATION ENERGY	COM	21037110	149,818	6,165,364	SH	DEFINED	1,2,5,6,7,8,
CONTANGO OIL & GAS C	COM NEW	21075N20	12,348	228,754	SH	DEFINED	1,2,5,6
CONTINENTAL AIRLS IN	CL B	21079530	18,298	1,096,998	SH	DEFINED	1,2,5,6,7,10
CONTINENTAL RESOURCE	COM	21201510	11,302	288,103	SH	DEFINED	1,2,5,7,10
CONVERA CORP	CL A	21191910	25	24,838	SH	DEFINED	1,5
CONVERGYS CORP	COM	21248510	55,991	3,788,289	SH	DEFINED	1,2,5,6,7,10
CON-WAY INC	COM	20594410	37,402	847,933	SH	DEFINED	1,2,5,7,10

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COOPER COS INC	COM NEW	21664840	21,841	628,351	SH	DEFINED	1,2,5,10
COOPER INDS LTD	CL A	G2418210	219,308	5,489,567	SH	DEFINED	1,2,5,6,7,8,
COOPER TIRE & RUBR C	COM	21683110	10,876	1,264,635	SH	DEFINED	1,2,5
COPA HOLDINGS SA	CL A	P3107610	35,211	1,083,424	SH	DEFINED	1,4,5,10
COPANO ENERGY L L C	COM UNITS	21720210	1,586	64,842	SH	DEFINED	1,2
COPART INC	COM	21720410	51,047	1,343,346	SH	DEFINED	1,2,5,10
CORE LABORATORIES N	COM	N2271710	2,850	28,131	SH	DEFINED	1,2,5,6
CORE MARK HOLDING CO	COM	21868110	3,603	144,195	SH	DEFINED	1
CORINTHIAN COLLEGES	COM	21886810	34,501	2,300,087	SH	DEFINED	1,2,5,6
CORN PRODS INTL INC	COM	21902310	39,938	1,237,222	SH	DEFINED	1,2,5,10
CORNELL COMPANIES IN	COM	21914110	6,520	239,897	SH	DEFINED	1,5
CORNING INC	COM	21935010	773,701	49,469,353	SH	DEFINED	1,2,5,6,7,8,
CORPORATE EXECUTIVE	COM	21988R10	20,241	647,711	SH	DEFINED	1,2,5,6,10
CORPORATE OFFICE PPT	SH BEN INT	22002T10	61,700	1,529,125	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	59,916	2,411,087	SH	DEFINED	1,2,3,5,6,10
CORUS BANKSHARES INC	COM	22087310	8,471	2,091,703	SH	DEFINED	1,2
CORUS ENTERTAINMENT	COM CL B N	22087410	224	12,846	SH	DEFINED	1,5
CORVEL CORP	COM	22100610	5,130	179,303	SH	DEFINED	1,2,6
COSI INC	COM	22122P10	73	36,900	SH	DEFINED	1,5
COST PLUS INC CALIF	COM	22148510	58	29,976	SH	DEFINED	1,5
COSTAR GROUP INC	COM	22160N10	13,596	299,543	SH	DEFINED	1,2,6
COSTCO WHSL CORP NEW	COM	22160K10	916,372	14,113,237	SH	DEFINED	1,2,5,6,7,8,
COUGAR BIOTECHNOLOGY	COM	22208310	7,562	226,483	SH	DEFINED	1,2,6
COURIER CORP	COM	22266010	3,690	181,250	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	40,925	1,622,088	SH	DEFINED	1,2,3,5
COVANCE INC	COM	22281610	111,151	1,257,223	SH	DEFINED	1,2,5,7,8,10
COVANTA HLDG CORP	COM	22282E10	28,811	1,203,447	SH	DEFINED	1,2,5,10
COVENANT TRANSN GROU	CL A	22284P10	38	13,181	SH	DEFINED	1
COVENTRY HEALTH CARE	COM	22286210	153,934	4,729,143	SH	DEFINED	1,2,5,6,7,8,
COVIDIEN LTD	COM	G2552X10	821,187	15,275,048	SH	DEFINED	1,2,5,6,7,8,
COWEN GROUP INC	COM	22362110	180	21,560	SH	DEFINED	1
COX RADIO INC	CL A	22405110	5,426	513,786	SH	DEFINED	1,2,5
CP HOLDRS	DEP RCPTS	12616K10	375	2,407	SH	DEFINED	1
CPEX PHARMACEUTICALS	COM	12620N10	223	11,892	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER MA
CPFL ENERGIA S A	SPONSORED	12615310	295	5,290	SH	DEFINED 1
CPI CORP	COM	12590210	172	15,955	SH	DEFINED 1,5
CPI INTERNATIONAL IN	COM	12618M10	1,763	121,786	SH	DEFINED 1
CRA INTL INC	COM	12618T10	5,541	201,639	SH	DEFINED 1,2,6
CRANE CO	COM	22439910	24,128	812,126	SH	DEFINED 1,2,5,10
CRAWFORD & CO	CL B	22463310	5,950	391,461	SH	DEFINED 1,2
CRAY INC	COM NEW	22522330	2,736	528,236	SH	DEFINED 1,5
CREDICORP LTD	COM	G2519Y10	37,249	598,381	SH	DEFINED 1,2,7
CREDIT ACCEP CORP MI	COM	22531010	1,667	98,055	SH	DEFINED 1,2,6
CREDIT SUISSE GROUP	SPONSORED	22540110	3,137	64,972	SH	DEFINED 1,2
CREDO PETE CORP	COM PAR \$0	22543920	76	10,353	SH	DEFINED 1
CREE INC	COM	22544710	35,561	1,561,078	SH	DEFINED 1,2,5,6,10
CRESUD S A C I F Y A	SPONSORED	22640610	467	44,436	SH	DEFINED 1,2

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CRH PLC	ADR	12626K20	200	9,381	SH	DEFINED	1
CROCS INC	COM	22704610	5,347	1,493,661	SH	DEFINED	1,2,5,6
CROSS CTRY HEALTHCAR	COM	22748310	9,397	576,833	SH	DEFINED	1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	638	13,862	SH	DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y10	18,917	757,601	SH	DEFINED	1,2,6
CROSSTEX ENERGY L P	COM	22765U10	737	40,349	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	100,673	3,475,081	SH	DEFINED	1,2,5,7,8,10
CROWN HOLDINGS INC	COM	22836810	41,202	1,855,126	SH	DEFINED	1,2,5,10
CROWN MEDIA HLDGS IN	CL A	22841110	1,693	336,656	SH	DEFINED	1,2
CRUSADER ENERGY GROU	COM	22883410	53	17,200	SH	DEFINED	1
CRYOLIFE INC	COM	22890310	5,496	418,932	SH	DEFINED	1,2
CRYSTAL RIV CAP INC	COM	22939330	45	22,176	SH	DEFINED	1,2
CSG SYS INTL INC	COM	12634910	18,365	1,047,636	SH	DEFINED	1,2,5
CSS INDS INC	COM	12590610	4,239	164,704	SH	DEFINED	1,2
CSX CORP	COM	12640810	781,147	14,314,591	SH	DEFINED	1,2,5,6,7,8,
CTC MEDIA INC	COM	12642X10	6,407	427,130	SH	DEFINED	1,2,5,10
CTRIP COM INTL LTD	ADR	22943F10	15,016	388,911	SH	DEFINED	1,4,5
CTS CORP	COM	12650110	10,000	782,455	SH	DEFINED	1,2
CUBIC CORP	COM	22966910	9,191	373,757	SH	DEFINED	1,2,6
CUBIST PHARMACEUTICA	COM	22967810	29,251	1,315,833	SH	DEFINED	1,2,5,6
CULLEN FROST BANKERS	COM	22989910	78,988	1,316,469	SH	DEFINED	1,2,5,10
CULP INC	COM	23021510	66	11,213	SH	DEFINED	1
CUMMINS INC	COM	23102110	786,491	17,989,270	SH	DEFINED	1,2,5,6,7,8,
CUMULUS MEDIA INC	CL A	23108210	2,333	547,571	SH	DEFINED	1,2,6
CURAGEN CORP	COM	23126R10	474	592,140	SH	DEFINED	1
CURIS INC	COM	23126910	38	32,722	SH	DEFINED	1
CURTISS WRIGHT CORP	COM	23156110	41,505	913,205	SH	DEFINED	1,2
CUTERA INC	COM	23210910	682	64,296	SH	DEFINED	1
CV THERAPEUTICS INC	COM	12666710	14,460	1,338,909	SH	DEFINED	1,2,5,6
CVB FINL CORP	COM	12660010	35,324	2,541,267	SH	DEFINED	1,2,5
CVR ENERGY INC	COM	12662P10	3,333	391,160	SH	DEFINED	1,2,6
CVS CAREMARK CORPORA	COM	12665010	1,598,941	47,502,702	SH	DEFINED	1,2,5,6,7,8,
CYBERONICS INC	COM	23251P10	6,829	401,677	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	19,104	1,185,819	SH	DEFINED	1,2,6
CYMER INC	COM	23257210	20,012	790,046	SH	DEFINED	1,2,5,6
CYNOSURE INC	CL A	23257720	2,545	141,876	SH	DEFINED	1
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,323	588,164	SH	DEFINED	1,5,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
CYPRESS SEMICONDUCTO	COM	23280610	10,112	1,937,133	SH	DEFINED	1,2,5,10
CYTEC INDS INC	COM	23282010	34,595	889,103	SH	DEFINED	1,2,5,10
CYTOKINETICS INC	COM	23282W10	2,339	493,550	SH	DEFINED	1
CYTORI THERAPEUTICS	COM	23283K10	1,319	249,781	SH	DEFINED	1
CYTRX CORP	COM NEW	23282830	37	72,369	SH	DEFINED	1
D & E COMMUNICATIONS	COM	23286010	179	23,703	SH	DEFINED	1
D R HORTON INC	COM	23331A10	160,115	12,297,598	SH	DEFINED	1,2,5,6,7,8,
DAIMLER AG	REG SHS	D1668R12	2,304	45,629	SH	DEFINED	1,2
DAKTRONICS INC	COM	23426410	11,071	664,512	SH	DEFINED	1,2,6
DANA HOLDING CORP	COM	23582520	8,558	1,768,217	SH	DEFINED	1,2

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DANAHER CORP DEL	COM	23585110	541,737	7,806,004	SH	DEFINED	1,2,5,6,7,8,
DANVERS BANCORP INC	COM	23644210	2,504	196,395	SH	DEFINED	1
DARDEN RESTAURANTS I	COM	23719410	153,766	5,370,810	SH	DEFINED	1,2,5,6,7,8,
DARLING INTL INC	COM	23726610	38,115	3,430,666	SH	DEFINED	1,2,5,6,7,8
DARWIN PROFESSIONAL	COM	23750210	3,056	98,244	SH	DEFINED	1,2,6
DASSAULT SYS S A	SPONSORED	23754510	1,074	20,030	SH	DEFINED	1
DATA DOMAIN INC	COM	23767P10	11,218	503,730	SH	DEFINED	1,2,6
DATARAM CORP	COM PAR \$1	23810820	25	14,300	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	13,350	258,579	SH	DEFINED	1,2,6
DATATRAK INTL INC	COM	23813410	4	15,197	SH	DEFINED	1
DAVITA INC	COM	23918K10	185,656	3,256,557	SH	DEFINED	1,2,5,6,7,8,
DAWSON GEOPHYSICAL C	COM	23935910	6,817	146,016	SH	DEFINED	1,2,5,6
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	377	22,295	SH	DEFINED	1,2
DCT INDUSTRIAL TRUST	COM	23315310	40,126	5,357,239	SH	DEFINED	1,2,3,5
DEALERTRACK HLDGS IN	COM	24230910	16,185	961,113	SH	DEFINED	1,2,6,8
DEAN FOODS CO NEW	COM	24237010	115,369	4,938,742	SH	DEFINED	1,2,5,6,7,8,
DEARBORN BANCORP INC	COM	24242R10	55	11,040	SH	DEFINED	1
DECKERS OUTDOOR CORP	COM	24353710	24,368	234,128	SH	DEFINED	1,2,5,6
DECORATOR INDS INC	COM PAR \$0	24363120	21	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	648,375	13,098,490	SH	DEFINED	1,2,5,6,7,8,
DEERFIELD CAPITAL CO	COM	24433110	54	82,812	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	25,411	3,257,829	SH	DEFINED	1,2,5,10
DELEK US HLDGS INC	COM	24664710	2,579	278,162	SH	DEFINED	1,2,6
DELIA'S INC NEW	COM	24691110	95	32,909	SH	DEFINED	1
DELL INC	COM	24702R10	1,091,298	66,219,513	SH	DEFINED	1,2,5,6,7,8,
DELPHI FINL GROUP IN	CL A	24713110	25,143	896,668	SH	DEFINED	1,2,5
DELTA AIR LINES INC	COM NEW	24736170	28,347	3,804,932	SH	DEFINED	1,2,5,7,10
DELTA NAT GAS INC	COM	24774810	324	12,642	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	17,675	1,301,583	SH	DEFINED	1,2,5,6
DELTEK INC	COM	24784L10	742	122,016	SH	DEFINED	1,2
DELTIC TIMBER CORP	COM	24785010	11,954	187,843	SH	DEFINED	1,2,6
DELUXE CORP	COM	24801910	24,575	1,707,784	SH	DEFINED	1,2,5,7,8
DEMANDTEC INC	COM NEW	24802R50	2,164	240,167	SH	DEFINED	1
DENBURY RES INC	COM NEW	24791620	98,200	5,157,538	SH	DEFINED	1,2,5,7,8,10
DENDREON CORP	COM	24823Q10	8,875	1,554,288	SH	DEFINED	1,2,5,6
DENNYS CORP	COM	24869P10	4,071	1,577,755	SH	DEFINED	1,2,5,6
DENTSPLY INTL INC NE	COM	24903010	114,169	3,041,254	SH	DEFINED	1,2,5,7,8,10
DEPOMED INC	COM	24990810	3,699	1,013,297	SH	DEFINED	1,2
DESARROLLADORA HOMEX	SPONSORED	25030W10	9,674	218,775	SH	DEFINED	1,2,7
DESIGN WITHIN REACH	COM	25055710	48	13,900	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER MA
DEUTSCHE BANK AG	NAMEN AKT	D1819089	667	9,160	SH	DEFINED	1,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,696	111,374	SH	DEFINED	1,2
DEVELOPERS DIVERSIFI	COM	25159110	188,962	5,962,833	SH	DEFINED	1,2,3,5,6,7,
DEVON ENERGY CORP NE	COM	25179M10	1,471,713	16,137,209	SH	DEFINED	1,2,5,6,7,8,
DEVRY INC DEL	COM	25189310	50,607	1,021,540	SH	DEFINED	1,2,5,6,10
DEXCOM INC	COM	25213110	2,037	329,137	SH	DEFINED	1
DG FASTCHANNEL INC	COM	23326R10	4,862	221,822	SH	DEFINED	1,2



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DHT MARITIME INC	COM	Y2065G10	3,463	515,267	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	1,708	24,800	SH	DEFINED	1
DIAMOND FOODS INC	COM	25260310	6,682	238,402	SH	DEFINED	1
DIAMOND HILL INVESTM	COM NEW	25264R20	2,466	27,419	SH	DEFINED	1
DIAMOND MGMT & TECHN	COM	25269L10	303	64,702	SH	DEFINED	1,2
DIAMOND OFFSHORE DRI	COM	25271C10	99,920	969,537	SH	DEFINED	1,2,5,7,8,10
DIAMONDROCK HOSPITAL	COM	25278430	30,794	3,383,921	SH	DEFINED	1,2,3
DIANA SHIPPING INC	COM	Y2066G10	417	21,194	SH	DEFINED	1,2,5
DICE HLDGS INC	COM	25301710	1,325	186,577	SH	DEFINED	1,2,6
DICKS SPORTING GOODS	COM	25339310	42,565	2,173,898	SH	DEFINED	1,2,5,6,10
DIEBOLD INC	COM	25365110	42,201	1,274,576	SH	DEFINED	1,2,5,10,12
DIGI INTL INC	COM	25379810	7,006	686,844	SH	DEFINED	1,2,5
DIGITAL ANGEL CORP N	COM	25383A10	44	119,849	SH	DEFINED	1,2,5
DIGITAL RIV INC	COM	25388B10	34,421	1,062,367	SH	DEFINED	1,2,5,6
DIGITAL RLTY TR INC	COM	25386810	95,371	2,018,426	SH	DEFINED	1,2,3,5,10
DILLARDS INC	CL A	25406710	24,619	2,086,364	SH	DEFINED	1,2,5,6,10,1
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	6	68,421	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	9,633	632,950	SH	DEFINED	1,2,5
DINEEQUITY INC	COM	25442310	5,245	311,118	SH	DEFINED	1,2,6
DIODES INC	COM	25454310	9,073	491,753	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	22,915	360,590	SH	DEFINED	1,2,5,6
DIRECTV GROUP INC	COM	25459L10	768,959	29,372,006	SH	DEFINED	1,2,5,6,7,8,
DISCOVER FINL SVCS	COM	25470910	263,852	19,092,042	SH	DEFINED	1,2,5,6,7,8,
DISCOVERY HOLDING CO	CL A COM	25468Y10	799	43,651	SH	DEFINED	1,2,7
DISCOVERY LABORATORI	COM	25466810	2,330	1,246,088	SH	DEFINED	1,5
DISH NETWORK CORP	CL A	25470M10	79,296	3,775,978	SH	DEFINED	1,2,5,7,8,10
DISNEY WALT CO	COM DISNEY	25468710	2,150,988	70,087,570	SH	DEFINED	1,2,5,6,7,8,
DISTRIBUCION Y SERVI	SPONSORED	25475310	743	33,751	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	31	26,085	SH	DEFINED	1
DIVX INC	COM	25541310	2,125	328,447	SH	DEFINED	1,2,6
DIXIE GROUP INC	CL A	25551910	103	14,064	SH	DEFINED	1
DNP SELECT INCOME FD	COM	23325P10	1,921	205,265	SH	DEFINED	5,12
DOLAN MEDIA CO	COM	25659P40	3,565	353,289	SH	DEFINED	1,2,6
DOLBY LABORATORIES I	COM	25659T10	19,442	552,493	SH	DEFINED	1,2,5,10
DOLLAR FINL CORP	COM	25666410	9,868	641,168	SH	DEFINED	1,2,6
DOLLAR THRIFTY AUTOM	COM	25674310	772	400,103	SH	DEFINED	1,2,5
DOLLAR TREE INC	COM	25674610	80,423	2,211,852	SH	DEFINED	1,2,5,7,10,1
DOMINION RES INC VA	COM	25746U10	937,197	21,907,354	SH	DEFINED	1,2,5,6,7,8,
DOMINOS PIZZA INC	COM	25754A20	11,404	939,347	SH	DEFINED	1,2,8
DOMTAR CORP	COM	25755910	35,591	7,737,238	SH	DEFINED	1,2,5,7,8,10
DONALDSON INC	COM	25765110	55,906	1,333,949	SH	DEFINED	1,2,5,6,10
DONEGAL GROUP INC	CL A	25770120	3,846	212,123	SH	DEFINED	1,2
DONNELLEY R R & SONS	COM	25786710	235,448	9,598,366	SH	DEFINED	1,2,5,6,7,8,

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER MA
DORAL FINL CORP	COM NEW	25811P88	653	59,832	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	760	32,920	SH	DEFINED	1,2
DORMAN PRODUCTS INC	COM	25827810	1,598	127,502	SH	DEFINED	1
DOT HILL SYS CORP	COM	25848T10	165	73,205	SH	DEFINED	1,5

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DOUBLE EAGLE PETE CO	COM PAR \$0	25857020	1,673	117,130	SH	DEFINED	1,5
DOUBLE-TAKE SOFTWARE	COM	25859810	2,378	238,973	SH	DEFINED	1
DOUGLAS EMMETT INC	COM	25960P10	65,299	2,830,472	SH	DEFINED	1,2,3,5,7,10
DOVER CORP	COM	26000310	274,638	6,772,828	SH	DEFINED	1,2,5,6,7,8,
DOVER DOWNS GAMING &	COM	26009510	4,236	544,529	SH	DEFINED	1,5
DOVER MOTORSPORTS IN	COM	26017410	825	151,374	SH	DEFINED	1,5
DOW CHEM CO	COM	26054310	1,050,008	33,039,895	SH	DEFINED	1,2,5,6,7,8,
DOWNEY FINL CORP	COM	26101810	1,087	388,175	SH	DEFINED	1,2,5
DPL INC	COM	23329310	52,436	2,114,340	SH	DEFINED	1,2,5,7,10
DR PEPPER SNAPPLE GR	COM	26138E10	99,939	3,774,120	SH	DEFINED	1,2,5,6,7,8,
DR REDDYS LABS LTD	ADR	25613520	7,229	648,374	SH	DEFINED	1,2,4,5,6
DRDGOLD LIMITED	SPON ADR N	26152H30	80	18,025	SH	DEFINED	1
DREAMWORKS ANIMATION	CL A	26153C10	48,257	1,534,413	SH	DEFINED	1,2,5,10
DRESS BARN INC	COM	26157010	45,023	2,944,624	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	34,994	1,111,993	SH	DEFINED	1,2,5,6,10
DREW INDS INC	COM NEW	26168L20	6,919	404,366	SH	DEFINED	1,2,6
DRI CORPORATION	COM	23330F10	35	16,137	SH	DEFINED	1
DRIL-QUIP INC	COM	26203710	23,815	548,848	SH	DEFINED	1,2,6
DRS TECHNOLOGIES INC	COM	23330X10	52,301	681,451	SH	DEFINED	1,2,5,6,10
DRUGSTORE COM INC	COM	26224110	2,471	1,051,428	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	4,412	576,725	SH	DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	52,307	934,221	SH	DEFINED	1,2,5,7,8,10
DSW INC	CL A	23334L10	3,177	231,933	SH	DEFINED	1,2,6
DTE ENERGY CO	COM	23333110	248,312	6,189,236	SH	DEFINED	1,2,5,6,7,8,
DTS INC	COM	23335C10	7,900	283,875	SH	DEFINED	1,2,6
DU PONT E I DE NEMOU	COM	26353410	1,904,450	47,256,834	SH	DEFINED	1,2,5,6,7,8,
DUCOMMUN INC DEL	COM	26414710	4,898	205,093	SH	DEFINED	1,2,5
DUFF & PHELPS CORP N	CL A	26433B10	3,117	148,202	SH	DEFINED	1,2,6
DUKE ENERGY CORP NEW	COM	26441C10	886,068	50,835,794	SH	DEFINED	1,2,5,6,7,8,
DUKE REALTY CORP	COM NEW	26441150	128,021	5,208,351	SH	DEFINED	1,2,3,5,7,8,
DUN & BRADSTREET COR	COM	26483E10	120,224	1,274,104	SH	DEFINED	1,2,5,7,8,10
DUNCAN ENERGY PARTNE	COM UNITS	26502610	212	13,269	SH	DEFINED	1,2
DUPONT FABROS TECHNO	COM	26613Q10	11,777	772,271	SH	DEFINED	1,2,3,6
DURECT CORP	COM	26660510	7,103	1,268,450	SH	DEFINED	1,5
DXP ENTERPRISES INC	COM NEW	23337740	2,348	44,040	SH	DEFINED	1,5
DYAX CORP	COM	26746E10	3,166	719,464	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	13,576	1,042,682	SH	DEFINED	1,2,5,6
DYNAMEX INC	COM	26784F10	4,888	171,754	SH	DEFINED	1
DYNAMIC MATLS CORP	COM	26788810	5,062	218,110	SH	DEFINED	1,2,5,6
DYNAVAX TECHNOLOGIES	COM	26815810	73	51,383	SH	DEFINED	1,2,5
DYNCORP INTL INC	CL A	26817C10	7,521	448,732	SH	DEFINED	1,2,6
DYNEGY INC DEL	CL A	26817G10	61,910	17,293,190	SH	DEFINED	1,2,5,6,7,8,
E M C CORP MASS	NOTE 1.75	268648AM	486	500,000	SH	DEFINED	1
E M C CORP MASS	COM	26864810	765,019	63,964,803	SH	DEFINED	1,2,5,6,7,8,
E TRADE FINANCIAL CO	COM	26924610	52,760	18,842,984	SH	DEFINED	1,2,5,6,10,1
EAGLE BANCORP INC MD	COM	26894810	90	10,679	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
EAGLE BULK SHIPPING	COM	Y2187A10	10,931	784,131	SH	DEFINED	1,2,5

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EAGLE MATERIALS INC	COM	26969P10	10,403	465,059	SH	DEFINED	1,2,5,6,7,10
EAGLE ROCK ENERGY PA	UNIT	26985R10	313	29,772	SH	DEFINED	1,2
EAGLE TEST SYS INC	COM	27000610	2,721	177,709	SH	DEFINED	1,6
EARTHLINK INC	COM	27032110	28,248	3,323,289	SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	26,406	1,927,464	SH	DEFINED	1,2,5
EASTGROUP PTY INC	COM	27727610	37,873	780,252	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	151,283	2,747,598	SH	DEFINED	1,2,5,6,7,8,
EASTMAN KODAK CO	COM	27746110	141,356	9,190,900	SH	DEFINED	1,2,5,6,7,8,
EATON CORP	COM	27805810	293,963	5,232,526	SH	DEFINED	1,2,5,6,7,8,
EATON VANCE CORP	COM NON VT	27826510	71,655	2,033,917	SH	DEFINED	1,2,5,7,10
EBAY INC	COM	27864210	876,303	39,155,617	SH	DEFINED	1,2,5,6,7,8,
EBIX INC	COM NEW	27871520	2,871	30,551	SH	DEFINED	1,2
ECHELON CORP	COM	27874N10	4,626	468,240	SH	DEFINED	1,2,6
ECHOSTAR CORP	CL A	27876810	13,169	546,424	SH	DEFINED	1,2,5,6,8,10
ECLIPSYS CORP	COM	27885610	19,444	928,106	SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	305,041	6,286,916	SH	DEFINED	1,2,5,6,7,8,
EDGE PETE CORP DEL	COM	27986210	56	31,206	SH	DEFINED	1
EDGEWATER TECHNOLOGY	COM	28035810	83	17,022	SH	DEFINED	1
EDISON INTL	COM	28102010	1,468,394	36,801,865	SH	DEFINED	1,2,5,6,7,8,
EDUCATION RLTY TR IN	COM	28140H10	12,957	1,169,395	SH	DEFINED	1,2,3,5
EDWARDS LIFESCIENCES	COM	28176E10	119,214	2,063,947	SH	DEFINED	1,2,5,6,10
EF JOHNSON TECHNOLOG	COM	26843B10	50	40,110	SH	DEFINED	1,5
EHEALTH INC	COM	28238P10	6,254	390,866	SH	DEFINED	1,2,6
EINSTEIN NOAH REST G	COM	28257U10	880	87,315	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	354,493	27,781,566	SH	DEFINED	1,2,5,6,7,8,
EL PASO ELEC CO	COM NEW	28367785	24,768	1,179,424	SH	DEFINED	1,2,5
EL PASO PIPELINE PAR	COM UNIT L	28370210	324	20,179	SH	DEFINED	1,2
ELECTRO OPTICAL SCIE	COM	28519210	57	10,900	SH	DEFINED	1
ELECTRO RENT CORP	COM	28521810	4,454	331,631	SH	DEFINED	1,5
ELECTRO SCIENTIFIC I	COM	28522910	6,586	463,137	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	13	11,721	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	28551210	361,596	9,775,507	SH	DEFINED	1,2,5,6,7,8,
ELECTRONICS FOR IMAG	COM	28608210	13,358	958,902	SH	DEFINED	1,2,5
ELIXIR GAMING TECHNO	COM	28661G10	261	791,275	SH	DEFINED	1
ELIZABETH ARDEN INC	COM	28660G10	8,032	409,150	SH	DEFINED	1,2
ELLIS PERRY INTL INC	COM	28885310	3,506	235,113	SH	DEFINED	1,2
EMAGEON INC	COM	29076V10	52	24,126	SH	DEFINED	1
EMBARQ CORP	COM	29078E10	200,097	4,934,582	SH	DEFINED	1,2,5,6,7,8,
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	952	65,667	SH	DEFINED	1,2
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	580	21,457	SH	DEFINED	1,2
EMC INS GROUP INC	COM	26866410	3,085	104,638	SH	DEFINED	1
EMCOR GROUP INC	COM	29084Q10	72,633	2,759,606	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	5,200	1,052,547	SH	DEFINED	1,2,5
EMERGENCY MEDICAL SV	CL A	29100P10	4,232	141,626	SH	DEFINED	1,5
EMERGENT BIOSOLUTION	COM	29089Q10	6,808	520,095	SH	DEFINED	1,2
EMERITUS CORP	COM	29100510	7,565	303,816	SH	DEFINED	1,2,6
EMERSON ELEC CO	COM	29101110	1,033,572	25,338,858	SH	DEFINED	1,2,5,6,7,8,
EMERSON RADIO CORP	COM NEW	29108720	12	13,866	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	41	20,731	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
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EMMIS COMMUNICATIONS CL A		29152510	36	37,194	SH	DEFINED	1
EMPIRE DIST ELEC CO	COM	29164110	13,607	637,319	SH	DEFINED	1,2
EMPIRE RESORTS INC	COM	29205210	144	57,146	SH	DEFINED	1,5
EMPLOYERS HOLDINGS I	COM	29221810	13,590	781,955	SH	DEFINED	1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	8,981	201,777	SH	DEFINED	1,2,5,7
EMS TECHNOLOGIES INC	COM	26873N10	5,950	266,701	SH	DEFINED	1,2,6
EMULEX CORP	COM NEW	29247520	22,179	2,078,668	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	656	15,674	SH	DEFINED	1,2
ENBRIDGE ENERGY PART	COM	29250R10	2,588	65,060	SH	DEFINED	1,2
ENCANA CORP	COM	29250510	2,976	45,283	SH	DEFINED	1,2,5
ENCORE ACQUISITION C	COM	29255W10	48,319	1,156,508	SH	DEFINED	1,2,5,6,10
ENCORE BANCSHARES IN	COM	29255V20	1,219	67,740	SH	DEFINED	1
ENCORE CAP GROUP INC	COM	29255410	5,330	389,058	SH	DEFINED	1,2,5
ENCORE ENERGY PARTNE	COM UNIT	29257A10	454	20,810	SH	DEFINED	1,2
ENCORE WIRE CORP	COM	29256210	6,644	366,855	SH	DEFINED	1,2,5,6
ENDEAVOUR INTL CORP	COM	29259G10	2,191	1,659,496	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	52,070	2,603,481	SH	DEFINED	1,2,5,7,10
ENDOLOGIX INC	COM	29266S10	65	31,475	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	22,467	726,630	SH	DEFINED	1,2,5,7,8,10
ENDWAVE CORP	COM NEW	29264A20	105	20,628	SH	DEFINED	1,5
ENER1 INC	COM NEW	29267A20	3,952	506,037	SH	DEFINED	1,2
ENERGEN CORP	COM	29265N10	64,978	1,435,035	SH	DEFINED	1,2,5,7,8,10
ENERGIZER HLDGS INC	COM	29266R10	117,488	1,458,567	SH	DEFINED	1,2,5,7,8,10
ENERGY CONVERSION DE	COM	29265910	54,445	934,683	SH	DEFINED	1,2,5,6
ENERGY EAST CORP	COM	29266M10	480	16,833	SH	DEFINED	1,7
ENERGY PARTNERS LTD	COM	29270U10	5,720	659,787	SH	DEFINED	1,2,5,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	3,416	157,054	SH	DEFINED	1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	3,518	95,514	SH	DEFINED	1,2
ENERGY XXI (BERMUDA)	COM SHS	G1008210	4,031	1,326,013	SH	DEFINED	1
ENERGYSOLUTIONS INC	DEPOSITARY	29275620	5,882	588,174	SH	DEFINED	1,2,6
ENERGYSOUTH INC	COM	29297010	7,711	125,528	SH	DEFINED	1,2
ENERNOC INC	COM	29276410	1,470	142,176	SH	DEFINED	1,2,6
ENERSIS S A	SPONSORED	29274F10	7,304	447,538	SH	DEFINED	1,2,5,7
ENERSYS	COM	29275Y10	10,935	554,804	SH	DEFINED	1,2
ENGLOBAL CORP	COM	29330610	5,275	397,514	SH	DEFINED	1,2,5
ENI S P A	SPONSORED	26874R10	2,839	53,624	SH	DEFINED	1,2
ENLIVEN MARKETING TE	COM	29336110	58	90,082	SH	DEFINED	1,5
ENNIS INC	COM	29338910	6,897	446,140	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	32,287	868,858	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	412,876	7,164,249	SH	DEFINED	1,2,5,6,7,8,
ENSIGN GROUP INC	COM	29358P10	1,918	112,250	SH	DEFINED	1
ENSTAR GROUP LIMITED	SHS	G3075P10	8,321	85,462	SH	DEFINED	1,2,6
ENTEGRIS INC	COM	29362U10	10,572	2,184,203	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	3,694	735,835	SH	DEFINED	1,2,5
ENERGY CORP NEW	COM	29364G10	599,550	6,735,757	SH	DEFINED	1,2,5,6,7,8,
ENTERPRISE FINL SVCS	COM	29371210	3,284	145,579	SH	DEFINED	1
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	1,087	46,190	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	8,306	322,302	SH	DEFINED	1,2
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	38,345	700,747	SH	DEFINED	1,2,3,5
ENTORIAN TECHNOLOGIE	COM	29383P10	8	13,199	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
ENTRAVISION COMMUNIC	CL A	29382R10	2,821	1,048,713	SH	DEFINED	1,2,5,6
ENTREMED INC	COM	29382F10	18	49,890	SH	DEFINED	1,5
ENTROPIC COMMUNICATI	COM	29384R10	122	86,699	SH	DEFINED	1
ENTRUST INC	COM	29384810	1,616	751,765	SH	DEFINED	1,5
ENVIRONMENTAL TECTON	COM	29409210	26	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	6,366	579,745	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	13,628	1,846,648	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	805,171	9,000,348	SH	DEFINED	1,2,5,6,7,8,
EPICOR SOFTWARE CORP	COM	29426L10	7,949	1,007,418	SH	DEFINED	1,2,5,6
EPIQ SYS INC	COM	26882D10	8,899	654,348	SH	DEFINED	1,2,6
EPIX PHARMACEUTICALS	COM NEW	26881Q30	32	31,284	SH	DEFINED	1,5
EPOCH HOLDING CORP	COM	29428R10	1,410	133,685	SH	DEFINED	1
EQUIFAX INC	COM	29442910	152,400	4,423,796	SH	DEFINED	1,2,5,6,7,8,
EQUINIX INC	COM NEW	29444U50	25,136	361,880	SH	DEFINED	1,2,5,6,8,10
EQUITABLE RES INC	COM	29454910	95,398	2,600,828	SH	DEFINED	1,2,5,7,8,10
EQUITY LIFESTYLE PPT	COM	29472R10	40,657	766,683	SH	DEFINED	1,2,3,5,6
EQUITY ONE	COM	29475210	27,723	1,353,005	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	615,581	13,861,307	SH	DEFINED	1,2,3,5,6,7,
ERESEARCHTECHNOLOGY	COM	29481V10	10,975	921,488	SH	DEFINED	1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	6,962	738,241	SH	DEFINED	1,2
ERIE INDTY CO	CL A	29530P10	16,530	391,063	SH	DEFINED	1,2,5,10,12
ESB FINL CORP	COM	26884F10	152	16,197	SH	DEFINED	1
ESCO TECHNOLOGIES IN	COM	29631510	21,998	456,664	SH	DEFINED	1,2,5,6
ESSA BANCORP INC	COM	29667D10	3,571	256,896	SH	DEFINED	1
ESSEX PPTY TR INC	COM	29717810	100,463	849,009	SH	DEFINED	1,2,3,5,10
ESTERLINE TECHNOLOGI	COM	29742510	21,639	546,583	SH	DEFINED	1,2,6
ETHAN ALLEN INTERIOR	COM	29760210	66,054	2,357,405	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	28	10,800	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	15,312	915,257	SH	DEFINED	1,2,5,6,8
EV3 INC	COM	26928A20	11,247	1,120,179	SH	DEFINED	1,2,6
EVANS & SUTHERLAND C	COM	29909610	18	16,128	SH	DEFINED	1
EVERCORE PARTNERS IN	CLASS A	29977A10	3,105	172,694	SH	DEFINED	1,2
EVEREST RE GROUP LTD	COM	G3223R10	104,890	1,212,175	SH	DEFINED	1,2,5,7,8,10
EVERGREEN ENERGY INC	COM	30024B10	1,189	1,200,835	SH	DEFINED	1,2,5,6
EVERGREEN SOLAR INC	COM	30033R10	13,382	2,424,272	SH	DEFINED	1,2,5,6,8
EVOLVING SYS INC	COM	30049R10	41	26,876	SH	DEFINED	1
EVOTEC AG	SPONSORED	30050E10	36	12,802	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	18	20,617	SH	DEFINED	1
EXACTECH INC	COM	30064E10	2,523	113,442	SH	DEFINED	1,2
EXAR CORP	COM	30064510	5,563	726,299	SH	DEFINED	1,2,5,6
EXCEL MARITIME CARRI	COM	V3267N10	544	36,072	SH	DEFINED	1,2,5
EXCO RESOURCES INC	COM	26927940	49,705	3,045,663	SH	DEFINED	1,2,5,6
EXELIXIS INC	COM	30161Q10	10,019	1,647,891	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,491,854	23,823,930	SH	DEFINED	1,2,5,6,7,8,
EXIDE TECHNOLOGIES	COM NEW	30205120	9,207	1,247,501	SH	DEFINED	1,2
EXLSERVICE HOLDINGS	COM	30208110	2,285	260,263	SH	DEFINED	1,2,6
EXPEDIA INC DEL	COM	30212P10	103,565	6,854,057	SH	DEFINED	1,2,5,6,7,8,
EXPEDITORS INTL WASH	COM	30213010	226,171	6,491,719	SH	DEFINED	1,2,5,6,7,8,
EXPONENT INC	COM	30214U10	8,965	270,939	SH	DEFINED	1,2,6
EXPRESS SCRIPTS INC	COM	30218210	632,326	8,565,782	SH	DEFINED	1,2,5,6,7,8,

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
EXPRESSJET HOLDINGS	CL A	30218U10	12	61,989	SH	DEFINED	1
EXTERRAN HLDGS INC	COM	30225X10	49,458	1,547,501	SH	DEFINED	1,2,5,7,8,10
EXTERRAN PARTNERS LP	COM UNITS	30225N10	162	10,676	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	38,902	2,532,699	SH	DEFINED	1,2,3
EXTREME NETWORKS INC	COM	30226D10	5,602	1,662,213	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	14,659,261	188,762,051	SH	DEFINED	1,2,5,6,7,8,
EZCORP INC	CL A NON V	30230110	17,894	951,812	SH	DEFINED	1,2,5,6
F M C CORP	COM NEW	30249130	78,409	1,525,765	SH	DEFINED	1,2,5,10
F5 NETWORKS INC	COM	31561610	37,790	1,616,342	SH	DEFINED	1,2,5,6,8,10
FACTSET RESH SYS INC	COM	30307510	37,791	723,272	SH	DEFINED	1,2,5,6,10
FAIR ISAAC CORP	COM	30325010	28,916	1,254,482	SH	DEFINED	1,2,5,6
FAIRCHILD SEMICONDC	COM	30372610	18,571	2,088,987	SH	DEFINED	1,2,5,10
FAIRPOINT COMMUNICAT	COM	30556010	13,943	1,608,219	SH	DEFINED	1,2,5,13
FALCONSTOR SOFTWARE	COM	30613710	3,194	595,986	SH	DEFINED	1,2,5,6
FAMILY DLR STORES IN	COM	30700010	147,015	6,203,147	SH	DEFINED	1,2,5,6,7,8,
FAMOUS DAVES AMER IN	COM	30706810	84	14,000	SH	DEFINED	1,5
FARMER BROS CO	COM	30767510	2,622	105,417	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	2,446	90,523	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	5,369	263,589	SH	DEFINED	1,2,6
FASTENAL CO	COM	31190010	201,008	4,069,805	SH	DEFINED	1,2,5,6,7,8,
FBL FINL GROUP INC	CL A	30239F10	5,939	212,936	SH	DEFINED	1,2
FBR CAPITAL MARKETS	COM	30247C30	2,989	461,256	SH	DEFINED	1,2
FCSTONE GROUP INC	COM	31308T10	6,457	358,934	SH	DEFINED	1,2,6
FEDERAL AGRIC MTG CO	CL C	31314830	720	175,565	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	13,030	7,620,020	SH	DEFINED	1,2,5,7,8,10
FEDERAL MOGUL CORP	COM	31354940	3,411	271,778	SH	DEFINED	1,2,7,10
FEDERAL NATL MTG ASS	COM	31358610	18,678	12,208,114	SH	DEFINED	1,2,5,7,8,10
FEDERAL REALTY INVT	SH BEN INT	31374720	161,787	1,890,035	SH	DEFINED	1,2,3,5,7,8,
FEDERAL SIGNAL CORP	COM	31385510	15,109	1,102,818	SH	DEFINED	1,2,5
FEDERATED INVS INC P	CL B	31421110	98,040	3,398,268	SH	DEFINED	1,2,5,6,10,1
FEDEX CORP	COM	31428X10	791,756	10,017,154	SH	DEFINED	1,2,5,6,7,8,
FEI CO	COM	30241L10	15,400	646,792	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	20,674	2,887,393	SH	DEFINED	1,2,3,5
FERRELLGAS PARTNERS	UNIT LTD P	31529310	929	50,781	SH	DEFINED	1,2
FERRO CORP	COM	31540510	21,684	1,078,811	SH	DEFINED	1,2,5
FGX INTERNATIONAL HL	ORD SHS	G3396L10	1,961	177,157	SH	DEFINED	1,2
FIBERTOWER CORP	COM	31567R10	2,278	1,650,528	SH	DEFINED	1,2,5,6
FIDELITY NATIONAL FI	CL A	31620R10	68,717	4,674,624	SH	DEFINED	1,2,5,7,8,10
FIDELITY NATL INFORM	COM	31620M10	102,783	5,567,875	SH	DEFINED	1,2,5,6,7,8,
FIFTH THIRD BANCORP	COM	31677310	274,768	23,089,783	SH	DEFINED	1,2,5,6,7,8,
FIFTH THIRD BANCORP	CNV PFD DE	31677320	215	2,000	SH	DEFINED	1
FINANCIAL FED CORP	COM	31749210	10,866	474,082	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	2,572	128,555	SH	DEFINED	1
FINISAR	COM	31787A10	6,334	6,270,812	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	9,220	922,959	SH	DEFINED	1,2,5
FIRST ACCEPTANCE COR	COM	31845710	1,006	296,016	SH	DEFINED	1
FIRST ADVANTAGE CORP	CL A	31845F10	2,092	148,893	SH	DEFINED	1,2,6
FIRST AMERN CORP CAL	COM	31852230	57,149	1,937,248	SH	DEFINED	1,2,5,7,8,10
FIRST BANCORP INC ME	COM	31866P10	2,924	149,160	SH	DEFINED	1,2
FIRST BANCORP N C	COM	31891010	4,070	238,005	SH	DEFINED	1,2,5

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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/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
FIRST BANCORP P R	COM	31867210	25,303	2,287,777	SH		DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	7,123	388,578	SH		DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	5,693	379,508	SH		DEFINED	1,2,6
FIRST CMNTY BANCSTAR	COM	31983A10	6,253	166,646	SH		DEFINED	1,2
FIRST COMWLTH FINL C	COM	31982910	39,578	2,938,222	SH		DEFINED	1,2,5
FIRST CTZNS BANCSTAR	CL A	31946M10	11,813	65,992	SH		DEFINED	1,2,5,10
FIRST FINANCIAL NORT	COM	32022K10	6,754	654,456	SH		DEFINED	1,2
FIRST FINL BANCORP O	COM	32020910	10,900	746,571	SH		DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	18,094	348,760	SH		DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	9,849	209,636	SH		DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	5,370	205,114	SH		DEFINED	1,2
FIRST HORIZON NATL C	COM	32051710	78,476	8,384,193	SH		DEFINED	1,2,5,6,10,1
FIRST INDUSTRIAL REA	COM	32054K10	48,587	1,694,101	SH		DEFINED	1,2,3,5
FIRST LONG IS CORP	COM	32073410	200	8,258	SH		DEFINED	1
FIRST MARBLEHEAD COR	COM	32077110	3,119	1,252,534	SH		DEFINED	1,2,5,12
FIRST MERCHANTS CORP	COM	32081710	9,057	397,245	SH		DEFINED	1,2
FIRST MERCURY FINANC	COM	32084110	2,706	189,928	SH		DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	39,630	1,634,920	SH		DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	71,407	4,533,773	SH		DEFINED	1,2,5,7
FIRST PL FINL CORP	COM	33610T10	6,083	473,375	SH		DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	17,440	1,014,566	SH		DEFINED	1,2,3,6
FIRST SEC GROUP INC	COM	33631210	123	16,800	SH		DEFINED	1
FIRST SOLAR INC	COM	33643310	122,361	647,721	SH		DEFINED	1,2,5,7,8,10
FIRST SOUTH BANCORP	COM	33646W10	2,345	135,764	SH		DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	66	12,344	SH		DEFINED	1
FIRSTENERGY CORP	COM	33793210	1,320,153	19,706,718	SH		DEFINED	1,2,5,6,7,8,
FIRSTFED FINL CORP	COM	33790710	2,645	337,426	SH		DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	66,151	3,150,051	SH		DEFINED	1,2,5
FISERV INC	COM	33773810	255,800	5,405,751	SH		DEFINED	1,2,5,6,7,8,
FISHER COMMUNICATION	COM	33775620	4,720	119,786	SH		DEFINED	1,2
FIVE STAR QUALITY CA	COM	33832D10	1,553	414,254	SH		DEFINED	1,2,5
FLAGSTAR BANCORP INC	COM	33793010	2,666	894,687	SH		DEFINED	1,2,5
FLAGSTONE REINSURANC	SHS	G3529T10	5,761	560,992	SH		DEFINED	1,2
FLANDERS CORP	COM	33849410	1,087	172,606	SH		DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	1,135	1,113,003	SH		DEFINED	1,2,6
FLEXSTEEL INDS INC	COM	33938210	191	18,861	SH		DEFINED	1
FLEXTRONICS INTL LTD	ORD	Y2573F10	51,976	7,341,227	SH		DEFINED	1,2,5,7,8,10
FLIR SYS INC	COM	30244510	97,457	2,536,617	SH		DEFINED	1,2,5,8,10
FLORIDA PUB UTILS CO	COM	34113510	307	23,800	SH		DEFINED	1
FLOTEK INDS INC DEL	COM	34338910	3,764	342,197	SH		DEFINED	1,2,5,6
FLOW INTL CORP	COM	34346810	2,966	583,892	SH		DEFINED	1
FLOWERS FOODS INC	COM	34349810	46,640	1,588,539	SH		DEFINED	1,2,5,6
FLOWERVE CORP	COM	34354P10	99,977	1,126,253	SH		DEFINED	1,2,5,7,8,10
FLUOR CORP NEW	COM	34341210	348,126	6,250,022	SH		DEFINED	1,2,5,6,7,8,
FLUSHING FINL CORP	COM	34387310	6,715	383,719	SH		DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	142,954	3,070,981	SH		DEFINED	1,2,5,7,8,10
FNB CORP PA	COM	30252010	37,090	2,321,043	SH		DEFINED	1,2,5
FOCUS ENHANCEMENTS I	COM	34415910	0	26,779	SH		DEFINED	1
FOCUS MEDIA HLDG LTD	SPONSORED	34415V10	1,287	45,125	SH		DEFINED	1,2
FOMENTO ECONOMICO ME	SPON ADR U	34441910	20,370	534,075	SH		DEFINED	1,2,7

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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
FOOT LOCKER INC	COM	34484910	60,774	3,760,765 SH	DEFINED	1,2,5,10,12
FORCE PROTECTION INC	COM NEW	34520320	2,960	1,104,545 SH	DEFINED	1,2,5,6
FORD MTR CO CAP TR I	PFD TR CV6	34539520	154	10,000 SH	DEFINED	1
FORD MTR CO DEL	NOTE 4.25	345370CF	659	1,000,000 SH	DEFINED	1
FORD MTR CO DEL	COM PAR \$0	34537086	345,293	66,402,579 SH	DEFINED	1,2,5,6,7,8,
FOREST CITY ENTERPRI	CL A	34555010	38,092	1,241,985 SH	DEFINED	1,2,3,5,7,8,
FOREST LABS INC	COM	34583810	319,772	11,307,372 SH	DEFINED	1,2,5,6,7,8,
FOREST OIL CORP	COM PAR \$0	34609170	92,134	1,857,542 SH	DEFINED	1,2,5,7,8,10
FORESTAR REAL ESTATE	COM	34623310	10,187	690,674 SH	DEFINED	1,2,5,6,12
FORGENT NETWORKS INC	COM	34629U10	4	12,271 SH	DEFINED	1
FORMFACTOR INC	COM	34637510	14,282	819,865 SH	DEFINED	1,2,6
FORRESTER RESH INC	COM	34656310	16,224	553,541 SH	DEFINED	1,2,6
FORTRESS INVESTMENT	CL A	34958B10	557	53,028 SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	263,020	4,585,434 SH	DEFINED	1,2,5,6,7,8,
FORWARD AIR CORP	COM	34985310	14,201	521,534 SH	DEFINED	1,2,6
FORWARD INDS INC N Y	COM NEW	34986230	26	12,523 SH	DEFINED	1
FOSSIL INC	COM	34988210	30,465	1,079,177 SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	5,988	196,843 SH	DEFINED	1,2,5,6
FOSTER WHEELER LTD	SHS NEW	G3653513	102,524	2,839,220 SH	DEFINED	1,2,5,7,8,10
FOUNDATION COAL HLDG	COM	35039W10	30,338	852,657 SH	DEFINED	1,2,5,6,10
FOUNDRY NETWORKS INC	COM	35063R10	66,249	3,638,081 SH	DEFINED	1,2,5,6,8
FOUNTAIN POWERBOAT I	COM NEW	35075530	11	13,400 SH	DEFINED	1
FOX CHASE BANCORP	COM	35137P10	2,015	172,233 SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	9,982	194,240 SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	720,548	14,325,004 SH	DEFINED	1,2,5,6,7,8,
FRANCE TELECOM	SPONSORED	35177Q10	892	31,862 SH	DEFINED	1,2
FRANKLIN BK CORP DEL	COM	35245110	11	23,126 SH	DEFINED	1
FRANKLIN ELEC INC	COM	35351410	15,443	346,642 SH	DEFINED	1,2
FRANKLIN RES INC	COM	35461310	511,190	5,800,408 SH	DEFINED	1,2,5,6,7,8,
FRANKLIN STREET PPTY	COM	35471R10	13,224	1,017,239 SH	DEFINED	1,2,3
FREDS INC	CL A	35610810	11,193	787,155 SH	DEFINED	1,2,5
FREEPOR-T-MCMORAN COP	PFD CONV	35671D78	552	6,500 SH	DEFINED	1
FREEPOR-T-MCMORAN COP	COM	35671D85	835,440	14,695,507 SH	DEFINED	1,2,5,6,7,8,
FREIGHTCAR AMER INC	COM	35702310	5,694	194,533 SH	DEFINED	1,2,6
FRESENIUS KABI PHARM	RIGHT 99/9	35802M11	171	263,518 SH	DEFINED	1,2,5
FRESENIUS MED CARE A	SPONSORED	35802910	1,431	27,559 SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	20,741	934,265 SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	6,927	3,463,580 SH	DEFINED	1,2
FRIEDMAN INDS INC	COM	35843510	76	11,440 SH	DEFINED	1
FRONTIER COMMUNICATI	COM	35906A10	104,226	9,063,137 SH	DEFINED	1,2,5,6,10,1
FRONTIER FINL CORP W	COM	35907K10	22,912	1,706,058 SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	44,641	2,423,507 SH	DEFINED	1,2,5,10
FRONTLINE LTD	SHS	G3682E12	30,203	628,323 SH	DEFINED	1,5,7,10
FSI INTL INC	COM	30263310	36	49,179 SH	DEFINED	1
FTI CONSULTING INC	COM	30294110	36,732	508,466 SH	DEFINED	1,2,5,6,10
FUEL SYS SOLUTIONS I	COM	35952W10	7,418	215,326 SH	DEFINED	1,2,5
FUEL TECH INC	COM	35952310	4,990	275,824 SH	DEFINED	1,2,5,6
FUELCELL ENERGY INC	COM	35952H10	9,389	1,557,117 SH	DEFINED	1,2,5,6



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FUJIFILM HLDGS CORP	ADR 2 ORD	35958N10	453	17,432	SH	DEFINED	1
FULLER H B CO	COM	35969410	27,432	1,314,437	SH	DEFINED	1,2,5

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FULTON FINL CORP PA	COM	36027110	40,087	3,674,360	SH	DEFINED	1,2,5,7,8,10
FUNDTECH LTD	ORD	M4709510	143	10,200	SH	DEFINED	1
FUQI INTERNATIONAL I	COM NEW	36102A20	774	94,978	SH	DEFINED	1
FURMANITE CORPORATIO	COM	36108610	5,813	562,222	SH	DEFINED	1,2,5
FURNITURE BRANDS INT	COM	36092110	49,377	4,693,647	SH	DEFINED	1,2,5
FUSHI COPPERWELD INC	COM	36113E10	1,798	185,541	SH	DEFINED	1,6
FX ENERGY INC	COM	30269510	4,188	562,838	SH	DEFINED	1,5
FX REAL ESTATE & ENT	COM	30270910	131	126,137	SH	DEFINED	1,2,6
G & K SVCS INC	CL A	36126810	13,352	403,994	SH	DEFINED	1,2,5
GAIAM INC	CL A	36268Q10	3,496	329,810	SH	DEFINED	1,2,6
GALLAGHER ARTHUR J &	COM	36357610	42,267	1,647,176	SH	DEFINED	1,2,5,10,12
GAMCO INVESTORS INC	COM	36143810	7,196	121,346	SH	DEFINED	1,2,6
GAMESTOP CORP NEW	CL A	36467W10	186,201	5,442,879	SH	DEFINED	1,2,5,6,7,8,
GANNETT INC	COM	36473010	126,736	7,494,711	SH	DEFINED	1,2,5,6,7,8,
GAP INC DEL	COM	36476010	397,910	22,379,628	SH	DEFINED	1,2,5,6,7,8,
GARDNER DENVER INC	COM	36555810	35,472	1,021,671	SH	DEFINED	1,2,5,6,7,10
GARMIN LTD	ORD	G3726010	48,378	1,425,391	SH	DEFINED	1,2,5,7,8,10
GARTNER INC	COM	36665110	40,377	1,780,288	SH	DEFINED	1,2,5,6
GASCO ENERGY INC	COM	36722010	2,721	1,495,034	SH	DEFINED	1,2,5
GASTAR EXPL LTD	COM	36729910	151	116,245	SH	DEFINED	1,2
GATEHOUSE MEDIA INC	COM	36734810	219	447,397	SH	DEFINED	1,2
GATEWAY FINL HLDGS I	COM	36814010	58	10,800	SH	DEFINED	1
GATX CORP	COM	36144810	36,285	916,972	SH	DEFINED	1,2,5,10
GAYLORD ENTMT CO NEW	COM	36790510	26,135	889,857	SH	DEFINED	1,2,6,8
GEHL CO	COM	36848310	5,752	195,445	SH	DEFINED	1
GENAERA CORP	COM NEW	36867G20	5	10,523	SH	DEFINED	1
GENCO SHIPPING & TRA	SHS	Y2685T10	11,420	343,570	SH	DEFINED	1,2,6
GENCORP INC	COM	36868210	6,803	1,009,358	SH	DEFINED	1,2,6
GENELABS TECHNOLOGIE	COM NEW	36870620	7	16,560	SH	DEFINED	1
GENENTECH INC	COM NEW	36871040	638,225	7,196,948	SH	DEFINED	1,2,5,7,8,10
GENERAL CABLE CORP D	COM	36930010	22,843	641,115	SH	DEFINED	1,2,5,6,7,10
GENERAL COMMUNICATIO	CL A	36938510	11,399	1,230,962	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	924,587	12,558,912	SH	DEFINED	1,2,5,6,7,8,
GENERAL ELECTRIC CO	COM	36960410	8,418,780	330,148,219	SH	DEFINED	1,2,5,6,7,8,
GENERAL GROWTH PPTYS	COM	37002110	191,049	12,652,272	SH	DEFINED	1,2,3,5,6,7,
GENERAL MARITIME COR	SHS	Y2692M10	8,677	445,419	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	1,310,428	19,069,096	SH	DEFINED	1,2,5,6,7,8,
GENERAL MOLY INC	COM	37037310	4,072	936,009	SH	DEFINED	1,2,6
GENERAL MTRS CORP	COM	37044210	994,642	105,253,070	SH	DEFINED	1,2,5,6,7,8,
GENERAL MTRS CORP	DEB SR CV	37044271	163,598	20,449,755	SH	DEFINED	1,5
GENERAL STEEL HOLDIN	COM	37085310	915	128,182	SH	DEFINED	1
GENESCO INC	COM	37153210	31,239	933,077	SH	DEFINED	1,2
GENESEE & WYO INC	CL A	37155910	20,514	546,760	SH	DEFINED	1,2,6
GENESIS ENERGY L P	UNIT LTD P	37192710	318	22,221	SH	DEFINED	1,2
GENOMIC HEALTH INC	COM	37244C10	7,314	322,906	SH	DEFINED	1,2,5,6

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GENOPTIX INC	COM	37243V10	5,638	172,572	SH	DEFINED	1,2,6
GENPACT LIMITED	SHS	G3922B10	4,457	428,953	SH	DEFINED	1,2,6,10
GEN-PROBE INC NEW	COM	36866T10	48,664	917,314	SH	DEFINED	1,2,5,6,10
GENTEK INC	COM NEW	37245X20	3,552	138,156	SH	DEFINED	1
GENTEX CORP	COM	37190110	35,290	2,467,802	SH	DEFINED	1,2,5,6,10,1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
GENTIVA HEALTH SERVI	COM	37247A10	13,031	483,700	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	212,042	5,273,359	SH	DEFINED	1,2,5,6,7,8,
GENVEC INC	COM	37246C10	107	88,055	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	152,708	17,736,133	SH	DEFINED	1,2,5,6,7,8,
GENZYME CORP	COM	37291710	707,746	8,749,481	SH	DEFINED	1,2,5,6,7,8,
GEO GROUP INC	COM	36159R10	18,585	919,572	SH	DEFINED	1,2,5,6
GEOEYE INC	COM	37250W10	10,764	486,376	SH	DEFINED	1,2
GEOGLOBAL RESOURCES	COM	37249T10	1,178	467,370	SH	DEFINED	1,5,6
GEOKINETICS INC	COM PAR \$0	37291030	1,602	84,295	SH	DEFINED	1
GEOMET INC DEL	COM	37250U20	1,645	302,350	SH	DEFINED	1,2,5
GEORESOURCES INC	COM	37247610	926	80,809	SH	DEFINED	1
GEORGIA GULF CORP	COM PAR \$0	37320020	269	107,763	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	3,424	374,634	SH	DEFINED	1
GERDAU AMERISTEEL CO	COM	37373P10	165	16,761	SH	DEFINED	5
GERDAU S A	SPONSORED	37373710	14,017	1,262,753	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	133	11,366	SH	DEFINED	1
GERON CORP	COM	37416310	4,585	1,160,689	SH	DEFINED	1,2,6
GETTY RLTY CORP NEW	COM	37429710	9,395	423,750	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	3,144	431,847	SH	DEFINED	1
GFI GROUP INC	COM	36165220	6,448	1,368,897	SH	DEFINED	1,2,6
GIBRALTAR INDS INC	COM	37468910	12,226	653,447	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	3,564	190,470	SH	DEFINED	1
GILEAD SCIENCES INC	NOTE 0.62	375558AH	444	350,000	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	1,357,960	29,760,244	SH	DEFINED	1,2,5,6,7,8,
GLACIER BANCORP INC	COM	37637Q10	27,845	1,124,155	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	4,443	291,534	SH	DEFINED	1,2
GLADSTONE COML CORP	COM	37653610	245	16,064	SH	DEFINED	1,3,5
GLADSTONE INVT CORP	COM	37654610	1,544	224,452	SH	DEFINED	1
GLATFELTER	COM	37731610	14,368	1,061,120	SH	DEFINED	1,2
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	655,049	15,072,452	SH	DEFINED	1,2
GLG PARTNERS INC	COM	37929X10	19,357	3,571,380	SH	DEFINED	1,2,7,10
GLIMCHER RLTY TR	SH BEN INT	37930210	16,098	1,541,956	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	3,885	767,855	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	7,029	463,624	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	15,345	2,211,094	SH	DEFINED	1,2,5,6,10
GLOBAL PMTS INC	COM	37940X10	62,445	1,391,995	SH	DEFINED	1,2,5,6,10
GLOBAL SOURCES LTD	ORD	G3930010	2,111	209,599	SH	DEFINED	1
GLOBAL TRAFFIC NETWO	COM	37947B10	1,301	140,317	SH	DEFINED	1
GLOBALSTAR INC	COM	37897340	1,013	595,692	SH	DEFINED	1,2,6
GLOBECOMM SYSTEMS IN	COM	37956X10	2,312	264,505	SH	DEFINED	1
GMX RES INC	COM	38011M10	12,502	261,557	SH	DEFINED	1,2,5,6
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	163	25,000	SH	DEFINED	1

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GOLAR LNG LTD BERMUD	SHS	G9456A10	5,987	450,863	SH	DEFINED	1
GOLD FIELDS LTD NEW	SPONSORED	38059T10	287	29,974	SH	DEFINED	1
GOLDMAN SACHS GROUP	COM	38141G10	2,146,478	16,769,356	SH	DEFINED	1,2,5,6,7,8,
GOODRICH CORP	COM	38238810	169,337	4,070,599	SH	DEFINED	1,2,5,6,7,8,
GOODRICH PETE CORP	COM NEW	38241040	16,992	389,822	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	122,648	8,011,002	SH	DEFINED	1,2,5,6,7,8,
GOOGLE INC	CL A	38259P50	3,035,835	7,514,814	SH	DEFINED	1,2,5,6,7,8,
GORMAN RUPP CO	COM	38308210	8,091	214,491	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
GP STRATEGIES CORP	COM	36225V10	113	14,857	SH	DEFINED 1
GRACE W R & CO DEL N	COM	38388F10	22,220	1,469,563	SH	DEFINED 1,2,5,6
GRACO INC	COM	38410910	47,425	1,331,801	SH	DEFINED 1,2,5,6,10
GRAFTECH INTL LTD	COM	38431310	50,372	3,333,669	SH	DEFINED 1,2,5,6,7,8
GRAHAM CORP	COM	38455610	4,560	84,289	SH	DEFINED 1,2
GRAINGER W W INC	COM	38480210	190,904	2,195,056	SH	DEFINED 1,2,5,6,7,8,
GRAMERCY CAP CORP	COM	38487110	1,739	671,319	SH	DEFINED 1,2,3,5
GRAN TIERRA ENERGY I	COM	38500T10	4,940	1,331,508	SH	DEFINED 1
GRANITE CONSTR INC	COM	38732810	36,145	1,009,081	SH	DEFINED 1,2,5
GRAPHIC PACKAGING HL	COM	38868910	4,923	1,969,237	SH	DEFINED 1,2,6
GRAY TELEVISION INC	COM	38937510	1,178	685,029	SH	DEFINED 1
GREAT ATLANTIC & PAC	COM	39006410	6,770	625,705	SH	DEFINED 1,2,5,6
GREAT LAKES DREDGE &	COM	39060710	3,723	590,031	SH	DEFINED 1,2
GREAT PLAINS ENERGY	COM	39116410	44,639	2,008,965	SH	DEFINED 1,2,5,10
GREAT WOLF RESORTS I	COM	39152310	1,739	475,087	SH	DEFINED 1,2
GREATBATCH INC	COM	39153L10	12,468	508,060	SH	DEFINED 1,2,5
GREEN BANKSHARES INC	COM NEW	39436120	8,031	341,611	SH	DEFINED 1,2
GREEN MTN COFFEE ROA	COM	39312210	11,433	290,625	SH	DEFINED 1,2,6
GREENBRIER COS INC	COM	39365710	4,691	240,441	SH	DEFINED 1,2,6
GREENFIELD ONLINE IN	COM	39515010	7,075	406,602	SH	DEFINED 1,2,5
GREENHILL & CO INC	COM	39525910	30,184	409,273	SH	DEFINED 1,2,6
GREENHUNTER ENERGY I	COM	39530A10	443	31,095	SH	DEFINED 1
GREENLIGHT CAPITAL R	CLASS A	G4095J10	16,687	725,833	SH	DEFINED 1,2
GREIF INC	CL A	39762410	33,862	516,030	SH	DEFINED 1,2,5,6,10
GREY WOLF INC	COM	39788810	24,566	3,157,540	SH	DEFINED 1,2,5,6
GRIFFIN LD & NURSERI	CL A	39823110	1,403	37,826	SH	DEFINED 1
GRIFFON CORP	COM	39843310	8,829	978,792	SH	DEFINED 1,2
GROUP 1 AUTOMOTIVE I	COM	39890510	10,425	479,771	SH	DEFINED 1,2
GROUPE CGI INC	CL A SUB V	39945C10	126	14,270	SH	DEFINED 1
GRUBB & ELLIS CO	COM PAR \$0	40009520	1,573	582,758	SH	DEFINED 1,5
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	286	5,754	SH	DEFINED 1
GRUPO FINANCIERO GAL	SP ADR 10	39990910	85	18,112	SH	DEFINED 1,2
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	21,865	999,764	SH	DEFINED 1,2,7
GSI COMMERCE INC	COM	36238G10	6,592	425,847	SH	DEFINED 1,2,5,6,8
GT SOLAR INTL INC	COM	3623E020	532	49,041	SH	DEFINED 1,2
GTC BIOTHERAPEUTICS	COM	36238T10	18	51,911	SH	DEFINED 1,5
GTX INC DEL	COM	40052B10	5,821	306,021	SH	DEFINED 1,2,6
GUARANTY BANCORP DEL	COM	40075T10	7,622	1,249,559	SH	DEFINED 1,2
GUARANTY FINL GROUP	COM	40108N10	3,013	762,879	SH	DEFINED 1,2,5,6,12,1

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GUESS INC	COM	40161710	45,853	1,317,987	SH	DEFINED	1,2,5,10
GUIDANCE SOFTWARE IN	COM	40169210	433	92,249	SH	DEFINED	1
GULF ISLAND FABRICAT	COM	40230710	8,012	232,432	SH	DEFINED	1,2,6
GULFMARK OFFSHORE IN	COM	40262910	21,936	488,773	SH	DEFINED	1,2,5,6
GULFPORT ENERGY CORP	COM NEW	40263530	5,265	523,914	SH	DEFINED	1,2,6
GYMBOREE CORP	COM	40377710	41,077	1,157,104	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV	COM	40403010	2,896	299,781	SH	DEFINED	1,2,6
HACKETT GROUP INC	COM	40460910	3,305	607,613	SH	DEFINED	1,2,5
HAEMONETICS CORP	COM	40502410	28,369	459,648	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	19,270	699,960	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	1,294,951	39,979,977	SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
HALLMARK FINL SVCS I	COM NEW	40624Q20	786	86,416	SH	DEFINED	1,2
HALOZYME THERAPEUTIC	COM	40637H10	7,214	982,891	SH	DEFINED	1,2,5,6
HANA BIOSCIENCES INC	COM	40963P10	14	22,892	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	25,647	502,874	SH	DEFINED	1,2
HANESBRANDS INC	COM	41034510	43,692	2,008,807	SH	DEFINED	1,2,5,6,7,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	6,608	378,701	SH	DEFINED	1,2,5
HANMI FINL CORP	COM	41049510	3,975	787,091	SH	DEFINED	1,2
HANOVER INS GROUP IN	COM	41086710	39,458	866,825	SH	DEFINED	1,2,5,7,10
HANSEN MEDICAL INC	COM	41130710	2,911	216,597	SH	DEFINED	1,6
HANSEN NAT CORP	COM	41131010	44,358	1,466,369	SH	DEFINED	1,2,5,7,8,10
HARBIN ELECTRIC INC	COM	41145W10	733	61,886	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	41282210	275,467	7,385,187	SH	DEFINED	1,2,5,6,7,8,
HARLEYSVILLE GROUP I	COM	41282410	13,750	363,751	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	8,340	491,155	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	54,823	1,609,126	SH	DEFINED	1,2,5,6,10,1
HARMONIC INC	COM	41316010	16,061	1,900,665	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD	SPONSORED	41321630	30,441	3,144,748	SH	DEFINED	1,4,5
HARRIS & HARRIS GROU	COM	41383310	2,127	333,337	SH	DEFINED	1
HARRIS CORP DEL	COM	41387510	212,757	4,605,130	SH	DEFINED	1,2,5,6,7,8,
HARRIS INTERACTIVE I	COM	41454910	45	25,764	SH	DEFINED	1
HARRIS STRATEX NTRK	CL A	41457P10	3,288	421,042	SH	DEFINED	1,2,5
HARSCO CORP	COM	41586410	94,573	2,542,973	SH	DEFINED	1,2,5,7,8,10
HARTE-HANKS INC	COM	41619610	10,496	1,012,192	SH	DEFINED	1,2,5
HARTFORD FINL SVCS G	COM	41651510	808,386	19,721,547	SH	DEFINED	1,2,5,6,7,8,
HARTMARX CORP	COM	41711910	51	27,550	SH	DEFINED	1
HARVARD BIOSCIENCE I	COM	41690610	77	16,645	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	6,850	676,879	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	221,840	6,389,408	SH	DEFINED	1,2,5,6,7,8,
HATTERAS FINL CORP	COM	41902R10	3,153	135,901	SH	DEFINED	1,2
HAVERTY FURNITURE IN	COM	41959610	3,983	348,183	SH	DEFINED	1
HAWAIIAN ELEC INDUST	COM	41987010	43,791	1,504,322	SH	DEFINED	1,2,5,10
HAWAIIAN HOLDINGS IN	COM	41987910	10,339	1,114,134	SH	DEFINED	1,2
HAYES LEMMERZ INTL I	COM NEW	42078130	6,053	2,217,398	SH	DEFINED	1,2,5
HAYNES INTERNATIONAL	COM NEW	42087720	11,976	255,739	SH	DEFINED	1,2,6
HCC INS HLDGS INC	COM	40413210	58,782	2,177,126	SH	DEFINED	1,2,5,7,10
HCP INC	COM	40414L10	516,329	12,866,402	SH	DEFINED	1,2,3,5,6,7,

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HDFC BANK LTD	ADR REPS 3	40415F10	14,276	168,055	SH	DEFINED	1,2,4,5,6
HEADWATERS INC	COM	42210P10	11,443	857,168	SH	DEFINED	1,2
HEALTH CARE REIT INC	COM	42217K10	167,733	3,151,091	SH	DEFINED	1,2,3,5,7,10
HEALTH GRADES INC	COM	42218Q10	126	44,295	SH	DEFINED	1,5
HEALTH MGMT ASSOC IN	CL A	42193310	21,191	5,094,064	SH	DEFINED	1,2,5,10
HEALTH NET INC	COM	42222G10	53,455	2,265,029	SH	DEFINED	1,2,5,7,8,10
HEALTHCARE RLTY TR	COM	42194610	45,771	1,570,201	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	13,500	738,087	SH	DEFINED	1,2,6
HEALTH EXTRAS INC	COM	42221110	14,586	558,435	SH	DEFINED	1,2,6
HEALTHSOUTH CORP	COM NEW	42192430	34,559	1,875,171	SH	DEFINED	1,2,5,6,7,8
HEALTHSPRING INC	COM	42224N10	24,902	1,176,836	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	123	42,142	SH	DEFINED	1,5
HEALTHWAYS INC	COM	42224510	10,960	677,809	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	5,520	247,212	SH	DEFINED	1,2,5,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
HEARTLAND EXPRESS IN	COM	42234710	18,786	1,210,444	SH	DEFINED 1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	4,825	192,525	SH	DEFINED 1,2
HEARTLAND PMT SYS IN	COM	42235N10	9,396	367,619	SH	DEFINED 1,2,6
HECLA MNG CO	COM	42270410	24,895	5,319,365	SH	DEFINED 1,2,5,6
HEELYS INC	COM	42279M10	125	27,830	SH	DEFINED 1
HEICO CORP NEW	COM	42280610	13,081	398,560	SH	DEFINED 1,2,5,6
HEICO CORP NEW	CL A	42280620	926	33,015	SH	DEFINED 1,2,6
HEIDRICK & STRUGGLES	COM	42281910	9,816	325,563	SH	DEFINED 1,2,5,6
HEINZ H J CO	COM	42307410	560,034	11,207,401	SH	DEFINED 1,2,5,6,7,8,
HELEN OF TROY CORP L	COM	G4388N10	10,184	447,274	SH	DEFINED 1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	50,070	2,062,188	SH	DEFINED 1,2,5,6,7,10
HELLENIC TELECOM ORG	SPONSORED	42332530	846	94,047	SH	DEFINED 1
HELMERICH & PAYNE IN	COM	42345210	119,292	2,762,017	SH	DEFINED 1,2,5,7,8,10
HEMISPHERX BIOPHARMA	COM	42366C10	19	54,223	SH	DEFINED 1,5
HENRY JACK & ASSOC I	COM	42628110	43,148	2,122,383	SH	DEFINED 1,2,5,6
HERBALIFE LTD	COM USD SH	G4412G10	81,255	2,056,037	SH	DEFINED 1,2,5,6,7,10
HERCULES INC	COM	42705610	100,701	5,088,462	SH	DEFINED 1,2,5,6,10,1
HERCULES OFFSHORE IN	COM	42709310	18,993	1,252,815	SH	DEFINED 1,2,5,6,8,10
HERCULES TECH GROWTH	COM	42709650	5,253	541,510	SH	DEFINED 1,2
HERITAGE COMMERCE CO	COM	42692710	3,051	200,440	SH	DEFINED 1
HERLEY INDS INC DEL	COM	42739810	3,294	192,640	SH	DEFINED 1
HERSHA HOSPITALITY T	SH BEN INT	42782510	13,916	1,870,477	SH	DEFINED 1,2,3,5
HERSHEY CO	COM	42786610	217,469	5,499,977	SH	DEFINED 1,2,5,6,7,8,
HERTZ GLOBAL HOLDING	COM	42805T10	45,728	6,040,651	SH	DEFINED 1,2,5,7,8,10
HESS CORP	COM	42809H10	939,700	11,448,584	SH	DEFINED 1,2,5,6,7,8,
HEWITT ASSOCS INC	COM	42822Q10	57,468	1,577,046	SH	DEFINED 1,2,5,7,8,10
HEWLETT PACKARD CO	COM	42823610	5,367,007	116,068,489	SH	DEFINED 1,2,5,6,7,8,
HEXCEL CORP NEW	COM	42829110	29,467	2,152,415	SH	DEFINED 1,2,5,6
HFF INC	CL A	40418F10	49	12,310	SH	DEFINED 1
HHGREGG INC	COM	42833L10	1,913	196,169	SH	DEFINED 1,2,6
HI / FN INC	COM	42835810	72	22,412	SH	DEFINED 1
HIBBETT SPORTS INC	COM	42856710	23,216	1,159,623	SH	DEFINED 1,2,6
HICKORY TECH CORP	COM	42906010	112	19,217	SH	DEFINED 1,5

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HIGHWOODS PPTYS INC	COM	43128410	78,521	2,208,119	SH	DEFINED	1,2,3,5
HILAND PARTNERS L P	UT LTD PAR	43129110	313	8,631	SH	DEFINED	1,2
HILB ROGAL & HOBBS C	COM	43129410	30,157	645,211	SH	DEFINED	1,2,5
HILL INTERNATIONAL I	COM	43146610	4,977	359,383	SH	DEFINED	1,2,6
HILL ROM HLDGS INC	COM	43147510	46,635	1,538,593	SH	DEFINED	1,2,5,7,10,11
HILLENBRAND INC	COM	43157110	16,009	794,117	SH	DEFINED	1,2,5,6,10,11
HILLTOP HOLDINGS INC	COM	43274810	8,062	781,169	SH	DEFINED	1,2,3,5,6
HIMAX TECHNOLOGIES I	SPONSORED	43289P10	41	14,337	SH	DEFINED	2
HITACHI LIMITED	ADR 10 COM	43357850	947	13,646	SH	DEFINED	1
HITTITE MICROWAVE CO	COM	43365Y10	9,402	279,817	SH	DEFINED	1,2,6
HKN INC	COM	40420K10	83	10,470	SH	DEFINED	1,5
HLTH CORPORATION	COM	40422Y10	21,998	1,924,571	SH	DEFINED	1,2,5,6,10,11
HMS HLDGS CORP	COM	40425J10	9,953	415,399	SH	DEFINED	1,2,6
HNI CORP	COM	40425110	30,223	1,192,706	SH	DEFINED	1,2,5
HOLLIS-EDEN PHARMACE	COM	43590210	28	23,507	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	20,736	717,005	SH	DEFINED	1,2,5,6,10
HOLLY ENERGY PARTNER	COM UT LTD	43576310	203	6,752	SH	DEFINED	1,2

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
HOLLYWOOD MEDIA CORP	COM	43623310	26	11,519	SH	DEFINED 1
HOLOGIC INC	FRNT 2.00	436440AA	553	750,000	SH	DEFINED 1
HOLOGIC INC	COM	43644010	98,278	5,084,196	SH	DEFINED 1,2,5,7,8,10
HOME BANCSHARES INC	COM	43689320	5,211	201,444	SH	DEFINED 1,2
HOME DEPOT INC	COM	43707610	1,605,757	62,022,285	SH	DEFINED 1,2,5,6,7,8,10
HOME DIAGNOSTICS INC	COM	43708010	97	10,040	SH	DEFINED 1
HOME FED BANCORP INC	COM	43710G10	753	59,050	SH	DEFINED 1
HOME PROPERTIES INC	COM	43730610	60,038	1,036,031	SH	DEFINED 1,2,3,5
HONDA MOTOR LTD	AMERN SHS	43812830	2,106	69,936	SH	DEFINED 1,2
HONEYWELL INTL INC	COM	43851610	3,208,953	77,231,114	SH	DEFINED 1,2,5,6,7,8,10
HOOVER FURNITURE COR	COM	43903810	3,763	212,020	SH	DEFINED 1,2
HOOPER HOLMES INC	COM	43910410	92	70,456	SH	DEFINED 1
HORACE MANN EDUCATOR	COM	44032710	12,386	962,403	SH	DEFINED 1,2,5
HORIZON FINL CORP WA	COM	44041F10	108	11,866	SH	DEFINED 1,2,5
HORIZON LINES INC	COM	44044K10	4,716	477,801	SH	DEFINED 1,2,5,6
HORMEL FOODS CORP	COM	44045210	58,088	1,601,105	SH	DEFINED 1,2,5,7,8,10
HORNBECK OFFSHORE SV	COM	44054310	22,506	582,751	SH	DEFINED 1,2,5,6
HORSEHEAD HLDG CORP	COM	44069430	3,188	540,345	SH	DEFINED 1,2
HOSPIRA INC	COM	44106010	203,485	5,326,820	SH	DEFINED 1,2,5,6,7,8,10
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	83,808	4,084,204	SH	DEFINED 1,2,3,5,7,10
HOST HOTELS & RESORT	COM	44107P10	374,553	28,183,055	SH	DEFINED 1,2,3,5,6,7,10
HOT TOPIC INC	COM	44133910	5,684	859,921	SH	DEFINED 1,2,5
HOUSEVALUES INC	COM	44183Y10	38	14,200	SH	DEFINED 1
HOUSTON AMERN ENERGY	COM	44183U10	1,241	196,375	SH	DEFINED 1,2
HOUSTON WIRE & CABLE	COM	44244K10	7,841	456,664	SH	DEFINED 1,2,6
HOVNANIAN ENTERPRISE	CL A	44248720	49,562	6,203,033	SH	DEFINED 1,2,5
HQ SUSTAINABLE MARIT	COM NEW	40426A20	265	52,469	SH	DEFINED 1
HRPT PPTYS TR	COM SH BEN	40426W10	57,817	8,391,436	SH	DEFINED 1,2,3,5,7,10
HSBC HLDGS PLC	SPON ADR N	40428040	12,690	156,993	SH	DEFINED 1,2
HSN INC	COM	40430310	22,126	2,009,673	SH	DEFINED 1,2,5,7,10,11

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HSW INTERNATIONAL IN COM	40431N10	750	288,305	SH	DEFINED	1
HUB GROUP INC CL A	44332010	39,472	1,048,391	SH	DEFINED	1,2,5,6
HUBBELL INC CL B	44351020	31,915	910,545	SH	DEFINED	1,2,5,7,10
HUDSON CITY BANCORP COM	44368310	463,139	25,102,399	SH	DEFINED	1,2,5,6,7,8,
HUDSON HIGHLAND GROU COM	44379210	7,374	1,060,982	SH	DEFINED	1,2,5,6
HUGHES COMMUNICATION COM	44439810	4,105	111,840	SH	DEFINED	1,2,6
HUGOTON RTY TR TEX UNIT BEN I	44471710	1,547	57,644	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE COM	44490310	17,137	2,698,765	SH	DEFINED	1,2,5,6
HUMANA INC COM	44485910	261,437	6,345,568	SH	DEFINED	1,2,5,6,7,8,
HUNGARIAN TEL & CABL COM	44554210	1,806	90,764	SH	DEFINED	1,2
HUNT J B TRANS SVCS COM	44565810	53,438	1,601,378	SH	DEFINED	1,2,5,10,12
HUNTINGTON BANCSHARE COM	44615010	143,504	17,960,488	SH	DEFINED	1,2,5,6,7,8,
HUNTSMAN CORP COM	44701110	22,460	1,782,520	SH	DEFINED	1,2,5,7,8,10
HURCO COMPANIES INC COM	44732410	2,913	98,527	SH	DEFINED	1,5
HURON CONSULTING GRO COM	44746210	20,588	361,319	SH	DEFINED	1,2,5,6
HUTCHINSON TECHNOLOG COM	44840710	7,144	616,938	SH	DEFINED	1,2,5
HUTTIG BLDG PRODS IN COM	44845110	48	23,005	SH	DEFINED	1,5
HYPERCOM CORP COM	44913M10	3,277	823,403	SH	DEFINED	1,2
HYTHIAM INC COM	44919F10	35	26,772	SH	DEFINED	1
I2 TECHNOLOGIES INC COM NEW	46575420	3,187	236,220	SH	DEFINED	1,2,5

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IAC INTERACTIVECORP	COM PAR \$.	44919P50	26,485	1,530,938	SH	DEFINED 1,2,5,7,8,10
IBASIS INC	COM NEW	45073220	1,515	434,046	SH	DEFINED 1
IBERIABANK CORP	COM	45082810	10,624	201,017	SH	DEFINED 1,2,5
ICAD INC	COM	44934S10	79	24,711	SH	DEFINED 1,2
ICAHN ENTERPRISES LP	DEPOSITRY	45110010	543	12,615	SH	DEFINED 1,2
ICF INTL INC	COM	44925C10	1,475	74,855	SH	DEFINED 1
ICICI BK LTD	ADR	45104G10	20,687	879,545	SH	DEFINED 1,2,5,6,7
ICO GLOBAL COMM HLDG	CL A	44930K10	1,649	1,513,161	SH	DEFINED 1,2,6
ICO INC NEW	COM	44929310	2,030	361,885	SH	DEFINED 1
ICONIX BRAND GROUP I	COM	45105510	13,522	1,033,754	SH	DEFINED 1,2,5,6
ICT GROUP INC	COM	44929Y10	992	123,172	SH	DEFINED 1
ICU MED INC	COM	44930G10	8,872	291,743	SH	DEFINED 1,2,6
ICX TECHNOLOGIES INC	COM	44934T10	1,065	138,108	SH	DEFINED 1,2
IDACORP INC	COM	45110710	41,577	1,429,254	SH	DEFINED 1,2,5
IDEARC INC	COM	45166310	3,514	2,811,163	SH	DEFINED 1,2,5,12
IDENIX PHARMACEUTICA	COM	45166R20	3,348	463,116	SH	DEFINED 1,2
IDERA PHARMACEUTICAL	COM NEW	45168K30	3,993	283,777	SH	DEFINED 1
IDEX CORP	COM	45167R10	41,470	1,336,868	SH	DEFINED 1,2,5,6,10
IDEXX LABS INC	COM	45168D10	63,219	1,153,633	SH	DEFINED 1,2,5,6,10
IDT CORP	CL B	44894730	616	832,496	SH	DEFINED 1,2
I-FLOW CORP	COM NEW	44952030	3,010	323,333	SH	DEFINED 1,2
IGATE CORP	COM	45169U10	3,483	401,745	SH	DEFINED 1,2,6
IGO INC	COM	44959310	48	45,337	SH	DEFINED 1,5
IHS INC	CL A	45173410	19,894	417,599	SH	DEFINED 1,2,5,10
II VI INC	COM	90210410	17,718	458,302	SH	DEFINED 1,2,6
IKANOS COMMUNICATION	COM	45173E10	24	12,200	SH	DEFINED 1
IKON OFFICE SOLUTION	COM	45171310	193,401	11,369,864	SH	DEFINED 1,2,5

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ILLINOIS TOOL WKS IN	COM	45230810	608,203	13,682,848	SH	DEFINED	1,2,5,6,7,8,
ILLUMINA INC	COM	45232710	48,565	1,198,259	SH	DEFINED	1,2,5,7,10
I-MANY INC	COM	44973Q10	18	25,061	SH	DEFINED	1
IMATION CORP	COM	45245A10	22,896	1,013,564	SH	DEFINED	1,2,5
IMCLONE SYS INC	COM	45245W10	65,466	1,049,137	SH	DEFINED	1,2,5,10,12
IMERGENT INC	COM	45247Q10	167	14,906	SH	DEFINED	1,5
IMMERSION CORP	COM	45252110	2,657	456,550	SH	DEFINED	1,5
IMMTECH PHARMACEUTIC	COM	45251910	7	12,014	SH	DEFINED	1
IMMUCOR INC	COM	45252610	40,513	1,267,611	SH	DEFINED	1,2,5,6
IMMUNOGEN INC	COM	45253H10	3,023	615,681	SH	DEFINED	1,5
IMMUNOMEDICS INC	COM	45290710	1,275	716,107	SH	DEFINED	1,5
IMPAC MTG HLDGS INC	COM	45254P10	20	80,213	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,438	33,761	SH	DEFINED	1,5
IMPERIAL SUGAR CO NE	COM NEW	45309620	2,741	202,432	SH	DEFINED	1,2
IMS HEALTH INC	COM	44993410	129,041	6,823,980	SH	DEFINED	1,2,5,6,7,8,
INCYTE CORP	COM	45337C10	12,546	1,639,970	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	981	84,974	SH	DEFINED	1
INDEPENDENT BANK COR	COM	45383610	8,337	267,468	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	747	120,750	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	3,500	1,044,821	SH	DEFINED	1,2,5,6
INERGY HLDGS L P	COM	45661Q10	326	12,788	SH	DEFINED	1,2
INERGY L P	UNIT LTD P	45661510	1,252	57,860	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	226	40,414	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
INFINERA CORPORATION	COM	45667G10	13,603	1,422,900	SH	DEFINED	1,2,6
INFINITY PPTY & CAS	COM	45665Q10	12,126	294,319	SH	DEFINED	1,2,5
INFOCUS CORP	COM	45665B10	57	39,014	SH	DEFINED	1,5
INFOGROUP INC	COM	45670G10	7,808	1,181,180	SH	DEFINED	1,2
INFORMATICA CORP	COM	45666Q10	22,985	1,769,406	SH	DEFINED	1,2,5,6
INFOSPACE INC	COM NEW	45678T20	8,488	782,315	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	33,544	1,007,039	SH	DEFINED	1,2,5,6
ING GROEP N V	SPONSORED	45683710	2,406	112,411	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	292,064	9,370,045	SH	DEFINED	1,2,5,6,7,8,
INGLES MKTS INC	CL A	45703010	4,968	217,592	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	47,171	2,935,331	SH	DEFINED	1,2,5,7,10
INLAND REAL ESTATE C	COM NEW	45746120	30,742	1,959,329	SH	DEFINED	1,2,3
INNERWORKINGS INC	COM	45773Y10	5,000	450,862	SH	DEFINED	1,2,6
INNODATA ISOGEN INC	COM NEW	45764220	35	13,422	SH	DEFINED	1
INNOPHOS HOLDINGS IN	COM	45774N10	7,572	310,595	SH	DEFINED	1,2
INNOSPEC INC	COM	45768S10	6,168	511,450	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	40	10,328	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	116	21,245	SH	DEFINED	1
INSIGHT ENTERPRISES	COM	45765U10	13,465	1,004,079	SH	DEFINED	1,2,5
INSITE VISION INC	COM	45766010	37	78,621	SH	DEFINED	1,2,5
INSITUFORM TECHNOLOG	CL A	45766710	7,993	534,317	SH	DEFINED	1,2
INSMED INC	COM NEW	45766920	60	117,674	SH	DEFINED	1,5
INSPIRE PHARMACEUTIC	COM	45773310	1,964	550,117	SH	DEFINED	1,5
INSTEEL INDUSTRIES I	COM	45774W10	7,504	552,185	SH	DEFINED	1,2,5



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INSULET CORP	COM	45784P10	3,545	254,699	SH	DEFINED	1,2,6
INTEGRA BK CORP	COM	45814P10	4,193	525,478	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	20,878	474,173	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	6,854	330,002	SH	DEFINED	1,2
INTEGRATED DEVICE TE	COM	45811810	27,915	3,588,034	SH	DEFINED	1,2,5,10
INTEGRATED ELECTRICA	COM	45811E30	2,679	152,541	SH	DEFINED	1,5
INTEGRATED SILICON S	COM	45812P10	60	26,149	SH	DEFINED	1,5
INTEGRYS ENERGY GROU	COM	45822P10	130,698	2,617,107	SH	DEFINED	1,2,5,6,10,1
INTEL CORP	SDCV 2.95	458140AD	437	500,000	SH	DEFINED	1
INTEL CORP	COM	45814010	3,689,990	197,009,634	SH	DEFINED	1,2,5,6,7,8,
INTER PARFUMS INC	COM	45833410	4,305	317,508	SH	DEFINED	1,2,6
INTERACTIVE BROKERS	COM	45841N10	21,548	971,966	SH	DEFINED	1,2,6
INTERACTIVE DATA COR	COM	45840J10	16,607	658,474	SH	DEFINED	1,2,5
INTERACTIVE INTELLIG	COM	45839M10	1,597	177,036	SH	DEFINED	1,5
INTERCONTINENTAL HTL	SPONS ADR	45857P30	509	41,130	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	211,070	2,616,144	SH	DEFINED	1,2,5,6,7,8,
INTERDIGITAL INC	COM	45867G10	52,135	2,167,765	SH	DEFINED	1,2,5,6,7
INTERFACE INC	CL A	45866510	11,276	991,757	SH	DEFINED	1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	11	12,342	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	8,538	526,738	SH	DEFINED	1,2
INTERMEC INC	COM	45878610	18,640	949,106	SH	DEFINED	1,2,5,6
INTERMUNE INC	COM	45884X10	9,367	547,474	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	3,694	1,061,405	SH	DEFINED	1,2,5,6
INTERNATIONAL ASSETS	COM	45902810	3,461	143,554	SH	DEFINED	1,2
INTERNATIONAL BANCSH	COM	45904410	33,926	1,256,526	SH	DEFINED	1,2,5,13
INTERNATIONAL BUSINE	COM	45920010	7,803,634	66,720,533	SH	DEFINED	1,2,5,6,7,8,

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INTERNATIONAL COAL G	COM	45928H10	16,666	2,670,795	SH	DEFINED	1,2,6
INTERNATIONAL FLAVOR	COM	45950610	112,451	2,849,748	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL GAME T	DBCVC 2.60	459902AP	234	250,000	SH	DEFINED	1
INTERNATIONAL GAME T	COM	45990210	159,528	9,285,692	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL RECTIF	COM	46025410	22,936	1,205,905	SH	DEFINED	1,2,5,10
INTERNATIONAL SHIPHO	COM NEW	46032120	1,449	66,170	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	32,486	834,904	SH	DEFINED	1,2,5,10
INTERNET BRANDS INC	COM CLASS	46060810	1,914	274,659	SH	DEFINED	1,6
INTERNET CAP GROUP I	COM NEW	46059C20	5,326	656,756	SH	DEFINED	1,6
INTERPUBLIC GROUP CO	COM	46069010	117,196	15,122,011	SH	DEFINED	1,2,5,6,7,8,
INTERSIL CORP	CL A	46069S10	42,189	2,544,550	SH	DEFINED	1,2,5,7,8,10
INTERSTATE HOTELS &	COM	46088S10	94	40,079	SH	DEFINED	1,5
INTERVAL LEISURE GRO	COM	46113M10	6,541	628,987	SH	DEFINED	1,2,5,7,10,1
INTERWOVEN INC	COM NEW	46114T50	14,360	1,017,010	SH	DEFINED	1,2,5,6
INTEVAC INC	COM	46114810	4,443	417,556	SH	DEFINED	1,5
INTL PAPER CO	COM	46014610	762,712	29,133,386	SH	DEFINED	1,2,5,6,7,8,
INTREPID POTASH INC	COM	46121Y10	10,302	341,797	SH	DEFINED	1,2,5,10
INTROGEN THERAPEUTIC	COM	46119F10	7	11,858	SH	DEFINED	1
INTUIT	COM	46120210	332,478	10,518,134	SH	DEFINED	1,2,5,6,7,8,
INTUITIVE SURGICAL I	COM NEW	46120E60	289,856	1,202,823	SH	DEFINED	1,2,5,6,7,8,
INVACARE CORP	COM	46120310	25,732	1,065,942	SH	DEFINED	1,2,5

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INVENTIV HEALTH INC	COM	46122E10	10,662	603,745	SH	DEFINED	1,2,6
INVERNESS MED INNOVA	COM	46126P10	22,863	762,101	SH	DEFINED	1,2,5,6,10
INVESCO LTD	SHS	G491BT10	326,477	15,561,355	SH	DEFINED	1,2,5,6,7,8,
INVESTMENT TECHNOLOG	COM	46145F10	17,100	561,956	SH	DEFINED	1,2,5,6,7,10
INVESTORS BANCORP IN	COM	46146P10	11,192	743,654	SH	DEFINED	1,2,6
INVESTORS REAL ESTAT	SH BEN INT	46173010	11,082	990,377	SH	DEFINED	1,2,3,5
INVITROGEN CORP	COM	46185R10	131,545	3,480,037	SH	DEFINED	1,2,5,7,8,10
ION GEOPHYSICAL CORP	COM	46204410	22,380	1,577,138	SH	DEFINED	1,2,5,6
IOWA TELECOMM SERVIC	COM	46259420	9,612	514,535	SH	DEFINED	1,2
IPASS INC	COM	46261V10	112	51,808	SH	DEFINED	1
IPC HLDGS LTD	ORD	G4933P10	35,217	1,165,749	SH	DEFINED	1,2,5,7,8
IPC THE HOSPITALIST	COM	44984A10	1,909	74,277	SH	DEFINED	1,2
IPCS INC	COM NEW	44980Y30	7,727	346,950	SH	DEFINED	1,2,6
IPG PHOTONICS CORP	COM	44980X10	5,424	278,036	SH	DEFINED	1,2,6
IRELAND BK	SPONSORED	46267Q10	519	22,887	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	4,661	260,408	SH	DEFINED	1
IROBOT CORP	COM	46272610	3,635	245,270	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	68,002	2,785,825	SH	DEFINED	1,2,5,7,8,10
IRSA INVERSIONES Y R	GLOBL DEP	45004720	409	56,204	SH	DEFINED	1,2
IRWIN FINL CORP	COM	46411910	152	38,484	SH	DEFINED	1
ISHARES INC	MSCI BRAZI	46428640	4,461	79,218	SH	DEFINED	7
ISHARES INC	MSCI CDA I	46428650	5,855	222,300	SH	DEFINED	2
ISHARES INC	MSCI TAIWA	46428673	3,174	293,900	SH	DEFINED	1
ISHARES INC	MSCI S KOR	46428677	2,148	54,068	SH	DEFINED	1
ISHARES TR	US TIPS BD	46428717	15,398	152,000	SH	DEFINED	2
ISHARES TR	S&P 500 IN	46428720	88,390	756,636	SH	DEFINED	1,2,6
ISHARES TR	MSCI EMERG	46428723	19,449	569,182	SH	DEFINED	1
ISHARES TR	MSCI EAFE	46428746	58,491	1,038,916	SH	DEFINED	1,2,6
ISHARES TR	S&P MIDCAP	46428750	5,659	78,200	SH	DEFINED	2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER MA
ISHARES TR	RUSSELL 20	46428765	848	12,476	SH	DEFINED	1
ISHARES TR	S&P SMLCAP	46428780	29,862	501,800	SH	DEFINED	1,2
ISILON SYS INC	COM	46432L10	1,390	315,237	SH	DEFINED	1,2,6
ISIS PHARMACEUTICALS	COM	46433010	62,168	3,680,775	SH	DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	2,258	250,346	SH	DEFINED	1,2,5,6
ISOLAGEN INC	COM	46488N10	23	30,410	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	37	23,832	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	5,532	2,127,621	SH	DEFINED	1,2,5,7,8,10
ITC HLDGS CORP	COM	46568510	44,091	851,675	SH	DEFINED	1,2,5,8
ITRON INC	COM	46574110	36,387	411,012	SH	DEFINED	1,2,5,6,10
ITT CORP NEW	COM	45091110	306,063	5,503,745	SH	DEFINED	1,2,5,6,7,8,
ITT EDUCATIONAL SERV	COM	45068B10	50,651	626,011	SH	DEFINED	1,2,5,10
ITURAN LOCATION AND	SHS	M6158M10	356	32,959	SH	DEFINED	1
IXIA	COM	45071R10	4,826	654,801	SH	DEFINED	1,2,6
IXYS CORP	COM	46600W10	3,859	424,492	SH	DEFINED	1,2,5
J & J SNACK FOODS CO	COM	46603210	9,499	280,118	SH	DEFINED	1,2
J CREW GROUP INC	COM	46612H40	47,973	1,679,134	SH	DEFINED	1,2,5,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	20,559	880,479	SH	DEFINED	1,2,6

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JABIL CIRCUIT INC	COM	46631310	96,612	10,127,015	SH	DEFINED	1,2,5,6,7,10
JACK IN THE BOX INC	COM	46636710	24,337	1,153,417	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	9,826	640,549	SH	DEFINED	1,2
JACO ELECTRS INC	COM	46978310	23	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	203,401	3,745,182	SH	DEFINED	1,2,5,6,7,8,
JAKKS PAC INC	COM	47012E10	18,001	722,646	SH	DEFINED	1,2
JAMBA INC	COM	47023A10	10	11,201	SH	DEFINED	1
JAMES RIVER COAL CO	COM NEW	47035520	8,987	408,694	SH	DEFINED	1,2,6
JANUS CAP GROUP INC	COM	47102X10	155,426	6,401,381	SH	DEFINED	1,2,5,6,7,8,
JARDEN CORP	COM	47110910	18,144	773,715	SH	DEFINED	1,2,5,10
JAVELIN PHARMACEUTIC	COM	47189410	1,490	573,000	SH	DEFINED	1
JAZZ PHARMACEUTICALS	COM	47214710	410	82,969	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	11,616	763,700	SH	DEFINED	1,2
JDS UNIPHASE CORP	COM PAR \$0	46612J50	56,152	6,629,543	SH	DEFINED	1,2,5,6,7,8,
JEFFERIES GROUP INC	COM	47231910	47,440	2,117,846	SH	DEFINED	1,2,5,10
JER INVT TR INC	COM	46614H30	1,861	386,193	SH	DEFINED	1,2
JETBLUE AIRWAYS CORP	COM	47714310	21,081	4,258,852	SH	DEFINED	1,2,5,6
JMP GROUP INC	COM	46629U10	76	14,500	SH	DEFINED	1
JO-ANN STORES INC	COM	47758P30	17,115	815,782	SH	DEFINED	1,2
JOES JEANS INC	COM	47777N10	56	51,239	SH	DEFINED	1
JOHN BEAN TECHNOLOGI	COM	47783910	3,998	315,802	SH	DEFINED	1,2,5,10
JOHNSON & JOHNSON	COM	47816010	9,324,641	134,593,553	SH	DEFINED	1,2,5,6,7,8,
JOHNSON CTLS INC	COM	47836610	542,849	17,898,082	SH	DEFINED	1,2,5,6,7,8,
JONES APPAREL GROUP	COM	48007410	54,356	2,936,590	SH	DEFINED	1,2,5,6,10,1
JONES LANG LASALLE I	COM	48020Q10	27,058	622,310	SH	DEFINED	1,2,5,6,10
JONES SODA CO	COM	48023P10	44	31,270	SH	DEFINED	1,5
JOS A BANK CLOTHIERS	COM	48083810	11,653	346,826	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	3,976	814,822	SH	DEFINED	1,2
JOY GLOBAL INC	COM	48116510	126,500	2,802,392	SH	DEFINED	1,2,5,7,8,10
JPMORGAN & CHASE & C	COM	46625H10	7,042,407	150,801,012	SH	DEFINED	1,2,5,6,7,8,
JUNIPER NETWORKS INC	COM	48203R10	354,629	16,831,007	SH	DEFINED	1,2,5,6,7,8,
JUPITERMEDIA CORP	COM	48207D10	29	25,152	SH	DEFINED	1

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K FED BANCORP	COM	48246S10	117	12,800	SH	DEFINED	1
K SEA TRANSN PARTNER	COM	48268Y10	210	10,418	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	4,881	37,891	SH	DEFINED	1,2,5
K V PHARMACEUTICAL C	CL A	48274020	12,840	565,402	SH	DEFINED	1,2,5,6
K12 INC	COM	48273U10	1,842	69,496	SH	DEFINED	1,6
KADANT INC	COM	48282T10	6,780	297,780	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	11,204	260,853	SH	DEFINED	1,2,6
KAMAN CORP	COM	48354810	14,386	505,143	SH	DEFINED	1,2
KANSAS CITY LIFE INS	COM	48483610	4,578	99,529	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	68,087	1,534,868	SH	DEFINED	1,2,5,6,7,10
KAPSTONE PAPER & PAC	COM	48562P10	1,483	233,587	SH	DEFINED	1,2
KAYDON CORP	COM	48658710	22,322	495,383	SH	DEFINED	1,2,5
KAYNE ANDERSON ENERG	COM	48660Q10	2,517	148,651	SH	DEFINED	1
KB HOME	COM	48666K10	87,448	4,443,473	SH	DEFINED	1,2,5,6,10,1
KBR INC	COM	48242W10	57,144	3,742,243	SH	DEFINED	1,2,5,7,8,10

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KBW INC	COM	48242310	14,165	430,037	SH	DEFINED	1,2,6
KEARNY FINL CORP	COM	48716910	5,532	451,925	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	261	31,186	SH	DEFINED	1
KELLOGG CO	COM	48783610	458,531	8,173,461	SH	DEFINED	1,2,5,6,7,8,
KELLY SVCS INC	CL A	48815220	16,713	877,342	SH	DEFINED	1,2,5
KEMET CORP	COM	48836010	1,803	1,325,728	SH	DEFINED	1,2,5
KENDLE INTERNATIONAL	COM	48880L10	10,021	224,123	SH	DEFINED	1,2,6
KENEXA CORP	COM	48887910	6,399	405,244	SH	DEFINED	1,2,5,6
KENNAMETAL INC	COM	48917010	34,502	1,272,210	SH	DEFINED	1,2,5,10
KENSEY NASH CORP	COM	49005710	4,552	144,690	SH	DEFINED	1,2
KERYX BIOPHARMACEUTI	COM	49251510	21	60,586	SH	DEFINED	1
KEY ENERGY SVCS INC	COM	49291410	12,976	1,118,659	SH	DEFINED	1,2,5,10
KEY TECHNOLOGY INC	COM	49314310	1,552	65,470	SH	DEFINED	1
KEYCORP NEW	COM	49326710	258,243	21,628,352	SH	DEFINED	1,2,5,6,7,8,
KEYNOTE SYS INC	COM	49330810	2,709	204,470	SH	DEFINED	1
KFORCE INC	COM	49373210	6,910	676,791	SH	DEFINED	1,2,5
KILROY RLTG CORP	COM	49427F10	39,224	820,761	SH	DEFINED	1,2,3,5,10
KIMBALL INTL INC	CL B	49427410	6,617	612,715	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	928,115	14,313,931	SH	DEFINED	1,2,5,6,7,8,
KIMCO REALTY CORP	COM	49446R10	440,216	11,917,044	SH	DEFINED	1,2,3,5,6,7,
KINDER MORGAN ENERGY	UT LTD PAR	49455010	9,793	188,212	SH	DEFINED	1,2
KINDER MORGAN MANAGE	SHS	49455U10	5,193	105,557	SH	DEFINED	1,2,5
KINDRED HEALTHCARE I	COM	49458010	36,842	1,336,290	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	40,513	1,417,036	SH	DEFINED	1,2,5,7,10,1
KING PHARMACEUTICALS	COM	49558210	75,924	7,925,220	SH	DEFINED	1,2,5,6,7,10
KINROSS GOLD CORP	COM NO PAR	49690240	803	49,809	SH	DEFINED	1,5,13
KIRBY CORP	COM	49726610	28,519	751,697	SH	DEFINED	1,2,5,6,10
KIRKLANDS INC	COM	49749810	51	22,249	SH	DEFINED	1
KITE RLTG GROUP TR	COM	49803T10	8,792	799,229	SH	DEFINED	1,2,3,5
KKR FINANCIAL HLDGS	COM	48248A30	1,204	189,243	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	173,668	5,487,133	SH	DEFINED	1,2,5,6,7,8,
KNIGHT CAPITAL GROUP	CL A	49900510	89,204	6,002,984	SH	DEFINED	1,2,5,7,13
KNIGHT TRANSN INC	COM	49906410	16,238	956,882	SH	DEFINED	1,2,5,6
KNIGHTSBRIDGE TANKER	ORD	G5299G10	6,599	249,313	SH	DEFINED	1,2,5
KNOLL INC	COM NEW	49890420	12,363	817,632	SH	DEFINED	1,2

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KNOLGY INC	COM	49918380	5,233	648,452	SH	DEFINED	1,2,5,6
KNOT INC	COM	49918410	3,857	461,943	SH	DEFINED	1,2,5,6
KODIAK OIL & GAS COR	COM	50015Q10	85	56,500	SH	DEFINED	1
KOHLBERG CAPITAL COR	COM	50023310	2,038	237,236	SH	DEFINED	1,2
KOHL S CORP	COM	50025510	489,660	10,626,298	SH	DEFINED	1,2,5,6,7,8,
KONINKLIJKE PHILIPS	NY REG SH	50047230	2,132	78,226	SH	DEFINED	1,2
KOPIN CORP	COM	50060010	3,058	980,195	SH	DEFINED	1,5
KOPPERS HOLDINGS INC	COM	50060P10	12,895	344,693	SH	DEFINED	1,2,6
KOREA ELECTRIC PWR	SPONSORED	50063110	2,704	218,218	SH	DEFINED	1,6
KORN FERRY INTL	COM NEW	50064320	27,999	1,571,223	SH	DEFINED	1,2,5,6
KRAFT FOODS INC	CL A	50075N10	2,300,430	70,242,136	SH	DEFINED	1,2,5,6,7,8,
KRATOS DEFENSE & SEC	COM	50077B10	109	55,092	SH	DEFINED	1

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KRISPY KREME DOUGHNU	COM	50101410	3,081	933,716	SH	DEFINED	1,2,5,6
KROGER CO	COM	50104410	705,703	25,680,607	SH	DEFINED	1,2,5,6,7,8,
KRONOS WORLDWIDE INC	COM	50105F10	200	15,105	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	12,333	708,814	SH	DEFINED	1,2
KT CORP	SPONSORED	48268K10	630	37,496	SH	DEFINED	1,2,5,6
KUBOTA CORP	ADR	50117320	897	28,563	SH	DEFINED	1
KULICKE & SOFFA INDS	COM	50124210	5,255	1,165,090	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	142	15,405	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	808	10,609	SH	DEFINED	1,2
L-1 IDENTITY SOLUTIO	COM	50212A10	17,339	1,134,775	SH	DEFINED	1,2,6
L-3 COMMUNICATIONS H	COM	50242410	379,553	3,860,386	SH	DEFINED	1,2,5,6,7,8,
LA BARGE INC	COM	50247010	1,923	127,694	SH	DEFINED	1
LA JOLLA PHARMACEUTI	COM NEW	50345930	53	47,641	SH	DEFINED	1
LA Z BOY INC	COM	50533610	9,480	1,017,199	SH	DEFINED	1,2,5
LABORATORY CORP AMER	COM NEW	50540R40	248,662	3,577,873	SH	DEFINED	1,2,5,6,7,8,
LABRANCHE & CO INC	COM	50544710	6,573	1,460,673	SH	DEFINED	1,2,5,6
LACLEDE GROUP INC	COM	50559710	27,311	563,233	SH	DEFINED	1,2,5
LADENBURG THALMAN FI	COM	50575Q10	2,376	1,319,947	SH	DEFINED	1
LADISH INC	COM NEW	50575420	5,220	257,787	SH	DEFINED	1,2,6
LAKELAND BANCORP INC	COM	51163710	3,942	337,242	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	4,475	203,769	SH	DEFINED	1,2
LAKES ENTMNT INC	COM	51206P10	392	59,397	SH	DEFINED	1,5
LAM RESEARCH CORP	COM	51280710	90,592	2,876,855	SH	DEFINED	1,2,5,7,8,10
LAMAR ADVERTISING CO	CL A	51281510	46,074	1,491,556	SH	DEFINED	1,2,5,7,8,10
LAN AIRLINES S A	SPONSORED	50172310	4,940	433,350	SH	DEFINED	1,2,5,7
LANCASTER COLONY COR	COM	51384710	17,214	457,077	SH	DEFINED	1,2,5
LANCE INC	COM	51460610	11,092	488,861	SH	DEFINED	1,2
LANDAMERICA FINL GRO	COM	51493610	6,823	281,368	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	14,603	200,726	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	2,933	358,142	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	3,561	229,031	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	37,136	842,855	SH	DEFINED	1,2,5,6,10
LAS VEGAS SANDS CORP	COM	51783410	51,270	1,419,819	SH	DEFINED	1,2,5,7,8,10
LASALLE HOTEL PPTYS	COM SH BEN	51794210	33,920	1,454,541	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	61	15,171	SH	DEFINED	1,5
LATTICE SEMICONDUCTO	COM	51841510	3,993	1,938,350	SH	DEFINED	1,2,5,6
LAUDER ESTEE COS INC	CL A	51843910	184,543	3,697,512	SH	DEFINED	1,2,5,6,7,8,
LAWSON PRODS INC	COM	52077610	2,412	87,236	SH	DEFINED	1,2

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LAWSON SOFTWARE INC	COM	52078P10	14,571	2,081,638	SH	DEFINED	1,2,6
LAYNE CHRISTENSEN CO	COM	52105010	10,734	302,961	SH	DEFINED	1,2,6
LAZARD LTD	SHS A	G5405010	25,141	587,955	SH	DEFINED	1,2,5,10
LCA-VISION INC	COM PAR \$.	50180330	209	45,005	SH	DEFINED	1,2
LEAP WIRELESS INTL I	COM NEW	52186330	20,464	537,117	SH	DEFINED	1,2,5,8,10
LEAPFROG ENTERPRISES	CL A	52186N10	5,373	508,851	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	20,781	1,979,104	SH	DEFINED	1,2,5
LEARNING TREE INTL I	COM	52201510	1,146	92,024	SH	DEFINED	1
LECG CORP	COM	52323410	3,139	388,988	SH	DEFINED	1,2

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LECROY CORP	COM	52324W10	153	19,918	SH	DEFINED	1
LEE ENTERPRISES INC	COM	52376810	3,086	881,671	SH	DEFINED	1,2
LEGACY RESERVES LP	UNIT LP IN	52470730	241	14,028	SH	DEFINED	1,2
LEGG MASON INC	COM	52490110	198,852	5,224,707	SH	DEFINED	1,2,5,6,7,8,
LEGGETT & PLATT INC	COM	52466010	164,736	7,560,155	SH	DEFINED	1,2,5,6,7,8,
LEHMAN BROS HLDGS IN	COM	52490810	86	399,001	SH	DEFINED	1,5,8
LENDER PROCESSING SV	COM	52602E10	50,033	1,639,346	SH	DEFINED	1,2,5,7,10,1
LENNAR CORP	CL A	52605710	115,352	7,593,961	SH	DEFINED	1,2,5,6,7,8,
LENNOX INTL INC	COM	52610710	20,089	603,819	SH	DEFINED	1,2,5,7,10
LEUCADIA NATL CORP	COM	52728810	288,004	6,338,114	SH	DEFINED	1,2,5,6,7,8,
LEVEL 3 COMMUNICATIO	COM	52729N10	51,230	18,973,976	SH	DEFINED	1,2,5,7,8,10
LEXICON PHARMACEUTIC	COM	52887210	1,594	895,456	SH	DEFINED	1,2,5,6
LEXINGTON REALTY TRU	COM	52904310	39,433	2,289,926	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	152,520	4,682,833	SH	DEFINED	1,2,5,6,7,8,
LG DISPLAY CO LTD	SPONS ADR	50186V10	2,868	225,817	SH	DEFINED	1,2,5,6
LHC GROUP INC	COM	50187A10	6,791	238,436	SH	DEFINED	1,2,6
LIBBEY INC	COM	52989810	1,921	225,683	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER A	53055510	107,285	3,540,765	SH	DEFINED	1,2,5,7,8,10
LIBERTY GLOBAL INC	COM SER C	53055530	25,685	914,378	SH	DEFINED	1,2,5,7,8,10
LIBERTY MEDIA CORP N	INT COM SE	53071M10	111,477	8,634,904	SH	DEFINED	1,2,5,7,8,10
LIBERTY MEDIA CORP N	CAP COM SE	53071M30	20,302	1,517,336	SH	DEFINED	1,2,5,6,7,10
LIBERTY MEDIA CORP N	ENT COM SE	53071M50	169,878	6,803,280	SH	DEFINED	1,2,5,7,8,10
LIBERTY MEDIA CORP N	DEB 3.12	530718AF	683	750,000	SH	DEFINED	1
LIBERTY PPTY TR	SH BEN INT	53117210	117,997	3,134,048	SH	DEFINED	1,2,3,5,7,8,
LIFE PARTNERS HOLDIN	COM	53215T10	3,148	87,521	SH	DEFINED	1,6
LIFE SCIENCES RESH I	COM	53216910	4,859	135,337	SH	DEFINED	1,2
LIFE TIME FITNESS IN	COM	53217R20	24,944	797,708	SH	DEFINED	1,2,6
LIFEPOINT HOSPITALS	COM	53219L10	47,643	1,482,358	SH	DEFINED	1,2,5,7,10
LIFETIME BRANDS INC	COM	53222Q10	155	15,850	SH	DEFINED	1
LIFEWAY FOODS INC	COM	53191410	564	48,240	SH	DEFINED	1
LIGAND PHARMACEUTICA	CL B	53220K20	3,980	1,349,129	SH	DEFINED	1,2,6
LILLY ELI & CO	COM	53245710	1,547,761	35,152,415	SH	DEFINED	1,2,5,6,7,8,
LIME ENERGY CO	COM NEW	53261U20	118	19,100	SH	DEFINED	1
LIMELIGHT NETWORKS I	COM	53261M10	828	331,021	SH	DEFINED	1,2,6
LIMITED BRANDS INC	COM	53271610	186,049	10,741,832	SH	DEFINED	1,2,5,6,7,8,
LIN TV CORP	CL A	53277410	3,399	658,686	SH	DEFINED	1,2
LINCARE HLDGS INC	COM	53279110	53,471	1,777,032	SH	DEFINED	1,2,5,7,10,1
LINCOLN EDL SVCS COR	COM	53353510	677	51,190	SH	DEFINED	1,2
LINCOLN ELEC HLDGS I	COM	53390010	52,819	821,314	SH	DEFINED	1,2,5,10
LINCOLN NATL CORP IN	COM	53418710	454,340	10,612,950	SH	DEFINED	1,2,5,6,7,8,
LINDSAY CORP	COM	53555510	14,217	195,427	SH	DEFINED	1,2,5,6

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LINEAR TECHNOLOGY CO	COM	53567810	214,972	7,011,494	SH	DEFINED	1,2,5,6,7,8,
LINN ENERGY LLC	UNIT LTD L	53602010	2,576	168,360	SH	DEFINED	1,2,5
LIONBRIDGE TECHNOLOG	COM	53625210	132	53,992	SH	DEFINED	1,2,6
LIONS GATE ENTMNT CO	COM NEW	53591920	288	31,701	SH	DEFINED	1,2,6
LIPID SCIENCES INC A	COM	53630P10	2	11,399	SH	DEFINED	1
LIQUIDITY SERVICES I	COM	53635B10	2,666	245,682	SH	DEFINED	1,6

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LITHIA MTRS INC	CL A	53679710	142	32,924	SH	DEFINED	1,5
LITTELFUSE INC	COM	53700810	17,490	588,289	SH	DEFINED	1,2,6
LIVE NATION INC	COM	53803410	24,918	1,531,515	SH	DEFINED	1,2,5,6
LIVEPERSON INC	COM	53814610	63	21,628	SH	DEFINED	1
LIZ CLAIBORNE INC	COM	53932010	49,668	3,023,012	SH	DEFINED	1,2,5,6,10,1
LKQ CORP	COM	50188920	24,808	1,461,895	SH	DEFINED	1,2,5,6,10
LLOYDS TSB GROUP PLC	SPONSORED	53943910	1,310	78,314	SH	DEFINED	1,2
LMI AEROSPACE INC	COM	50207910	2,264	112,586	SH	DEFINED	1,5
LOCKHEED MARTIN CORP	COM	53983010	8,191,731	74,694,361	SH	DEFINED	1,2,5,6,7,8,
LODGENET INTERACTIVE	COM	54021110	49	24,001	SH	DEFINED	1,2
LODGIAN INC	COM PAR \$.	54021P40	2,235	286,564	SH	DEFINED	1
LOEWS CORP	COM	54042410	525,855	13,316,166	SH	DEFINED	1,2,5,6,7,8,
LOGITECH INTL S A	SHS	H5043023	403	17,284	SH	DEFINED	1
LO-JACK CORP	COM	53945110	185	27,671	SH	DEFINED	1
LONGS DRUG STORES CO	COM	54316210	42,992	568,377	SH	DEFINED	1,2,5
LOOPNET INC	COM	54352430	4,853	493,661	SH	DEFINED	1,2,6
LORAL SPACE & COMMUN	COM	54388110	2,712	183,644	SH	DEFINED	1,2
LORILLARD INC	COM	54414710	387,599	5,447,634	SH	DEFINED	1,2,5,6,7,8,
LOUISIANA PAC CORP	COM	54634710	24,456	2,629,641	SH	DEFINED	1,2,5
LOWES COS INC	COM	54866110	2,616,412	110,443,724	SH	DEFINED	1,2,5,6,7,8,
LSB INDS INC	COM	50216010	3,453	249,346	SH	DEFINED	1,2
LSI CORPORATION	COM	50216110	119,358	22,268,321	SH	DEFINED	1,2,5,6,7,8,
LSI INDS INC	COM	50216C10	2,552	308,629	SH	DEFINED	1
LTC PPTYS INC	COM	50217510	13,758	469,231	SH	DEFINED	1,2,3,5
LTX-CREDENCE CORP	COM	50240310	2,319	1,332,817	SH	DEFINED	1,2,5
LUBRIZOL CORP	COM	54927110	141,733	3,285,410	SH	DEFINED	1,2,5,7,10
LUBYS INC	COM	54928210	2,141	266,315	SH	DEFINED	1
LUCENT TECHNOLOGIES	DBCV 2.87	549463AH	347	500,000	SH	DEFINED	1
LUFKIN INDS INC	COM	54976410	23,408	295,003	SH	DEFINED	1,2,6
LULULEMON ATHLETICA	COM	55002110	6,290	273,116	SH	DEFINED	1,2,6
LUMBER LIQUIDATORS I	COM	55003Q10	1,234	98,243	SH	DEFINED	1,6
LUMINEX CORP DEL	COM	55027E10	15,921	636,566	SH	DEFINED	1,2,5,6
LUNDIN MINING CORP	COM	55037210	78	26,200	SH	DEFINED	1
LUXOTTICA GROUP S P	SPONSORED	55068R20	1,304	56,706	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	7,157	743,212	SH	DEFINED	1,2
M & F WORLDWIDE CORP	COM	55254110	9,837	245,935	SH	DEFINED	1,2,5,6
M & T BK CORP	COM	55261F10	321,573	3,603,063	SH	DEFINED	1,2,5,6,7,8,
M D C HLDGS INC	COM	55267610	62,014	1,694,824	SH	DEFINED	1,2,5,6,10
M/I HOMES INC	COM	55305B10	6,595	289,513	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	220	31,482	SH	DEFINED	1
MACERICH CO	COM	55438210	158,836	2,495,462	SH	DEFINED	1,2,3,5,7,8,
MAC-GRAY CORP	COM	55415310	122	11,600	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	83,883	2,476,629	SH	DEFINED	1,2,3,5,10
MACQUARIE INFRASTR C	MEMBERSHIP	55608B10	829	62,753	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
MACROVISION SOLUTION	COM	55611C10	31,995	2,080,305	SH	DEFINED 1,2,5,6,7
MACYS INC	COM	55616P10	273,473	15,209,846	SH	DEFINED 1,2,5,6,7,8,
MADDEN STEVEN LTD	COM	55626910	10,768	434,525	SH	DEFINED 1,2,5

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MADECO SA	SPONS ADR	55630420	85	10,426	SH	DEFINED	1
MAGELLAN HEALTH SVCS	COM NEW	55907920	47,825	1,164,764	SH	DEFINED	1,2,5,6
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	329	19,158	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	3,079	95,045	SH	DEFINED	1,2
MAGMA DESIGN AUTOMAT	COM	55918110	2,689	668,857	SH	DEFINED	1,2
MAGNETEK INC	COM	55942410	337	83,320	SH	DEFINED	1,5
MAGUIRE PPTYS INC	COM	55977510	7,133	1,196,830	SH	DEFINED	1,2,3,5,8
MAGYAR TELEKOM TELEC	SPONSORED	55977610	277	11,907	SH	DEFINED	1
MAIDEN HOLDINGS LTD	SHS	G5753U11	2,738	629,515	SH	DEFINED	1,2
MAIDENFORM BRANDS IN	COM	56030510	7,958	548,478	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	7,486	381,938	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	16	18,100	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	16,677	746,514	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	71,254	4,582,243	SH	DEFINED	1,2,5,6,7,8,
MANNATECH INC	COM	56377110	991	247,677	SH	DEFINED	1
MANNKIND CORP	COM	56400P20	2,886	747,549	SH	DEFINED	1,2,6
MANPOWER INC	COM	56418H10	71,850	1,664,746	SH	DEFINED	1,2,5,7,8,10
MANTECH INTL CORP	CL A	56456310	25,598	431,739	SH	DEFINED	1,2,6
MANULIFE FINL CORP	COM	56501R10	8,133	221,678	SH	DEFINED	1,5,13
MAP PHARMACEUTICALS	COM	56509R10	1,155	114,137	SH	DEFINED	1,2
MARATHON OIL CORP	COM	56584910	1,074,923	26,960,695	SH	DEFINED	1,2,5,6,7,8,
MARCHEX INC	CL B	56624R10	4,257	413,685	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	6,571	408,651	SH	DEFINED	1,2
MARINE PRODS CORP	COM	56842710	1,618	194,938	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	2,036	281,538	SH	DEFINED	1
MARINER ENERGY INC	COM	56845T30	29,716	1,449,575	SH	DEFINED	1,2,5,10
MARKEL CORP	COM	57053510	37,987	108,071	SH	DEFINED	1,2,5,10,12
MARKETAXESS HLDGS IN	COM	57060D10	4,082	505,782	SH	DEFINED	1,2,6
MARKWEST ENERGY PART	UNIT LTD P	57075910	1,488	58,848	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	281,248	10,779,921	SH	DEFINED	1,2,5,6,7,8,
MARSH & MCLENNAN COS	COM	57174810	586,932	18,480,221	SH	DEFINED	1,2,5,6,7,8,
MARSHALL & ILSLEY CO	COM	57183710	224,431	11,138,018	SH	DEFINED	1,2,5,6,7,8,
MARSHALL EDWARDS INC	COM	57232230	301	140,172	SH	DEFINED	1
MARTEK BIOSCIENCES C	COM	57290110	91,188	2,902,221	SH	DEFINED	1,2,5,6,7,8,
MARTEN TRANS LTD	COM	57307510	4,720	241,907	SH	DEFINED	1,2
MARTHA STEWART LIVIN	CL A	57308310	3,475	408,325	SH	DEFINED	1,2,6
MARTIN MARIETTA MATL	COM	57328410	89,610	800,228	SH	DEFINED	1,2,5,7,8,10
MARVEL ENTERTAINMENT	COM	57383T10	54,489	1,596,044	SH	DEFINED	1,2,5,6,7,8
MARVELL TECHNOLOGY G	ORD	G5876H10	54,963	5,910,023	SH	DEFINED	1,2,5,7,8,10
MASCO CORP	COM	57459910	201,905	11,254,469	SH	DEFINED	1,2,5,6,7,8,
MASIMO CORP	COM	57479510	30,992	833,124	SH	DEFINED	1,2,6
MASSEY ENERGY CORP	COM	57620610	106,946	2,998,218	SH	DEFINED	1,2,5,6,7,8,
MASTEC INC	COM	57632310	9,043	680,470	SH	DEFINED	1,2,5
MASTERCARD INC	CL A	57636Q10	420,397	2,370,702	SH	DEFINED	1,2,5,6,7,8,
MATERIAL SCIENCES CO	COM	57667410	160	27,820	SH	DEFINED	1
MATRIX SVC CO	COM	57685310	9,781	512,074	SH	DEFINED	1,2,5,6
MATRIX INITIATIVES	COM	57685L10	220	12,292	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

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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MATSUSHITA ELEC INDL	ADR	57687920	3,513	202,730	SH	DEFINED	1,2
MATTEL INC	COM	57708110	196,162	10,873,742	SH	DEFINED	1,2,5,6,7,8,
MATTHEWS INTL CORP	CL A	57712810	44,644	879,854	SH	DEFINED	1,2,5,6
MATTSON TECHNOLOGY I	COM	57722310	4,261	900,781	SH	DEFINED	1,2,6
MAUI LD & PINEAPPLE	COM	57734510	1,866	67,892	SH	DEFINED	1
MAX CAPITAL GROUP LT	SHS	G6052F10	19,830	853,627	SH	DEFINED	1,2,5
MAXIMUS INC	COM	57793310	15,539	421,794	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	3,110	233,115	SH	DEFINED	1
MXYGEN INC	COM	57777610	1,716	405,755	SH	DEFINED	1,2
MB FINANCIAL INC NEW	COM	55264U10	24,401	737,862	SH	DEFINED	1,2
MBIA INC	COM	55262C10	95,717	8,043,481	SH	DEFINED	1,2,5,6,10,1
MBT FINL CORP	COM	57887710	74	15,967	SH	DEFINED	1
MCAFEE INC	COM	57906410	107,591	3,168,165	SH	DEFINED	1,2,5,7,8,10
MCCLATCHY CO	CL A	57948910	4,606	1,046,809	SH	DEFINED	1,2,5,13
MCCORMICK & CO INC	COM NON VT	57978020	156,810	4,078,280	SH	DEFINED	1,2,5,6,7,8,
MCCORMICK & SCHMICKS	COM	57979310	139	14,300	SH	DEFINED	1
MCDERMOTT INTL INC	COM	58003710	92,869	3,634,794	SH	DEFINED	1,2,5,7,8,10
MCDONALDS CORP	COM	58013510	2,757,302	44,688,850	SH	DEFINED	1,2,5,6,7,8,
MCG CAPITAL CORP	COM	58047P10	3,794	1,448,199	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	12,118	420,457	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	320,713	10,145,937	SH	DEFINED	1,2,5,6,7,8,
MCKESSON CORP	COM	58155Q10	528,914	9,829,291	SH	DEFINED	1,2,5,6,7,8,
MCMORAN EXPLORATION	COM	58241110	72,163	3,052,564	SH	DEFINED	1,2,6,7
MDRNA INC	COM	55276N10	9	24,173	SH	DEFINED	1
MDU RES GROUP INC	COM	55269010	109,577	3,778,505	SH	DEFINED	1,2,5,7,8,10
MEADOWBROOK INS GROU	COM	58319P10	5,819	824,153	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	181,321	7,778,677	SH	DEFINED	1,2,5,6,7,8,
MEASUREMENT SPECIALT	COM	58342110	4,386	251,503	SH	DEFINED	1,2
MECHEL OAO	SPONSORED	58384010	39,553	2,202,279	SH	DEFINED	1,2,4,5,7
MEDALLION FINL CORP	COM	58392810	1,823	174,162	SH	DEFINED	1
MEDAREX INC	COM	58391610	14,903	2,303,415	SH	DEFINED	1,2,5,6
MEDASSETS INC	COM	58404510	4,621	268,649	SH	DEFINED	1,2,6
MEDCATH CORP	COM	58404W10	6,720	374,990	SH	DEFINED	1,2,6
MEDCO HEALTH SOLUTIO	COM	58405U10	714,260	15,872,444	SH	DEFINED	1,2,5,6,7,8,
MEDIA GEN INC	CL A	58440410	6,865	552,333	SH	DEFINED	1,2
MEDIACOM COMMUNICATI	CL A	58446K10	8,397	1,418,340	SH	DEFINED	1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	2,719	207,097	SH	DEFINED	1
MEDICAL PPTYS TRUST	COM	58463J30	19,535	1,721,102	SH	DEFINED	1,2,3
MEDICAL STAFFING NET	COM	58463F10	17	10,578	SH	DEFINED	1
MEDICINES CO	COM	58468810	23,852	1,027,236	SH	DEFINED	1,2,5,6
MEDICIS PHARMACEUTIC	CL A NEW	58469030	23,578	1,581,350	SH	DEFINED	1,2,5,6
MEDIFAST INC	COM	58470H10	151	22,152	SH	DEFINED	1,5
MEDIS TECHNOLOGIES L	COM	58500P10	676	375,420	SH	DEFINED	1,5,6
MEDIVATION INC	COM	58501N10	10,350	391,175	SH	DEFINED	1,2,6
MEDTRONIC INC	NOTE 1.62	585055AM	746	750,000	SH	DEFINED	1
MEDTRONIC INC	COM	58505510	1,887,121	37,667,093	SH	DEFINED	1,2,5,6,7,8,
MEMC ELECTR MATLS IN	COM	55271510	196,661	6,958,994	SH	DEFINED	1,2,5,6,7,8,
MEMORY PHARMACEUTICA	COM	58606R40	17	89,900	SH	DEFINED	1
MENS WEARHOUSE INC	COM	58711810	34,217	1,610,975	SH	DEFINED	1,2,5,6
MENTOR CORP MINN	COM	58718810	14,775	619,222	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	DISCRETION	OTHER MA
MENTOR GRAPHICS CORP	COM	58720010	25,737	2,267,555	SH	DEFINED	1,2,5
MERCADOLIBRE INC	COM	58733R10	7,997	392,994	SH	DEFINED	1,2,6
MERCANTILE BANK CORP	COM	58737610	85	10,623	SH	DEFINED	1,5
MERCER INTL INC	COM	58805610	1,787	488,174	SH	DEFINED	1
MERCK & CO INC	COM	58933110	2,540,988	80,512,932	SH	DEFINED	1,2,5,6,7,8,
MERCURY COMPUTER SYS	COM	58937810	3,557	399,634	SH	DEFINED	1,5
MERCURY GENL CORP NE	COM	58940010	53,491	976,996	SH	DEFINED	1,2,5,10,12
MEREDITH CORP	COM	58943310	32,943	1,174,872	SH	DEFINED	1,2,5,6,10,1
MERGE HEALTHCARE INC	COM	58949910	40	39,357	SH	DEFINED	1
MERIDIAN BIOSCIENCE	COM	58958410	21,801	750,722	SH	DEFINED	1,2,6
MERIDIAN INTERSTAT B	COM	58964Q10	1,152	112,822	SH	DEFINED	1
MERIDIAN RESOURCE CO	COM	58977Q10	2,801	1,522,237	SH	DEFINED	1,2,5
MERIT MED SYS INC	COM	58988910	9,864	525,524	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	57,916	2,344,792	SH	DEFINED	1,2,5,6
MERIX CORP	COM	59004910	50	38,729	SH	DEFINED	1,5
MERRILL LYNCH & CO I	COM	59018810	2,767,216	109,376,111	SH	DEFINED	1,2,5,6,7,8,
MERUELO MADDUX PROPE	COM	59047310	946	775,576	SH	DEFINED	1,2
MESA AIR GROUP INC	COM	59047910	13	38,268	SH	DEFINED	1
MET PRO CORP	COM	59087630	2,484	170,225	SH	DEFINED	1
METABOLIX INC	COM	59101880	2,927	269,061	SH	DEFINED	1
METALICO INC	COM	59117610	1,981	335,687	SH	DEFINED	1,2,6
METALLINE MINING INC	COM	59125710	12	13,909	SH	DEFINED	1,2
METAVANTE TECHNOLOGI	COM	59140710	32,567	1,690,890	SH	DEFINED	1,2,5,6,10,1
METHANEX CORP	COM	59151K10	790	39,741	SH	DEFINED	1,5
METHODE ELECTRS INC	COM	59152020	15,351	1,717,081	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	1,429,868	25,533,356	SH	DEFINED	1,2,5,6,7,8,
METROCORP BANCSHARES	COM	59165010	122	10,154	SH	DEFINED	1
METROPICS COMMUNICATI	COM	59170810	42,187	3,015,480	SH	DEFINED	1,2,5,7,8,10
METROPOLITAN HEALTH	COM	59214210	48	25,154	SH	DEFINED	1,5
METTLER TOLEDO INTER	COM	59268810	40,883	417,171	SH	DEFINED	1,2,5,6,10
MF GLOBAL LTD	SHS	G6064210	3,996	920,684	SH	DEFINED	1,2,5,6,7,10
MFA MTG INVTIS INC	COM	55272X10	31,451	4,838,563	SH	DEFINED	1,2,7,8
MGE ENERGY INC	COM	55277P10	13,755	386,911	SH	DEFINED	1,2
MGIC INVT CORP WIS	COM	55284810	33,220	4,725,510	SH	DEFINED	1,2,5,6,10,1
MGM MIRAGE	COM	55295310	45,156	1,584,413	SH	DEFINED	1,2,5,7,8,10
MICREL INC	COM	59479310	14,008	1,544,476	SH	DEFINED	1,2,5,6
MICROCHIP TECHNOLOGY	COM	59501710	169,987	5,775,986	SH	DEFINED	1,2,5,6,7,8,
MICROMET INC	COM	59509C10	62	14,046	SH	DEFINED	1
MICRON TECHNOLOGY IN	COM	59511210	107,739	26,602,157	SH	DEFINED	1,2,5,6,7,8,
MICRONETICS INC DEL	COM	59512510	47	10,033	SH	DEFINED	1
MICROS SYS INC	COM	59490110	42,781	1,604,676	SH	DEFINED	1,2,5,6
MICROSEMI CORP	COM	59513710	39,919	1,566,684	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	7,210,739	270,166,329	SH	DEFINED	1,2,5,6,7,8,
MICROSTRATEGY INC	CL A NEW	59497240	17,018	285,880	SH	DEFINED	1,2,5,6
MICROTUNE INC DEL	COM	59514P10	2,070	772,414	SH	DEFINED	1,5
MICROVISION INC DEL	COM	59496010	1,434	739,384	SH	DEFINED	1
MICRUS ENDOVASCULAR	COM	59518V10	2,793	200,193	SH	DEFINED	1,5
MID-AMER APT CMNTYS	COM	59522J10	47,525	967,125	SH	DEFINED	1,2,3,5
MIDAS GROUP INC	COM	59562610	4,847	352,287	SH	DEFINED	1,2
MIDDLEBROOK PHARMACE	COM	59608710	679	452,543	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
MIDDLEBY CORP	COM	59627810	14,742	271,439	SH	DEFINED	1,2,6
MIDDLESEX WATER CO	COM	59668010	3,129	179,098	SH	DEFINED	1,2,5
MIDWAY GAMES INC	COM	59814810	817	344,798	SH	DEFINED	1,2
MIDWEST BANC HOLDING	COM	59825110	1,377	344,248	SH	DEFINED	1,2
MILLER HERMAN INC	COM	60054410	37,705	1,540,867	SH	DEFINED	1,2,5,6,8
MILLICOM INTL CELLUL	SHS NEW	L6388F11	7,715	112,345	SH	DEFINED	1,2,5,12
MILLIPORE CORP	COM	60107310	120,443	1,750,624	SH	DEFINED	1,2,5,6,7,8,
MINDSPEED TECHNOLOGI	COM NEW	60268220	54	22,841	SH	DEFINED	1,5
MINE SAFETY APPLIANC	COM	60272010	32,086	841,717	SH	DEFINED	1,2,5,6
MINERALS TECHNOLOGIE	COM	60315810	35,941	605,470	SH	DEFINED	1,2,5
MIPS TECHNOLOGIES IN	COM	60456710	2,346	668,424	SH	DEFINED	1
MIRANT CORP NEW	COM	60467R10	51,176	2,798,016	SH	DEFINED	1,2,5,7,8,10
MISSION WEST PPTYS I	COM	60520310	3,281	336,880	SH	DEFINED	1,2,3,5
MITCHAM INDS INC	COM	60650110	1,098	108,834	SH	DEFINED	1
MITSUBISHI UFJ FINL	SPONSORED	60682210	3,981	455,516	SH	DEFINED	1,2
mitsui & co ltd	ADR	60682720	1,228	5,006	SH	DEFINED	1,2
MIVA INC	COM	55311R10	27	43,705	SH	DEFINED	1,5
MIZUHO FINL GROUP IN	SPONSORED	60687Y10	410	47,060	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	34,512	1,733,401	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	12,007	621,178	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	90,865	1,622,298	SH	DEFINED	1,2,4,5,7
MODINE MFG CO	COM	60782810	11,365	784,887	SH	DEFINED	1,2,5
MOHAWK INDS INC	COM	60819010	114,685	1,701,809	SH	DEFINED	1,2,5,7,8,10
MOLECULAR INSIGHT PH	COM	60852M10	1,538	200,242	SH	DEFINED	1
MOLEX INC	COM	60855410	84,872	3,780,469	SH	DEFINED	1,2,5,6,10,1
MOLEX INC	CL A	60855420	2,423	116,419	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	11,528	371,857	SH	DEFINED	1,2
MOLSON COORS BREWING	CL B	60871R20	230,990	4,940,967	SH	DEFINED	1,2,5,6,7,8,
MOMENTA PHARMACEUTIC	COM	60877T10	10,477	799,176	SH	DEFINED	1,2,5,6
MONACO COACH CORP	COM	60886R10	113	58,182	SH	DEFINED	1
MONARCH CASINO & RES	COM	60902710	2,361	207,309	SH	DEFINED	1,2,6
MONEYGRAM INTL INC	COM	60935Y10	265	186,374	SH	DEFINED	1,2,5
MONMOUTH REAL ESTATE	CL A	60972010	2,266	290,906	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	118	155,183	SH	DEFINED	1
MONOLITHIC PWR SYS I	COM	60983910	7,078	407,504	SH	DEFINED	1,2,6
MONOTYPE IMAGING HOL	COM	61022P10	5,402	485,345	SH	DEFINED	1,2,6
MONRO MUFFLER BRAKE	COM	61023610	6,401	277,574	SH	DEFINED	1,2,5
MONSANTO CO NEW	COM	61166W10	1,844,394	18,634,010	SH	DEFINED	1,2,5,6,7,8,
MONSTER WORLDWIDE IN	COM	61174210	58,082	3,895,511	SH	DEFINED	1,2,5,6,7,8,
MONTPELIER RE HOLDIN	SHS	G6218510	31,346	1,898,629	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	278,864	8,201,891	SH	DEFINED	1,2,5,6,7,8,
MOOG INC	CL A	61539420	31,903	744,003	SH	DEFINED	1,2
MORGAN STANLEY	COM NEW	61744644	2,680,467	116,542,042	SH	DEFINED	1,2,5,6,7,8,
MORGANS HOTEL GROUP	COM	61748W10	4,668	427,847	SH	DEFINED	1,2,6
MORNINGSTAR INC	COM	61770010	9,938	179,167	SH	DEFINED	1,2,6,10
MORTONS RESTAURANT G	COM	61943010	61	12,014	SH	DEFINED	1
MOSAIC CO	COM	61945A10	164,723	2,421,683	SH	DEFINED	1,2,5,7,8,10
MOSYS INC	COM	61971810	133	31,222	SH	DEFINED	1
MOTOROLA INC	COM	62007610	501,954	70,301,748	SH	DEFINED	1,2,5,6,7,8,
MOVADO GROUP INC	COM	62458010	8,705	389,487	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)

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FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
MOVE INC COM	COM	62458M10	5,094	2,402,867	SH	DEFINED	1,2,5,6
MPS GROUP INC	COM	55340910	26,757	2,654,511	SH	DEFINED	1,2,5
MRV COMMUNICATIONS I	COM	55347710	2,655	2,269,083	SH	DEFINED	1,2,5,6
MSC INDL DIRECT INC	CL A	55353010	34,227	742,943	SH	DEFINED	1,2,5,6,10
MSC SOFTWARE CORP	COM	55353110	7,585	708,856	SH	DEFINED	1,2,6
MSCI INC	CL A	55354G10	11,044	460,160	SH	DEFINED	1,2,5,6,10
MTR GAMING GROUP INC	COM	55376910	62	18,568	SH	DEFINED	1,5,6
MTS SYS CORP	COM	55377710	14,877	353,384	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	17,952	780,195	SH	DEFINED	1,2,5
MUELLER WTR PRODS IN	COM SER A	62475810	17,775	1,979,360	SH	DEFINED	1,2
MUELLER WTR PRODS IN	COM SER B	62475820	1,692	260,323	SH	DEFINED	1,2
MULTI COLOR CORP	COM	62538310	3,449	144,376	SH	DEFINED	1
MULTI FINELINE ELECT	COM	62541B10	2,929	198,014	SH	DEFINED	1,2,6
MULTIMEDIA GAMES INC	COM	62545310	916	211,605	SH	DEFINED	1,5
MURPHY OIL CORP	COM	62671710	452,646	7,057,150	SH	DEFINED	1,2,5,6,7,8,
MVC CAPITAL INC	COM	55382910	5,174	339,294	SH	DEFINED	1
MWI VETERINARY SUPPL	COM	55402X10	6,112	155,565	SH	DEFINED	1,2,6
MYERS INDS INC	COM	62846410	6,220	493,235	SH	DEFINED	1,2,6
MYLAN INC	COM	62853010	112,192	9,824,131	SH	DEFINED	1,2,5,6,10,1
MYLAN INC	PFD CONV	62853020	314	400	SH	DEFINED	1
MYRIAD GENETICS INC	COM	62855J10	105,167	1,620,944	SH	DEFINED	1,2,5,6,7
NABI BIOPHARMACEUTIC	COM	62951910	4,883	1,047,949	SH	DEFINED	1,2,5,6
NABORS INDS INC	NOTE 0.94	629568AP	898	1,000,000	SH	DEFINED	1
NABORS INDUSTRIES LT	SHS	G6359F10	267,492	10,734,034	SH	DEFINED	1,2,5,6,7,8,
NACCO INDS INC	CL A	62957910	9,468	100,173	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	32,996	1,779,710	SH	DEFINED	1,2,5,6,10
NAM TAI ELECTRS INC	COM PAR \$0	62986520	221	27,008	SH	DEFINED	1,5
NANOGEN INC	COM	63007510	21	76,103	SH	DEFINED	1,5
NANOPHASE TCHNOLOGIE	COM	63007910	20	15,558	SH	DEFINED	1
NANOSPHERE INC	COM	63009F10	1,237	144,987	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	42	14,409	SH	DEFINED	1
NAPSTER INC	COM	63079710	144	55,068	SH	DEFINED	1,2,5
NARA BANCORP INC	COM	63080P10	4,376	390,730	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	2,085	64,159	SH	DEFINED	1,2
NASDAQ OMX GROUP INC	COM	63110310	74,221	2,427,903	SH	DEFINED	1,2,5,7,8,10
NASH FINCH CO	COM	63115810	39,324	911,976	SH	DEFINED	1,2,7,8
NATCO GROUP INC	CL A	63227W20	13,394	333,344	SH	DEFINED	1,2,5,6
NATIONAL BEVERAGE CO	COM	63501710	1,541	173,698	SH	DEFINED	1,2
NATIONAL BK GREECE S	SPONSORED	63364340	3,502	424,528	SH	DEFINED	1,2
NATIONAL CINEMEDIA I	COM	63530910	8,018	725,631	SH	DEFINED	1,2,6
NATIONAL CITY CORP	COM	63540510	61,374	35,071,027	SH	DEFINED	1,2,5,6,7,8,
NATIONAL COAL CORP	COM NEW	63238120	1,786	341,479	SH	DEFINED	1
NATIONAL FINL PARTNE	COM	63607P20	13,761	917,418	SH	DEFINED	1,2
NATIONAL FUEL GAS CO	COM	63618010	56,833	1,347,395	SH	DEFINED	1,2,5,10
NATIONAL GRID PLC	SPON ADR N	63627430	1,383	21,541	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	13,887	406,279	SH	DEFINED	1,2,3
NATIONAL HEALTHCARE	COM	63590610	6,303	133,756	SH	DEFINED	1,2,3,5
NATIONAL INSTRS CORP	COM	63651810	38,688	1,287,455	SH	DEFINED	1,2,5,6,10
NATIONAL INTERSTATE	COM	63654U10	2,395	99,652	SH	DEFINED	1,2
NATIONAL OILWELL VAR	COM	63707110	836,877	16,660,894	SH	DEFINED	1,2,5,6,7,8,

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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
NATIONAL PENN BANCSH	COM	63713810	39,547	2,708,693	SH	DEFINED	1,2,5,7,8
NATIONAL PRESTO INDS	COM	63721510	8,256	110,821	SH	DEFINED	1,2,5
NATIONAL RESEARCH CO	COM	63737210	351	11,440	SH	DEFINED	1
NATIONAL RETAIL PROP	COM	63741710	37,290	1,557,014	SH	DEFINED	1,2,3,5
NATIONAL SEMICONDUCT	COM	63764010	136,340	7,922,151	SH	DEFINED	1,2,5,6,7,8,
NATIONAL WESTN LIFE	CL A	63852210	9,829	40,603	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	30,159	611,366	SH	DEFINED	1,2,5,7,8,10
NATIONWIDE HEALTH PP	COM	63862010	112,471	3,125,923	SH	DEFINED	1,2,3,5,10
NATURAL GAS SERVICES	COM	63886Q10	2,865	163,974	SH	DEFINED	1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	1,020	40,269	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	10,434	460,451	SH	DEFINED	1,2,6
NAUTILUS INC	COM	63910B10	2,477	542,054	SH	DEFINED	1,2,5
NAVARRA CORP	COM	63920810	62	42,817	SH	DEFINED	1,5
NAVIGANT CONSULTING	COM	63935N10	53,485	2,689,023	SH	DEFINED	1,2,6
NAVIGATORS GROUP INC	COM	63890410	13,577	234,086	SH	DEFINED	1,2
NAVIOS MARITIME PART	UNIT LPI	Y6226710	76	10,100	SH	DEFINED	1
NAVISTAR INTL CORP N	COM	63934E10	10,597	195,587	SH	DEFINED	1,2
NBT BANCORP INC	COM	62877810	18,616	622,197	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	37,334	1,264,708	SH	DEFINED	1,2,5,6,7,10
NCI BUILDING SYS INC	COM	62885210	16,367	515,482	SH	DEFINED	1,2
NCI INC	CL A	62886K10	2,494	87,582	SH	DEFINED	1
NCR CORP NEW	COM	62886E10	77,351	3,507,993	SH	DEFINED	1,2,5,7,10,1
NEENAH PAPER INC	COM	64007910	5,754	290,607	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	6,028	1,679,233	SH	DEFINED	1,2,5,6
NELNET INC	CL A	64031N10	4,663	328,400	SH	DEFINED	1,2
NEOGEN CORP	COM	64049110	5,851	207,622	SH	DEFINED	1
NEOPHARM INC	COM	64091910	5	24,147	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	14	43,289	SH	DEFINED	1,5
NESS TECHNOLOGIES IN	COM	64104X10	6,580	573,650	SH	DEFINED	1,2,6
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	14,794	662,507	SH	DEFINED	1,2,6
NET SERVICOS DE COMU	SPONSD ADR	64109T20	449	51,150	SH	DEFINED	1
NETAPP INC	COM	64110D10	193,269	10,601,695	SH	DEFINED	1,2,5,6,7,8,
NETEASE COM INC	SPONSORED	64110W10	570	25,000	SH	DEFINED	1,2
NETEZZA CORP	COM	64111N10	8,705	799,318	SH	DEFINED	1,2,6
NETFLIX INC	COM	64110L10	48,734	1,578,189	SH	DEFINED	1,2,5,6
NETGEAR INC	COM	64111Q10	15,329	1,021,928	SH	DEFINED	1,2,6
NETLOGIC MICROSYSTEM	COM	64118B10	8,337	275,704	SH	DEFINED	1,2,5,6
NETSCOUT SYS INC	COM	64115T10	4,771	448,410	SH	DEFINED	1,2
NETSUITE INC	COM	64118Q10	2,550	141,510	SH	DEFINED	1,2,6
NETWORK ENGINES INC	COM	64121A10	10	17,657	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	192	55,996	SH	DEFINED	1,5
NEUROCRINE BIOSCIENC	COM	64125C10	3,069	654,392	SH	DEFINED	1,2,5,6
NEUROGEN CORP	COM	64124E10	5	20,334	SH	DEFINED	1
NEUSTAR INC	CL A	64126X20	23,248	1,168,830	SH	DEFINED	1,2,5,6,10
NEUTRAL TANDEM INC	COM	64128B10	4,509	243,203	SH	DEFINED	1,2,6
NEVADA GOLD & CASINO	COM NEW	64126Q20	30	34,000	SH	DEFINED	1
NEW FRONTIER MEDIA I	COM	64439810	60	25,324	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	29,641	825,889	SH	DEFINED	1,2,5
NEW MOTION INC	COM	64754V10	37	10,587	SH	DEFINED	1
NEW ORIENTAL ED & TE	SPON ADR	64758110	9,154	142,502	SH	DEFINED	1,2,7

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
NEW YORK & CO INC	COM	64929510	8,335	873,702	SH		DEFINED	1,2,6
NEW YORK CMNTY BANCO	COM	64944510	125,223	7,458,171	SH		DEFINED	1,2,5,7,8,10
NEW YORK TIMES CO	CL A	65011110	51,790	3,624,198	SH		DEFINED	1,2,5,6,10,12
NEWALLIANCE BANCSHAR	COM	65020310	32,894	2,188,530	SH		DEFINED	1,2,5,6
NEWBRIDGE BANCORP	COM	65080T10	93	20,558	SH		DEFINED	1
NEWCASTLE INVT CORP	COM	65105M10	5,943	935,934	SH		DEFINED	1,2
NEWELL RUBBERMAID IN	COM	65122910	162,434	9,411,024	SH		DEFINED	1,2,5,6,7,8,10
NEWFIELD EXPL CO	COM	65129010	90,171	2,818,730	SH		DEFINED	1,2,5,7,8,10
NEWMARKET CORP	COM	65158710	14,484	275,580	SH		DEFINED	1,2,5,6
NEWMONT MINING CORP	COM	65163910	580,350	14,972,903	SH		DEFINED	1,2,5,6,7,8,10
NEWPARK RES INC	COM PAR \$.	65171850	13,114	1,796,426	SH		DEFINED	1,2,6
NEWPORT CORP	COM	65182410	7,194	667,332	SH		DEFINED	1,2,5,6
NEWS CORP	CL A	65248E10	828,794	69,123,745	SH		DEFINED	1,2,5,6,7,8,10
NEWS CORP	CL B	65248E20	26,772	2,203,495	SH		DEFINED	1,2,5,7,8,10
NEWSTAR FINANCIAL IN	COM	65251F10	4,077	503,952	SH		DEFINED	1,2
NEXCEN BRANDS INC	COM	65335110	11	38,555	SH		DEFINED	1,6
NEXSTAR BROADCASTING	CL A	65336K10	24	10,746	SH		DEFINED	1
NEXTEL COMMUNICATION	NOTE 5.25	65332VAY	469	500,000	SH		DEFINED	1
NEXTWAVE WIRELESS IN	COM	65337Y10	313	521,804	SH		DEFINED	1
NGAS RESOURCES INC	COM	62912T10	202	42,460	SH		DEFINED	1,5
NGP CAP RES CO	COM	62912R10	4,876	334,693	SH		DEFINED	1,2
NIC INC	COM	62914B10	5,324	771,534	SH		DEFINED	1,2,6
NICOR INC	COM	65408610	83,670	1,886,587	SH		DEFINED	1,2,5,6,10,12
NIGHTHAWK RADIOLOGY	COM	65411N10	2,860	396,084	SH		DEFINED	1,2
NII HLDGS INC	CL B NEW	62913F20	85,627	2,258,094	SH		DEFINED	1,2,5,7,8,10
NIKE INC	CL B	65410610	808,544	12,085,862	SH		DEFINED	1,2,5,6,7,8,10
NIPPON TELEG & TEL C	SPONSORED	65462410	746	33,123	SH		DEFINED	1
NISOURCE INC	COM	65473P10	154,401	10,460,785	SH		DEFINED	1,2,5,6,7,8,10
NISSAN MOTORS	SPONSORED	65474440	1,022	75,236	SH		DEFINED	1
NITROMED INC	COM	65479850	8	17,419	SH		DEFINED	1
NL INDS INC	COM NEW	62915640	1,294	125,989	SH		DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	25	51,117	SH		DEFINED	1
NMT MED INC	COM	62929410	48	15,242	SH		DEFINED	1
NN INC	COM	62933710	6,543	509,181	SH		DEFINED	1,2
NOBLE CORPORATION	SHS	G6542210	434,364	9,894,396	SH		DEFINED	1,2,5,6,7,8,10
NOBLE ENERGY INC	COM	65504410	361,082	6,495,450	SH		DEFINED	1,2,5,6,7,8,10
NOKIA CORP	SPONSORED	65490220	2,472	132,556	SH		DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	1,468	112,214	SH		DEFINED	1,2
NORDIC AMERICAN TANK	COM	G6577310	14,381	448,553	SH		DEFINED	1,5
NORDSON CORP	COM	65566310	43,253	880,734	SH		DEFINED	1,2,5,6
NORDSTROM INC	COM	65566410	167,130	5,799,100	SH		DEFINED	1,2,5,6,7,8,10
NORFOLK SOUTHERN COR	COM	65584410	780,274	11,784,835	SH		DEFINED	1,2,5,6,7,8,10
NORTEL NETWORKS CORP	COM NEW	65656850	53	23,876	SH		DEFINED	1,2,6,12
NORTHEAST UTILS	COM	66439710	68,586	2,673,901	SH		DEFINED	1,2,5,10,12
NORTHERN OIL & GAS I	COM	66553110	2,134	262,514	SH		DEFINED	1
NORTHERN TR CORP	COM	66585910	700,066	9,696,206	SH		DEFINED	1,2,5,6,7,8,10
NORTHFIELD BANCORP I	COM	66611L10	3,070	253,523	SH		DEFINED	1,2

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NORTHFIELD LABS INC	COM	66613510	9	30,870	SH	DEFINED	1
NORTHROP GRUMMAN COR	COM	66680710	2,001,878	33,067,028	SH	DEFINED	1,2,5,6,7,8,
NORTHSTAR NEUROSCIEN	COM	66704V10	76	48,803	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
NORTHSTAR RLTY FIN C	COM	66704R10	9,366	1,208,532	SH	DEFINED	1,2
NORTHWEST AIRLS CORP	COM	66728040	76,608	8,483,692	SH	DEFINED	1,2,5,10
NORTHWEST BANCORP IN	COM	66732810	7,467	271,115	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	41,273	793,713	SH	DEFINED	1,2,5
NORTHWEST PIPE CO	COM	66774610	6,449	147,841	SH	DEFINED	1,2,5
NORTHWESTERN CORP	COM NEW	66807430	18,849	750,061	SH	DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	90	18,903	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	14,699	278,171	SH	DEFINED	1,2,5
NOVATEL WIRELESS INC	COM NEW	66987M60	4,977	821,346	SH	DEFINED	1,2,5,6
NOVAVAX INC	COM	67000210	2,033	700,903	SH	DEFINED	1,2,5
NOVELL INC	COM	67000610	51,677	10,053,929	SH	DEFINED	1,2,5,6,10,1
NOVELLUS SYS INC	COM	67000810	60,243	3,067,385	SH	DEFINED	1,2,5,6,10,1
NOVEN PHARMACEUTICAL	COM	67000910	5,125	438,817	SH	DEFINED	1,2,6
NOVO-NORDISK A S	ADR	67010020	1,035	20,218	SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	7,389	1,034,893	SH	DEFINED	1,2,5
NRG ENERGY INC	COM NEW	62937750	93,896	3,793,787	SH	DEFINED	1,2,5,7,8,10
NSTAR	COM	67019E10	60,019	1,791,603	SH	DEFINED	1,2,5,10,12
NTELOS HLDGS CORP	COM	67020Q10	15,462	575,015	SH	DEFINED	1,2,6
NTT DOCOMO INC	SPONS ADR	62942M20	1,880	118,259	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	103	25,768	SH	DEFINED	1,5
NU SKIN ENTERPRISES	CL A	67018T10	14,240	877,921	SH	DEFINED	1,2
NUANCE COMMUNICATION	COM	67020Y10	19,157	1,571,523	SH	DEFINED	1,2,5,10
NUCOR CORP	COM	67034610	490,636	12,421,170	SH	DEFINED	1,2,5,6,7,8,
NUSTAR ENERGY LP	UNIT COM	67058H10	1,986	46,766	SH	DEFINED	1,2
NUSTAR GP HOLDINGS L	UNIT RESTG	67059L10	512	29,279	SH	DEFINED	1,2
NUTRACEUTICAL INTL C	COM	67060Y10	149	13,535	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	14,744	832,081	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	31,566	639,892	SH	DEFINED	1,2,5,6
NUVELO INC	COM NEW	67072M30	23	53,392	SH	DEFINED	1,5
NVE CORP	COM NEW	62944520	1,863	65,807	SH	DEFINED	1
NVIDIA CORP	COM	67066G10	193,358	18,053,970	SH	DEFINED	1,2,5,6,7,8,
NVR INC	COM	62944T10	163,513	285,862	SH	DEFINED	1,2,5,7,10,1
NXSTAGE MEDICAL INC	COM	67072V10	1,829	433,429	SH	DEFINED	1,2
NYFIX INC	COM	67071210	46	14,472	SH	DEFINED	1
NYMAGIC INC	COM	62948410	2,821	111,725	SH	DEFINED	1
NYSE EURONEXT	COM	62949110	357,803	9,132,275	SH	DEFINED	1,2,5,6,7,8,
O CHARLEYS INC	COM	67082310	4,824	551,273	SH	DEFINED	1,2
O REILLY AUTOMOTIVE	COM	68609110	62,377	2,330,119	SH	DEFINED	1,2,5,10
OBAGI MEDICAL PRODUC	COM	67423R10	2,621	262,664	SH	DEFINED	1,2
OCCAM NETWORKS INC	COM NEW	67457P30	67	16,690	SH	DEFINED	1,2
OCCIDENTAL PETE CORP	COM	67459910	2,223,051	31,555,014	SH	DEFINED	1,2,5,6,7,8,
OCEAN SHORE HLDG CO	COM	67501P10	116	12,500	SH	DEFINED	1
OCEANEERING INTL INC	COM	67523210	58,112	1,089,872	SH	DEFINED	1,2,5,6,10
OCEANFIRST FINL CORP	COM	67523410	2,828	156,054	SH	DEFINED	1,2

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OCEANFREIGHT INC	SHS	Y6420210	148	10,951	SH	DEFINED	1
OCH ZIFF CAP MGMT GR	CL A	67551U10	418	35,764	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	5,014	622,829	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I	COM	67611V10	7,743	762,861	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	2,766	609,265	SH	DEFINED	1,5
ODYSSEY RE HLDGS COR	COM	67612W10	22,415	511,753	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
OFFICE DEPOT INC	COM	67622010	68,782	11,818,242	SH	DEFINED 1,2,5,6,7,8,
OFFICEMAX INC DEL	COM	67622P10	23,123	2,601,012	SH	DEFINED 1,2,5,10,12
OGE ENERGY CORP	COM	67083710	56,338	1,824,404	SH	DEFINED 1,2,5,7,10
OIL STS INTL INC	COM	67802610	28,600	809,062	SH	DEFINED 1,2,5,6,7,10
OILSANDS QUEST INC	COM	67804610	7,301	2,441,691	SH	DEFINED 1,2,6
OLD DOMINION FGHT LI	COM	67958010	17,669	623,481	SH	DEFINED 1,2,6
OLD NATL BANCORP IND	COM	68003310	53,859	2,690,244	SH	DEFINED 1,2,5
OLD REP INTL CORP	COM	68022310	58,960	4,624,287	SH	DEFINED 1,2,5,7,8,10
OLD SECOND BANCORP I	COM	68027710	4,269	230,533	SH	DEFINED 1,2
OLIN CORP	COM PAR \$1	68066520	119,340	6,151,565	SH	DEFINED 1,2,5
OLYMPIC STEEL INC	COM	68162K10	7,414	251,409	SH	DEFINED 1,2,5,6
OM GROUP INC	COM	67087210	13,038	579,486	SH	DEFINED 1,2,5
OMEGA FLEX INC	COM	68209510	516	22,868	SH	DEFINED 1
OMEGA HEALTHCARE INV	COM	68193610	25,135	1,278,473	SH	DEFINED 1,2,3
OMEGA PROTEIN CORP	COM	68210P10	2,974	252,860	SH	DEFINED 1,5
OMNI ENERGY SERVICES	COM NEW	68210T20	117	36,236	SH	DEFINED 1,2,5
OMNICARE INC	COM	68190410	96,174	3,342,868	SH	DEFINED 1,2,5,10,12
OMNICELL INC	COM	68213N10	7,376	560,915	SH	DEFINED 1,2,6
OMNICOM GROUP INC	COM	68191910	378,021	9,803,446	SH	DEFINED 1,2,5,6,7,8,
OMNITURE INC	COM	68212S10	20,776	1,131,596	SH	DEFINED 1,2,6,8
OMNIVISION TECHNOLOG	COM	68212810	14,388	1,261,030	SH	DEFINED 1,2,5,6
OMNOVA SOLUTIONS INC	COM	68212910	167	83,762	SH	DEFINED 1
OMRIX BIOPHARMACEUTI	COM	68198910	3,993	222,582	SH	DEFINED 1,6
ON ASSIGNMENT INC	COM	68215910	5,463	693,271	SH	DEFINED 1,2
ON SEMICONDUCTOR COR	COM	68218910	24,577	3,635,602	SH	DEFINED 1,2,5,6,10
ON2 TECHNOLOGIES INC	COM	68338A10	41	116,545	SH	DEFINED 1
ONE LIBERTY PPTYS IN	COM	68240610	1,928	109,092	SH	DEFINED 1,3,5
ONEBEACON INSURANCE	CL A	G6774210	4,579	216,494	SH	DEFINED 1,2,10
ONEOK INC NEW	COM	68268010	73,408	2,133,946	SH	DEFINED 1,2,5,7,8,10
ONEOK PARTNERS LP	UNIT LTD P	68268N10	5,950	117,281	SH	DEFINED 1,2
ONLINE RES CORP	COM	68273G10	2,969	382,167	SH	DEFINED 1
ONYX PHARMACEUTICALS	COM	68339910	58,908	1,628,184	SH	DEFINED 1,2,5,6
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	34,785	1,713,533	SH	DEFINED 1,2,5,7
OPEN TEXT CORP	COM	68371510	313	9,064	SH	DEFINED 5
OPENTV CORP	CL A	G6754310	1,431	1,014,774	SH	DEFINED 1,2
OPENWAVE SYS INC	COM NEW	68371830	294	236,737	SH	DEFINED 1,2,5,6
OPKO HEALTH INC	COM	68375N10	934	533,881	SH	DEFINED 1,2,6
OPLINK COMMUNICATION	COM NEW	68375Q40	4,284	354,893	SH	DEFINED 1
OPNET TECHNOLOGIES I	COM	68375710	1,876	154,034	SH	DEFINED 1,5
OPNEXT INC	COM	68375V10	1,198	261,045	SH	DEFINED 1,2,6
OPTIMER PHARMACEUTIC	COM	68401H10	2,728	343,179	SH	DEFINED 1



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OPTIONSXPRESS HLDGS	COM	68401010	21,588	1,111,634	SH	DEFINED	1,2,6
ORACLE CORP	COM	68389X10	2,669,770	131,450,991	SH	DEFINED	1,2,5,6,7,8,
ORASURE TECHNOLOGIES	COM	68554V10	4,581	931,137	SH	DEFINED	1,2,5,6
ORBCOMM INC	COM	68555P10	1,846	374,533	SH	DEFINED	1,6
ORBITAL SCIENCES COR	COM	68556410	27,039	1,128,025	SH	DEFINED	1,2,6
ORBITZ WORLDWIDE INC	COM	68557K10	3,041	518,046	SH	DEFINED	1,2
ORBOTECH LTD	ORD	M7525310	469	58,701	SH	DEFINED	1,2,7
ORCHID CELLMARK INC	COM	68573C10	54	18,796	SH	DEFINED	1
OREXIGEN THERAPEUTIC	COM	68616410	2,852	264,338	SH	DEFINED	1,6

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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
ORIENTAL FINL GROUP	COM	68618W10	20,601	1,153,464	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	10,778	446,649	SH	DEFINED	1,2,3,5,6,10
ORIGEN FINL INC	COM	68619E20	25	20,900	SH	DEFINED	1
ORION ENERGY SYSTEMS	COM	68627510	826	147,263	SH	DEFINED	1,2,6
ORION MARINE GROUP I	COM	68628V30	2,999	285,921	SH	DEFINED	1
ORITANI FINL CORP	COM	68632310	3,162	187,656	SH	DEFINED	1,2,6
ORIX CORP	SPONSORED	68633010	1,106	17,742	SH	DEFINED	1,2
ORMAT TECHNOLOGIES I	COM	68668810	9,761	268,684	SH	DEFINED	1,2,6
ORTHOFIX INTL N V	COM	N6748L10	4,466	239,707	SH	DEFINED	1,2,6
ORTHOLOGIC CORP	COM	68750J10	38	43,133	SH	DEFINED	1
ORTHOVITA INC	COM	68750U10	1,939	745,671	SH	DEFINED	1
OSHKOSH CORP	COM	68823920	16,704	1,269,313	SH	DEFINED	1,2,5,7,10
OSI PHARMACEUTICALS	COM	67104010	89,045	1,806,555	SH	DEFINED	1,2,5,6
OSI SYSTEMS INC	COM	67104410	5,568	236,853	SH	DEFINED	1,2
OSIRIS THERAPEUTICS	COM	68827R10	5,996	310,846	SH	DEFINED	1,2,6
OSTEOTECH INC	COM	68858210	234	54,879	SH	DEFINED	1
OTTER TAIL CORP	COM	68964810	15,382	500,567	SH	DEFINED	1,2,5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,598	181,563	SH	DEFINED	1
OVERHILL FARMS INC	COM	69021210	59	11,400	SH	DEFINED	1
OVERLAND STORAGE INC	COM	69031010	8	17,450	SH	DEFINED	1
OVERSEAS SHIPHOLDING	COM	69036810	42,784	733,732	SH	DEFINED	1,2,5,7,10
OVERSTOCK COM INC DE	COM	69037010	5,147	259,823	SH	DEFINED	1,2,5,6
OWENS & MINOR INC NE	COM	69073210	76,196	1,571,046	SH	DEFINED	1,2,5,7,13
OWENS CORNING NEW	COM	69074210	20,393	852,894	SH	DEFINED	1,2,5,10
OWENS ILL INC	COM NEW	69076840	80,295	2,731,136	SH	DEFINED	1,2,5,7,8,10
OXFORD INDS INC	COM	69149730	6,873	266,067	SH	DEFINED	1,2
OXIGENE INC	COM	69182810	44	40,049	SH	DEFINED	1,5
OYO GEOSPACE CORP	COM	67107410	2,605	66,310	SH	DEFINED	1,6
P C CONNECTION	COM	69318J10	762	113,910	SH	DEFINED	1
P F CHANGS CHINA BIS	COM	69333Y10	21,657	920,010	SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,037	34,821	SH	DEFINED	1,2,6
PACCAR INC	COM	69371810	455,503	11,927,279	SH	DEFINED	1,2,5,6,7,8,
PACER INTL INC TENN	COM	69373H10	19,505	1,184,278	SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	33,096	1,626,348	SH	DEFINED	1,2,5
PACIFIC CONTINENTAL	COM	69412V10	1,738	118,699	SH	DEFINED	1
PACIFIC ETHANOL INC	COM	69423U10	774	556,939	SH	DEFINED	1,2,5,6
PACIFIC MERCANTILE B	COM	69455210	89	13,518	SH	DEFINED	1
PACIFIC PREMIER BANC	COM	69478X10	51	10,000	SH	DEFINED	1

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PACIFIC SUNWEAR CALI	COM	69487310	12,266	1,822,549	SH	DEFINED	1,2,5,6
PACKAGING CORP AMER	COM	69515610	45,435	1,960,093	SH	DEFINED	1,2,5,7,10
PACTIV CORP	COM	69525710	119,973	4,831,763	SH	DEFINED	1,2,5,6,7,8,
PACWEST BANCORP DEL	COM	69526310	30,915	1,081,307	SH	DEFINED	1,2
PAETEC HOLDING CORP	COM	69545910	3,916	1,821,204	SH	DEFINED	1,2,6
PAIN THERAPEUTICS IN	COM	69562K10	7,991	817,954	SH	DEFINED	1,2
PALATIN TECHNOLOGIES	COM NEW	69607730	6	42,006	SH	DEFINED	1
PALL CORP	COM	69642930	129,563	3,767,454	SH	DEFINED	1,2,5,6,7,8,
PALM HARBOR HOMES	COM	69663910	1,475	148,796	SH	DEFINED	1
PALM INC NEW	COM	69664310	14,732	2,467,627	SH	DEFINED	1,2,5,6
PALOMAR MED TECHNOLO	COM NEW	69752930	4,419	328,279	SH	DEFINED	1,2,6
PANACOS PHARMACEUTIC	COM	69811Q10	19	61,543	SH	DEFINED	1,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
PANERA BREAD CO	CL A	69840W10	25,475	500,483	SH	DEFINED	1,2,5,6,7,10
PANHANDLE OIL AND GA	CL A	69847710	2,727	95,246	SH	DEFINED	1
PANTRY INC	COM	69865710	7,638	360,457	SH	DEFINED	1,2
PAPA JOHNS INTL INC	COM	69881310	12,902	475,038	SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	8,409	684,190	SH	DEFINED	1,2,5
PARALLEL PETE CORP D	COM	69915710	6,548	695,077	SH	DEFINED	1,2,6
PARAMETRIC TECHNOLOG	COM NEW	69917320	54,753	2,975,682	SH	DEFINED	1,2,5,6
PAREXEL INTL CORP	COM	69946210	31,080	1,084,427	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL	COM	70041620	9,071	374,230	SH	DEFINED	1,2,6
PARK NATL CORP	COM	70065810	16,564	212,360	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	2,198	122,865	SH	DEFINED	1,5
PARKER DRILLING CO	COM	70108110	17,376	2,166,522	SH	DEFINED	1,2,5,6
PARKER HANNIFIN CORP	COM	70109410	302,556	5,708,603	SH	DEFINED	1,2,5,6,7,8,
PARKERVISION INC	COM	70135410	3,152	315,166	SH	DEFINED	1,5
PARKWAY PPTYS INC	COM	70159Q10	19,075	503,840	SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN	COM	70164510	75	14,631	SH	DEFINED	1
PARTNERRE LTD	COM	G6852T10	65,352	959,790	SH	DEFINED	1,2,5,7,8,10
PATRIOT CAPITAL FUND	COM	70335Y10	2,064	324,094	SH	DEFINED	1
PATRIOT COAL CORP	COM	70336T10	48,826	1,680,759	SH	DEFINED	1,2,5,6,10,1
PATRIOT TRANSN HLDG	COM	70337B10	2,092	26,484	SH	DEFINED	1
PATTERSON COMPANIES	COM	70339510	115,538	3,799,354	SH	DEFINED	1,2,5,6,7,8,
PATTERSON UTI ENERGY	COM	70348110	118,974	5,942,746	SH	DEFINED	1,2,5,7,8,10
PAYCHEX INC	COM	70432610	323,968	9,808,295	SH	DEFINED	1,2,5,6,7,8,
PC MALL INC	COM	69323K10	885	129,567	SH	DEFINED	1
PC-TEL INC	COM	69325Q10	2,822	302,765	SH	DEFINED	1
PDF SOLUTIONS INC	COM	69328210	166	31,863	SH	DEFINED	1,5
PDL BIOPHARMA INC	COM	69329Y10	49,832	5,352,565	SH	DEFINED	1,2,5,6
PEABODY ENERGY CORP	COM	70454910	422,933	9,398,504	SH	DEFINED	1,2,5,6,7,8,
PEAPACK-GLADSTONE FI	COM	70469910	3,217	96,037	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	725	66,554	SH	DEFINED	1
PEDIATRIX MED GROUP	COM	70532410	28,267	524,237	SH	DEFINED	1,2,5,6,10
PEETS COFFEE & TEA I	COM	70556010	6,495	232,646	SH	DEFINED	1,2,6
PEGASYSTEMS INC	COM	70557310	5,791	448,534	SH	DEFINED	1,2
PENFORD CORP	COM	70705110	2,728	154,206	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	20,388	767,343	SH	DEFINED	1,2,5,10

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PENN TREATY AMERN CO	COM NEW	70787440	17	11,595	SH	DEFINED	1
PENN VA CORP	COM	70788210	48,680	910,924	SH	DEFINED	1,2,6
PENN VA GP HLDGS L P	COM UNIT R	70788P10	339	16,226	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	399	24,199	SH	DEFINED	1,2
PENNANTPARK INVT COR	COM	70806210	2,357	318,063	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	849,628	25,483,737	SH	DEFINED	1,2,5,6,7,8,
PENNSYLVANIA COMM BA	COM	70867710	1,774	59,497	SH	DEFINED	1
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	27,513	1,459,561	SH	DEFINED	1,2,3,5
PENSKE AUTOMOTIVE GR	COM	70959W10	9,477	826,231	SH	DEFINED	1,2,10
PENSON WORLDWIDE INC	COM	70960010	3,421	246,631	SH	DEFINED	1,2
PENTAIR INC	COM	70963110	72,444	2,095,576	SH	DEFINED	1,2,5,7,8,10
PENWEST PHARMACEUTIC	COM	70975410	64	31,123	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	5,101	234,325	SH	DEFINED	1,2
PEOPLES UNITED FINAN	COM	71270410	123,736	6,427,865	SH	DEFINED	1,2,5,7,8,10
PEOPLESUPPORT INC	COM	71271430	3,664	313,445	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
PEP BOYS MANNY MOE &	COM	71327810	5,018	811,946	SH	DEFINED 1,2,5
PEPCO HOLDINGS INC	COM	71329110	178,559	7,793,928	SH	DEFINED 1,2,5,6,7,8,
PEPSI BOTTLING GROUP	COM	71340910	191,195	6,554,497	SH	DEFINED 1,2,5,6,7,8,
PEPSIAMERICAS INC	COM	71343P20	27,599	1,332,014	SH	DEFINED 1,2,5,10,12
PEPSICO INC	COM	71344810	3,568,323	50,067,677	SH	DEFINED 1,2,5,6,7,8,
PERDIGAO S A	SPONSORED	71361V30	7,137	182,334	SH	DEFINED 1,2,7
PEREGRINE PHARMACEUT	COM	71366110	108	326,215	SH	DEFINED 1,5
PERFICIENT INC	COM	71375U10	3,420	514,998	SH	DEFINED 1,2,5,6
PERFORMANCE TECHNOLO	COM	71376K10	72	16,379	SH	DEFINED 1
PERICOM SEMICONDUCTO	COM	71383110	7,732	736,409	SH	DEFINED 1,2
PERINI CORP	COM	71383910	29,730	1,152,777	SH	DEFINED 1,2,5,6,7
PERKINELMER INC	COM	71404610	80,571	3,226,718	SH	DEFINED 1,2,5,6,10,1
PERMA-FIX ENVIRONMEN	COM	71415710	58	27,749	SH	DEFINED 1
PEROT SYS CORP	CL A	71426510	30,987	1,785,978	SH	DEFINED 1,2,5,6
PERRIGO CO	COM	71429010	62,791	1,632,642	SH	DEFINED 1,2,5,7,8,10
PERVASIVE SOFTWARE I	COM	71571010	43	10,400	SH	DEFINED 1
PETMED EXPRESS INC	COM	71638210	8,705	554,486	SH	DEFINED 1,5
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	9,215	936,462	SH	DEFINED 1,2,5,7
PETRO-CDA	COM	71644E10	885	26,526	SH	DEFINED 1,5
PETROCHINA CO LTD	SPONSORED	71646E10	357	3,472	SH	DEFINED 1,6
PETROHAWK ENERGY COR	COM	71649510	69,108	3,194,985	SH	DEFINED 1,2,5,7,8,10
PETROLEO BRASILEIRO	SP ADR NON	71654V10	131,167	3,505,273	SH	DEFINED 1,2,4,5,7
PETROLEO BRASILEIRO	SPONSORED	71654V40	203,161	4,622,554	SH	DEFINED 1,2,4,5,7
PETROLEUM DEV CORP	COM	71657810	11,340	255,570	SH	DEFINED 1,2,5,6
PETROQUEST ENERGY IN	COM	71674810	19,281	1,256,085	SH	DEFINED 1,2,5,6
PETSMART INC	COM	71676810	76,785	3,107,451	SH	DEFINED 1,2,5,7,8,10
PFIZER INC	COM	71708110	4,378,550	237,448,506	SH	DEFINED 1,2,5,6,7,8,
PG&E CORP	COM	69331C10	485,659	12,968,185	SH	DEFINED 1,2,5,6,7,8,
PGT INC	COM	69336V10	100	33,052	SH	DEFINED 1,5
PHARMACEUTICAL PROD	COM	71712410	88,555	2,141,596	SH	DEFINED 1,2,5,7,8,10
PHARMACOPEIA INC	COM	7171EP10	39	25,993	SH	DEFINED 1
PHARMACYCLICS INC	COM	71693310	37	18,770	SH	DEFINED 1

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PHARMANET DEV GROUP	COM	71714810	2,490	344,829	SH	DEFINED	1,2,6
PHARMASSET INC	COM	71715N10	4,497	225,413	SH	DEFINED	1,2
PHARMERICA CORP	COM	71714F10	15,428	685,976	SH	DEFINED	1,2,5,6
PHARMOS CORP	COM PAR \$.	71713930	3	18,616	SH	DEFINED	1
PHASE FORWARD INC	COM	71721R40	14,568	696,716	SH	DEFINED	1,2,6
PHH CORP	COM NEW	69332020	13,483	1,014,545	SH	DEFINED	1,2,5
PHI INC	COM NON VT	69336T20	7,700	208,491	SH	DEFINED	1,2,6
PHILADELPHIA CONS HL	COM	71752810	61,059	1,042,494	SH	DEFINED	1,2,5,6,10
PHILIP MORRIS INTL I	COM	71817210	4,032,713	83,840,192	SH	DEFINED	1,2,5,6,7,8,
PHILIPPINE LONG DIST	SPONSORED	71825260	40,525	719,293	SH	DEFINED	1,4,5,6
PHILLIPS VAN HEUSEN	COM	71859210	33,319	878,895	SH	DEFINED	1,2,5,10
PHOENIX COS INC NEW	COM	71902E10	21,646	2,342,625	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	3,322	415,795	SH	DEFINED	1
PHOTOMEDEX INC	COM	71935810	8	19,600	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	4,286	279,242	SH	DEFINED	1
PHOTRONICS INC	COM	71940510	1,339	712,328	SH	DEFINED	1,2,5
PICO HLDGS INC	COM NEW	69336620	12,068	336,050	SH	DEFINED	1,2,6
PIEDMONT NAT GAS INC	COM	72018610	53,338	1,668,899	SH	DEFINED	1,2,5

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PIER 1 IMPORTS INC	COM	72027910	6,532	1,581,606	SH	DEFINED 1,2,5,6
PIKE ELEC CORP	COM	72128310	6,805	461,989	SH	DEFINED 1,2,6
PILGRIMS PRIDE CORP	COM	72146710	1,744	700,561	SH	DEFINED 1,2
PINNACLE AIRL CORP	COM	72344310	75	18,929	SH	DEFINED 1,2
PINNACLE ENTMT INC	COM	72345610	11,559	1,529,011	SH	DEFINED 1,2,5,8
PINNACLE FINL PARTNE	COM	72346Q10	10,521	341,606	SH	DEFINED 1,2,6
PINNACLE WEST CAP CO	COM	72348410	233,192	6,776,873	SH	DEFINED 1,2,5,6,7,8,
PIONEER DRILLING CO	COM	72365510	17,374	1,306,308	SH	DEFINED 1,2,5,6
PIONEER NAT RES CO	COM	72378710	219,925	4,206,678	SH	DEFINED 1,2,5,6,7,8,
PIPER JAFFRAY COS	COM	72407810	15,222	351,960	SH	DEFINED 1,2,5
PITNEY BOWES INC	COM	72447910	287,269	8,637,067	SH	DEFINED 1,2,5,6,7,8,
PITTSBURGH & W VA RR	SH BEN INT	72481910	166	17,702	SH	DEFINED 1
PIXELWORKS INC	COM NEW	72581M30	26	18,945	SH	DEFINED 1
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	4,865	122,783	SH	DEFINED 1,2
PLAINS EXPL& PRODTN	COM	72650510	92,600	2,633,674	SH	DEFINED 1,2,5,7,8,10
PLANAR SYS INC	COM	72690010	52	20,535	SH	DEFINED 1,5
PLANTRONICS INC NEW	COM	72749310	54,919	2,438,657	SH	DEFINED 1,2,5,7
PLATINUM UNDERWRITER	COM	G7127P10	51,498	1,451,475	SH	DEFINED 1,2,5,13
PLATO LEARNING INC	COM	72764Y10	65	23,061	SH	DEFINED 1
PLAYBOY ENTERPRISES	CL B	72811730	1,288	326,862	SH	DEFINED 1,6
PLEXUS CORP	COM	72913210	19,635	948,567	SH	DEFINED 1,2,5,6
PLUG POWER INC	COM	72919P10	1,045	1,055,380	SH	DEFINED 1,2,5,6
PLUM CREEK TIMBER CO	COM	72925110	310,771	6,232,872	SH	DEFINED 1,2,5,6,7,8,
PLX TECHNOLOGY INC	COM	69341710	2,019	394,246	SH	DEFINED 1,5
PMA CAP CORP	CL A	69341920	6,174	700,010	SH	DEFINED 1,2,5
PMC COML TR	SH BEN INT	69343410	100	13,735	SH	DEFINED 1
PMC-SIERRA INC	COM	69344F10	32,079	4,323,314	SH	DEFINED 1,2,5,8
PMFG INC	COM	69345P10	2,736	188,825	SH	DEFINED 1
PMI GROUP INC	COM	69344M10	6,256	2,120,614	SH	DEFINED 1,2,5,12

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PNC FINL SVCS GROUP	COM	69347510	999,050	13,374,159	SH	DEFINED	1,2,5,6,7,8,
PNM RES INC	COM	69349H10	22,799	2,226,511	SH	DEFINED	1,2,5
POLARIS INDS INC	COM	73106810	59,794	1,314,433	SH	DEFINED	1,2,5,6,7,8,
POLO RALPH LAUREN CO	CL A	73157210	119,638	1,795,285	SH	DEFINED	1,2,5,6,7,8,
POLYCOM INC	COM	73172K10	51,594	2,230,600	SH	DEFINED	1,2,5,6
POLYONE CORP	COM	73179P10	12,013	1,862,426	SH	DEFINED	1,2,5
POLYPORE INTL INC	COM	73179V10	5,570	258,941	SH	DEFINED	1,2,6
POMEROY IT SOLUTIONS	COM	73182210	68	15,127	SH	DEFINED	1
PONIARD PHARMACEUTIC	COM NEW	73244930	87	20,171	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	20,589	882,497	SH	DEFINED	1,2,5,6
POPULAR INC	COM	73317410	24,418	2,945,535	SH	DEFINED	1,2,5,10,12
PORTFOLIO RECOVERY A	COM	73640Q10	13,762	282,985	SH	DEFINED	1,2,6
PORTLAND GEN ELEC CO	COM NEW	73650884	30,045	1,269,882	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	665	65,933	SH	DEFINED	1
POSCO	SPONSORED	69348310	18,017	192,961	SH	DEFINED	1,2,5,6
POST PPTYS INC	COM	73746410	47,183	1,686,908	SH	DEFINED	1,2,3,5
POTASH CORP SASK INC	COM	73755L10	20,119	152,408	SH	DEFINED	1,5
POTLATCH CORP NEW	COM	73763010	50,305	1,084,399	SH	DEFINED	1,2,5
POWELL INDS INC	COM	73912810	4,616	113,104	SH	DEFINED	1,2,6
POWER INTEGRATIONS I	COM	73927610	10,956	454,606	SH	DEFINED	1,2
POWER-ONE INC	COM	73930810	1,556	1,073,365	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
POWERSECURE INTL INC	COM	73936N10	1,137	187,704	SH	DEFINED	1,2,5
POWERWAVE TECHNOLOGI	COM	73936310	9,455	2,387,717	SH	DEFINED	1,2,5
POZEN INC	COM	73941U10	5,056	481,106	SH	DEFINED	1,2,5
PPG INDS INC	COM	69350610	378,735	6,494,084	SH	DEFINED	1,2,5,6,7,8,
PPL CORP	COM	69351T10	478,042	12,913,084	SH	DEFINED	1,2,5,6,7,8,
PRAXAIR INC	COM	74005P10	710,111	9,898,403	SH	DEFINED	1,2,5,6,7,8,
PRE PAID LEGAL SVCS	COM	74006510	13,133	318,288	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	328,337	4,167,774	SH	DEFINED	1,2,5,6,7,8,
PREFORMED LINE PRODS	COM	74044410	1,831	31,380	SH	DEFINED	1
PREMIER EXIBITIONS I	COM	74051E10	43	23,770	SH	DEFINED	1,5
PREMIERE GLOBAL SVCS	COM	74058510	23,749	1,689,151	SH	DEFINED	1,2,6
PREMIERWEST BANCORP	COM	74092110	1,716	212,678	SH	DEFINED	1
PRESIDENTIAL LIFE CO	COM	74088410	6,267	396,891	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	1,742	308,902	SH	DEFINED	1,5
PRESTIGE BRANDS HLDG	COM	74112D10	7,039	792,708	SH	DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM NEW	69357C50	1,754	195,779	SH	DEFINED	1,2
PRICE T ROWE GROUP I	COM	74144T10	503,855	9,381,032	SH	DEFINED	1,2,5,6,7,8,
PRICELINE COM INC	COM NEW	74150340	49,547	724,050	SH	DEFINED	1,2,5,7,8,10
PRICESMART INC	COM	74151110	3,907	233,402	SH	DEFINED	1,2
PRIDE INTL INC DEL	COM	74153Q10	112,926	3,813,785	SH	DEFINED	1,2,5,7,8,10
PRIMEDIA INC	COM NEW	74157K84	1,106	454,999	SH	DEFINED	1,2,5,6
PRIMEENERGY CORP	COM	74158E10	652	8,812	SH	DEFINED	1,2
PRIMUS GUARANTY LTD	SHS	G7245710	1,124	428,975	SH	DEFINED	1
PRINCETON REVIEW INC	COM	74235210	1,277	159,636	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	424,481	9,760,435	SH	DEFINED	1,2,5,6,7,8,
PRIVATEBANCORP INC	COM	74296210	15,539	373,004	SH	DEFINED	1,2,5,6

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PROASSURANCE CORP	COM	74267C10	34,990	624,828	SH	DEFINED	1,2,5
PROCERA NETWORKS INC	COM	74269U10	25	29,700	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	74271810	7,599,108	109,041,590	SH	DEFINED	1,2,5,6,7,8,
PROGENICS PHARMACEUT	COM	74318710	5,278	396,551	SH	DEFINED	1,2,6
PROGRESS ENERGY INC	COM	74326310	989,071	22,932,330	SH	DEFINED	1,2,5,6,7,8,
PROGRESS SOFTWARE CO	COM	74331210	29,323	1,128,224	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	431,592	24,804,144	SH	DEFINED	1,2,5,6,7,8,
PROLIANCE INTL INC	COM	74340R10	20	26,138	SH	DEFINED	1,2
PROLOGIS	SH BEN INT	74341010	553,671	13,415,822	SH	DEFINED	1,2,3,5,6,7,
PROS HOLDINGS INC	COM	74346Y10	1,561	166,243	SH	DEFINED	1
PROSPECT CAPITAL COR	COM	74348T10	5,603	437,388	SH	DEFINED	1
PROSPERITY BANCSHARE	COM	74360610	47,064	1,384,654	SH	DEFINED	1,2
PROTALIX BIOTHERAPEU	COM	74365A10	343	154,024	SH	DEFINED	1,2
PROTECTION ONE INC	COM NEW	74366340	692	78,595	SH	DEFINED	1
PROTECTIVE LIFE CORP	COM	74367410	32,836	1,151,746	SH	DEFINED	1,2,5,10,12
PROVIDENCE SVC CORP	COM	74381510	1,787	182,329	SH	DEFINED	1
PROVIDENT BANKSHARES	COM	74385910	15,688	1,615,671	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	107	12,204	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	38,716	2,345,032	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	8,397	635,209	SH	DEFINED	1,2
PROXIM WIRELESS CORP	COM	74428510	4	11,014	SH	DEFINED	1,2
PRUDENTIAL FINL INC	FRNT	744320AJ	944	1,000,000	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	1,215,908	16,887,613	SH	DEFINED	1,2,5,6,7,8,
PRUDENTIAL PLC	ADR	74435K20	776	42,182	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
PS BUSINESS PKS INC	COM	69360J10	36,151	627,626	SH	DEFINED 1,2,3,5
PSS WORLD MED INC	COM	69366A10	22,396	1,148,509	SH	DEFINED 1,2,5,6
PSYCHIATRIC SOLUTION	COM	74439H10	60,138	1,584,653	SH	DEFINED 1,2,6
PT INDOSAT TBK	SPONSORED	74438310	234	7,130	SH	DEFINED 1,6
PUBLIC STORAGE	COM	74460D10	636,681	6,430,467	SH	DEFINED 1,2,3,5,6,7,
PUBLIC SVC ENTERPRIS	COM	74457310	667,923	20,369,705	SH	DEFINED 1,2,5,6,7,8,
PUGET ENERGY INC NEW	COM	74531010	58,084	2,175,416	SH	DEFINED 1,2,5,10,12
PULTE HOMES INC	COM	74586710	135,790	9,720,115	SH	DEFINED 1,2,5,6,7,8,
PURE BIOSCIENCE	COM	74621810	101	31,959	SH	DEFINED 1,2
PVF CAPITAL CORP	COM	69365410	42	10,112	SH	DEFINED 1
PZENA INVESTMENT MGM	CLASS A	74731Q10	1,057	111,476	SH	DEFINED 1,2
QAD INC	COM	74727D10	1,599	231,078	SH	DEFINED 1
QIAGEN N V	ORD	N7248210	228	11,566	SH	DEFINED 1
QLOGIC CORP	COM	74727710	87,888	5,721,863	SH	DEFINED 1,2,5,6,7,8,
QUAKER CHEM CORP	COM	74731610	4,215	148,115	SH	DEFINED 1,5
QUALCOMM INC	COM	74752510	2,218,243	51,623,055	SH	DEFINED 1,2,5,6,7,8,
QUALITY DISTR INC FL	COM	74756M10	77	18,074	SH	DEFINED 1,5
QUALITY SYS INC	COM	74758210	12,359	292,458	SH	DEFINED 1,2,6
QUANEX BUILDING PROD	COM	74761910	10,262	673,359	SH	DEFINED 1,2
QUANTA CAPITAL HLDGS	SHS	G7313F10	2,273	823,442	SH	DEFINED 1
QUANTA SVCS INC	COM	74762E10	77,544	2,870,952	SH	DEFINED 1,2,5,10
QUANTUM CORP	COM DSSG	74790620	4,286	4,081,629	SH	DEFINED 1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	1,324	1,026,106	SH	DEFINED 1,5

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QUEST CAP CORP NEW	COM	74835U10	57	41,300	SH	DEFINED	1
QUEST DIAGNOSTICS IN	COM	74834L10	259,919	5,030,374	SH	DEFINED	1,2,5,6,7,8,
QUEST RESOURCE CORP	COM NEW	74834930	769	289,046	SH	DEFINED	1,5
QUEST SOFTWARE INC	COM	74834T10	19,069	1,502,680	SH	DEFINED	1,2,5,6
QUESTAR CORP	COM	74835610	264,250	6,457,722	SH	DEFINED	1,2,5,6,7,8,
QUESTCOR PHARMACEUTI	COM	74835Y10	5,404	735,188	SH	DEFINED	1,6
QUICKLOGIC CORP	COM	74837P10	15	14,273	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	50,915	2,593,759	SH	DEFINED	1,2,5,7,8,10
QUIDEL CORP	COM	74838J10	10,588	645,226	SH	DEFINED	1,2,5,6
QUIKSILVER INC	COM	74838C10	13,664	2,380,436	SH	DEFINED	1,2,5
QWEST COMMUNICATIONS	COM	74912110	313,228	96,974,524	SH	DEFINED	1,2,5,6,7,8,
R H DONNELLEY CORP	COM NEW	74955W30	2,461	1,236,480	SH	DEFINED	1,2,5,12
RACKABLE SYS INC	COM	75007710	8,324	848,567	SH	DEFINED	1,2,5,6
RACKSPACE HOSTING IN	COM	75008610	252	25,759	SH	DEFINED	1,2
RADIAN GROUP INC	COM	75023610	8,818	1,749,593	SH	DEFINED	1,2,5
RADIANT SYSTEMS INC	COM	75025N10	4,119	473,987	SH	DEFINED	1,2,6
RADIO ONE INC	CL A	75040P10	19	13,476	SH	DEFINED	1
RADIO ONE INC	CL D NON V	75040P40	92	122,046	SH	DEFINED	1,5
RADIOSHACK CORP	COM	75043810	135,140	7,820,575	SH	DEFINED	1,2,5,6,7,10
RADISYS CORP	COM	75045910	3,347	389,240	SH	DEFINED	1,5
RADNET INC	COM	75049110	1,053	262,603	SH	DEFINED	1
RAE SYS INC	COM	75061P10	70	41,643	SH	DEFINED	1,2,5
RAIT FINANCIAL TRUST	COM	74922710	13,491	2,457,397	SH	DEFINED	1,2
RALCORP HLDGS INC NE	COM	75102810	114,019	1,691,425	SH	DEFINED	1,2,5,7,13
RAM ENERGY RESOURCES	COM	75130P10	1,502	519,679	SH	DEFINED	1
RAM HOLDINGS LTD	SHS	G7368R10	49	28,900	SH	DEFINED	1
RAMBUS INC DEL	COM	75091710	14,096	1,096,956	SH	DEFINED	1,2,5,6,10

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER MA	
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	12,233	545,634	SH	DEFINED	1,2,3
RAMTRON INTL CORP	COM NEW	75190730	58	21,213	SH	DEFINED	1
RANGE RES CORP	COM	75281A10	221,595	5,168,997	SH	DEFINED	1,2,5,6,7,8,
RASER TECHNOLOGIES I	COM	75405510	5,355	630,051	SH	DEFINED	1,2,6
RAVEN INDS INC	COM	75421210	9,852	250,357	SH	DEFINED	1,2,6
RAYMOND JAMES FINANC	COM	75473010	91,315	2,768,790	SH	DEFINED	1,2,5,7,10
RAYONIER INC	COM	75490710	60,897	1,286,114	SH	DEFINED	1,2,5,10
RAYTHEON CO	COM NEW	75511150	672,642	12,570,391	SH	DEFINED	1,2,5,6,7,8,
RBC BEARINGS INC	COM	75524B10	11,205	332,594	SH	DEFINED	1,2,6
RC2 CORP	COM	74938810	7,058	352,881	SH	DEFINED	1,2
RCN CORP	COM NEW	74936120	11,574	944,069	SH	DEFINED	1,2,6
READING INTERNATIONAL	CL A	75540810	120	18,600	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	8,478	1,668,983	SH	DEFINED	1,2,5,6
REALTY INCOME CORP	COM	75610910	68,553	2,677,836	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	29,190	1,936,945	SH	DEFINED	1,2,5,10
RED LION HOTELS CORP	COM	75676410	145	18,056	SH	DEFINED	1
RED ROBIN GOURMET BU	COM	75689M10	10,062	375,444	SH	DEFINED	1,2,6
REDDY ICE HLDGS INC	COM	75734R10	1,123	307,538	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	14,288	657,538	SH	DEFINED	1,2,7
REED ELSEVIER N V	SPONS ADR	75820420	1,042	35,096	SH	DEFINED	1

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REED ELSEVIER P L C	SPONS ADR	75820520	704	17,533	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	32,562	765,807	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	13,133	832,263	SH	DEFINED	1,2,5,10
REGENCY CTRS CORP	COM	75884910	161,725	2,425,024	SH	DEFINED	1,2,3,5,7,8,
REGENCY ENERGY PARTN	COM UNITS	75885Y10	436	23,747	SH	DEFINED	1,2
REGENERON PHARMACEUT	COM	75886F10	52,333	2,397,279	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	36	40,485	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	306,104	31,885,847	SH	DEFINED	1,2,5,6,7,8,
REGIS CORP MINN	COM	75893210	34,659	1,260,345	SH	DEFINED	1,2,5
REHABCARE GROUP INC	COM	75914810	10,035	554,409	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	CL A	75935140	25,077	464,384	SH	DEFINED	1,2,5,7,10
REINSURANCE GROUP AM	CL B	75935150	6,713	141,573	SH	DEFINED	1,2,5,7,12,1
RELIANCE STEEL & ALU	COM	75950910	101,065	2,661,707	SH	DEFINED	1,2,5,7,10,1
RELIANT ENERGY INC	COM	75952B10	49,904	6,789,609	SH	DEFINED	1,2,5,7,8,10
RENAISSANCE LEARNING	COM	75968L10	1,750	134,704	SH	DEFINED	1,2,6
RENAISSANCE HOLDIN	COM	G7496G10	48,778	938,037	SH	DEFINED	1,2,5,7,8,10
RENASANT CORP	COM	75970E10	6,936	319,492	SH	DEFINED	1,2
RENT A CTR INC NEW	COM	76009N10	45,564	2,045,066	SH	DEFINED	1,2,5
RENTECH INC	COM	76011210	3,242	2,437,506	SH	DEFINED	1,2,5,6
RENTRAK CORP	COM	76017410	251	18,177	SH	DEFINED	1,5
REPLIGEN CORP	COM	75991610	1,964	416,903	SH	DEFINED	1,2,5
REPSOL YPF S A	SPONSORED	76026T20	1,472	49,623	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	7,862	771,571	SH	DEFINED	1,2
REPUBLIC BANCORP KY	CL A	76028120	6,493	214,135	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	118	13,749	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	101,032	3,369,976	SH	DEFINED	1,2,5,7,8,10
RES-CARE INC	COM	76094310	11,321	624,069	SH	DEFINED	1,2
RESEARCH FRONTIERS I	COM	76091110	67	16,343	SH	DEFINED	1
RESEARCH IN MOTION L	COM	76097510	19,853	290,670	SH	DEFINED	1,2,5
RESMED INC	COM	76115210	55,227	1,284,343	SH	DEFINED	1,2,5,6,10

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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	
RESOURCE AMERICA INC	CL A	76119520	1,961	206,431	SH	DEFINED	1,2,5
RESOURCE CAP CORP	COM	76120W30	3,781	623,859	SH	DEFINED	1,2
RESOURCES CONNECTION	COM	76122Q10	17,217	764,170	SH	DEFINED	1,2,6
RETAIL VENTURES INC	COM	76128Y10	1,862	477,520	SH	DEFINED	1,2
RETRACTABLE TECHNOLO	COM	76129W10	28	20,339	SH	DEFINED	1
REWARDS NETWORK INC	COM	76155710	1,253	249,555	SH	DEFINED	1
REX ENERGY CORPORATI	COM	76156510	3,736	237,030	SH	DEFINED	1,2
REX STORES CORP	COM	76162410	1,351	116,936	SH	DEFINED	1
REXAHN PHARMACEUTICA	COM	76164010	271	210,036	SH	DEFINED	1
REYNOLDS AMERICAN IN	COM	76171310	271,387	5,581,790	SH	DEFINED	1,2,5,6,7,8,
RF MICRODEVICES INC	COM	74994110	21,363	7,315,976	SH	DEFINED	1,2,5,8
RGC RES INC	COM	74955L10	207	7,300	SH	DEFINED	1
RHI ENTMT INC DEL	COM	74957T10	299	20,080	SH	DEFINED	1
RICHARDSON ELECTRS L	COM	76316510	73	11,844	SH	DEFINED	1
RICKS CABARET INTL I	COM NEW	76564130	618	62,931	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	15,056	644,808	SH	DEFINED	1,2,5,6
RIGHTNOW TECHNOLOGIE	COM	76657R10	5,167	411,020	SH	DEFINED	1,2,6



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RIMAGE CORP	COM	76672110	1,928	138,141	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	186,157	746,119	SH	DEFINED	1,2,5
RISKMETRICS GROUP IN	COM	76773510	6,290	321,391	SH	DEFINED	1,2
RITCHIE BROS AUCTION	COM	76774410	363	15,522	SH	DEFINED	1
RITE AID CORP	COM	76775410	5,015	5,970,471	SH	DEFINED	1,2,5,6,10
RIVERBED TECHNOLOGY	COM	76857310	14,381	1,148,645	SH	DEFINED	1,2,6
RIVERVIEW BANCORP IN	COM	76939710	83	13,992	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	76962710	1,132	153,980	SH	DEFINED	1,5
RLI CORP	COM	74960710	123,866	1,994,941	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	26,881	869,104	SH	DEFINED	1,2,6
ROBERT HALF INTL INC	COM	77032310	126,342	5,104,713	SH	DEFINED	1,2,5,6,7,8,
ROCK OF AGES CORP	CL A	77263210	22	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	39,616	990,884	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	2,405	152,684	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	167,243	4,478,924	SH	DEFINED	1,2,5,6,7,8,
ROCKWELL COLLINS INC	COM	77434110	255,431	5,311,516	SH	DEFINED	1,2,5,6,7,8,
ROCKWOOD HLDGS INC	COM	77441510	23,616	920,334	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	22,781	744,237	SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION	CL B	77510920	1,194	35,929	SH	DEFINED	1,2
ROGERS CORP	COM	77513310	18,416	497,993	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	303,327	4,336,956	SH	DEFINED	1,2,5,6,7,8,
ROLLINS INC	COM	77571110	26,299	1,385,592	SH	DEFINED	1,2,6
ROMA FINANCIAL CORP	COM	77581P10	1,927	130,647	SH	DEFINED	1,2
ROPER INDS INC NEW	COM	77669610	101,868	1,788,418	SH	DEFINED	1,2,5,7,8,10
ROSETTA RESOURCES IN	COM	77777930	25,792	1,404,780	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	157,313	4,273,646	SH	DEFINED	1,2,5,7,8,10
ROSTELECOM OPEN JT S	SPONSORED	77852910	916	21,039	SH	DEFINED	1,2,5,7
ROWAN COS INC	COM	77938210	173,117	5,666,665	SH	DEFINED	1,2,5,6,7,8,
ROYAL BK CDA MONTREA	COM	78008710	1,418	29,534	SH	DEFINED	1,5
ROYAL BK SCOTLAND GR	SP ADR REP	78009772	1,095	342,300	SH	DEFINED	1,2
ROYAL CARIBBEAN CRUI	COM	V7780T10	34,649	1,669,812	SH	DEFINED	1,2,5,7,8,10
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	3,686	64,568	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	5,013	84,944	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER MA
ROYAL GOLD INC	COM	78028710	20,212	562,065	SH	DEFINED 1,2,5,6
RPC INC	COM	74966010	6,676	474,854	SH	DEFINED 1,2,5,6
RPM INTL INC	COM	74968510	46,547	2,406,793	SH	DEFINED 1,2,5,10
RSC HOLDINGS INC	COM	74972L10	8,838	777,989	SH	DEFINED 1,2
RTI BIOLOGICS INC	COM	74975N10	7,216	771,751	SH	DEFINED 1,2,6
RTI INTL METALS INC	COM	74973W10	11,579	591,971	SH	DEFINED 1,2,5,6
RUBICON TECHNOLOGY I	COM	78112T10	3,304	457,567	SH	DEFINED 1,2,6
RUBY TUESDAY INC	COM	78118210	9,824	1,696,757	SH	DEFINED 1,2,5
RUDDICK CORP	COM	78125810	38,237	1,178,327	SH	DEFINED 1,2,5
RUDOLPH TECHNOLOGIES	COM	78127010	4,363	520,648	SH	DEFINED 1,2,5
RURAL / METRO CORP	COM	78174810	67	26,539	SH	DEFINED 1
RUSH ENTERPRISES INC	CL A	78184620	7,923	618,975	SH	DEFINED 1,2
RUSS BERRIE & CO	COM	78223310	2,005	261,444	SH	DEFINED 1,2
RUTHS HOSPITALITY GR	COM	78333210	1,340	341,040	SH	DEFINED 1,6

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RYANAIR HLDGS PLC	SPONSORED	78351310	3,547	158,152	SH	DEFINED	1,2,5
RYDER SYS INC	COM	78354910	170,388	2,748,188	SH	DEFINED	1,2,5,6,7,10
RYLAND GROUP INC	COM	78376410	73,930	2,787,705	SH	DEFINED	1,2,5
S & T BANCORP INC	COM	78385910	15,482	420,364	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	6,486	211,830	SH	DEFINED	1,2
S1 CORPORATION	COM	78463B10	6,109	998,218	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	127	37,758	SH	DEFINED	1
SAFEGUARD SCIENTIFIC	COM	78644910	2,292	1,833,429	SH	DEFINED	1,5
SAFETY INS GROUP INC	COM	78648T10	13,477	355,321	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	367,885	15,509,466	SH	DEFINED	1,2,5,6,7,8,
SAGA COMMUNICATIONS	CL A	78659810	115	20,249	SH	DEFINED	1
SAIA INC	COM	78709Y10	4,677	352,191	SH	DEFINED	1,2,5
SAIC INC	COM	78390X10	74,386	3,676,999	SH	DEFINED	1,2,5,7,10
SAKS INC	COM	79377W10	24,185	2,614,600	SH	DEFINED	1,2,5,10
SALARY COM INC	COM	79400610	41	10,171	SH	DEFINED	1
SALESFORCE COM INC	COM	79466L30	157,254	3,249,051	SH	DEFINED	1,2,5,6,7,8,
SALIX PHARMACEUTICAL	COM	79543510	6,348	990,373	SH	DEFINED	1,2,5,6
SALLY BEAUTY HLDGS I	COM	79546E10	26,360	3,065,174	SH	DEFINED	1,2,5,6
SANDERS MORRIS HARRI	COM	80000Q10	2,498	288,781	SH	DEFINED	1
SANDERSON FARMS INC	COM	80001310	12,209	332,305	SH	DEFINED	1,2
SANDISK CORP	COM	80004C10	136,630	6,988,728	SH	DEFINED	1,2,5,6,7,8,
SANDRIDGE ENERGY INC	COM	80007P30	27,670	1,411,748	SH	DEFINED	1,2,5,7,8,10
SANDY SPRING BANCORP	COM	80036310	5,875	265,816	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	96	11,261	SH	DEFINED	1
SANGAMO BIOSCIENCES	COM	80067710	4,307	559,342	SH	DEFINED	1,2,5,6
SANMINA SCI CORP	COM	80090710	19,142	13,672,953	SH	DEFINED	1,2,5,7,8
SANOFI AVENTIS	SPONSORED	80105N10	1,624	49,395	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	1,597	147,890	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	102	50,295	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	1,048	16,112	SH	DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	9,590	179,493	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	11,135	1,498,699	SH	DEFINED	1,2,5,6
SARA LEE CORP	COM	80311110	304,073	24,075,474	SH	DEFINED	1,2,5,6,7,8,
SASOL LTD	SPONSORED	80386630	1,315	30,940	SH	DEFINED	1
SATCON TECHNOLOGY CO	COM	80389310	63	35,370	SH	DEFINED	1
SATYAM COMPUTER SERV	ADR	80409810	5,741	355,496	SH	DEFINED	1,2,5,6,7

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
SAUER-DANFOSS INC	COM	80413710	5,089	206,098	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	25,412	502,812	SH	DEFINED	1,2,3,5,6
SAVIENT PHARMACEUTIC	COM	80517Q10	14,632	981,322	SH	DEFINED	1,2,5,6
SAVVIS INC	COM NEW	80542330	8,244	613,394	SH	DEFINED	1,2,6
SBA COMMUNICATIONS C	COM	78388J10	25,451	983,810	SH	DEFINED	1,2,5,6,10
SCANA CORP NEW	COM	80589M10	122,721	3,152,353	SH	DEFINED	1,2,5,7,8,10
SCANSOURCE INC	COM	80603710	13,189	458,124	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	5,909	157,160	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	3,356	221,940	SH	DEFINED	1,2
SCHEIN HENRY INC	COM	80640710	103,267	1,918,042	SH	DEFINED	1,2,5,7,8,10
SCHERING PLOUGH CORP	COM	80660510	974,009	52,734,669	SH	DEFINED	1,2,5,6,7,8,

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SCHIFF NUTRITION INT	COM	80669310	639	93,541	SH	DEFINED	1	
SCHLUMBERGER LTD	COM	80685710	3,082,456	39,473,124	SH	DEFINED	1,2,5,6,7,8,	
SCHNITZER STL INDS	CL A	80688210	7,142	182,000	SH	DEFINED	1,2,5,10	
SCHOLASTIC CORP	COM	80706610	31,122	1,211,921	SH	DEFINED	1,2,5,7,8	
SCHOOL SPECIALTY INC	COM	80786310	12,432	398,599	SH	DEFINED	1,2,5	
SCHULMAN A INC	COM	80819410	10,730	542,482	SH	DEFINED	1,2	
SCHWAB CHARLES CORP	COM	80851310	930,352	35,782,755	SH	DEFINED	1,2,5,6,7,8,	
SCHWEITZER-MAUDUIT I	COM	80854110	4,318	227,376	SH	DEFINED	1,2	
SCICLONE PHARMACEUTI	COM	80862K10	60	52,910	SH	DEFINED	1,5	
SCIELE PHARMA INC	COM	80862710	18,788	610,194	SH	DEFINED	1,2,6	
SCIENTIFIC GAMES COR	CL A	80874P10	30,213	1,312,485	SH	DEFINED	1,2,5,6,10	
SCM MICROSYSTEMS INC	COM	78401810	34	14,231	SH	DEFINED	1	
SCOLR PHARMA INC	COM	78402X10	21	26,340	SH	DEFINED	1,5	
SCOTTS MIRACLE GRO C	CL A	81018610	18,055	763,753	SH	DEFINED	1,2,5,6,10	
SCRIPPS E W CO OHIO	CL A NEW	81105440	3,069	434,127	SH	DEFINED	1,2,5,7,10,1	
SCRIPPS NETWORKS INT	CL A COM	81106510	92,715	2,553,419	SH	DEFINED	1,2,5,6,7,8,	
SEABOARD CORP	COM	81154310	11,097	8,828	SH	DEFINED	1,2,6	
SEABRIGHT INSURANCE	COM	81165610	6,633	510,241	SH	DEFINED	1,2	
SEACHANGE INTL INC	COM	81169910	4,202	435,023	SH	DEFINED	1,5	
SEACOAST BKG CORP FL	COM	81170730	3,069	286,017	SH	DEFINED	1,2	
SEACOR HOLDINGS INC	COM	81190410	26,681	337,946	SH	DEFINED	1,2,5,6,10	
SEAGATE TECHNOLOGY	SHS	G7945J10	78,003	6,435,896	SH	DEFINED	1,2,5,7,8,10	
SEALED AIR CORP NEW	COM	81211K10	130,487	5,933,911	SH	DEFINED	1,2,5,6,7,8,	
SEALY CORP	COM	81213930	4,415	683,460	SH	DEFINED	1,2	
SEARS HLDGS CORP	COM	81235010	403,638	4,316,987	SH	DEFINED	1,2,5,6,7,8,	
SEATTLE GENETICS INC	COM	81257810	12,579	1,175,581	SH	DEFINED	1,2,6	
SECURE COMPUTING COR	COM	81370510	4,910	895,947	SH	DEFINED	1,2,5	
SECURITY BANK CORP	COM	81404710	232	55,986	SH	DEFINED	1	
SEI INVESTMENTS CO	COM	78411710	62,268	2,804,845	SH	DEFINED	1,2,5,7,8,10	
SELECT COMFORT CORP	COM	81616X10	250	151,546	SH	DEFINED	1,2,5,6	
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	416	6,572	SH	DEFINED	1	
SELECT SECTOR SPDR T	SBI INT-FI	81369Y60	6,111	307,255	SH	DEFINED	1,10	
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	2,701	81,268	SH	DEFINED	1	
SELECTICA INC	COM	81628810	68	66,920	SH	DEFINED	1	
SELECTIVE INS GROUP	COM	81630010	23,997	1,046,979	SH	DEFINED	1,2,5	
SEMGROUP ENERGY PART	COM UNIT L	81662W10	134	19,196	SH	DEFINED	1,2	
SEMITOOL INC	COM	81690910	3,535	432,148	SH	DEFINED	1,5	
SEMPRA ENERGY	COM	81685110	440,952	8,736,913	SH	DEFINED	1,2,5,6,7,8,	
SEMTECH CORP	COM	81685010	33,332	2,387,708	SH	DEFINED	1,2,5,6,7	

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
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	93,503	3,923,743	SH	DEFINED	1,2,3
SENOXYX INC	COM	81724Q10	169	37,368	SH	DEFINED	1,6
SENSIENT TECHNOLOGIE	COM	81725T10	37,543	1,334,640	SH	DEFINED	1,2,5
SEPRACOR INC	COM	81731510	38,740	2,115,762	SH	DEFINED	1,2,5,10,12
SEQUENOM INC	COM NEW	81733740	26,250	986,104	SH	DEFINED	1,2,7
SERVICE CORP INTL	COM	81756510	36,416	4,355,996	SH	DEFINED	1,2,5,10
SEVERN BANCORP ANNA	COM	81811M10	84	13,689	SH	DEFINED	1
SHAW COMMUNICATIONS	CL B CONV	82028K20	727	35,771	SH	DEFINED	1

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SHAW GROUP INC	COM	82028010	55,067	1,791,967	SH	DEFINED	1,2,5,7,10
SHENANDOAH TELECOMMU	COM	82312B10	8,446	382,686	SH	DEFINED	1,2,6
SHENGDA TECH INC	COM	82321310	2,705	386,409	SH	DEFINED	1
SHERWIN WILLIAMS CO	COM	82434810	225,763	3,949,660	SH	DEFINED	1,2,5,6,7,8,
SHINHAN FINANCIAL GR	SPN ADR RE	82459610	3,183	44,670	SH	DEFINED	1,6
SHIP FINANCE INTERNA	SHS	G8107510	12,469	578,334	SH	DEFINED	1,2,5
SHIRE LIMITED	SPONSORED	82481R10	474	9,930	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	3,143	191,874	SH	DEFINED	1,2,5
SHORE BANCSHARES INC	COM	82510710	2,583	100,522	SH	DEFINED	1,5
SHORETEL INC	COM	82521110	3,120	543,551	SH	DEFINED	1,2
SHUFFLE MASTER INC	COM	82554910	4,063	798,227	SH	DEFINED	1,2,6
SHUTTERFLY INC	COM	82568P30	2,536	263,936	SH	DEFINED	1,2,6
SI INTL INC	COM	78427V10	6,182	205,720	SH	DEFINED	1
SIEMENS A G	SPONSORED	82619750	3,358	35,760	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	2,246	107,691	SH	DEFINED	1
SIERRA PAC RES NEW	COM	82642810	46,641	4,868,599	SH	DEFINED	1,2,5,7,10
SIGA TECHNOLOGIES IN	COM	82691710	55	14,710	SH	DEFINED	1,2
SIGMA ALDRICH CORP	COM	82655210	222,610	4,246,671	SH	DEFINED	1,2,5,6,7,8,
SIGMA DESIGNS INC	COM	82656510	7,742	544,479	SH	DEFINED	1,2,5,6
SIGMATRON INTL INC	COM	82661L10	62	12,713	SH	DEFINED	1
SIGNATURE BK NEW YOR	COM	82669G10	35,207	1,009,367	SH	DEFINED	1,2,6
SIGNET JEWELERS LIM	SHS	G8127610	8,576	366,797	SH	DEFINED	1,2,10
SILGAN HOLDINGS INC	COM	82704810	27,659	541,387	SH	DEFINED	1,2,6
SILICON IMAGE INC	COM	82705T10	9,933	1,860,074	SH	DEFINED	1,2,5,6
SILICON LABORATORIES	COM	82691910	29,475	960,100	SH	DEFINED	1,2,5,6,7,8,
SILICON STORAGE TECH	COM	82705710	8,899	2,729,658	SH	DEFINED	1,2,5
SILICONWARE PRECISIO	SPONSD ADR	82708486	846	146,645	SH	DEFINED	1,2,6
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	10,681	300,030	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	1,151,017	11,866,155	SH	DEFINED	1,2,3,5,6,7,
SIMPSON MANUFACTURIN	COM	82907310	23,534	868,743	SH	DEFINED	1,2,5,6
SIMS GROUP LTD	SPONS ADR	82916010	634	27,455	SH	DEFINED	1
SINA CORP	ORD	G8147710	797	22,641	SH	DEFINED	1,2,6
SINCLAIR BROADCAST G	CL A	82922610	6,975	1,383,956	SH	DEFINED	1,2
SIRF TECHNOLOGY HLDG	COM	82967H10	1,352	907,684	SH	DEFINED	1,2
SIRIUS XM RADIO INC	COM	82967N10	20,851	36,581,290	SH	DEFINED	1,2,5,7,8,10
SIRONA DENTAL SYSTEM	COM	82966C10	7,285	312,924	SH	DEFINED	1,2,6
SIX FLAGS INC	COM	83001P10	788	1,141,964	SH	DEFINED	1,2,5
SJW CORP	COM	78430510	6,431	214,572	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	3,793	201,540	SH	DEFINED	1,2,6,12
SKECHERS U S A INC	CL A	83056610	13,458	799,622	SH	DEFINED	1,2,6
SKILLED HEALTHCARE G	CL A	83066R10	4,976	313,169	SH	DEFINED	1,2
SKILLSOFT PLC	SPONSORED	83092810	297	28,431	SH	DEFINED	1,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
SKYLINE CORP	COM	83083010	3,475	131,487	SH	DEFINED 1,2
SKYWEST INC	COM	83087910	21,613	1,352,497	SH	DEFINED 1,2,5
SKYWORKS SOLUTIONS I	COM	83088M10	37,862	4,528,932	SH	DEFINED 1,2,5,7,8
SL GREEN RLTY CORP	COM	78440X10	114,206	1,762,440	SH	DEFINED 1,2,3,5,7,8,
SLM CORP	COM	78442P10	241,673	19,584,529	SH	DEFINED 1,2,5,6,7,8,

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SM&A	COM	78465D10	77	25,583	SH	DEFINED	1
SMART BALANCE INC	COM	83169Y10	5,783	881,535	SH	DEFINED	1
SMART MODULAR TECHNO	ORD SHS	G8224510	2,016	672,088	SH	DEFINED	1,2,6
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	529	9,961	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	1,807	483,254	SH	DEFINED	1,2,5,6
SMITH A O	COM	83186520	17,487	446,204	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	433,178	7,387,079	SH	DEFINED	1,2,5,6,7,8,
SMITH MICRO SOFTWARE	COM	83215410	3,465	488,037	SH	DEFINED	1,2,5
SMITHFIELD FOODS INC	COM	83224810	34,153	2,150,680	SH	DEFINED	1,2,5,10,12
SMITHTOWN BANCORP IN	COM	83244910	2,471	109,829	SH	DEFINED	1
SMUCKER J M CO	COM NEW	83269640	46,653	920,367	SH	DEFINED	1,2,5,7,10
SMURFIT-STONE CONTAI	COM	83272710	14,874	3,164,701	SH	DEFINED	1,2,5,10,12
SNAP ON INC	COM	83303410	97,094	1,843,790	SH	DEFINED	1,2,5,6,10,1
SOAPSTONE NETWORKS I	COM	83357010	79	23,491	SH	DEFINED	1,2,5
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	3,431	136,088	SH	DEFINED	1,2,5
SOCKET MOBILE INC	COM	83368E10	11	20,999	SH	DEFINED	1
SOHU COM INC	COM	83408W10	24,625	441,709	SH	DEFINED	1,2,5,6,7,8,
SOLERA HOLDINGS INC	COM	83421A10	27,869	970,384	SH	DEFINED	1,2,6
SOLUTIA INC	COM NEW	83437650	20,046	1,431,873	SH	DEFINED	1,2
SOMANETICS CORP	COM NEW	83444540	6,109	279,322	SH	DEFINED	1,2,5
SONIC AUTOMOTIVE INC	CL A	83545G10	6,283	742,648	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	15,246	1,046,388	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	82	32,438	SH	DEFINED	1,5
SONIC SOLUTIONS	COM	83546010	1,800	409,045	SH	DEFINED	1,5,6
SONICWALL INC	COM	83547010	8,755	1,670,794	SH	DEFINED	1,2,5,6
SONOCO PRODS CO	COM	83549510	125,642	4,233,209	SH	DEFINED	1,2,5,7,10
SONOSITE INC	COM	83568G10	9,177	292,271	SH	DEFINED	1,2,6
SONUS NETWORKS INC	COM	83591610	12,640	4,389,061	SH	DEFINED	1,2,5,6,8
SONY CORP	ADR NEW	83569930	1,588	51,449	SH	DEFINED	1
SOTHEBYS	COM	83589810	31,828	1,586,628	SH	DEFINED	1,2,5,6
SOURCE INTERLINK COS	COM NEW	83615120	43	41,446	SH	DEFINED	1,5
SOURCEFIRE INC	COM	83616T10	1,602	219,752	SH	DEFINED	1
SOURCEFORGE INC	COM	83616W10	93	68,413	SH	DEFINED	1,5
SOUTH FINL GROUP INC	COM	83784110	17,380	2,371,041	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	19,733	552,737	SH	DEFINED	1,2
SOUTHERN CMNTY FINL	COM	84263210	170	35,900	SH	DEFINED	1
SOUTHERN CO	COM	84258710	1,018,132	27,013,316	SH	DEFINED	1,2,5,6,7,8,
SOUTHERN COPPER CORP	COM	84265V10	79,669	4,175,506	SH	DEFINED	1,2,5,7,10,1
SOUTHERN UN CO NEW	COM	84403010	25,633	1,241,310	SH	DEFINED	1,2,5,7,10
SOUTHSIDE BANCSHARES	COM	84470P10	6,094	241,809	SH	DEFINED	1,2
SOUTHWEST AIRLS CO	COM	84474110	332,519	22,916,547	SH	DEFINED	1,2,5,6,7,8,
SOUTHWEST BANCORP IN	COM	84476710	4,898	277,216	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	33,168	1,096,100	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	4,848	380,233	SH	DEFINED	1
SOUTHWESTERN ENERGY	COM	84546710	347,103	11,365,532	SH	DEFINED	1,2,5,6,7,8,

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
SOVEREIGN BANCORP IN	COM	84590510	86,752	21,962,536	SH	DEFINED	1,2,5,6,7,8,
SOVRAN SELF STORAGE	COM	84610H10	33,346	746,163	SH	DEFINED	1,2,3,5

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SPANISH BROADCASTING CL A	84642588	4	11,088	SH	DEFINED	1
SPANSION INC COM CL A	84649R10	4,893	3,156,704	SH	DEFINED	1,2,6
SPARTAN MTRS INC COM	84681910	1,531	481,369	SH	DEFINED	1,5,6
SPARTAN STORES INC COM	84682210	13,112	526,991	SH	DEFINED	1,2,6
SPARTECH CORP COM NEW	84722020	5,940	600,050	SH	DEFINED	1,2
SPDR INDEX SHS FDS DJWS INTL	78463X86	3,839	100,600	SH	DEFINED	2
SPDR INDEX SHS FDS S&P INTL S	78463X87	9,691	397,100	SH	DEFINED	2
SPDR SERIES TRUST LEHMAN YLD	78464A41	33,835	865,334	SH	DEFINED	1,2
SPDR SERIES TRUST DJWS LGCAP	78464A50	1,582	24,491	SH	DEFINED	1
SPDR SERIES TRUST DJ WLSH RE	78464A60	1,756	25,986	SH	DEFINED	1,8
SPDR SERIES TRUST LEH AGGR B	78464A64	16,218	310,639	SH	DEFINED	2
SPDR TR UNIT SER 1	78462F10	87,430	753,770	SH	DEFINED	1,2,5,6
SPECTRA ENERGY CORP COM	84756010	501,888	21,087,746	SH	DEFINED	1,2,5,6,7,8,
SPECTRA ENERGY PARTN COM	84756N10	234	12,304	SH	DEFINED	1,2
SPECTRANETICS CORP COM	84760C10	2,054	443,567	SH	DEFINED	1
SPECTRUM BRANDS INC COM	84762L10	982	706,563	SH	DEFINED	1,2
SPECTRUM CTL INC COM	84761510	85	11,899	SH	DEFINED	1
SPECTRUM PHARMACEUTI COM	84763A10	50	35,373	SH	DEFINED	1,2
SPEEDWAY MOTORSPORTS COM	84778810	10,631	545,747	SH	DEFINED	1,2
SPHERION CORP COM	84842010	10,195	2,093,440	SH	DEFINED	1,2,5
SPHERIX INC COM	84842R10	12	16,667	SH	DEFINED	1
SPIRIT AEROSYSTEMS H COM CL A	84857410	15,600	970,730	SH	DEFINED	1,2,5,10
SPORT CHALET INC CL A	84916320	35	13,343	SH	DEFINED	1
SPRINT NEXTEL CORP COM SER 1	85206110	624,944	102,449,800	SH	DEFINED	1,2,5,6,7,8,
SPSS INC COM	78462K10	20,758	707,005	SH	DEFINED	1,2,5,6
SPX CORP COM	78463510	88,387	1,147,887	SH	DEFINED	1,2,5,7,8,10
SRA INTL INC CL A	78464R10	23,194	1,024,911	SH	DEFINED	1,2,6
SRS LABS INC COM	78464M10	77	14,061	SH	DEFINED	1
ST JOE CO COM	79014810	38,530	985,671	SH	DEFINED	1,2,5,8,10,1
ST JUDE MED INC COM	79084910	470,068	10,808,652	SH	DEFINED	1,2,5,6,7,8,
ST MARY LD & EXPL CO COM	79222810	42,947	1,204,694	SH	DEFINED	1,2,5,6,7,10
STAAR SURGICAL CO COM PAR \$0	85231230	111	24,655	SH	DEFINED	1
STAGE STORES INC COM NEW	85254C30	10,014	733,122	SH	DEFINED	1,2,5
STAMPS COM INC COM NEW	85285720	5,468	468,560	SH	DEFINED	1,2,6
STANCORP FINL GROUP COM	85289110	49,119	944,592	SH	DEFINED	1,2,5,10
STANDARD MICROSYSTEM COM	85362610	10,278	411,459	SH	DEFINED	1,2
STANDARD MTR PRODS I COM	85366610	308	49,475	SH	DEFINED	1,5
STANDARD PAC CORP NE COM	85375C10	42,768	8,710,369	SH	DEFINED	1,2,5
STANDARD PARKING COR COM	85379010	6,363	286,345	SH	DEFINED	1,2
STANDARD REGISTER CO COM	85388710	3,449	350,123	SH	DEFINED	1,2
STANDEX INTL CORP COM	85423110	6,873	247,671	SH	DEFINED	1,2,5
STANLEY INC COM	85453210	5,060	137,088	SH	DEFINED	1,2,6
STANLEY WKS COM	85461610	114,571	2,744,882	SH	DEFINED	1,2,5,6,7,8,
STAPLES INC COM	85503010	500,304	22,235,754	SH	DEFINED	1,2,5,6,7,8,
STAR GAS PARTNERS L UNIT LTD P	85512C10	72	32,490	SH	DEFINED	1
STAR SCIENTIFIC INC COM	85517P10	2,718	763,414	SH	DEFINED	1
STARBUCKS CORP COM	85524410	329,617	22,166,556	SH	DEFINED	1,2,5,6,7,8,
STARENT NETWORKS COR COM	85528P10	5,405	417,669	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER MA
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STARTEK INC	COM	85569C10	176	27,353	SH	DEFINED	1
STARWOOD HOTELS&RESO	COM	85590A40	201,216	7,150,518	SH	DEFINED	1,2,3,5,6,7,
STATE AUTO FINL CORP	COM	85570710	6,884	236,798	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	2,630	176,482	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	1,191,230	20,942,869	SH	DEFINED	1,2,5,6,7,8,
STATOILHYDRO ASA	SPONSORED	85771P10	881	37,012	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	4,377	504,247	SH	DEFINED	1,2
STEC INC	COM	78477410	3,319	431,038	SH	DEFINED	1,2
STEEL DYNAMICS INC	COM	85811910	77,771	4,550,699	SH	DEFINED	1,2,5,7,8,10
STEELCASE INC	CL A	85815520	8,872	825,309	SH	DEFINED	1,2,5,6,10
STEIN MART INC	COM	85837510	1,735	443,610	SH	DEFINED	1,2,5
STEINER LEISURE LTD	ORD	P8744Y10	7,872	228,962	SH	DEFINED	1,2,5,6
STEINWAY MUSICAL INS	COM	85849510	3,971	140,207	SH	DEFINED	1
STELLARONE CORP	COM	85856G10	7,066	341,831	SH	DEFINED	1,2
STEMCELLS INC	COM	85857R10	91	88,154	SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	13,308	243,865	SH	DEFINED	1,2,5
STEREOTAXIS INC	COM	85916J10	3,494	577,481	SH	DEFINED	1,2,6
STERICYCLE INC	COM	85891210	90,493	1,536,118	SH	DEFINED	1,2,5,10
STERIS CORP	COM	85915210	67,659	1,800,412	SH	DEFINED	1,2,5
STERLING BANCORP	COM	85915810	5,041	348,583	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	29,958	2,866,810	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	2,568	158,492	SH	DEFINED	1,5
STERLING FINL CORP W	COM	85931910	26,355	1,817,560	SH	DEFINED	1,2
STERLITE INDS INDIA	ADS	85973720	809	89,784	SH	DEFINED	1,6
STEWART ENTERPRISES	CL A	86037010	15,070	1,917,336	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	9,510	319,680	SH	DEFINED	1,2
STIFEL FINL CORP	COM	86063010	20,104	402,887	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	5,542	953,799	SH	DEFINED	1,2,5,6
STMICROELECTRONICS N	NY REGISTR	86101210	361	35,510	SH	DEFINED	1
STONE ENERGY CORP	COM	86164210	60,047	1,418,542	SH	DEFINED	1,2,5,7,8,10
STONERIDGE INC	COM	86183P10	4,563	405,604	SH	DEFINED	1,2
STRATASYS INC	COM	86268510	6,259	358,250	SH	DEFINED	1,2,5,6
STRATEGIC HOTELS & R	COM	86272T10	21,438	2,839,438	SH	DEFINED	1,2,3
STRATUS PPTYS INC	COM NEW	86316720	2,067	75,110	SH	DEFINED	1
STRAYER ED INC	COM	86323610	49,707	248,213	SH	DEFINED	1,2,5,6,10
STRYKER CORP	COM	86366710	510,656	8,196,719	SH	DEFINED	1,2,5,6,7,8,
STUDENT LN CORP	COM	86390210	5,477	58,888	SH	DEFINED	1,2,5,7,10,1
STURM RUGER & CO INC	COM	86415910	422	60,849	SH	DEFINED	1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	1,485	44,225	SH	DEFINED	1,2
SUCAMPO PHARMACEUTIC	CL A	86490910	948	111,168	SH	DEFINED	1,2
SUCCESSFACTORS INC	COM	86459610	6,930	635,824	SH	DEFINED	1,2,6
SUFFOLK BANCORP	COM	86473910	9,431	239,316	SH	DEFINED	1,2
SULPHCO INC	COM	86537810	1,239	616,431	SH	DEFINED	1,6
SUMTOTAL SYS INC	COM	86661510	94	22,905	SH	DEFINED	1,5
SUN BANCORP INC	COM	86663B10	3,452	254,764	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	14,765	745,334	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	11,044	753,347	SH	DEFINED	1,2,5,6
SUN HYDRAULICS CORP	COM	86694210	4,667	179,237	SH	DEFINED	1,2,6
SUN LIFE FINL INC	COM	86679610	7,553	213,540	SH	DEFINED	1,2
SUN MICROSYSTEMS INC	COM NEW	86681020	184,542	24,281,845	SH	DEFINED	1,2,5,6,7,8,

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
SUNAIR SERVICES CORP	COM	86701710	23	11,100	SH	DEFINED 1
SUNCOR ENERGY INC	COM	86722910	1,626	38,593	SH	DEFINED 1,5
SUNLINK HEALTH SYSTE	COM	86737U10	35	13,400	SH	DEFINED 1
SUNOCO INC	COM	86764P10	270,127	7,592,093	SH	DEFINED 1,2,5,6,7,8,
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	1,020	23,042	SH	DEFINED 1,2
SUNPOWER CORP	COM CL A	86765210	32,694	460,929	SH	DEFINED 1,2,5,7,8,10
SUNRISE SENIOR LIVIN	COM	86768K10	13,924	1,009,748	SH	DEFINED 1,2,6
SUNSTONE HOTEL INVS	COM	86789210	27,739	2,054,731	SH	DEFINED 1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	3,135	87,394	SH	DEFINED 1,2,7
SUNTRUST BKS INC	COM	86791410	628,677	13,973,705	SH	DEFINED 1,2,5,6,7,8,
SUPER MICRO COMPUTER	COM	86800U10	2,728	302,798	SH	DEFINED 1
SUPERGEN INC	COM	86805910	66	46,129	SH	DEFINED 1,5
SUPERIOR BANCORP	COM NEW	86806M20	121	14,275	SH	DEFINED 1,5
SUPERIOR ENERGY SVCS	COM	86815710	67,562	2,169,608	SH	DEFINED 1,2,5,6,7,10
SUPERIOR INDS INTL I	COM	86816810	8,419	439,405	SH	DEFINED 1,2,5
SUPERIOR UNIFORM GP	COM	86835810	244	23,702	SH	DEFINED 1
SUPERIOR WELL SVCS I	COM	86837X10	7,197	284,344	SH	DEFINED 1,2,6
SUPERTEL HOSPITALITY	COM	86852610	109	26,677	SH	DEFINED 1,3
SUPERTEX INC	COM	86853210	5,399	191,722	SH	DEFINED 1,6
SUPERVALU INC	COM	86853610	260,719	12,014,704	SH	DEFINED 1,2,5,6,7,8,
SUPPORTSOFT INC	COM	86858710	1,832	610,643	SH	DEFINED 1,5
SUPREME INDS INC	CL A	86860710	59	19,746	SH	DEFINED 1
SUREWEST COMMUNICATI	COM	86873310	159	15,554	SH	DEFINED 1,2,5
SURMODICS INC	COM	86887310	8,188	260,029	SH	DEFINED 1,2,6
SUSQUEHANNA BANCSHAR	COM	86909910	52,527	2,690,937	SH	DEFINED 1,2,5
SUSSER HLDGS CORP	COM	86923310	1,322	87,763	SH	DEFINED 1
SUTOR TECH GROUP LTD	COM	86936210	222	67,375	SH	DEFINED 1
SVB FINL GROUP	COM	78486Q10	57,292	989,160	SH	DEFINED 1,2,5
SWIFT ENERGY CO	COM	87073810	28,050	724,988	SH	DEFINED 1,2,5
SWITCH & DATA FACILI	COM	87104310	4,717	378,841	SH	DEFINED 1,2,6
SWS GROUP INC	COM	78503N10	10,401	515,923	SH	DEFINED 1,2
SYBASE INC	COM	87113010	91,981	3,003,945	SH	DEFINED 1,2,5,6,7
SYCAMORE NETWORKS IN	COM	87120610	11,068	3,426,696	SH	DEFINED 1,2,5,6
SYKES ENTERPRISES IN	COM	87123710	16,450	749,088	SH	DEFINED 1,2,6
SYMANTEC CORP	NOTE 0.75	871503AD	553	500,000	SH	DEFINED 1
SYMANTEC CORP	COM	87150310	598,920	30,588,354	SH	DEFINED 1,2,5,6,7,8,
SYMMETRICOM INC	COM	87154310	4,970	999,921	SH	DEFINED 1,2,5
SYMMETRY MED INC	COM	87154620	11,109	598,562	SH	DEFINED 1,2,6
SYMS CORP	COM	87155110	918	67,968	SH	DEFINED 1
SYMYX TECHNOLOGIES	COM	87155S10	5,262	530,961	SH	DEFINED 1,2,5,6
SYNAPTICS INC	COM	87157D10	19,764	654,006	SH	DEFINED 1,2,5,6
SYNCHRONOSS TECHNOLO	COM	87157B10	5,937	630,929	SH	DEFINED 1,2,6
SYNCORA HOLDINGS LTD	SHS	G8649T10	53	39,404	SH	DEFINED 1
SYNERON MEDICAL LTD	ORD SHS	M8724510	228	15,995	SH	DEFINED 1,2
SYNGENTA AG	SPONSORED	87160A10	1,994	47,118	SH	DEFINED 1
SYNIVERSE HLDGS INC	COM	87163F10	29,018	1,747,002	SH	DEFINED 1,2,7
SYNNEX CORP	COM	87162W10	6,271	280,705	SH	DEFINED 1,2
SYNOPSIS INC	COM	87160710	94,365	4,730,077	SH	DEFINED 1,2,5,7,8,10
SYNOVIS LIFE TECHNOL	COM	87162G10	3,111	165,296	SH	DEFINED 1
SYNOVUS FINL CORP	COM	87161C10	69,928	6,756,374	SH	DEFINED 1,2,5,10,12

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
SYNTA PHARMACEUTICAL	COM	87162T20	1,451	190,384	SH	DEFINED	1,2
SYNTEL INC	COM	87162H10	4,994	203,849	SH	DEFINED	1,2,6
SYNTHESIS ENERGY SYS	COM	87162810	1,339	276,168	SH	DEFINED	1,2,6
SYNTROLEUM CORP	COM	87163010	93	85,664	SH	DEFINED	1,5
SYNUTRA INTL INC	COM	87164C10	2,740	136,103	SH	DEFINED	1
SYSCO CORP	COM	87182910	610,232	19,793,462	SH	DEFINED	1,2,5,6,7,8,
SYSTEMAX INC	COM	87185110	4,238	301,399	SH	DEFINED	1,2,6
T-3 ENERGY SRVCS INC	COM	87306E10	7,096	191,152	SH	DEFINED	1,2,6
TAIWAN GREATER CHINA	SH BEN INT	87403710	142	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	138,851	14,818,625	SH	DEFINED	1,4,5,6,7,8
TAKE-TWO INTERACTIVE	COM	87405410	26,427	1,611,373	SH	DEFINED	1,2,5,6
TAL INTL GROUP INC	COM	87408310	5,628	270,310	SH	DEFINED	1,2
TALBOTS INC	COM	87416110	5,224	398,755	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	7,529	378,514	SH	DEFINED	1,2,6
TAM SA	SP ADR REP	87484D10	775	41,112	SH	DEFINED	1,7
TANGER FACTORY OUTLE	COM	87546510	43,730	998,636	SH	DEFINED	1,2,3,5,6
TARGA RESOURCES PART	COM UNIT	87611X10	523	30,702	SH	DEFINED	1,2
TARGACEPT INC	COM	87611R30	1,113	191,493	SH	DEFINED	1
TARGET CORP	COM	87612E10	3,131,913	63,851,431	SH	DEFINED	1,2,5,6,7,8,
TARRAGON CORP	COM	87628710	5	17,299	SH	DEFINED	1
TASER INTL INC	COM	87651B10	7,099	992,846	SH	DEFINED	1,2,5,6
TATA MTRS LTD	SPONSORED	87656850	959	125,248	SH	DEFINED	1,2,5,6
TAUBMAN CTRS INC	COM	87666410	71,192	1,423,837	SH	DEFINED	1,2,3,5,6,10
TAYLOR CAP GROUP INC	COM	87685110	148	12,323	SH	DEFINED	1
TBS INTERNATIONAL LI	COM CL A	G8697515	2,174	161,534	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	489	15,805	SH	DEFINED	1,2
TCF FINL CORP	COM	87227510	53,937	2,996,499	SH	DEFINED	1,2,5,10,12
TD AMERITRADE HLDG C	COM	87236Y10	141,669	8,498,457	SH	DEFINED	1,2,5,7,8,10
TDK CORP	AMERN DEP	87235140	303	6,117	SH	DEFINED	1
TEAM INC	COM	87815510	10,302	285,222	SH	DEFINED	1,2,6
TECH DATA CORP	COM	87823710	29,970	1,004,034	SH	DEFINED	1,2,5,10
TECH OPS SEVCON INC	COM	87829310	53	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	54,689	758,310	SH	DEFINED	1,2,5,6,10
TECHNITROL INC	COM	87855510	12,088	817,317	SH	DEFINED	1,2,5,6
TECHNOLOGY RESH CORP	COM NEW	87872730	26	12,137	SH	DEFINED	1
TECHTARGET INC	COM	87874R10	1,033	147,603	SH	DEFINED	1,2
TECHWELL INC	COM	87874D10	3,905	414,149	SH	DEFINED	1,2
TECK COMINCO LTD	CL B	87874220	1,403	48,175	SH	DEFINED	1,7
TECO ENERGY INC	COM	87237510	108,265	6,882,739	SH	DEFINED	1,2,5,6,10,1
TECUMSEH PRODS CO	CL A	87889520	12,813	511,690	SH	DEFINED	1,2,5
TEEKAY CORPORATION	COM	Y8564W10	13,358	506,367	SH	DEFINED	1,2,5,10,12
TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	204	13,010	SH	DEFINED	1,2
TEEKAY TANKERS LTD	CL A	Y8565N10	2,671	157,745	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	6,557	176,514	SH	DEFINED	1,2,6
TEKELEC	COM	87910110	22,383	1,599,922	SH	DEFINED	1,2,5,7
TELE NORTE LESTE PAR	SPON ADR P	87924610	13,205	756,302	SH	DEFINED	1,2,7
TELECOM ARGENTINA S	SPON ADR R	87927320	8,483	692,471	SH	DEFINED	1,2,5
TELECOM ITALIA S P A	SPON ADR O	87927Y10	221	14,835	SH	DEFINED	1
TELECOMMUNICATION SY	CL A	87929J10	3,516	508,870	SH	DEFINED	1,2
TELEDYNE TECHNOLOGIE	COM	87936010	38,752	677,963	SH	DEFINED	1,2,5,6

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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
TELEFLEX INC	COM	87936910	42,689	672,372	SH		DEFINED	1,2,5,7,10
TELEFONICA S A	SPONSORED	87938220	5,334	74,613	SH		DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	19,501	757,334	SH		DEFINED	1,2,7
TELEPHONE & DATA SYS	COM	87943310	89,433	2,501,625	SH		DEFINED	1,2,5,7,8,10
TELEPHONE & DATA SYS	SPL COM	87943386	3,778	105,228	SH		DEFINED	1,2,5,12
TELETECH HOLDINGS IN	COM	87993910	8,465	680,468	SH		DEFINED	1,2,6
TELIK INC	COM	87959M10	36	54,557	SH		DEFINED	1
TELKONET INC	COM	87960410	15	45,859	SH		DEFINED	1,5
TELLABS INC	COM	87966410	51,506	12,686,327	SH		DEFINED	1,2,5,6,7,10
TELMEX INTERNACIONAL	SPONS ADR	87969010	2,898	222,955	SH		DEFINED	1
TELULAR CORP	COM NEW	87970T20	52	21,573	SH		DEFINED	1
TEMPLE INLAND INC	COM	87986810	28,813	1,888,112	SH		DEFINED	1,2,5,10,12
TEMPUR PEDIC INTL IN	COM	88023U10	56,007	4,762,463	SH		DEFINED	1,2
TENARIS S A	SPONSORED	88031M10	143,252	3,841,578	SH		DEFINED	1,2,4,5,7
TENET HEALTHCARE COR	COM	88033G10	85,080	15,329,746	SH		DEFINED	1,2,5,6,7,10
TENNANT CO	COM	88034510	9,106	265,798	SH		DEFINED	1,2
TENNECO INC	COM	88034910	11,776	1,107,803	SH		DEFINED	1,2,5,6
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,662	101,875	SH		DEFINED	1,2
TERADATA CORP DEL	COM	88076W10	119,605	6,133,582	SH		DEFINED	1,2,5,6,7,8,
TERADYNE INC	COM	88077010	41,581	5,324,077	SH		DEFINED	1,2,5,6,10,1
TERCICA INC	COM	88078L10	2,692	301,084	SH		DEFINED	1,2
TEREX CORP NEW	COM	88077910	104,683	3,429,985	SH		DEFINED	1,2,5,6,7,8,
TERRA INDS INC	COM	88091510	108,621	3,694,580	SH		DEFINED	1,2,5,7,8,10
TERRA NITROGEN CO L	COM UNIT	88100520	990	9,009	SH		DEFINED	1,2
TERREMARK WORLDWIDE	COM NEW	88144820	5,762	838,667	SH		DEFINED	1,2,5
TERRESTAR CORP	COM	88145110	806	805,702	SH		DEFINED	1,2,6
TESORO CORP	COM	88160910	94,746	5,745,642	SH		DEFINED	1,2,5,6,7,8,
TESSERA TECHNOLOGIES	COM	88164L10	13,527	827,864	SH		DEFINED	1,2,6
TETRA TECH INC NEW	COM	88162G10	30,562	1,270,246	SH		DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	13,144	948,990	SH		DEFINED	1,2,5,6,10
TEVA PHARMACEUTICAL	ADR	88162420	84,136	1,837,424	SH		DEFINED	1,2,5,7
TEVA PHARMACEUTICAL	NOTE 1.75	88165FAA	558	500,000	SH		DEFINED	1
TEXAS CAPITAL BANCSH	COM	88224Q10	8,420	405,572	SH		DEFINED	1,2
TEXAS INDS INC	COM	88249110	23,281	569,770	SH		DEFINED	1,2,5,6
TEXAS INSTRS INC	COM	88250810	931,722	43,335,914	SH		DEFINED	1,2,5,6,7,8,
TEXAS ROADHOUSE INC	CL A	88268110	8,134	904,784	SH		DEFINED	1,2,6
TEXTAINER GROUP HOLD	SHS	G8766E10	1,592	104,786	SH		DEFINED	1,2
TEXTRON INC	COM	88320310	226,709	7,742,801	SH		DEFINED	1,2,5,6,7,8,
TFS FINL CORP	COM	87240R10	11,455	914,959	SH		DEFINED	1,2,10
TGC INDS INC	COM NEW	87241730	130	23,987	SH		DEFINED	1,2,5
THERAGENICS CORP	COM	88337510	337	107,999	SH		DEFINED	1
THERAVANCE INC	COM	88338T10	10,495	842,335	SH		DEFINED	1,2,6
THERMADYNE HLDGS COR	COM PAR \$0	88343530	3,471	208,190	SH		DEFINED	1,2
THERMO FISHER SCIENT	COM	88355610	751,628	13,665,965	SH		DEFINED	1,2,5,6,7,8,
THERMOGENESIS CORP	COM NEW	88362320	90	72,298	SH		DEFINED	1,5
THESTREET COM	COM	88368Q10	1,794	299,434	SH		DEFINED	1
THINK PARTNERSHIP IN	COM	88409N10	18	89,800	SH		DEFINED	1,5
THINKORSWIM GROUP IN	COM	88409C10	7,751	930,502	SH		DEFINED	1,2,5,6
THOMAS & BETTS CORP	COM	88431510	47,271	1,209,914	SH		DEFINED	1,2,5,6,10
THOMAS PPTYS GROUP I	COM	88445310	3,279	324,674	SH		DEFINED	1

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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
THOMAS WEISEL PARTNE	COM	88448110	2,703	320,677	SH	DEFINED 1,2
THOMPSON CREEK METAL	COM	88476810	134	14,100	SH	DEFINED 1
THOMSON	SPONSORED	88511810	279	78,805	SH	DEFINED 1
THOMSON REUTERS PLC	SPONSORED	88514110	621	4,572	SH	DEFINED 1,2
THOR INDS INC	COM	88516010	15,028	605,477	SH	DEFINED 1,2,5,6,10
THORATEC CORP	COM NEW	88517530	22,952	874,371	SH	DEFINED 1,2,5,6
THQ INC	COM NEW	87244340	16,636	1,381,732	SH	DEFINED 1,2,5,6
TIBCO SOFTWARE INC	COM	88632Q10	25,653	3,504,569	SH	DEFINED 1,2,5,6
TICKETMASTER	COM	88633P30	5,913	551,031	SH	DEFINED 1,2,5,7,10,1
TIDEWATER INC	COM	88642310	81,017	1,463,454	SH	DEFINED 1,2,5,7,10
TIER TECHNOLOGIES IN	CL B	88650Q10	135	18,400	SH	DEFINED 1
TIERONE CORP	COM	88650R10	94	18,354	SH	DEFINED 1
TIFFANY & CO NEW	COM	88654710	157,870	4,444,543	SH	DEFINED 1,2,5,6,7,8,
TIM HORTONS INC	COM	88706M10	57,026	1,924,616	SH	DEFINED 1,2,5,7,8,10
TIM PARTICIPACOE S	SPONS ADR	88706P10	488	23,404	SH	DEFINED 1,4
TIMBERLAND BANCORP I	COM	88709810	78	10,283	SH	DEFINED 1
TIMBERLAND CO	CL A	88710010	26,904	1,548,865	SH	DEFINED 1,2,5
TIME WARNER CABLE IN	CL A	88732J10	53,460	2,209,072	SH	DEFINED 1,2,5,7,8,10
TIME WARNER INC	COM	88731710	1,574,727	120,116,469	SH	DEFINED 1,2,5,6,7,8,
TIMKEN CO	COM	88738910	48,142	1,698,126	SH	DEFINED 1,2,5,7,10
TITAN INTL INC ILL	COM	88830M10	15,651	734,090	SH	DEFINED 1,2,6
TITAN MACHY INC	COM	88830R10	2,797	134,400	SH	DEFINED 1,2,6
TITAN PHARMACEUTICAL	COM	88831410	6	28,203	SH	DEFINED 1
TITANIUM METALS CORP	COM NEW	88833920	52,737	4,650,530	SH	DEFINED 1,2,5,6,10,1
TIVO INC	COM	88870610	11,387	1,555,559	SH	DEFINED 1,2,6
TJX COS INC NEW	COM	87254010	518,993	17,005,010	SH	DEFINED 1,2,5,6,7,8,
TNS INC	COM	87296010	8,805	454,570	SH	DEFINED 1,2,6
TOLL BROTHERS INC	COM	88947810	137,496	5,449,700	SH	DEFINED 1,2,5,7,8,10
TOLLGRADE COMMUNICAT	COM	88954210	210	50,109	SH	DEFINED 1
TOMKINS PLC	SPONSORED	89003020	482	43,535	SH	DEFINED 1
TOMOTHERAPY INC	COM	89008810	2,620	571,966	SH	DEFINED 1,2,6
TOMPKINS FINANCIAL C	COM	89011010	5,796	114,780	SH	DEFINED 1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	18,065	624,878	SH	DEFINED 1,2,5,6
TORCHMARK CORP	COM	89102710	201,388	3,367,698	SH	DEFINED 1,2,5,6,7,8,
TOREADOR RES CORP	COM	89105010	2,155	239,712	SH	DEFINED 1
TORO CO	COM	89109210	21,414	518,496	SH	DEFINED 1,2,5,6,10
TORONTO DOMINION BK	COM NEW	89116050	7,416	121,596	SH	DEFINED 1,2,5,7,8,10
TOTAL S A	SPONSORED	89151E10	6,178	101,809	SH	DEFINED 1,2
TOTAL SYS SVCS INC	COM	89190610	104,754	6,387,422	SH	DEFINED 1,2,5,6,7,8,
TOWER GROUP INC	COM	89177710	8,391	356,154	SH	DEFINED 1,2,6
TOWN SPORTS INTL HLD	COM	89214A10	2,236	366,528	SH	DEFINED 1,2,6
TOWNEBANK PORTSMOUTH	COM	89214P10	7,046	320,283	SH	DEFINED 1,2
TOYOTA MOTOR CORP	SP ADR REP	89233130	5,857	68,260	SH	DEFINED 1,2
TRACTOR SUPPLY CO	COM	89235610	44,412	1,056,175	SH	DEFINED 1,2,5,6
TRADESTATION GROUP I	COM	89267P10	4,608	492,870	SH	DEFINED 1,2,5,6
TRANS WORLD ENTMT CO	COM	89336Q10	104	36,708	SH	DEFINED 1
TRANS1 INC	COM	89385X10	1,344	135,888	SH	DEFINED 1,2
TRANSACT TECHNOLOGIE	COM	89291810	91	11,469	SH	DEFINED 1
TRANSALTA CORP	COM	89346D10	297	10,795	SH	DEFINED 1

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TRANSATLANTIC HLDGS COM 89352110 21,797 401,042 SH DEFINED 1,2,5,7,10,1

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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
TRANSCANADA CORP	COM	89353D10	300	8,295	SH	DEFINED	1,5
TRANSDIGM GROUP INC	COM	89364110	17,761	518,885	SH	DEFINED	1,2,6
TRANSMERIDIAN EXPL I	COM	89376N10	25	83,128	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R20	2,421	149,351	SH	DEFINED	1,5
TRANSMONTAIGNE PARTN	COM UNIT L	89376V10	271	12,900	SH	DEFINED	1
TRANSOCEAN INC NEW	SHS	G9007310	1,169,124	10,643,882	SH	DEFINED	1,2,5,6,7,8,
TRANSOCEAN SEDCO FOR	NOTE 1.50	893830AV	916	1,000,000	SH	DEFINED	1
TRANSWITCH CORP	COM	89406510	71	130,876	SH	DEFINED	1,5
TRAVELCENTERS OF AME	COM	89417410	63	22,033	SH	DEFINED	1,2,5
TRAVELERS COMPANIES	COM	89417E10	1,133,674	25,081,274	SH	DEFINED	1,2,5,6,7,8,
TRC COS INC	COM	87262510	46	14,676	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	11,170	627,859	SH	DEFINED	1,2
TREE COM INC	COM	89467510	358	74,314	SH	DEFINED	1,2,5,7,8,10
TREEHOUSE FOODS INC	COM	89469A10	17,345	584,005	SH	DEFINED	1,2,5
TREX INC	COM	89531P10	3,927	216,852	SH	DEFINED	1
TRI CONTL CORP	COM	89543610	2,791	191,005	SH	DEFINED	1,5,12
TRI VY CORP	COM	89573510	1,933	304,948	SH	DEFINED	1,5
TRIAD GTY INC	COM	89592510	32	20,539	SH	DEFINED	1
TRICO BANCSHARES	COM	89609510	4,617	214,450	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	3,856	225,767	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	2,370	987,358	SH	DEFINED	1,2,5,6
TRIMAS CORP	COM NEW	89621520	1,462	222,872	SH	DEFINED	1,2
TRIMBLE NAVIGATION L	COM	89623910	52,977	2,048,606	SH	DEFINED	1,2,5,10
TRIMERIS INC	COM	89626310	95	24,294	SH	DEFINED	1,5
TRINITY INDS INC	COM	89652210	52,253	2,030,838	SH	DEFINED	1,2,5,7,10
TRIPLE-S MGMT CORP	CL B	89674910	3,365	206,543	SH	DEFINED	1,2
TRIQUINT SEMICONDUCT	COM	89674K10	16,780	3,503,145	SH	DEFINED	1,2,5,6,7
TRIUMPH GROUP INC NE	COM	89681810	13,117	286,969	SH	DEFINED	1,2,6
TRONOX INC	CL A	89705110	6	33,200	SH	DEFINED	1
TRUE RELIGION APPARE	COM	89784N10	7,418	286,965	SH	DEFINED	1,2,5,6
TRUEBLUE INC	COM	89785X10	19,168	1,186,139	SH	DEFINED	1,2,5,6
TRUMP ENTMT RESORTS	COM	89816T10	39	32,093	SH	DEFINED	1
TRUSTCO BK CORP N Y	COM	89834910	17,130	1,462,815	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	32,245	1,554,722	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	12,563	789,614	SH	DEFINED	1,2,5,7,10
TTM TECHNOLOGIES IN	COM	87305R10	13,336	1,344,392	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	2,099	508,303	SH	DEFINED	1,2,5
TUPPERWARE BRANDS CO	COM	89989610	48,460	1,753,892	SH	DEFINED	1,2,5
TURBOCHEF TECHNOLOGI	COM NEW	90000620	1,927	313,388	SH	DEFINED	1,5,6
TW TELECOM INC	COM	87311L10	25,963	2,498,815	SH	DEFINED	1,2,5,6
TWEEN BRANDS INC	COM	90116610	4,356	444,920	SH	DEFINED	1,2,5
TWIN DISC INC	COM	90147610	3,563	258,921	SH	DEFINED	1,2
TXCO RES INC	COM	87311M10	7,672	764,188	SH	DEFINED	1,2,5,6
TYCO ELECTRONICS LTD	COM NEW	G9144P10	382,846	13,841,160	SH	DEFINED	1,2,5,6,7,8,
TYCO INTL LTD BERMUD	SHS	G9143X20	578,805	16,527,841	SH	DEFINED	1,2,5,6,7,8,
TYLER TECHNOLOGIES I	COM	90225210	10,136	668,129	SH	DEFINED	1,2,5,6

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TYSON FOODS INC	CL A	90249410	122,481	10,258,079	SH	DEFINED	1,2,5,6,7,8,
U M H PROPERTIES INC	COM	90300210	143	20,583	SH	DEFINED	1
U S AIRWAYS GROUP IN	COM	90341W10	11,897	1,973,039	SH	DEFINED	1,2,6
U S CONCRETE INC	COM	90333L10	2,844	636,266	SH	DEFINED	1,5

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U S G CORP	COM NEW	90329340	19,967	779,956	SH	DEFINED 1,2,5,10
U S GEOTHERMAL INC	COM	90338S10	1,458	818,979	SH	DEFINED 1
U S GLOBAL INVS INC	CL A	90295210	1,549	154,085	SH	DEFINED 1
U S PHYSICAL THERAPY	COM	90337L10	2,617	150,747	SH	DEFINED 1,5
U S SHIPPING PARTNER	COM UNIT	90341710	28	19,485	SH	DEFINED 1
U STORE IT TR	COM	91274F10	19,026	1,550,646	SH	DEFINED 1,2,3
UAL CORP	COM NEW	90254980	26,874	3,057,340	SH	DEFINED 1,2,6
UBS AG	SHS NEW	H8923133	48,039	2,738,802	SH	DEFINED 1
UCBH HOLDINGS INC	COM	90262T30	23,602	3,682,126	SH	DEFINED 1,2,5
UDR INC	COM	90265310	110,147	4,212,111	SH	DEFINED 1,2,3,5,7,8,
UGI CORP NEW	COM	90268110	33,977	1,317,974	SH	DEFINED 1,2,5,10
UIL HLDG CORP	COM	90274810	16,793	489,158	SH	DEFINED 1,2,5
ULTA SALON COSMETCS	COM	90384S30	3,870	291,445	SH	DEFINED 1,2,6
ULTIMATE SOFTWARE GR	COM	90385D10	11,693	433,064	SH	DEFINED 1,2,6
ULTRA CLEAN HLDGS IN	COM	90385V10	1,394	276,522	SH	DEFINED 1,5
ULTRA PETROLEUM CORP	COM	90391410	56,605	1,022,857	SH	DEFINED 1,2,5,7,8,10
ULTRALIFE CORP	COM	90389910	1,245	160,709	SH	DEFINED 1
ULTRAPETROL BAHAMAS	COM	P9439810	2,206	281,005	SH	DEFINED 1,2
ULTRATECH INC	COM	90403410	4,731	391,027	SH	DEFINED 1,2
ULURU INC	COM	90403T10	24	24,385	SH	DEFINED 1
UMB FINL CORP	COM	90278810	64,550	1,229,061	SH	DEFINED 1,2,5
UMPQUA HLDGS CORP	COM	90421410	35,888	2,439,714	SH	DEFINED 1,2,5
UNDER ARMOUR INC	CL A	90431110	26,994	849,929	SH	DEFINED 1,2,6
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	71,852	711,969	SH	DEFINED 1,2,4,5,7
UNICA CORP	COM	90458310	1,148	146,373	SH	DEFINED 1
UNIFI INC	COM	90467710	4,147	856,764	SH	DEFINED 1,2,5
UNIFIRST CORP MASS	COM	90470810	16,538	383,791	SH	DEFINED 1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,663	59,048	SH	DEFINED 1
UNILEVER PLC	SPON ADR N	90476770	72,905	2,679,343	SH	DEFINED 1,5
UNION BANKSHARES COR	COM	90539910	5,274	219,741	SH	DEFINED 1,2
UNION DRILLING INC	COM	90653P10	3,449	325,640	SH	DEFINED 1,2
UNION PAC CORP	COM	90781810	1,140,363	16,025,336	SH	DEFINED 1,2,5,6,7,8,
UNIONBANCAL CORP	COM	90890610	43,077	587,762	SH	DEFINED 1,2,5,7,8,10
UNISOURCE ENERGY COR	COM	90920510	20,610	706,069	SH	DEFINED 1,2,5
UNISYS CORP	COM	90921410	32,333	11,757,529	SH	DEFINED 1,2,5,6,7,10
UNIT CORP	COM	90921810	43,909	881,348	SH	DEFINED 1,2,5,6,7,10
UNITED AMER INDEMNIT	CL A	90933T10	4,793	333,509	SH	DEFINED 1,2
UNITED BANKSHARES IN	COM	90990710	52,628	1,503,654	SH	DEFINED 1,2,5
UNITED CAPITAL CORP	COM	90991210	395	14,927	SH	DEFINED 1
UNITED CMNTY BKS BLA	CAP STK	90984P10	10,792	813,843	SH	DEFINED 1,2
UNITED CMNTY FINL CO	COM	90983910	3,582	716,450	SH	DEFINED 1,2,5
UNITED FINANCIAL BAN	COM	91030T10	2,977	200,494	SH	DEFINED 1
UNITED FIRE & CAS CO	COM	91033110	11,496	402,102	SH	DEFINED 1,2

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UNITED MICROELECTRON SPON ADR N	91087340	1,474	755,713	SH	DEFINED	1,6
UNITED NAT FOODS INC COM	91116310	20,982	839,622	SH	DEFINED	1,2,6
UNITED ONLINE INC COM	91126810	22,570	2,398,556	SH	DEFINED	1,2,5
UNITED PANAM FINANCI COM	91130110	43	11,775	SH	DEFINED	1
UNITED PARCEL SERVIC CL B	91131210	1,757,043	27,938,356	SH	DEFINED	1,2,5,6,7,8,
UNITED RENTALS INC COM	91136310	48,128	3,158,015	SH	DEFINED	1,2,5,10
UNITED SECURITY BANC COM	91146010	1,794	109,684	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
UNITED STATES CELLUL COM		91168410	7,783	165,873 SH	DEFINED	1,2,5,10
UNITED STATES LIME & COM		91192210	1,000	25,966 SH	DEFINED	1,2
UNITED STATES STL CO COM		91290910	359,854	4,636,690 SH	DEFINED	1,2,5,6,7,8,
UNITED STATIONERS IN COM		91300410	26,547	555,031 SH	DEFINED	1,2,5
UNITED TECHNOLOGIES COM		91301710	6,258,569	104,205,273 SH	DEFINED	1,2,5,6,7,8,
UNITED THERAPEUTICS COM		91307C10	95,031	903,597 SH	DEFINED	1,2,5,6,7
UNITEDHEALTH GROUP I COM		91324P10	1,040,383	40,976,076 SH	DEFINED	1,2,5,6,7,8,
UNITRIN INC COM		91327510	20,799	833,948 SH	DEFINED	1,2,5,10,12
UNIVERSAL AMERICAN C COM		91337710	8,671	711,322 SH	DEFINED	1,2
UNIVERSAL CORP VA COM		91345610	28,504	580,656 SH	DEFINED	1,2,5
UNIVERSAL DISPLAY CO COM		91347P10	4,864	443,770 SH	DEFINED	1,2,6
UNIVERSAL ELECTRS IN COM		91348310	5,659	226,526 SH	DEFINED	1,2,5,6
UNIVERSAL FST PRODS COM		91354310	10,550	302,208 SH	DEFINED	1,2
UNIVERSAL HEALTH RLT SH BEN INT		91359E10	13,558	348,536 SH	DEFINED	1,2,3
UNIVERSAL HLTH SVCS CL B		91390310	60,386	1,077,737 SH	DEFINED	1,2,5,10,12
UNIVERSAL STAINLESS COM		91383710	2,474	96,811 SH	DEFINED	1,2,5
UNIVERSAL TECHNICAL COM		91391510	6,156	360,872 SH	DEFINED	1,2,6
UNIVERSAL TRUCKLOAD COM		91388P10	2,510	103,038 SH	DEFINED	1,6
UNIVEST CORP PA COM		91527110	7,274	196,598 SH	DEFINED	1,2
UNUM GROUP COM		91529Y10	350,398	13,960,087 SH	DEFINED	1,2,5,6,7,8,
UQM TECHNOLOGIES INC COM		90321310	44	15,719 SH	DEFINED	1
URANIUM RES INC COM PAR \$0		91690150	1,257	744,033 SH	DEFINED	1,6
URBAN OUTFITTERS INC COM		91704710	96,021	3,012,895 SH	DEFINED	1,2,5,7,8,10
UROLOGIX INC COM		91727310	18	14,851 SH	DEFINED	1
URS CORP NEW COM		90323610	59,374	1,619,143 SH	DEFINED	1,2,5,10
URSTADT BIDDLE PPTYS CL A		91728620	7,150	381,312 SH	DEFINED	1,2,3
US BANCORP DEL COM NEW		90297330	2,430,273	67,470,099 SH	DEFINED	1,2,5,6,7,8,
US GOLD CORPORATION COM PAR \$0		91202320	52	39,421 SH	DEFINED	1
USA MOBILITY INC COM		90341G10	4,933	448,463 SH	DEFINED	1,2,5
USANA HEALTH SCIENCE COM		90328M10	6,047	147,520 SH	DEFINED	1,2,6
USEC INC COM		90333E10	10,387	1,919,962 SH	DEFINED	1,2,5
UST INC COM		90291110	305,207	4,586,822 SH	DEFINED	1,2,5,6,7,8,
UTI WORLDWIDE INC ORD		G8721010	12,950	760,881 SH	DEFINED	1,2,5,6,7,10
UTSTARCOM INC COM		91807610	6,703	1,988,886 SH	DEFINED	1,2,5
V F CORP COM		91820410	222,327	2,875,782 SH	DEFINED	1,2,5,6,7,8,
VAALCO ENERGY INC COM NEW		91851C20	9,810	1,434,181 SH	DEFINED	1,2
VAIL RESORTS INC COM		91879Q10	18,200	520,731 SH	DEFINED	1,2,6
VALASSIS COMMUNICATI COM		91886610	11,578	1,337,005 SH	DEFINED	1,2,5
VALEANT PHARMACEUTIC COM		91911X10	45,721	2,233,583 SH	DEFINED	1,2,5
VALENCE TECHNOLOGY I COM		91891410	2,275	659,533 SH	DEFINED	1,2

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VALERO ENERGY CORP N COM	91913Y10	589,422	19,452,883	SH	DEFINED	1,2,5,6,7,8,
VALHI INC NEW COM	91890510	1,465	81,404	SH	DEFINED	1,2,10
VALIDUS HOLDINGS LTD COM SHS	G9319H10	20,093	864,206	SH	DEFINED	1,2
VALLEY NATL BANCORP COM	91979410	47,083	2,246,311	SH	DEFINED	1,2,5,10,12
VALMONT INDS INC COM	92025310	16,819	203,397	SH	DEFINED	1,2,5,6,10
VALSPAR CORP COM	92035510	40,778	1,829,450	SH	DEFINED	1,2,5,10
VALUE LINE INC COM	92043710	557	16,629	SH	DEFINED	1
VALUECLICK INC COM	92046N10	25,704	2,512,585	SH	DEFINED	1,2,5,6,8
VALUEVISION MEDIA IN CL A	92047K10	113	61,002	SH	DEFINED	1
VANDA PHARMACEUTICAL COM	92165910	15	15,627	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
VANGUARD BD INDEX FD	TOTAL BND	92193783	65,389	864,700	SH	DEFINED 2
VANGUARD INDEX FDS	REIT ETF	92290855	4,140	68,100	SH	DEFINED 2
VANGUARD INTL EQUITY	EMR MKT ET	92204285	25,153	725,700	SH	DEFINED 2
VARIAN INC	COM	92220610	35,779	834,017	SH	DEFINED 1,2,5,6
VARIAN MED SYS INC	COM	92220P10	230,838	4,040,572	SH	DEFINED 1,2,5,6,7,8,
VARIAN SEMICONDUCTOR	COM	92220710	21,235	845,360	SH	DEFINED 1,2,5,6,10
VASCO DATA SEC INTL	COM	92230Y10	4,448	429,379	SH	DEFINED 1,2,5,6
VCA ANTECH INC	COM	91819410	43,296	1,469,172	SH	DEFINED 1,2,5,6,10
VECTOR GROUP LTD	COM	92240M10	8,011	453,608	SH	DEFINED 1,2,5
VECTREN CORP	COM	92240G10	48,049	1,725,285	SH	DEFINED 1,2,5,7,10
VEECO INSTRS INC DEL	COM	92241710	7,880	532,072	SH	DEFINED 1,2,5,6
VENOCO INC	COM	92275P30	4,592	353,259	SH	DEFINED 1,2,6
VENTAS INC	COM	92276F10	186,688	3,777,583	SH	DEFINED 1,2,3,5,7,8,
VEOLIA ENVIRONNEMENT	SPONSORED	92334N10	257	6,216	SH	DEFINED 1
VERASUN ENERGY CORP	COM	92336G10	4,827	1,542,287	SH	DEFINED 1,2,6
VERENIUM CORPORATION	COM	92340P10	47	49,553	SH	DEFINED 1,6
VERIFONE HLDGS INC	COM	92342Y10	25,358	1,533,146	SH	DEFINED 1,2,6,8
VERIGY LTD	SHS	Y9369110	1,908	117,189	SH	DEFINED 1,2,5,6
VERISIGN INC	COM	92343E10	168,375	6,456,082	SH	DEFINED 1,2,5,6,7,8,
VERIZON COMMUNICATIO	COM	92343V10	3,269,813	101,895,081	SH	DEFINED 1,2,5,6,7,8,
VERSO PAPER CORP	COM	92531L10	394	149,179	SH	DEFINED 1,2
VERTEX PHARMACEUTICA	COM	92532F10	134,290	4,040,010	SH	DEFINED 1,2,5,7,8,10
VIACOM INC NEW	CL A	92553P10	336	13,517	SH	DEFINED 1,2,5
VIACOM INC NEW	CL B	92553P20	476,781	19,194,094	SH	DEFINED 1,2,5,6,7,8,
VIAD CORP	COM NEW	92552R40	16,492	572,838	SH	DEFINED 1,2,5
VIASAT INC	COM	92552V10	12,235	518,884	SH	DEFINED 1,2,5,6
VICAL INC	COM	92560210	44	20,410	SH	DEFINED 1
VICOR CORP	COM	92581510	3,055	343,979	SH	DEFINED 1,2
VIEWPOINT FINL GROUP	COM	92672710	2,510	143,449	SH	DEFINED 1,2,6
VIGNETTE CORP	COM NEW	92673440	6,995	651,287	SH	DEFINED 1,2,5,6
VILLAGE SUPER MKT IN	CL A NEW	92710740	2,695	56,537	SH	DEFINED 1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	394	11,206	SH	DEFINED 1,2
VIRAGE LOGIC CORP	COM	92763R10	71	11,999	SH	DEFINED 1
VIRCO MFG CO	COM	92765110	44	12,730	SH	DEFINED 1
VIRGIN MEDIA INC	COM	92769L10	65,460	8,286,044	SH	DEFINED 1,2,5,7,8,10
VIRGIN MOBILE USA IN	CL A	92769R10	932	316,902	SH	DEFINED 1
VIRGINIA COMM BANCOR	COM	92778Q10	117	18,654	SH	DEFINED 1,6

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VIROPHARMA INC	COM	92824110	29,942	2,282,174	SH	DEFINED	1,2,5,6
VIRTUAL RADIOLOGIC C	COM	92826B10	683	83,731	SH	DEFINED	1,2
VIRTUSA CORP	COM	92827P10	663	101,815	SH	DEFINED	1
VISA INC	COM CL A	92826C83	331,701	5,403,176	SH	DEFINED	1,2,5,7,8,10
VISHAY INTERTECHNOLO	COM	92829810	41,517	6,271,472	SH	DEFINED	1,2,5,7,10
VISION-SCIENCES INC	COM	92791210	498	124,884	SH	DEFINED	1
VISTA GOLD CORP	COM NEW	92792630	37	16,100	SH	DEFINED	1
VISTAPRINT LIMITED	SHS	G9376220	22,606	688,359	SH	DEFINED	1,2,5,6,8
VISTEON CORP	COM	92839U10	9,818	4,232,047	SH	DEFINED	1,2,5,6
VITAL IMAGES INC	COM	92846N10	3,776	251,735	SH	DEFINED	1,5,6
VITAL SIGNS INC	COM	92846910	11,418	154,501	SH	DEFINED	1,2,6
VIVO PARTICIPACOES S	SPON ADR P	92855S10	319	77,164	SH	DEFINED	1,2
VIVUS INC	COM	92855110	14,149	1,781,950	SH	DEFINED	1,2,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
VMWARE INC	CL A COM	92856340	12,547	470,965	SH	DEFINED 1,2,5,7,8,10
VNUS MED TECHNOLOGIE	COM	92856610	3,838	183,392	SH	DEFINED 1
VOCUS INC	COM	92858J10	8,152	240,046	SH	DEFINED 1,2,6
VODAFONE GROUP PLC N	SPONS ADR	92857W20	120,606	5,457,271	SH	DEFINED 1,2,5
VOLCANO CORPORATION	COM	92864510	12,180	704,449	SH	DEFINED 1,2,6
VOLCOM INC	COM	92864N10	5,185	300,041	SH	DEFINED 1,2,6
VOLT INFORMATION SCI	COM	92870310	3,269	364,051	SH	DEFINED 1,2,5
VOLTERRA SEMICONDUCT	COM	92870810	4,979	391,160	SH	DEFINED 1
VONAGE HLDGS CORP	COM	92886T20	858	849,272	SH	DEFINED 1,2,6
VORNADO RLTY TR	DBCV 2.85	929042AC	805	1,000,000	SH	DEFINED 1
VORNADO RLTY TR	SH BEN INT	92904210	646,749	7,111,036	SH	DEFINED 1,2,3,5,6,7,
VOTORANTIM CELULOSE	SPONSORED	92906P10	496	32,205	SH	DEFINED 1,2,7
VSE CORP	COM	91828410	1,464	43,411	SH	DEFINED 1
VULCAN MATLS CO	COM	92916010	276,582	3,712,514	SH	DEFINED 1,2,5,6,7,8,
W & T OFFSHORE INC	COM	92922P10	30,866	1,131,044	SH	DEFINED 1,2,5,7,8,10
W HLDG CO INC	COM	92925110	926	1,713,974	SH	DEFINED 1,2,5
W P CAREY & CO LLC	COM	92930Y10	674	25,812	SH	DEFINED 1,2
WABASH NATL CORP	COM	92956610	6,678	706,643	SH	DEFINED 1,2
WABCO HLDGS INC	COM	92927K10	27,453	772,442	SH	DEFINED 1,2,5,10,12
WABTEC CORP	COM	92974010	72,025	1,405,910	SH	DEFINED 1,2,6
WACHOVIA CORP NEW	COM	92990310	274,638	78,467,917	SH	DEFINED 1,2,5,6,7,8,
WADDELL & REED FINL	CL A	93005910	38,152	1,541,514	SH	DEFINED 1,2,5,10
WAL MART STORES INC	COM	93114210	5,161,543	86,183,712	SH	DEFINED 1,2,5,6,7,8,
WALGREEN CO	COM	93142210	981,492	31,701,929	SH	DEFINED 1,2,5,6,7,8,
WALTER INDS INC	COM	93317Q10	31,268	658,973	SH	DEFINED 1,2,5,7,8,10
WARNACO GROUP INC	COM NEW	93439040	59,134	1,305,669	SH	DEFINED 1,2,5,6
WARNER CHILCOTT LIMI	COM CL A	G9435N10	16,741	1,107,211	SH	DEFINED 1,2,5,7,8,10
WARNER MUSIC GROUP C	COM	93455010	8,394	1,104,475	SH	DEFINED 1,2,6,10
WARREN RES INC	COM	93564A10	9,073	909,114	SH	DEFINED 1,2,6
WASHINGTON FED INC	COM	93882410	34,338	1,861,154	SH	DEFINED 1,2,5,10
WASHINGTON MUT INC	COM	93932210	1,915	23,358,161	SH	DEFINED 1,2,5,6,7,8,
WASHINGTON POST CO	CL B	93964010	95,850	172,157	SH	DEFINED 1,2,5,6,7,8,
WASHINGTON REAL ESTA	SH BEN INT	93965310	52,703	1,438,782	SH	DEFINED 1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	5,084	191,141	SH	DEFINED 1,2



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WASTE CONNECTIONS IN COM	94105310	48,338	1,409,265	SH	DEFINED	1,2,5,6
WASTE MGMT INC DEL COM	94106L10	658,769	20,919,927	SH	DEFINED	1,2,5,6,7,8,
WASTE SERVICES INC D COM NEW	94107520	3,772	509,023	SH	DEFINED	1,2
WATERS CORP	94184810	214,399	3,685,097	SH	DEFINED	1,2,5,6,7,8,
WATERSTONE FINANCIAL COM	94188810	1,182	120,937	SH	DEFINED	1,2,6
WATSCO INC	94262220	21,425	426,110	SH	DEFINED	1,2
WATSON PHARMACEUTICA COM	94268310	96,949	3,401,728	SH	DEFINED	1,2,5,6,7,10
WATSON WYATT WORLDWI CL A	94271210	75,354	1,515,263	SH	DEFINED	1,2,5,6,7
WATTS WATER TECHNOLO CL A	94274910	16,153	590,611	SH	DEFINED	1,2
WAUSAU PAPER CORP COM	94331510	9,186	906,774	SH	DEFINED	1,2
WAVE SYSTEMS CORP COM NEW	94352630	5	12,338	SH	DEFINED	1
WCA WASTE CORP COM	92926K10	59	12,600	SH	DEFINED	1
WD-40 CO COM	92923610	10,585	294,608	SH	DEFINED	1,2
WEATHERFORD INTERNAT COM	G9508910	590,617	23,493,133	SH	DEFINED	1,2,5,6,7,8,
WEBMD HEALTH CORP CL A	94770V10	1,725	58,006	SH	DEFINED	1,2,6,10
WEBSense INC COM	94768410	18,089	809,369	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
WEBSITE PROS INC	COM	94769V10	1,882	348,486	SH	DEFINED 1
WEBSTER FINL CORP CO	COM	94789010	36,269	1,436,414	SH	DEFINED 1,2,5,10
WEIGHT WATCHERS INTL COM	COM	94862610	16,113	440,238	SH	DEFINED 1,2,5,10,12
WEINGARTEN RLTY INVS SH BEN INT	94874110	83,117	2,330,178	SH	DEFINED 1,2,3,5,10	
WEIS MKTS INC COM	94884910	6,575	182,594	SH	DEFINED 1,2,5	
WELLCARE HEALTH PLAN COM	94946T10	26,257	729,353	SH	DEFINED 1,2,5,7,10	
WELLPOINT INC COM	94973V10	858,253	18,350,495	SH	DEFINED 1,2,5,6,7,8,	
WELLS FARGO & CO NEW COM	94974610	4,868,794	129,730,710	SH	DEFINED 1,2,5,6,7,8,	
WENDYS INTL INC COM	95058710	58,518	10,035,258	SH	DEFINED 1,2,5,6,10,1	
WERNER ENTERPRISES I COM	95075510	36,353	1,674,497	SH	DEFINED 1,2,5	
WESBANCO INC COM	95081010	14,586	547,934	SH	DEFINED 1,2	
WESCO FINL CORP COM	95081710	6,516	18,252	SH	DEFINED 1,2,5,10,12	
WESCO INTL INC COM	95082P10	28,620	889,363	SH	DEFINED 1,2,5,6,10	
WEST BANCORPORATION CAP STK	95123P10	3,189	244,750	SH	DEFINED 1,2	
WEST COAST BANCORP O COM	95214510	4,410	300,819	SH	DEFINED 1,2	
WEST MARINE INC COM	95423510	83	13,957	SH	DEFINED 1	
WEST PHARMACEUTICAL COM	95530610	30,890	632,742	SH	DEFINED 1,2,5	
WESTAMERICA BANCORPO COM	95709010	50,609	879,705	SH	DEFINED 1,2,5	
WESTAR ENERGY INC COM	95709T10	61,121	2,652,803	SH	DEFINED 1,2,5	
WESTELL TECHNOLOGIES CL A	95754110	36	51,012	SH	DEFINED 1,5	
WESTERN ALLIANCE BAN COM	95763810	4,340	280,745	SH	DEFINED 1,2	
WESTERN DIGITAL CORP COM	95810210	131,788	6,181,444	SH	DEFINED 1,2,5,7,8,10	
WESTERN GAS PARTNERS COM UNIT L	95825410	170	12,908	SH	DEFINED 1,2	
WESTERN REFNG INC COM	95931910	5,200	514,347	SH	DEFINED 1,2,5	
WESTERN UN CO COM	95980210	639,167	25,908,684	SH	DEFINED 1,2,5,6,7,8,	
WESTFIELD FINANCIAL COM	96008P10	4,630	449,508	SH	DEFINED 1	
WESTLAKE CHEM CORP COM	96041310	6,518	309,949	SH	DEFINED 1,2	
WESTMORELAND COAL CO COM	96087810	2,851	180,421	SH	DEFINED 1,2,5	
WESTPAC BKG CORP SPONSORED	96121430	2,688	29,068	SH	DEFINED 1	
WESTWOOD HLDGS GROUP COM	96176510	5,543	116,951	SH	DEFINED 1,2	
WESTWOOD ONE INC COM	96181510	705	1,282,050	SH	DEFINED 1,2,5	

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WET SEAL INC	CL A	96184010	5,740	1,581,358	SH	DEFINED	1,2
WEYCO GROUP INC	COM	96214910	3,785	113,082	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	432,400	7,137,675	SH	DEFINED	1,2,5,6,7,8,
WGL HLDGS INC	COM	92924F10	81,271	2,504,508	SH	DEFINED	1,2,5
WHIRLPOOL CORP	COM	96332010	204,025	2,573,151	SH	DEFINED	1,2,5,6,7,8,
WHITE ELECTR DESIGNS	COM	96380110	145	29,060	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	49,620	105,630	SH	DEFINED	1,2,5,7,8,10
WHITING PETE CORP NE	COM	96638710	42,801	600,629	SH	DEFINED	1,2,5,7,10
WHITNEY HLDG CORP	COM	96661210	35,219	1,452,350	SH	DEFINED	1,2,5,10
WHOLE FOODS MKT INC	COM	96683710	101,312	5,057,993	SH	DEFINED	1,2,5,6,7,8,
WILEY JOHN & SONS IN	CL A	96822320	35,169	869,442	SH	DEFINED	1,2,5,6,10
WILLBROS GROUP INC	COM	96919910	18,231	687,950	SH	DEFINED	1,2,5,6
WILLIAMS CLAYTON ENE	COM	96949010	9,845	139,590	SH	DEFINED	1,2,6
WILLIAMS COS INC DEL	COM	96945710	553,457	23,402,006	SH	DEFINED	1,2,5,6,7,8,
WILLIAMS PARTNERS L	COM UNIT L	96950F10	1,242	48,037	SH	DEFINED	1,2
WILLIAMS PIPELINE PA	COM UNIT L	96950K10	181	12,939	SH	DEFINED	1,2
WILLIAMS SONOMA INC	COM	96990410	34,669	2,142,721	SH	DEFINED	1,2,5,7,8,10
WILLIS GROUP HOLDING	SHS	G9665510	22,439	695,566	SH	DEFINED	1,2,5,7,8,10
WILLIS LEASE FINANCE	COM	97064610	114	10,246	SH	DEFINED	1

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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
WILLOW FINANCIAL BAN	COM	97111W10	184	19,029	SH	DEFINED	1
WILMINGTON TRUST COR	COM	97180710	63,633	2,207,169	SH	DEFINED	1,2,5,10
WILSHIRE BANCORP INC	COM	97186T10	5,109	419,794	SH	DEFINED	1,2
WILSHIRE ENTERPRISES	COM	97188910	53	17,686	SH	DEFINED	1
WIMM BILL DANN FOODS	SPONSORED	97263M10	2,214	31,190	SH	DEFINED	1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	17,882	1,788,237	SH	DEFINED	1,2,5,6
WINDSTREAM CORP	COM	97381W10	150,774	13,781,904	SH	DEFINED	1,2,5,6,7,8,
WINN DIXIE STORES IN	COM NEW	97428030	13,615	979,502	SH	DEFINED	1,2,6
WINNEBAGO INDS INC	COM	97463710	7,211	558,129	SH	DEFINED	1,2
WINTHROP RLTY TR	SH BEN INT	97639110	3,364	862,584	SH	DEFINED	1,3,5
WINTRUST FINANCIAL C	COM	97650W10	23,979	817,010	SH	DEFINED	1,2
WIPRO LTD	SPON ADR 1	97651M10	2,521	259,407	SH	DEFINED	1,2,5,6
WIRELESS TELECOM GRO	COM	97652410	10	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	102,858	2,290,832	SH	DEFINED	1,2,5,7,8,10
WMS INDS INC	COM	92929710	28,552	933,989	SH	DEFINED	1,2,6
WOLVERINE WORLD WIDE	COM	97809710	30,180	1,140,576	SH	DEFINED	1,2,5
WONDER AUTO TECHNOLO	COM	97816610	819	127,706	SH	DEFINED	1
WOODWARD GOVERNOR CO	COM	98074510	43,476	1,232,652	SH	DEFINED	1,2,5
WORLD ACCEP CORP DEL	COM	98141910	13,420	372,786	SH	DEFINED	1,2,6
WORLD FUEL SVCS CORP	COM	98147510	12,588	546,601	SH	DEFINED	1,2,6
WORLD WRESTLING ENTM	CL A	98156Q10	5,388	348,525	SH	DEFINED	1,2
WORTHINGTON INDS INC	COM	98181110	39,114	2,618,048	SH	DEFINED	1,2,5,7
WPP GROUP PLC	SPON ADR 0	92930940	724	17,807	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	19,978	669,273	SH	DEFINED	1,2,6
WRIGHT MED GROUP INC	COM	98235T10	17,544	576,350	SH	DEFINED	1,2,6
WRIGLEY WM JR CO	COM	98252610	542,312	6,830,121	SH	DEFINED	1,2,5,6,7,8,
WSFS FINL CORP	COM	92932810	7,745	129,077	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,637,773	44,336,033	SH	DEFINED	1,2,5,6,7,8,

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WYNDHAM WORLDWIDE CO	COM	98310W10	94,181	5,994,971	SH	DEFINED	1,2,5,6,7,8,
WYNN RESORTS LTD	COM	98313410	62,898	770,434	SH	DEFINED	1,2,5,7,8,10
XCEL ENERGY INC	COM	98389B10	329,720	16,494,266	SH	DEFINED	1,2,5,6,7,8,
XENOPORT INC	COM	98411C10	19,123	394,376	SH	DEFINED	1,2,5,6
XERIUM TECHNOLOGIES	COM	98416J10	2,510	389,754	SH	DEFINED	1,2
XEROX CORP	COM	98412110	708,209	61,423,195	SH	DEFINED	1,2,5,6,7,8,
XILINX INC	COM	98391910	206,540	8,807,670	SH	DEFINED	1,2,5,6,7,8,
XL CAP LTD	CL A	G9825510	191,345	10,665,820	SH	DEFINED	1,2,5,6,7,8,
XOMA LTD	ORD	G9825R10	3,722	1,772,605	SH	DEFINED	1,5,6
X-RITE INC	COM	98385710	152	43,260	SH	DEFINED	1
XTO ENERGY INC	COM	98385X10	944,304	20,298,875	SH	DEFINED	1,2,5,6,7,8,
YADKIN VALLEY FINANC	COM	98431410	2,215	130,626	SH	DEFINED	1
YAHOO INC	COM	98433210	738,789	42,704,538	SH	DEFINED	1,2,5,6,7,8,
YINGLI GREEN ENERGY	ADR	98584B10	6,744	612,000	SH	DEFINED	1,2,7
YORK WTR CO	COM	98718410	215	17,400	SH	DEFINED	1,5
YOUBET COM INC	COM	98741310	40	27,710	SH	DEFINED	1
YOUNG BROADCASTING I	CL A	98743410	1	18,340	SH	DEFINED	1
YRC WORLDWIDE INC	COM	98424910	22,384	1,871,552	SH	DEFINED	1,2,5
YUM BRANDS INC	COM	98849810	698,294	21,413,495	SH	DEFINED	1,2,5,6,7,8,
ZALE CORP NEW	COM	98885810	30,969	1,238,753	SH	DEFINED	1,2,5
ZAPATA CORP	COM PAR \$	98907060	123	18,078	SH	DEFINED	1
ZAREBA SYSTEMS INC	COM	98913110	33	16,900	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
ZEBRA TECHNOLOGIES C	CL A	98920710	34,606	1,242,569	SH	DEFINED	1,2,5,6,10,1
ZENITH NATL INS CORP	COM	98939010	26,341	718,917	SH	DEFINED	1,2
ZEP INC	COM	98944B10	6,757	383,025	SH	DEFINED	1,2,5
ZHONE TECHNOLOGIES I	COM	98950P10	30	157,284	SH	DEFINED	1,5
ZHONGPIN INC	COM	98952K10	2,287	215,152	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P10	464,493	7,194,743	SH	DEFINED	1,2,5,6,7,8,
ZIONS BANCORPORATION	COM	98970110	195,143	5,042,461	SH	DEFINED	1,2,5,6,7,8,
ZIX CORP	COM	98974P10	89	39,163	SH	DEFINED	1
ZOLL MED CORP	COM	98992210	12,145	371,169	SH	DEFINED	1,2,6
ZOLTEK COS INC	COM	98975W10	7,010	409,691	SH	DEFINED	1,2,5,6
ZORAN CORP	COM	98975F10	9,838	1,205,621	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	5,192	315,036	SH	DEFINED	1,2,6
ZYGO CORP	COM	98985510	2,942	233,836	SH	DEFINED	1
ZYMOGENETICS INC	COM	98985T10	4,088	613,815	SH	DEFINED	1,2,6
TOTAL MARKET VALUE			465,781,975				