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STATE STREET CORP  
Form 13F-HR/A  
November 30, 2006

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

FORM 13F/A

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: SEPTEMBER 30, 2006

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: PAMELA D. GORMLEY  
Title EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER  
Telephone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ PAMELA D. GORMLEY	Boston, Massachusetts	November 29, 2006
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[Signature]	[City, State]	[Date]

Advanced Investment Partners LLC, Bel Air Investment Advisors LLC, and Shott Capital Management, LLC have been removed for the List of Other Managers Reporting for this Manager as they are not deemed to share investment discretion for the purposes of Form 13F reporting.

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.)

28-04003 Ariel Capital Management, LLC  
 28-00096 Capital Guardian Trust Company  
 28-10372 Philadelphia International Advisors, L.P.  
 28-02924 Turner Investment Partners Inc. (Turner Investment Partners)  
 28-03570 AXA (Alliance Capital Management L.P.)  
 28-00115 T. Rowe Price Associates, Inc.  
 28-00694 JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)  
 28-03459 Smith Asset Management Group L.P.  
 28-04557 Wellington Management Company LLP

REPORT SUMMARY:

Number of Other Included Managers: 12  
 Form 13F Information Table Entry Total: 3,948  
 Form 13F Information Table Value Total: 488,317,373 (thousands)

List of Other Included Managers:

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

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

STATE STREET CORPORATION (STT)  
 FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
1 800 FLOWERS COM	CL A	68243Q10	2,596	493,605	SH	DEFINED 1,2,6
1-800 CONTACTS INC	COM	68197710	237	15,835	SH	DEFINED 1

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1ST SOURCE CORP	COM	33690110	11,438	387,465	SH	DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	9,548	638,658	SH	DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	5,370	628,771	SH	DEFINED	1,5
3COM CORP	COM	88553510	37,171	8,428,796	SH	DEFINED	1,2,5,6,13
3-D SYS CORP DEL	COM NEW	88554D20	3,485	190,029	SH	DEFINED	1
3M CO	COM	88579Y10	4,172,438	56,066,079	SH	DEFINED	1,2,5,6,7,8,1
4 KIDS ENTMT INC	COM	35086510	297	17,999	SH	DEFINED	1
8X8 INC NEW	COM	28291410	27	25,500	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	12,443	1,051,776	SH	DEFINED	1,2,5,6,13
A C MOORE ARTS & CRA	COM	00086T10	4,181	219,719	SH	DEFINED	1,2,5,6
A D C TELECOMMUNICAT	COM NEW	00088630	46,490	3,097,284	SH	DEFINED	1,2,5,6,7,8,1
A S V INC	COM	00196310	5,151	345,491	SH	DEFINED	1,2,6
AAMES INVT CORP MD	COM	00253G10	2,286	649,316	SH	DEFINED	1,2
AAON INC	COM PAR \$0	00036020	3,196	140,101	SH	DEFINED	1
AAR CORP	COM	00036110	14,460	606,548	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	13,846	602,509	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	189	163,300	SH	DEFINED	1,5
ABAXIS INC	COM	00256710	6,802	290,820	SH	DEFINED	1,2
ABB LTD	SPONSORED	00037520	18,120	1,374,802	SH	DEFINED	1,2
ABBOTT LABS	COM	00282410	2,108,054	43,411,325	SH	DEFINED	1,2,5,6,7,8,1
ABERCROMBIE & FITCH	CL A	00289620	124,585	1,793,101	SH	DEFINED	1,2,5,6,7,8,1
ABINGTON CMNTY BANCO	COM	00350R10	972	64,700	SH	DEFINED	1
ABIOMED INC	COM	00365410	3,868	261,695	SH	DEFINED	1
ABITIBI-CONSOLIDATED	COM	00392410	38	15,548	SH	DEFINED	1,13
ABM INDS INC	COM	00095710	16,569	883,212	SH	DEFINED	1,2,5
ABN AMRO HLDG NV	SPONSORED	00093710	672	22,996	SH	DEFINED	1,2
ABRAXAS PETE CORP	COM	00383010	220	72,000	SH	DEFINED	1,5
ABRAXIS BIOSCIENCE I	COM	00383E10	11,518	414,606	SH	DEFINED	1,2,5,12
ABX AIR INC	COM	00080S10	5,100	907,399	SH	DEFINED	1,2,6
ACACIA RESH CORP	ACACIA TCH	00388130	4,425	389,849	SH	DEFINED	1,2,5
ACADIA PHARMACEUTICA	COM	00422510	2,360	273,199	SH	DEFINED	1,5
ACADIA RLTY TR	COM SH BEN	00423910	22,839	895,642	SH	DEFINED	1,2,3,5
ACCELRY S INC	COM	00430U10	419	66,664	SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	118,119	3,724,987	SH	DEFINED	1,2,5,6,7,8,1
ACCESS INTEGRATED TE	CL A	00432910	1,143	120,650	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T10	18,422	827,571	SH	DEFINED	1,2,5,6,7
ACCREDITED HOME LEND	COM	00437P10	10,201	283,831	SH	DEFINED	1,2,5,6
ACCURIDE CORP	COM	00439810	2,597	235,856	SH	DEFINED	1,2,6
ACE CASH EXPRESS INC	COM	00440310	5,488	183,596	SH	DEFINED	1,2
ACE LTD	ORD	G0070K10	439,100	8,023,027	SH	DEFINED	1,2,5,6,7,8,1
ACETO CORP	COM	00444610	182	25,807	SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	241	45,878	SH	DEFINED	1,2
ACTEL CORP	COM	00493410	6,896	443,472	SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	159	63,564	SH	DEFINED	1
ACTIVIDENTITY CORP	COM	00506P10	247	52,628	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	75,969	5,031,067	SH	DEFINED	1,2,5,6,7,8,1
ACTUANT CORP	CL A NEW	00508X20	20,754	414,261	SH	DEFINED	1,2,6
ACTUATE CORP	COM	00508B10	2,739	621,048	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	39,971	880,423	SH	DEFINED	1,2,5
ACXIOM CORP	COM	00512510	38,967	1,580,183	SH	DEFINED	1,2,5,6,12,13
ADAMS RESPIRATORY TH	COM	00635P10	16,259	444,367	SH	DEFINED	1,2,6
ADAPTEC INC	COM	00651F10	8,280	1,877,599	SH	DEFINED	1,2,5,6
ADE CORP MASS	COM	00089C10	4,328	135,161	SH	DEFINED	1
ADECCO SA	SPONSORED	00675410	478	31,594	SH	DEFINED	1,2
ADESA INC	COM	00686U10	33,578	1,452,985	SH	DEFINED	1,2,5,10,12,1
ADEZA BIOMEDICAL COR	COM	00686410	2,522	153,660	SH	DEFINED	1
ADMINISTAFF INC	COM	00709410	14,352	425,884	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	588,060	15,698,335	SH	DEFINED	1,2,5,6,7,8,1
ADOLOR CORP	COM	00724X10	8,887	640,748	SH	DEFINED	1,2,5,6
ADTRAN INC	COM	00738A10	32,357	1,357,237	SH	DEFINED	1,2,5,6,12,13
ADVANCE AMER CASH AD	COM	00739W10	16,185	1,122,408	SH	DEFINED	1,2,6
ADVANCE AUTO PARTS I	COM	00751Y10	65,145	1,977,697	SH	DEFINED	1,2,5,6,7,8,1

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ADVANCED ANALOGIC TE	COM	00752J10	2,352	428,424	SH	DEFINED	1,2,6
ADVANCED ENERGY INDS	COM	00797310	10,010	587,101	SH	DEFINED	1,2
ADVANCED MAGNETICS I	COM	00753P10	3,433	100,677	SH	DEFINED	1
ADVANCED MEDICAL OPT	COM	00763M10	38,896	983,472	SH	DEFINED	1,2,5,6,12,13
ADVANCED MICRO DEVIC	COM	00790310	322,222	12,966,681	SH	DEFINED	1,2,5,6,7,8,1
ADVANCED SEMICONDUCT	SPONSORED	00756M40	9,074	1,943,046	SH	DEFINED	1,4
ADVANTA CORP	CL A	00794210	209	6,140	SH	DEFINED	1,6
ADVANTA CORP	CL B	00794220	15,890	430,621	SH	DEFINED	1,2,6
ADVENT SOFTWARE INC	COM	00797410	22,491	621,129	SH	DEFINED	1,2,5,6,13
ADVENTRX PHARMACEUTI	COM	00764X10	1,357	495,342	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	15,252	301,895	SH	DEFINED	1,2,6
ADVO INC	COM	00758510	16,023	572,652	SH	DEFINED	1,2,5,6
AEGON N V	ORD AMER R	00792410	1,474	78,521	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	5,654	134,778	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	15,028	1,461,882	SH	DEFINED	1,2,5
AEROPOSTALE	COM	00786510	46,428	1,588,369	SH	DEFINED	1,2,5,6,13
AES CORP	COM	00130H10	448,816	22,011,555	SH	DEFINED	1,2,5,6,7,8,1
AETHER HLDGS INC	COM	00809C10	93	15,606	SH	DEFINED	1
AETNA INC NEW	COM	00817Y10	1,179,176	29,814,826	SH	DEFINED	1,2,5,6,7,8,1
AFC ENTERPRISES INC	COM	00104Q10	5,295	366,706	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	157,848	3,043,731	SH	DEFINED	1,2,5,6,7,8,1
AFFILIATED MANAGERS	COM	00825210	37,764	377,224	SH	DEFINED	1,2,5,6
AFFIRMATIVE INS HLDG	COM	00827210	2,370	161,773	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	4,797	495,042	SH	DEFINED	1,2,5,6
AFFYMETRIX INC	COM	00826T10	29,356	1,361,583	SH	DEFINED	1,2,5,6,12,13
AFLAC INC	COM	00105510	595,814	13,020,414	SH	DEFINED	1,2,5,6,7,8,1
AFTERMARKET TECHNOLO	COM	00831810	10,005	563,361	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	62,567	2,468,139	SH	DEFINED	1,2,5,10,13
AGERE SYS INC	COM	00845V30	33,236	2,226,106	SH	DEFINED	1,2,5,6,8,10,
AGILE SOFTWARE CORP	COM	00846X10	5,699	872,744	SH	DEFINED	1,2,6
AGILENT TECHNOLOGIES	COM	00846U10	444,552	13,599,014	SH	DEFINED	1,2,5,6,7,8,1
AGILYSYS INC	COM	00847J10	12,168	869,108	SH	DEFINED	1,2
AGL RES INC	COM	00120410	50,772	1,391,012	SH	DEFINED	1,2,5,6,13
AGREE REALTY CORP	COM	00849210	4,547	138,425	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	3,098	131,286	SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	450,234	6,783,690	SH	DEFINED	1,2,5,6,7,8,1
AIRCASTLE LTD	COM	G0129K10	295	10,154	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	40,049	1,107,232	SH	DEFINED	1,2,5,6,12,13
AIRSPAN NETWORKS INC	COM	00950H10	61	22,568	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	20,385	2,054,971	SH	DEFINED	1,2,6,13
AK STL HLDG CORP	COM	00154710	30,138	2,482,511	SH	DEFINED	1,2,5,6
AKAMAI TECHNOLOGIES	COM	00971T10	101,184	2,024,090	SH	DEFINED	1,2,5,6,7,8,1
AKORN INC	COM	00972810	1,466	406,195	SH	DEFINED	1
AKSYS LTD	COM	01019610	23	28,400	SH	DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	613	9,961	SH	DEFINED	1
ALABAMA NATL BANCORP	COM	01031710	15,649	229,294	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
ALAMO GROUP INC	COM	01131110	235	10,344	SH	DEFINED	1
ALASKA AIR GROUP INC	COM	01165910	40,785	1,072,165	SH	DEFINED	1,2,6,7,13
ALASKA COMMUNICATION	COM	01167P10	7,742	583,452	SH	DEFINED	1,2

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ALBANY INTL CORP	CL A	01234810	12,776	401,510	SH	DEFINED	1,2,6
ALBANY MOLECULAR RES	COM	01242310	7,617	813,754	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	33,536	617,261	SH	DEFINED	1,2,5,13
ALBERTO CULVER CO	COM	01306810	113,329	2,240,148	SH	DEFINED	1,2,5,6,7,8,1
ALCATEL	SPONSORED	01390430	11,744	964,169	SH	DEFINED	1,2
ALCOA INC	COM	01381710	788,685	28,127,149	SH	DEFINED	1,2,5,6,7,8,1
ALCON INC	COM SHS	H0130110	14,723	128,582	SH	DEFINED	1,2,5,12
ALDERWOODS GROUP INC	COM	01438310	21,057	1,061,888	SH	DEFINED	1,2,5,6
ALERIS INTL INC	COM	01447710	24,578	486,317	SH	DEFINED	1,2
ALEXANDER & BALDWIN	COM	01448210	29,177	657,595	SH	DEFINED	1,2,5,12,13
ALEXANDERS INC	COM	01475210	24,290	78,292	SH	DEFINED	1,2,3,5
ALEXANDRIA REAL ESTA	COM	01527110	60,852	648,738	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	17,589	517,627	SH	DEFINED	1,2,5,6
ALFA CORP	COM	01538510	11,351	657,240	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	33	23,993	SH	DEFINED	1,2
ALICO INC	COM	01623010	3,058	52,265	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	9,744	856,220	SH	DEFINED	1,2,6
ALKERMES INC	COM	01642T10	25,599	1,615,102	SH	DEFINED	1,2,5,6
ALLEGHANY CORP DEL	COM	01717510	15,098	52,239	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	203,711	5,071,216	SH	DEFINED	1,2,5,6,10,13
ALLEGHENY TECHNOLOGI	COM	01741R10	162,359	2,610,689	SH	DEFINED	1,2,5,6,7,8,1
ALLERGAN INC	COM	01849010	415,948	3,693,703	SH	DEFINED	1,2,5,6,10,12
ALLETE INC	COM NEW	01852230	18,087	416,272	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	68,384	1,239,068	SH	DEFINED	1,2,5,10,12,1
ALLIANCE FIBER OPTIC	COM	01868010	16	10,841	SH	DEFINED	1
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	217	11,228	SH	DEFINED	1,2
ALLIANCE IMAGING INC	COM NEW	01860620	4,656	596,196	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	4,608	1,123,904	SH	DEFINED	1,2,5
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,158	33,271	SH	DEFINED	1,2,5
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	14,191	205,695	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	77,088	2,157,501	SH	DEFINED	1,2,5,6,7,8,1
ALLIANT TECHSYSTEMS	COM	01880410	56,405	695,840	SH	DEFINED	1,2,5,12,13
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	22,072	1,273,649	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	53,533	1,772,019	SH	DEFINED	1,2,5,6,7,8,1
ALLIED HEALTHCARE IN	COM	01923A10	53	26,800	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	908	16,795	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	65,221	5,787,166	SH	DEFINED	1,2,5,6,10,13
ALLIED WRLD ASSUR CO	SHS	G0219G20	388	9,608	SH	DEFINED	1,2
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	2,890	197,417	SH	DEFINED	1
ALLOS THERAPEUTICS I	COM	01977710	698	185,029	SH	DEFINED	1,2
ALLOY INC	NEW COM	01985530	200	16,936	SH	DEFINED	1
ALLSCRIPTS HEALTHCAR	COM	01988P10	14,334	637,625	SH	DEFINED	1,2,6
ALLSTATE CORP	COM	02000210	1,308,964	20,866,633	SH	DEFINED	1,2,5,6,7,8,1
ALLTEL CORP	COM	02003910	552,179	9,949,163	SH	DEFINED	1,2,5,6,7,8,1
ALNYLAM PHARMACEUTIC	COM	02043Q10	6,400	444,102	SH	DEFINED	1,2,5
ALON USA ENERGY INC	COM	02052010	4,767	161,657	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR	COM	02076X10	14,630	928,309	SH	DEFINED	1,2,6
ALPHARMA INC	CL A	02081310	26,388	1,128,172	SH	DEFINED	1,2,5
ALTAIR NANOTECHNOLOG	COM	02137310	248	65,000	SH	DEFINED	1,5
ALTEON INC	COM	02144G10	2	10,500	SH	DEFINED	1
ALTERA CORP	COM	02144110	180,367	9,813,221	SH	DEFINED	1,2,5,6,7,8,1
ALTIRIS INC	COM	02148M10	8,714	413,197	SH	DEFINED	1,2,6
ALTRIA GROUP INC	COM	02209S10	6,215,048	81,189,397	SH	DEFINED	1,2,5,6,7,8,1
ALTUS PHARMACEUTICAL	COM	02216N10	1,548	96,917	SH	DEFINED	1,2
ALUMINA LTD	SPONSORED	02220510	311	16,998	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	89	13,903	SH	DEFINED	1,2,5
AMAZON COM INC	COM	02313510	254,187	7,913,678	SH	DEFINED	1,2,5,6,7,8,1
AMB PROPERTY CORP	COM	00163T10	151,485	2,748,768	SH	DEFINED	1,2,3,5,6,7,8
AMBAC FINL GROUP INC	COM	02313910	237,395	2,868,818	SH	DEFINED	1,2,5,6,7,8,1
AMBASSADORS GROUP IN	COM	02317710	8,937	316,024	SH	DEFINED	1,2,6
AMBASSADORS INTL INC	COM	02317810	3,049	96,507	SH	DEFINED	1
AMCOL INTL CORP	COM	02341W10	7,931	318,369	SH	DEFINED	1,2

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AMCORE FINL INC	COM	02391210	10,944	361,303	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	8,945	225,876	SH	DEFINED	1,5,12
AMEDISYS INC	COM	02343610	11,333	285,683	SH	DEFINED	1,2,6
AMERCO	COM	02358610	12,032	162,267	SH	DEFINED	1,2,6
AMEREN CORP	COM	02360810	347,928	6,590,787	SH	DEFINED	1,2,5,6,7,8,1
AMERICA MOVIL S A DE	SPON ADR L	02364W10	32,041	813,832	SH	DEFINED	1,2,7
AMERICA SVC GROUP IN	COM	02364L10	194	14,939	SH	DEFINED	1
AMERICAN AXLE & MFG	COM	02406110	13,178	789,578	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	12,347	484,002	SH	DEFINED	1,2,3
AMERICAN CAPITAL STR	COM	02493710	60,015	1,520,512	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN COMMERCIAL	COM NEW	02519520	25,851	434,830	SH	DEFINED	1,2,6
AMERICAN EAGLE OUTFI	COM	02553E10	306,776	6,999,235	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN ECOLOGY COR	COM NEW	02553340	3,858	195,420	SH	DEFINED	1
AMERICAN ELEC PWR IN	COM	02553710	630,812	17,344,294	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN EQTY INVT L	COM	02567620	10,727	874,227	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	2,078,837	37,069,127	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN FINL GROUP	COM	02593210	74,864	1,595,223	SH	DEFINED	1,2,5,7,10,13
AMERICAN FINL RLTY T	COM	02607P30	35,246	3,158,225	SH	DEFINED	1,2,3,5
AMERICAN GREETINGS C	CL A	02637510	37,527	1,623,154	SH	DEFINED	1,2,5,6,7,13
AMERICAN HOME MTG IN	COM	02660R10	36,535	1,047,748	SH	DEFINED	1,2,5
AMERICAN INTL GROUP	COM	02687410	4,976,762	75,109,593	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN ITALIAN PAS	CL A	02707010	371	47,741	SH	DEFINED	1,5
AMERICAN LD LEASE IN	COM	02711810	451	18,990	SH	DEFINED	1,2,3
AMERICAN MED SYS HLD	COM	02744M10	22,174	1,203,164	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	16,863	145,495	SH	DEFINED	1,2,5
AMERICAN OIL & GAS I	COM	02872310	62	12,200	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	2,364	388,883	SH	DEFINED	1
AMERICAN PAC CORP	COM	02874010	80	10,500	SH	DEFINED	1
AMERICAN PHYSICIANS	COM	02888410	6,825	141,063	SH	DEFINED	1
AMERICAN PWR CONVERS	COM	02906610	102,658	4,674,779	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN RAILCAR IND	COM	02916P10	3,487	119,772	SH	DEFINED	1,2
AMERICAN REAL ESTATE	DEPOSITRY	02916910	579	10,945	SH	DEFINED	1,2
AMERICAN REPROGRAPHI	COM	02926310	11,771	367,145	SH	DEFINED	1,2,6
AMERICAN SCIENCE & E	COM	02942910	5,919	121,995	SH	DEFINED	1,2,6
AMERICAN SOFTWARE IN	CL A	02968310	82	11,915	SH	DEFINED	1
AMERICAN STD COS INC	COM	02971210	213,006	5,075,199	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN STS WTR CO	COM	02989910	12,759	333,568	SH	DEFINED	1,2
AMERICAN SUPERCONduc	COM	03011110	4,317	466,197	SH	DEFINED	1,2,5
AMERICAN TECHNICAL	COM	03013710	218	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY	COM NEW	03014520	96	25,097	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	231,104	6,331,612	SH	DEFINED	1,2,5,6,7,8,1
AMERICAN VANGUARD CO	COM	03037110	3,051	217,911	SH	DEFINED	1,2,6
AMERICAN WOODMARK CO	COM	03050610	13,211	392,135	SH	DEFINED	1,2,6
AMERICANWEST BANCORP	COM	03058P10	3,349	157,591	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	2,038	123,889	SH	DEFINED	1,5

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
AMERICREDIT CORP	COM	03060R10	109,581	4,384,981	SH	DEFINED 1,2,5,7,10,12
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,315	42,596	SH	DEFINED 1,2,5
AMERIGROUP CORP	COM	03073T10	56,094	1,898,267	SH	DEFINED 1,2,5,12
AMERIPRISE FINL INC	COM	03076C10	328,910	7,012,997	SH	DEFINED 1,2,5,6,7,8,1

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AMERIS BANCORP	COM	03076K10	6,667	245,018	SH	DEFINED	1,2
AMERISOURCEBERGEN CO	COM	03073E10	521,189	11,530,735	SH	DEFINED	1,2,5,6,7,8,1
AMERISTAR CASINOS IN	COM	03070Q10	8,200	377,716	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	99	15,978	SH	DEFINED	1
AMERIVEST PPTYS INC	COM	03071L10	236	48,100	SH	DEFINED	1,3,5
AMERON INTL INC	COM	03071010	9,035	135,984	SH	DEFINED	1,2
AMERUS GROUP CO	COM	03072M10	40,902	601,410	SH	DEFINED	1,2,5,13
AMES NATL CORP	COM	03100110	211	9,860	SH	DEFINED	1
AMETEK INC NEW	COM	03110010	55,639	1,277,585	SH	DEFINED	1,2,5,6,12,13
AMGEN INC	COM	03116210	2,633,560	36,817,566	SH	DEFINED	1,2,5,6,7,8,1
AMICAS INC	COM	00171210	160	53,600	SH	DEFINED	1
AMIS HLDGS INC	COM	03153810	18,437	1,946,934	SH	DEFINED	1,2,6
AMKOR TECHNOLOGY INC	COM	03165210	9,283	1,802,558	SH	DEFINED	1,2,5,6
AMN HEALTHCARE SERVI	COM	00174410	18,811	792,058	SH	DEFINED	1,2,6
AMPCO-PITTSBURGH COR	COM	03203710	3,560	115,106	SH	DEFINED	1,2
AMPEX CORP DEL	CL A NEW	03209230	2,284	172,347	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	03209510	109,482	1,767,835	SH	DEFINED	1,2,5,6,7,8,1
AMR CORP	COM	00176510	53,632	2,317,726	SH	DEFINED	1,2,5
AMREP CORP NEW	COM	03215910	2,440	49,923	SH	DEFINED	1,2
AMSOUTH BANCORPORATI	COM	03216510	266,223	9,167,467	SH	DEFINED	1,2,5,6,7,8,1
AMSURG CORP	COM	03232P40	12,637	567,707	SH	DEFINED	1,2,6
AMVESCAP PLC	SPONSORED	03235E10	362	16,496	SH	DEFINED	1,2
AMYLIN PHARMACEUTICA	COM	03234610	62,405	1,416,038	SH	DEFINED	1,2,5,6,7,8,1
ANADARKO PETE CORP	COM	03251110	624,452	14,247,139	SH	DEFINED	1,2,5,6,7,8,1
ANADIGICS INC	COM	03251510	4,289	598,958	SH	DEFINED	1,2
ANADYS PHARMACEUTICA	COM	03252Q40	939	323,880	SH	DEFINED	1,5
ANALOG DEVICES INC	COM	03265410	296,158	10,076,840	SH	DEFINED	1,2,5,6,7,8,1
ANALOGIC CORP	COM PAR \$0	03265720	11,739	228,732	SH	DEFINED	1,2
ANALYSTS INTL CORP	COM	03268110	24	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	8,393	398,352	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	10,346	361,637	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	6,825	199,853	SH	DEFINED	1,2,6
ANDREW CORP	COM	03442510	35,205	3,805,936	SH	DEFINED	1,2,5,6,10,12
ANDRX CORP DEL	ANDRX GROU	03455310	27,695	1,133,641	SH	DEFINED	1,2,5,6
ANESIVA INC COM	COM	03460L10	251	36,975	SH	DEFINED	1,2
ANGIODYNAMICS INC	COM	03475V10	5,472	264,221	SH	DEFINED	1
ANGLO AMERN PLC	ADR	03485P10	7,213	341,850	SH	DEFINED	1,2,7
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	408	10,824	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	1,060,907	22,330,184	SH	DEFINED	1,2,5,6,7,8,1
ANIKA THERAPEUTICS I	COM	03525510	140	10,472	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	31,867	564,322	SH	DEFINED	1,2,5
ANNALY CAP MGMT INC	COM	03571040	31,993	2,434,744	SH	DEFINED	1,2,5
ANN TAYLOR STORES COR	COM	03611510	169,526	4,049,842	SH	DEFINED	1,2,5,10,12,1
ANSOFT CORP	COM	03638410	12,341	495,419	SH	DEFINED	1,2
ANSWERTHINK INC	COM	03691610	151	56,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	26,143	591,744	SH	DEFINED	1,2,6
ANTHRACITE CAP INC	COM	03702310	20,843	1,620,745	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	43	27,832	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	6,711	803,764	SH	DEFINED	1,2,5
AON CORP	COM	03738910	576,285	17,014,628	SH	DEFINED	1,2,5,6,7,8,1
AP PHARMA INC	COM	00202J10	11	10,700	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	49	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	649,152	10,271,396	SH	DEFINED	1,2,5,6,7,8,1
APARTMENT INVT & MGM	CL A	03748R10	204,471	3,757,966	SH	DEFINED	1,2,3,5,6,7,8
APCO ARGENTINA INC C	ORD	03748910	238	2,741	SH	DEFINED	1,2
APEX SILVER MINES LT	ORD	G0407410	261	15,638	SH	DEFINED	1,2,5,6
APOGEE ENTERPRISES I	COM	03759810	17,647	1,160,211	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	229,879	4,668,535	SH	DEFINED	1,2,5,6,7,8,1
APOLLO INVT CORP	COM	03761U10	22,039	1,074,546	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	1,764,361	22,919,731	SH	DEFINED	1,2,5,6,7,8,1
APPLEBEES INTL INC	COM	03789910	36,913	1,716,081	SH	DEFINED	1,2,5,6,13
APPLERA CORP	COM AP BIO	03802010	275,397	8,317,649	SH	DEFINED	1,2,5,6,7,8,1

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APPLERA CORP	COM CE GEN	03802020	18,260	1,311,773	SH	DEFINED	1,2,5,6
APPLICA INC	COM	03815A10	154	28,491	SH	DEFINED	1
APPLIED DIGITAL SOLU	COM NEW	03818830	96	59,250	SH	DEFINED	1
APPLIED INDL TECHNOL	COM	03820C10	20,810	852,850	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	680,798	38,398,078	SH	DEFINED	1,2,5,6,7,8,1
APPLIED MICRO CIRCUI	COM	03822W10	15,868	5,509,772	SH	DEFINED	1,2,5,6,8
APPLIED SIGNAL TECHN	COM	03823710	196	13,200	SH	DEFINED	1
APRIA HEALTHCARE GRO	COM	03793310	20,336	1,030,204	SH	DEFINED	1,2,5,6,13
APTARGROUP INC	COM	03833610	31,004	609,361	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	71,326	3,250,943	SH	DEFINED	1,2,5,6,7,8,1
AQUANTIVE INC	COM	03839G10	26,320	1,114,328	SH	DEFINED	1,2,6
AQUILA INC	COM	03840P10	34,124	7,880,934	SH	DEFINED	1,2,5,13
ARACRUZ CELULOSE S A	SPON ADR P	03849620	7,473	150,145	SH	DEFINED	1,2,7
ARAMARK CORP	CL B	03852110	49,596	1,509,324	SH	DEFINED	1,2,5,6,7,8,1
ARBITRON INC	COM	03875Q10	20,194	545,647	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	9,097	355,915	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	4,065	64,026	SH	DEFINED	1,2,5
ARCH CHEMICALS INC	COM	03937R10	10,491	368,739	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	75,249	2,602,880	SH	DEFINED	1,2,5,6,7,8,1
ARCHER DANIELS MIDLA	COM	03948310	686,084	18,112,026	SH	DEFINED	1,2,5,6,7,8,1
ARCHSTONE SMITH TR	COM	03958310	430,732	7,912,044	SH	DEFINED	1,2,3,5,6,7,8
ARCTIC CAT INC	COM	03967010	3,769	227,071	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	3,047	26,173	SH	DEFINED	1,2
ARENA PHARMACEUTICAL	COM	04004710	9,078	757,765	SH	DEFINED	1,2,5,6
ARENA RESOURCES INC	COM	04004910	5,021	156,325	SH	DEFINED	1,5
ARES CAP CORP	COM	04010L10	10,671	612,570	SH	DEFINED	1,2
ARGON ST INC	COM	04014910	3,340	139,353	SH	DEFINED	1,2,6
ARGONAUT GROUP INC	COM	04015710	16,309	525,576	SH	DEFINED	1,2,5,6
ARIAD PHARMACEUTICAL	COM	04033A10	3,840	880,681	SH	DEFINED	1,2,5,6
ARIBA INC	COM NEW	04033V20	8,768	1,170,580	SH	DEFINED	1,2,5,6
ARISTOTLE CORP	COM NEW	04044820	87	10,427	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	18,198	422,913	SH	DEFINED	1,2
ARLINGTON TANKERS LT	COM	G0489910	307	13,600	SH	DEFINED	1
ARM HLDGS PLC	SPONSORED	04206810	142	21,584	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	18,743	326,927	SH	DEFINED	1,2,5,6
ARQULE INC	COM	04269E10	114	27,086	SH	DEFINED	1
ARRAY BIOPHARMA INC	COM	04269X10	4,245	498,201	SH	DEFINED	1,5
ARRIS GROUP INC	COM	04269Q10	22,998	2,006,836	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	66,509	2,424,672	SH	DEFINED	1,2,5,6,7,8,1
ARROW FINL CORP	COM	04274410	3,987	157,206	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	13,673	429,833	SH	DEFINED	1,2,6
ART TECHNOLOGY GROUP	COM	04289L10	3,761	1,469,058	SH	DEFINED	1,2,5
ARTHROCARE CORP	COM	04313610	19,894	424,549	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	26,957	1,893,066	SH	DEFINED	1,2,5,13

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ASBURY AUTOMOTIVE GR	COM	04343610	4,659	226,187	SH	DEFINED 1,2,5
ASHFORD HOSPITALITY	COM SHS	04410310	19,023	1,594,574	SH	DEFINED 1,2,3
ASHLAND INC NEW	COM	04420910	108,095	1,694,816	SH	DEFINED 1,2,5,6,10,12
ASHWORTH INC	COM	04516H10	273	39,913	SH	DEFINED 1,5
ASIAINFO HLDGS INC	COM	04518A10	100	22,307	SH	DEFINED 1,2



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ASML HLDG NV	N Y SHS	N0705911	427	18,321	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	3,976	232,911	SH	DEFINED	1,2,6
ASPEN INSURANCE HOLD	SHS	G0538410	2,104	81,454	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	16,663	1,525,925	SH	DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	4,023	247,599	SH	DEFINED	1,2,6
ASSOCIATED BANC CORP	COM	04548710	94,788	2,916,554	SH	DEFINED	1,2,5,6,7,8,1
ASSOCIATED ESTATES R	COM	04560410	3,072	198,604	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	95,946	1,796,396	SH	DEFINED	1,2,5,10,12
ASSURED GUARANTY LTD	COM	G0585R10	3,905	150,612	SH	DEFINED	1,2
ASTA FDG INC	COM	04622010	9,429	251,496	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	6,173	244,463	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	45,331	1,470,840	SH	DEFINED	1,2,5,12,13
ASTRAZENECA PLC	SPONSORED	04635310	10,267	164,273	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	148	14,712	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	7,245	1,071,761	SH	DEFINED	1,2,5,6
AT ROAD INC	COM	04648K10	4,777	818,051	SH	DEFINED	1,6
AT&T INC	COM	00206R10	4,128,315	126,790,991	SH	DEFINED	1,2,5,6,7,8,1
ATARI INC	COM	04651M10	33	56,427	SH	DEFINED	1
ATHEROGENICS INC	COM	04743910	7,357	558,597	SH	DEFINED	1,2,5,6
ATHEROS COMMUNICATIO	COM	04743P10	19,724	1,087,942	SH	DEFINED	1,2,6
ATI TECHNOLOGIES INC	COM	00194110	549	25,601	SH	DEFINED	1,5,13
ATLANTIC AMERN CORP	COM	04820910	26	10,600	SH	DEFINED	1
ATLANTIC TELE NETWORK	COM NEW	04907920	1,243	67,241	SH	DEFINED	1
ATLANTIS PLASTICS IN	COM	04915610	74	11,000	SH	DEFINED	1
ATLAS AIR WORLDWIDE	COM NEW	04916420	12,426	285,532	SH	DEFINED	1,2
ATLAS AMER INC	COM	04916710	18,815	440,833	SH	DEFINED	1,2,5,6
ATLAS PIPELINE PARTN	UNIT L P I	04939210	477	11,000	SH	DEFINED	1
ATMEL CORP	COM	04951310	51,439	8,516,374	SH	DEFINED	1,2,5,6,8,13
ATMI INC	COM	00207R10	16,251	559,037	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	57,921	2,028,766	SH	DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	18,131	490,825	SH	DEFINED	1,2,6
ATS MED INC	COM	00208310	59	24,829	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	17,608	391,556	SH	DEFINED	1,2,6
AU OPTRONICS CORP	SPONSORED	00225510	1,196	83,947	SH	DEFINED	1
AUDIBLE INC	COM NEW	05069A30	2,525	347,845	SH	DEFINED	1,2,5,6
AUDIOCODES LTD	ORD	M1534210	100	10,686	SH	DEFINED	1,2,5
AUDIOVOX CORP	CL A	05075710	6,224	447,112	SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	2,331	761,840	SH	DEFINED	1,2
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,454	14,545	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	95	57,994	SH	DEFINED	1,2,5
AUTOBYTEL INC	COM	05275N10	148	50,654	SH	DEFINED	1
AUTODESK INC	COM	05276910	214,239	6,159,843	SH	DEFINED	1,2,5,6,7,8,1
AUTOLIV INC	COM	05280010	42,445	770,187	SH	DEFINED	1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	822,571	17,375,810	SH	DEFINED	1,2,5,6,7,8,1
AUTONATION INC	COM	05329W10	101,349	4,849,230	SH	DEFINED	1,2,5,6,7,8,1
AUTOZONE INC	COM	05333210	180,564	1,747,958	SH	DEFINED	1,2,5,6,7,8,1
AUXILIUM PHARMACEUTI	COM	05334D10	2,400	237,127	SH	DEFINED	1
AVALONBAY CMNTYS INC	COM	05348410	224,317	1,863,096	SH	DEFINED	1,2,3,5,6,7,8
AVANEX CORP	COM	05348W10	3,473	2,007,783	SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	2,885	416,855	SH	DEFINED	1,2,5
AVANT IMMUNOTHERAPEU	COM	05349110	130	99,162	SH	DEFINED	1,5
AVATAR HLDGS INC	COM	05349410	5,993	101,481	SH	DEFINED	1,2,5,6
AVAYA INC	COM	05349910	154,148	13,474,480	SH	DEFINED	1,2,5,6,7,8,1
AVENTINE RENEWABLE E	COM	05356X40	1,206	56,387	SH	DEFINED	1,2
AVERY DENNISON CORP	COM	05361110	159,591	2,652,341	SH	DEFINED	1,2,5,6,7,8,1
AVI BIOPHARMA INC	COM	00234610	1,846	507,100	SH	DEFINED	1,2,5
AVIALL INC NEW	COM	05366B10	1,084	22,593	SH	DEFINED	1,2
AVICI SYS INC	COM NEW	05367L80	101	11,683	SH	DEFINED	1,2
AVID TECHNOLOGY INC	COM	05367P10	27,330	750,400	SH	DEFINED	1,2,5,6,8
AVIGEN INC	COM	05369010	97	18,712	SH	DEFINED	1
AVIS BUDGET GROUP	COM	05377410	44,194	2,416,283	SH	DEFINED	1,2,5,6,7,8,1
AVISTA CORP	COM	05379B10	21,482	907,177	SH	DEFINED	1,2,5

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AVNET INC	COM	05380710	48,633	2,478,721	SH	DEFINED	1,2,5,6,7,8,1
AVOCENT CORP	COM	05389310	34,810	1,155,710	SH	DEFINED	1,2,5,6,12,13
AVON PRODS INC	COM	05430310	413,341	13,481,428	SH	DEFINED	1,2,5,6,7,8,1
AVX CORP NEW	COM	00244410	11,702	661,480	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	109	19,242	SH	DEFINED	1
AXA	SPONSORED	05453610	2,952	79,988	SH	DEFINED	1,2
AXCELIS TECHNOLOGIES	COM	05454010	11,868	1,685,839	SH	DEFINED	1,2,5
AXIS CAPITAL HOLDING	SHS	G0692U10	27,180	783,524	SH	DEFINED	1,2,5,6,7,8,1
AXONYX INC	COM	05461R10	42	47,056	SH	DEFINED	1
AZTAR CORP	COM	05480210	29,023	547,492	SH	DEFINED	1,2,5,6
AZZ INC	COM	00247410	207	5,666	SH	DEFINED	1
B A S F A G	SPONSORED	05526250	1,780	22,221	SH	DEFINED	1
BADGER METER INC	COM	05652510	4,367	173,363	SH	DEFINED	1
BAIRNCO CORP	COM	05709710	159	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	747,780	10,964,517	SH	DEFINED	1,2,5,6,7,8,1
BALCHEM CORP	COM	05766520	5,436	274,682	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	17,649	572,448	SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	5,779	238,608	SH	DEFINED	1,2
BALL CORP	COM	05849810	122,786	3,035,511	SH	DEFINED	1,2,5,6,7,8,1
BALLY TECHNOLOGIES I	COM	05874B10	13,229	751,643	SH	DEFINED	1,2,5,6
BALLY TOTAL FITNESS	COM	05873K10	703	465,524	SH	DEFINED	1,5
BANCFIRST CORP	COM	05945F10	9,732	208,312	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	3,931	169,937	SH	DEFINED	1,2
BANCO BRADESCO S A	SP ADR PFD	05946030	11,619	348,390	SH	DEFINED	1,2
BANCO MACRO SA	SPON ADR B	05961W10	8,703	406,702	SH	DEFINED	1,2,7
BANCO SANTANDER CENT	ADR	05964H10	1,914	121,227	SH	DEFINED	1,2
BANCO SANTANDER CHIL	SP ADR REP	05965X10	843	18,638	SH	DEFINED	1,2,5
BANCOLOMBIA S A	SPON ADR P	05968L10	60,173	2,103,935	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	3,662	143,682	SH	DEFINED	1
BANCORPSOUTH INC	COM	05969210	21,131	761,218	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	3,253	116,621	SH	DEFINED	1
BANDAG INC	COM	05981510	9,993	243,506	SH	DEFINED	1,2,13
BANK HAWAII CORP	COM	06254010	47,271	981,538	SH	DEFINED	1,2,5,10,13
BANK MUTUAL CORP NEW	COM	06375010	11,555	952,587	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	733,079	20,790,672	SH	DEFINED	1,2,5,6,7,8,1
BANK NOVA SCOTIA HAL	COM	06414910	4,300	99,831	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	7,371,274	137,600,782	SH	DEFINED	1,2,5,6,7,8,1
BANK OF GRANITE CORP	COM	06240110	5,272	300,740	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	5,413	159,803	SH	DEFINED	1,2,6
BANKATLANTIC BANCORP	CL A	06590850	10,301	724,424	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	6,226	355,970	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	8,901	335,129	SH	DEFINED	1,6
BANKUNITED FINL CORP	CL A	06652B10	17,986	689,905	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
BANNER CORP	COM	06652V10	18,391	448,127	SH	DEFINED 1,2
BANTA CORP	COM	06682110	24,481	514,316	SH	DEFINED 1,2,5,6,13
BARCLAYS PLC	ADR	06738E20	5,250	103,412	SH	DEFINED 1,2
BARD C R INC	COM	06738310	227,348	3,031,302	SH	DEFINED 1,2,5,6,7,8,1
BARNES & NOBLE INC	COM	06777410	62,227	1,640,131	SH	DEFINED 1,2,5,13
BARNES GROUP INC	COM	06780610	10,014	570,294	SH	DEFINED 1,2

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BARR PHARMACEUTICALS	COM	06830610	131,696	2,535,544	SH	DEFINED	1,2,5,6,10,12
BARRETT BILL CORP	COM	06846N10	14,589	593,995	SH	DEFINED	1,2,6
BARRETT BUSINESS SER	COM	06846310	1,029	47,937	SH	DEFINED	1
BARRICK GOLD CORP	COM	06790110	936	30,454	SH	DEFINED	1,5,7
BASIC ENERGY SVCS IN	COM	06985P10	4,363	178,797	SH	DEFINED	1,2,6
BASIN WTR INC	COM	07011T30	125	15,207	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	292	18,006	SH	DEFINED	1,2,5
BAUSCH & LOMB INC	COM	07170710	74,703	1,490,192	SH	DEFINED	1,2,5,6,7,8,1
BAXTER INTL INC	COM	07181310	955,293	21,013,921	SH	DEFINED	1,2,5,6,7,8,1
BAYER A G	SPONSORED	07273030	2,150	42,194	SH	DEFINED	1,2
BB&T CORP	COM	05493710	658,778	15,047,457	SH	DEFINED	1,2,5,6,7,8,1
BBVA BANCO FRANCES S	SPONSORED	07329M10	125	16,956	SH	DEFINED	1
BCSB BANKCORP INC	COM	05494810	126	10,000	SH	DEFINED	1
BE AEROSPACE INC	COM	07330210	23,178	1,098,990	SH	DEFINED	1,2,5,6
BEA SYS INC	COM	07332510	171,090	11,255,940	SH	DEFINED	1,2,5,6,7,8,1
BEACON ROOFING SUPPL	COM	07368510	12,259	605,689	SH	DEFINED	1,2,5,6
BEAR STEARNS COS INC	COM	07390210	554,271	3,956,252	SH	DEFINED	1,2,5,6,10,12
BEARINGPOINT INC	COM	07400210	23,679	3,012,656	SH	DEFINED	1,2,5
BEASLEY BROADCAST GR	CL A	07401410	108	15,424	SH	DEFINED	1,6
BEAZER HOMES USA INC	COM	07556Q10	41,184	1,054,926	SH	DEFINED	1,2,5,13
BEBE STORES INC	COM	07557110	7,646	308,560	SH	DEFINED	1,2,6
BECKMAN COULTER INC	COM	07581110	69,740	1,211,607	SH	DEFINED	1,2,5,6,7,8,1
BECTON DICKINSON & C	COM	07588710	1,056,442	14,948,940	SH	DEFINED	1,2,5,6,7,8,1
BED BATH & BEYOND IN	COM	07589610	287,861	7,523,815	SH	DEFINED	1,2,5,6,7,8,1
BEL FUSE INC	CL B	07734730	5,616	175,009	SH	DEFINED	1,2
BELDEN CDT INC	COM	07745410	33,953	888,133	SH	DEFINED	1,2,5
BELL MICROPRODUCTS I	COM	07813710	246	47,495	SH	DEFINED	1,5
BELLSOUTH CORP	COM	07986010	4,193,093	98,084,049	SH	DEFINED	1,2,5,6,7,8,1
BELO CORP	COM SER A	08055510	40,750	2,577,497	SH	DEFINED	1,2,5,13
BEMIS INC	COM	08143710	88,260	2,685,947	SH	DEFINED	1,2,5,6,10,12
BENCHMARK ELECTRS IN	COM	08160H10	27,330	1,016,749	SH	DEFINED	1,2,5
BENETTON GROUP SPA	ADR NEW	08179540	365	10,665	SH	DEFINED	1
BENTLEY PHARMACEUTIC	COM	08265710	4,622	385,161	SH	DEFINED	1
BERKLEY W R CORP	COM	08442310	163,943	4,632,479	SH	DEFINED	1,2,5,6,7,8,1
BERKSHIRE HATHAWAY I	CL B	08467020	480,452	151,371	SH	DEFINED	1,2,5
BERKSHIRE HILLS BANC	COM	08468010	6,737	189,286	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	14,617	519,086	SH	DEFINED	1,2,6
BEST BUY INC	COM	08651610	608,350	11,358,287	SH	DEFINED	1,2,5,6,7,8,1
BFC FINL CORP	CL A	05538420	1,497	256,255	SH	DEFINED	1
BG PLC	ADR FIN IN	05543420	1,498	24,571	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED	08860610	7,048	186,056	SH	DEFINED	1
BHP BILLITON PLC	SPONSORED	05545E20	293	8,445	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	6,823	299,252	SH	DEFINED	1,2,6
BIG LOTS INC	COM	08930210	199,918	10,091,767	SH	DEFINED	1,2,5,6,10,13
BIO RAD LABS INC	CL A	09057220	29,188	412,661	SH	DEFINED	1,2,5,6
BIOCRYST PHARMACEUTI	COM	09058V10	4,204	337,150	SH	DEFINED	1,2,5
BIOENVISION INC	COM	09059N10	2,986	541,893	SH	DEFINED	1,2,5
BIOGEN IDEC INC	COM	09062X10	445,116	9,962,318	SH	DEFINED	1,2,5,6,7,8,1
BIOLASE TECHNOLOGY I	COM	09091110	8,253	1,320,492	SH	DEFINED	1,5
BIOMARIN PHARMACEUTI	COM	09061G10	18,864	1,325,624	SH	DEFINED	1,2,6
BIOMED REALTY TRUST	COM	09063H10	46,644	1,537,382	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	215,169	6,684,339	SH	DEFINED	1,2,5,6,7,8,1
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	3,146	140,114	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	147	48,531	SH	DEFINED	1,5
BIOSITE INC	COM	09094510	16,422	355,221	SH	DEFINED	1,2,6
BIOVERIS CORP	COM	09067610	310	32,962	SH	DEFINED	1,5
BISYS GROUP INC	COM	05547210	28,102	2,587,649	SH	DEFINED	1,2,5,13
BJ SVCS CO	COM	05548210	335,977	11,150,923	SH	DEFINED	1,2,5,6,7,8,1
BJS RESTAURANTS INC	COM	09180C10	4,639	210,785	SH	DEFINED	1,2,6
BJS WHOLESALE CLUB I	COM	05548J10	29,417	1,008,119	SH	DEFINED	1,2,5,13
BLACK & DECKER CORP	COM	09179710	176,596	2,225,528	SH	DEFINED	1,2,5,6,7,8,1
BLACK BOX CORP DEL	COM	09182610	11,600	298,037	SH	DEFINED	1,2,5

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BLACK HILLS CORP	COM	09211310	27,247	810,686	SH	DEFINED	1,2,5,13
BLACKBAUD INC	COM	09227Q10	14,388	654,293	SH	DEFINED	1,2,6
BLACKBOARD INC	COM	09193550	9,579	361,461	SH	DEFINED	1,2,6
BLACKROCK INC	CL A	09247X10	27,233	182,775	SH	DEFINED	1,2,5
BLOCK H & R INC	COM	09367110	182,128	8,377,562	SH	DEFINED	1,2,5,6,7,8,1
BLOCKBUSTER INC	CL A	09367910	12,542	3,266,225	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	74	21,001	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	6,608	659,502	SH	DEFINED	1,2,6
BLUE COAT SYSTEMS IN	COM NEW	09534T50	4,356	241,891	SH	DEFINED	1,2,5,6
BLUE NILE INC	COM	09578R10	9,329	256,645	SH	DEFINED	1,2,6
BLUEGREEN CORP	COM	09623110	3,516	306,527	SH	DEFINED	1,2
BLUELINX HLDGS INC	COM	09624H10	3,194	335,455	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	15,802	649,502	SH	DEFINED	1,2,5,13
BMC SOFTWARE INC	COM	05592110	353,392	12,982,794	SH	DEFINED	1,2,5,6,7,8,1
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,434	53,636	SH	DEFINED	1,2
BOB EVANS FARMS INC	COM	09676110	25,810	852,394	SH	DEFINED	1,2,5,13
BOEING CO	COM	09702310	6,888,355	87,360,247	SH	DEFINED	1,2,5,6,7,8,1
BOIS D ARC ENERGY IN	COM	09738U10	3,287	214,824	SH	DEFINED	1,2,6
BOK FINL CORP	COM NEW	05561Q20	10,986	208,854	SH	DEFINED	1,2,5
BOMBAY CO INC	COM	09792410	67	49,091	SH	DEFINED	1,5
BON-TON STORES INC	COM	09776J10	13,385	450,059	SH	DEFINED	1,2
BOOKHAM INC	COM	09856E10	2,183	677,989	SH	DEFINED	1,5
BOOKS-A-MILLION INC	COM	09857010	3,287	184,150	SH	DEFINED	1,2
BORDERS GROUP INC	COM	09970910	29,830	1,462,273	SH	DEFINED	1,2,5,13
BORG WARNER INC	COM	09972410	49,239	861,276	SH	DEFINED	1,2,5,12,13
BORLAND SOFTWARE COR	COM	09984910	7,334	1,280,013	SH	DEFINED	1,2,5
BOSTON BEER INC	CL A	10055710	9,286	282,687	SH	DEFINED	1,2,6
BOSTON COMMUNICATION	COM	10058210	25	12,133	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	15,980	573,167	SH	DEFINED	1,2,6
BOSTON PROPERTIES IN	COM	10112110	426,645	4,128,553	SH	DEFINED	1,2,3,5,6,7,8
BOSTON SCIENTIFIC CO	COM	10113710	465,641	31,483,515	SH	DEFINED	1,2,5,6,7,8,1
BOTTOMLINE TECH DEL	COM	10138810	2,311	236,823	SH	DEFINED	1
BOWATER INC	COM	10218310	26,745	1,300,207	SH	DEFINED	1,2,5,13
BOWNE & CO INC	COM	10304310	7,213	505,135	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	29,966	779,551	SH	DEFINED	1,2,13
BOYKIN LODGING CO	COM	10343010	494	64,833	SH	DEFINED	1,3,5
BP PLC	SPONSORED	05562210	3,157,030	48,140,139	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,823	24,802	SH	DEFINED	1,2,5
BRADLEY PHARMACEUTIC	COM	10457610	10,544	662,304	SH	DEFINED	1,2
BRADY CORP	CL A	10467410	29,080	827,090	SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	55,307	1,699,139	SH	DEFINED	1,2,3,5
BRE PROPERTIES INC	CL A	05564E10	58,380	977,395	SH	DEFINED	1,2,3,5

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
BRIGGS & STRATTON CO	COM	10904310	23,046	836,514	SH	DEFINED 1,2,5,12
BRIGHAM EXPLORATION	COM	10917810	5,478	809,214	SH	DEFINED 1,2,6
BRIGHT HORIZON FAMIL	COM	10919510	18,950	454,104	SH	DEFINED 1,2,5,6
BRIGHTPOINT INC	COM NEW	10947340	13,193	927,812	SH	DEFINED 1,2,5,6
BRINKER INTL INC	COM	10964110	71,665	1,787,599	SH	DEFINED 1,2,5,6,7,8,1
BRINKS CO	COM	10969610	38,998	734,972	SH	DEFINED 1,2,5,6,13
BRISTOL MYERS SQUIBB	COM	11012210	1,304,498	52,347,434	SH	DEFINED 1,2,5,6,7,8,1

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BRISTOL WEST HLDGS I	COM	11037M10	3,537	243,065	SH	DEFINED	1,2
BRISTOW GROUP INC	COM	11039410	12,189	354,333	SH	DEFINED	1,2
BRITESMILE INC	COM NEW	11041520	30	11,836	SH	DEFINED	1
BRITISH AMERN TOB PL	SPONSORED	11044810	1,728	31,576	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	599	7,485	SH	DEFINED	1
BRITISH SKY BROADCASTS	SPONSORED	11101310	479	11,659	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	365,121	12,034,314	SH	DEFINED	1,2,5,6,7,8,10
BROADWING CORP	COM	11161E10	15,188	1,203,495	SH	DEFINED	1,2,5,6
BROCADE COMMUNICATIO	COM	11162110	58,981	8,354,254	SH	DEFINED	1,2,5,6,8,10
BRONCO DRILLING CO I	COM	11221110	2,892	164,521	SH	DEFINED	1,6
BROOKDALE SR LIVING	COM	11246310	7,310	157,482	SH	DEFINED	1,2,6
BROOKFIELD HOMES COR	COM	11272310	5,757	204,443	SH	DEFINED	1,2,5,6
BROOKFIELD PPTYS COR	COM	11290010	12,517	354,402	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	13,478	980,241	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	15,693	1,202,544	SH	DEFINED	1,2,5
BROWN & BROWN INC	COM	11523610	79,759	2,609,916	SH	DEFINED	1,2,5,6,7,8,10
BROWN FORMAN CORP	CL A	11563710	1,719	22,222	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	149,132	1,945,617	SH	DEFINED	1,2,5,6,10,12
BROWN SHOE INC NEW	COM	11573610	23,776	663,383	SH	DEFINED	1,2
BRT RLTY TR	SH BEN INT	05564530	272	9,600	SH	DEFINED	1
BRUKER BIOSCIENCES C	COM	11679410	7,418	1,058,237	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	79,393	2,545,468	SH	DEFINED	1,2,5,6,7,8,10
BRUSH ENGINEERED MAT	COM	11742110	7,370	296,354	SH	DEFINED	1,2,5
BRYN MAWR BK CORP	COM	11766510	202	9,120	SH	DEFINED	1
BT GROUP PLC	ADR	05577E10	505	9,977	SH	DEFINED	1,2
BUCA INC	COM	11776910	116	22,055	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,201	50,491	SH	DEFINED	1,2,5
BUCKEYE TECHNOLOGIES	COM	11825510	6,733	792,175	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	5,183	136,618	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	20,559	484,648	SH	DEFINED	1,2,6
BUFFALO WILD WINGS I	COM	11984810	3,764	98,415	SH	DEFINED	1
BUILD A BEAR WORKSHO	COM	12007610	4,127	181,240	SH	DEFINED	1,2,6
BUILDERS FIRSTSOURCE	COM	12008R10	4,576	300,429	SH	DEFINED	1,2,6
BUILDING MATLS HLDG	COM	12011310	12,163	467,445	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	42,514	733,630	SH	DEFINED	1,2,5,6,7,8,10
BUNZL PUB LTD CO	SPON ADR N	12073840	269	4,225	SH	DEFINED	1
BURGER KING HLDGS IN	COM	12120820	3,149	197,323	SH	DEFINED	1,2
BURLINGTON NORTHN SA	COM	12189T10	757,584	10,315,687	SH	DEFINED	1,2,5,6,7,8,10
C COR INC	COM	12501010	6,120	713,231	SH	DEFINED	1,2,5
C D I CORP	COM	12507110	4,171	201,418	SH	DEFINED	1,2
C D W CORP	COM	12512N10	81,890	1,327,661	SH	DEFINED	1,2,5,6,7,8,10
C H ROBINSON WORLDWI	COM NEW	12541W20	139,082	3,119,827	SH	DEFINED	1,2,5,12,13
C&D TECHNOLOGIES INC	COM	12466110	536	75,445	SH	DEFINED	1,2,5
CA INC	COM	12673P10	327,934	13,842,734	SH	DEFINED	1,2,5,6,7,8,10
CABELAS INC	COM	12680430	10,443	480,594	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	71,202	3,135,280	SH	DEFINED	1,2,5,6,7,8,10
CABOT CORP	COM	12705510	38,784	1,042,590	SH	DEFINED	1,2,5,6,12,13
CABOT MICROELECTRONI	COM	12709P10	19,527	677,543	SH	DEFINED	1,2,5,6,13
CABOT OIL & GAS CORP	COM	12709710	30,274	631,635	SH	DEFINED	1,2,5,6,12
CACHE INC	COM NEW	12715030	2,704	151,156	SH	DEFINED	1
CACI INTL INC	CL A	12719030	26,840	487,910	SH	DEFINED	1,2,5,6
CADBURY SCHWEPPEES PL	ADR	12720930	1,031	24,103	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	111,623	6,581,521	SH	DEFINED	1,2,5,6,7,8,10
CADENCE FINL CORP	COM	12738A10	3,348	165,165	SH	DEFINED	1,5
CADIZ INC	COM NEW	12753720	250	12,699	SH	DEFINED	1
CAE INC	COM	12476510	163	19,000	SH	DEFINED	7
CALAMOS ASSET MGMT I	CL A	12811R10	9,736	332,053	SH	DEFINED	1,2,6
CALAMP CORP	COM	12812610	1,540	252,916	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	188	20,200	SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	2,369	535,878	SH	DEFINED	1,2
CALIFORNIA COASTAL C	COM NEW	12991520	5,036	244,949	SH	DEFINED	1,2
CALIFORNIA FIRST NTN	COM	13022210	160	10,730	SH	DEFINED	1

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CALIFORNIA MICRO DEV COM	13043910	142	27,902	SH	DEFINED	1	
CALIFORNIA PIZZA KIT COM	13054D10	9,671	323,120	SH	DEFINED	1,2,6	
CALIFORNIA WTR SVC G COM	13078810	9,788	265,040	SH	DEFINED	1,2	
CALIPER LIFE SCIENCE COM	13087210	186	38,085	SH	DEFINED	1	
CALLAWAY GOLF CO COM	13119310	20,789	1,585,761	SH	DEFINED	1,2,5,13	
CALLON PETE CO DEL COM	13123X10	5,508	406,186	SH	DEFINED	1,2	
CALUMET SPECIALTY PR UT LTD PAR	13147610	270	8,446	SH	DEFINED	1,2	
CAMBREX CORP COM	13201110	9,828	474,577	SH	DEFINED	1,2,5	
CAMDEN NATL CORP COM	13303410	4,982	123,938	SH	DEFINED	1,2,5	
CAMDEN PPTY TR SH BEN INT	13313110	100,376	1,320,568	SH	DEFINED	1,2,3,5,6,7,8	
CAMERON INTERNATIONAL COM	13342B10	209,548	4,337,575	SH	DEFINED	1,2,5,6,7,8,1	
CAMPBELL SOUP CO COM	13442910	253,255	6,938,496	SH	DEFINED	1,2,5,6,7,8,1	
CANADIAN NAT RES LTD COM	13638510	704	15,453	SH	DEFINED	1,2,7	
CANADIAN NATL RY CO COM	13637510	1,009	24,069	SH	DEFINED	1,2	
CANADIAN PAC RY LTD COM	13645T10	421	8,469	SH	DEFINED	1	
CANDELA CORP COM	13690710	4,541	416,212	SH	DEFINED	1,2	
CANON INC ADR	13800630	4,445	85,006	SH	DEFINED	1,2	
CAPITAL BK CORP COM	13979310	218	12,304	SH	DEFINED	1	
CAPITAL CITY BK GROU COM	13967410	6,962	223,848	SH	DEFINED	1,2	
CAPITAL CORP OF THE COM NEW	14006520	4,195	135,246	SH	DEFINED	1	
CAPITAL LEASE FDG IN COM	14028810	5,408	487,610	SH	DEFINED	1,2	
CAPITAL ONE FINL COR COM	14040H10	713,777	9,074,207	SH	DEFINED	1,2,5,6,7,8,1	
CAPITAL SOUTHWEST CO COM	14050110	6,223	52,232	SH	DEFINED	1	
CAPITAL SR LIVING CO COM	14047510	2,078	224,699	SH	DEFINED	1	
CAPITAL TRUST INC MD CL A NEW	14052H50	9,788	240,308	SH	DEFINED	1,2	
CAPITALSOURCE INC COM	14055X10	52,554	2,035,390	SH	DEFINED	1,2,5,8	
CAPITOL BANCORP LTD COM	14056D10	11,279	253,461	SH	DEFINED	1,2	
CAPITOL FED FINL COM	14057C10	10,020	281,778	SH	DEFINED	1,2,5	
CAPSTEAD MTG CORP COM NO PAR	14067E50	486	56,259	SH	DEFINED	1,5	
CAPSTONE TURBINE COR COM	14067D10	1,696	1,211,156	SH	DEFINED	1,2,5	
CAPTARIS INC COM	14071N10	243	41,502	SH	DEFINED	1	
CARACO PHARMACEUTICA COM	14075T10	979	96,403	SH	DEFINED	1	
CARAUSTAR INDS INC COM	14090910	3,995	503,828	SH	DEFINED	1,2	
CARBO CERAMICS INC COM	14078110	19,131	530,982	SH	DEFINED	1,2,6	
CARDIAC SCIENCE CORP COM	14141A10	184	24,867	SH	DEFINED	1,5	
CARDINAL FINL CORP COM	14149F10	3,188	290,834	SH	DEFINED	1	
CARDINAL HEALTH INC COM	14149Y10	884,393	13,452,891	SH	DEFINED	1,2,5,6,7,8,1	
CARDIODYNAMICS INTL COM	14159710	29	41,428	SH	DEFINED	1,5	
CAREER EDUCATION COR COM	14166510	89,230	3,967,534	SH	DEFINED	1,2,5,6,7,8,1	
CAREMARK RX INC COM	14170510	717,627	12,663,259	SH	DEFINED	1,2,5,6,7,8,1	
CARLISLE COS INC COM	14233910	47,569	565,624	SH	DEFINED	1,2,5,12,13	

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CARMAX INC	COM	14313010	79,751	1,912,039	SH	DEFINED 1,2,5,6,7,8,1
CARMIKE CINEMAS INC	COM	14343640	3,221	187,457	SH	DEFINED 1,2
CARNIVAL CORP	PAIRED CTF	14365830	432,379	9,193,693	SH	DEFINED 1,2,5,6,7,8,1
CARNIVAL PLC	ADR	14365C10	313	6,512	SH	DEFINED 1,2
CARPENTER TECHNOLOGY	COM	14428510	50,721	471,778	SH	DEFINED 1,2,5,10,12
CARREKER CORP	COM	14443310	186	30,249	SH	DEFINED 1,5
CARRIAGE SVCS INC	COM	14390510	322	69,000	SH	DEFINED 1,2
CARRIER ACCESS CORP	COM	14446010	2,764	389,345	SH	DEFINED 1,2

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CARRIZO OIL & CO INC	COM	14457710	7,619	295,414	SH	DEFINED	1,2,6
CARTER INC	COM	14622910	20,020	758,634	SH	DEFINED	1,2,6
CASCADE BANCORP	COM	14715410	10,887	290,251	SH	DEFINED	1,2,6
CASCADE CORP	COM	14719510	8,467	185,482	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	5,190	198,935	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	2,940	284,380	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	17,602	790,412	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	23,743	607,552	SH	DEFINED	1,2,6
CASS INFORMATION SYS	COM	14808P10	2,198	66,375	SH	DEFINED	1
CASTLE A M & CO	COM	14841110	6,840	254,843	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM	14871110	5,761	419,579	SH	DEFINED	1
CATALINA MARKETING C	COM	14886710	27,196	988,928	SH	DEFINED	1,2,5,6,13
CATALYST SEMICONDUCT	COM	14888110	67	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	107	12,811	SH	DEFINED	1
CATERPILLAR INC DEL	COM	14912310	1,388,666	21,104,343	SH	DEFINED	1,2,5,6,7,8,1
CATHAY GENERAL BANCO	COM	14915010	38,232	1,059,071	SH	DEFINED	1,2,5,6,13
CATO CORP NEW	CL A	14920510	11,337	517,454	SH	DEFINED	1,2
CAVCO INDS INC DEL	COM	14956810	3,190	101,227	SH	DEFINED	1,2,5
CB RICHARD ELLIS GRO	CL A	12497T10	99,455	4,042,904	SH	DEFINED	1,2,5,6,7,8,1
CBeyond INC	COM	14984710	6,917	251,992	SH	DEFINED	1,2,6
CBIZ INC	COM	12480510	8,260	1,131,480	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	52,971	1,263,918	SH	DEFINED	1,2,3,5
CBOT HLDGS INC	CL A	14984K10	51,009	422,296	SH	DEFINED	1,2,5
CBRL GROUP INC	COM	12489V10	32,822	811,813	SH	DEFINED	1,2,5,6,13
CBS CORP NEW	CL A	12485710	337	11,936	SH	DEFINED	1,5,13
CBS CORP NEW	CL B	12485720	770,670	27,357,835	SH	DEFINED	1,2,5,6,7,8,1
CCA INDS INC	COM	12486710	102	10,608	SH	DEFINED	1
CDC CORP	SHS A	G2022L10	155	27,535	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	387	5,116	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	25,866	820,896	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	1,993	75,823	SH	DEFINED	1,2,5
CEDAR SHOPPING CTRS	COM NEW	15060220	12,448	769,804	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	4,615	277,339	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	18,974	1,059,986	SH	DEFINED	1,2,5
CELESTICA INC	SUB VTG SH	15101Q10	137	12,781	SH	DEFINED	1,2,5,7
CELGENE CORP	COM	15102010	203,547	4,700,857	SH	DEFINED	1,2,5,6,7,8,1
CELL GENESYS INC	COM	15092110	3,191	698,298	SH	DEFINED	1,2,5,6
CELL THERAPEUTICS IN	COM	15093410	147	85,793	SH	DEFINED	1,2,5
CEMEX SAB DE CV	SPON ADR 5	15129088	15,808	525,532	SH	DEFINED	1,2
CENTENE CORP DEL	COM	15135B10	14,125	859,175	SH	DEFINED	1,2,6
CENTENNIAL BK HLDGS	COM	15134530	9,755	1,007,758	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	3,755	704,424	SH	DEFINED	1,2,6
CENTER BANCORP INC	COM	15140810	254	15,466	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	3,937	165,575	SH	DEFINED	1
CENTERPOINT ENERGY I	COM	15189T10	158,148	11,043,829	SH	DEFINED	1,2,5,6,7,8,1
CENTERSTATE BKS FLA	COM	15201P10	1,805	89,800	SH	DEFINED	1
CENTEX CORP	COM	15231210	187,038	3,554,505	SH	DEFINED	1,2,5,6,7,8,1
CENTILLIUM COMMUNICA	COM	15231910	103	50,342	SH	DEFINED	1,5
CENTRACORE PROPERTIE	COM	15235H10	6,164	194,127	SH	DEFINED	1,2,3
CENTRAL EUROPEAN DIS	COM	15343510	9,899	422,855	SH	DEFINED	1,2,6
CENTRAL EUROPEAN MED	CL A NEW	G2004520	653	9,740	SH	DEFINED	1,5,7
CENTRAL GARDEN & PET	COM	15352710	19,090	395,560	SH	DEFINED	1,2,6
CENTRAL PAC FINL COR	COM	15476010	17,972	491,304	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	3,728	225,936	SH	DEFINED	1,2
CENTRAL VT PUB SVC C	COM	15577110	642	29,040	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	17,471	519,202	SH	DEFINED	1,2
CENTURY CASINOS INC	COM	15649210	1,841	185,167	SH	DEFINED	1
CENTURYTEL INC	COM	15670010	293,119	7,388,922	SH	DEFINED	1,2,5,6,7,10,
CENVEO INC	COM	15670S10	14,327	761,252	SH	DEFINED	1,2,5,6
CEPHALON INC	COM	15670810	74,434	1,205,408	SH	DEFINED	1,2,5,6,7,8,1
CEPHEID	COM	15670R10	5,189	718,647	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	25,215	613,664	SH	DEFINED	1,2,5,6

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CERIDIAN CORP NEW	COM	15677910	68,586	3,067,333	SH	DEFINED	1,2,5,6,7,8,1
CERNER CORP	COM	15678210	32,973	726,270	SH	DEFINED	1,2,5,6,12
CERUS CORP	COM	15708510	1,265	227,857	SH	DEFINED	1,5
CEVA INC	COM	15721010	68	12,073	SH	DEFINED	1
CF INDS HLDGS INC	COM	12526910	13,090	766,844	SH	DEFINED	1,2
CFS BANCORP INC	COM	12525D10	260	17,566	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	14,258	277,020	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	51	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	21,965	3,183,282	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	95	15,700	SH	DEFINED	1
CHAPARRAL STL CO DEL	COM	15942310	27,227	799,375	SH	DEFINED	1,2,5,6
CHARLES & COLVARD LT	COM	15976510	289	25,400	SH	DEFINED	1,5
CHARLES RIV LABS INT	COM	15986410	52,328	1,205,438	SH	DEFINED	1,2,5,6,7,8,1
CHARLOTTE RUSSE HLDG	COM	16104810	5,952	216,120	SH	DEFINED	1,6
CHARMING SHOPPES INC	COM	16113310	41,785	2,926,129	SH	DEFINED	1,2,5,13
CHARTER COMMUNICATIO	CL A	16117M10	8,128	5,347,507	SH	DEFINED	1,2,5,6
CHARTER FINL CORP WE	COM	16122M10	2,515	62,880	SH	DEFINED	1,2
CHARTERMAC	SH BEN INT	16090810	14,559	729,411	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	12,104	344,639	SH	DEFINED	1,2,6
CHECK POINT SOFTWARE	ORD	M2246510	5,899	309,178	SH	DEFINED	1,2,5,12
CHECKFREE CORP NEW	COM	16281310	75,014	1,815,449	SH	DEFINED	1,2,5,6,7,8,1
CHECKPOINT SYS INC	COM	16282510	10,122	613,102	SH	DEFINED	1,2,6
CHEESECAKE FACTORY I	COM	16307210	40,733	1,498,082	SH	DEFINED	1,2,5,6,8,13
CHEMED CORP NEW	COM	16359R10	12,192	377,939	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	11,763	396,336	SH	DEFINED	1,2,5
CHEMTURA CORP	COM	16389310	57,694	6,654,411	SH	DEFINED	1,2,5,8,13
CHENIERE ENERGY INC	COM NEW	16411R20	16,274	547,767	SH	DEFINED	1,2,5,6
CHEROKEE INC DEL NEW	COM	16444H10	3,935	107,482	SH	DEFINED	1,5
CHESAPEAKE CORP	COM	16515910	4,597	321,228	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	345,002	11,904,821	SH	DEFINED	1,2,5,6,7,8,1
CHESAPEAKE UTILS COR	COM	16530310	358	11,930	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	5,330,520	82,185,007	SH	DEFINED	1,2,5,6,7,8,1
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	387	16,074	SH	DEFINED	1
CHICAGO MERCANTILE H	CL A	16776010	423,561	885,648	SH	DEFINED	1,2,5,6,7,8,1
CHICOS FAS INC	COM	16861510	81,394	3,780,509	SH	DEFINED	1,2,5,6,7,8,1
CHILDRENS PL RETAIL	COM	16890510	28,306	442,079	SH	DEFINED	1,2,5,6
CHINA BAK BATTERY IN	COM	16936Y10	1,743	259,444	SH	DEFINED	1
CHINA MOBILE LIMITED	SPONSORED	16941M10	453	12,805	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	702	11,343	SH	DEFINED	1
CHINA UNICOM LTD	SPONSORED	16945R10	166	17,020	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
CHINA YUCHAI INTL LT	COM	G2108210	60	10,600	SH	DEFINED	1,7
CHIPOTLE MEXICAN GRI	CL A	16965610	7,515	151,290	SH	DEFINED	1,2
CHIQUITA BRANDS INTL	COM	17003280	18,537	1,385,410	SH	DEFINED	1,2
CHITTENDEN CORP	COM	17022810	25,343	883,347	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	20,173	493,234	SH	DEFINED	1,2,5,6
CHOICEPOINT INC	COM	17038810	67,811	1,894,163	SH	DEFINED	1,2,5,6,7,8,1
CHOLESTECH CORP	COM	17039310	198	16,533	SH	DEFINED	1
CHORDIANT SOFTWARE I	COM	17040410	2,564	835,056	SH	DEFINED	1,5
CHRISTOPHER & BANKS	COM	17104610	30,346	1,029,362	SH	DEFINED	1,2,5,6



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CHUBB CORP	COM	17123210	655,156	12,608,849	SH	DEFINED	1,2,5,6,7,8,1
CHUNGWA TELECOM CO	SPONSORED	17133Q20	257	14,842	SH	DEFINED	1,12
CHURCH & DWIGHT INC	COM	17134010	40,860	1,044,753	SH	DEFINED	1,2,5,6,13
CHURCHILL DOWNS INC	COM	17148410	5,758	136,896	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	382	12,641	SH	DEFINED	1
CIBER INC	COM	17163B10	7,248	1,093,154	SH	DEFINED	1,2
CIENA CORP	COM	17177910	1,845	430,119	SH	DEFINED	1
CIGNA CORP	COM	12550910	360,870	3,102,388	SH	DEFINED	1,2,5,6,7,8,1
CIMAREX ENERGY CO	COM	17179810	41,508	1,179,526	SH	DEFINED	1,2,5,6,7,8,1
CINCINNATI BELL INC	COM	17187110	39,609	8,217,618	SH	DEFINED	1,2,5,6,13
CINCINNATI FINL CORP	COM	17206210	229,214	4,763,379	SH	DEFINED	1,2,5,6,7,8,1
CINTAS CORP	COM	17290810	158,999	3,894,175	SH	DEFINED	1,2,5,6,7,8,1
CIPHERGEN BIOSYSTEMS	COM	17252Y10	15	11,267	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	10,383	339,881	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	118,448	4,717,151	SH	DEFINED	1,2,5,6,7,8,1
CIRRUS LOGIC INC	COM	17275510	15,864	2,176,086	SH	DEFINED	1,2,5,6
CISCO SYS INC	COM	17275R10	4,274,047	185,989,841	SH	DEFINED	1,2,5,6,7,8,1
CIT GROUP INC	COM	12558110	414,020	8,513,679	SH	DEFINED	1,2,5,6,7,8,1
CITADEL BROADCASTING	COM	17285T10	9,764	1,038,760	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	2,873	83,237	SH	DEFINED	1,6
CITIGROUP INC	COM	17296710	7,596,743	152,944,287	SH	DEFINED	1,2,5,6,7,8,1
CITIZENS & NORTHN CO	COM	17292210	376	16,746	SH	DEFINED	1
CITIZENS BKG CORP MI	COM	17442010	22,358	851,408	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	167,491	11,929,531	SH	DEFINED	1,2,5,6,10,12
CITIZENS FIRST BANCO	COM	17461R10	3,192	125,372	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	143	24,632	SH	DEFINED	1
CITRIX SYS INC	COM	17737610	185,605	5,125,798	SH	DEFINED	1,2,5,6,7,8,1
CITY BK LYNNWOOD WAS	COM	17770A10	7,636	162,354	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	16,511	414,112	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	44,417	662,342	SH	DEFINED	1,2,5,12,13
CKE RESTAURANTS INC	COM	12561E10	14,495	866,902	SH	DEFINED	1,2,6
CKX INC	COM	12562M10	8,942	718,264	SH	DEFINED	1,2,6
CLAIRES STORES INC	COM	17958410	52,724	1,808,077	SH	DEFINED	1,2,5,6,12,13
CLARCOR INC	COM	17989510	34,171	1,120,740	SH	DEFINED	1,2,5,6
CLARK INC	COM	18145710	5,403	479,437	SH	DEFINED	1,2
CLAYTON HLDGS INC	COM	18418N10	871	69,268	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	12,075	277,278	SH	DEFINED	1,2,6
CLEAR CHANNEL COMMUN	COM	18450210	425,137	14,736,131	SH	DEFINED	1,2,5,6,7,8,1
CLEAR CHANNEL OUTDOO	CL A	18451C10	7,967	390,523	SH	DEFINED	1,2
CLECO CORP NEW	COM	12561W10	33,242	1,317,034	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	35,783	938,952	SH	DEFINED	1,2,5,6
CLICK COMMERCE INC	COM NEW	18681D20	3,043	134,605	SH	DEFINED	1,5
CLIFTON SVGS BANCORP	COM	18712Q10	2,088	186,085	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	264,117	4,192,338	SH	DEFINED	1,2,5,6,7,8,1
CMGI INC	COM	12575010	7,540	7,112,897	SH	DEFINED	1,2,5,6
CMS ENERGY CORP	COM	12589610	97,836	6,775,336	SH	DEFINED	1,2,5,6,10,13
CNA FINL CORP	COM	12611710	29,241	811,796	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	6,418	317,743	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	19,641	2,052,338	SH	DEFINED	1,2,5,6
CNS INC	COM	12613610	13,159	466,121	SH	DEFINED	1,2
CNX GAS CORP	COM	12618H30	6,494	280,278	SH	DEFINED	1,2
COACH INC	COM	18975410	363,906	10,578,661	SH	DEFINED	1,2,5,6,7,8,1
COACHMEN INDS INC	COM	18987310	196	18,117	SH	DEFINED	1
COASTAL FINL CORP DE	COM	19046E10	3,113	247,077	SH	DEFINED	1,5
COBIZ INC	COM	19089710	4,687	205,023	SH	DEFINED	1,2,6
COBRA ELECTRS CORP	COM	19104210	87	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	7,304	117,837	SH	DEFINED	1,2,6
COCA COLA CO	COM	19121610	2,851,241	63,814,701	SH	DEFINED	1,2,5,6,7,8,1
COCA COLA ENTERPRISE	COM	19121910	229,745	11,029,512	SH	DEFINED	1,2,5,6,10,12
COEUR D ALENE MINES	COM	19210810	19,981	4,242,317	SH	DEFINED	1,2,5,6
COGENT COMM GROUP IN	COM NEW	19239V30	3,238	279,396	SH	DEFINED	1,2,5,6
COGENT INC	COM	19239Y10	7,863	572,692	SH	DEFINED	1,2,5,6

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COGNEX CORP	COM	19242210	16,984	672,374	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	197,148	2,663,807	SH	DEFINED	1,2,5,6,7,8,1
COHEN & STEERS INC	COM	19247A10	5,187	160,282	SH	DEFINED	1,2,6
COHERENT INC	COM	19247910	26,600	767,460	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	6,861	384,821	SH	DEFINED	1,2,6
COINMACH SVC CORP	CL A	19259W20	2,848	286,775	SH	DEFINED	1,2
COINSTAR INC	COM	19259P30	24,198	840,777	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	26,645	926,452	SH	DEFINED	1,2,5,6,13
COLE KENNETH PRODTNS	CL A	19329410	3,493	143,332	SH	DEFINED	1,2
COLEY PHARMACEUTICAL	COM	19388P10	3,723	326,006	SH	DEFINED	1,2,6
COLGATE PALMOLIVE CO	COM	19416210	956,114	15,396,357	SH	DEFINED	1,2,5,6,8,10,
COLLAGENEX PHARMACEU	COM	19419B10	210	16,200	SH	DEFINED	1,5
COLONIAL BANCGROUP I	COM	19549330	68,623	2,800,951	SH	DEFINED	1,2,5,6,7,8,1
COLONIAL PPTYS TR	COM SH BEN	19587210	43,884	917,889	SH	DEFINED	1,2,3,5
COLOR KINETICS INC	COM	19624P10	3,068	180,704	SH	DEFINED	1,5
COLUMBIA BANCORP ORE	COM	19723110	2,803	113,972	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	19723610	8,198	256,092	SH	DEFINED	1,2
COLUMBIA EQUITY TR I	COM	19762710	348	20,897	SH	DEFINED	1,3
COLUMBIA LABS INC	COM	19777910	143	41,463	SH	DEFINED	1,5
COLUMBIA SPORTSWEAR	COM	19851610	12,074	216,264	SH	DEFINED	1,2,5,6
COLUMBUS MCKINNON CO	COM	19933310	4,387	243,327	SH	DEFINED	1
COMARCO INC	COM	20008010	111	12,500	SH	DEFINED	1
COMBINATORX INC	COM	20010A10	1,644	263,954	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,880,540	50,963,141	SH	DEFINED	1,2,5,6,7,8,1
COMCAST CORP NEW	CL A SPL	20030N20	119,716	3,252,281	SH	DEFINED	1,2,5,6,7,8,1
COMERICA INC	COM	20034010	320,183	5,625,138	SH	DEFINED	1,2,5,6,7,8,1
COMFORT SYS USA INC	COM	19990810	7,509	655,193	SH	DEFINED	1,2,5
COMMERCE BANCORP INC	COM	20051910	170,693	4,649,777	SH	DEFINED	1,2,5,6,7,8,1
COMMERCE BANCSHARES	COM	20052510	38,363	758,608	SH	DEFINED	1,2,5,12
COMMERCE GROUP INC M	COM	20064110	32,715	1,088,696	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	297	8,326	SH	DEFINED	1,2
COMMERCIAL CAP BANCO	COM	20162L10	14,212	891,578	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	39,109	1,923,702	SH	DEFINED	1,2,5,13
COMMERCIAL VEH GROUP	COM	20260810	5,627	292,174	SH	DEFINED	1,2
COMMONWEALTH TEL ENT	COM	20334910	14,663	355,631	SH	DEFINED	1,2
COMMSCOPE INC	COM	20337210	55,889	1,700,834	SH	DEFINED	1,2,5,6,13
COMMUNICATIONS SYS I	COM	20390010	167	17,903	SH	DEFINED	1,2
COMMUNITY BANCORP IN	COM	20342P10	2,589	63,326	SH	DEFINED	1
COMMUNITY BANCORP NE	COM	20343T10	2,556	83,778	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
COMMUNITY BK SYS INC	COM	20360710	13,118	591,984	SH	DEFINED 1,2
COMMUNITY BKS INC MI	COM	20362810	11,775	439,370	SH	DEFINED 1,2
COMMUNITY HEALTH SYS	COM	20366810	70,830	1,896,381	SH	DEFINED 1,2,5,6,7,8,1
COMMUNITY TR BANCORP	COM	20414910	9,798	260,242	SH	DEFINED 1,2
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	54,890	2,110,328	SH	DEFINED 1,2,4,5
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	883	19,451	SH	DEFINED 1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	332	8,469	SH	DEFINED 1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	464	16,317	SH	DEFINED 1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	34,254	1,850,560	SH	DEFINED 1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	57,530	2,668,350	SH	DEFINED 1,2,4,5

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COMPANIA DE TELECOMU	SPON ADR N	20444930	288	40,697	SH	DEFINED	1,2,5
COMPASS BANCSHARES I	COM	20449H10	186,687	3,276,365	SH	DEFINED	1,2,5,6,7,8,1
COMPASS DIVERSIFIED	SH BEN INT	20451Q10	1,989	130,000	SH	DEFINED	1
COMPASS MINERALS INT	COM	20451N10	12,931	456,780	SH	DEFINED	1,2,5
COMPLETE PRODUCTION	COM	20453E10	7,127	361,044	SH	DEFINED	1,2
COMPUCREDIT CORP	COM	20478N10	22,309	738,456	SH	DEFINED	1,2,6
COMPUTER HORIZONS CO	COM	20590810	107	26,695	SH	DEFINED	1
COMPUTER PROGRAMS &	COM	20530610	5,893	179,827	SH	DEFINED	1
COMPUTER SCIENCES CO	COM	20536310	306,552	6,240,870	SH	DEFINED	1,2,5,6,7,8,1
COMPUTER TASK GROUP	COM	20547710	138	34,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	93,518	12,004,837	SH	DEFINED	1,2,5,6,7,8,1
COMPX INTERNATIONAL	CL A	20563P10	820	52,625	SH	DEFINED	1
COMSTOCK HOMEBUILDIN	CL A	20568410	66	12,150	SH	DEFINED	1
COMSTOCK RES INC	COM NEW	20576820	17,950	661,149	SH	DEFINED	1,2,5,6
COMSYS IT PARTNERS I	COM	20581E10	5,686	330,763	SH	DEFINED	1,2
COMTECH GROUP INC	COM NEW	20582120	1,709	113,993	SH	DEFINED	1
COMTECH TELECOMMUNIC	COM NEW	20582620	13,176	393,553	SH	DEFINED	1,2,5,6
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	113,181	5,278,985	SH	DEFINED	1,2,5,6,7,8,1
CONAGRA FOODS INC	COM	20588710	638,570	26,085,390	SH	DEFINED	1,2,5,6,7,8,1
CONCEPTUS INC	COM	20601610	5,520	312,039	SH	DEFINED	1,6
CONCORD CAMERA CORP	COM	20615610	17	33,609	SH	DEFINED	1
CONCUR TECHNOLOGIES	COM	20670810	6,427	441,708	SH	DEFINED	1,2,5,6
CONCURRENT COMPUTER	COM	20671020	132	74,409	SH	DEFINED	1,5
CONEXANT SYSTEMS INC	COM	20714210	14,542	7,270,751	SH	DEFINED	1,2,5,6
CONMED CORP	COM	20741010	10,927	517,608	SH	DEFINED	1,2
CONNECTICUT WTR SVC	COM	20779710	359	16,266	SH	DEFINED	1,2,5
CONNETICS CORP	COM	20819210	10,252	940,596	SH	DEFINED	1,2,6
CONNS INC	COM	20824210	2,302	110,316	SH	DEFINED	1,2,6
CONOCOPHILLIPS	COM	20825C10	2,763,673	46,424,874	SH	DEFINED	1,2,5,6,8,10,
CONOR MEDSYSTEMS INC	COM	20826410	9,545	404,948	SH	DEFINED	1,2,6
CONSECO INC	PFD B CV 5	20846486	3,791	147,500	SH	DEFINED	2
CONSECO INC	COM NEW	20846488	37,103	1,767,645	SH	DEFINED	1,2,5
CONSOL ENERGY INC	COM	20854P10	187,529	5,910,135	SH	DEFINED	1,2,5,6,7,8,1
CONSOLIDATED COMM HL	COM	20903410	5,869	313,704	SH	DEFINED	1,2
CONSOLIDATED EDISON	COM	20911510	370,082	8,010,438	SH	DEFINED	1,2,5,6,7,8,1
CONSOLIDATED GRAPHIC	COM	20934110	26,331	437,609	SH	DEFINED	1,2
CONSOLIDATED TOMOKA	COM	21022610	8,380	130,588	SH	DEFINED	1
CONSTAR INTL INC NEW	COM	21036U10	68	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	259,689	9,023,239	SH	DEFINED	1,2,5,6,7,8,1
CONSTELLATION ENERGY	COM	21037110	343,767	5,806,872	SH	DEFINED	1,2,5,6,7,8,1
CONSUMER PORTFOLIO S	COM	21050210	64	11,100	SH	DEFINED	1
CONTANGO OIL & GAS C	COM NEW	21075N20	135	11,400	SH	DEFINED	1
CONTINENTAL AIRLS IN	CL B	21079530	49,345	1,743,031	SH	DEFINED	1,2,5,6,10
CONVERA CORP	CL A	21191910	1,444	272,968	SH	DEFINED	1,5
CONVERGYS CORP	COM	21248510	85,258	4,128,698	SH	DEFINED	1,2,5,6,7,8,1
CORN-WAY INC	COM	20594410	38,027	848,435	SH	DEFINED	1,2,5,8,12,13
COOPER COS INC	COM NEW	21664840	34,144	638,210	SH	DEFINED	1,2,5,6,7,8,1
COOPER INDS LTD	CL A	G2418210	259,039	3,039,650	SH	DEFINED	1,2,5,6,7,8,1
COOPER TIRE & RUBR C	COM	21683110	12,132	1,205,995	SH	DEFINED	1,2,5
COPANO ENERGY L L C	COM UNITS	21720210	468	8,700	SH	DEFINED	1
COPART INC	COM	21720410	33,620	1,192,626	SH	DEFINED	1,2,5,6,13
CORE LABORATORIES N	COM	N2271710	953	14,942	SH	DEFINED	1,2,5,6
CORE MARK HOLDING CO	COM	21868110	4,751	151,580	SH	DEFINED	1,2,6
CORE MOLDING TECHNOL	COM	21868310	117	16,900	SH	DEFINED	2
CORILLIAN CORP	COM	21872510	119	43,493	SH	DEFINED	1,5
CORINTHIAN COLLEGES	COM	21886810	33,389	3,088,709	SH	DEFINED	1,2,5,6,13
CORN PRODS INTL INC	COM	21902310	24,896	765,092	SH	DEFINED	1,2,5
CORNELL COMPANIES IN	COM	21914110	2,148	124,278	SH	DEFINED	1,5
CORNING INC	COM	21935010	983,999	40,311,327	SH	DEFINED	1,2,5,6,7,8,1
CORPORATE EXECUTIVE	COM	21988R10	70,729	786,660	SH	DEFINED	1,2,5,6,7,8,1
CORPORATE OFFICE PPT	SH BEN INT	22002T10	48,469	1,082,872	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	23,223	536,946	SH	DEFINED	1,2,5

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CORUS BANKSHARES INC	COM	22087310	22,025	985,024	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	318	21,896	SH	DEFINED	1
CORVEL CORP	COM	22100610	3,292	93,844	SH	DEFINED	1
COSI INC	COM	22122P10	2,091	390,091	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	4,162	347,675	SH	DEFINED	1,2,5
COSTAR GROUP INC	COM	22160N10	11,799	285,549	SH	DEFINED	1,2,6
COSTCO WHSL CORP NEW	COM	22160K10	635,606	12,793,994	SH	DEFINED	1,2,5,6,7,8,1
COTHERIX INC	COM	22163T10	1,775	251,447	SH	DEFINED	1,2,5
COUNTRYWIDE FINANCIA	COM	22237210	643,654	18,369,116	SH	DEFINED	1,2,5,6,7,8,1
COURIER CORP	COM	22266010	5,718	153,961	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	34,804	1,017,376	SH	DEFINED	1,2,3,5
COVAD COMMUNICATIONS	COM	22281420	5,785	3,882,601	SH	DEFINED	1,2,6
COVANCE INC	COM	22281610	82,269	1,239,357	SH	DEFINED	1,2,5,6,7,8,1
COVANSYS CORP	COM	22281W10	10,384	605,809	SH	DEFINED	1,2,6
COVANTA HLDG CORP	COM	22282E10	25,139	1,167,626	SH	DEFINED	1,2,5,6
COVENANT TRANS INC	CL A	22284P10	171	13,984	SH	DEFINED	1
COVENTRY HEALTH CARE	COM	22286210	301,981	5,861,436	SH	DEFINED	1,2,5,6,7,8,1
COX RADIO INC	CL A	22405110	21,070	1,372,645	SH	DEFINED	1,2,5
CPI CORP	COM	12590210	1,315	27,099	SH	DEFINED	1
CPI INTERNATIONAL IN	COM	12618M10	1,054	79,993	SH	DEFINED	1
CRA INTL INC	COM	12618T10	7,660	160,713	SH	DEFINED	1,2,6
CRANE CO	COM	22439910	39,621	947,866	SH	DEFINED	1,2,5,13
CRAWFORD & CO	CL B	22463310	2,148	316,341	SH	DEFINED	1
CRAY INC	COM NEW	22522330	641	57,649	SH	DEFINED	1,2,5
CREDENCE SYS CORP	COM	22530210	4,393	1,541,418	SH	DEFINED	1,2,5
CREDICORP LTD	COM	G2519Y10	15,332	365,215	SH	DEFINED	1,2,7
CREDIT ACCEP CORP MI	COM	22531010	3,703	124,771	SH	DEFINED	1,2
CREDIT SUISSE GROUP	SPONSORED	22540110	16,785	289,649	SH	DEFINED	1,2
CREDO PETE CORP	COM PAR \$0	22543920	144	10,620	SH	DEFINED	1
CREE INC	COM	22544710	32,308	1,606,545	SH	DEFINED	1,2,5,6,12,13
CRESCENT REAL ESTATE	COM	22575610	54,149	2,482,742	SH	DEFINED	1,2,3,5,6,7,8
CRH PLC	ADR	12626K20	28,518	823,259	SH	DEFINED	1
CROCS INC	COM	22704610	5,138	151,353	SH	DEFINED	1,2
CROSS CTRY HEALTHCAR	COM	22748310	10,282	604,804	SH	DEFINED	1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	388	8,366	SH	DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y10	12,678	141,548	SH	DEFINED	1,2,6
CROSSTEX ENERGY L P	COM	22765U10	610	17,069	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	107,883	3,061,374	SH	DEFINED	1,2,5,6,7,8,1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
CROWN HOLDINGS INC	COM	22836810	33,699	1,811,748	SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN	CL A	22841110	1,168	260,063	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	156	24,234	SH	DEFINED	1
CSG SYS INTL INC	COM	12634910	70,366	2,662,363	SH	DEFINED	1,2,5,6,7,13
CSK AUTO CORP	COM	12596510	11,212	795,157	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	6,080	204,569	SH	DEFINED	1,2
CSX CORP	COM	12640810	461,582	14,059,749	SH	DEFINED	1,2,5,6,7,8,1
CT COMMUNICATIONS IN	COM NEW	12642640	10,816	497,996	SH	DEFINED	1,2
CTS CORP	COM	12650110	9,718	705,204	SH	DEFINED	1,2
CUBIC CORP	COM	22966910	7,547	385,441	SH	DEFINED	1,2
CUBIST PHARMACEUTICA	COM	22967810	18,777	863,685	SH	DEFINED	1,2,5,6

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CULLEN FROST BANKERS	COM	22989910	50,962	881,395	SH	DEFINED	1,2,5,13
CULP INC	COM	23021510	66	12,000	SH	DEFINED	1
CUMMINS INC	COM	23102110	860,955	7,220,962	SH	DEFINED	1,2,5,6,7,8,1
CUMULUS MEDIA INC	CL A	23108210	7,261	759,553	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	1,838	534,442	SH	DEFINED	1,2,5
CURIS INC	COM	23126910	76	55,254	SH	DEFINED	1,5
CURTISS WRIGHT CORP	COM	23156110	23,916	788,000	SH	DEFINED	1,2
CUTERA INC	COM	23210910	239	8,975	SH	DEFINED	1
CV THERAPEUTICS INC	COM	12666710	8,262	741,645	SH	DEFINED	1,2,5,6
CVB FINL CORP	COM	12660010	12,972	878,255	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	702,185	21,861,305	SH	DEFINED	1,2,5,6,7,8,1
CYBERONICS INC	COM	23251P10	5,605	319,733	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	4,624	390,855	SH	DEFINED	1
CYMER INC	COM	23257210	30,200	687,773	SH	DEFINED	1,2,5,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,482	613,928	SH	DEFINED	1,2,5
CYPRESS SEMICONDUCTO	COM	23280610	40,591	2,284,253	SH	DEFINED	1,2,5,6,13
CYTEC INDS INC	COM	23282010	40,981	737,208	SH	DEFINED	1,2,5,13
CYTOGEN CORP	COM NEW	23282430	25	10,667	SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	1,668	259,468	SH	DEFINED	1
CYTOMEDIX INC	COM NEW	23283B20	39	14,700	SH	DEFINED	5
CYTYC CORP	COM	23294610	94,777	3,871,626	SH	DEFINED	1,2,5,6,7,8,1
D & E COMMUNICATIONS	COM	23286010	446	35,391	SH	DEFINED	1,2
D R HORTON INC	COM	23331A10	192,722	8,046,862	SH	DEFINED	1,2,5,6,7,8,1
DADE BEHRING HLDGS I	COM	23342J20	33,909	844,350	SH	DEFINED	1,2,5,6,12
DAIMLERCHRYSLER AG	ORD	D1668R12	1,929	38,612	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	15,654	756,582	SH	DEFINED	1,2,6
DANAHER CORP DEL	COM	23585110	551,967	8,037,966	SH	DEFINED	1,2,5,6,7,8,1
DARDEN RESTAURANTS I	COM	23719410	302,364	7,119,461	SH	DEFINED	1,2,5,6,7,8,1
DARLING INTL INC	COM	23726610	3,864	922,165	SH	DEFINED	1
DARWIN PROFESSIONAL	COM	23750210	920	41,407	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	6,854	204,789	SH	DEFINED	1,2
DATATRAK INTL INC	COM	23813410	67	12,000	SH	DEFINED	1
DAVITA INC	COM	23918K10	80,869	1,397,433	SH	DEFINED	1,2,5,6,7,8,1
DAWSON GEOPHYSICAL C	COM	23935910	2,975	100,170	SH	DEFINED	1,5
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	254	9,084	SH	DEFINED	1,2
DEALERTRACK HLDGS IN	COM	24230910	6,976	315,520	SH	DEFINED	1,2,6
DEAN FOODS CO NEW	COM	24237010	186,352	4,434,830	SH	DEFINED	1,2,5,6,7,8,1
DEB SHOPS INC	COM	24272810	1,561	60,886	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	10,016	211,661	SH	DEFINED	1,2
DECODE GENETICS INC	COM	24358610	4,371	794,674	SH	DEFINED	1,2,6
DECORATOR INDS INC	COM PAR \$0	24363120	100	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	518,419	6,178,276	SH	DEFINED	1,2,5,6,7,8,1
DEERFIELD TRIARC CAP	COM	24457230	9,721	741,498	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	53,608	5,129,988	SH	DEFINED	1,2,5,10,12
DELEK US HLDGS INC	COM	24664710	1,462	79,032	SH	DEFINED	1,2
DELIA'S INC NEW	COM	24691110	2,263	293,891	SH	DEFINED	1
DELL INC	COM	24702R10	1,497,055	65,545,315	SH	DEFINED	1,2,5,6,7,8,1
DELPHI FINL GROUP IN	CL A	24713110	29,530	740,460	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	26,633	657,597	SH	DEFINED	1,2,5
DELTA FINANCIAL CORP	COM	24791810	325	35,469	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	16,294	723,521	SH	DEFINED	1,2,6
DELTATHREE INC	COM	24783N10	34	19,900	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	6,967	146,184	SH	DEFINED	1,2,6
DELUXE CORP	COM	24801910	19,310	1,129,244	SH	DEFINED	1,2,5,6,13
DENBURY RES INC	COM NEW	24791620	63,694	2,203,936	SH	DEFINED	1,2,5,6,7,8,1
DENDREON CORP	COM	24823Q10	4,737	1,059,804	SH	DEFINED	1,2,5,6
DENDRITE INTL INC	COM	24823910	7,808	798,353	SH	DEFINED	1,2,6
DENNYS CORP	COM	24869P10	4,454	1,306,117	SH	DEFINED	1,2,6
DENTSPLY INTL INC NE	COM	24903010	106,472	3,536,095	SH	DEFINED	1,2,5,6,7,8,1
DEPOMED INC	COM	24990810	1,445	354,111	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	117	19,200	SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	1,242	10,293	SH	DEFINED	1,2

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DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,755	110,572	SH	DEFINED	1,2
DEVELOPERS DIVERSIFI	COM	25159110	179,696	3,222,672	SH	DEFINED	1,2,3,5,6,7,8
DEVON ENERGY CORP NE	COM	25179M10	929,928	14,725,695	SH	DEFINED	1,2,5,6,7,8,1
DEVRY INC DEL	COM	25189310	27,563	1,295,861	SH	DEFINED	1,2,5,6,13
DEXCOM INC	COM	25213110	2,102	188,845	SH	DEFINED	1
DIAGEO P L C	SPON ADR N	25243Q20	1,391	19,578	SH	DEFINED	1
DIAMOND FOODS INC	COM	25260310	2,440	170,523	SH	DEFINED	1
DIAMOND MGMT & TECHN	COM	25269L10	6,775	608,167	SH	DEFINED	1,2,6
DIAMOND OFFSHORE DRI	COM	25271C10	60,208	831,948	SH	DEFINED	1,2,5,6,7,8,1
DIAMONDROCK HOSPITAL	COM	25278430	28,453	1,713,012	SH	DEFINED	1,2,3
DIAMONDS TR	UNIT SER 1	25278710	251	2,153	SH	DEFINED	1
DICKS SPORTING GOODS	COM	25339310	20,468	449,643	SH	DEFINED	1,2,6
DIEBOLD INC	COM	25365110	60,752	1,395,628	SH	DEFINED	1,2,5,12,13
DIGENE CORP	COM	25375210	12,540	290,618	SH	DEFINED	1,2,6
DIGI INTL INC	COM	25379810	8,144	603,224	SH	DEFINED	1,2,5
DIGIMARC CORP	COM	25380710	161	20,831	SH	DEFINED	1
DIGITAL INSIGHT CORP	COM	25385P10	19,840	676,666	SH	DEFINED	1,2,6
DIGITAL RIV INC	COM	25388B10	37,587	735,278	SH	DEFINED	1,2,6
DIGITAL RLTY TR INC	COM	25386810	18,777	599,517	SH	DEFINED	1,2,3,5,6
DIGITAS INC	COM	25388K10	11,990	1,246,374	SH	DEFINED	1,2,6
DILLARDS INC	CL A	25406710	47,402	1,448,283	SH	DEFINED	1,2,5,6,10,13
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	8	68,421	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	7,033	477,453	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	11,858	274,689	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	25,160	493,923	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	3,424	254,370	SH	DEFINED	1,2,6
DIRECTED ELECTRONICS	COM	25457510	1,220	80,780	SH	DEFINED	1,6
DIRECTV GROUP INC	COM	25459L10	625,938	31,805,791	SH	DEFINED	1,2,5,6,7,8,1
DISCOVERY HOLDING CO	CL A COM	25468Y10	53,051	3,668,776	SH	DEFINED	1,2,5,6,7,8,1
DISCOVERY LABORATORI	COM	25466810	168	78,735	SH	DEFINED	1,5,6
DISNEY WALT CO	COM DISNEY	25468710	2,218,148	71,761,497	SH	DEFINED	1,2,5,6,7,8,1
DISTRIBUCION Y SERVI	SPONSORED	25475310	361	21,037	SH	DEFINED	1,2,5
DISTRIBUTED ENERGY S	COM	25475V10	211	65,220	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	4,113	533,449	SH	DEFINED	1,2,6
DIVERSA CORP	COM	25506410	3,433	428,051	SH	DEFINED	1,2,6
DJO INCORPORATED	COM	23325G10	18,918	455,527	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	1,497	139,924	SH	DEFINED	5,12

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
DOBSON COMMUNICATION	CL A	25606910	14,703	2,094,456	SH	DEFINED 1,2,5,6
DOCUCORP INTL INC	COM	25591110	96	12,300	SH	DEFINED 1
DOLBY LABORATORIES I	COM	25659T10	7,947	400,375	SH	DEFINED 1,2,6,10
DOLLAR FINL CORP	COM	25666410	6,836	313,305	SH	DEFINED 1,2
DOLLAR GEN CORP	COM	25666910	131,150	9,622,136	SH	DEFINED 1,2,5,6,7,8,1
DOLLAR THRIFTY AUTOM	COM	25674310	17,719	397,550	SH	DEFINED 1,2,5
DOLLAR TREE STORES I	COM	25674710	65,750	2,123,694	SH	DEFINED 1,2,5,10,12,1
DOMINION RES INC VA	COM	25746U10	887,714	11,605,625	SH	DEFINED 1,2,5,6,7,8,1
DOMINOS PIZZA INC	COM	25754A20	35,962	1,402,029	SH	DEFINED 1,2
DONALDSON INC	COM	25765110	41,761	1,131,734	SH	DEFINED 1,2,5,6,12,13
DONEGAL GROUP INC	CL A	25770120	3,796	187,739	SH	DEFINED 1
DONNELLEY R R & SONS	COM	25786710	189,788	5,758,126	SH	DEFINED 1,2,5,6,7,8,1

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DORAL FINL CORP	COM	25811P10	10,627	1,612,637	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	1,074	41,696	SH	DEFINED	1,2,5
DORMAN PRODUCTS INC	COM	25827810	128	12,638	SH	DEFINED	1
DOT HILL SYS CORP	COM	25848T10	1,085	278,084	SH	DEFINED	1,5
DOUBLE HULL TANKERS	COM	Y2111010	333	24,252	SH	DEFINED	1,2
DOV PHARMACEUTICAL I	COM	25985810	19	21,400	SH	DEFINED	1
DOVER CORP	COM	26000310	254,290	5,360,239	SH	DEFINED	1,2,5,6,7,8,1
DOVER DOWNS GAMING &	COM	26009510	5,497	452,440	SH	DEFINED	1,2,5,6
DOVER MOTORSPORTS IN	COM	26017410	1,132	208,816	SH	DEFINED	1,5
DOW CHEM CO	COM	26054310	1,025,335	26,304,119	SH	DEFINED	1,2,5,6,7,8,1
DOW JONES & CO INC	COM	26056110	70,763	2,109,802	SH	DEFINED	1,2,5,6,7,8,1
DOWNEY FINL CORP	COM	26101810	24,816	372,948	SH	DEFINED	1,2,5
DPL INC	COM	23329310	46,529	1,715,669	SH	DEFINED	1,2,5,13
DR REDDYS LABS LTD	ADR	25613520	385	24,308	SH	DEFINED	1,2,5
DREAMWORKS ANIMATION	CL A	26153C10	19,297	774,651	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	18,098	829,419	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	8,086	396,394	SH	DEFINED	1,2,6
DREW INDS INC	COM NEW	26168L20	6,167	244,132	SH	DEFINED	1,2,6
DRIL-QUIP INC	COM	26203710	11,751	173,624	SH	DEFINED	1,2,6
DRS TECHNOLOGIES INC	COM	23330X10	30,135	690,059	SH	DEFINED	1,2,5,13
DRUGSTORE COM INC	COM	26224110	3,342	968,683	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	10,271	449,498	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	75,079	1,217,438	SH	DEFINED	1,2,5,6,7,8,1
DSW INC	CL A	23334L10	12,304	390,602	SH	DEFINED	1,2,6
DTE ENERGY CO	COM	23333110	265,876	6,405,096	SH	DEFINED	1,2,5,6,7,8,1
DTS INC	COM	23335C10	5,740	271,022	SH	DEFINED	1,2,6
DU PONT E I DE NEMOU	COM	26353410	1,648,902	38,489,787	SH	DEFINED	1,2,5,6,7,8,1
DUCOMMUN INC DEL	COM	26414710	377	20,219	SH	DEFINED	1,5
DUKE ENERGY CORP NEW	COM	26441C10	2,871,546	95,084,303	SH	DEFINED	1,2,5,6,7,8,1
DUKE REALTY CORP	COM NEW	26441150	122,610	3,282,733	SH	DEFINED	1,2,3,5,6,7,8
DUN & BRADSTREET COR	COM	26483E10	97,535	1,300,634	SH	DEFINED	1,2,5,6,7,8,1
DUQUESNE LT HLDGS IN	COM	26623310	38,488	1,957,689	SH	DEFINED	1,2,5,13
DURA AUTOMOTIVE SYST	CL A	26590310	8	30,522	SH	DEFINED	1,5
DURECT CORP	COM	26660510	2,851	695,292	SH	DEFINED	1,5
DXP ENTERPRISES INC	COM NEW	23337740	598	25,587	SH	DEFINED	1
DYAX CORP	COM	26746E10	158	47,354	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	19,054	886,249	SH	DEFINED	1,2,5,6,13
DYNAMEX INC	COM	26784F10	3,706	178,596	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	4,916	151,630	SH	DEFINED	1,5
DYNAVAX TECHNOLOGIES	COM	26815810	113	26,291	SH	DEFINED	1,5
DYNCORP INTL INC	CL A	26817C10	3,587	284,903	SH	DEFINED	1,2
DYNEGY INC NEW	CL A	26816Q10	66,097	11,930,875	SH	DEFINED	1,2,5,6,8,10,
E M C CORP MASS	COM	26864810	770,418	64,308,673	SH	DEFINED	1,2,5,6,7,8,1
E ON AG	SPONSORED	26878010	23,132	583,118	SH	DEFINED	1,2
E TRADE FINANCIAL CO	COM	26924610	298,960	12,498,342	SH	DEFINED	1,2,5,6,7,8,1
EAGLE BULK SHIPPING	COM	Y2187A10	370	23,023	SH	DEFINED	1,2
EAGLE HOSPITALITY PP	COM	26959T10	302	32,479	SH	DEFINED	1,3,5
EAGLE MATERIALS INC	COM	26969P10	18,732	556,168	SH	DEFINED	1,2,5,6,7,12
EAGLE TEST SYS INC	COM	27000610	2,594	157,044	SH	DEFINED	1,2
EARTHLINK INC	COM	27032110	17,993	2,471,508	SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	29,614	747,637	SH	DEFINED	1,2,5,6
EASTERN AMERN NAT GA	SPERS RCT	27621710	228	8,800	SH	DEFINED	1
EASTGROUP PPTY INC	COM	27727610	26,538	532,260	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	106,967	1,980,146	SH	DEFINED	1,2,5,6,7,10,
EASTMAN KODAK CO	COM	27746110	165,201	7,375,038	SH	DEFINED	1,2,5,6,7,8,1
EATON CORP	COM	27805810	285,990	4,153,807	SH	DEFINED	1,2,5,6,7,8,1
EATON VANCE CORP	COM NON VT	27826510	57,689	1,998,936	SH	DEFINED	1,2,5,13
EBAY INC	COM	27864210	877,826	30,952,973	SH	DEFINED	1,2,5,6,7,8,1
ECC CAPITAL CORP	COM	26826M10	138	135,705	SH	DEFINED	1,5
ECHELON CORP	COM	27874N10	3,891	472,829	SH	DEFINED	1,2,6
ECHOSTAR COMMUNICATI	CL A	27876210	92,843	2,835,765	SH	DEFINED	1,2,5,6,7,8,1
ECI TELECOM LTD	ORD	26825810	105	12,756	SH	DEFINED	1,2,5

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ECLIPSYS CORP	COM	27885610	10,882	607,620	SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	232,578	5,431,525	SH	DEFINED	1,2,5,6,7,8,1
ECOLLEGE COM	COM	27887E10	3,974	248,507	SH	DEFINED	1
EDGE PETE CORP DEL	COM	27986210	4,307	261,497	SH	DEFINED	1,2
EDISON INTL	COM	28102010	1,543,818	37,075,369	SH	DEFINED	1,2,5,6,7,8,1
EDO CORP	COM	28134710	5,813	254,059	SH	DEFINED	1,2
EDP ENERGIAS DE PORT	SPONSORED	26835310	1,297	30,042	SH	DEFINED	1
EDUCATE INC	COM	28138P10	2,237	280,006	SH	DEFINED	1,2,6
EDUCATION RLTY TR IN	COM	28140H10	10,228	692,932	SH	DEFINED	1,2,3
EDWARDS AG INC	COM	28176010	64,810	1,216,409	SH	DEFINED	1,2,5,6,12,13
EDWARDS LIFESCIENCES	COM	28176E10	87,913	1,886,948	SH	DEFINED	1,2,5,6,7,12,
EFJ INC	COM	26843B10	118	16,000	SH	DEFINED	1
EFUNDS CORP	COM	28224R10	21,130	873,844	SH	DEFINED	1,2,5,6
EGL INC	COM	26848410	31,658	868,770	SH	DEFINED	1,2,6
EL PASO CORP	COM	28336L10	299,341	21,945,842	SH	DEFINED	1,2,5,6,7,8,1
EL PASO ELEC CO	COM NEW	28367785	19,823	887,343	SH	DEFINED	1,2,5
ELECTRO RENT CORP	COM	28521810	4,942	290,563	SH	DEFINED	1,5
ELECTRO SCIENTIFIC I	COM	28522910	9,756	473,570	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	63	22,973	SH	DEFINED	1,5
ELECTRONIC ARTS INC	COM	28551210	454,664	8,142,265	SH	DEFINED	1,2,5,6,7,8,1
ELECTRONIC DATA SYS	COM	28566110	729,702	29,759,446	SH	DEFINED	1,2,5,6,7,8,1
ELECTRONICS FOR IMAG	COM	28608210	22,886	1,000,256	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	8,241	509,941	SH	DEFINED	1,2
ELKCORP	COM	28745610	8,341	307,213	SH	DEFINED	1,2,6
ELLIS PERRY INTL INC	COM	28885310	3,546	114,826	SH	DEFINED	1
EMAGEON INC	COM	29076V10	3,826	245,405	SH	DEFINED	1
EMBARCADERO TECHNOLO	COM	29078710	695	84,578	SH	DEFINED	1,2
EMBARQ CORP	COM	29078E10	212,208	4,387,184	SH	DEFINED	1,2,5,6,7,8,1
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	152	11,726	SH	DEFINED	1,2,5
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	228	5,799	SH	DEFINED	1,2
EMC INS GROUP INC	COM	26866410	2,984	103,459	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	37,406	682,096	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	3,303	557,963	SH	DEFINED	1,5
EMDEON CORP	COM	29084910	58,166	4,967,167	SH	DEFINED	1,2,5,12
EMERITUS CORP	COM	29100510	1,201	55,712	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	960,606	11,454,878	SH	DEFINED	1,2,5,6,7,8,1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
EMERSON RADIO CORP	COM NEW	29108720	48	16,000	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	2,353	278,411	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	9,109	742,990	SH	DEFINED	1,2,5,6,13
EMPIRE DIST ELEC CO	COM	29164110	10,766	481,047	SH	DEFINED	1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	63,154	2,084,304	SH	DEFINED	1,2,4,5,7
EMS TECHNOLOGIES INC	COM	26873N10	3,781	201,348	SH	DEFINED	1
EMULEX CORP	COM NEW	29247520	37,289	2,052,220	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	609	13,163	SH	DEFINED	1,2
ENBRIDGE ENERGY PART	COM	29250R10	3,119	67,007	SH	DEFINED	1,2,5
ENCORE ACQUISITION C	COM	29255W10	19,521	802,008	SH	DEFINED	1,2,6
ENCORE CAP GROUP INC	COM	29255410	238	18,341	SH	DEFINED	1,2,6
ENCORE MED CORP	COM	29256E10	4,941	784,238	SH	DEFINED	1
ENCORE WIRE CORP	COM	29256210	11,140	315,673	SH	DEFINED	1,2,5,6



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ENCYSIVE PHARMACEUTI	COM	29256X10	3,768	876,229	SH	DEFINED	1,2,5,6
ENDEAVOUR INTL CORP	COM	29259G10	250	93,450	SH	DEFINED	1,6
ENDESA S A	SPONSORED	29258N10	2,371	55,655	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	49,729	1,527,778	SH	DEFINED	1,2,5,10,12
ENDOLOGIX INC	COM	29266S10	138	34,475	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	3,023	85,727	SH	DEFINED	1,2,5
ENEL SOCIETA PER AZI	ADR	29265W10	708	15,511	SH	DEFINED	1,2
ENERGEN CORP	COM	29265N10	86,520	2,066,398	SH	DEFINED	1,2,5,10,12
ENERGIZER HLDGS INC	COM	29266R10	199,479	2,770,922	SH	DEFINED	1,2,5,6,7,8,1
ENERGY CONVERSION DE	COM	29265910	22,317	602,498	SH	DEFINED	1,2,6
ENERGY EAST CORP	COM	29266M10	73,903	3,115,627	SH	DEFINED	1,2,5,6,7,8,1
ENERGY PARTNERS LTD	COM	29270U10	13,203	535,617	SH	DEFINED	1,2,5,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	1,150	39,318	SH	DEFINED	1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	4,082	88,105	SH	DEFINED	1,2,5
ENERGYSOUTH INC	COM	29297010	4,056	120,183	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	1,175	89,020	SH	DEFINED	1,2,5
ENERSYS	COM	29275Y10	10,598	660,749	SH	DEFINED	1,2
ENGLOBAL CORP	COM	29330610	824	133,065	SH	DEFINED	1
ENI S P A	SPONSORED	26874R10	2,209	37,119	SH	DEFINED	1,2
ENNIS INC	COM	29338910	8,516	393,351	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	13,001	432,510	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	127,498	2,908,931	SH	DEFINED	1,2,5,6,7,8,1
ENSTAR GROUP INC GA	COM	29358R10	5,585	58,453	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	22,111	2,026,661	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	17,719	703,150	SH	DEFINED	1,2,5,13
ENERGY CORP NEW	COM	29364G10	539,155	6,891,915	SH	DEFINED	1,2,5,6,7,8,1
ENTERPRISE FINL SVCS	COM	29371210	3,540	114,726	SH	DEFINED	1
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	406	11,902	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	9,515	355,715	SH	DEFINED	1,2,5
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	21,210	430,045	SH	DEFINED	1,2,3,5
ENTRAVISION COMMUNIC	CL A	29382R10	8,300	1,115,532	SH	DEFINED	1,2,5,6
ENTREMED INC	COM	29382F10	49	26,189	SH	DEFINED	1
ENTRUST INC	COM	29384810	279	80,747	SH	DEFINED	1,5
ENVIRONMENTAL TECTON	COM	29409210	83	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	5,824	477,758	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	14,811	1,795,242	SH	DEFINED	1,2,5,6
EOG RES INC	COM	26875P10	505,832	7,776,051	SH	DEFINED	1,2,5,6,7,8,1
EPICOR SOFTWARE CORP	COM	29426L10	9,848	751,178	SH	DEFINED	1,2,5,6
EPIQ SYS INC	COM	26882D10	5,514	374,862	SH	DEFINED	1,6
EPIX PHARMACEUTICALS	COM NEW	26881Q30	123	29,607	SH	DEFINED	1,5
EPLUS INC	COM	29426810	108	11,100	SH	DEFINED	1
EQUIFAX INC	COM	29442910	154,867	4,218,668	SH	DEFINED	1,2,5,6,7,8,1
EQUINIX INC	COM NEW	29444U50	26,751	445,105	SH	DEFINED	1,2,6
EQUITABLE RES INC	COM	29454910	127,604	3,647,911	SH	DEFINED	1,2,5,6,7,8,1
EQUITY INNS INC	COM	29470310	25,802	1,620,739	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	37,750	825,853	SH	DEFINED	1,2,3,5,6
EQUITY OFFICE PROPER	COM	29474110	631,666	15,886,961	SH	DEFINED	1,2,3,5,6,7,8
EQUITY ONE	COM	29475210	27,194	1,134,487	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	545,054	10,776,079	SH	DEFINED	1,2,3,5,6,7,8
ERESEARCHTECHNOLOGY	COM	29481V10	5,807	716,962	SH	DEFINED	1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	856	24,843	SH	DEFINED	1,2,5
ERIE INDY CO	CL A	29530P10	24,760	472,782	SH	DEFINED	1,2,5,12
ESB FINL CORP	COM	26884F10	261	23,717	SH	DEFINED	1,2
ESCHELON TELECOM INC	COM	29629010	1,593	93,771	SH	DEFINED	1
ESCO TECHNOLOGIES IN	COM	29631510	17,521	380,569	SH	DEFINED	1,2,5,6
ESPEED INC	CL A	29664310	3,469	377,058	SH	DEFINED	1,2,6
ESS TECHNOLOGY INC	COM	26915110	61	66,250	SH	DEFINED	1,5
ESSEX CORP	COM	29674410	4,402	252,981	SH	DEFINED	1,2
ESSEX PPTY TR INC	COM	29717810	59,526	490,326	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	13,015	385,522	SH	DEFINED	1,2
ETHAN ALLEN INTERIOR	COM	29760210	43,729	1,261,656	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	137	14,500	SH	DEFINED	1

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EURONET WORLDWIDE IN	COM	29873610	11,629	473,671	SH	DEFINED	1,2,5,6
EV3 INC	COM	26928A20	3,308	194,476	SH	DEFINED	1,2,6
EVANS & SUTHERLAND C	COM	29909610	69	15,300	SH	DEFINED	1
EVCI CAREER COLLEGES	COM	26926P10	9	14,005	SH	DEFINED	1,5
EVEREST RE GROUP LTD	COM	G3223R10	70,764	725,561	SH	DEFINED	1,2,5,6,7,8,1
EVERGREEN SOLAR INC	COM	30033R10	7,771	936,325	SH	DEFINED	1,2,5,6
EVOLVING SYS INC	COM	30049R10	18	18,630	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	43	21,354	SH	DEFINED	1
EXACTECH INC	COM	30064E10	153	11,200	SH	DEFINED	1
EXAR CORP	COM	30064510	7,398	556,628	SH	DEFINED	1,2,5,6
EXCEL TECHNOLOGY INC	COM	30067T10	5,223	176,515	SH	DEFINED	1,6
EXCHANGE NATL BANCSH	COM	30130910	220	7,250	SH	DEFINED	1
EXCO RESOURCES INC	COM	26927940	11,142	897,834	SH	DEFINED	1,2
EXELIXIS INC	COM	30161Q10	12,365	1,419,579	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,447,515	23,910,058	SH	DEFINED	1,2,5,6,7,8,1
EXIDE TECHNOLOGIES	COM NEW	30205120	345	92,362	SH	DEFINED	1
EXPEDIA INC DEL	COM	30212P10	143,269	9,137,043	SH	DEFINED	1,2,5,6,7,8,1
EXPEDITORS INTL WASH	COM	30213010	191,276	4,290,632	SH	DEFINED	1,2,5,6,7,8,1
EXPLORATION CO	COM NEW	30213320	3,497	365,387	SH	DEFINED	1
EXPONENT INC	COM	30214U10	3,897	233,757	SH	DEFINED	1
EXPRESS SCRIPTS INC	COM	30218210	384,547	5,096,709	SH	DEFINED	1,2,5,6,7,8,1
EXPRESSJET HOLDINGS	CL A	30218U10	6,430	972,771	SH	DEFINED	1,2,6
EXTRA SPACE STORAGE	COM	30225T10	19,556	1,129,749	SH	DEFINED	1,2,3,6
EXTREME NETWORKS INC	COM	30226D10	6,927	1,908,322	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	12,664,355	188,738,520	SH	DEFINED	1,2,5,6,7,8,1
EZCORP INC	CL A NON V	30230110	7,403	191,402	SH	DEFINED	1,2
F M C CORP	COM NEW	30249130	42,573	664,476	SH	DEFINED	1,2,5,13
F N B CORP VA	COM	30293010	4,445	123,444	SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	33,684	627,029	SH	DEFINED	1,2,5,6,13
FACTSET RESH SYS INC	COM	30307510	25,204	518,921	SH	DEFINED	1,2,5,6
FAIR ISAAC CORP	COM	30325010	47,127	1,288,682	SH	DEFINED	1,2,5,6,12,13
FAIRCHILD CORP	CL A	30369810	30	11,478	SH	DEFINED	1
FAIRCHILD SEMICONDOC	COM	30372610	39,157	2,093,983	SH	DEFINED	1,2,5,6,8,13
FAIRPOINT COMMUNICAT	COM	30556010	7,956	457,247	SH	DEFINED	1,2
FALCONSTOR SOFTWARE	COM	30613710	3,402	442,358	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
FAMILY DLR STORES IN	COM	30700010	125,253	4,283,616	SH	DEFINED	1,2,5,6,7,8,1
FAMOUS DAVES AMER IN	COM	30706810	299	19,660	SH	DEFINED	1,2
FARMER BROS CO	COM	30767510	2,171	105,709	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	4,025	118,850	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	195	10,200	SH	DEFINED	1
FASTENAL CO	COM	31190010	105,061	2,722,499	SH	DEFINED	1,2,5,6,7,8,1
FBL FINL GROUP INC	CL A	30239F10	9,680	289,227	SH	DEFINED	1,2
FEATHERLITE INC	COM	31305410	94	14,595	SH	DEFINED	1
FEDDERS CORP	COM NEW	31313550	21	17,123	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL A	31314810	211	11,800	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL C	31314830	5,115	193,238	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,342,390	20,238,046	SH	DEFINED	1,2,5,6,7,8,1
FEDERAL NATL MTG ASS	COM	31358610	1,588,831	28,417,645	SH	DEFINED	1,2,5,6,7,8,1
FEDERAL REALTY INVT	SH BEN INT	31374720	94,359	1,269,971	SH	DEFINED	1,2,3,5,6,7,8

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FEDERAL SIGNAL CORP	COM	31385510	18,489	1,212,380	SH	DEFINED	1,2,5,13
FEDERATED DEPT STORE	COM	31410H10	800,082	18,516,139	SH	DEFINED	1,2,5,6,7,8,1
FEDERATED INVS INC P	CL B	31421110	72,346	2,139,792	SH	DEFINED	1,2,5,6,10,12
FEDEX CORP	COM	31428X10	920,125	8,466,368	SH	DEFINED	1,2,5,6,7,8,1
FEI CO	COM	30241L10	7,984	378,202	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	48,294	2,408,663	SH	DEFINED	1,2,3,5
FELDMAN MALL PPTYS I	COM	31430810	139	12,633	SH	DEFINED	1,3
FERRELLGAS PARTNERS	UNIT LTD P	31529310	1,010	44,321	SH	DEFINED	1,2,5
FERRO CORP	COM	31540510	15,708	883,489	SH	DEFINED	1,2,5,13
FIAT S P A	SP ADR ORD	31562188	457	28,757	SH	DEFINED	1
FIBERTOWER CORP	COM	31567R10	7,414	784,575	SH	DEFINED	1,2,6
FIDELITY BANKSHARES	COM	31604Q10	13,845	354,908	SH	DEFINED	1,2
FIDELITY NATL FINL I	COM	31632610	148,252	3,559,467	SH	DEFINED	1,2,5,6,7,8,1
FIDELITY NATL INFORM	COM	31620M10	60,751	1,641,919	SH	DEFINED	1,2,5,6,7,8,1
FIDELITY NATL TITLE	CL A	31620R10	6,853	326,977	SH	DEFINED	1,2,5,13
FIELDSTONE INVT CORP	COM	31659U30	11,421	1,308,208	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	532,387	13,980,739	SH	DEFINED	1,2,5,6,7,8,1
FILENET CORP	COM	31686910	24,332	698,583	SH	DEFINED	1,2,5,6
FINANCIAL FED CORP	COM	31749210	13,198	492,472	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	780	33,370	SH	DEFINED	1,2
FINISAR	COM	31787A10	11,303	3,113,680	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	9,630	763,107	SH	DEFINED	1,2,5
FINLAY ENTERPRISES I	COM NEW	31788420	66	10,036	SH	DEFINED	1
FIRST ACCEPTANCE COR	COM	31845710	3,077	267,827	SH	DEFINED	1,2,6
FIRST ADVANTAGE CORP	CL A	31845F10	2,146	102,897	SH	DEFINED	1,2
FIRST ALBANY COS INC	COM	31846510	50	11,835	SH	DEFINED	1
FIRST AMERN CORP CAL	COM	31852230	85,769	2,025,732	SH	DEFINED	1,2,5,6,7,8,1
FIRST BANCORP N C	COM	31891010	3,697	181,400	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	23,982	2,168,369	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	5,007	220,465	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	7,853	381,388	SH	DEFINED	1,2,6
FIRST CHARTER CORP	COM	31943910	12,366	513,972	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	18,054	322,677	SH	DEFINED	1,2
FIRST CMNTY BANCShar	COM	31983A10	7,137	213,868	SH	DEFINED	1
FIRST COMWLTH FINL C	COM	31982910	14,186	1,088,696	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	2,200	225,659	SH	DEFINED	1
FIRST CTZNS BANCShar	CL A	31946M10	11,309	59,177	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	1,023,395	24,366,536	SH	DEFINED	1,2,5,6,7,8,1
FIRST DEFIANCE FINL	COM	32006W10	454	15,912	SH	DEFINED	1,5
FIRST FINL BANCORP O	COM	32020910	8,607	540,997	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	11,838	310,293	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	7,502	235,096	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	6,403	187,114	SH	DEFINED	1,2
FIRST FINL SVC CORP	COM	32022D10	209	6,824	SH	DEFINED	1
FIRST HORIZON NATL C	COM	32051710	130,596	3,435,834	SH	DEFINED	1,2,5,6,7,8,1
FIRST IND CORP	COM	32054R10	10,053	386,500	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	51,701	1,175,028	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	82,699	1,194,030	SH	DEFINED	1,2,5,6,10,12
FIRST MERCHANTS CORP	COM	32081710	7,775	328,736	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	31,417	829,155	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	35,628	2,436,906	SH	DEFINED	1,2,5,13
FIRST PL FINL CORP	COM	33610T10	11,104	490,026	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	17,520	579,735	SH	DEFINED	1,2,3
FIRST REGL BANCORP	COM	33615C10	4,541	133,272	SH	DEFINED	1,2
FIRST REP BK SAN FRA	COM	33615810	13,992	328,760	SH	DEFINED	1,2
FIRST SEC GROUP INC	COM	33631210	247	21,400	SH	DEFINED	1
FIRST SOUTH BANCORP	COM	33646W10	3,077	100,588	SH	DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	6,944	267,381	SH	DEFINED	1,2
FIRSTBANK CORP MICH	COM	33761G10	1,383	58,343	SH	DEFINED	1,5
FIRSTENERGY CORP	COM	33793210	1,347,061	24,114,943	SH	DEFINED	1,2,5,6,7,8,1
FIRSTFED FINL CORP	COM	33790710	22,085	389,369	SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	40,228	1,736,224	SH	DEFINED	1,2,5,13

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FISERV INC	COM	33773810	247,143	5,248,313	SH	DEFINED	1,2,5,6,7,8,1
FISHER COMMUNICATION	COM	33775620	4,526	108,921	SH	DEFINED	1,2
FISHER SCIENTIFIC IN	COM NEW	33803220	290,249	3,709,731	SH	DEFINED	1,2,5,6,7,8,1
FIVE STAR QUALITY CA	COM	33832D10	4,544	422,264	SH	DEFINED	1,5
FLAG FINL CORP	COM	33832H10	4,870	194,489	SH	DEFINED	1
FLAGSTAR BANCORP INC	COM	33793010	17,228	1,184,075	SH	DEFINED	1,2,5
FLANDERS CORP	COM	33849410	1,451	169,545	SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	5,954	884,757	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD	ORD	Y2573F10	32,634	2,581,768	SH	DEFINED	1,2,5,6,7,8,1
FLIR SYS INC	COM	30244510	33,353	1,228,003	SH	DEFINED	1,2,5,6
FLORIDA EAST COAST I	COM	34063210	27,888	488,579	SH	DEFINED	1,2,6
FLORIDA PUB UTILS CO	COM	34113510	149	10,800	SH	DEFINED	1
FLORIDA ROCK INDS IN	COM	34114010	30,838	796,643	SH	DEFINED	1,2,5,6,12,13
FLOW INTL CORP	COM	34346810	6,969	537,350	SH	DEFINED	1,2
FLOWERS FOODS INC	COM	34349810	59,272	2,205,060	SH	DEFINED	1,2,5,6
FLOWERVE CORP	COM	34354P10	44,922	887,957	SH	DEFINED	1,2,5,6,12,13
FLUOR CORP NEW	COM	34341210	181,491	2,360,397	SH	DEFINED	1,2,5,6,7,8,1
FLUSHING FINL CORP	COM	34387310	5,709	326,210	SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	68,352	1,272,846	SH	DEFINED	1,2,5,6,7,8,1
FNB CORP PA	COM	30252010	15,362	922,077	SH	DEFINED	1,2,5
FNB FINANCIAL SERVIC	COM	30252610	181	12,282	SH	DEFINED	1
FOCUS ENHANCEMENTS I	COM	34415910	28	20,000	SH	DEFINED	1
FOMENTO ECONOMICO ME	SPON ADR U	34441910	213	2,195	SH	DEFINED	1,7
FONAR CORP	COM	34443710	10	30,200	SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	79,786	3,159,838	SH	DEFINED	1,2,5,6,7,8,1
FORD MTR CO DEL	COM PAR \$0	34537086	386,544	47,780,487	SH	DEFINED	1,2,5,6,7,8,1
FOREST CITY ENTERPRI	CL A	34555010	40,516	746,153	SH	DEFINED	1,2,5,12
FOREST LABS INC	COM	34583810	400,204	7,907,602	SH	DEFINED	1,2,5,6,10,12
FOREST OIL CORP	COM PAR \$0	34609170	27,396	867,223	SH	DEFINED	1,2,5,13
FORGENT NETWORKS INC	COM	34629U10	8	17,427	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	29,663	704,080	SH	DEFINED	1,2,6
FORRESTER RESH INC	COM	34656310	13,588	516,476	SH	DEFINED	1,2,6
FORTUNE BRANDS INC	COM	34963110	284,807	3,791,868	SH	DEFINED	1,2,5,6,7,8,1
FORWARD AIR CORP	COM	34985310	18,851	569,687	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
FORWARD INDS INC N Y	COM NEW	34986230	104	20,400	SH	DEFINED 1,5
FOSSIL INC	COM	34988210	20,201	937,854	SH	DEFINED 1,2,5,6
FOSTER L B CO	COM	35006010	2,042	127,118	SH	DEFINED 1
FOSTER WHEELER LTD	SHS NEW	G3653513	3,584	92,873	SH	DEFINED 1,2,6
FOUNDATION COAL HLDG	COM	35039W10	17,125	529,044	SH	DEFINED 1,2,5,6
FOUNDRY NETWORKS INC	COM	35063R10	29,166	2,217,927	SH	DEFINED 1,2,5,6
FOUNTAIN POWERBOAT I	COM NEW	35075530	57	13,400	SH	DEFINED 1
FOXHOLLOW TECHNOLOGI	COM	35166A10	11,245	328,903	SH	DEFINED 1,2,6
FPIC INS GROUP INC	COM	30256310	7,142	180,305	SH	DEFINED 1,2,5
FPL GROUP INC	COM	30257110	601,743	13,372,065	SH	DEFINED 1,2,5,6,7,8,1
FRANCE TELECOM	SPONSORED	35177Q10	728	31,236	SH	DEFINED 1,2
FRANKLIN BK CORP DEL	COM	35245110	8,012	402,993	SH	DEFINED 1,2
FRANKLIN COVEY CO	COM	35346910	140	25,566	SH	DEFINED 1,5
FRANKLIN ELEC INC	COM	35351410	19,574	368,342	SH	DEFINED 1,2,6
FRANKLIN RES INC	COM	35461310	478,770	4,527,375	SH	DEFINED 1,2,5,6,7,8,1

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FRANKLIN STREET PPTY	COM	35471R10	15,811	796,144	SH	DEFINED	1,2
FREDS INC	CL A	35610810	7,990	633,151	SH	DEFINED	1,2,5,6
FREEMONT-MCMORAN COP	CL B	35671D85	353,629	6,639,666	SH	DEFINED	1,2,5,6,7,8,1
FREESCALE SEMICONDUCTOR	COM CL A	35687M10	22,779	598,667	SH	DEFINED	1,2,5,6,7,8,1
FREESCALE SEMICONDUCTOR	CL B	35687M20	395,889	10,415,379	SH	DEFINED	1,2,5,6,7,8,1
FREIGHTCAR AMER INC	COM	35702310	15,854	299,124	SH	DEFINED	1,2,6
FREMONT GEN CORP	COM	35728810	18,307	1,308,577	SH	DEFINED	1,2,5,6
FREQUENCY ELECTRS INC	COM	35801010	138	10,700	SH	DEFINED	1
FRESENIUS MED CARE A	SPONSORED	35802910	283	6,538	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	566	32,576	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	21,430	2,668,737	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	157	18,790	SH	DEFINED	1
FRONTIER AIRLINES HO	COM	35905910	4,755	576,339	SH	DEFINED	1,2
FRONTIER FINL CORP W	COM	35907K10	15,950	614,890	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	70,417	2,649,261	SH	DEFINED	1,2,5,6,12
FSI INTL INC	COM	30263310	184	31,985	SH	DEFINED	1
FTD GROUP INC	COM	30267U10	11,555	747,868	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	15,729	627,634	SH	DEFINED	1,2,5,6
FUEL SYS SOLUTIONS INC	COM	35952W10	3,253	255,707	SH	DEFINED	1,2
FUELCELL ENERGY INC	COM	35952H10	5,776	759,054	SH	DEFINED	1,2,5,6
FULLER H B CO	COM	35969410	34,081	1,453,977	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	28,501	1,760,385	SH	DEFINED	1,2,5,12
FURNITURE BRANDS INT	COM	36092110	26,546	1,394,230	SH	DEFINED	1,2,5,13
FX ENERGY INC	COM	30269510	270	52,889	SH	DEFINED	1,5
G & K SVCS INC	CL A	36126810	12,291	337,398	SH	DEFINED	1,2,5,6
G B & T BANCSHARES I	COM	36146210	3,833	182,086	SH	DEFINED	1,2
GAIAM INC	CL A	36268Q10	2,179	168,805	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	42,237	1,583,691	SH	DEFINED	1,2,5,12,13
GALLAHER GROUP PLC	SPONSORED	36359510	1,141	17,435	SH	DEFINED	1
GAMCO INVESTORS INC	COM	36143810	4,441	116,682	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	40,347	871,797	SH	DEFINED	1,2,5,6,13
GAMESTOP CORP NEW	CL B	36467W20	14,108	315,538	SH	DEFINED	1,2,5,6
GANNETT INC	COM	36473010	388,195	6,830,811	SH	DEFINED	1,2,5,6,7,8,1
GAP INC DEL	COM	36476010	295,355	15,586,016	SH	DEFINED	1,2,5,6,7,8,1
GARDNER DENVER INC	COM	36555810	17,510	529,323	SH	DEFINED	1,2,5,6
GARMIN LTD	ORD	G3726010	34,195	701,001	SH	DEFINED	1,2,5,6,7,8,1
GARTNER INC	COM	36665110	27,754	1,577,811	SH	DEFINED	1,2,5,6,13
GASCO ENERGY INC	COM	36722010	2,923	1,082,512	SH	DEFINED	1,2,5
GATEWAY INC	COM	36762610	8,030	4,248,584	SH	DEFINED	1,2,5
GATX CORP	COM	36144810	28,649	692,511	SH	DEFINED	1,2,5,6,13
GAYLORD ENTMT CO NEW	COM	36790510	28,594	652,097	SH	DEFINED	1,2,6
GEHL CO	COM	36848310	4,660	173,995	SH	DEFINED	1
GEMPLUS INTL S A	ADR	36866Y10	48	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	12,993	3,913,661	SH	DEFINED	1,2,5,6
GENAERA CORP	COM	36867G10	45	111,482	SH	DEFINED	1,5
GENCO SHIPPING & TR	SHS	Y2685T10	390	17,217	SH	DEFINED	1,2
GENCORP INC	COM	36868210	10,615	826,689	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	68	43,866	SH	DEFINED	1,5
GENELABS TECHNOLOGIE	COM NEW	36870620	32	19,505	SH	DEFINED	1
GENENTECH INC	COM NEW	36871040	537,602	6,500,629	SH	DEFINED	1,2,5,6,7,8,1
GENERAL CABLE CORP D	COM	36930010	28,440	744,296	SH	DEFINED	1,2,5,6
GENERAL COMMUNICATIO	CL A	36938510	18,392	1,484,431	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	924,630	12,901,212	SH	DEFINED	1,2,5,6,7,8,1
GENERAL ELECTRIC CO	COM	36960410	10,602,054	300,341,468	SH	DEFINED	1,2,5,6,7,8,1
GENERAL GROWTH PPTYS	COM	37002110	273,064	5,730,621	SH	DEFINED	1,2,3,5,6,7,8
GENERAL MARITIME COR	SHS	Y2692M10	5,014	137,059	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	593,512	10,486,073	SH	DEFINED	1,2,5,6,7,8,1
GENERAL MTRS CORP	COM	37044210	2,846,627	85,587,096	SH	DEFINED	1,2,5,6,7,8,1
GENESCO INC	COM	37153210	15,825	459,100	SH	DEFINED	1,2,6
GENESEE & WYO INC	CL A	37155910	13,920	599,465	SH	DEFINED	1,2,6
GENESIS HEALTHCARE C	COM	37184D10	14,844	311,652	SH	DEFINED	1,2,5,6
GENESIS MICROCHIP IN	COM	37184C10	8,888	755,178	SH	DEFINED	1,2,5

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GENITOPE CORP	COM	37229P50	1,262	432,047	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	48,088	675,397	SH	DEFINED	1,2,6
GENOMIC HEALTH INC	COM	37244C10	2,318	160,295	SH	DEFINED	1
GEN-PROBE INC NEW	COM	36866T10	39,584	844,182	SH	DEFINED	1,2,5,6,12,13
GENTA INC	COM NEW	37245M20	1,072	1,373,919	SH	DEFINED	1,5
GENTEK INC	COM NEW	37245X20	6,196	224,405	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	36,253	2,551,261	SH	DEFINED	1,2,5,12,13
GENTIVA HEALTH SERVI	COM	37247A10	6,585	400,531	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	198,104	4,593,190	SH	DEFINED	1,2,5,6,7,8,1
GENVEC INC	COM	37246C10	59	52,744	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	456,341	13,034,587	SH	DEFINED	1,2,5,6,7,8,1
GENZYME CORP	COM	37291710	472,682	7,005,808	SH	DEFINED	1,2,5,6,7,8,1
GEO GROUP INC	COM	36159R10	7,536	178,366	SH	DEFINED	1,2,5
GEOGLOBAL RESOURCES	COM	37249T10	1,521	259,472	SH	DEFINED	1,6
GEORGIA GULF CORP	COM PAR \$0	37320020	38,416	1,401,021	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	4,912	327,930	SH	DEFINED	1,2
GERDAU S A	SPONSORED	37373710	10,581	780,920	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	223	15,838	SH	DEFINED	1,5
GERON CORP	COM	37416310	5,713	911,213	SH	DEFINED	1,2,6
GETTY IMAGES INC	COM	37427610	39,187	788,792	SH	DEFINED	1,2,5,6,7,8,1
GETTY RLTY CORP NEW	COM	37429710	8,320	284,138	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	8,337	365,965	SH	DEFINED	1,2,6
GFI GROUP INC	COM	36165220	9,397	169,956	SH	DEFINED	1,2,6
GIANT INDS INC	COM	37450810	18,960	233,503	SH	DEFINED	1,2,5,6
GIBALTAR INDS INC	COM	37468910	9,578	431,852	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	214	19,050	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	858,267	12,480,258	SH	DEFINED	1,2,5,6,7,8,1
GLACIER BANCORP INC	COM	37637Q10	16,544	484,180	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	3,552	161,375	SH	DEFINED	1
GLADSTONE INVT CORP	COM	37654610	2,197	150,501	SH	DEFINED	1
GLAMIS GOLD LTD	COM	37677510	7,058	179,012	SH	DEFINED	1,2
GLATFELTER	COM	37731610	12,382	913,830	SH	DEFINED	1,2,13
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	958,014	17,997,636	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 M	
GLENAYRE TECHNOLOGIE	COM	37789910	177	80,255	SH	DEFINED	1
GLENBOROUGH RLTY TR	COM	37803P10	23,759	923,410	SH	DEFINED	1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	28,360	1,144,468	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	7,149	473,752	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	519	25,330	SH	DEFINED	1,2
GLOBAL IMAGING SYSTE	COM	37934A10	18,408	834,089	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	12,953	832,441	SH	DEFINED	1,2,5,6
GLOBAL PMTS INC	COM	37940X10	61,851	1,405,386	SH	DEFINED	1,2,5,6,10
GLOBAL POWER EQUIPME	COM	37941P10	15	33,631	SH	DEFINED	1,5
GLOBAL SIGNAL INC	COM	37944Q10	8,606	170,150	SH	DEFINED	1,2,3,6
GLOBALSANTAFE CORP	SHS	G3930E10	64,934	1,298,931	SH	DEFINED	1,2,5,6,7,8,1
GLOBETEL COMMUNICATI	COM NEW	37958F20	28	54,660	SH	DEFINED	1
GLOBIX CORP	COM NEW	37957F20	279	60,100	SH	DEFINED	1
GMH CMNTYS TR	COM	36188G10	12,470	988,142	SH	DEFINED	1,2,3
GMX RES INC	COM	38011M10	3,251	103,573	SH	DEFINED	1,5
GOLD KIST INC	COM	38061410	17,197	825,189	SH	DEFINED	1,2

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GOLDEN TELECOM INC	COM	38122G10	9,783	323,402	SH	DEFINED	1,2
GOLDEN WEST FINL COR	COM	38131710	536,689	6,947,424	SH	DEFINED	1,2,5,6,7,8,1
GOLDMAN SACHS GROUP	COM	38141G10	2,235,182	13,212,641	SH	DEFINED	1,2,5,6,7,8,1
GOODMAN GLOBAL INC	COM	38239A10	4,188	313,688	SH	DEFINED	1,2
GOODRICH CORP	COM	38238810	121,974	3,010,211	SH	DEFINED	1,2,5,6,10,12
GOODRICH PETE CORP	COM NEW	38241040	5,364	178,086	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	60,118	4,146,080	SH	DEFINED	1,2,5,6,10,13
GOOGLE INC	CL A	38259P50	2,350,477	5,848,412	SH	DEFINED	1,2,5,6,7,8,1
GORMAN RUPP CO	COM	38308210	4,790	146,483	SH	DEFINED	1
GOTTSCHALKS INC	COM	38348510	119	13,192	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	2,641	292,743	SH	DEFINED	1,3,5
GP STRATEGIES CORP	COM	36225V10	176	23,557	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	13,662	1,030,324	SH	DEFINED	1,2,6
GRACO INC	COM	38410910	58,544	1,498,821	SH	DEFINED	1,2,5,6,12,13
GRAFTECH INTL LTD	COM	38431310	9,376	1,605,548	SH	DEFINED	1,2,5,6
GRAINGER W W INC	COM	38480210	139,459	2,080,860	SH	DEFINED	1,2,5,6,7,8,1
GRAMERCY CAP CORP	COM	38487110	7,375	292,527	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	42,926	804,620	SH	DEFINED	1,2,5,13
GRANT PRIDECO INC	COM	38821G10	113,384	2,981,437	SH	DEFINED	1,2,5,6,7,8,1
GRAPHIC PACKAGING CO	COM	38868810	4,145	1,132,441	SH	DEFINED	1,2,6
GRAY TELEVISION INC	COM	38937510	5,697	888,824	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	5,402	258,102	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	7,191	298,611	SH	DEFINED	1,2,5,6
GREAT NORTHN IRON OR	CTFS BEN I	39106410	991	9,588	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	45,301	1,460,393	SH	DEFINED	1,2,5,13
GREAT SOUTHN BANCORP	COM	39090510	5,000	177,920	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	4,828	403,704	SH	DEFINED	1,2,6
GREATBATCH INC	COM	39153L10	9,571	423,127	SH	DEFINED	1,2,5,6
GREATER BAY BANCORP	COM	39164810	37,832	1,341,086	SH	DEFINED	1,2,5,13
GREATER COMMUNITY BA	COM	39167M10	165	10,795	SH	DEFINED	1
GREEN MOUNTAIN PWR C	COM	39315410	271	8,108	SH	DEFINED	1,2
GREEN MTN COFFEE ROA	COM	39312210	2,403	65,306	SH	DEFINED	1,2
GREENBRIER COS INC	COM	39365710	5,244	180,755	SH	DEFINED	1,2,6
GREENE CNTY BANCSTAR	COM NEW	39436120	3,979	108,832	SH	DEFINED	1
GREENFIELD ONLINE IN	COM	39515010	260	25,050	SH	DEFINED	1
GREENHILL & CO INC	COM	39525910	16,626	248,080	SH	DEFINED	1,2,6
GREIF INC	CL A	39762410	28,071	350,407	SH	DEFINED	1,2,6
GREY WOLF INC	COM	39788810	23,200	3,473,058	SH	DEFINED	1,2,5,6
GRIFFON CORP	COM	39843310	10,749	450,331	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I	COM	39890510	47,605	954,017	SH	DEFINED	1,2
GROUPE CGI INC	CL A SUB V	39945C10	93	14,270	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	1,978	66,766	SH	DEFINED	1
GRUPO FINANCIERO GAL	SP ADR 10	39990910	281	43,036	SH	DEFINED	1,5
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	13,084	615,427	SH	DEFINED	1,2
GSI COMMERCE INC	COM	36238G10	7,421	500,071	SH	DEFINED	1,2,5,6
GTC BIOTHERAPEUTICS	COM	36238T10	15	12,085	SH	DEFINED	1
GTX INC DEL	COM	40052B10	1,339	144,927	SH	DEFINED	1,2,6
GUESS INC	COM	40161710	28,994	597,436	SH	DEFINED	1,2,6
GUITAR CTR MGMT INC	COM	40204010	20,634	461,827	SH	DEFINED	1,2,5,6
GULF ISLAND FABRICAT	COM	40230710	4,277	163,937	SH	DEFINED	1
GULFMARK OFFSHORE IN	COM	40262910	11,346	356,335	SH	DEFINED	1,2,5
GULFPORT ENERGY CORP	COM NEW	40263530	1,301	112,215	SH	DEFINED	1
GYMBOREE CORP	COM	40377710	28,841	683,754	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV	COM	40403010	4,400	180,387	SH	DEFINED	1,2
HAEMONETICS CORP	COM	40502410	20,339	434,589	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	13,211	516,878	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	1,232,411	43,318,490	SH	DEFINED	1,2,5,6,7,8,1
HALOZYME THERAPEUTIC	COM	40637H10	33	12,600	SH	DEFINED	1
HANA BIOSCIENCES INC	COM	40963P10	2,179	317,661	SH	DEFINED	1
HANCOCK FABRICS INC	COM	40990010	59	20,484	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	22,652	423,012	SH	DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	239	31,423	SH	DEFINED	1

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HANESBRANDS INC	COM	41034510	42,865	1,904,255	SH	DEFINED	1,2,5,6,7,8,1
HANGER ORTHOPEDIC GR	COM NEW	41043F20	179	27,253	SH	DEFINED	1,5
HANMI FINL CORP	COM	41049510	15,035	767,114	SH	DEFINED	1,2
HANOVER COMPRESSOR C	COM	41076810	46,533	2,553,975	SH	DEFINED	1,2,5,6,13
HANOVER INS GROUP IN	COM	41086710	41,924	939,364	SH	DEFINED	1,2,5,13
HANSEN NAT CORP	COM	41131010	28,866	888,731	SH	DEFINED	1,2,6,12
HANSON PLC NEW	SPONSORED	41134910	514	7,139	SH	DEFINED	1,2
HARBOR FLA BANCSHARE	COM	41190110	14,763	333,168	SH	DEFINED	1,2,5
HARKEN ENERGY CORP	COM NEW	41255230	55	95,871	SH	DEFINED	1
HARLAND JOHN H CO	COM	41269310	20,328	557,684	SH	DEFINED	1,2,5
HARLEY DAVIDSON INC	COM	41282210	465,262	7,414,538	SH	DEFINED	1,2,5,6,7,8,1
HARLEYSVILLE GROUP I	COM	41282410	16,025	457,989	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	9,047	450,103	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	143,645	1,721,537	SH	DEFINED	1,2,5,6,7,8,1
HARMONIC INC	COM	41316010	8,196	1,113,621	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD	SPONSORED	41321630	545	42,184	SH	DEFINED	1
HARRAHS ENTMT INC	COM	41361910	526,585	7,926,916	SH	DEFINED	1,2,5,6,7,8,1
HARRIS & HARRIS GROU	COM	41383310	4,882	397,546	SH	DEFINED	1
HARRIS CORP DEL	COM	41387510	148,395	3,335,462	SH	DEFINED	1,2,5,10,12,1
HARRIS INTERACTIVE I	COM	41454910	5,545	908,983	SH	DEFINED	1,2,6
HARSCO CORP	COM	41586410	59,716	769,043	SH	DEFINED	1,2,5,6,7,8,1
HARTE-HANKS INC	COM	41619610	42,999	1,631,849	SH	DEFINED	1,2,5,6,10,13
HARTFORD FINL SVCS G	COM	41651510	1,546,307	17,824,866	SH	DEFINED	1,2,5,6,7,8,1
HARTMARX CORP	COM	41711910	2,750	406,231	SH	DEFINED	1,2
HARVARD BIOSCIENCE I	COM	41690610	106	23,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	11,945	1,154,121	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	164,590	7,234,739	SH	DEFINED	1,2,5,6,7,8,1
HAVERTY FURNITURE IN	COM	41959610	5,246	328,888	SH	DEFINED	1
HAWAIIAN ELEC INDUST	COM	41987010	32,744	1,210,049	SH	DEFINED	1,2,5,13
HAWAIIAN HOLDINGS IN	COM	41987910	94	22,715	SH	DEFINED	1
HAWK CORP	CL A	42008910	181	14,000	SH	DEFINED	1
HAWKINS INC	COM	42026110	207	14,552	SH	DEFINED	1

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FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
HAYES LEMMERZ INTL I	COM NEW	42078130	132	59,460	SH	DEFINED	1,5
HCA INC	COM	40411910	565,684	11,338,623	SH	DEFINED	1,2,5,6,7,8,1
HCC INS HLDGS INC	COM	40413210	58,026	1,764,796	SH	DEFINED	1,2,5,6,13
HDFC BANK LTD	ADR REPS 3	40415F10	617	10,099	SH	DEFINED	5
HEADWATERS INC	COM	42210P10	21,606	925,311	SH	DEFINED	1,2,6
HEALTH CARE PPTY INV	COM	42191510	56,686	1,825,621	SH	DEFINED	1,2,3,5,6,7,8
HEALTH CARE REIT INC	COM	42217K10	22,241	555,888	SH	DEFINED	1,2,3,5
HEALTH MGMT ASSOC IN	CL A	42193310	136,608	6,536,276	SH	DEFINED	1,2,5,6,7,8,1
HEALTH NET INC	COM	42222G10	98,414	2,261,347	SH	DEFINED	1,2,5,6,7,8,1
HEALTHCARE RLTY TR	COM	42194610	31,247	813,505	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	9,645	383,339	SH	DEFINED	1,2,6
HEALTHEXTRAS INC	COM	42221110	10,221	361,021	SH	DEFINED	1,2,6
HEALTHSPRING INC	COM	42224N10	6,266	325,498	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	3,480	564,034	SH	DEFINED	1,2,5
HEALTHWAYS INC	COM	42224510	27,597	618,771	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	19,365	843,796	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	30,995	1,976,705	SH	DEFINED	1,2,5,6



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HEARTLAND FINL USA I	COM	42234Q10	5,338	207,851	SH	DEFINED	1,2
HEARTLAND PMT SYS IN	COM	42235N10	4,673	179,730	SH	DEFINED	1,2,6
HECLA MNG CO	COM	42270410	10,712	1,866,271	SH	DEFINED	1,2,5,6
HECTOR COMMUNICATION	COM	42273010	231	6,400	SH	DEFINED	1
HEICO CORP NEW	COM	42280610	12,636	368,397	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	634	21,832	SH	DEFINED	1,2
HEIDRICK & STRUGGLES	COM	42281910	10,902	302,829	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	456,036	10,876,133	SH	DEFINED	1,2,5,6,7,8,1
HELEN OF TROY CORP L	COM	G4388N10	963	54,830	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	35,924	1,075,557	SH	DEFINED	1,2,5,6,12
HELLENIC TELECOM ORG	SPONSORED	42332530	12,327	997,327	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	42,225	1,833,467	SH	DEFINED	1,2,5,6,12,13
HEMISPHERX BIOPHARMA	COM	42366C10	72	38,510	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	35,444	1,626,632	SH	DEFINED	1,2,5,6,13
HERBALIFE LTD	COM USD SH	G4412G10	2,054	54,213	SH	DEFINED	1,2,6
HERCULES INC	COM	42705610	139,137	8,822,908	SH	DEFINED	1,2,5,6,7,10,
HERCULES OFFSHORE IN	COM	42709310	9,143	294,448	SH	DEFINED	1,2,6
HERITAGE COMMERCE CO	COM	42692710	3,789	163,756	SH	DEFINED	1
HERITAGE PPTY INVT T	COM	42725M10	27,932	766,096	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	2,326	187,899	SH	DEFINED	1
HERSHA HOSPITALITY T	SH BEN INT	42782510	3,355	349,438	SH	DEFINED	1,3
HERSHEY CO	COM	42786610	258,702	4,840,072	SH	DEFINED	1,2,5,6,7,8,1
HESKA CORP	COM	42805E10	19	11,100	SH	DEFINED	1
HESS CORP	COM	42809H10	294,575	7,111,909	SH	DEFINED	1,2,5,6,10,12
HEWITT ASSOCS INC	COM	42822Q10	25,160	1,037,102	SH	DEFINED	1,2,5,8
HEWLETT PACKARD CO	COM	42823610	4,439,446	120,998,803	SH	DEFINED	1,2,5,6,7,8,1
HEXCEL CORP NEW	COM	42829110	17,970	1,269,947	SH	DEFINED	1,2,6
HI / FN INC	COM	42835810	99	21,020	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	18,332	700,219	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	136	19,362	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	24,616	1,717,807	SH	DEFINED	1,2,3,6
HIGHWOODS PTYS INC	COM	43128410	62,255	1,673,078	SH	DEFINED	1,2,3,5,13
HILB ROGAL & HOBBS C	COM	43129410	33,292	780,595	SH	DEFINED	1,2,5
HILLENBRAND INDS INC	COM	43157310	73,920	1,297,301	SH	DEFINED	1,2,5,6,7,8,1
HILTON HOTELS CORP	COM	43284810	273,724	9,828,527	SH	DEFINED	1,2,5,6,7,8,1
HITACHI LIMITED	ADR 10 COM	43357850	7,653	131,337	SH	DEFINED	1,2
HI-TECH PHARMACAL IN	COM	42840B10	1,821	144,088	SH	DEFINED	1
HITTITE MICROWAVE CO	COM	43365Y10	11,288	253,652	SH	DEFINED	1,2,6
HMS HLDGS CORP	COM	40425J10	319	25,297	SH	DEFINED	1
HNI CORP	COM	40425110	45,874	1,103,281	SH	DEFINED	1,2,5,6,10,12
HOLLIS-EDEN PHARMACE	COM	43590210	159	30,000	SH	DEFINED	1,5
HOLLY CORP	COM PAR \$0	43575830	38,867	896,992	SH	DEFINED	1,2,5,6
HOLLY ENERGY PARTNER	COM UT LTD	43576310	407	10,768	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	34,788	799,353	SH	DEFINED	1,2,5,6
HOME DEPOT INC	COM	43707610	2,365,576	65,221,274	SH	DEFINED	1,2,5,6,7,8,1
HOME FEDERAL BANCORP	COM	43709A10	858	55,200	SH	DEFINED	1
HOME PROPERTIES INC	COM	43730610	48,725	852,439	SH	DEFINED	1,2,3,5
HOME SOLUTIONS AMER	COM	43735510	2,342	427,330	SH	DEFINED	1
HOMEBANC CORP GA	COM	43738R10	5,573	906,204	SH	DEFINED	1,2
HONDA MOTOR LTD	AMERN SHS	43812830	18,431	548,047	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	3,567,222	87,218,145	SH	DEFINED	1,2,5,6,7,8,1
HOOKER FURNITURE COR	COM	43903810	1,932	131,783	SH	DEFINED	1
HOOPER HOLMES INC	COM	43910410	253	74,957	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	20,372	1,059,368	SH	DEFINED	1,2,5,13
HORIZON FINL CORP WA	COM	44041F10	5,412	181,262	SH	DEFINED	1,2,5
HORIZON HEALTH CORP	COM	44041Y10	3,011	197,160	SH	DEFINED	1
HORIZON LINES INC	COM	44044K10	5,292	316,908	SH	DEFINED	1,2,6
HORIZON OFFSHORE INC	COM NEW	44043J20	534	31,217	SH	DEFINED	1,2
HORMEL FOODS CORP	COM	44045210	57,946	1,610,499	SH	DEFINED	1,2,5,12,13
HORNBECK OFFSHORE SV	COM	44054310	13,322	397,677	SH	DEFINED	1,2,5,6
HOSPIRA INC	COM	44106010	185,130	4,837,461	SH	DEFINED	1,2,5,6,7,8,1
HOSPITALITY PTYS TR	COM SH BEN	44106M10	103,209	2,186,639	SH	DEFINED	1,2,3,5,10,13

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HOST HOTELS & RESORT	COM	44107P10	301,700	13,157,426	SH	DEFINED	1,2,3,5,6,7,8
HOT TOPIC INC	COM	44133910	12,246	1,099,295	SH	DEFINED	1,2,5,6
HOUSEVALUES INC	COM	44183Y10	559	95,704	SH	DEFINED	1
HOUSTON EXPL CO	COM	44212010	27,091	491,231	SH	DEFINED	1,2
HOVNANIAN ENTERPRISE	CL A	44248720	41,818	1,425,283	SH	DEFINED	1,2,5,6,13
HRPT PPTYS TR	COM SH BEN	40426W10	66,107	5,531,986	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	39,553	432,132	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	28,272	1,241,069	SH	DEFINED	1,2,6
HUBBELL INC	CL B	44351020	46,971	980,606	SH	DEFINED	1,2,5,6,12,13
HUDSON CITY BANCORP	COM	44368310	102,413	7,729,312	SH	DEFINED	1,2,5,6,7,8,1
HUDSON HIGHLAND GROU	COM	44379210	3,474	354,509	SH	DEFINED	1,2,5,6
HUGOTON RTY TR TEX	UNIT BEN I	44471710	1,543	58,569	SH	DEFINED	1,2,5,7,13
HUMAN GENOME SCIENCE	COM	44490310	26,927	2,333,382	SH	DEFINED	1,2,5,6,8
HUMANA INC	COM	44485910	439,995	6,657,518	SH	DEFINED	1,2,5,6,7,10,
HUNGARIAN TEL & CABL	COM	44554210	162	10,287	SH	DEFINED	1
HUNT J B TRANS SVCS	COM	44565810	35,358	1,702,383	SH	DEFINED	1,2,5,12,13
HUNTINGTON BANCSHARE	COM	44615010	162,033	6,771,144	SH	DEFINED	1,2,5,6,7,8,1
HUNTSMAN CORP	COM	44701110	21,046	1,156,375	SH	DEFINED	1,2
HURON CONSULTING GRO	COM	44746210	9,167	233,864	SH	DEFINED	1,2,6
HUTCHINSON TECHNOLOG	COM	44840710	8,963	426,007	SH	DEFINED	1,2,5
HUTTIG BLDG PRODS IN	COM	44845110	93	16,827	SH	DEFINED	1
HYDRIL	COM	44877410	19,506	347,952	SH	DEFINED	1,2,6
HYPERCOM CORP	COM	44913M10	5,059	746,226	SH	DEFINED	1,2
HYPERDYNAMICS CORP	COM	44895410	32	12,200	SH	DEFINED	1
HYPERION SOLUTIONS C	COM	44914M10	32,509	942,833	SH	DEFINED	1,2,5,6,12
HYTHIAM INC	COM	44919F10	1,865	258,268	SH	DEFINED	1
I D SYSTEMS INC	COM	44948910	2,943	124,553	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	3,298	176,091	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM NEW	44919P30	81,192	2,823,096	SH	DEFINED	1,2,5,6,7,8,1
IBERIABANK CORP	COM	45082810	9,099	149,159	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	34	17,200	SH	DEFINED	1,5

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ICICI BK LTD	ADR	45104G10	18,588	605,291	SH	DEFINED 1,2,4,5
ICONIX BRAND GROUP I	COM	45105510	8,377	520,298	SH	DEFINED 1,2,5
ICOS CORP	COM	44929510	26,774	1,068,376	SH	DEFINED 1,2,5,6
ICT GROUP INC	COM	44929Y10	3,663	116,390	SH	DEFINED 1,2
ICU MED INC	COM	44930G10	15,501	340,826	SH	DEFINED 1,2,6
IDACORP INC	COM	45110710	58,827	1,555,863	SH	DEFINED 1,2,5,6,13
IDENIX PHARMACEUTICA	COM	45166R20	2,669	275,145	SH	DEFINED 1,2,6
IDEX CORP	COM	45167R10	23,663	549,657	SH	DEFINED 1,2,5,12
IDEXX LABS INC	COM	45168D10	34,346	376,854	SH	DEFINED 1,2,5,6,12
IDT CORP	CL B	44894730	12,820	889,072	SH	DEFINED 1,2
I-FLOW CORP	COM NEW	44952030	4,020	334,413	SH	DEFINED 1,2
IGATE CORP	COM	45169U10	1,421	287,682	SH	DEFINED 1
IHOP CORP	COM	44962310	13,627	294,012	SH	DEFINED 1,2
IHS INC	CL A	45173410	12,164	379,164	SH	DEFINED 1,2,6
II VI INC	COM	90210410	8,735	350,537	SH	DEFINED 1,2,6
IKANOS COMMUNICATION	COM	45173E10	3,585	304,579	SH	DEFINED 1,6
IKON OFFICE SOLUTION	COM	45171310	221,734	16,498,062	SH	DEFINED 1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	587,482	13,084,236	SH	DEFINED 1,2,5,6,7,8,1

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ILLUMINA INC	COM	45232710	25,121	760,320	SH	DEFINED	1,2,6
IMATION CORP	COM	45245A10	32,496	809,366	SH	DEFINED	1,2,5,13
IMCLONE SYS INC	COM	45245W10	22,533	795,644	SH	DEFINED	1,2,5,12
IMERGENT INC	COM	45247Q10	180	12,707	SH	DEFINED	1,5
IMMERSSION CORP	COM	45252110	151	21,124	SH	DEFINED	1
IMMTECH PHARMACEUTIC	COM	45251910	92	19,200	SH	DEFINED	1,5
IMMUCOR INC	COM	45252610	27,879	1,244,025	SH	DEFINED	1,2,6
IMMUNOGEN INC	COM	45253H10	194	54,760	SH	DEFINED	1,5
IMMUNOMEDICS INC	COM	45290710	100	56,293	SH	DEFINED	1,5
IMPAC MTG HLDGS INC	COM	45254P10	12,060	1,287,132	SH	DEFINED	1,2,5
IMPERIAL CHEM INDS P	ADR NEW	45270450	564	18,845	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,200	35,779	SH	DEFINED	1,7
IMPERIAL SUGAR CO NE	COM NEW	45309620	4,977	159,943	SH	DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	1,016	15,151	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	156,123	5,860,462	SH	DEFINED	1,2,5,6,7,8,1
INCO LTD	COM	45325840	319	4,186	SH	DEFINED	1,2
INCYTE CORP	COM	45337C10	5,704	1,348,440	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	1,780	81,814	SH	DEFINED	1
INDEPENDENT BANK COR	COM	45383610	9,258	284,691	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	9,886	407,162	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	3,256	550,008	SH	DEFINED	1,5
INDIA FD INC	COM	45408910	5,455	123,563	SH	DEFINED	5,7
INDUS INTL INC	COM	45578L10	63	25,200	SH	DEFINED	1
INDYMAC BANCORP INC	COM	45660710	48,600	1,180,769	SH	DEFINED	1,2,5,8,10,13
ENERGY HLDGS L P	COM	45661Q10	432	12,553	SH	DEFINED	1,2
ENERGY L P	UNIT LTD P	45661510	1,094	40,166	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	210	17,775	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	14,102	342,864	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	3,606	268,877	SH	DEFINED	1
INFOCUS CORP	COM	45665B10	152	53,642	SH	DEFINED	1,2,5
INFORMATICA CORP	COM	45666Q10	16,605	1,221,860	SH	DEFINED	1,2,5,6
INFORTE CORP	COM	45677R10	54	13,074	SH	DEFINED	1
INFOSPACE INC	COM NEW	45678T20	12,272	665,497	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	27,488	575,899	SH	DEFINED	1,2,4,5
INFOUSA INC NEW	COM	45681830	6,775	816,208	SH	DEFINED	1,2,6
INFRASTRUCTURE SVCS INC	COM	45684P10	6,248	355,983	SH	DEFINED	1,2,6
ING GROEP N V	SPONSORED	45683710	5,658	128,644	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	270,766	7,129,182	SH	DEFINED	1,2,5,6,7,8,1
INGLES MKTS INC	CL A	45703010	8,065	305,721	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	39,855	2,080,106	SH	DEFINED	1,2,5,13
INLAND REAL ESTATE C	COM NEW	45746120	26,540	1,514,820	SH	DEFINED	1,2,3
INNKEEPERS USA TR	COM	4576J010	27,612	1,695,034	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	33	17,200	SH	DEFINED	1
INNOSPEC INC	COM	45768S10	11,215	377,613	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	36	11,000	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	6,079	418,344	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	69	33,483	SH	DEFINED	1,5
INPHONIC INC	COM	45772G10	2,626	331,521	SH	DEFINED	1,6
INPUT/OUTPUT INC	COM	45765210	11,581	1,166,226	SH	DEFINED	1,2,6
INSIGHT ENTERPRISES	COM	45765U10	17,587	853,338	SH	DEFINED	1,2,5,6
INSITE VISION INC	COM	45766010	37	23,200	SH	DEFINED	1,2
INSITUFORM TECHNOLOG	CL A	45766710	10,502	432,556	SH	DEFINED	1,2,6
INSMED INC	COM NEW	45766920	46	33,502	SH	DEFINED	1
INSPIRE PHARMACEUTIC	COM	45773310	324	63,585	SH	DEFINED	1,5
INSTEEL INDUSTRIES I	COM	45774W10	6,660	335,190	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	13,283	525,453	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	19,886	530,587	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	4,846	155,031	SH	DEFINED	1
INTEGRATED ALARM SVC	COM	45890M10	197	50,394	SH	DEFINED	1,5
INTEGRATED DEVICE TE	COM	45811810	49,375	3,072,468	SH	DEFINED	1,2,5,12,13
INTEGRATED ELECTRICA	COM	45811E30	2,968	187,729	SH	DEFINED	1,5
INTEGRATED SILICON S	COM	45812P10	264	47,469	SH	DEFINED	1,5

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INTEL CORP	COM	45814010	3,548,936	172,529,719	SH	DEFINED	1,2,5,6,7,8,1
INTER PARFUMS INC	COM	45833410	1,162	61,043	SH	DEFINED	1
INTER TEL INC	COM	45837210	7,956	368,163	SH	DEFINED	1,2
INTERACTIVE DATA COR	COM	45840J10	10,979	550,328	SH	DEFINED	1,2,5,6
INTERCHANGE FINL SVC	COM	45844710	5,896	260,649	SH	DEFINED	1,2
INTERCONTINENTAL HTL	SPONS ADR	45857P20	10,520	596,364	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	17,529	233,505	SH	DEFINED	1,2
INTERDIGITAL COMMUNI	COM	45866A10	34,595	1,014,517	SH	DEFINED	1,2,5,6
INTERFACE INC	CL A	45866510	11,321	878,982	SH	DEFINED	1,2,5,6
INTERGRAPH CORP	COM	45868310	20,973	489,111	SH	DEFINED	1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	90	14,900	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	11,038	447,230	SH	DEFINED	1,2
INTERMAGNETICS GEN C	COM	45877110	16,179	598,107	SH	DEFINED	1,2,6
INTERMEC INC	COM	45878610	19,220	729,121	SH	DEFINED	1,2,5,6
INTERMUNE INC	COM	45884X10	7,378	449,319	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	6,329	415,823	SH	DEFINED	1,5
INTERNATIONAL ASSETS	COM	45902810	299	12,800	SH	DEFINED	2
INTERNATIONAL BANCSH	COM	45904410	22,364	753,498	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	5,739,309	70,042,823	SH	DEFINED	1,2,5,6,7,8,1
INTERNATIONAL COAL G	COM	45928H10	6,673	1,581,379	SH	DEFINED	1,2,6
INTERNATIONAL DISPLA	COM	45941210	4,170	654,630	SH	DEFINED	1,5
INTERNATIONAL FLAVOR	COM	45950610	97,043	2,454,288	SH	DEFINED	1,2,5,6,7,8,1
INTERNATIONAL GAME T	COM	45990210	377,241	9,090,141	SH	DEFINED	1,2,5,6,7,8,1
INTERNATIONAL PWR PL	SPONSORED	46018M10	407	6,862	SH	DEFINED	1
INTERNATIONAL RECTIF	COM	46025410	44,766	1,284,912	SH	DEFINED	1,2,5,12,13
INTERNATIONAL SHIPHO	COM NEW	46032120	126	10,100	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	26,225	526,178	SH	DEFINED	1,2,5,13
INTERNET CAP GROUP I	COM NEW	46059C20	5,725	605,793	SH	DEFINED	1,2
INTERNET SEC SYS INC	COM	46060X10	26,224	944,683	SH	DEFINED	1,2,5
INTERPHARM HLDGS INC	COM	46058810	15	10,400	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
INTERPOOL INC	COM	46062R10	3,343	148,847	SH	DEFINED 1,2
INTERPUBLIC GROUP CO	COM	46069010	111,668	11,279,608	SH	DEFINED 1,2,5,6,7,8,1
INTERSIL CORP	CL A	46069S10	66,209	2,696,914	SH	DEFINED 1,2,5,6,7,8,1
INTERSTATE HOTELS &	COM	46088S10	1,025	95,043	SH	DEFINED 1,2
INTERTAPE POLYMER GR	COM	46091910	82	10,657	SH	DEFINED 2
INTERVEST BANCSHARES	CL A	46092710	3,647	83,731	SH	DEFINED 1,2
INTERVIDEO INC	COM	46114Y10	193	15,130	SH	DEFINED 1
INTERVOICE INC NEW	COM	46114Z10	4,366	688,713	SH	DEFINED 1,2,5,6
INTERWOVEN INC	COM NEW	46114T50	8,252	748,185	SH	DEFINED 1,2,5
INTEVAC INC	COM	46114810	4,742	282,250	SH	DEFINED 1,2,5
INTL PAPER CO	COM	46014610	983,327	28,395,230	SH	DEFINED 1,2,5,6,7,8,1
INTL SECS EXCHANGE H	CL A	46031W20	26,260	560,038	SH	DEFINED 1,2,6
INTRALASE CORP	COM	46116910	4,818	244,420	SH	DEFINED 1,6
INTROGEN THERAPEUTIC	COM	46119F10	58	12,855	SH	DEFINED 1
INTUIT	COM	46120210	350,892	10,934,635	SH	DEFINED 1,2,5,6,7,8,1
INTUITIVE SURGICAL I	COM NEW	46120E60	63,199	599,329	SH	DEFINED 1,2,5,12,13
INVACARE CORP	COM	46120310	13,209	561,621	SH	DEFINED 1,2,5
INVENTIV HEALTH INC	COM	46122E10	12,667	395,460	SH	DEFINED 1,2,6
INVERNESS MED INNOVA	COM	46126P10	14,083	405,148	SH	DEFINED 1,2,5,6

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INVESTMENT TECHNOLOG	COM	46145F10	23,209	518,639	SH	DEFINED	1,2,5,6
INVESTTOOLS INC	COM	46145P10	9,130	858,885	SH	DEFINED	1,2,5
INVESTORS BANCORP IN	COM	46146P10	11,336	752,202	SH	DEFINED	1,2,6
INVESTORS FINL SERVI	COM	46191510	58,062	1,347,780	SH	DEFINED	1,2,5,6,7,8,1
INVESTORS REAL ESTAT	SH BEN INT	46173010	7,486	767,015	SH	DEFINED	1,2,3,5
INVITROGEN CORP	COM	46185R10	73,337	1,156,554	SH	DEFINED	1,2,5,6,7,8,1
IOMEGA CORP	COM NEW	46203030	224	76,871	SH	DEFINED	1,5
ION MEDIA NETWORKS I	CL A	46205A10	29	35,781	SH	DEFINED	1
IONATRON INC	COM	46207010	1,930	401,296	SH	DEFINED	1,2,6
IOWA TELECOMM SERVIC	COM	46259420	10,552	533,210	SH	DEFINED	1,2
IPASS INC	COM	46261V10	5,727	1,223,703	SH	DEFINED	1,2,6
IPC HLDGS LTD	ORD	G4933P10	2,705	88,922	SH	DEFINED	1,2,5
IPCS INC	COM NEW	44980Y30	11,906	222,337	SH	DEFINED	1,2
IRELAND BK	SPONSORED	46267Q10	798	10,133	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	2,585	224,766	SH	DEFINED	1,2
IROBOT CORP	COM	46272610	2,837	141,444	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	62,721	1,460,660	SH	DEFINED	1,2,5,6,7,8,1
IRVINE SENSORS CORP	COM NEW	46366450	15	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	11,714	598,871	SH	DEFINED	1,2
ISHARES INC	MSCI TAIWA	46428673	282	22,000	SH	DEFINED	1
ISHARES INC	MSCI S KOR	46428677	10,129	219,000	SH	DEFINED	2
ISHARES INC	MSCI MALAY	46428683	146	19,000	SH	DEFINED	1
ISHARES TR	RUSSELL100	46428759	5,270	68,380	SH	DEFINED	1
ISHARES TR	RUSSELL 20	46428765	1,481	20,575	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	7,864	1,095,277	SH	DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	4,719	224,054	SH	DEFINED	1,2,5,6
ISTA PHARMACEUTICALS	COM NEW	45031X20	213	36,000	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	76,452	1,833,388	SH	DEFINED	1,2,5,6,7,8,1
ITC HLDGS CORP	COM	46568510	7,659	245,467	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	6,565	122,113	SH	DEFINED	1,2
ITRON INC	COM	46574110	21,345	382,527	SH	DEFINED	1,2,6
ITT CORP NEW	COM	45091110	246,329	4,804,547	SH	DEFINED	1,2,5,6,7,8,1
ITT EDUCATIONAL SERV	COM	45068B10	65,132	982,389	SH	DEFINED	1,2,5,6,12,13
IXIA	COM	45071R10	6,553	735,414	SH	DEFINED	1,2,6
IXYS CORP	COM	46600W10	4,415	526,194	SH	DEFINED	1,5,6
J & J SNACK FOODS CO	COM	46603210	7,935	255,139	SH	DEFINED	1,2
J ALEXANDER CORP	COM	46609610	164	18,800	SH	DEFINED	1
J CREW GROUP INC	COM	46612H40	1,653	54,960	SH	DEFINED	1,2
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	31,162	1,146,935	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	141,787	4,962,796	SH	DEFINED	1,2,5,6,7,8,1
JACK IN THE BOX INC	COM	46636710	37,872	725,793	SH	DEFINED	1,2,5
JACKSON HEWITT TAX S	COM	46820210	15,811	526,846	SH	DEFINED	1,2,6
JACLYN INC	COM	46977210	123	16,000	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	71	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	85,192	1,139,992	SH	DEFINED	1,2,5,6,7,8,1
JACUZZI BRANDS INC	COM	46986510	11,718	1,172,968	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	8,002	449,021	SH	DEFINED	1,2
JAMES HARDIE INDS N	SPONSORED	47030M10	251	9,005	SH	DEFINED	1
JAMES RIV GROUP INC	COM	47035910	4,447	151,517	SH	DEFINED	1,2,6
JAMES RIVER COAL CO	COM NEW	47035520	2,199	208,448	SH	DEFINED	1,2,6
JANUS CAP GROUP INC	COM	47102X10	118,153	5,991,550	SH	DEFINED	1,2,5,6,7,8,1
JARDEN CORP	COM	47110910	23,552	714,335	SH	DEFINED	1,2,6,10
JDA SOFTWARE GROUP I	COM	46612K10	7,296	473,151	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM	46612J10	82,177	37,523,530	SH	DEFINED	1,2,5,6,7,8,1
JEFFERIES GROUP INC	COM	47231910	45,275	1,588,593	SH	DEFINED	1,2,5,6,13
JER INVT TR INC	COM	46614H30	5,364	312,608	SH	DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	34,174	3,698,487	SH	DEFINED	1,2,5,6,13
JLG INDS INC	COM	46621010	25,593	1,291,930	SH	DEFINED	1,2,5,6,12
JO-ANN STORES INC	COM	47758P30	5,960	356,434	SH	DEFINED	1,2
JOHNSON & JOHNSON	COM	47816010	8,225,269	126,659,515	SH	DEFINED	1,2,5,6,7,8,1
JOHNSON CTLS INC	COM	47836610	358,119	4,991,904	SH	DEFINED	1,2,5,6,7,8,1
JONES APPAREL GROUP	COM	48007410	136,145	4,196,821	SH	DEFINED	1,2,5,6,7,8,1

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JONES LANG LASALLE I	COM	48020Q10	30,893	361,402	SH	DEFINED	1,2,5,6
JONES SODA CO	COM	48023P10	2,047	228,671	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	7,456	248,862	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	6,813	604,524	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	4,291	756,790	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	81,462	2,168,271	SH	DEFINED	1,2,5,6,7,8,1
JP MORGAN CHASE & CO	COM	46625H10	5,150,184	109,671,730	SH	DEFINED	1,2,5,6,7,8,1
JUNIPER NETWORKS INC	COM	48203R10	249,960	14,465,288	SH	DEFINED	1,2,5,6,7,8,1
JUPITERMEDIA CORP	COM	48207D10	2,647	305,690	SH	DEFINED	1,2,6
K & F INDS HLDGS INC	COM	48224110	4,886	260,156	SH	DEFINED	1,2,6
K TRON INTL INC	COM	48273010	303	4,800	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	12,521	528,319	SH	DEFINED	1,2,5,6
K2 INC	COM	48273210	10,839	924,042	SH	DEFINED	1,2
KADANT INC	COM	48282T10	7,515	305,968	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	647	14,596	SH	DEFINED	1,2
KAMAN CORP	COM	48354810	9,944	552,118	SH	DEFINED	1,2
KANBAY INTL INC	COM	48369P20	8,665	421,446	SH	DEFINED	1,2,6
KANSAS CITY LIFE INS	COM	48483610	4,075	89,475	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	29,199	1,069,167	SH	DEFINED	1,2,5,6,10
KAYDON CORP	COM	48658710	19,299	521,312	SH	DEFINED	1,2,5
KB HOME	COM	48666K10	102,031	2,329,485	SH	DEFINED	1,2,5,6,7,8,1
KEANE INC	COM	48666510	12,640	877,177	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	4,886	321,893	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	213	16,724	SH	DEFINED	1
KELLOGG CO	COM	48783610	353,019	7,128,818	SH	DEFINED	1,2,5,6,7,8,1
KELLWOOD CO	COM	48804410	17,099	593,086	SH	DEFINED	1,2,5
KELLY SVCS INC	CL A	48815220	10,995	401,149	SH	DEFINED	1,2,5,6,13
KEMET CORP	COM	48836010	14,527	1,800,116	SH	DEFINED	1,2,5,13
KENDLE INTERNATIONAL	COM	48880L10	5,595	174,737	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
KENEXA CORP	COM	48887910	5,447	215,972	SH	DEFINED 1,2,6
KENNAMETAL INC	COM	48917010	33,441	590,309	SH	DEFINED 1,2,5,13
KENSEY NASH CORP	COM	49005710	7,571	258,652	SH	DEFINED 1,2,6
KERYX BIOPHARMACEUTI	COM	49251510	6,787	573,747	SH	DEFINED 1,2,6
KEYCORP NEW	COM	49326710	456,204	12,184,924	SH	DEFINED 1,2,5,6,7,8,1
KEYNOTE SYS INC	COM	49330810	299	28,411	SH	DEFINED 1
KEYSPAN CORP	COM	49337W10	239,880	5,830,821	SH	DEFINED 1,2,5,6,7,8,1
KEYSTONE AUTOMOTIVE	COM	49338N10	8,765	230,527	SH	DEFINED 1,2,6
KFORCE INC	COM	49373210	8,790	736,780	SH	DEFINED 1,2,5,6
KILROY RLTY CORP	COM	49427F10	45,496	603,879	SH	DEFINED 1,2,3,5
KIMBALL INTL INC	CL B	49427410	10,377	537,656	SH	DEFINED 1,2,5
KIMBERLY CLARK CORP	COM	49436810	937,063	14,336,953	SH	DEFINED 1,2,5,6,7,8,1
KIMCO REALTY CORP	COM	49446R10	329,383	7,683,294	SH	DEFINED 1,2,3,5,6,7,8
KINDER MORGAN ENERGY	UT LTD PAR	49455010	8,066	183,822	SH	DEFINED 1,2,5
KINDER MORGAN INC KA	COM	49455P10	371,990	3,547,832	SH	DEFINED 1,2,5,6,7,8,1
KINDER MORGAN MANAGE	SHS	49455U10	2,971	70,365	SH	DEFINED 1,2,5
KINDRED HEALTHCARE I	COM	49458010	14,923	501,963	SH	DEFINED 1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	14,981	476,182	SH	DEFINED 1,2,5,12
KING PHARMACEUTICALS	COM	49558210	218,418	12,825,491	SH	DEFINED 1,2,5,6,7,10,
KINROSS GOLD CORP	COM NO PAR	49690240	735	58,694	SH	DEFINED 1,7,10,13

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KIRBY CORP	COM	49726610	14,281	455,836	SH	DEFINED	1,2,5,6
KIRKLANDS INC	COM	49749810	113	23,094	SH	DEFINED	1
KITE RLTY GROUP TR	COM	49803T10	12,033	706,162	SH	DEFINED	1,2,3
KKR FINL CORP	COM	48247630	31,094	1,267,080	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	232,883	5,236,857	SH	DEFINED	1,2,5,6,7,8,1
KMG AMER CORP	COM	48256310	162	22,100	SH	DEFINED	1
KNBT BANCORP INC	COM	48292110	7,598	472,503	SH	DEFINED	1,2
KNIGHT CAPITAL GROUP	CL A	49900510	34,273	1,883,135	SH	DEFINED	1,2,5,6
KNIGHT TRANSN INC	COM	49906410	20,288	1,196,950	SH	DEFINED	1,2,5,6
KNOLL INC	COM NEW	49890420	9,193	455,098	SH	DEFINED	1,2,6
KNOLOGY INC	COM	49918380	300	30,200	SH	DEFINED	1,2
KNOT INC	COM	49918410	5,625	254,165	SH	DEFINED	1,2
KOHL'S CORP	COM	50025510	754,668	11,624,588	SH	DEFINED	1,2,5,6,7,8,1
KOMAG INC	COM NEW	50045320	18,752	586,747	SH	DEFINED	1,2,5,6
KONINKLIJKE AHOLD N	SPON ADR N	50046730	743	70,119	SH	DEFINED	1,2
KONINKLIJKE PHILIPS	NY REG SH	50047230	3,089	88,233	SH	DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	59,265	759,513	SH	DEFINED	1,2,4,5
KOPIN CORP	COM	50060010	4,007	1,196,144	SH	DEFINED	1,2,5,6
KOPPERS HOLDINGS INC	COM	50060P10	2,582	136,108	SH	DEFINED	1
KOREA ELECTRIC PWR	SPONSORED	50063110	2,778	142,100	SH	DEFINED	1,2
KORN FERRY INTL	COM NEW	50064320	25,256	1,206,092	SH	DEFINED	1,2,5,13
KOS PHARMACEUTICALS	COM	50064810	10,282	208,061	SH	DEFINED	1,2,6
KOSAN BIOSCIENCES IN	COM	50064W10	328	67,912	SH	DEFINED	1,2,5
KRAFT FOODS INC	CL A	50075N10	234,480	6,575,446	SH	DEFINED	1,2,5,6,7,8,1
KRISPY KREME DOUGHNU	COM	50101410	7,360	908,649	SH	DEFINED	1,2,5,6
KROGER CO	COM	50104410	544,386	23,525,772	SH	DEFINED	1,2,5,6,7,8,1
KRONOS INC	COM	50105210	17,853	523,690	SH	DEFINED	1,2,5,6
KRONOS WORLDWIDE INC	COM	50105F10	1,428	49,585	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	23,356	776,985	SH	DEFINED	1,2,6
KT CORP	SPONSORED	48268K10	5,959	277,563	SH	DEFINED	1,2,7
KUBOTA CORP	ADR	50117320	842	20,583	SH	DEFINED	1,2
KULICKE & SOFFA INDS	COM	50124210	11,431	1,293,143	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	239	18,726	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	1,227	14,348	SH	DEFINED	1,2
KYPHON INC	COM	50157710	27,450	733,555	SH	DEFINED	1,2,5,6
L S B BANCSHARES N C	COM	50215810	177	10,400	SH	DEFINED	1
L-1 IDENTITY SOLUTIO	COM	50212A10	11,397	873,314	SH	DEFINED	1,2,6
L-3 COMMUNICATIONS H	COM	50242410	250,209	3,194,294	SH	DEFINED	1,2,5,6,7,8,1
LA Z BOY INC	COM	50533610	15,680	1,123,180	SH	DEFINED	1,2,5
LABOR READY INC	COM NEW	50540120	17,692	1,110,581	SH	DEFINED	1,2,5,6
LABORATORY CORP AMER	COM NEW	50540R40	247,319	3,771,827	SH	DEFINED	1,2,5,6,7,8,1
LABRANCHE & CO INC	COM	50544710	12,287	1,184,864	SH	DEFINED	1,2,5
LACLEDE GROUP INC	COM	50559710	12,649	394,288	SH	DEFINED	1,2,5
LADISH INC	COM NEW	50575420	5,599	193,866	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR N	50586140	759	23,565	SH	DEFINED	1
LAIDLAW INTL INC	COM	50730R10	24,244	887,074	SH	DEFINED	1,2,5,10
LAKELAND BANCORP INC	COM	51163710	3,752	262,764	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	6,197	263,603	SH	DEFINED	1,2
LAKELAND INDS INC	COM	51179510	127	10,433	SH	DEFINED	1
LAKES ENTMNT INC	COM	51206P10	3,325	344,199	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	210,197	4,637,046	SH	DEFINED	1,2,5,6,7,8,1
LAMAR ADVERTISING CO	CL A	51281510	57,857	1,083,270	SH	DEFINED	1,2,5,6,7,8,1
LAMSON & SESSIONS CO	COM	51369610	4,506	189,157	SH	DEFINED	1,5
LANCASTER COLONY COR	COM	51384710	25,824	576,939	SH	DEFINED	1,2,5,13
LANCE INC	COM	51460610	10,191	462,799	SH	DEFINED	1,2
LANDAMERICA FINL GRO	COM	51493610	25,929	394,123	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	8,767	172,755	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	322	29,811	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	8,113	269,075	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	40,756	954,470	SH	DEFINED	1,2,5,6
LAS VEGAS SANDS CORP	COM	51783410	105,189	1,538,973	SH	DEFINED	1,2,5,6,7,8,1
LASALLE HOTEL PPTYS	COM SH BEN	51794210	51,555	1,189,549	SH	DEFINED	1,2,3,5,6

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LASERCARD CORP	COM	51807U10	181	13,916	SH	DEFINED	1
LATTICE SEMICONDUCTO	COM	51841510	15,883	2,328,899	SH	DEFINED	1,2,5,13
LAUDER ESTEE COS INC	CL A	51843910	131,746	3,266,695	SH	DEFINED	1,2,5,6,7,8,1
LAUREATE EDUCATION I	COM	51861310	35,864	749,355	SH	DEFINED	1,2,5,6,12,13
LAWSON PRODS INC	COM	52077610	9,761	232,852	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078P10	15,539	2,143,355	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	4,660	163,104	SH	DEFINED	1
LAZARD LTD	SHS A	G5405010	1,595	39,895	SH	DEFINED	1,2
LCA-VISION INC	COM PAR \$.	50180330	11,684	282,826	SH	DEFINED	1,2,6
LEAP WIRELESS INTL I	COM NEW	52186330	18,474	380,991	SH	DEFINED	1,2,5,6
LEAPFROG ENTERPRISES	CL A	52186N10	3,616	455,999	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	36,242	1,750,826	SH	DEFINED	1,2,5,6,7,8,1
LEARNING TREE INTL I	COM	52201510	172	21,175	SH	DEFINED	1,2
LECG CORP	COM	52323410	5,280	281,476	SH	DEFINED	1,2,6
LEE ENTERPRISES INC	COM	52376810	26,833	1,063,098	SH	DEFINED	1,2,6,13
LEGG MASON INC	COM	52490110	340,138	3,372,378	SH	DEFINED	1,2,5,6,7,8,1
LEGGETT & PLATT INC	COM	52466010	139,899	5,589,245	SH	DEFINED	1,2,5,6,7,8,1
LEHMAN BROS HLDGS IN	COM	52490810	1,206,312	16,332,416	SH	DEFINED	1,2,5,6,7,8,1
LENNAR CORP	CL A	52605710	174,831	3,863,673	SH	DEFINED	1,2,5,6,7,8,1
LENNOX INTL INC	COM	52610710	13,265	579,277	SH	DEFINED	1,2,5
LENOX GROUP INC	COM	52626210	121	19,919	SH	DEFINED	1,5
LESCO INC OHIO	COM	52687210	100	12,290	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	76,401	2,919,394	SH	DEFINED	1,2,5,6,7,8,1
LEVEL 3 COMMUNICATIO	COM	52729N10	58,436	10,841,642	SH	DEFINED	1,2,5,6,12
LEVITT CORP	CL A	52742P10	5,267	447,903	SH	DEFINED	1,2,5
LEXICON GENETICS INC	COM	52887210	4,820	1,278,498	SH	DEFINED	1,2,5,6
LEXINGTON CORP PPTYS	COM	52904310	17,877	844,045	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	412,453	7,153,196	SH	DEFINED	1,2,5,6,7,8,1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
LG PHILIP LCD CO LTD	SPONS ADR	50186V10	272	16,380	SH	DEFINED	1,2
LHC GROUP INC	COM	50187A10	3,320	148,752	SH	DEFINED	1,2
LIBBEY INC	COM	52989810	342	30,575	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER A	53055510	103,077	4,004,547	SH	DEFINED	1,2,5,6,7,8,1
LIBERTY GLOBAL INC	COM SER C	53055530	44,214	1,764,310	SH	DEFINED	1,2,5,6,7,8,1
LIBERTY MEDIA HLDG C	INT COM SE	53071M10	179,105	8,788,257	SH	DEFINED	1,2,5,6,7,8,1
LIBERTY MEDIA HLDG C	CAP COM SE	53071M30	164,073	1,963,304	SH	DEFINED	1,2,5,6,7,8,1
LIBERTY PPTY TR	SH BEN INT	53117210	118,813	2,486,151	SH	DEFINED	1,2,3,5,6,7,8
LIFE TIME FITNESS IN	COM	53217R20	18,555	400,845	SH	DEFINED	1,2,6
LIFECCELL CORP	COM	53192710	19,152	594,428	SH	DEFINED	1,2,6
LIFECORE BIOMEDICAL	COM	53218710	182	12,875	SH	DEFINED	1
LIFEPPOINT HOSPITALS	COM	53219L10	31,622	895,300	SH	DEFINED	1,2,5,13
LIFETIME BRANDS INC	COM	53222Q10	2,453	132,455	SH	DEFINED	1
LIFEWAY FOODS INC	COM	53191410	159	23,200	SH	DEFINED	1
LIGAND PHARMACEUTICA	CL B	53220K20	771	76,757	SH	DEFINED	1,2
LIGHTBRIDGE INC	COM	53222610	5,207	444,298	SH	DEFINED	1,2
LILLY ELI & CO	COM	53245710	1,556,108	27,300,135	SH	DEFINED	1,2,5,6,7,8,1
LIMITED BRANDS INC	COM	53271610	252,314	9,524,861	SH	DEFINED	1,2,5,6,7,8,1
LIN TV CORP	CL A	53277410	5,062	650,704	SH	DEFINED	1,2,6
LINCARE HLDGS INC	COM	53279110	74,625	2,154,288	SH	DEFINED	1,2,5,6,7,8,1
LINCOLN EDL SVCS COR	COM	53353510	741	45,276	SH	DEFINED	1,2



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LINCOLN ELEC HLDGS I	COM	53390010	34,016	624,724	SH	DEFINED	1,2,5,12,13
LINCOLN NATL CORP	IN COM	53418710	549,866	8,857,374	SH	DEFINED	1,2,5,6,7,8,1
LINDSAY MFG CO	COM	53555510	5,531	192,376	SH	DEFINED	1,2,5
LINEAR TECHNOLOGY	CO COM	53567810	259,517	8,339,241	SH	DEFINED	1,2,5,6,7,8,1
LINN ENERGY LLC	UNIT 99/99	53602010	349	15,378	SH	DEFINED	1,2
LIONBRIDGE TECHNOLOG	COM	53625210	6,716	880,259	SH	DEFINED	1,2,6
LIQUIDITY SERVICES I	COM	53635B10	1,510	96,867	SH	DEFINED	1
LITHIA MTRS INC	CL A	53679710	5,965	241,300	SH	DEFINED	1,2,5
LITTELFUSE INC	COM	53700810	27,599	795,351	SH	DEFINED	1,2,6
LIVE NATION INC	COM	53803410	32,635	1,598,174	SH	DEFINED	1,2,5,6
LIVEPERSON INC	COM	53814610	205	38,189	SH	DEFINED	1
LIZ CLAIBORNE INC	COM	53932010	131,518	3,328,715	SH	DEFINED	1,2,5,6,7,8,1
LKQ CORP	COM	50188920	13,409	610,310	SH	DEFINED	1,2,6
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,931	72,363	SH	DEFINED	1,2
LOCKHEED MARTIN CORP	COM	53983010	6,888,928	80,047,964	SH	DEFINED	1,2,5,6,7,8,1
LODGENET ENTMT CORP	COM	54021110	8,055	426,666	SH	DEFINED	1,2
LODGIAN INC	COM PAR \$.	54021P40	5,054	380,562	SH	DEFINED	1,2
LOEWS CORP	COM	54042410	381,587	10,068,262	SH	DEFINED	1,2,5,6,10,12
LOEWS CORP	CAROLNA GP	54042420	196,140	3,541,064	SH	DEFINED	1,2,5,7,10
LOGILITY INC	COM	54140Y10	374	46,900	SH	DEFINED	1,2
LO-JACK CORP	COM	53945110	8,292	423,300	SH	DEFINED	1,2
LONE STAR STEAKHOUSE	COM	54230710	8,343	300,420	SH	DEFINED	1,2
LONE STAR TECHNOLOGI	COM	54231210	31,574	652,630	SH	DEFINED	1,2
LONGS DRUG STORES CO	COM	54316210	26,527	576,554	SH	DEFINED	1,2,5,6
LONGVIEW FIBRE CO	COM	54321310	27,818	1,369,009	SH	DEFINED	1,2,5,13
LOOKSMART LTD	COM NEW	54344250	59	20,160	SH	DEFINED	1
LORAL SPACE & COMMUN	COM	54388110	3,824	145,297	SH	DEFINED	1,2
LOUISIANA PAC CORP	COM	54634710	109,586	5,838,370	SH	DEFINED	1,2,5,6,7,8,1
LOWES COS INC	COM	54866110	3,039,825	108,333,034	SH	DEFINED	1,2,5,6,7,8,1
LSB INDS INC	COM	50216010	182	20,248	SH	DEFINED	1
LSI INDS INC	COM	50216C10	4,955	304,923	SH	DEFINED	1,2
LSI LOGIC CORP	COM	50216110	103,863	12,635,360	SH	DEFINED	1,2,5,6,7,8,1
LTC PPTYS INC	COM	50217510	10,810	445,769	SH	DEFINED	1,2,3,5
LTX CORP	COM	50239210	4,414	880,969	SH	DEFINED	1,2,5,6
LUBRIZOL CORP	COM	54927110	136,194	2,978,217	SH	DEFINED	1,2,5,10,13
LUBYS INC	COM	54928210	4,430	448,881	SH	DEFINED	1,2
LUCENT TECHNOLOGIES	COM	54946310	268,931	114,927,960	SH	DEFINED	1,2,5,6,7,8,1
LUFKIN INDS INC	COM	54976410	10,833	204,704	SH	DEFINED	1,2
LUMINENT MTG CAP INC	COM	55027830	10,382	1,008,972	SH	DEFINED	1,2,5
LUMINEX CORP DEL	COM	55027E10	11,087	608,165	SH	DEFINED	1,2,5
LUXOTTICA GROUP S P	SPONSORED	55068R20	15,633	531,191	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	223	25,096	SH	DEFINED	1
LYONDELL CHEMICAL CO	COM	55207810	159,655	6,293,043	SH	DEFINED	1,2,5,6,7,8,1
M & F WORLDWIDE CORP	COM	55254110	3,013	204,947	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	252,506	2,104,919	SH	DEFINED	1,2,5,6,7,8,1
M D C HLDGS INC	COM	55267610	37,832	814,474	SH	DEFINED	1,2,5,13
M/I HOMES INC	COM	55305B10	6,719	190,072	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	5,380	235,019	SH	DEFINED	1
MACDERMID INC	COM	55427310	15,786	483,925	SH	DEFINED	1,2,5
MACERICH CO	COM	55438210	150,767	1,974,420	SH	DEFINED	1,2,3,5,6,7,8
MAC-GRAY CORP	COM	55415310	123	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	80,837	1,560,552	SH	DEFINED	1,2,3,5,13
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	873	28,006	SH	DEFINED	1,2
MACRONIX INTL LTD	SPONS ADR	55610376	61	19,529	SH	DEFINED	1
MACROVISION CORP	COM	55590410	31,012	1,309,079	SH	DEFINED	1,2,5,6,13
MADDEN STEVEN LTD	COM	55626910	20,822	530,627	SH	DEFINED	1,2,5,6
MAF BANCORP INC	COM	55261R10	24,757	599,589	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	29,347	688,896	SH	DEFINED	1,2,6
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	558	24,789	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	3,390	91,875	SH	DEFINED	1,2,5
MAGMA DESIGN AUTOMAT	COM	55918110	5,987	657,860	SH	DEFINED	1,2,6
MAGNA ENTMT CORP	CL A	55921110	2,751	586,551	SH	DEFINED	1,6

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MAGNA INTL INC	CL A	55922240	880	12,056	SH	DEFINED	1,2
MAGNETEK INC	COM	55942410	142	41,166	SH	DEFINED	1,5
MAGUIRE PPTYS INC	COM	55977510	38,100	935,204	SH	DEFINED	1,2,3,5
MAHANAGAR TEL NIGAM	SPONS ADR	55977840	68	10,229	SH	DEFINED	5
MAIDENFORM BRANDS IN	COM	56030510	7,758	401,966	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	4,880	287,559	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	29	21,650	SH	DEFINED	1
MAKITA CORP	ADR NEW	56087730	349	11,729	SH	DEFINED	1,2
MANAGEMENT NETWORK G	COM	56169310	27	16,180	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	20,781	860,847	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	28,506	636,447	SH	DEFINED	1,2,5,6,12
MANNATECH INC	COM	56377110	10,943	617,555	SH	DEFINED	1,2,6
MANNKIND CORP	COM	56400P20	8,202	431,682	SH	DEFINED	1,2,6
MANOR CARE INC NEW	COM	56405510	158,880	3,039,020	SH	DEFINED	1,2,5,6,10,12
MANPOWER INC	COM	56418H10	194,538	3,175,091	SH	DEFINED	1,2,5,6,7,8,1
MANTECH INTL CORP	CL A	56456310	15,689	475,293	SH	DEFINED	1,2,6
MANULIFE FINL CORP	COM	56501R10	9,542	295,797	SH	DEFINED	1,2,5,13,14
MAPINFO CORP	COM	56510510	4,335	337,860	SH	DEFINED	1,2,5
MARATHON OIL CORP	COM	56584910	967,432	12,580,395	SH	DEFINED	1,2,5,6,7,8,1
MARCHEX INC	CL B	56624R10	4,555	296,914	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	7,489	326,020	SH	DEFINED	1,2
MARINE PRODS CORP	COM	56842710	1,912	196,672	SH	DEFINED	1,2,6
MARINEMAX INC	COM	56790810	6,101	239,723	SH	DEFINED	1,2,6
MARINER ENERGY INC	COM	56845T30	20,781	1,131,238	SH	DEFINED	1,2,5
MARITRANS INC	COM	57036310	6,169	168,555	SH	DEFINED	1
MARKEL CORP	COM	57053510	55,848	135,996	SH	DEFINED	1,2,5,12
MARKETAXESS HLDGS IN	COM	57060D10	4,409	421,070	SH	DEFINED	1,6

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
MARKWEST ENERGY PART UNIT LTD P		57075910	642	13,101	SH	DEFINED 1,2
MARKWEST HYDROCARBON	COM	57076210	2,843	101,520	SH	DEFINED 1,2
MARLIN BUSINESS SVCS	COM	57115710	2,794	133,677	SH	DEFINED 1,2
MARRIOTT INTL INC NE	CL A	57190320	398,424	10,311,191	SH	DEFINED 1,2,5,6,7,8,1
MARSH & MCLENNAN COS	COM	57174810	416,941	14,811,414	SH	DEFINED 1,2,5,6,7,8,1
MARSHALL & ILSLEY CO	COM	57183410	305,952	6,350,181	SH	DEFINED 1,2,5,6,7,8,1
MARTEK BIOSCIENCES C	COM	57290110	16,449	764,718	SH	DEFINED 1,2,5,6,13
MARTEN TRANS LTD	COM	57307510	3,722	217,783	SH	DEFINED 1
MARTHA STEWART LIVIN	CL A	57308310	6,567	369,742	SH	DEFINED 1,2,6
MARTIN MARIETTA MATL	COM	57328410	114,506	1,353,184	SH	DEFINED 1,2,5,6,7,8,1
MARVEL ENTERTAINMENT	COM	57383T10	23,900	990,068	SH	DEFINED 1,2,5,6
MARVELL TECHNOLOGY G	ORD	G5876H10	48,254	2,491,192	SH	DEFINED 1,2,5,6,7,8,1
MASCO CORP	COM	57459910	317,952	11,595,610	SH	DEFINED 1,2,5,6,7,8,1
MASSBANK CORP READ M	COM	57615210	226	6,931	SH	DEFINED 1,2
MASSEY ENERGY CORP	COM	57620610	23,684	1,131,046	SH	DEFINED 1,2,5,6,7,8,1
MASTEC INC	COM	57632310	7,187	649,224	SH	DEFINED 1,2,5
MASTERCARD INC	COM	57636Q10	35,385	502,990	SH	DEFINED 1,2,5
MATERIAL SCIENCES CO	COM	57667410	1,898	190,568	SH	DEFINED 1
MATRIA HEALTHCARE IN	COM NEW	57681720	9,662	347,681	SH	DEFINED 1,2,5,6
MATRIX SVC CO	COM	57685310	3,161	241,463	SH	DEFINED 1,5
MATSUSHITA ELEC INDL	ADR	57687920	3,313	156,775	SH	DEFINED 1,2
MATTEL INC	COM	57708110	204,294	10,370,266	SH	DEFINED 1,2,5,6,7,8,1

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MATTHEWS INTL CORP	CL A	57712810	23,250	631,954	SH	DEFINED	1,2,5,6
MATTSON TECHNOLOGY I	COM	57722310	5,642	679,778	SH	DEFINED	1,2,6
MAUI LD & PINEAPPLE	COM	57734510	1,741	58,667	SH	DEFINED	1,2
MAVERICK TUBE CORP	COM	57791410	37,316	575,603	SH	DEFINED	1,2,5,6
MAX RE CAPITAL LTD H	SHS	G6052F10	1,369	59,631	SH	DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	239,433	8,526,818	SH	DEFINED	1,2,5,6,7,8,1
MAXIMUS INC	COM	57793310	8,638	330,959	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	4,082	200,671	SH	DEFINED	1
MXYGEN INC	COM	57777610	3,899	469,244	SH	DEFINED	1,2,6
MB FINANCIAL INC NEW	COM	55264U10	19,026	516,018	SH	DEFINED	1,2
MBIA INC	COM	55262C10	260,010	4,231,940	SH	DEFINED	1,2,5,6,7,8,1
MBT FINL CORP	COM	57887710	3,570	240,548	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	96,421	3,941,981	SH	DEFINED	1,2,5,7,10,12
MCCLATCHY CO	CL A	57948910	32,824	777,996	SH	DEFINED	1,2,5,6,7,8,1
MCCORMICK & CO INC	COM NON VT	57978020	146,022	3,844,702	SH	DEFINED	1,2,5,6,7,8,1
MCCORMICK & SCHMICKS	COM	57979310	3,379	150,233	SH	DEFINED	1
MCDATA CORP	CL A	58003120	16,269	3,234,296	SH	DEFINED	1,2,5,13
MCDERMOTT INTL INC	COM	58003710	6,762	161,779	SH	DEFINED	1,2,5,12
MCDONALDS CORP	COM	58013510	1,737,727	44,420,416	SH	DEFINED	1,2,5,6,7,8,1
MCG CAPITAL CORP	COM	58047P10	14,700	900,164	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	7,739	302,324	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	742,998	12,803,691	SH	DEFINED	1,2,5,6,7,8,1
MCKESSON CORP	COM	58155Q10	670,557	12,719,217	SH	DEFINED	1,2,5,6,7,8,1
MCMORAN EXPLORATION	COM	58241110	6,215	350,334	SH	DEFINED	1,2,6
MDU RES GROUP INC	COM	55269010	73,901	3,308,029	SH	DEFINED	1,2,5,12,13
MEADOWBROOK INS GROU	COM	58319P10	3,144	279,250	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	131,076	4,944,386	SH	DEFINED	1,2,5,6,7,8,1
MEASUREMENT SPECIALT	COM	58342110	3,822	204,949	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	89	48,118	SH	DEFINED	1,2,5
MEDALLION FINL CORP	COM	58392810	1,865	169,057	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	21,844	2,032,037	SH	DEFINED	1,2,5,6
MEDCATH CORP	COM	58404W10	7,574	251,728	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	493,910	8,216,768	SH	DEFINED	1,2,5,6,7,8,1
MEDIA GEN INC	CL A	58440410	18,137	480,829	SH	DEFINED	1,2,6,13
MEDIACOM COMMUNICATI	CL A	58446K10	6,773	951,200	SH	DEFINED	1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	2,761	102,683	SH	DEFINED	1
MEDICAL PPTYS TRUST	COM	58463J30	11,628	868,446	SH	DEFINED	1,2,3
MEDICAL STAFFING NET	COM	58463F10	213	34,300	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	18,006	798,153	SH	DEFINED	1,2,5,6
MEDICIS PHARMACEUTIC	CL A NEW	58469030	40,461	1,250,720	SH	DEFINED	1,2,5,6,13
MEDIFAST INC	COM	58470H10	1,233	142,079	SH	DEFINED	1
MEDIMMUNE INC	COM	58469910	199,776	6,825,288	SH	DEFINED	1,2,5,6,7,8,1
MEDIS TECHNOLOGIES L	COM	58500P10	6,426	260,056	SH	DEFINED	1,2,6
MEDTRONIC INC	COM	58505510	1,590,380	34,245,915	SH	DEFINED	1,2,5,6,7,8,1
MELLON FINL CORP	COM	58551A10	432,867	11,070,773	SH	DEFINED	1,2,5,6,7,8,1
MEMC ELECTR MATLS IN	COM	55271510	114,585	3,128,176	SH	DEFINED	1,2,5,6,7,8,1
MENS WEARHOUSE INC	COM	58711810	28,683	770,837	SH	DEFINED	1,2,5
MENTOR CORP MINN	COM	58718810	47,474	942,128	SH	DEFINED	1,2,5,6,12
MENTOR GRAPHICS CORP	COM	58720010	23,569	1,673,946	SH	DEFINED	1,2,5,13
MERCANTILE BANK CORP	COM	58737610	4,652	117,615	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	85,611	2,360,384	SH	DEFINED	1,2,5,6,7,8,1
MERCER INTL INC	COM	58805610	3,658	387,520	SH	DEFINED	1
MERCK & CO INC	COM	58933110	3,037,419	72,492,092	SH	DEFINED	1,2,5,6,7,8,1
MERCURY COMPUTER SYS	COM	58937810	5,180	437,141	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	47,325	953,942	SH	DEFINED	1,2,5,12,13
MEREDITH CORP	COM	58943310	46,369	939,968	SH	DEFINED	1,2,5,6,10,13
MERGE TECHNOLOGIES I	COM	58998110	1,962	285,225	SH	DEFINED	1,2,5
MERIDIAN BIOSCIENCE	COM	58958410	6,886	292,892	SH	DEFINED	1,2,6
MERIDIAN GOLD INC	COM	58997510	3,165	127,319	SH	DEFINED	1,2,7,12
MERIDIAN RESOURCE CO	COM	58977Q10	4,060	1,326,828	SH	DEFINED	1,2,5
MERIT MED SYS INC	COM	58988910	7,793	573,849	SH	DEFINED	1,2
MERITAGE HOMES CORP	COM	59001A10	33,661	808,964	SH	DEFINED	1,2,5,6

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MERIX CORP	COM	59004910	296	30,803	SH	DEFINED	1,2,5
MERRILL LYNCH & CO I	COM	59018810	6,434,783	82,265,191	SH	DEFINED	1,2,5,6,7,8,1
MESA AIR GROUP INC	COM	59047910	4,234	545,675	SH	DEFINED	1
MET PRO CORP	COM	59087630	166	12,664	SH	DEFINED	1
METABASIS THERAPEUTI	COM	59101M10	809	143,904	SH	DEFINED	1
METAL MGMT INC	COM NEW	59109720	11,781	423,159	SH	DEFINED	1,2,6
METASOLV INC	COM	59139P10	166	54,836	SH	DEFINED	1
METHODE ELECTRS INC	COM	59152020	5,771	606,828	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	1,307,078	23,060,654	SH	DEFINED	1,2,5,6,7,8,1
METRETEK TECHNOLOGIE	COM	59159Q10	2,491	208,641	SH	DEFINED	1,2
METRO ONE TELECOMMUN	OM NEW	59163F20	52	19,932	SH	DEFINED	1,5
METROCORP BANCSHARES	COM	59165010	1,477	65,116	SH	DEFINED	1
METROLOGIC INSTRS IN	COM	59167610	5,338	293,952	SH	DEFINED	1,2,6
METSO CORP	SPONSORED	59267110	244	6,639	SH	DEFINED	1
METTLER TOLEDO INTER	COM	59268810	90,223	1,363,911	SH	DEFINED	1,2,5,6,10,12
MFA MTG INVTS INC	COM	55272X10	9,650	1,295,316	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	10,620	327,965	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	20,706	1,203,143	SH	DEFINED	1,2,5,6
MGIC INVT CORP WIS	COM	55284810	149,344	2,490,319	SH	DEFINED	1,2,5,6,7,8,1
MGM MIRAGE	COM	55295310	67,672	1,713,656	SH	DEFINED	1,2,5,6,7,8,1
MGP INGREDIENTS INC	COM	55302G10	2,359	110,894	SH	DEFINED	1
MICHAELS STORES INC	COM	59408710	144,080	3,309,132	SH	DEFINED	1,2,5,6,7,8,1
MICREL INC	COM	59479310	20,803	2,167,003	SH	DEFINED	1,2,5,6,13
MICRO LINEAR CORP	COM	59485010	35	12,300	SH	DEFINED	1
MICROCHIP TECHNOLOGY	COM	59501710	143,295	4,419,949	SH	DEFINED	1,2,5,6,7,8,1
MICRON TECHNOLOGY IN	COM	59511210	467,799	26,885,023	SH	DEFINED	1,2,5,6,7,8,1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
MICROS SYS INC	COM	59490110	33,139	677,409	SH	DEFINED	1,2,6
MICROSEMI CORP	COM	59513710	22,733	1,206,004	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	7,079,357	258,843,024	SH	DEFINED	1,2,5,6,7,8,1
MICROSTRATEGY INC	CL A NEW	59497240	27,169	266,811	SH	DEFINED	1,2,5,6
MICROTEK MEDICAL HLD	COM	59515B10	148	42,533	SH	DEFINED	1,5
MICROTUNE INC DEL	COM	59514P10	3,371	693,538	SH	DEFINED	1,2,5
MICROVISION INC DEL	COM	59496010	30	21,210	SH	DEFINED	1
MID-AMER APT CMNTYS	COM	59522J10	36,897	602,696	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	6,700	323,965	SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	9,114	118,272	SH	DEFINED	1,2,6
MIDDLESEX WATER CO	COM	59668010	292	15,174	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	10,886	251,287	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	9,964	364,188	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	3,557	405,144	SH	DEFINED	1,2
MIDWEST AIR GROUP IN	COM	59791110	167	21,189	SH	DEFINED	1
MIDWEST BANC HOLDING	COM	59825110	6,043	247,448	SH	DEFINED	1,2,6
MILACRON INC	COM	59870910	74	82,681	SH	DEFINED	1,2,5,6
MILLEA HOLDINGS INC	ADR	60032R10	11,995	131,963	SH	DEFINED	1,2
MILLENNIUM CELL INC	COM	60038B10	16	14,948	SH	DEFINED	1
MILLENNIUM PHARMACEU	COM	59990210	60,570	6,093,595	SH	DEFINED	1,2,5,6,7,8,1
MILLER HERMAN INC	COM	60054410	49,182	1,437,661	SH	DEFINED	1,2,5,6,12,13
MILLER INDS INC TENN	COM NEW	60055120	2,134	116,791	SH	DEFINED	1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	895	21,868	SH	DEFINED	1,5

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MILLIPORE CORP	COM	60107310	90,002	1,468,225	SH	DEFINED	1,2,5,6,7,8,1
MILLS CORP	COM	60114810	23,375	1,398,843	SH	DEFINED	1,2,3,5,6
MINDSPEED TECHNOLOGI	COM	60268210	2,295	1,326,728	SH	DEFINED	1,2,5
MINE SAFETY APPLIANC	COM	60272010	27,439	769,905	SH	DEFINED	1,2,5,6,13
MINERALS TECHNOLOGIE	COM	60315810	56,632	1,060,530	SH	DEFINED	1,2,5,13
MIPS TECHNOLOGIES IN	COM	60456710	4,159	616,142	SH	DEFINED	1
MIRANT CORP NEW	COM	60467R10	57,604	2,109,269	SH	DEFINED	1,2,5
MISSION WEST PPTYS I	COM	60520310	280	24,531	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	23,677	1,848,325	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	1,467	5,814	SH	DEFINED	1,2
MIVA INC	COM	55311R10	4,415	1,337,800	SH	DEFINED	1,5
MKS INSTRUMENT INC	COM	55306N10	23,619	1,162,912	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	13,989	492,405	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	64,484	1,707,286	SH	DEFINED	1,2,4,5
MOBILITY ELECTRONICS	COM	60741U10	1,964	353,288	SH	DEFINED	1,2
MOBIUS MGMT SYSTEMS	COM	60692510	127	18,840	SH	DEFINED	1
MOCON INC	COM	60749410	100	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	25,604	1,052,366	SH	DEFINED	1,2,5,6,13
MODTECH HLDGS INC	COM	60783C10	82	14,767	SH	DEFINED	1
MOHAWK INDS INC	COM	60819010	86,162	1,157,310	SH	DEFINED	1,2,5,6,7,8,1
MOLDFLOW CORP	COM	60850710	157	13,200	SH	DEFINED	1
MOLECULAR DEVICES CO	COM	60851C10	8,215	444,295	SH	DEFINED	1,2,6
MOLEX INC	COM	60855410	129,222	3,315,946	SH	DEFINED	1,2,5,6,10,12
MOLEX INC	CL A	60855420	3,344	101,597	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	10,583	299,288	SH	DEFINED	1,2,6
MOLSON COORS BREWING	CL B	60871R20	88,270	1,281,128	SH	DEFINED	1,2,5,6,10,12
MOMENTA PHARMACEUTIC	COM	60877T10	4,161	307,742	SH	DEFINED	1,2,5,6
MONACO COACH CORP	COM	60886R10	6,910	620,332	SH	DEFINED	1,2
MONARCH CASINO & RES	COM	60902710	4,788	246,907	SH	DEFINED	1,2
MONEYGRAM INTL INC	COM	60935Y10	38,133	1,312,226	SH	DEFINED	1,2,5,6,12,13
MONMOUTH REAL ESTATE	CL A	60972010	123	15,370	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	2,792	1,824,826	SH	DEFINED	1,2
MONOLITHIC PWR SYS I	COM	60983910	4,084	431,742	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	5,698	167,527	SH	DEFINED	1,5,6
MONSANTO CO NEW	COM	61166W10	830,323	17,662,680	SH	DEFINED	1,2,5,6,7,8,1
MONSTER WORLDWIDE IN	COM	61174210	121,491	3,357,043	SH	DEFINED	1,2,5,6,7,8,1
MONTPELLIER RE HOLDIN	SHS	G6218510	2,627	135,477	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	441,094	6,746,621	SH	DEFINED	1,2,5,6,7,8,1
MOOG INC	CL A	61539420	20,933	603,958	SH	DEFINED	1,2
MORGAN STANLEY	COM NEW	61744644	7,992,570	109,622,414	SH	DEFINED	1,2,5,6,7,8,1
MORGAN STANLEY INDIA	COM	61745C10	4,460	96,329	SH	DEFINED	7
MORGANS HOTEL GROUP	COM	61748W10	2,600	208,027	SH	DEFINED	1
MORNINGSTAR INC	COM	61770010	7,801	211,422	SH	DEFINED	1,2,6
MORTGAGEIT HLDGS INC	COM	61915Q10	5,961	423,337	SH	DEFINED	1,2
MORTONS RESTAURANT G	COM	61943010	1,424	92,417	SH	DEFINED	1
MOSAIC CO	COM	61945A10	23,397	1,384,457	SH	DEFINED	1,2,5
MOSYS INC	COM	61971810	1,569	233,155	SH	DEFINED	1
MOTHERS WK INC	COM	61990310	669	13,906	SH	DEFINED	1,2
MOTOROLA INC	COM	62007610	1,927,138	77,085,517	SH	DEFINED	1,2,5,6,7,8,1
MOVADO GROUP INC	COM	62458010	8,576	337,384	SH	DEFINED	1,2
MOVE INC COM	COM	62458M10	10,307	2,099,094	SH	DEFINED	1,2,5,6
MOVIE GALLERY INC	COM	62458110	67	34,386	SH	DEFINED	1
MPS GROUP INC	COM	55340910	38,685	2,560,193	SH	DEFINED	1,2,5,13
MRO SOFTWARE INC	COM	55347W10	9,716	378,513	SH	DEFINED	1,2,5,6
MRV COMMUNICATIONS I	COM	55347710	5,112	1,852,065	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	27,545	676,129	SH	DEFINED	1,2,5,6,13
MSYSTEMS LTD	SHS	M7061C10	579	14,382	SH	DEFINED	1,2,5
MTC TECHNOLOGIES INC	COM	55377A10	3,216	133,759	SH	DEFINED	1,2,6
MTI TECHNOLOGY CORP	COM	55390310	13	13,700	SH	DEFINED	1
MTR GAMING GROUP INC	COM	55376910	3,195	340,222	SH	DEFINED	1,5,6
MTS SYS CORP	COM	55377710	14,074	435,203	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	21,632	615,082	SH	DEFINED	1,2,5

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MUELLER WTR PRODS IN	COM SER A	62475810	5,450	373,004	SH	DEFINED	1,2
MULTI FINELINE ELECT	COM	62541B10	4,420	174,232	SH	DEFINED	1,2,5,6
MULTIMEDIA GAMES INC	COM	62545310	10,781	1,187,366	SH	DEFINED	1,2,5,6
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	314	11,044	SH	DEFINED	1,5
MURPHY OIL CORP	COM	62671710	252,558	5,311,415	SH	DEFINED	1,2,5,6,10,12
MVC CAPITAL INC	COM	55382910	2,117	163,385	SH	DEFINED	1
MWI VETERINARY SUPPL	COM	55402X10	2,322	69,238	SH	DEFINED	1
MYERS INDS INC	COM	62846410	7,807	459,253	SH	DEFINED	1,2,6
MYLAN LABS INC	COM	62853010	110,199	5,474,363	SH	DEFINED	1,2,5,6,10,12
MYOGEN INC	COM	62856E10	22,975	654,929	SH	DEFINED	1,2,5,6
MYRIAD GENETICS INC	COM	62855J10	16,971	688,467	SH	DEFINED	1,2,5,6
NABI BIOPHARMACEUTIC	COM	62951910	9,045	1,564,822	SH	DEFINED	1,2,5,6
NABORS INDUSTRIES LT	SHS	G6359F10	239,268	8,042,609	SH	DEFINED	1,2,5,6,7,8,1
NACCO INDS INC	CL A	62957910	12,661	93,159	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	19,819	1,070,149	SH	DEFINED	1,2,5,6
NANOGEN INC	COM	63007510	124	69,392	SH	DEFINED	1,5
NANOPHASE TCHNOLOGIE	COM	63007910	126	20,950	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	652	109,475	SH	DEFINED	1,2
NAPSTER INC	COM	63079710	380	88,967	SH	DEFINED	1,2,5
NARA BANCORP INC	COM	63080P10	11,060	604,710	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	2,360	59,313	SH	DEFINED	1,2
NASDAQ STOCK MARKET	COM	63110310	29,699	982,104	SH	DEFINED	1,2,6
NASH FINCH CO	COM	63115810	5,005	212,713	SH	DEFINED	1,2
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	4,823	316,027	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	5,934	206,038	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,499	18,323	SH	DEFINED 1,2
NATIONAL BEVERAGE CO	COM	63501710	1,465	123,002	SH	DEFINED 1
NATIONAL BK GREECE S	SPONSORED	63364340	1,367	156,985	SH	DEFINED 1,2
NATIONAL CITY CORP	COM	63540510	627,707	17,150,456	SH	DEFINED 1,2,5,6,7,8,1
NATIONAL FINL PARTNE	COM	63607P20	23,503	572,834	SH	DEFINED 1,2,6
NATIONAL FUEL GAS CO	COM	63618010	68,171	1,875,419	SH	DEFINED 1,2,5,13
NATIONAL GRID PLC	SPON ADR N	63627430	486	7,757	SH	DEFINED 1
NATIONAL HEALTH INVS	COM	63633D10	11,007	388,515	SH	DEFINED 1,2,3
NATIONAL HEALTH REAL	COM	63590510	591	29,706	SH	DEFINED 1,2,3,5
NATIONAL HEALTHCARE	COM	63590610	5,598	104,184	SH	DEFINED 1,2,5,6
NATIONAL INSTRS CORP	COM	63651810	23,156	846,949	SH	DEFINED 1,2,5,6,13
NATIONAL INTERSTATE	COM	63654U10	5,958	242,212	SH	DEFINED 1,2,6
NATIONAL OILWELL VAR	COM	63707110	318,972	5,447,853	SH	DEFINED 1,2,5,6,7,8,1
NATIONAL PENN BANC SH	COM	63713810	13,978	712,416	SH	DEFINED 1,2,5
NATIONAL PRESTO INDS	COM	63721510	5,093	92,152	SH	DEFINED 1,2,5
NATIONAL R V HLDGS I	COM	63727710	39	11,211	SH	DEFINED 1
NATIONAL RESEARCH CO	COM	63737210	209	8,200	SH	DEFINED 1
NATIONAL RETAIL PROP	COM	63741710	20,685	957,651	SH	DEFINED 1,2,3,5
NATIONAL SEMICONDUCT	COM	63764010	228,401	9,706,810	SH	DEFINED 1,2,5,6,7,8,1
NATIONAL WESTN LIFE	CL A	63852210	11,903	51,775	SH	DEFINED 1,2
NATIONWIDE FINL SVCS	CL A	63861210	25,362	527,273	SH	DEFINED 1,2,5,10
NATIONWIDE HEALTH PP	COM	63862010	32,750	1,224,770	SH	DEFINED 1,2,3,5
NATURAL ALTERNATIVES	COM NEW	63884230	131	14,200	SH	DEFINED 1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	859	16,845	SH	DEFINED 1,2

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NATUS MEDICAL INC DE	COM	63905010	3,015	220,864	SH	DEFINED	1
NAUTILUS INC	COM	63910B10	10,680	776,694	SH	DEFINED	1,2,5
NAVARRE CORP	COM	63920810	175	43,556	SH	DEFINED	1,5
NAVIGANT CONSULTING	COM	63935N10	18,433	918,869	SH	DEFINED	1,2,6,13
NAVIGATORS GROUP INC	COM	63890410	12,866	267,992	SH	DEFINED	1,2,6
NAVISTAR INTL CORP N	COM	63934E10	49,909	1,932,976	SH	DEFINED	1,2,5,6,10,13
NAVTEQ CORP	COM	63936L10	33,930	1,299,509	SH	DEFINED	1,2,5,6,7,8,1
NBT BANCORP INC	COM	62877810	12,044	517,811	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	45,169	1,543,195	SH	DEFINED	1,2,5,6
NCI BUILDING SYS INC	COM	62885210	19,532	335,775	SH	DEFINED	1,2,6
NCO GROUP INC	COM	62885810	14,813	564,940	SH	DEFINED	1,2
NCR CORP NEW	COM	62886E10	176,135	4,461,381	SH	DEFINED	1,2,5,6,10,12
NEC CORP	ADR	62905020	938	172,054	SH	DEFINED	1,2
NEENAH PAPER INC	COM	64007910	7,763	226,789	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	20,325	1,410,483	SH	DEFINED	1,2,5,6
NELNET INC	CL A	64031N10	5,275	171,612	SH	DEFINED	1,2,6
NEOPHARM INC	COM	64091910	121	24,851	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	90	45,327	SH	DEFINED	1,5
NEOWARE INC	COM	64065P10	7,117	523,715	SH	DEFINED	1,2,5
NESS TECHNOLOGIES IN	COM	64104X10	4,064	304,385	SH	DEFINED	1,6
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	13,821	604,575	SH	DEFINED	1,2
NETBANK INC	COM	64093310	5,119	846,127	SH	DEFINED	1,2,5,6
NETFLIX COM INC	COM	64110L10	14,351	629,998	SH	DEFINED	1,2,5,6
NETGEAR INC	COM	64111Q10	9,251	449,319	SH	DEFINED	1,2,6
NETLOGIC MICROSYSTEM	COM	64118B10	5,568	219,475	SH	DEFINED	1,2,5,6
NETRATINGS INC	COM	64116M10	2,955	207,640	SH	DEFINED	1,2,6
NETSCOUT SYS INC	COM	64115T10	2,470	380,570	SH	DEFINED	1,2
NETWORK APPLIANCE IN	COM	64120L10	370,097	9,999,916	SH	DEFINED	1,2,5,6,7,8,1
NETWORK ENGINES INC	COM	64121A10	31	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	127	30,761	SH	DEFINED	1
NEUROCRINE BIOSCIENC	COM	64125C10	6,125	569,726	SH	DEFINED	1,2,5,6,12
NEUROGEN CORP	COM	64124E10	132	19,618	SH	DEFINED	1
NEUROMETRIX INC	COM	64125510	3,035	159,672	SH	DEFINED	1,5
NEUSTAR INC	CL A	64126X20	19,410	699,468	SH	DEFINED	1,2,5,6
NEW BRUNSWICK SCIENT	COM	64287610	145	18,520	SH	DEFINED	1
NEW CENTURY FINANCIA	COM	6435EV10	125,561	3,194,133	SH	DEFINED	1,2,5,10
NEW FRONTIER MEDIA I	COM	64439810	163	19,757	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	21,046	426,896	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLT	COM	64805310	68,657	2,538,134	SH	DEFINED	1,2,3,5,13
NEW RIV PHARMACEUTIC	COM	64846820	11,086	430,862	SH	DEFINED	1,2,6
NEW YORK & CO INC	COM	64929510	3,639	278,188	SH	DEFINED	1,2,6
NEW YORK CMNTY BANCO	COM	64944510	84,007	5,128,644	SH	DEFINED	1,2,5,6,7,8,1
NEW YORK MTG TR INC	COM	64960410	55	14,300	SH	DEFINED	1,5
NEW YORK TIMES CO	CL A	65011110	86,703	3,772,963	SH	DEFINED	1,2,5,6,7,8,1
NEWALLIANCE BANCSHAR	COM	65020310	24,166	1,649,575	SH	DEFINED	1,2,5
NEWCASTLE INVT CORP	COM	65105M10	18,195	663,820	SH	DEFINED	1,2
NEWELL RUBBERMAID IN	COM	65122910	248,368	8,770,047	SH	DEFINED	1,2,5,6,7,8,1
NEWFIELD EXPL CO	COM	65129010	97,458	2,528,754	SH	DEFINED	1,2,5,6,7,8,1
NEWKIRK REALTY TR IN	COM	65149710	4,739	287,569	SH	DEFINED	1,2
NEWMARKET CORP	COM	65158710	17,428	299,664	SH	DEFINED	1,2,5,6
NEWMIL BANCORP INC	COM	65163310	256	6,200	SH	DEFINED	1
NEWMONT MINING CORP	COM	65163910	506,236	11,841,775	SH	DEFINED	1,2,5,6,7,8,1
NEWPARK RES INC	COM PAR \$.	65171850	7,357	1,380,285	SH	DEFINED	1,2
NEWPORT CORP	COM	65182410	13,789	845,923	SH	DEFINED	1,2,5,13
NEWS CORP	CL A	65248E10	1,200,320	61,084,966	SH	DEFINED	1,2,5,6,7,8,1
NEWS CORP	CL B	65248E20	53,087	2,572,034	SH	DEFINED	1,2,5,6,7,8,1
NEXSTAR BROADCASTING	CL A	65336K10	45	11,390	SH	DEFINED	1
NEXTEST SYS CORP	COM	65333910	1,394	105,929	SH	DEFINED	1,2
NGAS RESOURCES INC	COM	62912T10	182	23,560	SH	DEFINED	1,5
NGP CAP RES CO	COM	62912R10	3,549	243,278	SH	DEFINED	1
NIC INC	COM	62914B10	3,225	626,227	SH	DEFINED	1,2
NICOR INC	COM	65408610	76,190	1,781,807	SH	DEFINED	1,2,5,6,10,13

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NIDEC CORP	SPONSORED	65409010	228	12,000	SH	DEFINED	2
NIGHTHAWK RADIOLOGY	COM	65411N10	1,363	71,232	SH	DEFINED	1,2
NII HLDGS INC	CL B NEW	62913F20	124,649	2,005,296	SH	DEFINED	1,2,5,6,7,8,1
NIKE INC	CL B	65410610	448,074	5,113,836	SH	DEFINED	1,2,5,6,7,8,1
NIPPON TELEG & TEL C	SPONSORED	65462410	753	30,686	SH	DEFINED	1,2
NISOURCE INC	COM	65473P10	213,861	9,837,232	SH	DEFINED	1,2,5,6,7,8,1
NISSAN MOTORS	SPONSORED	65474440	923	41,087	SH	DEFINED	1
NITROMED INC	COM	65479850	54	16,960	SH	DEFINED	1,6
NL INDS INC	COM NEW	62915640	1,175	118,222	SH	DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	155	53,672	SH	DEFINED	1
NN INC	COM	62933710	3,386	286,184	SH	DEFINED	1,2
NOBLE CORPORATION	SHS	G6542210	227,515	3,544,944	SH	DEFINED	1,2,5,6,7,8,1
NOBLE ENERGY INC	COM	65504410	198,551	4,355,154	SH	DEFINED	1,2,5,6,7,8,1
NOBLE INTL LTD	COM	65505310	1,724	137,839	SH	DEFINED	1
NOKIA CORP	SPONSORED	65490220	14,765	749,892	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	1,613	91,760	SH	DEFINED	1,2
NORDSON CORP	COM	65566310	37,325	936,408	SH	DEFINED	1,2,5,13
NORDSTROM INC	COM	65566410	248,673	5,878,803	SH	DEFINED	1,2,5,6,8,10,
NORFOLK SOUTHERN COR	COM	65584410	521,269	11,833,577	SH	DEFINED	1,2,5,6,7,8,1
NORSK HYDRO A S	SPONSORED	65653160	424	18,840	SH	DEFINED	1
NORTEL NETWORKS CORP	COM	65656810	2,907	1,263,758	SH	DEFINED	1,2
NORTH AMERN SCIENTIF	COM	65715D10	17	13,000	SH	DEFINED	1
NORTH FORK BANCORPOR	COM	65942410	338,007	11,801,935	SH	DEFINED	1,2,5,6,7,8,1
NORTH PITTSBURGH SYS	COM	66156210	6,733	267,519	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
NORTHEAST UTILS	COM	66439710	56,025	2,407,594	SH	DEFINED 1,2,5,12,13
NORTHERN EMPIRE BANC	COM	66511210	3,153	112,530	SH	DEFINED 1
NORTHERN TR CORP	COM	66585910	298,364	5,106,344	SH	DEFINED 1,2,5,6,7,8,1
NORTHFIELD LABS INC	COM	66613510	4,871	339,228	SH	DEFINED 1,2
NORTHROP GRUMMAN COR	COM	66680710	2,223,112	32,659,206	SH	DEFINED 1,2,5,6,7,8,1
NORTHSTAR NEUROSCIEN	COM	66704V10	1,145	86,711	SH	DEFINED 1
NORTHSTAR RLTY FIN C	COM	66704R10	10,239	806,222	SH	DEFINED 1,2
NORTHWEST BANCORP IN	COM	66732810	7,358	288,539	SH	DEFINED 1,2
NORTHWEST NAT GAS CO	COM	66765510	27,621	703,184	SH	DEFINED 1,2,5
NORTHWESTERN CORP	COM NEW	66807430	19,118	546,529	SH	DEFINED 1,2
NOVAMED INC DEL	COM	66986W10	140	17,752	SH	DEFINED 1
NOVARTIS A G	SPONSORED	66987V10	4,996	85,495	SH	DEFINED 1,2
NOVASTAR FINL INC	COM	66994740	17,147	587,411	SH	DEFINED 1,2,5
NOVATEL WIRELESS INC	COM NEW	66987M60	3,927	407,810	SH	DEFINED 1,2,5,6
NOVAVAX INC	COM	67000210	2,742	723,405	SH	DEFINED 1,2
NOVELL INC	COM	67000610	49,643	8,138,258	SH	DEFINED 1,2,5,6,10,13
NOVELLUS SYS INC	COM	67000810	128,108	4,631,540	SH	DEFINED 1,2,5,6,7,8,1
NOVEN PHARMACEUTICAL	COM	67000910	15,429	639,671	SH	DEFINED 1,2,6
NOVO-NORDISK A S	ADR	67010020	1,636	21,953	SH	DEFINED 1,2
NPS PHARMACEUTICALS	COM	62936P10	2,734	717,460	SH	DEFINED 1,2,5,6
NRG ENERGY INC	COM NEW	62937750	69,420	1,532,454	SH	DEFINED 1,2,5
NS GROUP INC	COM	62891610	22,834	353,739	SH	DEFINED 1,2,5,6
NSTAR	COM	67019E10	55,807	1,672,865	SH	DEFINED 1,2,5,12,13
NTELOS HLDGS CORP	COM	67020Q10	2,214	173,357	SH	DEFINED 1,2
NTL INC DEL	COM	62941W10	95,020	3,736,522	SH	DEFINED 1,2,5,6,7,8,1



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NTN BUZZTIME INC	COM NEW	62941030	30	23,400	SH	DEFINED	1
NTT DOCOMO INC	SPONS ADR	62942M20	1,843	119,625	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	162	12,690	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	16,454	939,148	SH	DEFINED	1,2,6
NUANCE COMMUNICATION	COM	67020Y10	14,917	1,825,828	SH	DEFINED	1,2,5,6
NUCO2 INC	COM	62942810	5,347	198,791	SH	DEFINED	1
NUCOR CORP	COM	67034610	662,728	13,391,157	SH	DEFINED	1,2,5,6,7,8,1
NUTRACEUTICAL INTL C	COM	67060Y10	220	16,100	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	18,490	296,841	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	10,523	523,295	SH	DEFINED	1,2
NUVEEN INVTS INC	CL A	67090F10	143,321	2,797,599	SH	DEFINED	1,2,5,10
NUVELO INC	COM NEW	67072M30	15,138	829,958	SH	DEFINED	1,2,5,6
NVIDIA CORP	COM	67066G10	297,915	10,068,111	SH	DEFINED	1,2,5,6,7,8,1
NVR INC	COM	62944T10	72,709	135,904	SH	DEFINED	1,2,5,6,7,8,1
NXSTAGE MEDICAL INC	COM	67072V10	664	75,737	SH	DEFINED	1
NYMAGIC INC	COM	62948410	3,147	99,288	SH	DEFINED	1,2
NYSE GROUP INC	COM	62949W10	93,093	1,245,395	SH	DEFINED	1,2,5
O CHARLEYS INC	COM	67082310	6,722	354,336	SH	DEFINED	1,2
O REILLY AUTOMOTIVE	COM	68609110	54,829	1,650,968	SH	DEFINED	1,2,5,6,12,13
OAK HILL FINL INC	COM	67133710	210	8,501	SH	DEFINED	1
OAKLEY INC	COM	67366210	6,532	383,117	SH	DEFINED	1,2,5
OCCIDENTAL PETE CORP	COM	67459910	1,475,717	30,673,808	SH	DEFINED	1,2,5,6,7,8,1
OCEANEERING INTL INC	COM	67523210	17,359	563,605	SH	DEFINED	1,2,5,6
OCEANFIRST FINL CORP	COM	67523410	3,375	157,352	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	10,290	690,583	SH	DEFINED	1,2,6
ODYSSEY HEALTHCARE I	COM	67611V10	20,837	1,469,470	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	86	33,055	SH	DEFINED	1,5
ODYSSEY RE HLDGS COR	COM	67612W10	13,771	407,660	SH	DEFINED	1,2,6
OFFICE DEPOT INC	COM	67622010	483,586	12,181,001	SH	DEFINED	1,2,5,6,7,8,1
OFFICEMAX INC DEL	COM	67622P10	116,294	2,854,538	SH	DEFINED	1,2,5,6,10,12
OGE ENERGY CORP	COM	67083710	62,528	1,731,599	SH	DEFINED	1,2,5,6,13
OHIO CAS CORP	COM	67724010	34,919	1,349,779	SH	DEFINED	1,2,5,13
OIL DRI CORP AMER	COM	67786410	182	11,946	SH	DEFINED	1
OIL STS INTL INC	COM	67802610	20,303	738,282	SH	DEFINED	1,2,6
OLD DOMINION FGHT LI	COM	67958010	12,410	413,253	SH	DEFINED	1,2,6
OLD NATL BANCORP IND	COM	68003310	25,458	1,332,883	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	124,549	5,622,962	SH	DEFINED	1,2,5,6,7,8,1
OLD SECOND BANCORP I	COM	68027710	6,708	223,885	SH	DEFINED	1,2,6
OLIN CORP	COM PAR \$1	68066520	22,930	1,492,825	SH	DEFINED	1,2,5,13
OLYMPIC STEEL INC	COM	68162K10	6,227	250,480	SH	DEFINED	1,2,5
OM GROUP INC	COM	67087210	35,372	805,017	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	6,684	222,270	SH	DEFINED	1,2,5
OMEGA HEALTHCARE INV	COM	68193610	13,376	891,156	SH	DEFINED	1,2,3
OMEGA PROTEIN CORP	COM	68210P10	131	20,100	SH	DEFINED	1
OMI CORP NEW	COM	Y6476W10	2,972	136,896	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	103,712	2,406,871	SH	DEFINED	1,2,5,6,7,8,1
OMNICELL INC	COM	68213N10	8,784	491,008	SH	DEFINED	1,2
OMNICOM GROUP INC	COM	68191910	564,922	6,035,491	SH	DEFINED	1,2,5,6,7,8,1
OMNIVISION TECHNOLOG	COM	68212810	17,200	1,205,294	SH	DEFINED	1,2,5,6
OMNOVA SOLUTIONS INC	COM	68212910	2,421	579,215	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	2,924	296,821	SH	DEFINED	1
ON SEMICONDUCTOR COR	COM	68218910	17,211	2,927,091	SH	DEFINED	1,2,6
ON2 TECHNOLOGIES INC	COM	68338A10	18	26,200	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	546	24,362	SH	DEFINED	1,2,3
ONEOK INC NEW	COM	68268010	72,989	1,931,435	SH	DEFINED	1,2,5,13
ONEOK PARTNERS LP	UNIT LTD P	68268N10	3,631	64,548	SH	DEFINED	1,2,5
ONLINE RES CORP	COM	68273G10	3,867	315,652	SH	DEFINED	1
ONYX PHARMACEUTICALS	COM	68339910	10,088	583,484	SH	DEFINED	1,2,5,6
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	18,351	302,865	SH	DEFINED	1,2,5,7
OPEN SOLUTIONS INC	COM	68371P10	9,306	323,028	SH	DEFINED	1,2,6
OPENTV CORP	CL A	G6754310	194	68,118	SH	DEFINED	1,6
OPENWAVE SYS INC	COM NEW	68371830	14,572	1,556,861	SH	DEFINED	1,2,5,6,8

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OPLINK COMMUNICATION	COM NEW	68375Q40	5,669	283,728	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	4,335	330,630	SH	DEFINED	1,2,5
OPSWARE INC	COM	68383A10	9,911	1,099,985	SH	DEFINED	1,2,5,6
OPTIUM INC	CL A	68384A10	153	19,020	SH	DEFINED	1
OPTICAL COMMUNICATIO	CL A	68382T10	461	233,947	SH	DEFINED	1
OPTIUM CARE INC	COM	68394810	4,894	365,525	SH	DEFINED	1,2,5
OPTIONSXPRESS HLDGS	COM	68401010	12,734	456,728	SH	DEFINED	1,2,6
ORACLE CORP	COM	68389X10	1,995,154	112,466,412	SH	DEFINED	1,2,5,6,7,8,1
ORASURE TECHNOLOGIES	COM	68554V10	10,692	1,329,849	SH	DEFINED	1,2,5,6
ORBITAL SCIENCES COR	COM	68556410	21,093	1,123,783	SH	DEFINED	1,2,6
ORBOTECH LTD	ORD	M7525310	712	30,063	SH	DEFINED	1,2,5,7
ORCHID CELLMARK INC	COM	68573C10	43	18,591	SH	DEFINED	1
OREGON STL MLS INC	COM	68607910	27,135	555,240	SH	DEFINED	1,2,5
ORIENTAL FINL GROUP	COM	68618W10	4,678	392,481	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	1,763	47,168	SH	DEFINED	1,2
ORIGEN FINL INC	COM	68619E20	143	25,300	SH	DEFINED	1
ORIX CORP	SPONSORED	68633010	2,555	18,502	SH	DEFINED	1,2
ORLEANS HOMEBUILDERS	COM	68658810	631	53,820	SH	DEFINED	1,5
ORMAT TECHNOLOGIES I	COM	68668810	4,054	123,903	SH	DEFINED	1,2,6
ORTHOLOGIC CORP	COM	68750J10	64	49,431	SH	DEFINED	1,5
ORTHOVITA INC	COM	68750U10	106	30,300	SH	DEFINED	1
OSCIENT PHARMACEUTIC	COM	68812R10	94	90,840	SH	DEFINED	1,5
OSHKOSH TRUCK CORP	COM	68823920	68,140	1,350,117	SH	DEFINED	1,2,5,6,7,8,1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
OSI PHARMACEUTICALS	COM	67104010	36,416	970,330	SH	DEFINED 1,2,5,6,12
OSI RESTAURANT PARTN	COM	67104A10	37,816	1,192,554	SH	DEFINED 1,2,5,12,13
OSI SYSTEMS INC	COM	67104410	4,390	223,971	SH	DEFINED 1
OSTEOTECH INC	COM	68858210	171	41,717	SH	DEFINED 1,5
OTTER TAIL CORP	COM	68964810	13,999	478,777	SH	DEFINED 1,2,5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,689	155,098	SH	DEFINED 1
OVERLAND STORAGE INC	COM	69031010	120	18,600	SH	DEFINED 1
OVERSEAS SHIPHOLDING	COM	69036810	129,185	2,091,389	SH	DEFINED 1,2,5,10,13
OVERSTOCK COM INC DE	COM	69037010	3,158	180,130	SH	DEFINED 1,2,5,6
OWENS & MINOR INC NE	COM	69073210	20,604	626,444	SH	DEFINED 1,2,5
OWENS ILL INC	COM NEW	69076840	140,269	9,096,556	SH	DEFINED 1,2,5,6,7,8,1
OXFORD INDS INC	COM	69149730	10,161	236,796	SH	DEFINED 1,2
OXIGENE INC	COM	69182810	79	20,129	SH	DEFINED 1
OYO GEOSPACE CORP	COM	67107410	2,907	51,218	SH	DEFINED 1
P A M TRANSN SVCS IN	COM	69314910	1,831	73,063	SH	DEFINED 1
P C CONNECTION	COM	69318J10	209	18,095	SH	DEFINED 1
P F CHANGS CHINA BIS	COM	69333Y10	15,863	457,001	SH	DEFINED 1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,029	28,451	SH	DEFINED 1,2
PAB BANKSHARES INC	COM	69313P10	282	14,200	SH	DEFINED 1,2
PACCAR INC	COM	69371810	374,638	6,570,296	SH	DEFINED 1,2,5,6,7,8,1
PACER INTL INC TENN	COM	69373H10	20,787	748,822	SH	DEFINED 1,2,6
PACIFIC CAP BANCORP	COM	69404P10	20,352	754,627	SH	DEFINED 1,2,5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	1,103	31,336	SH	DEFINED 1,2
PACIFIC ETHANOL INC	COM	69423U10	4,844	344,983	SH	DEFINED 1,2,5,6
PACIFIC SUNWEAR CALI	COM	69487310	25,030	1,659,789	SH	DEFINED 1,2,5,6,13
PACKAGING CORP AMER	COM	69515610	30,840	1,329,323	SH	DEFINED 1,2,5,13

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PACKETEER INC	COM	69521010	6,194	719,407	SH	DEFINED	1,2,5,6
PACTIV CORP	COM	69525710	143,588	5,052,354	SH	DEFINED	1,2,5,6,7,8,1
PAC-WEST TELECOM INC	COM	69371Y10	3	11,491	SH	DEFINED	1
PAIN THERAPEUTICS IN	COM	69562K10	8,230	954,769	SH	DEFINED	1,2
PAINCARE HLDGS INC	COM	69562E10	29	20,100	SH	DEFINED	1
PALATIN TECHNOLOGIES	COM NEW	69607730	174	73,260	SH	DEFINED	1,5
PALL CORP	COM	69642930	101,915	3,307,841	SH	DEFINED	1,2,5,6,7,8,1
PALM HARBOR HOMES	COM	69663910	3,406	227,664	SH	DEFINED	1,2,6
PALM INC NEW	COM	69664310	36,688	2,519,806	SH	DEFINED	1,2,5,6,13
PALOMAR MED TECHNOLO	COM NEW	69752930	10,441	247,419	SH	DEFINED	1,2,6
PAN PACIFIC RETAIL P	COM	69806L10	54,829	789,820	SH	DEFINED	1,2,3,5
PANACOS PHARMACEUTIC	COM	69811Q10	3,000	604,904	SH	DEFINED	1,5,6
PANERA BREAD CO	CL A	69840W10	28,444	488,307	SH	DEFINED	1,2,5,6
PANTRY INC	COM	69865710	20,001	354,811	SH	DEFINED	1,2,6
PAPA JOHNS INTL INC	COM	69881310	33,535	928,699	SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	15,702	860,881	SH	DEFINED	1,2,5,6,13
PARALLEL PETE CORP D	COM	69915710	9,866	491,840	SH	DEFINED	1,2,6
PARAMETRIC TECHNOLOG	COM NEW	69917320	58,347	3,341,760	SH	DEFINED	1,2,5,6,10,12
PAREXEL INTL CORP	COM	69946210	13,149	397,376	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL	COM	70041620	13,964	440,770	SH	DEFINED	1,2
PARK NATL CORP	COM	70065810	20,534	205,158	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	169	12,268	SH	DEFINED	1
PARKER DRILLING CO	COM	70108110	11,966	1,690,098	SH	DEFINED	1,2,5,6
PARKER HANNIFIN CORP	COM	70109410	271,499	3,492,850	SH	DEFINED	1,2,5,6,7,8,1
PARKERVISION INC	COM	70135410	1,335	183,605	SH	DEFINED	1,5
PARKVALE FINL CORP	COM	70149210	318	9,932	SH	DEFINED	1
PARKWAY PPTYS INC	COM	70159Q10	18,299	393,603	SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN	COM	70164510	956	187,887	SH	DEFINED	1
PARTNERRE LTD	COM	G6852T10	20,521	303,703	SH	DEFINED	1,2,5,6,7,8,1
PARTNERS TR FINL GRO	COM	70213F10	8,998	840,124	SH	DEFINED	1,2,5
PATHMARK STORES INC	COM	70322A10	7,153	718,929	SH	DEFINED	1,2
PATRICK INDS INC	COM	70334310	134	10,800	SH	DEFINED	1
PATRIOT TRANSN HLDG	COM	70337B10	1,528	20,217	SH	DEFINED	1
PATTERSON COMPANIES	COM	70339510	122,814	3,654,101	SH	DEFINED	1,2,5,6,7,8,1
PATTERSON UTI ENERGY	COM	70348110	81,313	3,422,250	SH	DEFINED	1,2,5,6,7,8,1
PAULA FINL DEL	COM	70358810	37	14,600	SH	DEFINED	1
PAXAR CORP	COM	70422710	12,266	613,934	SH	DEFINED	1,2
PAYCHEX INC	COM	70432610	325,721	8,839,109	SH	DEFINED	1,2,5,6,7,8,1
PAYLESS SHOESOURCE I	COM	70437910	113,296	4,550,038	SH	DEFINED	1,2,5,7,13
PC-TEL INC	COM	69325Q10	308	29,334	SH	DEFINED	1
PDF SOLUTIONS INC	COM	69328210	3,629	331,135	SH	DEFINED	1,2,5,6
PDL BIOPHARMA INC	COM	69329Y10	42,436	2,210,194	SH	DEFINED	1,2,5,6,7,8,1
PEABODY ENERGY CORP	COM	70454910	179,005	4,866,911	SH	DEFINED	1,2,5,6,7,8,1
PEAPACK-GLADSTONE FI	COM	70469910	280	11,448	SH	DEFINED	1
PEARSON PLC	SPONSORED	70501510	644	45,249	SH	DEFINED	1
PEDIATRIX MED GROUP	COM	70532410	30,610	671,281	SH	DEFINED	1,2,5,6
PEERLESS SYS CORP	COM	70553610	34	10,500	SH	DEFINED	1
PEETS COFFEE & TEA I	COM	70556010	5,700	227,918	SH	DEFINED	1,2,6
PEGASUS WIRELESS COR	COM	70558E10	424	695,892	SH	DEFINED	1
PEGASYSTEMS INC	COM	70557310	2,952	338,144	SH	DEFINED	1,2
PEMSTAR INC	COM	70655210	158	43,224	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	25,714	704,113	SH	DEFINED	1,2,5,6
PENN TREATY AMERN CO	COM NEW	70787440	78	10,632	SH	DEFINED	1
PENN VA CORP	COM	70788210	24,537	386,957	SH	DEFINED	1,2,6
PENN VA RESOURCES PA	COM	70788410	1,204	50,105	SH	DEFINED	1,2
PENN WEST ENERGY TR	TR UNIT	70788510	3,438	93,500	SH	DEFINED	1,2,5,7,8,10
PENNEY J C INC	COM	70816010	2,179,300	31,865,777	SH	DEFINED	1,2,5,6,7,8,1
PENNFED FINL SVCS IN	COM	70816710	2,666	158,973	SH	DEFINED	1,2
PENNSYLVANIA COMM BA	COM	70867710	205	7,826	SH	DEFINED	1
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	41,274	969,556	SH	DEFINED	1,2,3,5
PENSON WORLDWIDE INC	COM	70960010	912	50,805	SH	DEFINED	1,2
PENTAIR INC	COM	70963110	48,403	1,848,130	SH	DEFINED	1,2,5,6,7,8,1

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PENWEST PHARMACEUTIC	COM	70975410	5,277	316,934	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	6,792	232,370	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	25,753	650,164	SH	DEFINED	1,2,5,12
PEOPLES ENERGY CORP	COM	71103010	60,305	1,483,527	SH	DEFINED	1,2,5,6,10,13
PEOPLESUPPORT INC	COM	71271430	4,022	217,398	SH	DEFINED	1
PEP BOYS MANNY MOE &	COM	71327810	11,295	878,953	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	92,112	3,811,019	SH	DEFINED	1,2,5,6,7,8,1
PEPSI BOTTLING GROUP	COM	71340910	278,155	7,835,350	SH	DEFINED	1,2,5,6,7,10,
PEPSIAMERICAS INC	COM	71343P20	35,919	1,683,155	SH	DEFINED	1,2,5,6,12,13
PEPSICO INC	COM	71344810	3,108,577	47,633,729	SH	DEFINED	1,2,5,6,7,8,1
PEREGRINE PHARMACEUT	COM	71366110	2,751	2,166,337	SH	DEFINED	1,5
PERFICIENT INC	COM	71375U10	4,295	273,901	SH	DEFINED	1,2
PERFORMANCE FOOD GRO	COM	71375510	16,445	585,443	SH	DEFINED	1,2,5
PERFORMANCE TECHNOLO	COM	71376K10	121	17,817	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	4,967	509,409	SH	DEFINED	1,2
PERINI CORP	COM	71383910	6,167	295,356	SH	DEFINED	1,2,6
PERKINELMER INC	COM	71404610	57,575	3,041,489	SH	DEFINED	1,2,5,6,10,12
PERMA-FIX ENVIRONMEN	COM	71415710	49	23,800	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	20,211	1,465,648	SH	DEFINED	1,2,5
PERRIGO CO	COM	71429010	39,618	2,334,580	SH	DEFINED	1,2,5,13
PER-SE TECHNOLOGIES	COM NEW	71356930	14,121	619,077	SH	DEFINED	1,2,5,6
PERVASIVE SOFTWARE I	COM	71571010	73	19,100	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
PETCO ANIMAL SUPPLIE	COM NEW	71601620	25,141	878,150	SH	DEFINED	1,2,5,6
PETMED EXPRESS INC	COM	71638210	8,231	788,368	SH	DEFINED	1
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	853	84,754	SH	DEFINED	1,2,5
PETRO-CDA	COM	71644E10	1,392	34,511	SH	DEFINED	1,7,8
PETROCHINA CO LTD	SPONSORED	71646E10	634	5,885	SH	DEFINED	1
PETROHAWK ENERGY COR	COM	71649510	23,241	2,234,730	SH	DEFINED	1,2,5,6
PETROLEO BRASILEIRO	SPONSORED	71654V10	68,943	921,208	SH	DEFINED	1,2
PETROLEO BRASILEIRO	SPONSORED	71654V40	73,316	874,584	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP	COM	71657810	15,602	391,133	SH	DEFINED	1,2,5,6
PETROQUEST ENERGY IN	COM	71674810	7,014	672,524	SH	DEFINED	1,2,6
PETSMART INC	COM	71676810	80,735	2,908,324	SH	DEFINED	1,2,5,6,7,8,1
PFF BANCORP INC	COM	69331W10	19,043	514,118	SH	DEFINED	1,2
PFIZER INC	COM	71708110	6,434,818	226,897,690	SH	DEFINED	1,2,5,6,7,8,1
PFSWEB INC	COM	71709810	7	10,481	SH	DEFINED	1
PG&E CORP	COM	69331C10	556,878	13,370,424	SH	DEFINED	1,2,5,6,7,8,1
PHARMACEUTICAL PROD	COM	71712410	62,080	1,739,426	SH	DEFINED	1,2,5,12,13
PHARMACYCLICS INC	COM	71693310	137	28,088	SH	DEFINED	1,5
PHARMANET DEV GROUP	COM	71714810	8,079	415,787	SH	DEFINED	1,2
PHARMION CORP	COM	71715B40	7,600	352,652	SH	DEFINED	1,2,6
PHARMOS CORP	COM PAR \$.	71713930	22	12,713	SH	DEFINED	1
PHASE FORWARD INC	COM	71721R40	5,812	486,772	SH	DEFINED	1,2
PHELPS DODGE CORP	COM	71726510	529,696	6,253,785	SH	DEFINED	1,2,5,6,7,8,1
PHH CORP	COM NEW	69332020	24,070	878,465	SH	DEFINED	1,2,5
PHI INC	COM NON VT	69336T20	5,706	187,260	SH	DEFINED	1
PHILADELPHIA CONS HL	COM	71752810	26,752	673,176	SH	DEFINED	1,2,5
PHILIPPINE LONG DIST	SPONSORED	71825260	11,092	254,636	SH	DEFINED	1,2,7
PHILLIPS VAN HEUSEN	COM	71859210	43,435	1,039,871	SH	DEFINED	1,2

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PHOENIX COS INC NEW	COM	71902E10	39,232	2,802,253	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	140	32,554	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	3,353	252,666	SH	DEFINED	1,2,6
PHOTRONICS INC	COM	71940510	9,233	653,458	SH	DEFINED	1,2,5,6
PICO HLDGS INC	COM NEW	69336620	10,386	319,081	SH	DEFINED	1,2
PIEDMONT NAT GAS INC	COM	72018610	36,610	1,446,464	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	14,015	1,888,776	SH	DEFINED	1,2,5,13
PIKE ELEC CORP	COM	72128310	2,862	192,079	SH	DEFINED	1,2,6
PILGRIMS PRIDE CORP	COM	72146710	16,315	596,526	SH	DEFINED	1,2
PINNACLE AIRL CORP	COM	72344310	207	28,000	SH	DEFINED	1
PINNACLE ENTMT INC	COM	72345610	19,789	703,742	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	6,673	186,396	SH	DEFINED	1,2
PINNACLE WEST CAP CO	COM	72348410	450,121	9,991,596	SH	DEFINED	1,2,5,6,7,8,1
PIONEER COS INC	COM NEW	72364330	6,000	244,787	SH	DEFINED	1
PIONEER DRILLING CO	COM	72365510	6,634	516,668	SH	DEFINED	1,2,5,6
PIONEER NAT RES CO	COM	72378710	99,521	2,543,994	SH	DEFINED	1,2,5,6,7,8,1
PIPER JAFFRAY COS	COM	72407810	32,461	535,486	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	277,294	6,249,576	SH	DEFINED	1,2,5,6,7,8,1
PIXELWORKS INC	COM	72581M10	227	76,905	SH	DEFINED	1,5
PLACER SIERRA BANCSH	COM	72607910	3,687	166,013	SH	DEFINED	1,2
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	3,320	71,933	SH	DEFINED	1,2,5
PLAINS EXPL& PRODTN	COM	72650510	68,679	1,600,533	SH	DEFINED	1,2,5,12,13
PLANAR SYS INC	COM	72690010	1,138	100,260	SH	DEFINED	1,2,5
PLANTRONICS INC NEW	COM	72749310	18,851	1,075,336	SH	DEFINED	1,2,5,6,12,13
PLATINUM UNDERWRITER	COM	G7127P10	2,827	91,686	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	169	26,547	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	3,190	338,980	SH	DEFINED	1,2,6
PLAYTEX PRODS INC	COM	72813P10	18,745	1,398,849	SH	DEFINED	1,2,6
PLEXUS CORP	COM	72913210	23,525	1,225,282	SH	DEFINED	1,2,5,6,13
PLUG POWER INC	COM	72919P10	3,332	818,740	SH	DEFINED	1,2,5,6
PLUM CREEK TIMBER CO	COM	72925110	165,383	4,858,480	SH	DEFINED	1,2,5,6,7,8,1
PLX TECHNOLOGY INC	COM	69341710	3,953	381,178	SH	DEFINED	1,5
PMA CAP CORP	CL A	69341920	5,670	642,806	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	235	16,780	SH	DEFINED	1,2
PMC-SIERRA INC	COM	69344F10	28,338	4,770,733	SH	DEFINED	1,2,5,6,10,13
PMI GROUP INC	COM	69344M10	79,726	1,819,817	SH	DEFINED	1,2,5,6,7,8,1
PNC FINL SVCS GROUP	COM	69347510	634,307	8,756,304	SH	DEFINED	1,2,5,6,7,8,1
PNM RES INC	COM	69349H10	43,960	1,594,474	SH	DEFINED	1,2,5,13
POGO PRODUCING CO	COM	73044810	52,804	1,289,463	SH	DEFINED	1,2,5,12,13
POLARIS INDS INC	COM	73106810	29,690	721,517	SH	DEFINED	1,2,5,6
POLO RALPH LAUREN CO	CL A	73157210	69,199	1,069,708	SH	DEFINED	1,2,5,6,7,8,1
POLYCOM INC	COM	73172K10	46,885	1,911,317	SH	DEFINED	1,2,5,6,12,13
POLYMEDICA CORP	COM	73173810	19,935	465,668	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	13,650	1,638,597	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	124	15,201	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	28,839	749,060	SH	DEFINED	1,2,5,6
POPE & TALBOT INC	COM	73282710	120	20,828	SH	DEFINED	1,5
POPULAR INC	COM	73317410	57,756	2,970,965	SH	DEFINED	1,2,5,6,12
PORTALPLAYER INC	COM	73618720	7,111	630,443	SH	DEFINED	1,2,6
PORTFOLIO RECOVERY A	COM	73640Q10	21,511	490,335	SH	DEFINED	1,2,6
PORTLAND GEN ELEC CO	COM NEW	73650884	8,577	351,362	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	510	40,893	SH	DEFINED	1
POSCO	SPONSORED	69348310	5,897	90,818	SH	DEFINED	1,2,5
POSSIS MEDICAL INC	COM	73740710	5,939	602,947	SH	DEFINED	1
POST PPTYS INC	COM	73746410	57,565	1,211,380	SH	DEFINED	1,2,3,5
POTLATCH CORP NEW	COM	73763010	31,648	853,055	SH	DEFINED	1,2,5,13
POWELL INDS INC	COM	73912810	2,452	110,808	SH	DEFINED	1
POWER-ONE INC	COM	73930810	8,351	1,153,428	SH	DEFINED	1,2,5,6
POWERWAVE TECHNOLOGI	COM	73936310	17,795	2,341,491	SH	DEFINED	1,2,5,13
POZEN INC	COM	73941U10	6,266	487,264	SH	DEFINED	1,5
PPG INDS INC	COM	69350610	308,245	4,595,181	SH	DEFINED	1,2,5,6,7,8,1
PPL CORP	COM	69351T10	410,524	12,477,927	SH	DEFINED	1,2,5,6,7,8,1

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PRA INTL	COM	69353C10	5,924	221,968	SH	DEFINED	1,2,6
PRAECIS PHARMACEUTIC	COM NEW	73942140	25	12,141	SH	DEFINED	1
PRAXAIR INC	COM	74005P10	524,458	8,865,081	SH	DEFINED	1,2,5,6,7,8,1
PRE PAID LEGAL SVCS	COM	74006510	14,350	361,736	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	143,141	2,266,324	SH	DEFINED	1,2,5,12,13
PREFERRED BK LOS ANG	COM	74036710	3,296	54,964	SH	DEFINED	1
PREMIERE GLOBAL SVCS	COM	74058510	11,928	1,374,205	SH	DEFINED	1,2
PREMIERWEST BANCORP	COM	74092110	2,990	186,997	SH	DEFINED	1,2
PREMIUM STD FARMS IN	COM	74060C10	2,990	156,976	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	8,632	385,892	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	2,601	482,593	SH	DEFINED	1,2,6
PRESTIGE BRANDS HLDG	COM	74112D10	6,106	548,095	SH	DEFINED	1,2
PRICE T ROWE GROUP I	COM	74144T10	336,366	7,029,602	SH	DEFINED	1,2,5,6,7,8,1
PRICELINE COM INC	COM NEW	74150340	21,215	576,648	SH	DEFINED	1,2,5,6
PRICESMART INC	COM	74151110	2,230	147,669	SH	DEFINED	1,2
PRIDE INTL INC DEL	COM	74153Q10	116,162	4,236,393	SH	DEFINED	1,2,5,6,7,8,1
PRIMEDIA INC	COM	74157K10	4,328	2,847,554	SH	DEFINED	1,2,5,6
PRIMEENERGY CORP	COM	74158E10	716	9,990	SH	DEFINED	1
PRIMUS GUARANTY LTD	SHS	G7245710	331	27,300	SH	DEFINED	1,6
PRINCETON REVIEW INC	COM	74235210	225	43,483	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	444,767	8,193,931	SH	DEFINED	1,2,5,6,7,8,1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
PRIVATE MEDIA GROUP	COM	74266R10	804	199,000	SH	DEFINED	1
PRIVATEBANCORP INC	COM	74296210	15,480	338,593	SH	DEFINED	1,2,5,6
PROASSURANCE CORP	COM	74267C10	25,363	514,677	SH	DEFINED	1,2,5
PROCTER & GAMBLE CO	COM	74271810	6,176,261	99,649,254	SH	DEFINED	1,2,5,6,7,8,1
PROGENICS PHARMACEUT	COM	74318710	7,222	307,829	SH	DEFINED	1,2,6
PROGRESS ENERGY INC	COM	74326310	997,420	21,979,293	SH	DEFINED	1,2,5,6,7,8,1
PROGRESS SOFTWARE CO	COM	74331210	17,428	670,292	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	507,555	20,682,774	SH	DEFINED	1,2,5,6,7,8,1
PROGRESSIVE GAMING I	COM	74332S10	3,919	477,936	SH	DEFINED	1
PROLIANCE INTL INC	COM	74340R10	124	27,120	SH	DEFINED	1,2,5
PROLOGIS	SH BEN INT	74341010	520,392	9,120,083	SH	DEFINED	1,2,3,5,6,7,8
PROQUEST COMPANY	COM	74346P10	5,471	420,162	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	13,046	383,259	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	68,105	1,488,629	SH	DEFINED	1,2,5,12,13
PROVIDENCE SVC CORP	COM	74381510	4,484	162,511	SH	DEFINED	1
PROVIDENT BANKSHARES	COM	74385910	22,334	602,803	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	208	6,885	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	26,038	1,406,713	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	8,735	638,530	SH	DEFINED	1,2
PROXYMED INC	COM NEW	74429030	49	10,608	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	1,003,927	13,166,256	SH	DEFINED	1,2,5,6,7,8,1
PRUDENTIAL PLC	ADR	74435K20	1,007	40,335	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	30,242	501,524	SH	DEFINED	1,2,3,5
PSS WORLD MED INC	COM	69366A10	21,075	1,054,293	SH	DEFINED	1,2,5,6
PSYCHIATRIC SOLUTION	COM	74439H10	36,859	1,081,234	SH	DEFINED	1,2,6
PUBLIC STORAGE INC	COM	74460D10	383,207	4,456,408	SH	DEFINED	1,2,3,5,6,7,8
PUBLIC SVC ENTERPRIS	COM	74457310	498,410	8,145,292	SH	DEFINED	1,2,5,6,7,8,1
PUBLICIS S A NEW	SPONSORED	74463M10	528	13,349	SH	DEFINED	1

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PUGET ENERGY INC	NEW COM	74531010	40,916	1,800,088	SH	DEFINED	1,2,5,12,13
PULTE HOMES INC	COM	74586710	207,435	6,510,837	SH	DEFINED	1,2,5,6,7,8,1
PVF CAPITAL CORP	COM	69365410	123	11,927	SH	DEFINED	1
PW EAGLE INC	COM	69366Y10	4,952	165,007	SH	DEFINED	1,2
PXRE GROUP LTD	COM	G7301810	143	34,760	SH	DEFINED	1,5
Q MED	COM	74791410	61	12,007	SH	DEFINED	1
QAD INC	COM	74727D10	1,396	172,830	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	632	52,935	SH	DEFINED	1
QLOGIC CORP	COM	74727710	106,161	5,616,959	SH	DEFINED	1,2,5,6,7,8,1
QUAKER CHEM CORP	COM	74731610	347	17,834	SH	DEFINED	1,5
QUAKER FABRIC CORP N	COM	74739910	15	13,821	SH	DEFINED	1
QUALCOMM INC	COM	74752510	1,684,001	46,327,414	SH	DEFINED	1,2,5,6,7,8,1
QUALITY DISTR INC FL	COM	74756M10	1,757	119,367	SH	DEFINED	1,2
QUALITY SYS INC	COM	74758210	12,071	311,193	SH	DEFINED	1,2,6
QUANEX CORP	COM	74762010	21,250	700,166	SH	DEFINED	1,2,6
QUANTA SVCS INC	COM	74762E10	30,400	1,803,084	SH	DEFINED	1,2,5,6,13
QUANTUM CORP	COM DSSG	74790620	6,896	3,163,129	SH	DEFINED	1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	1,471	742,689	SH	DEFINED	1,5
QUEST DIAGNOSTICS IN	COM	74834L10	280,674	4,589,172	SH	DEFINED	1,2,5,6,7,8,1
QUEST RESOURCE CORP	COM NEW	74834930	2,093	235,742	SH	DEFINED	1
QUEST SOFTWARE INC	COM	74834T10	16,334	1,143,869	SH	DEFINED	1,2,5,6
QUESTAR CORP	COM	74835610	133,239	1,629,438	SH	DEFINED	1,2,5,6,7,8,1
QUICKLOGIC CORP	COM	74837P10	60	16,818	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	37,346	1,170,733	SH	DEFINED	1,2,5,6,12,13
QUIDEL CORP	COM	74838J10	5,940	420,668	SH	DEFINED	1,5
QUIKSILVER INC	COM	74838C10	24,495	2,016,090	SH	DEFINED	1,2,5
QUIXOTE CORP	COM	74905610	178	10,015	SH	DEFINED	1
QUOVADX INC	COM	74913K10	98	37,359	SH	DEFINED	1,5
QWEST COMMUNICATIONS	COM	74912110	940,886	107,899,804	SH	DEFINED	1,2,5,6,7,8,1
R & G FINANCIAL CORP	CL B	74913610	6,834	917,314	SH	DEFINED	1,2
R H DONNELLEY CORP	COM NEW	74955W30	25,761	486,984	SH	DEFINED	1,2,5,12
RACKABLE SYS INC	COM	75007710	10,639	388,716	SH	DEFINED	1,2,6
RADIAN GROUP INC	COM	75023610	206,039	3,433,982	SH	DEFINED	1,2,5,6,7,8,1
RADIANT SYSTEMS INC	COM	75025N10	4,183	346,262	SH	DEFINED	1
RADIATION THERAPY SV	COM	75032320	4,578	156,632	SH	DEFINED	1,2,6
RADIO ONE INC	CL A	75040P10	641	102,662	SH	DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	8,463	1,354,125	SH	DEFINED	1,2,5
RADIOLOGIX INC	COM	75040K10	79	19,700	SH	DEFINED	1
RADIOSHACK CORP	COM	75043810	68,770	3,563,219	SH	DEFINED	1,2,5,6,7,8,1
RADISYS CORP	COM	75045910	11,219	527,958	SH	DEFINED	1,2,5
RADYNE CORP	COM NEW	75061140	2,426	198,218	SH	DEFINED	1
RAE SYS INC	COM	75061P10	1,039	340,669	SH	DEFINED	1,5
RAILAMERICA INC	COM	75075310	6,617	605,976	SH	DEFINED	1,2
RAIT INVT TR	COM	74922710	13,885	481,286	SH	DEFINED	1,2,5
RALCORP HLDGS INC NE	COM	75102810	22,006	456,267	SH	DEFINED	1,2,5
RAM ENERGY RESOURCES	COM	75130P10	820	170,800	SH	DEFINED	1
RAMBUS INC DEL	COM	75091710	14,773	847,082	SH	DEFINED	1,2,5,6,12
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	14,442	452,004	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	42,664	1,690,314	SH	DEFINED	1,2,5,6,7,8,1
RARE HOSPITALITY INT	COM	75382010	15,506	507,406	SH	DEFINED	1,2,5,6
RASER TECHNOLOGIES I	COM	75405510	848	152,449	SH	DEFINED	1
RAVEN INDS INC	COM	75421210	6,958	231,871	SH	DEFINED	1,2,6
RAYMOND JAMES FINANC	COM	75473010	49,083	1,678,616	SH	DEFINED	1,2,5,13
RAYONIER INC	COM	75490710	43,853	1,160,120	SH	DEFINED	1,2,5,12,13
RAYTHEON CO	*W EXP 06/	75511111	207	14,483	SH	DEFINED	1
RAYTHEON CO	COM NEW	75511150	769,463	16,027,137	SH	DEFINED	1,2,5,6,7,8,1
RBC BEARINGS INC	COM	75524B10	7,386	305,855	SH	DEFINED	1,2,6
RC2 CORP	COM	74938810	13,173	392,748	SH	DEFINED	1,2,6
RCN CORP	COM NEW	74936120	12,998	459,282	SH	DEFINED	1,2,6
READERS DIGEST ASSN	COM	75526710	36,420	2,810,202	SH	DEFINED	1,2,5,13
READING INTERNATIONAL	CL A	75540810	182	23,000	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	18,236	1,718,741	SH	DEFINED	1,2,5,6

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REALOGY CORP	COM	75605E10	152,495	6,723,765	SH	DEFINED	1,2,5,6,7,8,1
REALTY INCOME CORP	COM	75610910	39,692	1,606,324	SH	DEFINED	1,2,3,5
RECKSON ASSOCS RLTY	COM	75621K10	88,214	2,061,065	SH	DEFINED	1,2,3,5,6,7,8
RED HAT INC	COM	75657710	41,609	1,973,854	SH	DEFINED	1,2,5,12
RED ROBIN GOURMET BU	COM	75689M10	10,786	233,928	SH	DEFINED	1,2,6
REDBACK NETWORKS INC	COM NEW	75720950	12,393	892,842	SH	DEFINED	1,2,5,6
REDDY ICE HLDGS INC	COM	75734R10	4,951	204,606	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	16,438	326,347	SH	DEFINED	1,2,5
REED ELSEVIER N V	SPONSORED	75820410	771	23,053	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	726	16,300	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	25,113	577,305	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	10,813	545,557	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	128,027	1,861,945	SH	DEFINED	1,2,3,5,6,7,8
REGENCY ENERGY PARTN	COM UNITS	75885Y10	356	14,715	SH	DEFINED	1,2
REGENERATION TECH IN	COM	75886N10	229	32,657	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	13,064	832,626	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	264	69,666	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	498,087	13,538,659	SH	DEFINED	1,2,5,6,7,8,1
REGIS CORP MINN	COM	75893210	34,729	968,735	SH	DEFINED	1,2,5,13
REHABCARE GROUP INC	COM	75914810	3,280	250,349	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
REINSURANCE GROUP AM	COM	75935110	16,014	308,377	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	41,591	1,294,043	SH	DEFINED	1,2,5,6,13
RELIANT ENERGY INC	COM	75952B10	59,383	4,823,980	SH	DEFINED	1,2,5,6,7,8,1
RENAISSANCE LEARNING	COM	75968L10	1,741	121,694	SH	DEFINED	1,6
RENAISSANCERE HOLDIN	COM	G7496G10	32,070	576,796	SH	DEFINED	1,2,5,6,7,8,1
RENASANT CORP	COM	75970E10	7,274	259,128	SH	DEFINED	1,2
RENOVIS INC	COM	75988510	7,017	509,946	SH	DEFINED	1,2,5
RENT A CTR INC NEW	COM	76009N10	48,380	1,651,763	SH	DEFINED	1,2,5,13
RENT WAY INC	COM	76009U10	472	44,955	SH	DEFINED	1,5
RENTECH INC	COM	76011210	8,666	1,871,601	SH	DEFINED	1,2,5
RENTRAK CORP	COM	76017410	209	18,300	SH	DEFINED	1
REPLIGEN CORP	COM	75991610	98	28,813	SH	DEFINED	1,5
REPSOL YPF S A	SPONSORED	76026T20	1,687	56,569	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	8,047	518,498	SH	DEFINED	1,2
REPUBLIC BANCORP INC	COM	76028210	16,222	1,216,933	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	4,072	192,535	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	214	16,123	SH	DEFINED	1
REPUBLIC PROPERTY TR	COM	76073710	3,831	347,608	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	136,778	3,401,591	SH	DEFINED	1,2,5,6,7,8,1
RES-CARE INC	COM	76094310	11,009	547,991	SH	DEFINED	1,2
RESEARCH IN MOTION L	COM	76097510	1,054	10,272	SH	DEFINED	1,5
RESMED INC	COM	76115210	32,497	807,385	SH	DEFINED	1,2,5,6,12
RESOURCE AMERICA INC	CL A	76119520	5,877	282,554	SH	DEFINED	1,2,5
RESOURCE CAP CORP	COM	76120W30	415	26,830	SH	DEFINED	1
RESOURCES CONNECTION	COM	76122Q10	18,282	682,411	SH	DEFINED	1,2,6
RESPIRONICS INC	COM	76123010	31,132	806,327	SH	DEFINED	1,2,5,6,12
RESTORATION HARDWARE	COM	76098110	3,623	417,915	SH	DEFINED	1,5
RETAIL VENTURES INC	COM	76128Y10	4,874	316,277	SH	DEFINED	1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	103	30,500	SH	DEFINED	1



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REUTERS GROUP PLC	SPONSORED	76132M10	703	14,450	SH	DEFINED	1,2
REVLON INC	CL A	76152550	2,544	2,251,055	SH	DEFINED	1,2,6
REWARDS NETWORK INC	COM	76155710	1,330	273,017	SH	DEFINED	1
REX STORES CORP	COM	76162410	169	11,964	SH	DEFINED	1
REXAM PLC	SP ADR NEW	76165540	228	4,210	SH	DEFINED	1
REYNOLDS & REYNOLDS	CL A	76169510	35,225	891,556	SH	DEFINED	1,2,5,6,13
REYNOLDS AMERICAN IN	COM	76171310	276,924	4,468,684	SH	DEFINED	1,2,5,6,10,12
RF MICRODEVICES INC	COM	74994110	29,997	3,957,379	SH	DEFINED	1,2,5,6,13
RICHARDSON ELECTRS L	COM	76316510	93	10,300	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,871	376,922	SH	DEFINED	1,2,5,6
RIGHTNOW TECHNOLOGIE	COM	76657R10	2,718	174,098	SH	DEFINED	1,6
RINKER GROUP LTD	SPONSORED	76687M10	223	4,342	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	18,744	98,845	SH	DEFINED	1,2
RITA MED SYS INC DEL	COM	76774E10	59	18,600	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	612	11,419	SH	DEFINED	1,5
RITE AID CORP	COM	76775410	29,607	6,521,276	SH	DEFINED	1,2,5,6
RIVERVIEW BANCORP IN	COM	76939710	222	16,450	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	76962710	2,649	129,663	SH	DEFINED	1
RLI CORP	COM	74960710	106,798	2,102,731	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	6,221	201,204	SH	DEFINED	1,2
ROBERT HALF INTL INC	COM	77032310	151,631	4,463,688	SH	DEFINED	1,2,5,6,7,8,1
ROCK OF AGES CORP	CL A	77263210	53	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	17,713	894,576	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	1,263	87,145	SH	DEFINED	1
ROCKWELL AUTOMATION	COM	77390310	270,875	4,662,212	SH	DEFINED	1,2,5,6,7,8,1
ROCKWELL COLLINS INC	COM	77434110	286,100	5,216,996	SH	DEFINED	1,2,5,6,7,8,1
ROCKWOOD HLDGS INC	COM	77441510	10,083	504,639	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	30,599	503,527	SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION	CL B	77510920	1,000	18,224	SH	DEFINED	1,2
ROGERS CORP	COM	77513310	15,613	252,850	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	268,358	5,667,543	SH	DEFINED	1,2,5,6,7,8,1
ROLLINS INC	COM	77571110	14,077	666,863	SH	DEFINED	1,2,6,13
ROPER INDS INC NEW	COM	77669610	76,648	1,713,183	SH	DEFINED	1,2,5,6,7,8,1
ROSETTA RESOURCES IN	COM	77777930	13,503	786,411	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	73,224	2,881,708	SH	DEFINED	1,2,5,6,7,8,1
ROSTELECOM OPEN JT S	SPONSORED	77852910	361	12,006	SH	DEFINED	1,2,5
ROTECH HEALTHCARE IN	COM	77866910	16	13,200	SH	DEFINED	1
ROTONICS MFG INC	COM	77890310	31	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	130,126	4,114,018	SH	DEFINED	1,2,5,6,7,8,1
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	389	27,817	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	2,009	74,154	SH	DEFINED	1
ROYAL BK CDA MONTREA	COM	78008710	1,070	24,074	SH	DEFINED	1,2,7,14
ROYAL CARIBBEAN CRUI	COM	V7780T10	26,113	672,830	SH	DEFINED	1,2,5,6,7,8,1
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	4,762	69,645	SH	DEFINED	1,2
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	5,090	77,009	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	9,729	358,608	SH	DEFINED	1,2,5,6
ROYAL KPN NV	SPONSORED	78064120	179	14,036	SH	DEFINED	1,2
RPC INC	COM	74966010	7,076	386,240	SH	DEFINED	1,2,5,6
RPM INTL INC	COM	74968510	44,606	2,348,911	SH	DEFINED	1,2,5,13
RSA SEC INC	COM	74971910	3,470	124,078	SH	DEFINED	1,2,5,6,13
RTI INTL METALS INC	COM	74973W10	14,529	333,377	SH	DEFINED	1,2,6
RUBY TUESDAY INC	COM	78118210	36,153	1,282,460	SH	DEFINED	1,2,5,6,13
RUDDICK CORP	COM	78125810	19,531	750,340	SH	DEFINED	1,2,5,13
RUDOLPH TECHNOLOGIES	COM	78127010	6,595	359,819	SH	DEFINED	1,5
RURAL / METRO CORP	COM	78174810	217	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	132	13,742	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	5,210	312,322	SH	DEFINED	1,2
RUSS BERRIE & CO	COM	78223310	2,873	188,490	SH	DEFINED	1,2
RUTHS CHRIS STEAK HS	COM	78333210	4,003	212,685	SH	DEFINED	1,2,6
RYANAIR HLDGS PLC	SPONSORED	78351310	1,392	21,989	SH	DEFINED	1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	10,775	678,975	SH	DEFINED	1,2,5
RYDER SYS INC	COM	78354910	81,340	1,573,920	SH	DEFINED	1,2,5,6,10,12

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RYERSON INC	COM	78375P10	11,267	514,716	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	43,494	1,006,573	SH	DEFINED	1,2,5,6,12,13
S & T BANCORP INC	COM	78385910	16,401	504,656	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	5,506	185,586	SH	DEFINED	1,2,6
S1 CORPORATION	COM	78463B10	4,989	1,082,181	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	53	10,110	SH	DEFINED	1
SABRE HLDGS CORP	CL A	78590510	94,236	4,028,916	SH	DEFINED	1,2,5,6,7,8,1
SAFECO CORP	COM	78642910	204,925	3,477,431	SH	DEFINED	1,2,5,6,7,8,1
SAFEGUARD SCIENTIFIC	COM	78644910	3,085	1,574,049	SH	DEFINED	1,5
SAFENET INC	COM	78645R10	8,490	466,718	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	14,422	296,387	SH	DEFINED	1,2
SAFWAY INC	COM NEW	78651420	427,696	14,092,125	SH	DEFINED	1,2,5,6,7,8,1
SAFLINK CORP	COM NEW	78657830	27	71,763	SH	DEFINED	1,5
SAGA COMMUNICATIONS	CL A	78659810	224	28,998	SH	DEFINED	1
SAIA INC	COM	78709Y10	7,771	238,364	SH	DEFINED	1,5
SAKS INC	COM	79377W10	38,701	2,239,642	SH	DEFINED	1,2,5,13
SALEM COMMUNICATIONS	CL A	79409310	2,069	182,928	SH	DEFINED	1,2,6
SALESFORCE COM INC	COM	79466L30	30,942	862,372	SH	DEFINED	1,2,5,6,12
SALIX PHARMACEUTICAL	COM	79543510	8,552	630,711	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 PRN CALL DISCRETION	OTHER M
SALTON INC	COM	79575710	29	12,744	SH	DEFINED 1,2
SAN PAOLO-IMI S P A	SPONSORED	79917510	1,903	45,043	SH	DEFINED 1,2
SANDERS MORRIS HARRI	COM	80000Q10	2,116	169,147	SH	DEFINED 1
SANDERSON FARMS INC	COM	80001310	11,520	355,987	SH	DEFINED 1,2
SANDISK CORP	COM	80004C10	267,199	4,990,642	SH	DEFINED 1,2,5,6,7,8,1
SANDS REGENT	COM	80009110	160	10,900	SH	DEFINED 1
SANDY SPRING BANCORP	COM	80036310	8,200	231,901	SH	DEFINED 1,2
SANFILIPPO JOHN B &	COM	80042210	125	12,300	SH	DEFINED 1
SANGAMO BIOSCIENCES	COM	80067710	1,344	241,720	SH	DEFINED 1
SANMINA SCI CORP	COM	80090710	53,889	14,408,796	SH	DEFINED 1,2,5,6,7,8,1
SANOFI AVENTIS	SPONSORED	80105N10	21,359	480,307	SH	DEFINED 1,2
SANTANDER BANCORP	COM	80280910	1,969	104,213	SH	DEFINED 1,2
SANTARUS INC	COM	80281730	5,132	691,595	SH	DEFINED 1
SANTOS LIMITED	SPONSORED	80302160	280	8,427	SH	DEFINED 1
SANYO ELEC LTD	ADR 5 COM	80303830	563	56,483	SH	DEFINED 1,2
SAP AKTIENGESELLSCHA	SPONSORED	80305420	13,008	262,795	SH	DEFINED 1,2
SAPIENT CORP	COM	80306210	7,004	1,287,563	SH	DEFINED 1,2,5,6
SARA LEE CORP	COM	80311110	345,315	21,488,203	SH	DEFINED 1,2,5,6,7,8,1
SATYAM COMPUTER SERV	ADR	80409810	12,739	329,271	SH	DEFINED 1,2,5,7
SAUER-DANFOSS INC	COM	80413710	4,552	189,828	SH	DEFINED 1,2
SAUL CTRS INC	COM	80439510	17,991	399,802	SH	DEFINED 1,2,3,5
SAVIENT PHARMACEUTIC	COM	80517Q10	5,519	847,800	SH	DEFINED 1,2,5
SAVVIS INC	COM NEW	80542330	10,793	378,717	SH	DEFINED 1,2
SAXON CAP INC NEW	COM	80556T10	12,104	862,141	SH	DEFINED 1,2,5
SBA COMMUNICATIONS C	COM	78388J10	22,501	924,839	SH	DEFINED 1,2,6
SCANA CORP NEW	COM	80589M10	103,923	2,580,658	SH	DEFINED 1,2,5,6,7,8,1
SCANSOURCE INC	COM	80603710	18,132	597,840	SH	DEFINED 1,2,6
SCBT FINANCIAL CORP	COM	78401V10	5,097	136,295	SH	DEFINED 1,2,5
SCHAWK INC	CL A	80637310	3,533	193,905	SH	DEFINED 1
SCHEIN HENRY INC	COM	80640710	71,094	1,417,907	SH	DEFINED 1,2,5,12,13

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SCHERING A G	SPONSORED	80658520	499	4,285	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	746,721	33,803,574	SH	DEFINED	1,2,5,6,10,12
SCHIFF NUTRITION INT	COM	80669310	77	11,000	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,894,650	30,544,098	SH	DEFINED	1,2,5,6,7,8,1
SCHNITZER STL INDS	CL A	80688210	11,447	362,923	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	31,148	999,922	SH	DEFINED	1,2,5,13
SCHOOL SPECIALTY INC	COM	80786310	11,779	333,773	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	11,056	470,271	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	511,868	28,580,008	SH	DEFINED	1,2,5,6,7,8,1
SCHWEITZER-MAUDUIT I	COM	80854110	4,322	227,698	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	131	56,595	SH	DEFINED	1,5
SCIELE PHARMA INC	COM	80862710	13,889	737,224	SH	DEFINED	1,2,6
SCIENTIFIC GAMES COR	CL A	80874P10	33,575	1,055,822	SH	DEFINED	1,2,5,6,13
SCM MICROSYSTEMS INC	COM	78401810	58	17,355	SH	DEFINED	1
SCO GROUP INC	COM	78403A10	37	18,024	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	161	26,800	SH	DEFINED	1,5
SCOTTISH PWR PLC	SP ADR FNL	81013T80	997	20,522	SH	DEFINED	1,2
SCOTTISH RE GROUP LI	SHS	G7353741	696	64,028	SH	DEFINED	1,2,5,6
SCOTTS MIRACLE GRO C	CL A	81018610	32,183	723,387	SH	DEFINED	1,2,5,6,12,13
SCPIE HLDGS INC	COM	78402P10	3,594	152,669	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	104,104	2,172,003	SH	DEFINED	1,2,5,6,10,12
SEA CONTAINERS LTD	CL A	81137170	22	18,840	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	17,156	14,237	SH	DEFINED	1,2
SEABRIGHT INSURANCE	COM	81165610	3,946	282,450	SH	DEFINED	1
SEACHANGE INTL INC	COM	81169910	278	31,246	SH	DEFINED	1,5
SEACOAST BKG CORP FL	COM	81170730	5,516	182,638	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	17,286	209,522	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	71,617	3,101,657	SH	DEFINED	1,2,5,6,7,8,1
SEALED AIR CORP NEW	COM	81211K10	134,145	2,478,650	SH	DEFINED	1,2,5,6,7,8,1
SEALY CORP	COM	81213930	3,222	246,727	SH	DEFINED	1,2
SEARS HLDGS CORP	COM	81235010	934,681	5,912,334	SH	DEFINED	1,2,5,6,7,8,1
SEATTLE GENETICS INC	COM	81257810	139	28,692	SH	DEFINED	1
SECURE COMPUTING COR	COM	81370510	4,828	762,662	SH	DEFINED	1,2,5,6
SECURITY BANK CORP	COM	81404710	5,601	247,714	SH	DEFINED	1
SECURITY CAPITAL ASS	COM	G8018D10	604	25,213	SH	DEFINED	1,2
SEI INVESTMENTS CO	COM	78411710	62,459	1,111,560	SH	DEFINED	1,2,5,12,13
SELECT COMFORT CORP	COM	81616X10	22,384	1,023,035	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	816	24,600	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	698	27,500	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS D	81369Y40	280	8,000	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	6,808	127,375	SH	DEFINED	1,5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	4,052	121,545	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	352	10,370	SH	DEFINED	5
SELECTICA INC	COM	81628810	87	35,748	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	27,680	526,135	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	2,099	372,099	SH	DEFINED	1,5
SEMITool INC	COM	81690910	3,291	318,231	SH	DEFINED	1,5
SEMPRA ENERGY	COM	81685110	485,719	9,666,040	SH	DEFINED	1,2,5,6,7,8,1
SEMTECH CORP	COM	81685010	20,721	1,623,876	SH	DEFINED	1,2,5,6,13
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	26,198	1,227,637	SH	DEFINED	1,2,3
SENOXYX INC	COM	81724Q10	5,746	373,851	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	23,041	1,177,362	SH	DEFINED	1,2,5,13
SEPRACOR INC	COM	81731510	92,296	1,905,361	SH	DEFINED	1,2,5,8,12,13
SEQUA CORPORATION	CL A	81732010	13,296	141,654	SH	DEFINED	1,2,13
SERVICE CORP INTL	COM	81756510	28,425	3,043,320	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	55,866	4,983,584	SH	DEFINED	1,2,5,6,7,8,1
SHARPER IMAGE CORP	COM	82001310	161	15,587	SH	DEFINED	1
SHAW COMMUNICATIONS	CL B CONV	82028K20	575	19,148	SH	DEFINED	1,5
SHAW GROUP INC	COM	82028010	18,753	793,291	SH	DEFINED	1,2,5
SHENANDOAH TELECOMMU	COM	82312B10	6,048	139,120	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	242,879	4,354,228	SH	DEFINED	1,2,5,6,7,8,1
SHILOH INDS INC	COM	82454310	1,332	98,793	SH	DEFINED	1,2

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SHIP FINANCE INTERNA SHS		G8107510	1,038	52,165	SH	DEFINED	1,2,5
SHIRE PLC	SPONSORED	82481R10	213	4,320	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	3,479	137,935	SH	DEFINED	1,5
SHORE BANCSHARES INC	COM	82510710	2,774	96,502	SH	DEFINED	1,5
SHUFFLE MASTER INC	COM	82554910	23,384	865,754	SH	DEFINED	1,2,6
SI INTL INC	COM	78427V10	5,428	169,725	SH	DEFINED	1
SIEMENS A G	SPONSORED	82619750	3,400	39,034	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	2,156	68,988	SH	DEFINED	1
SIERRA HEALTH SVCS I	COM	82632210	40,347	1,066,248	SH	DEFINED	1,2,5,6,12
SIERRA PAC RES NEW	COM	82642810	46,625	3,251,374	SH	DEFINED	1,2,5,13
SIGMA ALDRICH CORP	COM	82655210	157,896	2,086,637	SH	DEFINED	1,2,5,6,7,8,1
SIGMA DESIGNS INC	COM	82656510	4,042	270,362	SH	DEFINED	1,5
SIGMATEL INC	COM	82661W10	1,753	374,594	SH	DEFINED	1,6
SIGNATURE BK NEW YOR	COM	82669G10	12,193	394,211	SH	DEFINED	1,2,6
SILGAN HOLDINGS INC	COM	82704810	29,288	779,772	SH	DEFINED	1,2,6
SILICON IMAGE INC	COM	82705T10	17,601	1,383,762	SH	DEFINED	1,2,5,6
SILICON LABORATORIES	COM	82691910	26,183	844,074	SH	DEFINED	1,2,5,6,13
SILICON STORAGE TECH	COM	82705710	5,781	1,403,078	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 PRN CALL DISCRETION	OTHER M
SILICONWARE PRECISIO	SPONSD ADR	82708486	539	90,544	SH	DEFINED 1
SILVERLEAF RESORTS I	COM	82839510	159	41,700	SH	DEFINED 1,2
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	10,290	354,697	SH	DEFINED 1,2
SIMON PPTY GROUP INC	COM	82880610	758,769	8,373,089	SH	DEFINED 1,2,3,5,6,7,8
SIMPSON MANUFACTURIN	COM	82907310	17,852	660,460	SH	DEFINED 1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	12,373	1,576,151	SH	DEFINED 1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	313	6,291	SH	DEFINED 1
SIRENZA MICRODEVICES	COM	82966T10	3,020	382,243	SH	DEFINED 1,2
SIRF TECHNOLOGY HLDG	COM	82967H10	17,136	714,315	SH	DEFINED 1,2,6
SIRIUS SATELLITE RAD	COM	82966U10	67,738	17,280,184	SH	DEFINED 1,2,5,6,7,8,1
SIRNA THERAPEUTICS I	COM	82966910	2,269	407,404	SH	DEFINED 1,2
SIRONA DENTAL SYSTEM	COM	82966C10	6,799	206,481	SH	DEFINED 1,2,6
SIRVA INC	COM	82967Y10	1,884	708,157	SH	DEFINED 1,2
SITEL CORP	COM	82980K10	1,899	630,829	SH	DEFINED 1
SIX FLAGS INC	COM	83001P10	7,014	1,341,190	SH	DEFINED 1,2,5,6
SIZELER PPTY INVS IN	COM	83013710	4,425	294,410	SH	DEFINED 1,2,3,5
SJW CORP	COM	78430510	7,330	245,076	SH	DEFINED 1,2
SK TELECOM LTD	SPONSORED	78440P10	14,356	607,543	SH	DEFINED 1,2,4
SKECHERS U S A INC	CL A	83056610	12,446	529,380	SH	DEFINED 1,2,6
SKY FINL GROUP INC	COM	83080P10	36,377	1,460,909	SH	DEFINED 1,2,5,10
SKYLINE CORP	COM	83083010	4,017	105,128	SH	DEFINED 1,2
SKYWEST INC	COM	83087910	25,414	1,036,442	SH	DEFINED 1,2,5,6
SKYWORKS SOLUTIONS I	COM	83088M10	14,009	2,699,232	SH	DEFINED 1,2,5,6
SL GREEN RLTY CORP	COM	78440X10	127,388	1,140,448	SH	DEFINED 1,2,3,5,6,7,8
SLM CORP	COM	78442P10	563,938	10,849,139	SH	DEFINED 1,2,5,6,7,8,1
SM&A	COM	78465D10	160	26,131	SH	DEFINED 1
SMART & FINAL INC	COM	83168310	3,821	223,844	SH	DEFINED 1,2,6
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	432	9,432	SH	DEFINED 1
SMITH & WESSON HLDG	COM	83175610	4,546	327,510	SH	DEFINED 1
SMITH A O	COM	83186520	16,435	416,804	SH	DEFINED 1,2
SMITH INTL INC	COM	83211010	251,464	6,481,022	SH	DEFINED 1,2,5,6,7,8,1

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SMITH MICRO SOFTWARE	COM	83215410	4,542	315,826	SH	DEFINED	1,2
SMITHFIELD FOODS INC	COM	83224810	45,902	1,698,810	SH	DEFINED	1,2,5,12,13
SMITHTOWN BANCORP IN	COM	83244910	2,436	90,265	SH	DEFINED	1
SMUCKER J M CO	COM NEW	83269640	46,839	976,822	SH	DEFINED	1,2,5,6,13
SMURFIT-STONE CONTAI	COM	83272710	37,875	3,381,678	SH	DEFINED	1,2,5,6,7,8,1
SNAP ON INC	COM	83303410	88,702	1,991,060	SH	DEFINED	1,2,5,6,7,10,
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	401	3,487	SH	DEFINED	1,2,5
SOCKET COMMUNICATION	COM	83367210	22	21,600	SH	DEFINED	1
SODEXHO ALLIANCE SA	SPONSORED	83379210	374	6,775	SH	DEFINED	1
SOHU COM INC	COM	83408W10	9,288	421,808	SH	DEFINED	1,2
SOLETRON CORP	COM	83418210	89,393	27,421,279	SH	DEFINED	1,2,5,6,7,8,1
SOLEXA INC	COM	83420X10	2,361	267,699	SH	DEFINED	1
SOMANETICS CORP	COM NEW	83444540	263	13,200	SH	DEFINED	1
SOMAXON PHARMACEUTIC	COM	83445310	680	55,200	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	10,940	473,800	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	36,555	1,616,783	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	92	22,580	SH	DEFINED	1
SONIC SOLUTIONS	COM	83546010	5,104	334,885	SH	DEFINED	1,2,5,6
SONICWALL INC	COM	83547010	17,022	1,558,825	SH	DEFINED	1,2,5
SONOCO PRODS CO	COM	83549510	131,076	3,896,422	SH	DEFINED	1,2,5,6,12,13
SONOSITE INC	COM	83568G10	6,576	231,560	SH	DEFINED	1,2,6
SONUS NETWORKS INC	COM	83591610	18,584	3,539,728	SH	DEFINED	1,2,5,6
SONUS PHARMACEUTICAL	COM	83569210	69	14,700	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	2,551	63,200	SH	DEFINED	1,2
SOTHEBYS	COM	83589810	47,425	1,470,995	SH	DEFINED	1,2,6,13
SOURCE INTERLINK COS	COM NEW	83615120	4,589	483,033	SH	DEFINED	1,2
SOUTH FINL GROUP INC	COM	83784110	20,552	789,540	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	17,393	581,526	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	834,753	24,223,820	SH	DEFINED	1,2,5,6,7,8,1
SOUTHERN COPPER CORP	COM	84265V10	29,599	319,993	SH	DEFINED	1,2,5,7,12
SOUTHERN UN CO NEW	COM	84403010	29,034	1,099,363	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	4,337	162,487	SH	DEFINED	1
SOUTHWEST AIRLS CO	COM	84474110	369,355	22,170,186	SH	DEFINED	1,2,5,6,7,8,1
SOUTHWEST BANCORP IN	COM	84476710	6,985	270,520	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	27,213	816,702	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	4,160	340,143	SH	DEFINED	1
SOUTHWESTERN ENERGY	COM	84546710	92,413	3,093,856	SH	DEFINED	1,2,5,6,7,8,1
SOVEREIGN BANCORP IN	COM	84590510	214,221	9,959,117	SH	DEFINED	1,2,5,6,7,8,1
SOVRAN SELF STORAGE	COM	84610H10	27,143	488,618	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	2,628	601,420	SH	DEFINED	1,2,6
SPANSION INC	COM CL A	84649R10	7,681	460,748	SH	DEFINED	1,2,6
SPARTAN MTRS INC	COM	84681910	233	12,350	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	6,193	366,438	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	17,333	647,481	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	168	80,300	SH	DEFINED	1,5
SPDR TR	UNIT SER 1	78462F10	80,362	601,601	SH	DEFINED	1,5,6,13
SPECTRALINK CORP	COM	84758010	172	20,951	SH	DEFINED	1
SPECTRANETICS CORP	COM	84760C10	4,811	411,230	SH	DEFINED	1
SPECTRUM BRANDS INC	COM	84762L10	6,239	739,259	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	162	17,200	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	11,770	323,269	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	11,609	1,623,694	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	24	18,099	SH	DEFINED	1
SPIRENT COMMUNICATIO	SPONS ADR	84856M20	49	12,773	SH	DEFINED	1
SPIRIT FIN CORP	COM	84856830	15,883	1,368,037	SH	DEFINED	1,2,3
SPORT CHALET INC	CL A	84916320	126	13,713	SH	DEFINED	1
SPRINT NEXTEL CORP	COM FON	85206110	1,467,766	85,584,025	SH	DEFINED	1,2,5,6,7,8,1
SPSS INC	COM	78462K10	9,350	375,061	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	77,973	1,459,078	SH	DEFINED	1,2,5,6,7,8,1
SRA INTL INC	CL A	78464R10	22,737	756,393	SH	DEFINED	1,2,6,13
SRS LABS INC	COM	78464M10	105	16,900	SH	DEFINED	1
ST JOE CO	COM	79014810	53,863	981,645	SH	DEFINED	1,2,5,6,7,8,1

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ST JUDE MED INC	COM	79084910	349,419	9,901,359	SH	DEFINED	1,2,5,6,7,8,1
ST MARY LD & EXPL CO	COM	79222810	29,512	803,931	SH	DEFINED	1,2,5,6,12
ST PAUL TRAVELERS IN	COM	79286010	1,000,897	21,345,643	SH	DEFINED	1,2,5,6,7,8,1
STAAR SURGICAL CO	COM PAR \$0	85231230	201	26,689	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	13,496	460,001	SH	DEFINED	1,2,5
STAKTEK HLDGS INC	COM	85256P10	1,310	219,144	SH	DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	5,500	288,539	SH	DEFINED	1,2,6
STANCORP FINL GROUP	COM	85289110	51,753	1,159,600	SH	DEFINED	1,2,5,13
STANDARD MICROSYSTEM	COM	85362610	10,393	365,696	SH	DEFINED	1,2
STANDARD MTR PRODS I	COM	85366610	247	20,576	SH	DEFINED	1
STANDARD PAC CORP NE	COM	85375C10	28,421	1,209,412	SH	DEFINED	1,2,5
STANDARD PARKING COR	COM	85379010	4,024	128,250	SH	DEFINED	1,2
STANDARD REGISTER CO	COM	85388710	4,003	303,265	SH	DEFINED	1,2
STANDEX INTL CORP	COM	85423110	5,525	198,164	SH	DEFINED	1,2,5
STANLEY FURNITURE IN	COM NEW	85430520	5,185	243,321	SH	DEFINED	1,2,5
STANLEY WKS	COM	85461610	113,808	2,283,005	SH	DEFINED	1,2,5,6,7,8,1
STAPLES INC	COM	85503010	522,760	21,486,221	SH	DEFINED	1,2,5,6,7,8,1

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
STAR GAS PARTNERS L	UNIT LTD P	85512C10	118	47,400	SH	DEFINED	1,5
STAR MARITIME ACQUIS	COM	85516E10	1,563	162,680	SH	DEFINED	1
STAR SCIENTIFIC INC	COM	85517P10	92	29,897	SH	DEFINED	1,5
STARBUCKS CORP	COM	85524410	684,167	20,093,016	SH	DEFINED	1,2,5,6,7,8,1
STARTEK INC	COM	85569C10	2,239	179,588	SH	DEFINED	1
STARWOOD HOTELS&RESO	COM	85590A40	416,441	7,281,705	SH	DEFINED	1,2,3,5,6,7,8
STATE AUTO FINL CORP	COM	85570710	10,038	328,565	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	247	12,054	SH	DEFINED	1
STATE NATIONAL BANCS	COM	85712410	5,983	157,497	SH	DEFINED	1
STATE STR CORP	COM	85747710	896,532	14,367,496	SH	DEFINED	1,2,5,6,7,8,1
STATION CASINOS INC	COM	85768910	41,468	717,075	SH	DEFINED	1,2,5,6,7,8,1
STATOIL ASA	SPONSORED	85771P10	10,319	433,204	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	7,047	417,239	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	98,373	1,949,905	SH	DEFINED	1,2,5,6,10,12
STEEL TECHNOLOGIES I	COM	85814710	5,036	256,530	SH	DEFINED	1
STEELCASE INC	CL A	85815520	12,833	817,889	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	8,643	568,244	SH	DEFINED	1,2,5
STEINER LEISURE LTD	ORD	P8744Y10	1,174	27,908	SH	DEFINED	1,2,5,6
STEINWAY MUSICAL INS	COM	85849510	4,678	167,074	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	4,318	398,359	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	186	87,100	SH	DEFINED	1,5
STEPAN CO	COM	85858610	2,311	79,055	SH	DEFINED	1,5
STEPHAN CO	COM	85860310	31	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	2,797	270,220	SH	DEFINED	1
STERICYCLE INC	COM	85891210	56,865	814,797	SH	DEFINED	1,2,5,6,12,13
STERIS CORP	COM	85915210	37,269	1,548,996	SH	DEFINED	1,2,5,6,13
STERLING BANCORP	COM	85915810	5,534	281,504	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	14,817	731,709	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	2,162	107,782	SH	DEFINED	1
STERLING FINL CORP	COM	85931710	11,278	512,888	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	21,160	652,467	SH	DEFINED	1,2,6
STEWART ENTERPRISES	CL A	86037010	15,515	2,647,565	SH	DEFINED	1,2,5

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STEWART INFORMATION	COM	86037210	9,759	280,665	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	416	33,389	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	4,973	156,677	SH	DEFINED	1
STILLWATER MNG CO	COM	86074Q10	7,339	873,740	SH	DEFINED	1,2,5,6
STONE ENERGY CORP	COM	86164210	21,881	540,543	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	127	17,879	SH	DEFINED	1
STORA ENSO CORP	SPON ADR R	86210M10	683	45,153	SH	DEFINED	1
STRATAGENE CORP	COM	86269H10	106	16,379	SH	DEFINED	1
STRATASYS INC	COM	86268510	4,001	151,501	SH	DEFINED	1,2,5
STRATEGIC HOTELS & R	COM	86272T10	38,255	1,924,273	SH	DEFINED	1,2,3
STRATEX NETWORKS INC	COM	86279T10	5,894	1,327,532	SH	DEFINED	1,2,5
STRATTEC SEC CORP	COM	86311110	449	11,696	SH	DEFINED	1,2,5
STRATUS PPTYS INC	COM NEW	86316720	210	6,493	SH	DEFINED	1
STRAYER ED INC	COM	86323610	23,777	219,726	SH	DEFINED	1,2,6
STREETTRACKS SER TR	DJ WL LG C	86330E20	1,679	21,520	SH	DEFINED	1
STREETTRACKS SER TR	DJ WLSH RE	86330E60	3,993	48,606	SH	DEFINED	8
STRIDE RITE CORP	COM	86331410	8,488	608,050	SH	DEFINED	1,2,5
STRYKER CORP	COM	86366710	385,448	7,772,697	SH	DEFINED	1,2,5,6,7,8,1
STUDENT LN CORP	COM	86390210	9,144	47,579	SH	DEFINED	1,2,5,12
STURM RUGER & CO INC	COM	86415910	179	23,093	SH	DEFINED	1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	1,614	47,807	SH	DEFINED	1,2,5
SUEZ	SPONSORED	86468610	1,006	22,728	SH	DEFINED	1,2
SUFFOLK BANCORP	COM	86473910	6,506	203,837	SH	DEFINED	1,2
SULPHCO INC	COM	86537810	2,416	388,994	SH	DEFINED	1,6
SUMMIT BANCSHARES IN	COM	86601110	3,648	129,745	SH	DEFINED	1
SUMTOTAL SYS INC	COM	86661510	115	15,391	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	3,890	206,595	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	15,780	493,753	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	2,751	256,101	SH	DEFINED	1
SUN LIFE FINL INC	COM	86679610	7,260	176,767	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM	86681010	450,345	90,978,721	SH	DEFINED	1,2,5,6,7,8,1
SUNAIR SERVICES CORP	COM	86701710	48	11,100	SH	DEFINED	1
SUNCOM WIRELESS HLDG	CL A	86722Q10	50	52,211	SH	DEFINED	1,5
SUNCOR ENERGY INC	COM	86722910	868	12,047	SH	DEFINED	1,2,7
SUNLINK HEALTH SYSTE	COM	86737U10	111	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	757,014	12,172,597	SH	DEFINED	1,2,5,6,7,8,1
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	709	15,834	SH	DEFINED	1,2
SUNPOWER CORP	COM CL A	86765210	4,130	148,883	SH	DEFINED	1,2
SUNRISE SENIOR LIVIN	COM	86768K10	25,344	848,474	SH	DEFINED	1,2,6
SUNSTONE HOTEL INVS	COM	86789210	42,721	1,437,465	SH	DEFINED	1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	1,373	53,155	SH	DEFINED	1,2,7
SUN-TIMES MEDIA GROU	COM	86688Q10	6,456	981,157	SH	DEFINED	1,2,5
SUNTRON CORP	COM	86789P10	24	19,385	SH	DEFINED	1
SUNTRUST BKS INC	COM	86791410	737,401	9,541,934	SH	DEFINED	1,2,5,6,7,8,1
SUPERGEN INC	COM	86805910	3,270	701,803	SH	DEFINED	1,2,5
SUPERIOR BANCORP	COM	86806M10	1,926	167,520	SH	DEFINED	1,5
SUPERIOR ENERGY SVCS	COM	86815710	19,783	753,359	SH	DEFINED	1,2,5,6,12
SUPERIOR ESSEX INC	COM	86815V10	11,180	326,431	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	5,918	352,500	SH	DEFINED	1,2,5
SUPERIOR UNIFORM GP	COM	86835810	136	11,004	SH	DEFINED	1
SUPERIOR WELL SVCS I	COM	86837X10	2,856	144,245	SH	DEFINED	1,2,6
SUPERTEX INC	COM	86853210	6,060	155,910	SH	DEFINED	1
SUPERVALU INC	COM	86853610	200,598	6,765,527	SH	DEFINED	1,2,5,6,7,8,1
SUPPORTSOFT INC	COM	86858710	244	55,837	SH	DEFINED	1,5
SUPREME INDS INC	CL A	86860710	130	19,692	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	4,877	250,490	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	13,305	378,854	SH	DEFINED	1,2,6
SUSQUEHANNA BANCSHAR	COM	86909910	25,259	1,033,526	SH	DEFINED	1,2,5
SVB FINL GROUP	COM	78486Q10	31,804	712,465	SH	DEFINED	1,2,5,6,13
SWIFT ENERGY CO	COM	87073810	24,613	588,549	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	20,625	869,534	SH	DEFINED	1,2,5,13
SWISSCOM AG	SPONSORED	87101310	730	21,873	SH	DEFINED	1

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SWS GROUP INC	COM	78503N10	11,895	477,909	SH	DEFINED	1,2
SYBASE INC	COM	87113010	71,000	2,929,026	SH	DEFINED	1,2,5,7,10,13
SYCAMORE NETWORKS IN	COM	87120610	19,443	5,143,706	SH	DEFINED	1,2,5,8
SYKES ENTERPRISES IN	COM	87123710	14,679	721,325	SH	DEFINED	1,2,6
SYMANTEC CORP	COM	87150310	505,965	23,776,562	SH	DEFINED	1,2,5,6,7,10,
SYMBION INC DEL	COM	87150710	5,828	317,414	SH	DEFINED	1,2,6
SYMBOL TECHNOLOGIES	COM	87150810	98,336	6,617,470	SH	DEFINED	1,2,5,6,7,8,1
SYMMETRICOM INC	COM	87154310	6,233	772,316	SH	DEFINED	1,2,5
SYMMETRY MED INC	COM	87154620	7,274	482,072	SH	DEFINED	1,2,6
SYMS CORP	COM	87155110	2,898	142,319	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155S10	9,861	465,358	SH	DEFINED	1,2,5,6
SYNAGRO TECHNOLOGIES	COM NEW	87156220	3,738	885,763	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	15,615	640,733	SH	DEFINED	1,2,5,6
SYNGENTA AG	SPONSORED	87160A10	1,371	45,431	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	14,301	953,395	SH	DEFINED	1,2,6
SYNNEX CORP	COM	87162W10	4,769	207,254	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
SYNOPSIS INC	COM	87160710	85,719	4,346,805	SH	DEFINED	1,2,5,6,7,8,1
SYNOVUS FINL CORP	COM	87161C10	235,240	8,009,519	SH	DEFINED	1,2,5,6,7,8,1
SYNPLICITY INC	COM	87160Y10	152	23,699	SH	DEFINED	1
SYNTEL INC	COM	87162H10	2,303	101,673	SH	DEFINED	1,2,6
SYNTROLEUM CORP	COM	87163010	2,791	582,610	SH	DEFINED	1,2,5,6
SYSO CORP	COM	87182910	557,395	16,663,530	SH	DEFINED	1,2,5,6,7,8,1
SYSTEMAX INC	COM	87185110	2,384	148,804	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	1,323	65,901	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	171	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	89,590	9,332,283	SH	DEFINED	1,4,5,7,8
TAKE-TWO INTERACTIVE	COM	87405410	18,412	1,291,186	SH	DEFINED	1,2,5,6
TAL INTL GROUP INC	COM	87408310	4,769	224,835	SH	DEFINED	1,2,6
TALBOTS INC	COM	87416110	12,185	447,155	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	1,112	109,910	SH	DEFINED	1
TALISMAN ENERGY INC	COM	87425E10	194	11,815	SH	DEFINED	1,7
TALK AMERICA HLDGS I	COM NEW	87426R20	4,629	487,224	SH	DEFINED	1
TALX CORP	COM	87491810	17,648	719,746	SH	DEFINED	1,2,5,6
TAM SA	SP ADR REP	87484D10	13,967	437,842	SH	DEFINED	1,2,7
TANGER FACTORY OUTLE	COM	87546510	28,343	795,711	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	5,818	492,180	SH	DEFINED	1,2,6
TARGET CORP	COM	87612E10	4,039,549	73,114,014	SH	DEFINED	1,2,5,6,7,8,1
TARRAGON CORP	COM	87628710	1,984	190,542	SH	DEFINED	1,5
TASER INTL INC	COM	87651B10	6,602	861,858	SH	DEFINED	1,2,5,6
TATA MTRS LTD	SPONSORED	87656850	7,936	427,130	SH	DEFINED	2,4,5
TAUBMAN CTRS INC	COM	87666410	46,187	1,039,769	SH	DEFINED	1,2,3,5,6
TAYLOR CAP GROUP INC	COM	87685110	4,366	147,746	SH	DEFINED	1
TC PIPELINES LP	UT COM LTD	87233Q10	698	22,804	SH	DEFINED	1,2,5
TCF FINL CORP	COM	87227510	71,696	2,727,115	SH	DEFINED	1,2,5,6,7,8,1
TD AMERITRADE HLDG C	COM	87236Y10	62,665	3,324,384	SH	DEFINED	1,2,5,12
TD BANKNORTH INC	COM	87235A10	49,015	1,697,208	SH	DEFINED	1,2,5,6,7,8,1
TDK CORP	AMERN DEP	87235140	924	11,526	SH	DEFINED	1,2
TEAM INC	COM	87815510	1,585	63,256	SH	DEFINED	1
TECH DATA CORP	COM	87823710	40,877	1,119,005	SH	DEFINED	1,2,5,10,13



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TECH OPS SEVCON INC	COM	87829310	87	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	47,548	934,884	SH	DEFINED	1, 2, 5, 6, 12, 13
TECHNICAL OLYMPIC US	COM	87848310	2,837	288,587	SH	DEFINED	1, 2
TECHNITROL INC	COM	87855510	21,266	712,434	SH	DEFINED	1, 2, 5
TECHNOLOGY INVT CAP	COM	87871730	3,173	216,900	SH	DEFINED	1
TECHNOLOGY RESH CORP	COM NEW	87872730	55	12,900	SH	DEFINED	1
TECK COMINCO LTD	CL B	87874220	9,588	153,432	SH	DEFINED	5, 7, 13
TECO ENERGY INC	COM	87237510	98,041	6,264,628	SH	DEFINED	1, 2, 5, 6, 10, 12
TECUMSEH PRODS CO	CL A	87889520	4,274	280,992	SH	DEFINED	1, 2, 5
TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	330	10,852	SH	DEFINED	1, 2
TEEKAY SHIPPING MARS	COM	Y8564W10	4,656	113,245	SH	DEFINED	1, 2, 5, 12
TEJON RANCH CO DEL	COM	87908010	6,246	147,214	SH	DEFINED	1, 2, 6
TEKELEC	COM	87910110	10,951	844,969	SH	DEFINED	1, 2, 5, 6
TEKTRONIX INC	COM	87913110	59,433	2,054,362	SH	DEFINED	1, 2, 5, 6, 10, 12
TELE NORTE LESTE PAR	SPON ADR P	87924610	238	17,369	SH	DEFINED	1, 2
TELECOM ARGENTINA S	SPON ADR R	87927320	1,430	104,011	SH	DEFINED	1, 2, 5, 7
TELECOMMUNICATION SY	CL A	87929J10	140	52,020	SH	DEFINED	1, 5
TELEDYNE TECHNOLOGIE	COM	87936010	25,295	638,771	SH	DEFINED	1, 2, 5, 6
TELEFLEX INC	COM	87936910	50,065	899,808	SH	DEFINED	1, 2, 5, 13
TELEFONICA S A	SPONSORED	87938220	16,397	316,485	SH	DEFINED	1, 2
TELEFONOS DE MEXICO	SPON ADR O	87940378	20,667	807,934	SH	DEFINED	1, 2, 7
TELEKOM AUSTRIA AG	SPONSORED	87943Q10	372	7,380	SH	DEFINED	1
TELENOR ASA	SPONSORED	87944W10	202	5,200	SH	DEFINED	1
TELEPHONE & DATA SYS	COM	87943310	78,116	1,855,485	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TELEPHONE & DATA SYS	SPL COM	87943386	9,412	230,401	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TELETECH HOLDINGS IN	COM	87993910	17,222	1,101,848	SH	DEFINED	1, 2, 6
TELIK INC	COM	87959M10	14,971	841,551	SH	DEFINED	1, 2, 6
TELKONET INC	COM	87960410	46	16,200	SH	DEFINED	1
TELLABS INC	COM	87966410	150,105	13,695,676	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TELSTRA CORP LTD	SPON ADR F	87969N20	192	13,976	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	50	23,100	SH	DEFINED	1
TELUS CORP	NON-VTG SH	87971M20	218	3,892	SH	DEFINED	2, 7
TEMPLE INLAND INC	COM	87986810	260,579	6,498,221	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TEMPUR PEDIC INTL IN	COM	88023U10	13,322	775,876	SH	DEFINED	1, 2, 6
TENARIS S A	SPONSORED	88031M10	94,873	2,681,545	SH	DEFINED	1, 2, 4, 5, 7
TENET HEALTHCARE COR	COM	88033G10	100,480	12,344,030	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TENNANT CO	COM	88034510	7,381	303,242	SH	DEFINED	1, 2
TENNECO INC	COM	88034910	16,648	711,768	SH	DEFINED	1, 2, 5, 6
TEPPCO PARTNERS L P	UT LTD PAR	87238410	3,530	94,990	SH	DEFINED	1, 2, 5
TERADYNE INC	COM	88077010	70,323	5,343,720	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TERCICA INC	COM	88078L10	121	22,625	SH	DEFINED	1
TEREX CORP NEW	COM	88077910	177,139	3,917,274	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TERNIUM SA	SPON ADR	88089010	12,644	545,947	SH	DEFINED	1, 2, 7
TERRA INDS INC	COM	88091510	12,781	1,657,769	SH	DEFINED	1, 2, 6
TERREMARK WORLDWIDE	COM NEW	88144820	2,732	492,313	SH	DEFINED	1, 5
TESORO CORP	COM	88160910	157,384	2,714,457	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TESSERA TECHNOLOGIES	COM	88164L10	23,209	667,297	SH	DEFINED	1, 2, 6
TETRA TECH INC NEW	COM	88162G10	20,194	1,159,269	SH	DEFINED	1, 2, 5, 6
TETRA TECHNOLOGIES I	COM	88162F10	16,775	694,348	SH	DEFINED	1, 2, 5, 6
TEVA PHARMACEUTICAL	ADR	88162420	31,570	926,079	SH	DEFINED	1, 2, 5, 7
TEXAS CAPITAL BANCSH	COM	88224Q10	5,948	317,709	SH	DEFINED	1, 2, 6
TEXAS INDS INC	COM	88249110	24,018	461,354	SH	DEFINED	1, 2, 5
TEXAS INSTRS INC	COM	88250810	1,621,395	48,763,773	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
TEXAS REGL BANCSHARE	CL A VTG	88267310	37,107	965,072	SH	DEFINED	1, 2, 5, 13
TEXAS ROADHOUSE INC	CL A	88268110	10,073	820,315	SH	DEFINED	1, 2, 6
TEXAS UTD BANCSHARES	COM	88283810	4,285	129,884	SH	DEFINED	1
TEXTRON INC	COM	88320310	335,262	3,831,569	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
THERAGENICS CORP	COM	88337510	113	39,081	SH	DEFINED	1
THERAVANCE INC	COM	88338T10	3,008	111,226	SH	DEFINED	1, 2, 6
THERMA-WAVE INC	COM	88343A10	34	28,168	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	213,376	5,425,266	SH	DEFINED	1, 2, 5, 6, 7, 8, 1
THERMOGENESIS CORP	COM NEW	88362320	2,685	693,676	SH	DEFINED	1, 5

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THESTREET COM	COM	88368Q10	2,766	259,960	SH	DEFINED	1,2
THIRD WAVE TECHNOLOG	COM	88428W10	87	19,464	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	54,533	1,143,017	SH	DEFINED	1,2,5,6,12,13
THOMAS PPTYS GROUP I	COM	88445310	185	14,400	SH	DEFINED	1
THOMAS WEISEL PARTNE	COM	88448110	1,361	84,781	SH	DEFINED	1,2
THOMSON	SPONSORED	88511810	277	17,615	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,312	32,563	SH	DEFINED	7
THOR INDS INC	COM	88516010	25,687	623,924	SH	DEFINED	1,2,5,6,13
THORATEC CORP	COM NEW	88517530	12,833	822,099	SH	DEFINED	1,2,5,6
THORNBURG MTG INC	COM	88521810	29,041	1,140,212	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	27,997	959,773	SH	DEFINED	1,2,5,6
THRESHOLD PHARMACEUT	COM	88580710	55	21,400	SH	DEFINED	1,2,6
TIBCO SOFTWARE INC	COM	88632Q10	30,350	3,379,684	SH	DEFINED	1,2,5,6
TIDEWATER INC	COM	88642310	69,257	1,567,262	SH	DEFINED	1,2,5,6,12,13
TIENS BIOTECH GROUP	COM	88650T10	126	43,486	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
TIERONE CORP	COM	88650R10	13,787	406,324	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	127,139	3,829,496	SH	DEFINED	1,2,5,6,7,8,1
TIM HORTONS INC	COM	88706M10	6,165	234,396	SH	DEFINED	1,2
TIM PARTICIPACOES S	SPONS ADR	88706P10	62,645	2,249,365	SH	DEFINED	1,4,5,7
TIMBERLAND CO	CL A	88710010	44,156	1,534,779	SH	DEFINED	1,2,5,6,12,13
TIME WARNER INC	COM	88731710	2,208,461	121,144,315	SH	DEFINED	1,2,5,6,7,8,1
TIME WARNER TELECOM	CL A	88731910	25,346	1,333,273	SH	DEFINED	1,2,5,6
TIMKEN CO	COM	88738910	41,078	1,379,388	SH	DEFINED	1,2,5,8,12,13
TITAN INTL INC ILL	COM	88830M10	4,443	245,731	SH	DEFINED	1
TITAN PHARMACEUTICAL	COM	88831410	64	29,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	20,773	821,735	SH	DEFINED	1,2,5,6
TIVO INC	COM	88870610	7,324	964,953	SH	DEFINED	1,2,6
TJX COS INC NEW	COM	87254010	355,958	12,699,184	SH	DEFINED	1,2,5,6,7,8,1
TNS INC	COM	87296010	4,974	330,267	SH	DEFINED	1,2,6
TNT N V	SPONSORED	87260W10	470	12,354	SH	DEFINED	1
TODCO	COM	88889T10	31,651	914,757	SH	DEFINED	1,2,5,6
TOLL BROTHERS INC	COM	88947810	77,615	2,764,059	SH	DEFINED	1,2,5,6,7,8,1
TOLLGRADE COMMUNICAT	COM	88954210	326	36,436	SH	DEFINED	1
TOMPKINSTRUSTCO INC	COM	89011010	5,918	130,199	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	18,388	627,350	SH	DEFINED	1,2,5,6,13
TOPPS INC	COM	89078610	4,844	540,591	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	173,238	2,745,009	SH	DEFINED	1,2,5,6,7,8,1
TOREADOR RES CORP	COM	89105010	3,575	194,080	SH	DEFINED	1,2
TORO CO	COM	89109210	50,066	1,187,245	SH	DEFINED	1,2,5,6,10,12
TORONTO DOMINION BK	COM NEW	89116050	2,356	39,836	SH	DEFINED	1,2
TOTAL S A	SPONSORED	89151E10	33,260	504,399	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	16,211	710,075	SH	DEFINED	1,2,5,12
TOWER GROUP INC	COM	89177710	8,187	245,499	SH	DEFINED	1,2
TOYOTA MOTOR CORP	SP ADR REP	89233130	6,851	62,913	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	24,444	506,504	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	6,594	437,537	SH	DEFINED	1,2,5,6
TRAFFIX INC	COM	89272110	96	18,400	SH	DEFINED	1
TRAMMELL CROW CO	COM	89288R10	20,920	573,007	SH	DEFINED	1,2,6
TRANS WORLD ENTMT CO	COM	89336Q10	228	37,697	SH	DEFINED	1

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TRANSACT TECHNOLOGIE	COM	89291810	109	12,261	SH	DEFINED	1
TRANSACTION SYS ARCH	COM	89341610	36,726	1,070,119	SH	DEFINED	1,2,6,13
TRANSALTA CORP	COM	89346D10	375	17,781	SH	DEFINED	1,7
TRANSATLANTIC HLDGS	COM	89352110	18,502	306,273	SH	DEFINED	1,2,5,12
TRANSCAT INC	COM	89352910	109	19,200	SH	DEFINED	1
TRANSDIGM GROUP INC	COM	89364110	3,013	123,398	SH	DEFINED	1,2
TRANSMERIDIAN EXPL I	COM	89376N10	3,316	839,550	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	2,841	2,470,763	SH	DEFINED	1,2,5
TRANSOCEAN INC	ORD	G9007810	609,977	8,329,611	SH	DEFINED	1,2,5,6,7,8,1
TRANSPORTADORA DE GA	SPON ADR B	89387020	176	31,980	SH	DEFINED	1,5
TRANSWITCH CORP	COM	89406510	2,291	1,625,030	SH	DEFINED	1,5
TRAVELZOO INC	COM	89421Q10	6,602	229,075	SH	DEFINED	1,2
TRC COS INC	COM	87262510	1,813	212,845	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	8,363	499,578	SH	DEFINED	1,2
TREEHOUSE FOODS INC	COM	89469A10	13,061	552,271	SH	DEFINED	1,2,5
TREND MICRO INC	SPONS ADR	89486M20	544	18,697	SH	DEFINED	1
TREX INC	COM	89531P10	4,242	175,590	SH	DEFINED	1,2,6
TRI CONTL CORP	COM	89543610	2,150	102,218	SH	DEFINED	5,12
TRI VY CORP	COM	89573510	131	18,100	SH	DEFINED	1,5
TRIAD GTY INC	COM	89592510	15,259	298,207	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	72,280	1,641,613	SH	DEFINED	1,2,5,6,7,8,1
TRIARC COS INC	CL B SER 1	89592730	12,657	837,092	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	169,754	5,188,080	SH	DEFINED	1,2,5,6,7,8,1
TRICO BANCSHARES	COM	89609510	5,027	203,122	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	14,043	416,081	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	18,668	802,578	SH	DEFINED	1,2,5,6
TRIMBLE NAVIGATION L	COM	89623910	25,022	531,479	SH	DEFINED	1,2,5,6,12
TRIMERIS INC	COM	89626310	2,776	315,433	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	37,780	1,174,388	SH	DEFINED	1,2,5,12,13
TRIPATH IMAGING INC	COM	89694210	3,980	440,709	SH	DEFINED	1,2,5
TRIQUINT SEMICONDUCT	COM	89674K10	15,846	3,047,341	SH	DEFINED	1,2,5,6,13
TRIUMPH GROUP INC NE	COM	89681810	11,216	264,829	SH	DEFINED	1,2
TRIZEC PROPERTIES IN	COM	89687P10	52,460	1,814,586	SH	DEFINED	1,2,3
TRIZETTO GROUP INC	COM	89688210	14,943	987,002	SH	DEFINED	1,2,6
TRM CORP	COM	87263610	28	12,700	SH	DEFINED	1
TRONOX INC	CL A	89705110	646	50,643	SH	DEFINED	1,2
TRONOX INC	COM CL B	89705120	8,275	648,021	SH	DEFINED	1,2,5,12,14
TRUE RELIGION APPARE	COM	89784N10	3,464	164,111	SH	DEFINED	1,6
TRUMP ENTMT RESORTS	COM	89816T10	7,567	446,153	SH	DEFINED	1,2,6
TRUSTCO BK CORP N Y	COM	89834910	12,239	1,129,065	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	26,536	844,292	SH	DEFINED	1,2,5
TRUSTREET PTYS INC	COM	89840410	16,990	1,358,094	SH	DEFINED	1,2,3,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	11,187	464,778	SH	DEFINED	1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	12,000	1,025,605	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	6,239	449,513	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	134	47,619	SH	DEFINED	1,5
TUPPERWARE BRANDS CO	COM	89989610	23,793	1,222,685	SH	DEFINED	1,2,5,13
TURBOCHEF TECHNOLOGI	COM NEW	90000620	2,929	210,702	SH	DEFINED	1,2,5,6
TURKCELL ILETISIM HI	SPON ADR N	90011120	1,929	145,036	SH	DEFINED	1,2,4
TUT SYSTEMS	COM	90110310	17	18,418	SH	DEFINED	1
TWEEN BRANDS INC	COM	90116610	24,831	660,390	SH	DEFINED	1,2,5,6
TWEETER HOME ENTMT G	COM	90116710	125	27,419	SH	DEFINED	1
TXU CORP	COM	87316810	1,183,279	18,926,414	SH	DEFINED	1,2,5,6,7,8,1
TYCO INTL LTD NEW	COM	90212410	1,359,052	48,554,904	SH	DEFINED	1,2,5,6,7,8,1
TYLER TECHNOLOGIES I	COM	90225210	10,110	781,926	SH	DEFINED	1,2,5,6
TYSON FOODS INC	CL A	90249410	105,751	6,659,386	SH	DEFINED	1,2,5,6,7,8,1
U S AIRWAYS GROUP IN	COM	90341W10	34,216	771,851	SH	DEFINED	1,2
U S B HLDG INC	COM	90291010	3,997	181,176	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	3,099	476,049	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	33,668	715,724	SH	DEFINED	1,2,5,7,10,12
U S PHYSICAL THERAPY	COM	90337L10	224	18,787	SH	DEFINED	1,5
U S SHIPPING PARTNER	COM UNIT	90341710	221	11,490	SH	DEFINED	1,2

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U S XPRESS ENTERPRIS	CL A	90338N10	3,179	137,272	SH	DEFINED	1
U STORE IT TR	COM	91274F10	24,691	1,150,537	SH	DEFINED	1,2,3
UAL CORP	COM NEW	90254980	21,546	810,918	SH	DEFINED	1,2,5
UAP HLDG CORP	COM	90344110	19,570	915,765	SH	DEFINED	1,2
UBS AG	SHS NEW	H8923133	110,779	1,867,790	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	29,806	1,707,124	SH	DEFINED	1,2,5,6
UGI CORP NEW	COM	90268110	41,941	1,715,384	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	16,776	447,359	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	2,638	253,443	SH	DEFINED	1,2,5,6
ULTIMATE SOFTWARE GR	COM	90385D10	7,502	318,808	SH	DEFINED	1,2,6
ULTRA PETROLEUM CORP	COM	90391410	41,079	853,848	SH	DEFINED	1,2,5,6,7,8,1
ULTRALIFE BATTERIES	COM	90389910	184	17,700	SH	DEFINED	1
ULTRATECH INC	COM	90403410	5,166	387,817	SH	DEFINED	1,2,6
UMB FINL CORP	COM	90278810	26,624	728,031	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
UMPQUA HLDGS CORP	COM	90421410	25,513	892,069	SH	DEFINED 1,2,5
UNDER ARMOUR INC	CL A	90431110	12,179	304,318	SH	DEFINED 1,2,6
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	62,362	842,735	SH	DEFINED 1,2,4,5,7
UNIFI INC	COM	90467710	208	86,708	SH	DEFINED 1
UNIFIRST CORP MASS	COM	90470810	6,415	205,355	SH	DEFINED 1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,270	51,742	SH	DEFINED 1,2
UNILEVER PLC	SPON ADR N	90476770	349	14,078	SH	DEFINED 1
UNION BANKSHARES COR	COM	90539910	6,416	144,759	SH	DEFINED 1,2
UNION DRILLING INC	COM	90653P10	1,544	140,324	SH	DEFINED 1
UNION PAC CORP	COM	90781810	617,321	7,015,015	SH	DEFINED 1,2,5,6,7,8,1
UNIONBANCAL CORP	COM	90890610	60,463	992,826	SH	DEFINED 1,2,5,6,7,8,1
UNISOURCE ENERGY COR	COM	90920510	19,468	584,100	SH	DEFINED 1,2,5
UNISYS CORP	COM	90921410	52,728	9,315,963	SH	DEFINED 1,2,5,6,7,8,1
UNIT CORP	COM	90921810	26,235	570,702	SH	DEFINED 1,2,5,6,12
UNITED AMER INDEMNIT	CL A	90933T10	465	20,697	SH	DEFINED 1,2
UNITED AUTO GROUP IN	COM	90944010	13,231	565,430	SH	DEFINED 1,2
UNITED BANKSHARES IN	COM	90990710	25,193	676,856	SH	DEFINED 1,2,5
UNITED CMNTY BKS BLA	CAP STK	90984P10	15,213	506,267	SH	DEFINED 1,2,6
UNITED CMNTY FINL CO	COM	90983910	9,664	784,456	SH	DEFINED 1,2,5
UNITED DOMINION REAL	COM	91019710	109,928	3,640,001	SH	DEFINED 1,2,3,5,6,7,8
UNITED FIRE & CAS CO	COM	91033110	9,788	312,717	SH	DEFINED 1,2
UNITED GUARDIAN INC	COM	91057110	130	14,000	SH	DEFINED 1
UNITED INDL CORP	COM	91067110	8,654	161,753	SH	DEFINED 1,2,6
UNITED MICROELECTRON	SPONSORED	91087320	2,306	748,565	SH	DEFINED 1
UNITED NAT FOODS INC	COM	91116310	22,655	731,037	SH	DEFINED 1,2,6
UNITED ONLINE INC	COM	91126810	14,234	1,168,634	SH	DEFINED 1,2,5
UNITED PANAM FINANCI	COM	91130110	1,881	121,496	SH	DEFINED 1,6
UNITED PARCEL SERVIC	CL B	91131210	1,921,424	26,708,706	SH	DEFINED 1,2,5,6,7,8,1
UNITED RENTALS INC	COM	91136310	25,454	1,094,793	SH	DEFINED 1,2,5,13
UNITED RETAIL GROUP	COM	91138010	434	23,800	SH	DEFINED 1,2
UNITED SECURITY BANC	COM	91146010	1,055	46,814	SH	DEFINED 1
UNITED STATES CELLUL	COM	91168410	10,623	177,936	SH	DEFINED 1,2,5
UNITED STATES STL CO	COM	91290910	267,012	4,629,187	SH	DEFINED 1,2,5,6,7,8,1
UNITED STATIONERS IN	COM	91300410	39,798	855,695	SH	DEFINED 1,2,5
UNITED SURGICAL PART	COM	91301630	21,975	885,023	SH	DEFINED 1,2,6

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UNITED TECHNOLOGIES	COM	91301710	6,612,507	104,380,539	SH	DEFINED	1,2,5,6,7,8,1
UNITED THERAPEUTICS	COM	91307C10	20,396	387,613	SH	DEFINED	1,2,6
UNITED UTILS PLC	SPONSORED	91311Q10	1,046	39,486	SH	DEFINED	1
UNITEDHEALTH GROUP I	COM	91324P10	1,961,391	39,865,673	SH	DEFINED	1,2,5,6,7,8,1
UNITIL CORP	COM	91325910	210	8,666	SH	DEFINED	1,2
UNITRIN INC	COM	91327510	46,440	1,051,384	SH	DEFINED	1,2,5,12,13
UNIVERSAL AMERN FINL	COM	91337710	9,557	594,723	SH	DEFINED	1,2,6
UNIVERSAL COMPRESSIO	COM	91343110	48,245	902,622	SH	DEFINED	1,2
UNIVERSAL CORP VA	COM	91345610	28,716	786,095	SH	DEFINED	1,2,5,13
UNIVERSAL DISPLAY CO	COM	91347P10	3,754	340,387	SH	DEFINED	1,2,6
UNIVERSAL ELECTRS IN	COM	91348310	4,081	214,769	SH	DEFINED	1,2,5
UNIVERSAL FST PRODS	COM	91354310	17,597	358,761	SH	DEFINED	1,2
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	6,976	194,595	SH	DEFINED	1,2,3
UNIVERSAL HLTH SVCS	CL B	91390310	57,050	951,936	SH	DEFINED	1,2,5,7,10,12
UNIVERSAL TECHNICAL	COM	91391510	7,914	442,390	SH	DEFINED	1,2,6
UNIVERSAL TRUCKLOAD	COM	91388P10	2,011	77,439	SH	DEFINED	1
UNIVEST CORP PA	COM	91527110	4,697	162,594	SH	DEFINED	1
UNIVISION COMMUNICAT	CL A	91490610	234,779	6,836,910	SH	DEFINED	1,2,5,6,7,8,1
UNUMPROVIDENT CORP	COM	91529Y10	225,608	11,635,288	SH	DEFINED	1,2,5,6,7,8,1
UPM KYMMENE CORP	SPONSORED	91543610	719	30,365	SH	DEFINED	1
UQM TECHNOLOGIES INC	COM	90321310	54	19,576	SH	DEFINED	1
URBAN OUTFITTERS INC	COM	91704710	36,428	2,055,767	SH	DEFINED	1,2,5-,12,13
UROLOGIX INC	COM	91727310	54	19,209	SH	DEFINED	1
URS CORP NEW	COM	90323610	17,682	454,657	SH	DEFINED	1,2,5
URSTADT BIDDLE PPTYS	COM	91728610	198	11,570	SH	DEFINED	1
URSTADT BIDDLE PPTYS	CL A	91728620	8,881	488,794	SH	DEFINED	1,2,3
US BANCORP DEL	COM NEW	90297330	1,803,998	54,304,567	SH	DEFINED	1,2,5,6,7,8,1
US LEC CORP	CL A	90331S10	94	13,600	SH	DEFINED	1
USA MOBILITY INC	COM	90341G10	11,891	520,640	SH	DEFINED	1,2
USA TRUCK INC	COM	90292510	1,571	82,462	SH	DEFINED	1
USANA HEALTH SCIENCE	COM	90328M10	14,594	327,302	SH	DEFINED	1,2,6
USEC INC	COM	90333E10	19,371	2,009,413	SH	DEFINED	1,2,5
USI HLDGS CORP	COM	90333H10	8,796	649,176	SH	DEFINED	1,2
UST INC	COM	90291110	203,667	3,714,521	SH	DEFINED	1,2,5,6,8,10,
UTAH MED PRODS INC	COM	91748810	356	11,200	SH	DEFINED	1,2
UTI WORLDWIDE INC	ORD	G8721010	3,248	116,108	SH	DEFINED	1,2,5,6
UTSTARCOM INC	COM	91807610	45,745	5,157,300	SH	DEFINED	1,2,5,6,13
V F CORP	COM	91820410	197,259	2,704,037	SH	DEFINED	1,2,5,6,7,8,1
VA SOFTWARE CORP	COM	91819B10	3,475	864,448	SH	DEFINED	1,2,5
VAALCO ENERGY INC	COM NEW	91851C20	7,735	1,077,349	SH	DEFINED	1,2
VAIL RESORTS INC	COM	91879Q10	27,556	688,553	SH	DEFINED	1,2,6
VALASSIS COMMUNICATI	COM	91886610	21,238	1,203,309	SH	DEFINED	1,2,5,6,13
VALEANT PHARMACEUTIC	COM	91911X10	40,561	2,050,614	SH	DEFINED	1,2,5,6,13
VALENCE TECHNOLOGY I	COM	91891410	182	95,544	SH	DEFINED	1,5
VALERO ENERGY CORP N	COM	91913Y10	1,146,361	22,272,417	SH	DEFINED	1,2,5,6,7,8,1
VALERO GP HLDGS LLC	UNIT LLC I	91914G10	381	19,615	SH	DEFINED	1,2
VALERO L P	COM UT LTD	91913W10	2,749	54,989	SH	DEFINED	1,2,5
VALHI INC NEW	COM	91890510	2,127	91,480	SH	DEFINED	1,2
VALLEY NATIONAL GASE	COM	91979210	687	27,500	SH	DEFINED	1
VALLEY NATL BANCORP	COM	91979410	28,917	1,130,908	SH	DEFINED	1,2,5,12
VALMONT INDS INC	COM	92025310	21,480	411,093	SH	DEFINED	1,2
VALSPAR CORP	COM	92035510	52,971	1,991,380	SH	DEFINED	1,2,5,10,12,1
VALUE LINE INC	COM	92043710	1,072	23,008	SH	DEFINED	1
VALUECLICK INC	COM	92046N10	25,308	1,365,042	SH	DEFINED	1,2,5,6
VALUEVISION MEDIA IN	CL A	92047K10	5,218	450,215	SH	DEFINED	1,2,6
VARIAN INC	COM	92220610	40,496	882,845	SH	DEFINED	1,2,5,6,13
VARIAN MED SYS INC	COM	92220P10	146,288	2,739,983	SH	DEFINED	1,2,5,6,7,8,1
VARIAN SEMICONDUCTOR	COM	92220710	32,009	872,169	SH	DEFINED	1,2,5,6
VASCO DATA SEC INTL	COM	92230Y10	3,559	343,499	SH	DEFINED	1
VCA ANTECH INC	COM	91819410	44,464	1,233,053	SH	DEFINED	1,2,5,6,12,13
VECTOR GROUP LTD	COM	92240M10	8,677	534,928	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	36,086	1,343,968	SH	DEFINED	1,2,5,13

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VEECO INSTRS INC DEL	COM	92241710	10,182	505,312	SH	DEFINED	1,2,5,6
VENTANA MED SYS INC	COM	92276H10	18,815	460,825	SH	DEFINED	1,2,6
VENTAS INC	COM	92276F10	36,634	950,549	SH	DEFINED	1,2,3,5
VEOLIA ENVIRONNEMENT	SPONSORED	92334N10	412	6,830	SH	DEFINED	1
VERASUN ENERGY CORP	COM	92336G10	367	22,866	SH	DEFINED	1,2
VERIFONE HLDGS INC	COM	92342Y10	8,887	311,269	SH	DEFINED	1,2,6
VERINT SYS INC	COM	92343X10	5,929	197,318	SH	DEFINED	1,2,6
VERISIGN INC	COM	92343E10	149,834	7,417,530	SH	DEFINED	1,2,5,6,7,8,1
VERITAS DGC INC	COM	92343P10	50,024	760,007	SH	DEFINED	1,2,5,6
VERIZON COMMUNICATIO	COM	92343V10	3,287,825	88,549,006	SH	DEFINED	1,2,5,6,7,8,1
VERSO TECHNOLOGIES I	COM NEW	92531720	15	16,136	SH	DEFINED	1
VERTEX PHARMACEUTICA	COM	92532F10	70,898	2,106,912	SH	DEFINED	1,2,5,6,7,8,1
VERTRUE INC	COM	92534N10	16,577	421,581	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 M
VESTIN RLTG MTG II I	COM	92549X10	132	19,408	SH	DEFINED 1
VIACELL INC	COM	92554J10	143	34,150	SH	DEFINED 1
VIACOM INC NEW	CL A	92553P10	1,831	49,081	SH	DEFINED 1,2,5,13
VIACOM INC NEW	CL B	92553P20	642,112	17,270,356	SH	DEFINED 1,2,5,6,7,8,1
VIAD CORP	COM NEW	92552R40	14,829	418,793	SH	DEFINED 1,2,5
VIASAT INC	COM	92552V10	8,165	325,559	SH	DEFINED 1,2,5,6
VIASYS HEALTHCARE IN	COM NEW	92553Q20	15,716	576,963	SH	DEFINED 1,2,5
VICAL INC	COM	92560210	102	20,235	SH	DEFINED 1
VICON INDS INC	COM	92581110	62	18,700	SH	DEFINED 1
VICOR CORP	COM	92581510	6,680	578,815	SH	DEFINED 1,2,6
VIEWPOINT CORP	COM	92672P10	26	21,847	SH	DEFINED 1
VIGNETTE CORP	COM NEW	92673440	6,137	453,239	SH	DEFINED 1,2,5
VILLAGE SUPER MKT IN	CL A NEW	92710740	1,660	24,818	SH	DEFINED 1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	496	16,576	SH	DEFINED 1,2,5,7
VINEYARD NATL BANCOR	COM	92742610	2,854	109,924	SH	DEFINED 1
VION PHARMACEUTICALS	COM	92762410	81	74,431	SH	DEFINED 1,5
VIRAGE LOGIC CORP	COM	92763R10	1,431	157,042	SH	DEFINED 1
VIRCO MFG CO	COM	92765110	72	14,761	SH	DEFINED 1
VIRGINIA COMM BANCOR	COM	92778Q10	4,811	216,691	SH	DEFINED 1,2,6
VIRGINIA FINL GROUP	COM	92781010	6,962	253,521	SH	DEFINED 1,2
VIROPHARMA INC	COM	92824110	19,535	1,605,204	SH	DEFINED 1,2,5,6
VISHAY INTERTECHNOLO	COM	92829810	37,992	2,706,005	SH	DEFINED 1,2,5,10,13
VISICU INC	COM	92831L20	483	53,850	SH	DEFINED 1,2
VISTA GOLD CORP	COM NEW	92792620	178	17,600	SH	DEFINED 1
VISTACARE INC	CL A	92839Y10	1,883	181,011	SH	DEFINED 1,5,6
VISTAPRINT LIMITED	SHS	G9376220	793	30,564	SH	DEFINED 1,2,6
VISTEON CORP	COM	92839U10	17,881	2,193,963	SH	DEFINED 1,2,5,6
VITAL IMAGES INC	COM	92846N10	6,425	203,459	SH	DEFINED 1,5
VITAL SIGNS INC	COM	92846910	14,803	261,489	SH	DEFINED 1,2,6
VITRIA TECHNOLOGY	COM NEW	92849Q40	42	15,548	SH	DEFINED 1
VIVO PARTICIPACOES S	SPON ADR P	92855S10	45,046	14,437,937	SH	DEFINED 1,2,4,5
VIVUS INC	COM	92855110	149	40,400	SH	DEFINED 1,5
VODAFONE GROUP PLC N	SPONS ADR	92857W20	9,644	421,872	SH	DEFINED 1,2
VOLCOM INC	COM	92864N10	4,087	181,342	SH	DEFINED 1,2,6
VOLT INFORMATION SCI	COM	92870310	11,679	328,524	SH	DEFINED 1,2,5
VOLTERRA SEMICONDUCT	COM	92870810	3,853	237,104	SH	DEFINED 1

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VOLVO AKTIEBOLAGET	ADR B	92885640	1,274	21,343	SH	DEFINED	1
VONAGE HLDGS CORP	COM	92886T20	2,724	395,914	SH	DEFINED	1,2
VORNADO RLTY TR	SH BEN INT	92904210	501,795	4,603,625	SH	DEFINED	1,2,3,5,6,7,8
VOTORANTIM CELULOSE	SPONSORED	92906P10	11,418	674,026	SH	DEFINED	1,2,7
VULCAN MATLS CO	COM	92916010	214,709	2,743,890	SH	DEFINED	1,2,5,6,7,8,1
W & T OFFSHORE INC	COM	92922P10	6,216	212,792	SH	DEFINED	1,2,6
W HLDG CO INC	COM	92925110	10,638	1,799,942	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	980	35,611	SH	DEFINED	1,2,5
WABASH NATL CORP	COM	92956610	7,882	575,765	SH	DEFINED	1,2
WABTEC CORP	COM	92974010	23,461	864,767	SH	DEFINED	1,2,6
WACHOVIA CORP 2ND NE	COM	92990310	2,757,511	49,417,757	SH	DEFINED	1,2,5,6,7,8,1
WADDELL & REED FINL	CL A	93005910	45,929	1,855,716	SH	DEFINED	1,2,5,13
WAL MART STORES INC	COM	93114210	3,566,494	72,313,348	SH	DEFINED	1,2,5,6,7,8,1
WALGREEN CO	COM	93142210	1,222,343	27,536,440	SH	DEFINED	1,2,5,6,7,8,1
WALTER INDS INC	COM	93317Q10	18,663	437,274	SH	DEFINED	1,2,6
WARNACO GROUP INC	COM NEW	93439040	13,313	688,372	SH	DEFINED	1,2,6
WARNER MUSIC GROUP C	COM	93455010	20,486	789,429	SH	DEFINED	1,2,6
WARREN RES INC	COM	93564A10	9,193	754,763	SH	DEFINED	1,2,6
WARRIOR ENERGY SVC C	COM	93625810	3,207	124,542	SH	DEFINED	1
WASHINGTON FED INC	COM	93882410	31,794	1,416,827	SH	DEFINED	1,2,5,13
WASHINGTON GROUP INT	COM NEW	93886220	27,025	459,134	SH	DEFINED	1,2
WASHINGTON MUT INC	COM	93932210	1,218,165	28,023,128	SH	DEFINED	1,2,5,6,7,8,1
WASHINGTON POST CO	CL B	93964010	86,965	117,999	SH	DEFINED	1,2,5,6,7,8,1
WASHINGTON REAL ESTA	SH BEN INT	93965310	42,008	1,055,478	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	4,926	185,819	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	33,207	875,932	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	2,207	81,632	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	735,595	20,054,391	SH	DEFINED	1,2,5,6,7,8,1
WASTE SERVICES INC D	COM NEW	94107520	3,359	367,557	SH	DEFINED	1
WATCHGUARD TECHNOLOG	COM	94110510	190	44,645	SH	DEFINED	1,5
WATERS CORP	COM	94184810	190,205	4,200,640	SH	DEFINED	1,2,5,6,7,8,1
WATSCO INC	COM	94262220	18,431	400,580	SH	DEFINED	1,2
WATSON PHARMACEUTICA	COM	94268310	83,622	3,195,339	SH	DEFINED	1,2,5,6,10,12
WATSON WYATT WORLDWI	CL A	94271210	27,230	665,444	SH	DEFINED	1,2,5
WATTS WATER TECHNOLO	CL A	94274910	12,153	382,648	SH	DEFINED	1,2
WAUSAU PAPER CORP	COM	94331510	9,523	705,419	SH	DEFINED	1,2
WAUWATOSA HLDGS INC	COM	94348P10	1,906	108,003	SH	DEFINED	1,2
WAVE SYSTEMS CORP	COM NEW	94352630	26	15,939	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	24,989	1,432,839	SH	DEFINED	1,2
WD-40 CO	COM	92923610	10,115	283,565	SH	DEFINED	1,2
WEATHERFORD INTERNAT	COM	G9508910	365,008	8,748,992	SH	DEFINED	1,2,5,6,7,8,1
WEB COM INC	COM NEW	94732Q10	72	17,272	SH	DEFINED	1
WEBEX COMMUNICATIONS	COM	94767L10	26,030	667,083	SH	DEFINED	1,2,5,6
WEBMD HEALTH CORP	CL A	94770V10	2,325	67,716	SH	DEFINED	1,2
WEBMETHODS INC	COM	94768C10	6,335	828,040	SH	DEFINED	1,2,6
WEBSense INC	COM	94768410	29,307	1,356,168	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	2,470	187,003	SH	DEFINED	1
WEBSTER FINL CORP CO	COM	94789010	37,061	786,696	SH	DEFINED	1,2,5,13
WEIGHT WATCHERS INTL	COM	94862610	56,023	1,263,477	SH	DEFINED	1,2,5,10,12
WEINGARTEN RLTY INVS	SH BEN INT	94874110	87,380	2,031,152	SH	DEFINED	1,2,3,5,13
WEIS MKTS INC	COM	94884910	11,765	295,608	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	101,681	1,795,536	SH	DEFINED	1,2,6,10
WELLMAN INC	COM	94970210	231	57,953	SH	DEFINED	1,2
WELLPOINT INC	COM	94973V10	1,497,419	19,434,379	SH	DEFINED	1,2,5,6,7,8,1
WELLS FARGO & CO NEW	COM	94974610	3,343,196	92,404,522	SH	DEFINED	1,2,5,6,7,8,1
WELLSFORD REAL PPTYS	COM NEW	95024020	355	48,186	SH	DEFINED	1,2,5
WENDYS INTL INC	COM	95059010	202,215	3,018,138	SH	DEFINED	1,2,5,6,7,8,1
WERNER ENTERPRISES I	COM	95075510	23,394	1,250,359	SH	DEFINED	1,2,5,13
WESBANCO INC	COM	95081010	13,393	458,342	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	7,800	17,849	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	69,804	1,202,900	SH	DEFINED	1,2,5,6,12
WEST BANCORPORATION	CAP STK	95123P10	4,475	261,557	SH	DEFINED	1,2

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WEST COAST BANCORP O	COM	95214510	10,470	342,820	SH	DEFINED	1,2
WEST CORP	COM	95235510	27,088	560,824	SH	DEFINED	1,2,5,6
WEST MARINE INC	COM	95423510	3,036	216,881	SH	DEFINED	1,2,6
WEST PHARMACEUTICAL	COM	95530610	17,924	456,419	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	33,335	659,968	SH	DEFINED	1,2,5,13
WESTAR ENERGY INC	COM	95709T10	49,063	2,086,895	SH	DEFINED	1,2,5,13
WESTBANK CORP	COM	95711610	601	26,356	SH	DEFINED	1
WESTELL TECHNOLOGIES	CL A	95754110	134	64,240	SH	DEFINED	1,5,6
WESTERN ALLIANCE BAN	COM	95763810	6,045	183,745	SH	DEFINED	1,2,6
WESTERN DIGITAL CORP	COM	95810210	84,712	4,680,225	SH	DEFINED	1,2,5,6,7,8,1
WESTERN REFNG INC	COM	95931910	9,646	415,059	SH	DEFINED	1,2
WESTFIELD FINANCIAL	COM	96008D10	1,856	58,432	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
WESTLAKE CHEM CORP	COM	96041310	7,200	224,945	SH	DEFINED 1,2
WESTMORELAND COAL CO	COM	96087810	1,987	100,995	SH	DEFINED 1,2
WESTPAC BKG CORP	SPONSORED	96121430	2,367	27,999	SH	DEFINED 1,2
WESTWOOD ONE INC	COM	96181510	12,464	1,760,477	SH	DEFINED 1,2,5,8,13
WET SEAL INC	CL A	96184010	5,328	867,735	SH	DEFINED 1
WEYCO GROUP INC	COM	96214910	2,071	92,580	SH	DEFINED 1
WEYERHAEUSER CO	COM	96216610	418,281	6,798,003	SH	DEFINED 1,2,5,6,7,8,1
WGL HLDGS INC	COM	92924F10	61,322	1,956,677	SH	DEFINED 1,2,5,6,13
W-H ENERGY SVCS INC	COM	92925E10	22,139	533,853	SH	DEFINED 1,2,5,6
WHEELING PITTSBURGH	COM NEW	96314230	2,976	173,933	SH	DEFINED 1
WHIRLPOOL CORP	COM	96332010	175,099	2,081,786	SH	DEFINED 1,2,5,6,7,8,1
WHITE ELECTR DESIGNS	COM	96380110	160	32,100	SH	DEFINED 1,5
WHITE MTNS INS GROUP	COM	G9618E10	10,544	21,217	SH	DEFINED 1,2,5,12
WHITING PETE CORP NE	COM	96638710	23,767	592,691	SH	DEFINED 1,2
WHITNEY HLDG CORP	COM	96661210	26,674	745,705	SH	DEFINED 1,2,5
WHOLE FOODS MKT INC	COM	96683710	230,630	3,880,704	SH	DEFINED 1,2,5,6,7,8,1
WILD OATS MARKETS IN	COM	96808B10	6,748	417,584	SH	DEFINED 1,2,6
WILEY JOHN & SONS IN	CL A	96822320	50,711	1,408,261	SH	DEFINED 1,2,5,6,10
WILLIAMS CLAYTON ENE	COM	96949010	6,109	201,621	SH	DEFINED 1,2
WILLIAMS COS INC DEL	COM	96945710	432,832	18,132,881	SH	DEFINED 1,2,5,6,7,8,1
WILLIAMS PARTNERS L	COM UNIT L	96950F10	378	10,484	SH	DEFINED 1,2
WILLIAMS SCOTSMAN IN	COM	96950G10	8,290	388,095	SH	DEFINED 1,2,6
WILLIAMS SONOMA INC	COM	96990410	62,314	1,923,857	SH	DEFINED 1,2,5,6,7,8,1
WILLIS GROUP HOLDING	SHS	G9665510	5,559	146,282	SH	DEFINED 1,2,5,12
WILLOW GROVE BANCORP	COM	97111W10	3,746	239,182	SH	DEFINED 1,2
WILMINGTON TRUST COR	COM	97180710	44,594	1,000,980	SH	DEFINED 1,2,5,13
WILSHIRE BANCORP INC	COM	97186T10	8,228	432,159	SH	DEFINED 1,6
WILSHIRE ENTERPRISES	COM	97188910	85	17,686	SH	DEFINED 1
WILSONS THE LEATHER	COM	97246310	112	42,094	SH	DEFINED 1,2
WIMM BILL DANN FOODS	SPONSORED	97263M10	4,395	98,728	SH	DEFINED 1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	15,811	1,476,317	SH	DEFINED 1,2,5,6,13
WINDROSE MED PPTYS T	COM	97349110	4,654	263,245	SH	DEFINED 1,3
WINDSTREAM CORP	COM	97381W10	135,904	10,303,527	SH	DEFINED 1,2,5,6,7,10,
WINNEBAGO INDS INC	COM	97463710	26,206	835,110	SH	DEFINED 1,2,6
WINSTON HOTELS INC	COM	97563A10	9,273	752,660	SH	DEFINED 1,2,3,5
WINTHROP RLTY TR	SH BEN INT	97639110	1,666	258,278	SH	DEFINED 1
WINTRUST FINANCIAL C	COM	97650W10	20,635	411,471	SH	DEFINED 1,2,6



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WIPRO LTD	SPON ADR 1	97651M10	533	40,221	SH	DEFINED	2,5
WIRELESS FACILITIES	COM	97653A10	1,847	863,266	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	42	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	93,389	2,164,799	SH	DEFINED	1,2,5,6,7,8,1
WITNESS SYS INC	COM	97742410	8,086	461,273	SH	DEFINED	1,2,6
WJ COMMUNICATIONS IN	COM	92928410	51	23,536	SH	DEFINED	1
WMS INDS INC	COM	92929710	10,963	375,300	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	305	14,324	SH	DEFINED	1
WOLVERINE TUBE INC	COM	97809310	102	33,549	SH	DEFINED	1,5
WOLVERINE WORLD WIDE	COM	97809710	29,223	1,032,241	SH	DEFINED	1,2,5
WOODWARD GOVERNOR CO	COM	98074510	21,753	648,555	SH	DEFINED	1,2,5
WORLD ACCEP CORP DEL	COM	98141910	18,770	426,774	SH	DEFINED	1,2,6
WORLD FUEL SVCS CORP	COM	98147510	20,368	503,534	SH	DEFINED	1,2,6
WORLD WRESTLING ENTM	CL A	98156Q10	5,259	320,061	SH	DEFINED	1,2
WORLDGATE COMMUNICAT	COM	98156L30	33	22,500	SH	DEFINED	1,5
WORTHINGTON INDS INC	COM	98181110	29,931	1,754,436	SH	DEFINED	1,2,5,6,13
WPP GROUP PLC	SPON ADR 0	92930940	762	12,338	SH	DEFINED	1
WPS RESOURCES CORP	COM	92931B10	35,779	720,909	SH	DEFINED	1,2,5,13
WRIGHT EXPRESS CORP	COM	98233Q10	24,412	1,014,613	SH	DEFINED	1,2,6
WRIGHT MED GROUP INC	COM	98235T10	12,117	499,655	SH	DEFINED	1,2,6
WRIGLEY WM JR CO	COM	98252610	270,852	5,880,413	SH	DEFINED	1,2,5,6,7,8,1
WSFS FINL CORP	COM	92932810	9,671	155,500	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,845,432	36,298,816	SH	DEFINED	1,2,5,6,7,8,1
WYNDHAM WORLDWIDE CO	COM	98310W10	151,543	5,418,061	SH	DEFINED	1,2,5,6,7,8,1
WYNN RESORTS LTD	COM	98313410	44,274	650,994	SH	DEFINED	1,2,5,6,7,8,1
XANSER CORP	COM	98389J10	165	28,000	SH	DEFINED	1
XCEL ENERGY INC	COM	98389B10	277,782	13,451,918	SH	DEFINED	1,2,5,6,7,8,1
XENOPORT INC	COM	98411C10	6,585	323,282	SH	DEFINED	1,2
XERIUM TECHNOLOGIES	COM	98416J10	2,009	181,290	SH	DEFINED	1,2
XEROX CORP	COM	98412110	1,042,832	67,020,040	SH	DEFINED	1,2,5,6,7,8,1
XILINX INC	COM	98391910	202,331	9,217,820	SH	DEFINED	1,2,5,6,7,8,1
XL CAP LTD	CL A	G9825510	291,739	4,246,563	SH	DEFINED	1,2,5,6,7,8,1
XM SATELLITE RADIO H	CL A	98375910	44,655	3,461,636	SH	DEFINED	1,2,5,6,7,8,1
XOMA LTD	ORD	G9825R10	185	98,041	SH	DEFINED	1,5
X-RITE INC	COM	98385710	3,937	366,598	SH	DEFINED	1
XTO ENERGY INC	COM	98385X10	473,009	11,227,359	SH	DEFINED	1,2,5,6,7,8,1
YAHOO INC	COM	98433210	832,752	32,941,148	SH	DEFINED	1,2,5,6,7,8,1
YANKEE CANDLE INC	COM	98475710	20,903	714,138	SH	DEFINED	1,2,5,6
YARDVILLE NATL BANCO	COM	98502110	5,063	141,973	SH	DEFINED	1,2
YOUBET COM INC	COM	98741310	75	20,173	SH	DEFINED	1
YOUNG BROADCASTING I	CL A	98743410	45	19,415	SH	DEFINED	1
YOUNG INNOVATIONS IN	COM	98752010	3,016	83,875	SH	DEFINED	1,6
YRC WORLDWIDE INC	COM	98424910	35,987	971,563	SH	DEFINED	1,2,5,13
YUM BRANDS INC	COM	98849810	544,679	10,464,533	SH	DEFINED	1,2,5,6,7,8,1
ZALE CORP NEW	COM	98885810	28,800	1,038,210	SH	DEFINED	1,2,5
ZAPATA CORP	COM PAR \$	98907060	133	19,760	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	51,088	1,429,436	SH	DEFINED	1,2,5,12,13
ZENITH NATL INS CORP	COM	98939010	24,056	603,062	SH	DEFINED	1,2,6
ZHONE TECHNOLOGIES I	COM	98950P10	1,496	1,398,428	SH	DEFINED	1
ZILA INC	COM PAR \$0	98951320	128	51,800	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	445,474	6,599,616	SH	DEFINED	1,2,5,6,7,8,1
ZIONS BANCORPORATION	COM	98970110	231,962	2,906,425	SH	DEFINED	1,2,5,6,7,8,1
ZIPREALTY INC	COM	98974V10	1,764	239,700	SH	DEFINED	1
ZIX CORP	COM	98974P10	49	78,765	SH	DEFINED	1,5
ZOLL MED CORP	COM	98992210	9,344	260,342	SH	DEFINED	1,2,6
ZOLTEK COS INC	COM	98975W10	5,210	203,926	SH	DEFINED	1
ZOMAX INC MINN	COM	98992910	35	17,011	SH	DEFINED	1
ZORAN CORP	COM	98975F10	17,528	1,090,039	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	4,873	180,465	SH	DEFINED	1,2,6
ZYGO CORP	COM	98985510	3,992	313,060	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	8,931	529,379	SH	DEFINED	1,2,6

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TOTAL MARKET VALUE

488,317,373