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STATE STREET CORP
Form 13F-HR
February 14, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: DECEMBER 31, 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 Reporting Manager:

Name: JAMES J. MALERBA

Title: SENIOR VICE PRESIDENT AND CORPORATE CONTROLLER

Phone: 617-664-8697

Signature, Place, and Date of Signing:

| | | |
|--|---|--------------------------------------|
| /s/ JAMES J. MALERBA ----- [Signature] | Boston, Massachusetts ----- [City, State] | February 14, 2007 ----- [Date] |
|--|---|--------------------------------------|

Report Type (Check only one.):

/ / 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

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

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

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

| FORM 13F FILE NUMBER | NAME |
|----------------------|---|
| 28-00096 | 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 |

FORM 13F SUMMARY PAGE

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 12 |
| Form 13F Information Table Entry Total: | 3,985 |
| Form 13F Information Table Value Total: | 518,717,008 |
| | (thousands) |

List of Other Included Managers:

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

[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 |

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| | | |
|----|----------|--|
| 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. |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------------|----------------|----------|--------------------|--------------------|----------------------|--------------------------|-----------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
| 1-800 CONTACTS INC | COM | 68197710 | 245 | 15,035 | SH | DEFINED | 1 |
| 1ST SOURCE CORP | COM | 33690110 | 12,432 | 386,927 | SH | DEFINED | 1,2 |
| 21ST CENTY HLDG CO | COM | 90136Q10 | 266 | 11,200 | SH | DEFINED | 1,2 |
| 21ST CENTY INS GROUP | COM | 90130N10 | 12,612 | 714,542 | SH | DEFINED | 1,2,5 |
| 24/7 REAL MEDIA INC | COM NEW | 90131420 | 5,755 | 635,875 | SH | DEFINED | 1,5 |
| 3COM CORP | COM | 88553510 | 34,655 | 8,431,818 | SH | DEFINED | 1,2,5,6,13,14 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 3,377 | 211,571 | SH | DEFINED | 1 |
| 3M CO | COM | 88579Y10 | 4,315,551 | 55,377,278 | SH | DEFINED | 1,2,5,6,7,13,14 |
| 4 KIDS ENTMT INC | COM | 35086510 | 328 | 17,999 | SH | DEFINED | 1 |
| 8X8 INC NEW | COM | 28291410 | 30 | 25,500 | SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 14,693 | 1,207,320 | SH | DEFINED | 1,2,5,6,13,14 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 4,916 | 226,841 | SH | DEFINED | 1,2,5,6 |
| A D C TELECOMMUNICAT | COM NEW | 00088630 | 45,692 | 3,144,634 | SH | DEFINED | 1,2,5,6,7,13,14 |
| A S V INC | COM | 00196310 | 8,375 | 514,746 | SH | DEFINED | 1,2,6 |
| AAON INC | COM PAR \$0 | 00036020 | 3,672 | 139,739 | SH | DEFINED | 1 |
| AAR CORP | COM | 00036110 | 15,686 | 537,380 | SH | DEFINED | 1,2,5,6 |
| AARON RENTS INC | COM | 00253520 | 17,562 | 610,220 | SH | DEFINED | 1,2,6 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 247 | 200,800 | SH | DEFINED | 1,5 |
| ABAXIS INC | COM | 00256710 | 5,682 | 295,153 | SH | DEFINED | 1,2 |
| ABB LTD | SPONSORED | 00037520 | 29,563 | 1,644,210 | SH | DEFINED | 1,2 |
| ABBOTT LABS | COM | 00282410 | 2,113,651 | 43,392,545 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 133,696 | 1,920,095 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ABINGTON CMNTY BANCO | COM | 00350R10 | 1,449 | 75,525 | SH | DEFINED | 1 |
| ABIOMED INC | COM | 00365410 | 4,164 | 295,310 | SH | DEFINED | 1 |
| ABITIBI-CONSOLIDATED | COM | 00392410 | 36 | 13,868 | SH | DEFINED | 1,13 |
| ABM INDS INC | COM | 00095710 | 18,784 | 827,132 | SH | DEFINED | 1,2,5 |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 745 | 23,251 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------|
| ABRAXAS PETE CORP | COM | 00383010 | 266 | 86,000 | SH | DEFINED | 1,2,5 |
| ABRAXIS BIOSCIENCE I | COM | 00383E10 | 12,081 | 441,873 | SH | DEFINED | 1,2,5,12 |
| ABX AIR INC | COM | 00080S10 | 5,599 | 807,918 | SH | DEFINED | 1,2 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 5,172 | 386,549 | SH | DEFINED | 1,2,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 2,458 | 279,614 | SH | DEFINED | 1,5 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 24,023 | 960,169 | SH | DEFINED | 1,2,3,5 |
| ACCELRY'S INC | COM | 00430U10 | 389 | 64,764 | SH | DEFINED | 1,2,5 |
| ACCENTURE LTD BERMUD | CL A | G1150G11 | 154,677 | 4,188,394 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ACCESS INTEGRATED TE | CL A | 00432910 | 1,435 | 164,510 | SH | DEFINED | 1 |
| ACCO BRANDS CORP | COM | 00081T10 | 18,845 | 711,925 | SH | DEFINED | 1,2,5,6,7 |
| ACCREDITED HOME LEND | COM | 00437P10 | 9,399 | 343,667 | SH | DEFINED | 1,2,5 |
| ACCURIDE CORP | COM | 00439810 | 2,966 | 263,380 | SH | DEFINED | 1,2,6 |
| ACE LTD | ORD | G0070K10 | 487,414 | 8,047,112 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ACETO CORP | COM | 00444610 | 223 | 25,807 | SH | DEFINED | 1 |
| ACME COMMUNICATION I | COM | 00463110 | 230 | 45,878 | SH | DEFINED | 1,2 |
| ACME PACKET INC | COM | 00476410 | 2,428 | 117,659 | SH | DEFINED | 1,2 |
| ACORDA THERAPEUTICS | COM | 00484M10 | 621 | 39,200 | SH | DEFINED | 1,2 |
| ACTEL CORP | COM | 00493410 | 10,218 | 562,653 | SH | DEFINED | 1,2 |
| ACTIVE POWER INC | COM | 00504W10 | 216 | 82,564 | SH | DEFINED | 1,5 |
| ACTIVIDENTITY CORP | COM | 00506P10 | 267 | 52,628 | SH | DEFINED | 1 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 86,551 | 5,020,366 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ACTUANT CORP | CL A NEW | 00508X20 | 19,412 | 407,388 | SH | DEFINED | 1,2,6 |
| ACTUATE CORP | COM | 00508B10 | 3,819 | 642,898 | SH | DEFINED | 1,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 43,968 | 844,882 | SH | DEFINED | 1,2,5 |
| ACXIOM CORP | COM | 00512510 | 46,722 | 1,821,529 | SH | DEFINED | 1,2,5,6,13,14 |
| ADAMS RESPIRATORY TH | COM | 00635P10 | 16,767 | 410,851 | SH | DEFINED | 1,2,6 |
| ADAPTEC INC | COM | 00651F10 | 8,795 | 1,887,429 | SH | DEFINED | 1,2,5,6 |
| ADECCO SA | SPONSORED | 00675410 | 553 | 32,269 | SH | DEFINED | 1,2 |
| ADESA INC | COM | 00686U10 | 39,158 | 1,411,103 | SH | DEFINED | 1,2,5,12,13,14 |
| ADEZA BIOMEDICAL COR | COM | 00686410 | 2,413 | 161,860 | SH | DEFINED | 1 |
| ADMINISTAFF INC | COM | 00709410 | 18,418 | 430,620 | SH | DEFINED | 1,2,5,6 |
| ADOBE SYS INC | COM | 00724F10 | 636,669 | 15,483,188 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ADOLOR CORP | COM | 00724X10 | 4,761 | 633,145 | SH | DEFINED | 1,2,5,6 |
| ADTRAN INC | COM | 00738A10 | 30,496 | 1,343,422 | SH | DEFINED | 1,2,5,6,13,14 |
| ADVANCE AMER CASH AD | COM | 00739W10 | 16,077 | 1,097,416 | SH | DEFINED | 1,2,6 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 70,867 | 1,992,874 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ADVANCED ANALOGIC TE | COM | 00752J10 | 2,645 | 490,667 | SH | DEFINED | 1,2,6 |
| ADVANCED ENERGY INDS | COM | 00797310 | 15,741 | 834,158 | SH | DEFINED | 1,2,6 |
| ADVANCED MAGNETICS I | COM | 00753P10 | 7,589 | 127,077 | SH | DEFINED | 1,5 |
| ADVANCED MEDICAL OPT | COM | 00763M10 | 32,128 | 912,726 | SH | DEFINED | 1,2,5,6,13,14 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 310,775 | 15,271,496 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 10,821 | 1,915,246 | SH | DEFINED | 1,4 |
| ADVANTA CORP | CL B | 00794220 | 20,111 | 460,948 | SH | DEFINED | 1,2 |
| ADVANTEST CORP | SPON ADR N | 00762U20 | 439 | 7,645 | SH | DEFINED | 1 |
| ADVENT SOFTWARE INC | COM | 00797410 | 20,352 | 576,707 | SH | DEFINED | 1,2,5,6,13,14 |
| ADVENTRX PHARMACEUTI | COM | 00764X10 | 1,609 | 545,422 | SH | DEFINED | 1,5 |
| ADVISORY BRD CO | COM | 00762W10 | 15,392 | 287,478 | SH | DEFINED | 1,2,6 |
| ADVO INC | COM | 00758510 | 15,612 | 478,907 | SH | DEFINED | 1,2,5,6 |
| AEGON N V | ORD AMER R | 00792410 | 952 | 50,238 | SH | DEFINED | 1,2 |
| AEP INDS INC | COM | 00103110 | 6,928 | 129,965 | SH | DEFINED | 1,2 |
| AEROFLEX INC | COM | 00776810 | 17,065 | 1,456,077 | SH | DEFINED | 1,2,5,6 |
| AEROPOSTALE | COM | 00786510 | 58,738 | 1,902,750 | SH | DEFINED | 1,2,5,6,13,14 |
| AES CORP | COM | 00130H10 | 470,709 | 21,357,028 | SH | DEFINED | 1,2,5,6,7,13,14 |
| AETNA INC NEW | COM | 00817Y10 | 1,246,663 | 28,871,314 | SH | DEFINED | 1,2,5,6,7,13,14 |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------------|
| AFC ENTERPRISES INC | COM | 00104Q10 | 7,815 | 442,288 | SH | DEFINED | 1,2,6 |
| AFFILIATED COMPUTER | CL A | 00819010 | 144,671 | 2,962,137 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AFFILIATED MANAGERS | COM | 00825210 | 54,237 | 515,905 | SH | DEFINED | 1,2,5,6,1 |
| AFFIRMATIVE INS HLDG | COM | 00827210 | 2,530 | 155,479 | SH | DEFINED | 1,2 |
| AFFORDABLE RESIDENTI | COM | 00827310 | 5,816 | 499,232 | SH | DEFINED | 1,2,5,6 |
| AFFYMETRIX INC | COM | 00826T10 | 32,556 | 1,411,816 | SH | DEFINED | 1,2,5,6,1 |
| AFLAC INC | COM | 00105510 | 592,370 | 12,877,610 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AFTERMARKET TECHNOLO | COM | 00831810 | 11,955 | 561,775 | SH | DEFINED | 1,2,5 |
| AGCO CORP | COM | 00108410 | 109,788 | 3,548,405 | SH | DEFINED | 1,2,5,10, |
| AGERE SYS INC | COM | 00845V30 | 36,368 | 1,897,112 | SH | DEFINED | 1,2,5,6,1 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 5,268 | 856,516 | SH | DEFINED | 1,2,6 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 434,736 | 12,474,482 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AGILYSYS INC | COM | 00847J10 | 13,435 | 802,551 | SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 53,707 | 1,380,286 | SH | DEFINED | 1,2,5,6,1 |
| AGREE REALTY CORP | COM | 00849210 | 4,421 | 128,633 | SH | DEFINED | 1,2,3 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 3,883 | 139,081 | SH | DEFINED | 1 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 472,308 | 6,720,369 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AIRCASTLE LTD | COM | G0129K10 | 301 | 10,220 | SH | DEFINED | 1,2 |
| AIRGAS INC | COM | 00936310 | 46,125 | 1,138,319 | SH | DEFINED | 1,2,5,6,1 |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 84 | 22,568 | SH | DEFINED | 1 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 22,625 | 1,927,194 | SH | DEFINED | 1,2,6,13 |
| AK STL HLDG CORP | COM | 00154710 | 43,054 | 2,547,584 | SH | DEFINED | 1,2,5,6 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 115,065 | 2,166,124 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AKORN INC | COM | 00972810 | 2,793 | 446,845 | SH | DEFINED | 1 |
| AKZO NOBEL NV | SPONSORED | 01019930 | 603 | 9,906 | SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| ALABAMA NATL BANCORP | COM | 01031710 | 16,842 | 245,040 | SH | DEFINED | 1,2 |
| ALAMO GROUP INC | COM | 01131110 | 243 | 10,344 | SH | DEFINED | 1 |
| ALASKA AIR GROUP INC | COM | 01165910 | 41,031 | 1,038,766 | SH | DEFINED | 1,2,6,7,1 |
| ALASKA COMMUNICATION | COM | 01167P10 | 9,756 | 642,257 | SH | DEFINED | 1,2,6 |
| ALBANY INTL CORP | CL A | 01234810 | 12,452 | 378,364 | SH | DEFINED | 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 8,930 | 845,601 | SH | DEFINED | 1,2,5 |
| ALBEMARLE CORP | COM | 01265310 | 66,142 | 921,193 | SH | DEFINED | 1,2,5,13 |
| ALBERTO CULVER CO NE | COM | 01307810 | 28,050 | 1,307,688 | SH | DEFINED | 1,2,5,6,7 |
| ALCATEL-LUCENT | SPONSORED | 01390430 | 41,107 | 2,890,811 | SH | DEFINED | 1,2,5,7,8 |
| ALCOA INC | COM | 01381710 | 868,823 | 28,951,125 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALCON INC | COM SHS | H0130110 | 13,358 | 119,509 | SH | DEFINED | 1,2,5,12 |
| ALERIS INTL INC | COM | 01447710 | 388 | 7,390 | SH | DEFINED | 2 |
| ALESCO FINL INC | COM | 01448510 | 260 | 24,285 | SH | DEFINED | 1 |
| ALEXANDER & BALDWIN | COM | 01448210 | 28,331 | 638,957 | SH | DEFINED | 1,2,5,12, |
| ALEXANDERS INC | COM | 01475210 | 31,800 | 75,778 | SH | DEFINED | 1,2,3,5 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 71,826 | 715,399 | SH | DEFINED | 1,2,3,5 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 21,482 | 531,867 | SH | DEFINED | 1,2,5,6 |
| ALFA CORP | COM | 01538510 | 11,957 | 635,689 | SH | DEFINED | 1,2 |
| ALFACELL CORP | COM | 01540410 | 41 | 23,993 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----------------------|
| ALICO INC | COM | 01623010 | 2,632 | 51,989 | SH | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 12,134 | 868,600 | SH | DEFINED | 1,2,6 |
| ALKERMES INC | COM | 01642T10 | 21,204 | 1,585,930 | SH | DEFINED | 1,2,5,6 |
| ALLEGHANY CORP DEL | COM | 01717510 | 18,878 | 51,921 | SH | DEFINED | 1,2,5 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 228,340 | 4,973,646 | SH | DEFINED | 1,2,5,6,7 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 243,423 | 2,684,413 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALLERGAN INC | COM | 01849010 | 436,719 | 3,647,226 | SH | DEFINED | 1,2,5,6,7 |
| ALLETE INC | COM NEW | 01852230 | 18,886 | 405,804 | SH | DEFINED | 1,2,5 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 74,625 | 1,194,572 | SH | DEFINED | 1,2,5,12, |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 22 | 10,841 | SH | DEFINED | 1 |
| ALLIANCE HOLDINGS GP | COM UNITS | 01861G10 | 226 | 11,414 | SH | DEFINED | 1,2 |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 4,155 | 624,842 | SH | DEFINED | 1,2,6 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 14,233 | 2,016,068 | SH | DEFINED | 1,2,5 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 1,015 | 29,396 | SH | DEFINED | 1,2 |
| ALLIANCEBERNSTEIN HO | UNIT LTD P | 01881G10 | 18,337 | 228,070 | SH | DEFINED | 1,2,5 |
| ALLIANT ENERGY CORP | COM | 01880210 | 81,609 | 2,160,685 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 46,311 | 592,294 | SH | DEFINED | 1,2,5,12, |
| ALLIANZ SE | SP ADR 1/1 | 01880510 | 26,119 | 1,279,095 | SH | DEFINED | 1,2 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 53,735 | 1,644,269 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALLIED DEFENSE GROUP | COM | 01911810 | 206 | 9,694 | SH | DEFINED | 1,5 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 78 | 26,800 | SH | DEFINED | 1 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 1,035 | 17,035 | SH | DEFINED | 1 |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 71,500 | 5,817,698 | SH | DEFINED | 1,2,5,6,7 |
| ALLIED WRLD ASSUR CO | SHS | G0219G20 | 527 | 12,078 | SH | DEFINED | 1,2 |
| ALLIS CHALMERS ENERG | COM PAR \$. | 01964550 | 5,502 | 238,803 | SH | DEFINED | 1,5 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 1,291 | 220,629 | SH | DEFINED | 1,2,5 |
| ALLOY INC | NEW COM | 01985530 | 195 | 16,961 | SH | DEFINED | 1 |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 17,435 | 645,969 | SH | DEFINED | 1,2,6 |
| ALLSTATE CORP | COM | 02000210 | 1,346,078 | 20,673,911 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALLTEL CORP | COM | 02003910 | 617,828 | 10,215,413 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALNYLAM PHARMACEUTIC | COM | 02043Q10 | 9,439 | 441,054 | SH | DEFINED | 1,2,5,6 |
| ALON USA ENERGY INC | COM | 02052010 | 4,203 | 159,751 | SH | DEFINED | 1,2,6 |
| ALPHA NATURAL RESOUR | COM | 02076X10 | 13,673 | 960,832 | SH | DEFINED | 1,2,6 |
| ALPHARMA INC | CL A | 02081310 | 21,872 | 907,570 | SH | DEFINED | 1,2,5 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 220 | 83,800 | SH | DEFINED | 1,5 |
| ALTEON INC | COM | 02144G10 | 2 | 10,500 | SH | DEFINED | 1 |
| ALTERA CORP | COM | 02144110 | 192,249 | 9,768,757 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALTIRIS INC | COM | 02148M10 | 13,143 | 517,846 | SH | DEFINED | 1,2,6 |
| ALTRIA GROUP INC | COM | 02209S10 | 7,050,714 | 82,157,007 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ALTUS PHARMACEUTICAL | COM | 02216N10 | 1,864 | 98,862 | SH | DEFINED | 1,2 |
| ALUMINA LTD | SPONSORED | 02220510 | 347 | 17,438 | SH | DEFINED | 1 |
| ALVARION LTD | SHS | M0861T10 | 276 | 41,103 | SH | DEFINED | 1,2,5 |
| AMAZON COM INC | COM | 02313510 | 320,830 | 8,130,519 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMB PROPERTY CORP | COM | 00163T10 | 160,615 | 2,740,410 | SH | DEFINED | 1,2,3,5,6 12,13,14 |
| AMBAC FINL GROUP INC | COM | 02313910 | 271,134 | 3,044,058 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMBASSADORS GROUP IN | COM | 02317710 | 9,435 | 310,879 | SH | DEFINED | 1,2,6 |
| AMBASSADORS INTL INC | COM | 02317810 | 4,863 | 106,597 | SH | DEFINED | 1 |
| AMCOL INTL CORP | COM | 02341W10 | 8,999 | 324,396 | SH | DEFINED | 1,2 |
| AMCORE FINL INC | COM | 02391210 | 11,556 | 353,705 | SH | DEFINED | 1,2,5 |
| AMDOCS LTD | ORD | G0260210 | 8,281 | 213,705 | SH | DEFINED | 1,5,12 |
| AMEDISYS INC | COM | 02343610 | 15,007 | 456,570 | SH | DEFINED | 1,2,6 |
| AMERCO | COM | 02358610 | 13,829 | 158,940 | SH | DEFINED | 1,2,6 |

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|---------------------------------|-----|----------|-----------|------------|----|---------|--------------------|
| AMEREN CORP | COM | 02360810 | 345,477 | 6,429,867 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICA MOVIL S A DE SPON ADR L | | 02364W10 | 53,868 | 1,191,238 | SH | DEFINED | 1,2,7 |
| AMERICA SVC GROUP IN COM | | 02364L10 | 240 | 15,039 | SH | DEFINED | 1 |
| AMERICAN AXLE & MFG COM | | 02406110 | 14,778 | 778,197 | SH | DEFINED | 1,2,5 |
| AMERICAN CAMPUS CMNT COM | | 02483510 | 15,741 | 552,882 | SH | DEFINED | 1,2,3 |
| AMERICAN CAPITAL STR COM | | 02493710 | 69,736 | 1,507,476 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN COMMERCIAL COM NEW | | 02519520 | 26,877 | 410,276 | SH | DEFINED | 1,2,6 |
| AMERICAN EAGLE OUTFI COM | | 02553E10 | 334,111 | 10,705,241 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN ECOLOGY COR COM NEW | | 02553340 | 3,790 | 204,770 | SH | DEFINED | 1 |
| AMERICAN ELEC PWR IN COM | | 02553710 | 729,339 | 17,128,667 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN EQTY INVT L COM | | 02567620 | 11,369 | 872,543 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS CO COM | | 02581610 | 2,244,825 | 37,000,569 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN FINL GROUP COM | | 02593210 | 90,383 | 2,516,931 | SH | DEFINED | 1,2,5,7,1 |
| AMERICAN FINL RLTY T COM | | 02607P30 | 38,756 | 3,387,789 | SH | DEFINED | 1,2,3,5 |
| AMERICAN GREETINGS C CL A | | 02637510 | 40,377 | 1,691,540 | SH | DEFINED | 1,2,5,6,7 |
| AMERICAN HOME MTG IN COM | | 02660R10 | 39,033 | 1,111,412 | SH | DEFINED | 1,2 |
| AMERICAN INTL GROUP COM | | 02687410 | 5,417,744 | 75,603,467 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN ITALIAN PAS CL A | | 02707010 | 437 | 49,141 | SH | DEFINED | 1,5 |
| AMERICAN LD LEASE IN COM | | 02711810 | 507 | 19,112 | SH | DEFINED | 1,2,3 |
| AMERICAN MED SYS HLD COM | | 02744M10 | 22,811 | 1,231,701 | SH | DEFINED | 1,2,6 |
| AMERICAN NATL INS CO COM | | 02859110 | 16,796 | 147,189 | SH | DEFINED | 1,2,5 |
| AMERICAN OIL & GAS I COM | | 02872310 | 79 | 12,200 | SH | DEFINED | 1 |
| AMERICAN ORIENTAL BI COM | | 02873110 | 6,155 | 527,401 | SH | DEFINED | 1 |
| AMERICAN PAC CORP COM | | 02874010 | 84 | 10,500 | SH | DEFINED | 1 |
| AMERICAN PHYSICIANS COM | | 02888410 | 10,849 | 270,965 | SH | DEFINED | 1,2 |
| AMERICAN PWR CONVERS COM | | 02906610 | 139,422 | 4,557,753 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN RAILCAR IND COM | | 02916P10 | 4,122 | 121,107 | SH | DEFINED | 1,2,6 |
| AMERICAN REAL ESTATE DEPOSITRY | | 02916910 | 940 | 10,960 | SH | DEFINED | 1,2 |
| AMERICAN REPROGRAPHI COM | | 02926310 | 11,683 | 350,730 | SH | DEFINED | 1,2,6 |
| AMERICAN SCIENCE & E COM | | 02942910 | 7,500 | 126,023 | SH | DEFINED | 1,2,6 |
| AMERICAN SOFTWARE IN CL A | | 02968310 | 83 | 11,915 | SH | DEFINED | 1 |
| AMERICAN STD COS INC COM | | 02971210 | 228,945 | 4,993,341 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN STS WTR CO COM | | 02989910 | 13,141 | 340,255 | SH | DEFINED | 1,2 |
| AMERICAN SUPERCONduc COM | | 03011110 | 4,645 | 473,509 | SH | DEFINED | 1,2,5 |
| AMERICAN TECHNICAL COM | | 03013710 | 283 | 17,400 | SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| AMERICAN TECHNOLOGY | COM NEW | 03014520 | 100 | 25,397 | SH | DEFINED | 1,2 |
| AMERICAN TOWER CORP | CL A | 02991220 | 225,818 | 6,057,337 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERICAN VANGUARD CO | COM | 03037110 | 3,690 | 232,077 | SH | DEFINED | 1,2,6 |
| AMERICAN WOODMARK CO | COM | 03050610 | 16,148 | 385,862 | SH | DEFINED | 1,2,6 |
| AMERICANWEST BANCORP | COM | 03058P10 | 3,718 | 153,493 | SH | DEFINED | 1 |
| AMERICAS CAR MART IN | COM | 03062T10 | 1,525 | 128,621 | SH | DEFINED | 1,5 |

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|-----------------------|-------------|----------|-----------|------------|----|---------|--------------------|
| AMERICREDIT CORP | COM | 03060R10 | 106,017 | 4,212,022 | SH | DEFINED | 1,2,5,7,1 |
| AMERIGAS PARTNERS L | UNIT L P I | 03097510 | 1,266 | 38,922 | SH | DEFINED | 1,2 |
| AMERIGON INC | COM | 03070L30 | 218 | 22,600 | SH | DEFINED | 1,5 |
| AMERIGROUP CORP | COM | 03073T10 | 58,798 | 1,638,280 | SH | DEFINED | 1,2,5,12 |
| AMERIPRISE FINL INC | COM | 03076C10 | 414,826 | 7,611,494 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERIS BANCORP | COM | 03076K10 | 6,816 | 241,878 | SH | DEFINED | 1,2 |
| AMERISAFE INC | COM | 03071H10 | 169 | 10,920 | SH | DEFINED | 1 |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 531,116 | 11,813,079 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 13,775 | 448,122 | SH | DEFINED | 1,2,5 |
| AMERITYRE CORP | COM | 03073V10 | 63 | 15,978 | SH | DEFINED | 1 |
| AMERIVEST PPTYS INC | COM | 03071L10 | 9 | 23,100 | SH | DEFINED | 1 |
| AMERON INTL INC | COM | 03071010 | 10,244 | 134,142 | SH | DEFINED | 1,2 |
| AMES NATL CORP | COM | 03100110 | 207 | 9,860 | SH | DEFINED | 1 |
| AMETEK INC NEW | COM | 03110010 | 72,031 | 2,262,268 | SH | DEFINED | 1,2,5,6,1 |
| AMGEN INC | COM | 03116210 | 2,510,942 | 36,758,040 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMICAS INC | COM | 00171210 | 158 | 53,600 | SH | DEFINED | 1 |
| AMIS HLDGS INC | COM | 03153810 | 21,673 | 2,050,428 | SH | DEFINED | 1,2,6 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 16,733 | 1,791,493 | SH | DEFINED | 1,2,5,6 |
| AMN HEALTHCARE SERVI | COM | 00174410 | 28,316 | 1,028,172 | SH | DEFINED | 1,2,6 |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 3,924 | 117,206 | SH | DEFINED | 1,2 |
| AMPEX CORP DEL | CL A NEW | 03209230 | 3,592 | 172,347 | SH | DEFINED | 1 |
| AMPHENOL CORP NEW | CL A | 03209510 | 110,194 | 1,775,031 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AMR CORP | COM | 00176510 | 74,165 | 2,453,372 | SH | DEFINED | 1,2,5,7,8 |
| AMREP CORP NEW | COM | 03215910 | 9,374 | 76,523 | SH | DEFINED | 1,2 |
| AMSURG CORP | COM | 03232P40 | 14,102 | 613,141 | SH | DEFINED | 1,2,6 |
| AMTRUST FINANCIAL SE | COM | 03235930 | 1,789 | 209,220 | SH | DEFINED | 1,2 |
| AMVESCAP PLC | SPONSORED | 03235E10 | 408 | 16,561 | SH | DEFINED | 1,2 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 55,280 | 1,532,586 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ANADARKO PETE CORP | COM | 03251110 | 599,440 | 13,773,897 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ANADIGICS INC | COM | 03251510 | 5,501 | 620,909 | SH | DEFINED | 1,2,5 |
| ANADYS PHARMACEUTICA | COM | 03252Q40 | 1,844 | 374,860 | SH | DEFINED | 1,5 |
| ANALOG DEVICES INC | COM | 03265410 | 322,113 | 9,799,601 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 11,734 | 209,005 | SH | DEFINED | 1,2 |
| ANALYSTS INTL CORP | COM | 03268110 | 21 | 11,201 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 6,560 | 369,349 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 9,990 | 346,644 | SH | DEFINED | 1,2 |
| ANDERSONS INC | COM | 03416410 | 8,400 | 198,151 | SH | DEFINED | 1,2,6 |
| ANDREW CORP | COM | 03442510 | 35,311 | 3,451,712 | SH | DEFINED | 1,2,5,12, |
| ANESIVA INC COM | COM | 03460L10 | 257 | 36,975 | SH | DEFINED | 1,2 |
| ANGIODYNAMICS INC | COM | 03475V10 | 5,781 | 269,021 | SH | DEFINED | 1 |
| ANGLO AMERN PLC | ADR | 03485P10 | 8,535 | 349,635 | SH | DEFINED | 1,2,7 |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,095,034 | 22,256,784 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ANIKA THERAPEUTICS I | COM | 03525510 | 139 | 10,472 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 28,047 | 516,511 | SH | DEFINED | 1,2,5 |
| ANNALY CAP MGMT INC | COM | 03571040 | 52,051 | 3,741,989 | SH | DEFINED | 1,2,5 |
| ANN TAYLOR STORES COR | COM | 03611510 | 89,692 | 2,731,188 | SH | DEFINED | 1,2,5,12, |
| ANSOFT CORP | COM | 03638410 | 14,220 | 511,510 | SH | DEFINED | 1,2,6 |
| ANSWERTHINK INC | COM | 03691610 | 173 | 56,011 | SH | DEFINED | 1,5 |
| ANSYS INC | COM | 03662Q10 | 25,226 | 580,039 | SH | DEFINED | 1,2,6 |
| ANTHRACITE CAP INC | COM | 03702310 | 22,460 | 1,764,351 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 51 | 27,832 | SH | DEFINED | 1 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 7,276 | 765,058 | SH | DEFINED | 1,2 |
| AON CORP | COM | 03738910 | 576,298 | 16,307,230 | SH | DEFINED | 1,2,5,6,7 13,14 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------|
| AP PHARMA INC | COM | 00202J10 | 15 | 10,700 | SH | DEFINED | 1 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 69 | 18,498 | SH | DEFINED | 1 |
| APACHE CORP | COM | 03741110 | 675,349 | 10,154,104 | SH | DEFINED | 1,2,5,6,7,13,14 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 212,770 | 3,798,105 | SH | DEFINED | 1,2,3,5,6,12,13,14 |
| APCO ARGENTINA INC | C ORD | 03748910 | 243 | 2,774 | SH | DEFINED | 1,2 |
| APEX SILVER MINES | LT ORD | G0407410 | 229 | 14,438 | SH | DEFINED | 1,2,5,6 |
| APEX SILVER MINES | LT NOTE | 03760XAD | 889 | 1,000,000 | SH | DEFINED | 1 |
| APOGEE ENTERPRISES | I COM | 03759810 | 21,903 | 1,134,297 | SH | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 03760410 | 172,023 | 4,414,238 | SH | DEFINED | 1,2,5,6,7,13,14 |
| APOLLO INVT CORP | COM | 03761U10 | 26,679 | 1,191,030 | SH | DEFINED | 1,2 |
| APPLE COMPUTER INC | COM | 03783310 | 1,976,654 | 23,298,608 | SH | DEFINED | 1,2,5,6,7,13,14 |
| APPLEBEES INTL INC | COM | 03789910 | 42,380 | 1,717,875 | SH | DEFINED | 1,2,5,6,13,14 |
| APPLERA CORP | COM AP BIO | 03802010 | 297,475 | 8,107,784 | SH | DEFINED | 1,2,5,6,7,13,14 |
| APPLERA CORP | COM CELERA | 03802020 | 18,480 | 1,320,920 | SH | DEFINED | 1,2,5,6 |
| APPLICA INC | COM | 03815A10 | 228 | 28,491 | SH | DEFINED | 1 |
| APPLIED DIGITAL SOLU | COM NEW | 03818830 | 187 | 103,050 | SH | DEFINED | 1,5 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 22,155 | 842,094 | SH | DEFINED | 1,2 |
| APPLIED MATLS INC | COM | 03822210 | 702,252 | 38,062,452 | SH | DEFINED | 1,2,5,6,7,13,14 |
| APPLIED MICRO CIRCU | COM | 03822W10 | 16,056 | 4,510,003 | SH | DEFINED | 1,2,5 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 194 | 13,800 | SH | DEFINED | 1 |
| APRIA HEALTHCARE GRO | COM | 03793310 | 29,095 | 1,091,762 | SH | DEFINED | 1,2,5,6,13,14 |
| APTARGROUP INC | COM | 03833610 | 36,548 | 619,040 | SH | DEFINED | 1,2,5 |
| AQUA AMERICA INC | COM | 03836W10 | 56,765 | 2,491,871 | SH | DEFINED | 1,2,5,6,7,13,14 |
| AQUANTIVE INC | COM | 03839G10 | 28,017 | 1,136,137 | SH | DEFINED | 1,2,6 |
| AQUILA INC | COM | 03840P10 | 36,893 | 7,849,665 | SH | DEFINED | 1,2,5,13 |
| ARACRUZ CELULOSE S A | SPON ADR P | 03849620 | 1,387 | 22,654 | SH | DEFINED | 1,2,7 |
| ARAMARK CORP | CL B | 03852110 | 47,202 | 1,411,112 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ARBITRON INC | COM | 03875Q10 | 19,241 | 442,943 | SH | DEFINED | 1,2,5,6 |
| ARBOR RLTY TR INC | COM | 03892310 | 8,484 | 281,950 | SH | DEFINED | 1,2 |
| ARCADIA RES INC | COM | 03920910 | 33 | 16,000 | SH | DEFINED | 1 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 4,605 | 68,112 | SH | DEFINED | 1,2,5 |
| ARCH CHEMICALS INC | COM | 03937R10 | 22,636 | 679,551 | SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 85,147 | 2,835,384 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 562,661 | 17,605,161 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ARCHSTONE SMITH TR | COM | 03958310 | 462,741 | 7,949,507 | SH | DEFINED | 1,2,3,5,6,12,13,14 |
| ARCTIC CAT INC | COM | 03967010 | 3,748 | 213,071 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 3,513 | 28,371 | SH | DEFINED | 1,2 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 9,996 | 774,301 | SH | DEFINED | 1,2,5,6 |
| ARENA RESOURCES INC | COM | 04004910 | 7,590 | 177,710 | SH | DEFINED | 1,2,5,6 |
| ARES CAP CORP | COM | 04010L10 | 12,090 | 632,640 | SH | DEFINED | 1,2 |
| ARGON ST INC | COM | 04014910 | 3,285 | 152,493 | SH | DEFINED | 1,2,6 |
| ARGONAUT GROUP INC | COM | 04015710 | 17,952 | 514,972 | SH | DEFINED | 1,2,5 |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 4,585 | 891,963 | SH | DEFINED | 1,2,5,6 |
| ARIBA INC | COM NEW | 04033V20 | 8,647 | 1,117,156 | SH | DEFINED | 1,2,5 |
| ARISTOTLE CORP | COM NEW | 04044820 | 92 | 10,427 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP | D COM | 04079010 | 13,993 | 388,684 | SH | DEFINED | 1,2 |
| ARLINGTON TANKERS | LT COM | G0489910 | 320 | 13,695 | SH | DEFINED | 1 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN | |
| ARM HLDGS PLC | SPONSORED | 04206810 | 157 | 21,469 | SH | DEFINED | 1 | |
| ARMOR HOLDINGS INC | COM | 04226010 | 21,650 | 394,708 | SH | DEFINED | 1,2,5,6 | |
| ARMSTRONG WORLD INDS | COM | 04247X10 | 878 | 20,714 | SH | DEFINED | 1,2 | |
| ARQULE INC | COM | 04269E10 | 158 | 26,686 | SH | DEFINED | 1 | |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 6,892 | 533,438 | SH | DEFINED | 1,2,5 | |
| ARRIS GROUP INC | COM | 04269Q10 | 28,681 | 2,292,657 | SH | DEFINED | 1,2 | |
| ARROW ELECTRS INC | COM | 04273510 | 75,102 | 2,380,405 | SH | DEFINED | 1,2,5,6,7,13,14 | |
| ARROW FINL CORP | COM | 04274410 | 3,942 | 159,127 | SH | DEFINED | 1,2,5 | |
| ARROW INTL INC | COM | 04276410 | 14,971 | 423,149 | SH | DEFINED | 1,2,6 | |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 3,429 | 1,471,758 | SH | DEFINED | 1,2,5 | |
| ARTHROCARE CORP | COM | 04313610 | 18,089 | 453,130 | SH | DEFINED | 1,2,6 | |
| ARVINMERITOR INC | COM | 04335310 | 35,010 | 1,920,434 | SH | DEFINED | 1,2,5,13 | |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 5,764 | 244,633 | SH | DEFINED | 1,2,5 | |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 20,771 | 1,668,379 | SH | DEFINED | 1,2,3 | |
| ASHLAND INC NEW | COM | 04420910 | 172,650 | 2,495,663 | SH | DEFINED | 1,2,5,6,13,14 | |
| ASHWORTH INC | COM | 04516H10 | 293 | 40,373 | SH | DEFINED | 1,5 | |
| ASML HLDG NV | N Y SHS | N0705911 | 451 | 18,321 | SH | DEFINED | 1 | |
| ASPECT MED SYS INC | COM | 04523510 | 4,344 | 230,960 | SH | DEFINED | 1,2,6 | |
| ASPEN INSURANCE HOLD | SHS | G0538410 | 2,342 | 88,837 | SH | DEFINED | 1,2 | |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 14,321 | 1,299,525 | SH | DEFINED | 1,2,5 | |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 4,134 | 245,762 | SH | DEFINED | 1,2,6 | |
| ASSISTED LIVING CONC | CL A | 04544X10 | 727 | 73,559 | SH | DEFINED | 1,2,5 | |
| ASSOCIATED BANC CORP | COM | 04548710 | 102,988 | 2,952,649 | SH | DEFINED | 1,2,5,6,7,13,14 | |
| ASSOCIATED ESTATES R | COM | 04560410 | 2,764 | 201,161 | SH | DEFINED | 1,3,5 | |
| ASSURANT INC | COM | 04621X10 | 99,484 | 1,800,610 | SH | DEFINED | 1,2,5,10,13,14 | |
| ASSURED GUARANTY LTD | COM | G0585R10 | 2,093 | 78,689 | SH | DEFINED | 1,2 | |
| ASTA FDG INC | COM | 04622010 | 7,613 | 250,095 | SH | DEFINED | 1,2 | |
| ASTEC INDS INC | COM | 04622410 | 8,753 | 249,374 | SH | DEFINED | 1,2,5,6 | |
| ASTORIA FINL CORP | COM | 04626510 | 43,480 | 1,441,644 | SH | DEFINED | 1,2,5,12,13,14 | |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 9,225 | 172,272 | SH | DEFINED | 1,2 | |
| ASTRO-MED INC NEW | COM | 04638F10 | 149 | 14,712 | SH | DEFINED | 1 | |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 7,879 | 1,077,771 | SH | DEFINED | 1,2,5,6 | |
| AT ROAD INC | COM | 04648K10 | 6,033 | 826,426 | SH | DEFINED | 1 | |
| AT&T INC | COM | 00206R10 | 4,511,697 | 126,201,320 | SH | DEFINED | 1,2,5,6,7,13,14 | |
| ATARI INC | COM | 04651M10 | 30 | 53,127 | SH | DEFINED | 1 | |
| ATHEROGENICS INC | COM | 04743910 | 5,745 | 579,682 | SH | DEFINED | 1,2,5,6 | |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 20,036 | 939,785 | SH | DEFINED | 1,2,5,6 | |
| ATLANTIC AMERN CORP | COM | 04820910 | 31 | 10,600 | SH | DEFINED | 1 | |
| ATLANTIC TELE NETWOR | COM NEW | 04907920 | 2,666 | 90,976 | SH | DEFINED | 1 | |
| ATLANTIS PLASTICS IN | COM | 04915610 | 36 | 11,000 | SH | DEFINED | 1 | |
| ATLAS AIR WORLDWIDE | COM NEW | 04916420 | 15,728 | 353,432 | SH | DEFINED | 1,2,6 | |
| ATLAS AMER INC | COM | 04916710 | 22,879 | 448,865 | SH | DEFINED | 1,2,5,6 | |
| ATLAS PIPELINE PARTN | UNIT L P I | 04939210 | 730 | 15,200 | SH | DEFINED | 1 | |
| ATMEL CORP | COM | 04951310 | 45,418 | 7,507,084 | SH | DEFINED | 1,2,5,6,8 | |
| ATMI INC | COM | 00207R10 | 16,205 | 530,785 | SH | DEFINED | 1,2,5,6 | |
| ATMOS ENERGY CORP | COM | 04956010 | 64,344 | 2,016,430 | SH | DEFINED | 1,2,5 | |
| ATP OIL & GAS CORP | COM | 00208J10 | 19,166 | 484,356 | SH | DEFINED | 1,2,6 | |
| ATS MED INC | COM | 00208310 | 51 | 24,829 | SH | DEFINED | 1 | |
| ATWOOD OCEANICS INC | COM | 05009510 | 22,747 | 464,508 | SH | DEFINED | 1,2,6 | |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 193 | 13,949 | SH | DEFINED | 1 | |
| AUDIBLE INC | COM NEW | 05069A30 | 2,711 | 341,907 | SH | DEFINED | 1,2,5 | |

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|----------------------|------------|----------|---------|------------|----|---------|-----------------------|
| AUDIOCODES LTD | ORD | M1534210 | 243 | 25,886 | SH | DEFINED | 1,2,5 |
| AUDIOVOX CORP | CL A | 05075710 | 5,788 | 410,770 | SH | DEFINED | 1,2,5 |
| AURORA OIL & GAS COR | COM | 05203610 | 3,036 | 945,919 | SH | DEFINED | 1,2,5 |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 1,635 | 14,660 | SH | DEFINED | 1 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 93 | 57,994 | SH | DEFINED | 1,2,5 |
| AUTOBYTEL INC | COM | 05275N10 | 280 | 80,054 | SH | DEFINED | 1,5 |
| AUTODESK INC | COM | 05276910 | 258,006 | 6,376,809 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AUTOLIV INC | COM | 05280010 | 44,642 | 740,338 | SH | DEFINED | 1,2,5,12 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 865,778 | 17,579,257 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AUTONATION INC | COM | 05329W10 | 112,818 | 5,291,672 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AUTOZONE INC | COM | 05333210 | 357,666 | 3,095,069 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AUXILIUM PHARMACEUTI | COM | 05334D10 | 4,532 | 308,527 | SH | DEFINED | 1 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 240,469 | 1,849,054 | SH | DEFINED | 1,2,3,5,6 12,13,14 |
| AVANEX CORP | COM | 05348W10 | 4,257 | 2,252,582 | SH | DEFINED | 1,5 |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 1,036 | 448,404 | SH | DEFINED | 1,2,5 |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 133 | 99,162 | SH | DEFINED | 1,5 |
| AVATAR HLDGS INC | COM | 05349410 | 10,143 | 125,449 | SH | DEFINED | 1,2,5,6 |
| AVAYA INC | COM | 05349910 | 214,919 | 15,373,318 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AVENTINE RENEWABLE E | COM | 05356X40 | 9,987 | 423,893 | SH | DEFINED | 1,2,6 |
| AVERY DENNISON CORP | COM | 05361110 | 173,506 | 2,554,183 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AVI BIOPHARMA INC | COM | 00234610 | 1,829 | 575,178 | SH | DEFINED | 1,2,5 |
| AVICI SYS INC | COM NEW | 05367L80 | 230 | 29,683 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 27,850 | 747,445 | SH | DEFINED | 1,2,5,6,8 |
| AVIGEN INC | COM | 05369010 | 143 | 27,112 | SH | DEFINED | 1,5 |
| AVIS BUDGET GROUP | COM | 05377410 | 38,594 | 1,779,359 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AVISTA CORP | COM | 05379B10 | 22,077 | 872,278 | SH | DEFINED | 1,2,5 |
| AVNET INC | COM | 05380710 | 62,849 | 2,461,777 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AVOCENT CORP | COM | 05389310 | 37,522 | 1,108,469 | SH | DEFINED | 1,2,5,6,1 |
| AVON PRODS INC | COM | 05430310 | 463,879 | 14,039,922 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AVX CORP NEW | COM | 00244410 | 14,742 | 996,735 | SH | DEFINED | 1,2,5 |
| AWARE INC MASS | COM | 05453N10 | 103 | 19,242 | SH | DEFINED | 1 |
| AXA | SPONSORED | 05453610 | 3,237 | 80,263 | SH | DEFINED | 1,2 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 9,689 | 1,661,974 | SH | DEFINED | 1,2,5 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 32,985 | 988,454 | SH | DEFINED | 1,2,5,6,7 13,14 |
| AZTAR CORP | COM | 05480210 | 29,901 | 549,453 | SH | DEFINED | 1,2,5,6 |
| AZZ INC | COM | 00247410 | 362 | 7,066 | SH | DEFINED | 1 |
| B A S F A G | SPONSORED | 05526250 | 2,133 | 21,941 | SH | DEFINED | 1 |
| BADGER METER INC | COM | 05652510 | 5,007 | 180,763 | SH | DEFINED | 1 |
| BAIRNCO CORP | COM | 05709710 | 169 | 13,221 | SH | DEFINED | 1 |
| BAKER HUGHES INC | COM | 05722410 | 704,984 | 9,442,587 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BALCHEM CORP | COM | 05766520 | 6,926 | 269,718 | SH | DEFINED | 1 |
| BALDOR ELEC CO | COM | 05774110 | 18,614 | 556,977 | SH | DEFINED | 1,2,5 |
| BALDWIN & LYONS INC | CL B | 05775520 | 6,012 | 235,381 | SH | DEFINED | 1,2 |
| BALL CORP | COM | 05849810 | 135,187 | 3,100,615 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BALLY TECHNOLOGIES I | COM | 05874B10 | 13,902 | 744,194 | SH | DEFINED | 1,2,5,6 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 1,339 | 546,464 | SH | DEFINED | 1,5 |
| BANCFIRST CORP | COM | 05945F10 | 11,170 | 206,859 | SH | DEFINED | 1,2 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 4,108 | 170,742 | SH | DEFINED | 1,2 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 23,154 | 573,838 | SH | DEFINED | 1,2,7 |

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|----------------------|------------|----------|--------|-----------|----|---------|-----------|
| BANCO ITAU HLDG FINA | SP ADR 500 | 05960220 | 3,825 | 105,800 | SH | DEFINED | 1 |
| BANCO MACRO SA | SPON ADR B | 05961W10 | 12,853 | 411,836 | SH | DEFINED | 1,2,7 |
| BANCO SANTANDER CENT | ADR | 05964H10 | 2,313 | 123,937 | SH | DEFINED | 1,2 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 996 | 20,673 | SH | DEFINED | 1,2,5 |
| BANCOLOMBIA S A | SPON ADR P | 05968L10 | 53,865 | 1,730,312 | SH | DEFINED | 1,2,4,5,7 |
| BANCORP INC DEL | COM | 05969A10 | 4,161 | 140,582 | SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|---------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| BANCORPSOUTH INC | COM | 05969210 | 25,791 | 961,623 | SH | DEFINED | 1,2,5 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 2,874 | 112,621 | SH | DEFINED | 1 |
| BANDAG INC | COM | 05981510 | 11,997 | 237,892 | SH | DEFINED | 1,2,13 |
| BANK HAWAII CORP | COM | 06254010 | 63,968 | 1,185,691 | SH | DEFINED | 1,2,5,10, |
| BANK MUTUAL CORP NEW | COM | 06375010 | 11,310 | 933,955 | SH | DEFINED | 1,2,5 |
| BANK NEW YORK INC | COM | 06405710 | 799,282 | 20,301,791 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 4,475 | 99,881 | SH | DEFINED | 1,7 |
| BANK OF AMERICA CORP | COM | 06050510 | 7,314,292 | 136,997,408 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| BANK OF GRANITE CORP | COM | 06240110 | 5,847 | 308,245 | SH | DEFINED | 1,2,5 |
| BANK OF THE OZARKS I | COM | 06390410 | 5,284 | 159,816 | SH | DEFINED | 1,2,6 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 9,559 | 692,158 | SH | DEFINED | 1,2,5 |
| BANKFINANCIAL CORP | COM | 06643P10 | 6,172 | 346,570 | SH | DEFINED | 1,2 |
| BANKRATE INC | COM | 06646V10 | 12,232 | 322,329 | SH | DEFINED | 1,6 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 18,946 | 677,616 | SH | DEFINED | 1,2 |
| BANNER CORP | COM | 06652V10 | 20,951 | 472,512 | SH | DEFINED | 1,2 |
| BANTA CORP | COM | 06682110 | 18,798 | 516,424 | SH | DEFINED | 1,2,5,6,1 |
| BARCLAYS PLC | ADR | 06738E20 | 6,726 | 115,691 | SH | DEFINED | 1,2 |
| BARD C R INC | COM | 06738310 | 241,776 | 2,914,012 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| BARE ESCENTUALS INC | COM | 06751110 | 3,133 | 100,847 | SH | DEFINED | 1,2 |
| BARNES & NOBLE INC | COM | 06777410 | 63,442 | 1,597,642 | SH | DEFINED | 1,2,5,13 |
| BARNES GROUP INC | COM | 06780610 | 12,608 | 579,660 | SH | DEFINED | 1,2 |
| BARNWELL INDS INC | COM | 06822110 | 230 | 9,600 | SH | DEFINED | 1 |
| BARR PHARMACEUTICALS | COM | 06830610 | 135,318 | 2,699,873 | SH | DEFINED | 1,2,5,6,1 |
| BARRETT BILL CORP | COM | 06846N10 | 15,390 | 565,612 | SH | DEFINED | 1,2,6 |
| BARRETT BUSINESS SER | COM | 06846310 | 1,401 | 59,837 | SH | DEFINED | 1 |
| BARRICK GOLD CORP | COM | 06790110 | 848 | 27,628 | SH | DEFINED | 1,5 |
| BASIC ENERGY SVCS IN | COM | 06985P10 | 5,697 | 231,108 | SH | DEFINED | 1,2,6 |
| BASIN WTR INC | COM | 07011T30 | 442 | 65,267 | SH | DEFINED | 1 |
| BASSETT FURNITURE IN | COM | 07020310 | 285 | 17,465 | SH | DEFINED | 1,2,5 |
| BAUER EDDIE HLDGS IN | COM | 07162510 | 186 | 20,500 | SH | DEFINED | 1 |
| BAUSCH & LOMB INC | COM | 07170710 | 82,416 | 1,583,088 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| BAXTER INTL INC | COM | 07181310 | 966,702 | 20,838,589 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| BAYER A G | SPONSORED | 07273030 | 2,286 | 42,847 | SH | DEFINED | 1,2 |
| BB&T CORP | COM | 05493710 | 651,121 | 14,821,789 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| BBVA BANCO FRANCES S | SPONSORED | 07329M10 | 161 | 16,956 | SH | DEFINED | 1 |
| BCSB BANKCORP INC | COM | 05494810 | 150 | 10,000 | SH | DEFINED | 1 |
| BE AEROSPACE INC | COM | 07330210 | 30,957 | 1,205,484 | SH | DEFINED | 1,2,5,6 |
| BEA SYS INC | COM | 07332510 | 110,325 | 8,769,864 | SH | DEFINED | 1,2,5,6,7 |

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|----------------------|--------------|----------|-----------|------------|----|---------|--------------------|
| BEACON ROOFING SUPPL | COM | 07368510 | 11,701 | 621,742 | SH | DEFINED | 13,14 1,2,5,6 |
| BEAR STEARNS COS INC | COM | 07390210 | 631,973 | 3,882,372 | SH | DEFINED | 1,2,5,6,1 |
| BEARINGPOINT INC | COM | 07400210 | 22,335 | 2,837,935 | SH | DEFINED | 1,2,5 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 125 | 13,024 | SH | DEFINED | 1 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 47,559 | 1,011,684 | SH | DEFINED | 1,2,5,13 |
| BEBE STORES INC | COM | 07557110 | 6,381 | 322,423 | SH | DEFINED | 1,2,6 |
| BECKMAN COULTER INC | COM | 07581110 | 71,712 | 1,199,192 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BECTON DICKINSON & C | COM | 07588710 | 1,003,246 | 14,301,443 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BED BATH & BEYOND IN | COM | 07589610 | 286,214 | 7,512,173 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BEL FUSE INC | CL B | 07734730 | 6,060 | 174,187 | SH | DEFINED | 1,2 |
| BELDEN CDT INC | COM | 07745410 | 35,605 | 910,851 | SH | DEFINED | 1,2,5 |
| BELL MICROPRODUCTS I | COM | 07813710 | 355 | 50,295 | SH | DEFINED | 1,5 |
| BELLSOUTH CORP | COM | 07986010 | 4,385,075 | 93,081,611 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BELO CORP | COM SER A | 08055510 | 46,791 | 2,547,127 | SH | DEFINED | 1,2,5,13 |
| BEMIS INC | COM | 08143710 | 94,197 | 2,772,141 | SH | DEFINED | 1,2,5,6,1 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 23,341 | 958,181 | SH | DEFINED | 1,2,5 |
| BENETTON GROUP SPA | ADR NEW | 08179540 | 422 | 11,065 | SH | DEFINED | 1 |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 4,137 | 406,821 | SH | DEFINED | 1 |
| BERKLEY W R CORP | COM | 08442310 | 181,412 | 5,256,784 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 589,878 | 160,905 | SH | DEFINED | 1,2,5,12 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 5,835 | 174,385 | SH | DEFINED | 1,2,5 |
| BERRY PETE CO | CL A | 08578910 | 16,066 | 518,095 | SH | DEFINED | 1,2,6 |
| BEST BUY INC | COM | 08651610 | 539,742 | 10,972,600 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BFC FINL CORP | CL A | 05538420 | 1,571 | 236,215 | SH | DEFINED | 1 |
| BG PLC | ADR FIN IN | 05543420 | 1,716 | 25,071 | SH | DEFINED | 1 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 9,223 | 232,016 | SH | DEFINED | 1 |
| BHP BILLITON PLC | SPONSORED | 05545E20 | 310 | 8,340 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 7,618 | 311,957 | SH | DEFINED | 1,2,6 |
| BIG LOTS INC | COM | 08930210 | 294,168 | 12,834,558 | SH | DEFINED | 1,2,5,6,1 |
| BIO RAD LABS INC | CL A | 09057220 | 32,228 | 390,545 | SH | DEFINED | 1,2,5,6 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 3,806 | 329,250 | SH | DEFINED | 1,2,5 |
| BIOENVISION INC | COM | 09059N10 | 2,444 | 526,780 | SH | DEFINED | 1,2,5 |
| BIOGEN IDEC INC | COM | 09062X10 | 491,928 | 10,000,579 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 10,185 | 1,164,045 | SH | DEFINED | 1,5 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 22,280 | 1,359,383 | SH | DEFINED | 1,2,6 |
| BIOMED REALTY TRUST | COM | 09063H10 | 44,828 | 1,567,430 | SH | DEFINED | 1,2,3 |
| BIOMET INC | COM | 09061310 | 272,295 | 6,597,884 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 3,262 | 145,022 | SH | DEFINED | 1 |
| BIOSCRIP INC | COM | 09069N10 | 168 | 48,531 | SH | DEFINED | 1,5 |
| BIOSITE INC | COM | 09094510 | 18,094 | 370,400 | SH | DEFINED | 1,2,6 |
| BIOVERIS CORP | COM | 09067610 | 444 | 32,362 | SH | DEFINED | 1,5 |
| BISYS GROUP INC | COM | 05547210 | 31,961 | 2,475,710 | SH | DEFINED | 1,2,5,13 |
| BJ SVCS CO | COM | 05548210 | 305,200 | 10,409,279 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BJS RESTAURANTS INC | COM | 09180C10 | 4,252 | 210,398 | SH | DEFINED | 1,2,6 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 30,373 | 976,306 | SH | DEFINED | 1,2,5,13 |
| BLACK & DECKER CORP | COM | 09179710 | 170,471 | 2,131,690 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BLACK BOX CORP DEL | COM | 09182610 | 12,090 | 287,937 | SH | DEFINED | 1,2,5 |
| BLACK HILLS CORP | COM | 09211310 | 35,013 | 947,822 | SH | DEFINED | 1,2,5,13 |
| BLACKBAUD INC | COM | 09227Q10 | 18,926 | 727,910 | SH | DEFINED | 1,2,6 |
| BLACKBOARD INC | COM | 09193550 | 11,323 | 376,923 | SH | DEFINED | 1,2,6 |
| BLACKROCK INC | COM | 09247X10 | 36,655 | 241,308 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------|
| BLAIR CORP | COM | 09282810 | 1,974 | 60,264 | SH | DEFINED | 1,2 |
| BLOCK H & R INC | COM | 09367110 | 193,069 | 8,379,742 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BLOCKBUSTER INC | CL A | 09367910 | 17,652 | 3,336,901 | SH | DEFINED | 1,2,5 |
| BLOCKBUSTER INC | CL B | 09367920 | 136 | 27,665 | SH | DEFINED | 1 |
| BLOUNT INTL INC NEW | COM | 09518010 | 7,648 | 568,213 | SH | DEFINED | 1,2,6 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 6,122 | 255,633 | SH | DEFINED | 1,2,5,6 |
| BLUE NILE INC | COM | 09578R10 | 8,218 | 222,774 | SH | DEFINED | 1,2,6 |
| BLUEGREEN CORP | COM | 09623110 | 3,812 | 297,131 | SH | DEFINED | 1,2 |
| BLUELINX HLDGS INC | COM | 09624H10 | 2,569 | 246,997 | SH | DEFINED | 1,2 |
| BLYTH INC | COM | 09643P10 | 16,703 | 804,952 | SH | DEFINED | 1,2,5,13 |
| BMB MUNAI INC | COM | 09656A10 | 4,538 | 916,719 | SH | DEFINED | 1,2,7 |
| BMC SOFTWARE INC | COM | 05592110 | 436,008 | 13,540,617 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BNP RESIDENTIAL PPTY | COM | 05564T10 | 214 | 8,850 | SH | DEFINED | 1,3 |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 738 | 23,938 | SH | DEFINED | 1,2 |
| BOB EVANS FARMS INC | COM | 09676110 | 26,013 | 760,181 | SH | DEFINED | 1,2,5,13 |
| BOEING CO | COM | 09702310 | 7,577,449 | 85,293,207 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BOIS D ARC ENERGY IN | COM | 09738U10 | 3,372 | 230,510 | SH | DEFINED | 1,2,6 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| BOK FINL CORP | COM NEW | 05561Q20 | 11,142 | 202,653 | SH | DEFINED | 1,2,5 |
| BOMBAY CO INC | COM | 09792410 | 131 | 102,391 | SH | DEFINED | 1,5 |
| BON-TON STORES INC | COM | 09776J10 | 16,037 | 462,842 | SH | DEFINED | 1,2,6 |
| BOOKHAM INC | COM | 09856E10 | 3,427 | 842,036 | SH | DEFINED | 1,5 |
| BOOKS-A-MILLION INC | COM | 09857010 | 4,342 | 191,440 | SH | DEFINED | 1,2 |
| BORDERS GROUP INC | COM | 09970910 | 33,930 | 1,518,112 | SH | DEFINED | 1,2,5,13 |
| BORG WARNER INC | COM | 09972410 | 50,690 | 858,856 | SH | DEFINED | 1,2,5,12, |
| BORLAND SOFTWARE COR | COM | 09984910 | 6,830 | 1,255,499 | SH | DEFINED | 1,2,5,6 |
| BOSTON BEER INC | CL A | 10055710 | 11,348 | 315,399 | SH | DEFINED | 1,2,6 |
| BOSTON COMMUNICATION | COM | 10058210 | 30 | 12,133 | SH | DEFINED | 1 |
| BOSTON PRIVATE FINL | COM | 10111910 | 19,725 | 699,231 | SH | DEFINED | 1,2,6 |
| BOSTON PROPERTIES IN | COM | 10112110 | 470,730 | 4,207,455 | SH | DEFINED | 1,2,3,5,6 12,13,14 |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 547,384 | 31,861,679 | SH | DEFINED | 1,2,5,6,7 13,14 |
| BOTTOMLINE TECH DEL | COM | 10138810 | 3,116 | 272,148 | SH | DEFINED | 1 |
| BOWATER INC | COM | 10218310 | 29,323 | 1,303,224 | SH | DEFINED | 1,2,5,13 |
| BOWNE & CO INC | COM | 10304310 | 7,929 | 497,411 | SH | DEFINED | 1,2 |
| BOYD GAMING CORP | COM | 10330410 | 40,898 | 902,627 | SH | DEFINED | 1,2,13 |
| BP PLC | SPONSORED | 05562210 | 3,153,721 | 47,000,314 | SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 1,790 | 23,250 | SH | DEFINED | 1,2 |
| BRADLEY PHARMACEUTIC | COM | 10457610 | 12,863 | 625,043 | SH | DEFINED | 1,2 |
| BRADY CORP | CL A | 10467410 | 26,012 | 697,760 | SH | DEFINED | 1,2,5 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 56,029 | 1,685,068 | SH | DEFINED | 1,2,3,5 |
| BRE PROPERTIES INC | CL A | 05564E10 | 61,765 | 949,935 | SH | DEFINED | 1,2,3,5 |
| BRIGGS & STRATTON CO | COM | 10904310 | 21,119 | 783,618 | SH | DEFINED | 1,2,5,12 |
| BRIGHAM EXPLORATION | COM | 10917810 | 6,120 | 837,241 | SH | DEFINED | 1,2 |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 18,326 | 474,022 | SH | DEFINED | 1,2,5,6 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 9,493 | 705,778 | SH | DEFINED | 1,2,5,6 |
| BRINKER INTL INC | COM | 10964110 | 113,563 | 3,765,352 | SH | DEFINED | 1,2,5,6,7 |

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|------------------------|------------|----------|-----------|------------|----|---------|--------------------|
| BRINKS CO | COM | 10969610 | 47,261 | 739,385 | SH | DEFINED | 13,14 1,2,5,6,7 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,356,969 | 51,556,570 | SH | DEFINED | 13,14 1,2,5,6,7 |
| BRISTOL WEST HLDGS I | COM | 11037M10 | 3,964 | 250,442 | SH | DEFINED | 1,2 |
| BRISTOW GROUP INC | COM | 11039410 | 12,243 | 339,249 | SH | DEFINED | 1,2 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 1,799 | 31,756 | SH | DEFINED | 1 |
| BRITISH AWYS PLC | ADR 2ND IN | 11041930 | 785 | 7,600 | SH | DEFINED | 1 |
| BRITISH SKY BROADCASTS | SPONSORED | 11101310 | 485 | 11,779 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 398,103 | 12,321,347 | SH | DEFINED | 13,14 1,2,5,6,7 |
| BROADWING CORP | COM | 11161E10 | 19,633 | 1,256,923 | SH | DEFINED | 1,2,5,6 |
| BROCADE COMMUNICATIO | COM | 11162110 | 71,651 | 8,727,241 | SH | DEFINED | 1,2,5,6,8 |
| BRONCO DRILLING CO I | COM | 11221110 | 3,117 | 181,301 | SH | DEFINED | 1,2,6 |
| BROOKDALE SR LIVING | COM | 11246310 | 10,556 | 219,909 | SH | DEFINED | 1,2 |
| BROOKFIELD HOMES COR | COM | 11272310 | 7,753 | 206,462 | SH | DEFINED | 1,2,5,6 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 14,346 | 364,767 | SH | DEFINED | 1,2,3 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 17,175 | 1,304,136 | SH | DEFINED | 1,2,5 |
| BROOKS AUTOMATION IN | COM | 11434010 | 17,184 | 1,193,328 | SH | DEFINED | 1,2,5 |
| BROWN & BROWN INC | COM | 11523610 | 70,810 | 2,510,087 | SH | DEFINED | 13,14 1,2,5,6,7 |
| BROWN FORMAN CORP | CL A | 11563710 | 1,532 | 22,725 | SH | DEFINED | 1,5,12 |
| BROWN FORMAN CORP | CL B | 11563720 | 127,067 | 1,918,285 | SH | DEFINED | 1,2,5,6,7 |
| BROWN SHOE INC NEW | COM | 11573610 | 28,345 | 593,744 | SH | DEFINED | 1,2,6 |
| BRT RLTY TR | SH BEN INT | 05564530 | 260 | 9,400 | SH | DEFINED | 1 |
| BRUKER BIOSCIENCES C | COM | 11679410 | 9,577 | 1,275,169 | SH | DEFINED | 1,2,5,6 |
| BRUNSWICK CORP | COM | 11704310 | 77,928 | 2,442,878 | SH | DEFINED | 13,14 1,2,5,6,7 |
| BRUSH ENGINEERED MAT | COM | 11742110 | 10,019 | 296,687 | SH | DEFINED | 1,2,5,6 |
| BRYN MAWR BK CORP | COM | 11766510 | 216 | 9,120 | SH | DEFINED | 1 |
| BSML INC | COM | 05571010 | 21 | 11,836 | SH | DEFINED | 1 |
| BT GROUP PLC | ADR | 05577E10 | 604 | 10,092 | SH | DEFINED | 1,2 |
| BUCA INC | COM | 11776910 | 106 | 22,055 | SH | DEFINED | 1,5 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 2,209 | 47,522 | SH | DEFINED | 1,2 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 11,863 | 990,233 | SH | DEFINED | 1,2 |
| BUCKLE INC | COM | 11844010 | 9,244 | 181,790 | SH | DEFINED | 1,2 |
| BUCYRUS INTL INC NEW | CL A | 11875910 | 22,798 | 440,447 | SH | DEFINED | 1,2,6 |
| BUFFALO WILD WINGS I | COM | 11984810 | 5,491 | 103,215 | SH | DEFINED | 1 |
| BUILD A BEAR WORKSHO | COM | 12007610 | 5,438 | 194,068 | SH | DEFINED | 1,2,6 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 4,695 | 263,319 | SH | DEFINED | 1,2,6 |
| BUILDING MATLS HLDG | COM | 12011310 | 11,332 | 458,979 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 52,867 | 729,106 | SH | DEFINED | 13,14 1,2,5,6,7 |
| BUNZL PUB LTD CO | SPON ADR N | 12073840 | 273 | 4,390 | SH | DEFINED | 1 |
| BURGER KING HLDGS IN | COM | 12120820 | 4,244 | 201,156 | SH | DEFINED | 1,2,6 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 747,656 | 10,129,463 | SH | DEFINED | 13,14 1,2,5,6,7 |
| C COR INC | COM | 12501010 | 8,653 | 776,728 | SH | DEFINED | 1,2,5 |
| C D I CORP | COM | 12507110 | 4,866 | 195,410 | SH | DEFINED | 1,2 |
| C D W CORP | COM | 12512N10 | 90,782 | 1,290,978 | SH | DEFINED | 13,14 1,2,5,6,7 |
| C H ROBINSON WORLDWI | COM NEW | 12541W20 | 126,818 | 3,101,431 | SH | DEFINED | 1,2,5,12, |
| C&D TECHNOLOGIES INC | COM | 12466110 | 327 | 69,017 | SH | DEFINED | 1,2,5 |
| CA INC | COM | 12673P10 | 349,803 | 15,443,826 | SH | DEFINED | 13,14 1,2,5,6,7 |
| CABELAS INC | COM | 12680430 | 11,509 | 476,944 | SH | DEFINED | 1,2 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 86,698 | 3,044,185 | SH | DEFINED | 13,14 1,2,5,6,7 |
| CABOT CORP | COM | 12705510 | 43,507 | 998,551 | SH | DEFINED | 1,2,5,6,1 |
| CABOT MICROELECTRONI | COM | 12709P10 | 17,011 | 501,194 | SH | DEFINED | 1,2,5,6 |
| CABOT OIL & GAS CORP | COM | 12709710 | 30,867 | 508,939 | SH | DEFINED | 1,2,5,6,1 |
| CACHE INC | COM NEW | 12715030 | 4,037 | 159,948 | SH | DEFINED | 1 |

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|-----------------------|------------|----------|---------|--------------|---------|-----------------------|
| CACI INTL INC | CL A | 12719030 | 28,287 | 500,647 SH | DEFINED | 1,2,5,6 |
| CADBURY SCHWEPPE'S PL | ADR | 12720930 | 1,145 | 26,673 SH | DEFINED | 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 152,431 | 8,510,966 SH | DEFINED | 1,2,5,6,7 13,14 |
| CADENCE FINL CORP | COM | 12738A10 | 3,872 | 178,677 SH | DEFINED | 1,5 |
| CADIZ INC | COM NEW | 12753720 | 291 | 12,699 SH | DEFINED | 1 |
| CADMUS COMMUNICATION | COM | 12758710 | 237 | 9,715 SH | DEFINED | 1 |
| CAE INC | COM | 12476510 | 174 | 19,000 SH | DEFINED | 7 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 8,862 | 330,295 SH | DEFINED | 1,2,6 |
| CALAMP CORP | COM | 12812610 | 2,395 | 283,716 SH | DEFINED | 1,5 |
| CALAVO GROWERS INC | COM | 12824610 | 206 | 20,200 SH | DEFINED | 1 |
| CALGON CARBON CORP | COM | 12960310 | 3,368 | 543,291 SH | DEFINED | 1,2 |
| CALIFORNIA COASTAL C | COM NEW | 12991520 | 5,233 | 243,969 SH | DEFINED | 1,2 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 150 | 10,730 SH | DEFINED | 1 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 122 | 27,902 SH | DEFINED | 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 10,683 | 320,709 SH | DEFINED | 1,2,6 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 10,819 | 267,793 SH | DEFINED | 1,2 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 218 | 38,085 SH | DEFINED | 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 22,434 | 1,556,851 SH | DEFINED | 1,2,5,13 |
| CALLON PETE CO DEL | COM | 13123X10 | 5,538 | 368,467 SH | DEFINED | 1,2 |
| CALUMET SPECIALTY PR | UT LTD PAR | 13147610 | 554 | 13,846 SH | DEFINED | 1,2 |
| CAMBREX CORP | COM | 13201110 | 10,238 | 450,614 SH | DEFINED | 1,2,5 |
| CAMDEN NATL CORP | COM | 13303410 | 5,474 | 118,692 SH | DEFINED | 1,2,5 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 100,003 | 1,354,140 SH | DEFINED | 1,2,3,5,6 12,13,14 |
| CAMERON INTERNATIONAL | COM | 13342B10 | 203,307 | 3,832,371 SH | DEFINED | 1,2,5,6,7 13,14 |
| CAMPBELL SOUP CO | COM | 13442910 | 358,621 | 9,221,419 SH | DEFINED | 1,2,5,6,7 13,14 |
| CANADIAN NATL RY CO | COM | 13637510 | 901 | 20,948 SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| CANADIAN PAC RY LTD | COM | 13645T10 | 266 | 5,034 SH | | DEFINED | 1 |
| CANDELA CORP | COM | 13690710 | 4,399 | 355,612 SH | | DEFINED | 1,2 |
| CANO PETE INC | COM | 13780110 | 230 | 41,900 SH | | DEFINED | 1,2,5 |
| CANON INC | ADR | 13800630 | 4,548 | 80,361 SH | | DEFINED | 1,2 |
| CAPITAL BK CORP | COM | 13979310 | 213 | 12,304 SH | | DEFINED | 1 |
| CAPITAL CITY BK GROU | COM | 13967410 | 7,562 | 214,229 SH | | DEFINED | 1,2 |
| CAPITAL CORP OF THE | COM NEW | 14006520 | 4,253 | 132,530 SH | | DEFINED | 1 |
| CAPITAL LEASE FDG IN | COM | 14028810 | 6,163 | 531,314 SH | | DEFINED | 1,2,3 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 886,313 | 11,537,529 SH | | DEFINED | 1,2,5,6,7 13,14 |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 6,480 | 51,332 SH | | DEFINED | 1 |
| CAPITAL SR LIVING CO | COM | 14047510 | 2,374 | 223,164 SH | | DEFINED | 1 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 14,574 | 291,832 SH | | DEFINED | 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 56,550 | 2,070,668 SH | | DEFINED | 1,2,5,8,1 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 11,345 | 245,569 SH | | DEFINED | 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 11,205 | 291,640 SH | | DEFINED | 1,2,5 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 170 | 20,539 SH | | DEFINED | 1 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 1,593 | 1,295,468 SH | | DEFINED | 1,2,5 |
| CAPTARIS INC | COM | 14071N10 | 455 | 58,502 SH | | DEFINED | 1 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 1,604 | 114,582 SH | | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------|
| CARAUSTAR INDS INC | COM | 14090910 | 3,903 | 482,391 | SH | DEFINED | 1,2 |
| CARBO CERAMICS INC | COM | 14078110 | 22,007 | 588,885 | SH | DEFINED | 1,2,6 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 201 | 24,867 | SH | DEFINED | 1,5 |
| CARDINAL FINL CORP | COM | 14149F10 | 2,919 | 284,784 | SH | DEFINED | 1 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 894,278 | 13,879,835 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CARDIODYNAMICS INTL | COM | 14159710 | 43 | 41,428 | SH | DEFINED | 1,5 |
| CAREER EDUCATION COR | COM | 14166510 | 115,563 | 4,663,576 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CAREMARK RX INC | COM | 14170510 | 727,106 | 12,731,677 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CARLISLE COS INC | COM | 14233910 | 43,093 | 548,952 | SH | DEFINED | 1,2,5,12,13,14 |
| CARMAX INC | COM | 14313010 | 99,986 | 1,864,375 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CARMIKE CINEMAS INC | COM | 14343640 | 3,715 | 182,174 | SH | DEFINED | 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 445,881 | 9,090,339 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CARNIVAL PLC | ADR | 14365C10 | 334 | 6,652 | SH | DEFINED | 1,2 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 32,314 | 315,196 | SH | DEFINED | 1,2,5,12 |
| CARREKER CORP | COM | 14443310 | 255 | 33,349 | SH | DEFINED | 1,5 |
| CARRIAGE SVCS INC | COM | 14390510 | 351 | 69,000 | SH | DEFINED | 1,2 |
| CARRIER ACCESS CORP | COM | 14446010 | 2,694 | 410,745 | SH | DEFINED | 1,2,5 |
| CARRIZO OIL & CO INC | COM | 14457710 | 9,657 | 332,757 | SH | DEFINED | 1,2,6 |
| CARTER INC | COM | 14622910 | 19,574 | 767,621 | SH | DEFINED | 1,2,6 |
| CASCADE BANCORP | COM | 14715410 | 14,052 | 452,849 | SH | DEFINED | 1,2,6 |
| CASCADE CORP | COM | 14719510 | 10,128 | 191,460 | SH | DEFINED | 1,2 |
| CASCADE NAT GAS CORP | COM | 14733910 | 5,009 | 193,255 | SH | DEFINED | 1,2,5 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 3,530 | 288,660 | SH | DEFINED | 1 |
| CASEYS GEN STORES IN | COM | 14752810 | 20,208 | 858,075 | SH | DEFINED | 1,2,5,6 |
| CASH AMER INTL INC | COM | 14754D10 | 25,999 | 554,359 | SH | DEFINED | 1,2,6 |
| CASH SYSTEMS INC | COM | 14756B10 | 90 | 12,300 | SH | DEFINED | 1,5 |
| CASS INFORMATION SYS | COM | 14808P10 | 2,599 | 71,830 | SH | DEFINED | 1 |
| CASTLE A M & CO | COM | 14841110 | 6,201 | 243,635 | SH | DEFINED | 1,2,6 |
| CASUAL MALE RETAIL G | COM | 14871110 | 5,363 | 410,968 | SH | DEFINED | 1 |
| CATALINA MARKETING C | COM | 14886710 | 25,467 | 926,088 | SH | DEFINED | 1,2,5,6,13 |
| CATALYST SEMICONDUCT | COM | 14888110 | 68 | 19,869 | SH | DEFINED | 1 |
| CATAPULT COMMUNICATI | COM | 14901610 | 136 | 15,111 | SH | DEFINED | 1 |
| CATERPILLAR INC DEL | COM | 14912310 | 1,295,955 | 21,130,848 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CATHAY GENERAL BANCO | COM | 14915010 | 43,161 | 1,250,676 | SH | DEFINED | 1,2,5,13 |
| CATO CORP NEW | CL A | 14920510 | 12,416 | 541,962 | SH | DEFINED | 1,2 |
| CAVCO INDS INC DEL | COM | 14956810 | 3,365 | 96,029 | SH | DEFINED | 1,5 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 202,297 | 6,093,282 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CBeyond INC | COM | 14984710 | 7,659 | 250,360 | SH | DEFINED | 1,2,5,6 |
| CBIZ INC | COM | 12480510 | 7,409 | 1,062,963 | SH | DEFINED | 1,2 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 55,174 | 1,272,761 | SH | DEFINED | 1,2,3,5 |
| CBOT HLDGS INC | CL A | 14984K10 | 65,297 | 431,089 | SH | DEFINED | 1,2,5 |
| CBRE REALTY FINANCE | COM | 12498B30 | 1,131 | 72,005 | SH | DEFINED | 1,2 |
| CBRL GROUP INC | COM | 12489V10 | 34,315 | 766,639 | SH | DEFINED | 1,2,5,6,13 |
| CBS CORP NEW | CL A | 12485710 | 242 | 7,767 | SH | DEFINED | 1,5,13 |
| CBS CORP NEW | CL B | 12485720 | 895,394 | 28,716,949 | SH | DEFINED | 1,2,5,6,7,13,14 |
| CCA INDS INC | COM | 12486710 | 122 | 10,608 | SH | DEFINED | 1 |
| CDC CORP | SHS A | G2022L10 | 241 | 25,335 | SH | DEFINED | 1,5 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 434 | 5,151 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 33,807 | 839,916 | SH | DEFINED | 1,2,5,6 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,921 | 69,049 | SH | DEFINED | 1,2 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 14,913 | 937,321 | SH | DEFINED | 1,2,3 |
| CELADON GROUP INC | COM | 15083810 | 4,865 | 290,439 | SH | DEFINED | 1,2 |
| CELANESE CORP DEL | COM SER A | 15087010 | 101,486 | 3,921,393 | SH | DEFINED | 1,2,5,10 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 98 | 12,511 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------------|
| CELGENE CORP | COM | 15102010 | 560,741 | 9,746,935 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CELL GENESYS INC | COM | 15092110 | 2,431 | 717,041 | SH | DEFINED | 1,2,5 |
| CELL THERAPEUTICS IN | COM | 15093410 | 103 | 58,839 | SH | DEFINED | 1,5 |
| CEMEX SAB DE CV | SPON ADR 5 | 15129088 | 25,449 | 751,162 | SH | DEFINED | 1,2,7 |
| CENTENE CORP DEL | COM | 15135B10 | 15,347 | 624,614 | SH | DEFINED | 1,2,6 |
| CENTENNIAL BK HLDGS | COM | 15134530 | 9,347 | 988,089 | SH | DEFINED | 1,2 |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 5,166 | 718,446 | SH | DEFINED | 1,2,6 |
| CENTER BANCORP INC | COM | 15140810 | 245 | 15,466 | SH | DEFINED | 1 |
| CENTER FINL CORP CAL | COM | 15146E10 | 4,031 | 168,170 | SH | DEFINED | 1 |
| CENTERPOINT ENERGY I | COM | 15189T10 | 202,981 | 12,242,510 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CENTERSTATE BKS FLA | COM | 15201P10 | 1,870 | 89,490 | SH | DEFINED | 1 |
| CENTEX CORP | COM | 15231210 | 200,918 | 3,570,605 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CENTILLIUM COMMUNICA | COM | 15231910 | 165 | 76,942 | SH | DEFINED | 1,5 |
| CENTRACORE PROPERTIE | COM | 15235H10 | 5,801 | 179,419 | SH | DEFINED | 1,2,3 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 14,124 | 475,570 | SH | DEFINED | 1,2,6 |
| CENTRAL EUROPEAN MED | CL A NEW | G2004520 | 392 | 5,593 | SH | DEFINED | 1,5,7 |
| CENTRAL GARDEN & PET | COM | 15352710 | 18,502 | 382,116 | SH | DEFINED | 1,2,6 |
| CENTRAL PAC FINL COR | COM | 15476010 | 24,828 | 640,567 | SH | DEFINED | 1,2 |
| CENTRAL PKG CORP | COM | 15478510 | 3,721 | 206,724 | SH | DEFINED | 1,2 |
| CENTRAL VT PUB SVC C | COM | 15577110 | 708 | 30,062 | SH | DEFINED | 1,2 |
| CENTURY ALUM CO | COM | 15643110 | 19,487 | 436,447 | SH | DEFINED | 1,2,5 |
| CENTURY CASINOS INC | COM | 15649210 | 2,167 | 194,167 | SH | DEFINED | 1,5 |
| CENTURYTEL INC | COM | 15670010 | 330,488 | 7,569,591 | SH | DEFINED | 1,2,5,6,7 |
| CENVEO INC | COM | 15670S10 | 15,834 | 746,884 | SH | DEFINED | 1,2,5,6 |
| CEPHALON INC | COM | 15670810 | 83,043 | 1,179,414 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CEPHEID | COM | 15670R10 | 6,106 | 718,394 | SH | DEFINED | 1,2,5 |
| CERADYNE INC | COM | 15671010 | 32,313 | 571,914 | SH | DEFINED | 1,2,5,6 |
| CERIDIAN CORP NEW | COM | 15677910 | 86,177 | 3,079,958 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CERNER CORP | COM | 15678210 | 32,461 | 713,418 | SH | DEFINED | 1,2,5,6,1 |
| CERUS CORP | COM | 15708510 | 1,683 | 287,284 | SH | DEFINED | 1,5 |
| CEVA INC | COM | 15721010 | 78 | 12,073 | SH | DEFINED | 1 |
| CF INDS HLDGS INC | COM | 12526910 | 22,501 | 877,563 | SH | DEFINED | 1,2 |
| CFS BANCORP INC | COM | 12525D10 | 257 | 17,566 | SH | DEFINED | 1,5 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|----------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OT MAN |
| CH ENERGY GROUP INC | COM | 12541M10 | 14,504 | 274,704 | SH | DEFINED | 1,2,5 |
| CHAD THERAPEUTICS IN | COM | 15722810 | 61 | 27,600 | SH | DEFINED | 1 |
| CHAMPION ENTERPRISES | COM | 15849610 | 27,912 | 2,982,050 | SH | DEFINED | 1,2,5,6 |
| CHAMPS ENTMT INC DEL | COM | 15878710 | 109 | 15,700 | SH | DEFINED | 1 |
| CHAPARRAL STL CO DEL | COM | 15942310 | 47,279 | 1,067,958 | SH | DEFINED | 1,2,5,6 |
| CHARLES & COLVARD LT | COM | 15976510 | 203 | 25,400 | SH | DEFINED | 1,5 |
| CHARLES RIV LABS INT | COM | 15986410 | 55,053 | 1,272,894 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 9,215 | 299,665 | SH | DEFINED | 1,2,6 |
| CHARMING SHOPPES INC | COM | 16113310 | 39,222 | 2,898,890 | SH | DEFINED | 1,2,5,6,1 |
| CHART INDS INC | COM PAR \$0 | 16115Q30 | 1,769 | 109,115 | SH | DEFINED | 1,2 |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 17,846 | 5,832,070 | SH | DEFINED | 1,2,5,6 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------|
| CHARTER FINL CORP WE | COM | 16122M10 | 3,236 | 62,818 | SH | DEFINED | 1,2 |
| CHARTERMAC | SH BEN INT | 16090810 | 16,001 | 745,266 | SH | DEFINED | 1,2,5 |
| CHATTEM INC | COM | 16245610 | 20,824 | 415,817 | SH | DEFINED | 1,2,6 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 9,358 | 426,923 | SH | DEFINED | 1,2,5,12 |
| CHECKFREE CORP NEW | COM | 16281310 | 64,480 | 1,605,568 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHECKPOINT SYS INC | COM | 16282510 | 11,974 | 592,787 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 38,437 | 1,562,477 | SH | DEFINED | 1,2,5,6,8 |
| CHEMED CORP NEW | COM | 16359R10 | 13,888 | 375,542 | SH | DEFINED | 1,2,6 |
| CHEMICAL FINL CORP | COM | 16373110 | 13,394 | 402,232 | SH | DEFINED | 1,2,5 |
| CHEMTURA CORP | COM | 16389310 | 63,596 | 6,603,961 | SH | DEFINED | 1,2,5,8,1 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 18,233 | 631,565 | SH | DEFINED | 1,2,5,6 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 4,925 | 114,782 | SH | DEFINED | 1,5 |
| CHESAPEAKE CORP | COM | 16515910 | 5,386 | 316,457 | SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 373,395 | 12,853,529 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHESAPEAKE UTILS COR | COM | 16530310 | 369 | 12,026 | SH | DEFINED | 1,2 |
| CHEVRON CORP NEW | COM | 16676410 | 5,914,082 | 80,430,873 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHICAGO BRIDGE & IRO | N Y REGIST | 16725010 | 397 | 14,524 | SH | DEFINED | 1 |
| CHICAGO MERCANTILE H | CL A | 16776010 | 454,494 | 891,602 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHICOS FAS INC | COM | 16861510 | 85,226 | 4,119,171 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHILDRENS PL RETAIL | COM | 16890510 | 26,813 | 422,123 | SH | DEFINED | 1,2,5,6 |
| CHINA BAK BATTERY IN | COM | 16936Y10 | 1,707 | 261,885 | SH | DEFINED | 1 |
| CHINA MOBILE LIMITED | SPONSORED | 16941M10 | 563 | 13,015 | SH | DEFINED | 1 |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 739 | 7,975 | SH | DEFINED | 1 |
| CHINA UNICOM LTD | SPONSORED | 16945R10 | 248 | 16,675 | SH | DEFINED | 1 |
| CHINA YUCHAI INTL LT | COM | G2108210 | 73 | 10,600 | SH | DEFINED | 1,7 |
| CHIPOTLE MEXICAN GRI | CL A | 16965610 | 7,748 | 135,936 | SH | DEFINED | 1,2,6 |
| CHIPOTLE MEXICAN GRI | CL B | 16965620 | 10,074 | 193,722 | SH | DEFINED | 1,2 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 16,614 | 1,040,302 | SH | DEFINED | 1,2 |
| CHITTENDEN CORP | COM | 17022810 | 30,782 | 1,003,003 | SH | DEFINED | 1,2,5 |
| CHOICE HOTELS INTL I | COM | 16990510 | 26,678 | 633,676 | SH | DEFINED | 1,2,5,6,1 |
| CHOICEPOINT INC | COM | 17038810 | 73,493 | 1,866,243 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHOLESTECH CORP | COM | 17039310 | 305 | 16,533 | SH | DEFINED | 1 |
| CHORDIANT SOFTWARE I | COM | 17040410 | 2,918 | 881,452 | SH | DEFINED | 1,5 |
| CHRISTOPHER & BANKS | COM | 17104610 | 15,894 | 851,744 | SH | DEFINED | 1,2,5,6 |
| CHUBB CORP | COM | 17123210 | 707,668 | 13,374,932 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CHUNGHWA TELECOM CO | SPONSORED | 17133Q20 | 237 | 12,034 | SH | DEFINED | 1,12 |
| CHURCH & DWIGHT INC | COM | 17134010 | 44,015 | 1,031,993 | SH | DEFINED | 1,2,5,6,1 |
| CHURCHILL DOWNS INC | COM | 17148410 | 6,072 | 142,079 | SH | DEFINED | 1,2 |
| CIBA SPECIALTY CHEMI | SPONSORED | 17162W20 | 442 | 13,271 | SH | DEFINED | 1 |
| CIBER INC | COM | 17163B10 | 7,536 | 1,111,474 | SH | DEFINED | 1,2 |
| CIENA CORP | COM NEW | 17177930 | 58,163 | 2,098,977 | SH | DEFINED | 1,2,5,6,1 |
| CIGNA CORP | COM | 12550910 | 522,596 | 3,972,001 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CIMAREX ENERGY CO | COM | 17179810 | 38,900 | 1,065,742 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CINCINNATI BELL INC | COM | 17187110 | 37,831 | 8,278,166 | SH | DEFINED | 1,2,5,6,1 |
| CINCINNATI FINL CORP | COM | 17206210 | 215,436 | 4,754,709 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CINTAS CORP | COM | 17290810 | 161,653 | 4,070,851 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 10 | 11,267 | SH | DEFINED | 1 |
| CIRCOR INTL INC | COM | 17273K10 | 11,912 | 323,775 | SH | DEFINED | 1,2 |
| CIRCUIT CITY STORE I | COM | 17273710 | 82,500 | 4,346,697 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CIRRUS LOGIC INC | COM | 17275510 | 15,092 | 2,193,583 | SH | DEFINED | 1,2,5,6 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------------|
| CISCO SYS INC | COM | 17275R10 | 5,026,352 | 183,913,353 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CIT GROUP INC | COM | 12558110 | 478,739 | 8,584,170 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CITADEL BROADCASTING | COM | 17285T10 | 10,204 | 1,024,488 | SH | DEFINED | 1,2 |
| CITI TRENDS INC | COM | 17306X10 | 3,472 | 87,587 | SH | DEFINED | 1,6 |
| CITIGROUP INC | COM | 17296710 | 8,493,624 | 152,488,769 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CITIZENS & NORTHN CO | COM | 17292210 | 368 | 16,710 | SH | DEFINED | 1 |
| CITIZENS BKG CORP MI | COM | 17442010 | 27,236 | 1,027,775 | SH | DEFINED | 1,2,5 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 176,934 | 12,312,712 | SH | DEFINED | 1,2,5,6,1 |
| CITIZENS FIRST BANCO | COM | 17461R10 | 3,756 | 122,172 | SH | DEFINED | 1,5 |
| CITIZENS INC | CL A | 17474010 | 163 | 24,632 | SH | DEFINED | 1 |
| CITRIX SYS INC | COM | 17737610 | 132,522 | 4,899,142 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 9,516 | 265,815 | SH | DEFINED | 1,2 |
| CITY HLDG CO | COM | 17783510 | 17,431 | 426,278 | SH | DEFINED | 1,2 |
| CITY NATL CORP | COM | 17856610 | 50,721 | 712,369 | SH | DEFINED | 1,2,5,12, |
| CKE RESTAURANTS INC | COM | 12561E10 | 17,013 | 924,628 | SH | DEFINED | 1,2,6 |
| CKX INC | COM | 12562M10 | 8,316 | 708,955 | SH | DEFINED | 1,2,6 |
| CLAIRES STORES INC | COM | 17958410 | 49,192 | 1,484,357 | SH | DEFINED | 1,2,5,6,1 |
| CLARCOR INC | COM | 17989510 | 37,136 | 1,098,385 | SH | DEFINED | 1,2,5,6 |
| CLARK INC | COM | 18145710 | 8,196 | 492,855 | SH | DEFINED | 1,2 |
| CLAYTON HLDGS INC | COM | 18418N10 | 2,114 | 113,010 | SH | DEFINED | 1,2 |
| CLEAN HARBORS INC | COM | 18449610 | 11,775 | 243,225 | SH | DEFINED | 1,2,6 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 500,603 | 14,085,620 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CLEAR CHANNEL OUTDOO | CL A | 18451C10 | 8,649 | 309,901 | SH | DEFINED | 1,2 |
| CLECO CORP NEW | COM | 12561W10 | 31,974 | 1,267,286 | SH | DEFINED | 1,2,5,6 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 53,046 | 1,095,089 | SH | DEFINED | 1,2,5,6 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 2,143 | 175,833 | SH | DEFINED | 1,2 |
| CLOROX CO DEL | COM | 18905410 | 266,053 | 4,147,353 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CMGI INC | COM | 12575010 | 9,385 | 7,003,602 | SH | DEFINED | 1,2,5 |
| CMS ENERGY CORP | COM | 12589610 | 121,935 | 7,301,468 | SH | DEFINED | 1,2,5,6,1 |
| CNA FINL CORP | COM | 12611710 | 35,907 | 890,543 | SH | DEFINED | 1,2,5 |
| CNA SURETY CORP | COM | 12612L10 | 6,084 | 282,955 | SH | DEFINED | 1,2 |
| CNET NETWORKS INC | COM | 12613R10 | 18,576 | 2,043,515 | SH | DEFINED | 1,2,5,6 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 209 | 7,640 | SH | DEFINED | 1,5 |
| CNOOC LTD | SPONSORED | 12613210 | 231 | 2,445 | SH | DEFINED | 1 |
| CNX GAS CORP | COM | 12618H30 | 6,418 | 251,693 | SH | DEFINED | 1,2 |
| COACH INC | COM | 18975410 | 451,303 | 10,505,198 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COACHMEN INDS INC | COM | 18987310 | 201 | 18,317 | SH | DEFINED | 1 |
| COASTAL FINL CORP DE | COM | 19046E10 | 4,197 | 250,566 | SH | DEFINED | 1,5 |
| COBIZ INC | COM | 19089710 | 4,526 | 205,342 | SH | DEFINED | 1,2,6 |
| COBRA ELECTRS CORP | COM | 19104210 | 98 | 10,200 | SH | DEFINED | 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 8,105 | 118,437 | SH | DEFINED | 1,2,6 |
| COCA COLA CO | COM | 19121610 | 3,085,668 | 63,951,673 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COCA COLA ENTERPRISE | COM | 19121910 | 207,715 | 10,172,148 | SH | DEFINED | 1,2,5,6,1 |
| COCA-COLA FEMSA S A | SPON ADR R | 19124110 | 551 | 14,505 | SH | DEFINED | 1 |
| COEUR D ALENE MINES | COM | 19210810 | 21,135 | 4,269,773 | SH | DEFINED | 1,2,5,6 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
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| | | | VALUE | SHRS OR SH/ PUT/ | INVESTMENT | OT |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | (x\$1000) | PRN AMT | PRN CALL | DISCRETION | MAN |
|----------------------|----------------|----------|-----------|------------|----------|------------|--------------------|
| COGENT COMM GROUP IN | COM NEW | 19239V30 | 5,507 | 339,510 | SH | DEFINED | 1,2,5,6 |
| COGENT INC | COM | 19239Y10 | 7,599 | 690,164 | SH | DEFINED | 1,2,5,6 |
| COGNEX CORP | COM | 19242210 | 15,960 | 670,044 | SH | DEFINED | 1,2,5,6 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 276,131 | 3,578,677 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COHEN & STEERS INC | COM | 19247A10 | 7,297 | 181,656 | SH | DEFINED | 1,2,6 |
| COHERENT INC | COM | 19247910 | 24,493 | 775,840 | SH | DEFINED | 1,2,5,6 |
| COHU INC | COM | 19257610 | 7,665 | 380,207 | SH | DEFINED | 1,2,6 |
| COINMACH SVC CORP | CL A | 19259W20 | 3,610 | 303,328 | SH | DEFINED | 1,2 |
| COINSTAR INC | COM | 19259P30 | 19,217 | 628,626 | SH | DEFINED | 1,2,6 |
| COLDWATER CREEK INC | COM | 19306810 | 28,230 | 1,151,318 | SH | DEFINED | 1,2,5,6,1 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 3,317 | 138,265 | SH | DEFINED | 1,2 |
| COLEY PHARMACEUTICAL | COM | 19388P10 | 3,526 | 363,915 | SH | DEFINED | 1,2,6 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 922,893 | 14,146,129 | SH | DEFINED | 1,2,5,6,8 13,14 |
| COLLAGENEX PHARMACEU | COM | 19419B10 | 226 | 16,200 | SH | DEFINED | 1,5 |
| COLONIAL BANCGROUP I | COM | 19549330 | 78,279 | 3,041,137 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 42,172 | 899,577 | SH | DEFINED | 1,2,3,5 |
| COLOR KINETICS INC | COM | 19624P10 | 3,856 | 180,586 | SH | DEFINED | 1,5 |
| COLUMBIA BANCORP ORE | COM | 19723110 | 2,962 | 111,972 | SH | DEFINED | 1 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 8,610 | 245,164 | SH | DEFINED | 1,2 |
| COLUMBIA EQUITY TR I | COM | 19762710 | 399 | 20,897 | SH | DEFINED | 1,3 |
| COLUMBIA LABS INC | COM | 19777910 | 256 | 50,263 | SH | DEFINED | 1,5 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 15,084 | 270,801 | SH | DEFINED | 1,2,5,6 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 5,072 | 241,277 | SH | DEFINED | 1 |
| COMARCO INC | COM | 20008010 | 106 | 12,500 | SH | DEFINED | 1 |
| COMBINATORX INC | COM | 20010A10 | 2,552 | 294,744 | SH | DEFINED | 1,5 |
| COMCAST CORP NEW | CL A | 20030N10 | 2,144,811 | 50,668,821 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 137,015 | 3,271,610 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMERICA INC | COM | 20034010 | 342,258 | 5,832,614 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMFORT SYS USA INC | COM | 19990810 | 7,430 | 587,825 | SH | DEFINED | 1,2,5 |
| COMMERCE BANCORP INC | COM | 20051910 | 167,848 | 4,758,933 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMMERCE BANCSHARES | COM | 20052510 | 44,127 | 911,529 | SH | DEFINED | 1,2,5,12 |
| COMMERCE GROUP INC M | COM | 20064110 | 31,553 | 1,060,605 | SH | DEFINED | 1,2,5 |
| COMMERCIAL BANKSHARE | COM | 20160710 | 319 | 8,396 | SH | DEFINED | 1,2 |
| COMMERCIAL METALS CO | COM | 20172310 | 50,402 | 1,953,577 | SH | DEFINED | 1,2,5,12, |
| COMMERCIAL VEH GROUP | COM | 20260810 | 6,766 | 310,372 | SH | DEFINED | 1,2 |
| COMMONWEALTH TEL ENT | COM | 20334910 | 14,677 | 350,615 | SH | DEFINED | 1,2 |
| COMMSCOPE INC | COM | 20337210 | 48,192 | 1,581,100 | SH | DEFINED | 1,2,5,6,1 |
| COMMUNICATIONS SYS I | COM | 20390010 | 182 | 17,903 | SH | DEFINED | 1,2 |
| COMMUNITY BANCORP NE | COM | 20343T10 | 3,127 | 103,578 | SH | DEFINED | 1 |
| COMMUNITY BK SYS INC | COM | 20360710 | 13,445 | 584,569 | SH | DEFINED | 1,2 |
| COMMUNITY BKS INC MI | COM | 20362810 | 13,174 | 474,554 | SH | DEFINED | 1,2 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 69,554 | 1,904,542 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMMUNITY TR BANCORP | COM | 20414910 | 10,559 | 254,249 | SH | DEFINED | 1,2 |
| COMMVAULT SYSTEMS IN | COM | 20416610 | 2,234 | 111,663 | SH | DEFINED | 1,2 |
| COMPANHIA BRASILEIRA | SPON ADR P | 20440T20 | 74,313 | 2,174,811 | SH | DEFINED | 1,2,4,5 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 2,324 | 47,626 | SH | DEFINED | 1,2 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 664 | 13,769 | SH | DEFINED | 1,2 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 493 | 16,442 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 68,662 | 2,615,684 | SH | DEFINED | 1,2,7 |
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 86,495 | 2,908,356 | SH | DEFINED | 1,2,4,5 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 1,294 | 46,100 | SH | DEFINED | 1,2 |

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| COMPANIA DE TELECOMU SPON ADR N | | 20444930 | 327 | 40,697 | SH | DEFINED | 1,2,5 |
| COMPASS BANCSHARES I COM | | 20449H10 | 200,234 | 3,356,820 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMPASS DIVERSIFIED SH BEN INT | | 20451Q10 | 2,128 | 124,100 | SH | DEFINED | 1 |
| COMPASS MINERALS INT COM | | 20451N10 | 16,570 | 525,027 | SH | DEFINED | 1,2,5 |
| COMPLETE PRODUCTION COM | | 20453E10 | 7,824 | 369,071 | SH | DEFINED | 1,2,6 |
| COMPUCREDIT CORP COM | | 20478N10 | 15,093 | 379,137 | SH | DEFINED | 1,2,6 |
| COMPUTER HORIZONS CO COM | | 20590810 | 121 | 26,695 | SH | DEFINED | 1 |
| COMPUTER PROGRAMS & COM | | 20530610 | 6,213 | 182,778 | SH | DEFINED | 1 |
| COMPUTER SCIENCES CO COM | | 20536310 | 285,549 | 5,350,362 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMPUTER TASK GROUP COM | | 20547710 | 165 | 34,745 | SH | DEFINED | 1 |
| COMPUWARE CORP COM | | 20563810 | 98,819 | 11,862,973 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COMPX INTERNATIONAL CL A | | 20563P10 | 998 | 49,525 | SH | DEFINED | 1,2 |
| COMSTOCK HOMEBUILDIN CL A | | 20568410 | 68 | 11,900 | SH | DEFINED | 1 |
| COMSTOCK RES INC COM NEW | | 20576820 | 18,885 | 608,018 | SH | DEFINED | 1,2,5,6 |
| COMSYS IT PARTNERS I COM | | 20581E10 | 7,167 | 354,617 | SH | DEFINED | 1,2 |
| COMTECH GROUP INC COM NEW | | 20582120 | 2,645 | 145,395 | SH | DEFINED | 1 |
| COMTECH TELECOMMUNIC COM NEW | | 20582620 | 16,107 | 423,079 | SH | DEFINED | 1,2,5,6 |
| COMVERSE TECHNOLOGY COM PAR \$0 | | 20586240 | 110,488 | 5,233,913 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CONAGRA FOODS INC COM | | 20588710 | 736,326 | 27,271,326 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CONCEPTUS INC COM | | 20601610 | 6,942 | 326,059 | SH | DEFINED | 1,2,6 |
| CONCUR TECHNOLOGIES COM | | 20670810 | 7,333 | 457,195 | SH | DEFINED | 1,2,5,6 |
| CONCURRENT COMPUTER COM | | 20671020 | 184 | 101,409 | SH | DEFINED | 1,5 |
| CONEXANT SYSTEMS INC COM | | 20714210 | 14,562 | 7,138,179 | SH | DEFINED | 1,2,5 |
| CONMED CORP COM | | 20741010 | 11,795 | 510,165 | SH | DEFINED | 1,2 |
| CONNECTICUT WTR SVC COM | | 20779710 | 345 | 15,183 | SH | DEFINED | 1,2,5 |
| CONNETICS CORP COM | | 20819210 | 1,458 | 83,446 | SH | DEFINED | 1 |
| CONNS INC COM | | 20824210 | 2,585 | 111,071 | SH | DEFINED | 1,2,6 |
| CONOCOPHILLIPS COM | | 20825C10 | 3,262,922 | 45,349,857 | SH | DEFINED | 1,2,5,6,8 13,14 |
| CONOR MEDSYSTEMS INC COM | | 20826410 | 13,221 | 421,993 | SH | DEFINED | 1,2,6 |
| CONSECO INC PFD B CV 5 | | 20846486 | 3,679 | 147,500 | SH | DEFINED | 2 |
| CONSECO INC COM NEW | | 20846488 | 31,542 | 1,578,681 | SH | DEFINED | 1,2,5 |
| CONSOL ENERGY INC COM | | 20854P10 | 192,556 | 5,993,015 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CONSOLIDATED COMM HL COM | | 20903410 | 8,212 | 392,900 | SH | DEFINED | 1,2 |
| CONSOLIDATED EDISON COM | | 20911510 | 391,346 | 8,141,165 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CONSOLIDATED GRAPHIC COM | | 20934110 | 26,214 | 443,783 | SH | DEFINED | 1,2 |
| CONSOLIDATED TOMOKA COM | | 21022610 | 7,230 | 99,868 | SH | DEFINED | 1 |
| CONSTAR INTL INC NEW COM | | 21036U10 | 80 | 11,400 | SH | DEFINED | 1 |
| CONSTELLATION BRANDS CL A | | 21036P10 | 250,050 | 8,616,475 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CONSTELLATION ENERGY COM | | 21037110 | 391,338 | 5,682,277 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CONSUMER PORTFOLIO S COM | | 21050210 | 72 | 11,100 | SH | DEFINED | 1 |
| CONTANGO OIL & GAS C COM NEW | | 21075N20 | 353 | 14,800 | SH | DEFINED | 1,5 |
| CONTINENTAL AIRLS IN CL B | | 21079530 | 100,746 | 2,442,338 | SH | DEFINED | 1,2,5,6,1 |
| CONVERA CORP CL A | | 21191910 | 1,259 | 274,293 | SH | DEFINED | 1,5 |
| CONVERGYS CORP COM | | 21248510 | 108,533 | 4,564,055 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CON-WAY INC COM | | 20594410 | 35,032 | 795,467 | SH | DEFINED | 1,2,5,12, |
| COOPER COS INC COM NEW | | 21664840 | 28,798 | 647,151 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COOPER INDS LTD CL A | | G2418210 | 287,802 | 3,182,594 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COOPER TIRE & RUBR C COM | | 21683110 | 17,249 | 1,206,253 | SH | DEFINED | 1,2,5 |
| COPANO ENERGY L L C COM UNITS | | 21720210 | 691 | 11,600 | SH | DEFINED | 1 |

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| COPART INC | COM | 21720410 | 34,011 | 1,133,692 | SH | DEFINED | 1,2,5,6,1 |
| CORE LABORATORIES N | COM | N2271710 | 1,300 | 16,048 | SH | DEFINED | 1,2,5,6 |
| CORE MARK HOLDING CO | COM | 21868110 | 4,735 | 141,554 | SH | DEFINED | 1 |
| CORE MOLDING TECHNOL | COM | 21868310 | 189 | 19,600 | SH | DEFINED | 2 |
| CORILLIAN CORP | COM | 21872510 | 164 | 43,493 | SH | DEFINED | 1,5 |
| CORINTHIAN COLLEGES | COM | 21886810 | 33,653 | 2,469,070 | SH | DEFINED | 1,2,5,6,1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| CORN PRODS INTL INC | COM | 21902310 | 24,484 | 708,865 | SH | DEFINED | 1,2,5 |
| CORNELL COMPANIES IN | COM | 21914110 | 2,285 | 124,678 | SH | DEFINED | 1,5 |
| CORNING INC | COM | 21935010 | 754,877 | 40,346,173 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 64,343 | 733,672 | SH | DEFINED | 1,2,5,6,7 13,14 |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 55,188 | 1,093,481 | SH | DEFINED | 1,2,3,5,6 |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 33,275 | 735,675 | SH | DEFINED | 1,2,5,6 |
| CORUS BANKSHARES INC | COM | 22087310 | 25,644 | 1,111,581 | SH | DEFINED | 1,2 |
| CORUS GROUP PLC | SPONSORED | 22087M10 | 458 | 22,106 | SH | DEFINED | 1 |
| CORVEL CORP | COM | 22100610 | 7,162 | 150,563 | SH | DEFINED | 1,2 |
| COSI INC | COM | 22122P10 | 2,106 | 413,796 | SH | DEFINED | 1,5 |
| COST PLUS INC CALIF | COM | 22148510 | 3,400 | 330,118 | SH | DEFINED | 1,2,5 |
| COSTAR GROUP INC | COM | 22160N10 | 14,934 | 278,822 | SH | DEFINED | 1,2,6 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 665,588 | 12,589,149 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COTHERIX INC | COM | 22163T10 | 3,855 | 285,748 | SH | DEFINED | 1,2 |
| COUNTRYWIDE FINANCI | COM | 22237210 | 796,330 | 18,759,250 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COURIER CORP | COM | 22266010 | 5,839 | 149,831 | SH | DEFINED | 1,2 |
| COUSINS PPTYS INC | COM | 22279510 | 34,375 | 974,637 | SH | DEFINED | 1,2,3,5 |
| COVAD COMMUNICATIONS | COM | 22281420 | 5,563 | 4,031,400 | SH | DEFINED | 1,2,6 |
| COVANCE INC | COM | 22281610 | 74,156 | 1,258,800 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COVANSYS CORP | COM | 22281W10 | 16,697 | 727,537 | SH | DEFINED | 1,2,6 |
| COVANTA HLDG CORP | COM | 22282E10 | 24,799 | 1,125,194 | SH | DEFINED | 1,2,5,6 |
| COVENANT TRANS INC | CL A | 22284P10 | 158 | 13,884 | SH | DEFINED | 1 |
| COVENTRY HEALTH CARE | COM | 22286210 | 267,257 | 5,339,791 | SH | DEFINED | 1,2,5,6,7 13,14 |
| COX RADIO INC | CL A | 22405110 | 25,153 | 1,543,104 | SH | DEFINED | 1,2,5 |
| CPI CORP | COM | 12590210 | 1,185 | 25,499 | SH | DEFINED | 1 |
| CPI INTERNATIONAL IN | COM | 12618M10 | 1,489 | 99,270 | SH | DEFINED | 1 |
| CRA INTL INC | COM | 12618T10 | 8,719 | 166,387 | SH | DEFINED | 1,2,6 |
| CRANE CO | COM | 22439910 | 29,415 | 802,799 | SH | DEFINED | 1,2,5,13 |
| CRAWFORD & CO | CL B | 22463310 | 2,230 | 305,481 | SH | DEFINED | 1 |
| CRAY INC | COM NEW | 22522330 | 1,032 | 86,849 | SH | DEFINED | 1,2,5 |
| CREDENCE SYS CORP | COM | 22530210 | 7,501 | 1,442,515 | SH | DEFINED | 1,2,5 |
| CREDICORP LTD | COM | G2519Y10 | 11,448 | 279,621 | SH | DEFINED | 1,2,7 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 4,126 | 123,805 | SH | DEFINED | 1,2,6 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 20,305 | 290,694 | SH | DEFINED | 1,2 |
| CREDO PETE CORP | COM PAR \$0 | 22543920 | 127 | 10,620 | SH | DEFINED | 1 |
| CREE INC | COM | 22544710 | 27,596 | 1,593,307 | SH | DEFINED | 1,2,5,6,1 |
| CRESCENT REAL ESTATE | COM | 22575610 | 48,657 | 2,463,629 | SH | DEFINED | 1,2,3,5,6 13,14 |

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|--------------------------------|-------------|----------|---------|---------------|---------|-----------------|
| CRESUD S A C I F Y A SPONSORED | | 22640610 | 505 | 29,326 SH | DEFINED | 1 |
| CRH PLC | ADR | 12626K20 | 11,960 | 281,411 SH | DEFINED | 1 |
| CROCS INC | COM | 22704610 | 9,222 | 213,483 SH | DEFINED | 1,2,6 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 13,894 | 636,763 SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR TR UNIT | | 22757R10 | 426 | 8,421 SH | DEFINED | 1,2 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 13,504 | 426,134 SH | DEFINED | 1,2,6 |
| CROSSTEX ENERGY L P | COM | 22765U10 | 667 | 16,735 SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 95,007 | 2,941,379 SH | DEFINED | 1,2,5,6,7,13,14 |
| CROWN HOLDINGS INC | COM | 22836810 | 34,891 | 1,667,829 SH | DEFINED | 1,2,5,6 |
| CROWN MEDIA HLDGS IN CL A | | 22841110 | 1,001 | 275,708 SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 185 | 24,234 SH | DEFINED | 1 |
| CRYSTAL RIV CAP INC | COM | 22939330 | 1,901 | 74,459 SH | DEFINED | 1,2 |
| CSG SYS INTL INC | COM | 12634910 | 76,081 | 2,846,286 SH | DEFINED | 1,2,5,6,7 |
| CSK AUTO CORP | COM | 12596510 | 14,142 | 824,608 SH | DEFINED | 1,2 |
| CSS INDS INC | COM | 12590610 | 3,665 | 103,607 SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 472,901 | 13,735,143 SH | DEFINED | 1,2,5,6,7,13,14 |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 10,405 | 453,950 SH | DEFINED | 1,2 |
| CTC MEDIA INC | COM | 12642X10 | 4,001 | 166,648 SH | DEFINED | 1,2 |
| CTS CORP | COM | 12650110 | 10,670 | 679,611 SH | DEFINED | 1,2 |
| CUBIC CORP | COM | 22966910 | 9,363 | 431,453 SH | DEFINED | 1,2 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 15,972 | 881,950 SH | DEFINED | 1,2,5,6 |
| CULLEN FROST BANKERS | COM | 22989910 | 55,501 | 994,290 SH | DEFINED | 1,2,5,13 |
| CULP INC | COM | 23021510 | 62 | 12,000 SH | DEFINED | 1 |
| CUMMINS INC | COM | 23102110 | 731,077 | 6,186,128 SH | DEFINED | 1,2,5,6,7,13,14 |
| CUMULUS MEDIA INC | CL A | 23108210 | 6,576 | 632,941 SH | DEFINED | 1,2 |
| CURAGEN CORP | COM | 23126R10 | 2,412 | 524,240 SH | DEFINED | 1,5 |
| CURIS INC | COM | 23126910 | 70 | 55,254 SH | DEFINED | 1,5 |
| CURTISS WRIGHT CORP | COM | 23156110 | 28,802 | 776,747 SH | DEFINED | 1,2 |
| CUTERA INC | COM | 23210910 | 308 | 11,424 SH | DEFINED | 1 |
| CV THERAPEUTICS INC | COM | 12666710 | 10,971 | 785,894 SH | DEFINED | 1,2,5,6 |
| CVB FINL CORP | COM | 12660010 | 17,786 | 1,229,985 SH | DEFINED | 1,2,5 |
| CVS CORP | COM | 12665010 | 697,904 | 22,578,574 SH | DEFINED | 1,2,5,6,7,13,14 |
| CYBERONICS INC | COM | 23251P10 | 7,157 | 346,762 SH | DEFINED | 1,2,6 |
| CYBERSOURCE CORP | COM | 23251J10 | 4,254 | 385,981 SH | DEFINED | 1 |
| CYMER INC | COM | 23257210 | 29,535 | 672,016 SH | DEFINED | 1,2,5,6 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 4,695 | 605,789 SH | DEFINED | 1,2,5 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 37,486 | 2,222,080 SH | DEFINED | 1,2,5,6,13 |
| CYTEC INDS INC | COM | 23282010 | 43,373 | 767,525 SH | DEFINED | 1,2,5,10,13,14 |
| CYTOGEN CORP | COM NEW | 23282430 | 25 | 10,667 SH | DEFINED | 1 |
| CYTOKINETICS INC | COM | 23282W10 | 1,959 | 261,868 SH | DEFINED | 1 |
| CYTOMEDIX INC | COM NEW | 23283B20 | 15 | 14,700 SH | DEFINED | 5 |
| CYTRX CORP | COM NEW | 23282830 | 37 | 19,400 SH | DEFINED | 1 |
| CYTYC CORP | COM | 23294610 | 109,095 | 3,854,962 SH | DEFINED | 1,2,5,6,7,13,14 |
| D & E COMMUNICATIONS | COM | 23286010 | 448 | 35,391 SH | DEFINED | 1,2 |
| D R HORTON INC | COM | 23331A10 | 222,526 | 8,400,367 SH | DEFINED | 1,2,5,6,7,13,14 |
| DADE BEHRING HLDGS I | COM | 23342J20 | 36,535 | 917,734 SH | DEFINED | 1,2,5,6,13 |
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 2,392 | 38,957 SH | DEFINED | 1 |
| DAKTRONICS INC | COM | 23426410 | 22,802 | 618,770 SH | DEFINED | 1,2,6 |
| DANAHER CORP DEL | COM | 23585110 | 575,043 | 7,938,204 SH | DEFINED | 1,2,5,6,7,13,14 |
| DARDEN RESTAURANTS I | COM | 23719410 | 266,581 | 6,636,317 SH | DEFINED | 1,2,5,6,7,13,14 |
| DARLING INTL INC | COM | 23726610 | 5,349 | 970,711 SH | DEFINED | 1 |
| DARWIN PROFESSIONAL | COM | 23750210 | 1,114 | 47,507 SH | DEFINED | 1 |
| DATASCOPE CORP | COM | 23811310 | 6,985 | 191,683 SH | DEFINED | 1,2 |
| DATATRAK INTL INC | COM | 23813410 | 60 | 12,000 SH | DEFINED | 1 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------------|
| DAVITA INC | COM | 23918K10 | 78,442 | 1,379,087 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 3,675 | 100,877 | SH | DEFINED | 1,5 |
| DCP MIDSTREAM PARTNE | COM UT LTD | 23311P10 | 316 | 9,158 | SH | DEFINED | 1,2 |
| DEALERTRACK HLDGS IN | COM | 24230910 | 13,443 | 456,919 | SH | DEFINED | 1,2,6 |
| DEAN FOODS CO NEW | COM | 24237010 | 179,569 | 4,247,144 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DEB SHOPS INC | COM | 24272810 | 1,517 | 57,444 | SH | DEFINED | 1,2 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 15,350 | 256,049 | SH | DEFINED | 1,2,6 |
| DECODE GENETICS INC | COM | 24358610 | 3,541 | 781,739 | SH | DEFINED | 1,2,6 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 84 | 11,400 | SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 575,453 | 6,052,942 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DEERFIELD TRIARC CAP | COM | 24457230 | 12,541 | 740,728 | SH | DEFINED | 1,2 |
| DEL MONTE FOODS CO | COM | 24522P10 | 62,123 | 5,632,143 | SH | DEFINED | 1,2,5,10, |
| DELEK US HLDGS INC | COM | 24664710 | 1,646 | 100,419 | SH | DEFINED | 1,2 |
| DELIA'S INC NEW | COM | 24691110 | 3,361 | 320,364 | SH | DEFINED | 1 |
| DELL INC | COM | 24702R10 | 1,663,278 | 66,292,460 | SH | DEFINED | 1,2,5,6,7 13,14 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| DELPHI FINL GROUP IN | CL A | 24713110 | 29,561 | 730,614 | SH | DEFINED | 1,2,5 |
| DELTA & PINE LD CO | COM | 24735710 | 22,376 | 553,183 | SH | DEFINED | 1,2,5,6 |
| DELTA FINANCIAL CORP | COM | 24791810 | 359 | 35,469 | SH | DEFINED | 1 |
| DELTA PETE CORP | COM NEW | 24790720 | 17,775 | 767,478 | SH | DEFINED | 1,2,6 |
| DELTATHREE INC | COM | 24783N10 | 25 | 19,900 | SH | DEFINED | 1 |
| DELTIC TIMBER CORP | COM | 24785010 | 8,030 | 143,956 | SH | DEFINED | 1,2,6 |
| DELUXE CORP | COM | 24801910 | 37,015 | 1,468,869 | SH | DEFINED | 1,2,5,6,1 |
| DENBURY RES INC | COM NEW | 24791620 | 58,376 | 2,100,604 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DENDREON CORP | COM | 24823Q10 | 4,268 | 1,023,398 | SH | DEFINED | 1,2,5,6 |
| DENDRITE INTL INC | COM | 24823910 | 7,128 | 665,530 | SH | DEFINED | 1,2,6 |
| DENNYS CORP | COM | 24869P10 | 6,075 | 1,289,817 | SH | DEFINED | 1,2,6 |
| DENTSPLY INTL INC NE | COM | 24903010 | 118,132 | 3,957,524 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DEPOMED INC | COM | 24990810 | 1,196 | 346,646 | SH | DEFINED | 1 |
| DESIGN WITHIN REACH | COM | 25055710 | 89 | 18,100 | SH | DEFINED | 1 |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 869 | 6,519 | SH | DEFINED | 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 2,028 | 111,452 | SH | DEFINED | 1,2 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 202,039 | 3,209,510 | SH | DEFINED | 1,2,3,5,6 13,14 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 891,299 | 13,287,103 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DEVRY INC DEL | COM | 25189310 | 39,194 | 1,399,796 | SH | DEFINED | 1,2,5,6,1 |
| DEXCOM INC | COM | 25213110 | 2,025 | 205,345 | SH | DEFINED | 1 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 23,405 | 295,112 | SH | DEFINED | 1 |
| DIAMOND FOODS INC | COM | 25260310 | 4,923 | 258,968 | SH | DEFINED | 1,2 |
| DIAMOND MGMT & TECHN | COM | 25269L10 | 8,282 | 665,771 | SH | DEFINED | 1,2,6 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 72,455 | 906,368 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DIAMONDROCK HOSPITAL | COM | 25278430 | 35,239 | 1,956,630 | SH | DEFINED | 1,2,3 |
| DIAMONDS TR | UNIT SER 1 | 25278710 | 268 | 2,153 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------|
| DICKS SPORTING GOODS | COM | 25339310 | 37,160 | 758,512 | SH | DEFINED | 1,2,6,13 |
| DIEBOLD INC | COM | 25365110 | 61,687 | 1,323,762 | SH | DEFINED | 1,2,5,12, |
| DIGENE CORP | COM | 25375210 | 18,086 | 377,416 | SH | DEFINED | 1,2,6 |
| DIGI INTL INC | COM | 25379810 | 8,892 | 644,848 | SH | DEFINED | 1,2,5 |
| DIGIMARC CORP | COM | 25380710 | 207 | 23,531 | SH | DEFINED | 1 |
| DIGITAL ANGEL CORP | COM | 25383010 | 32 | 12,500 | SH | DEFINED | 1,2 |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 23,002 | 597,601 | SH | DEFINED | 1,2,6 |
| DIGITAL RIV INC | COM | 25388B10 | 37,946 | 680,159 | SH | DEFINED | 1,2,6 |
| DIGITAL RLTY TR INC | COM | 25386810 | 26,945 | 787,184 | SH | DEFINED | 1,2,3,5,6 |
| DIGITAS INC | COM | 25388K10 | 16,890 | 1,259,495 | SH | DEFINED | 1,2,6 |
| DILLARDS INC | CL A | 25406710 | 49,068 | 1,403,136 | SH | DEFINED | 1,2,5,6,1 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 10 | 68,321 | SH | DEFINED | 1 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 6,685 | 477,152 | SH | DEFINED | 1,2,5 |
| DIODES INC | COM | 25454310 | 12,261 | 345,561 | SH | DEFINED | 1,2,6 |
| DIONEX CORP | COM | 25454610 | 20,757 | 366,023 | SH | DEFINED | 1,2,5,6 |
| DIRECT GEN CORP | COM | 25456W20 | 5,491 | 266,031 | SH | DEFINED | 1,2 |
| DIRECTED ELECTRONICS | COM | 25457510 | 935 | 81,691 | SH | DEFINED | 1,6 |
| DIRECTV GROUP INC | COM | 25459L10 | 974,805 | 39,085,999 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y10 | 55,779 | 3,466,672 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DISCOVERY LABORATORI | COM | 25466810 | 181 | 76,735 | SH | DEFINED | 1,5 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 2,432,574 | 70,982,598 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 440 | 21,377 | SH | DEFINED | 1,2,5 |
| DISTRIBUTED ENERGY S | COM | 25475V10 | 238 | 66,011 | SH | DEFINED | 1,2,5 |
| DITECH NETWORKS INC | COM | 25500T10 | 3,592 | 519,112 | SH | DEFINED | 1,2,6 |
| DIVERSA CORP | COM | 25506410 | 4,794 | 440,661 | SH | DEFINED | 1,2,6 |
| DIVX INC | COM | 25541310 | 2,135 | 92,543 | SH | DEFINED | 1,2 |
| DJO INCORPORATED | COM | 23325G10 | 17,755 | 414,641 | SH | DEFINED | 1,2,6 |
| DNP SELECT INCOME FD | COM | 23325P10 | 1,825 | 168,677 | SH | DEFINED | 5,12 |
| DOBSON COMMUNICATION | CL A | 25606910 | 18,500 | 2,123,989 | SH | DEFINED | 1,2,5,6 |
| DOCUCORP INTL INC | COM | 25591110 | 125 | 12,300 | SH | DEFINED | 1 |
| DOLBY LABORATORIES I | COM | 25659T10 | 10,251 | 330,459 | SH | DEFINED | 1,2,6 |
| DOLLAR FINL CORP | COM | 25666410 | 6,437 | 231,055 | SH | DEFINED | 1,2,6 |
| DOLLAR GEN CORP | COM | 25666910 | 156,691 | 9,756,602 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 17,457 | 382,750 | SH | DEFINED | 1,2,5 |
| DOLLAR TREE STORES I | COM | 25674710 | 91,018 | 3,023,855 | SH | DEFINED | 1,2,5,10, |
| DOMINION RES INC VA | COM | 25746U10 | 946,158 | 11,285,285 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DOMINOS PIZZA INC | COM | 25754A20 | 38,608 | 1,378,864 | SH | DEFINED | 1,2,6 |
| DONALDSON INC | COM | 25765110 | 38,752 | 1,116,459 | SH | DEFINED | 1,2,5,6,1 |
| DONEGAL GROUP INC | CL A | 25770120 | 3,596 | 183,569 | SH | DEFINED | 1 |
| DONNELLEY R R & SONS | COM | 25786710 | 200,861 | 5,651,702 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DORAL FINL CORP | COM | 25811P10 | 4,486 | 1,563,002 | SH | DEFINED | 1,2,5 |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 854 | 38,746 | SH | DEFINED | 1,2 |
| DORMAN PRODUCTS INC | COM | 25827810 | 137 | 12,638 | SH | DEFINED | 1 |
| DOT HILL SYS CORP | COM | 25848T10 | 1,194 | 303,784 | SH | DEFINED | 1,5 |
| DOUBLE HULL TANKERS | COM | Y2111010 | 394 | 24,364 | SH | DEFINED | 1,2 |
| DOUGLAS EMMETT INC | COM | 25960P10 | 36,140 | 1,359,148 | SH | DEFINED | 1,2,3 |
| DOVER CORP | COM | 26000310 | 295,657 | 6,031,350 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DOVER DOWNS GAMING & | COM | 26009510 | 6,354 | 475,216 | SH | DEFINED | 1,2,5,6 |
| DOVER MOTORSPORTS IN | COM | 26017410 | 1,080 | 203,329 | SH | DEFINED | 1,5 |
| DOW CHEM CO | COM | 26054310 | 1,063,903 | 26,664,236 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DOW JONES & CO INC | COM | 26056110 | 74,721 | 1,966,337 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| DOWNEY FINL CORP | COM | 26101810 | 25,627 | 353,088 | SH | DEFINED | 1,2,5 |
| DPL INC | COM | 23329310 | 46,149 | 1,661,221 | SH | DEFINED | 1,2,5,13 |

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|----------------------|---------|----------|-----------|------------|----|---------|--------------------|
| DR REDDYS LABS LTD | ADR | 25613520 | 442 | 24,308 | SH | DEFINED | 1,2,5 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 13,608 | 461,442 | SH | DEFINED | 1,2,5 |
| DRESS BARN INC | COM | 26157010 | 27,922 | 1,196,807 | SH | DEFINED | 1,2,6 |
| DRESSER-RAND GROUP I | COM | 26160810 | 13,081 | 534,585 | SH | DEFINED | 1,2,6 |
| DREW INDS INC | COM NEW | 26168L20 | 9,791 | 376,423 | SH | DEFINED | 1,2,6 |
| DRIL-QUIP INC | COM | 26203710 | 12,412 | 316,958 | SH | DEFINED | 1,2,6 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 37,272 | 707,509 | SH | DEFINED | 1,2,5,13 |
| DRUGSTORE COM INC | COM | 26224110 | 3,516 | 960,735 | SH | DEFINED | 1 |
| DSP GROUP INC | COM | 23332B10 | 9,538 | 439,526 | SH | DEFINED | 1,2,5,6 |
| DST SYS INC DEL | COM | 23332610 | 75,103 | 1,199,154 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DSW INC | CL A | 23334L10 | 17,663 | 457,944 | SH | DEFINED | 1,2,6 |
| DTE ENERGY CO | COM | 23333110 | 291,737 | 6,026,371 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DTS INC | COM | 23335C10 | 6,652 | 275,006 | SH | DEFINED | 1,2,6 |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,912,693 | 39,266,944 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DUCOMMUN INC DEL | COM | 26414710 | 465 | 20,319 | SH | DEFINED | 1,5 |
| DUKE ENERGY CORP NEW | COM | 26441C10 | 3,068,734 | 92,403,901 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DUKE REALTY CORP | COM NEW | 26441150 | 135,840 | 3,321,268 | SH | DEFINED | 1,2,3,5,6 13,14 |
| DUN & BRADSTREET COR | COM | 26483E10 | 114,054 | 1,377,634 | SH | DEFINED | 1,2,5,6,7 13,14 |
| DUQUESNE LT HLDGS IN | COM | 26623310 | 41,072 | 2,069,114 | SH | DEFINED | 1,2,5,13 |
| DURECT CORP | COM | 26660510 | 3,494 | 786,842 | SH | DEFINED | 1,5 |
| DXP ENTERPRISES INC | COM NEW | 23337740 | 1,044 | 29,787 | SH | DEFINED | 1,5 |
| DYAX CORP | COM | 26746E10 | 143 | 47,354 | SH | DEFINED | 1,5 |
| DYCOM INDS INC | COM | 26747510 | 19,126 | 905,583 | SH | DEFINED | 1,2,5,6,1 |
| DYNAMEX INC | COM | 26784F10 | 4,485 | 191,976 | SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 4,577 | 162,880 | SH | DEFINED | 1,5 |
| DYNAVAX TECHNOLOGIES | COM | 26815810 | 384 | 41,791 | SH | DEFINED | 1,2,5 |
| DYNCORP INTL INC | CL A | 26817C10 | 5,032 | 317,104 | SH | DEFINED | 1,2,6 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|----------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OT MAN |
| DYNEGY INC NEW | CL A | 26816Q10 | 96,647 | 13,348,969 | SH | DEFINED | 1,2,5,6,8 |
| E M C CORP MASS | COM | 26864810 | 806,548 | 61,102,134 | SH | DEFINED | 1,2,5,6,7 13,14 |
| E ON AG | SPONSORED | 26878010 | 26,309 | 582,192 | SH | DEFINED | 1,2 |
| E TRADE FINANCIAL CO | COM | 26924610 | 276,633 | 12,338,657 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EAGLE BULK SHIPPING | COM | Y2187A10 | 418 | 24,126 | SH | DEFINED | 1,2 |
| EAGLE HOSPITALITY PP | COM | 26959T10 | 283 | 30,879 | SH | DEFINED | 1,3,5 |
| EAGLE MATERIALS INC | COM | 26969P10 | 22,520 | 520,942 | SH | DEFINED | 1,2,5,6,7 |
| EAGLE TEST SYS INC | COM | 27000610 | 3,716 | 254,862 | SH | DEFINED | 1,2 |
| EARTHLINK INC | COM | 27032110 | 16,988 | 2,392,699 | SH | DEFINED | 1,2,5,6 |
| EAST WEST BANCORP IN | COM | 27579R10 | 30,337 | 856,488 | SH | DEFINED | 1,2,5,6 |
| EASTERN AMERN NAT GA | SPERS RCT | 27621710 | 247 | 8,800 | SH | DEFINED | 1 |
| EASTGROUP PPTY INC | COM | 27727610 | 30,162 | 563,137 | SH | DEFINED | 1,2,3,5 |
| EASTMAN CHEM CO | COM | 27743210 | 123,031 | 2,074,365 | SH | DEFINED | 1,2,5,6,7 |
| EASTMAN KODAK CO | COM | 27746110 | 210,159 | 8,145,682 | SH | DEFINED | 1,2,5,6,7 13,14 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------|
| EATON CORP | COM | 27805810 | 317,612 | 4,226,939 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EATON VANCE CORP | COM NON VT | 27826510 | 64,385 | 1,950,482 | SH | DEFINED | 1,2,5,13 |
| EBAY INC | COM | 27864210 | 920,468 | 30,610,828 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ECC CAPITAL CORP | COM | 26826M10 | 89 | 75,005 | SH | DEFINED | 1 |
| ECHELON CORP | COM | 27874N10 | 3,735 | 466,926 | SH | DEFINED | 1,2 |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 103,693 | 2,726,610 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ECI TELECOM LTD | ORD | 26825810 | 326 | 37,656 | SH | DEFINED | 1,2,5 |
| ECLIPSYS CORP | COM | 27885610 | 13,391 | 651,320 | SH | DEFINED | 1,2,5,6 |
| ECOLAB INC | COM | 27886510 | 252,267 | 5,581,124 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ECOLLEGE COM | COM | 27887E10 | 3,801 | 242,907 | SH | DEFINED | 1 |
| EDGAR ONLINE INC | COM | 27976510 | 132 | 37,600 | SH | DEFINED | 1,2,5 |
| EDGE PETE CORP DEL | COM | 27986210 | 4,616 | 253,097 | SH | DEFINED | 1,2 |
| EDGEWATER TECHNOLOGY | COM | 28035810 | 124 | 20,222 | SH | DEFINED | 1 |
| EDISON INTL | COM | 28102010 | 1,568,828 | 34,494,888 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EDO CORP | COM | 28134710 | 5,805 | 244,536 | SH | DEFINED | 1,2 |
| EDP ENERGIAS DE PORT | SPONSORED | 26835310 | 1,525 | 30,112 | SH | DEFINED | 1 |
| EDUCATE INC | COM | 28138P10 | 2,007 | 281,862 | SH | DEFINED | 1,2,6 |
| EDUCATION RLTY TR IN | COM | 28140H10 | 10,375 | 702,453 | SH | DEFINED | 1,2,3 |
| EDWARDS AG INC | COM | 28176010 | 82,082 | 1,296,925 | SH | DEFINED | 1,2,5,6,1 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 85,180 | 1,810,793 | SH | DEFINED | 1,2,5,6,7 |
| EFJ INC | COM | 26843B10 | 144 | 21,400 | SH | DEFINED | 1 |
| EFUNDS CORP | COM | 28224R10 | 21,836 | 794,035 | SH | DEFINED | 1,2,5,6 |
| EGL INC | COM | 26848410 | 18,945 | 636,163 | SH | DEFINED | 1,2,6 |
| EHEALTH INC | COM | 28238P10 | 251 | 12,478 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 353,337 | 23,124,177 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EL PASO ELEC CO | COM NEW | 28367785 | 22,361 | 917,564 | SH | DEFINED | 1,2,5 |
| ELECTRO RENT CORP | COM | 28521810 | 4,836 | 289,567 | SH | DEFINED | 1,5,6 |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 9,284 | 460,953 | SH | DEFINED | 1,2,5 |
| ELECTROGLAS INC | COM | 28532410 | 57 | 22,973 | SH | DEFINED | 1,5 |
| ELECTRONIC ARTS INC | COM | 28551210 | 409,602 | 8,133,470 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ELECTRONIC DATA SYS | COM | 28566110 | 823,208 | 29,880,508 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ELECTRONICS FOR IMAG | COM | 28608210 | 25,868 | 973,197 | SH | DEFINED | 1,2,5 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 8,243 | 432,679 | SH | DEFINED | 1,2 |
| ELKCORP | COM | 28745610 | 12,132 | 295,266 | SH | DEFINED | 1,2 |
| ELLIS PERRY INTL INC | COM | 28885310 | 5,009 | 122,171 | SH | DEFINED | 1,2 |
| EMAGEON INC | COM | 29076V10 | 4,226 | 275,155 | SH | DEFINED | 1 |
| EMBARCADERO TECHNOLO | COM | 29078710 | 163 | 26,678 | SH | DEFINED | 1 |
| EMBARQ CORP | COM | 29078E10 | 274,988 | 5,231,886 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 182 | 11,726 | SH | DEFINED | 1,2,5 |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 240 | 5,799 | SH | DEFINED | 1,2 |
| EMBREX INC | COM | 29081710 | 169 | 10,005 | SH | DEFINED | 1 |
| EMC INS GROUP INC | COM | 26866410 | 2,874 | 84,228 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 43,722 | 769,082 | SH | DEFINED | 1,2,5,6 |
| EMCORE CORP | COM | 29084610 | 3,254 | 588,515 | SH | DEFINED | 1,5 |
| EMDEON CORP | COM | 29084910 | 58,915 | 4,755,071 | SH | DEFINED | 1,2,5,6,1 |
| EMERITUS CORP | COM | 29100510 | 1,394 | 56,112 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | 29101110 | 1,011,317 | 22,937,560 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EMERSON RADIO CORP | COM NEW | 29108720 | 50 | 15,800 | SH | DEFINED | 1 |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 1,470 | 277,843 | SH | DEFINED | 1,2 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 4,400 | 533,966 | SH | DEFINED | 1,2,5,6 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 11,876 | 481,008 | SH | DEFINED | 1,2 |
| EMPIRE RESORTS INC | COM | 29205210 | 141 | 16,227 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|---------|-----------|----|---------|-----------|
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 78,410 | 2,133,605 | SH | DEFINED | 1,2,4,5,7 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 4,003 | 199,848 | SH | DEFINED | 1 |
| EMULEX CORP | COM NEW | 29247520 | 43,716 | 2,240,687 | SH | DEFINED | 1,2,5 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 628 | 12,949 | SH | DEFINED | 1,2 |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 2,998 | 60,692 | SH | DEFINED | 1,2 |
| ENCORE ACQUISITION C | COM | 29255W10 | 20,088 | 818,914 | SH | DEFINED | 1,2,6 |
| ENCORE CAP GROUP INC | COM | 29255410 | 234 | 18,601 | SH | DEFINED | 1,2,6 |
| ENCORE WIRE CORP | COM | 29256210 | 7,025 | 319,182 | SH | DEFINED | 1,2,5,6 |
| ENCYSIVE PHARMACEUTI | COM | 29256X10 | 3,672 | 872,288 | SH | DEFINED | 1,2,5,6 |
| ENDEAVOUR INTL CORP | COM | 29259G10 | 225 | 98,050 | SH | DEFINED | 1 |
| ENDESA S A | SPONSORED | 29258N10 | 2,597 | 55,820 | SH | DEFINED | 1 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 82,894 | 3,005,593 | SH | DEFINED | 1,2,5,10, |
| ENDOLOGIX INC | COM | 29266S10 | 121 | 34,475 | SH | DEFINED | 1 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 3,590 | 98,140 | SH | DEFINED | 1,2,5 |
| ENDWAVE CORP | COM NEW | 29264A20 | 218 | 20,100 | SH | DEFINED | 1,5 |
| ENEL SOCIETA PER AZI | ADR | 29265W10 | 784 | 15,188 | SH | DEFINED | 1,2 |
| ENERGEN CORP | COM | 29265N10 | 100,782 | 2,147,029 | SH | DEFINED | 1,2,5,10, |
| ENERGIZER HLDGS INC | COM | 29266R10 | 223,387 | 3,146,741 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| ENERGY CONVERSION DE | COM | 29265910 | 20,377 | 599,674 | SH | DEFINED | 1,2,6 |
| ENERGY EAST CORP | COM | 29266M10 | 75,807 | 3,056,748 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| ENERGY PARTNERS LTD | COM | 29270U10 | 13,276 | 543,637 | SH | DEFINED | 1,2,5,6 |
| ENERGY TRANSFER EQUI | COM UT LTD | 29273V10 | 1,334 | 42,486 | SH | DEFINED | 1,2 |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 4,539 | 83,904 | SH | DEFINED | 1,2 |
| ENERGYSOUTH INC | COM | 29297010 | 4,719 | 117,684 | SH | DEFINED | 1,2 |
| ENERSIS S A | SPONSORED | 29274F10 | 1,200 | 75,000 | SH | DEFINED | 1,2,5 |
| ENERSYS | COM | 29275Y10 | 10,735 | 670,945 | SH | DEFINED | 1,2 |
| ENGLOBAL CORP | COM | 29330610 | 909 | 141,365 | SH | DEFINED | 1,5 |
| ENI S P A | SPONSORED | 26874R10 | 3,136 | 46,618 | SH | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 9,201 | 376,161 | SH | DEFINED | 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 12,303 | 370,452 | SH | DEFINED | 1,2,5 |
| ENSCO INTL INC | COM | 26874Q10 | 144,384 | 2,884,220 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| ENSTAR GROUP INC GA | COM | 29358R10 | 5,510 | 57,452 | SH | DEFINED | 1,2 |
| ENTEGRIS INC | COM | 29362U10 | 24,081 | 2,225,582 | SH | DEFINED | 1,2,5 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 21,886 | 776,648 | SH | DEFINED | 1,2,5,13 |
| ENTERGY CORP NEW | COM | 29364G10 | 614,126 | 6,652,146 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| ENTERPRISE FINL SVCS | COM | 29371210 | 4,264 | 130,870 | SH | DEFINED | 1 |
| ENTERPRISE GP HLDGS | UNIT LP IN | 29371610 | 447 | 12,099 | SH | DEFINED | 1,2 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 9,668 | 333,623 | SH | DEFINED | 1,2 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 24,565 | 420,342 | SH | DEFINED | 1,2,3,5 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 9,053 | 1,101,300 | SH | DEFINED | 1,2,5,6 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| ENTREMED INC | COM | 29382F10 | 84 | 53,089 | SH | DEFINED | 1,5 |
| ENTRUST INC | COM | 29384810 | 345 | 80,747 | SH | DEFINED | 1,5 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 49 | 13,800 | SH | DEFINED | 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 6,781 | 475,217 | SH | DEFINED | 1,2,5,6 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 15,766 | 1,852,642 | SH | DEFINED | 1,2,5,6 |
| EOG RES INC | COM | 26875P10 | 459,997 | 7,365,841 | SH | DEFINED | 1,2,5,6,7 |

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|----------------------|------------|----------|------------|-------------|----|---------|--------------------|
| EPICOR SOFTWARE CORP | COM | 29426L10 | 10,755 | 796,057 | SH | DEFINED | 13,14 1,2,5,6 |
| EPIQ SYS INC | COM | 26882D10 | 7,773 | 458,036 | SH | DEFINED | 1,6 |
| EPIX PHARMACEUTICALS | COM NEW | 26881Q30 | 207 | 29,939 | SH | DEFINED | 1,5 |
| EPLUS INC | COM | 29426810 | 116 | 11,100 | SH | DEFINED | 1 |
| EQUIFAX INC | COM | 29442910 | 171,467 | 4,223,336 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EQUINIX INC | COM NEW | 29444U50 | 32,409 | 428,581 | SH | DEFINED | 1,2,6 |
| EQUITABLE RES INC | COM | 29454910 | 131,813 | 3,157,204 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EQUITY INNS INC | COM | 29470310 | 24,870 | 1,558,250 | SH | DEFINED | 1,2,3,5 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 47,584 | 874,219 | SH | DEFINED | 1,2,3,5,6 |
| EQUITY OFFICE PROPER | COM | 29474110 | 730,039 | 15,155,471 | SH | DEFINED | 1,2,3,5,6 13,14 |
| EQUITY ONE | COM | 29475210 | 30,176 | 1,131,866 | SH | DEFINED | 1,2,3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 546,395 | 10,766,406 | SH | DEFINED | 1,2,3,5,6 13,14 |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 4,777 | 709,792 | SH | DEFINED | 1,2,5,6 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 808 | 20,088 | SH | DEFINED | 1,2,5 |
| ERIE INDY CO | CL A | 29530P10 | 26,800 | 462,231 | SH | DEFINED | 1,2,5,12 |
| ESB FINL CORP | COM | 26884F10 | 263 | 23,922 | SH | DEFINED | 1,2 |
| ESCHELON TELECOM INC | COM | 29629010 | 2,228 | 112,471 | SH | DEFINED | 1 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 17,613 | 387,611 | SH | DEFINED | 1,2,5,6 |
| ESPEED INC | CL A | 29664310 | 3,409 | 390,463 | SH | DEFINED | 1,2,6 |
| ESS TECHNOLOGY INC | COM | 26915110 | 68 | 66,250 | SH | DEFINED | 1,5 |
| ESSEX CORP | COM | 29674410 | 6,284 | 262,799 | SH | DEFINED | 1,2,6 |
| ESSEX PTY TR INC | COM | 29717810 | 65,677 | 508,142 | SH | DEFINED | 1,2,3,5,6 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 15,792 | 392,551 | SH | DEFINED | 1,2 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 45,999 | 1,273,849 | SH | DEFINED | 1,2,5 |
| EUROBANCSHARES INC | COM | 29871610 | 129 | 14,500 | SH | DEFINED | 1 |
| EURONET WORLDWIDE IN | COM | 29873610 | 14,461 | 487,070 | SH | DEFINED | 1,2,5,6 |
| EV3 INC | COM | 26928A20 | 3,883 | 225,362 | SH | DEFINED | 1,2,6 |
| EVANS & SUTHERLAND C | COM | 29909610 | 64 | 15,300 | SH | DEFINED | 1 |
| EVCI CAREER COLLEGES | COM | 26926P10 | 6 | 14,005 | SH | DEFINED | 1,5 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 74,618 | 760,558 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EVERGREEN ENERGY INC | COM | 30024B10 | 9,821 | 987,040 | SH | DEFINED | 1,2,5,6 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 8,232 | 1,087,425 | SH | DEFINED | 1,2,5,6 |
| EVOLVING SYS INC | COM | 30049R10 | 22 | 18,630 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 60 | 21,354 | SH | DEFINED | 1 |
| EXACTECH INC | COM | 30064E10 | 159 | 11,200 | SH | DEFINED | 1 |
| EXAR CORP | COM | 30064510 | 7,048 | 542,118 | SH | DEFINED | 1,2,5,6 |
| EXCEL MARITIME CARRI | COM | V3267N10 | 184 | 12,600 | SH | DEFINED | 1,5 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 4,486 | 175,288 | SH | DEFINED | 1 |
| EXCHANGE NATL BANCSH | COM | 30130910 | 228 | 7,250 | SH | DEFINED | 1 |
| EXCO RESOURCES INC | COM | 26927940 | 18,771 | 1,110,032 | SH | DEFINED | 1,2,6 |
| EXELIXIS INC | COM | 30161Q10 | 13,805 | 1,533,851 | SH | DEFINED | 1,2,5,6 |
| EXELON CORP | COM | 30161N10 | 1,472,997 | 23,800,235 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 417 | 95,859 | SH | DEFINED | 1 |
| EXPEDIA INC DEL | COM | 30212P10 | 191,965 | 9,149,893 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EXPEDITORS INTL WASH | COM | 30213010 | 166,419 | 4,109,103 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EXPLORATION CO | COM NEW | 30213320 | 5,362 | 401,969 | SH | DEFINED | 1,5 |
| EXPONENT INC | COM | 30214U10 | 4,326 | 231,817 | SH | DEFINED | 1 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 351,618 | 4,910,861 | SH | DEFINED | 1,2,5,6,7 13,14 |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 8,778 | 1,083,703 | SH | DEFINED | 1,2 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 26,146 | 1,431,895 | SH | DEFINED | 1,2,3 |
| EXTREME NETWORKS INC | COM | 30226D10 | 7,908 | 1,887,252 | SH | DEFINED | 1,2,5,6 |
| EXXON MOBIL CORP | COM | 30231G10 | 14,153,024 | 184,692,994 | SH | DEFINED | 1,2,5,6,7 |

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|----------------------|------------|----------|-----------|---------------|---------|--------------------|
| EZCORP INC | CL A NON V | 30230110 | 9,768 | 601,101 SH | DEFINED | 13,14 1,2,5,6 |
| F M C CORP | COM NEW | 30249130 | 62,060 | 810,708 SH | DEFINED | 1,2,5,13 |
| F N B CORP VA | COM | 30293010 | 5,080 | 122,273 SH | DEFINED | 1,2 |
| F5 NETWORKS INC | COM | 31561610 | 46,211 | 622,707 SH | DEFINED | 1,2,5,6,7 |
| FACTSET RESH SYS INC | COM | 30307510 | 25,853 | 457,737 SH | DEFINED | 1,2,5,6 |
| FAIR ISAAC CORP | COM | 30325010 | 50,222 | 1,235,472 SH | DEFINED | 1,2,5,6,1 |
| FAIRCHILD CORP | CL A | 30369810 | 25 | 11,478 SH | DEFINED | 1 |
| FAIRCHILD SEMICONDC | COM | 30372610 | 34,356 | 2,043,777 SH | DEFINED | 1,2,5,8,1 |
| FAIRPOINT COMMUNICAT | COM | 30556010 | 8,770 | 462,795 SH | DEFINED | 1,2 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 4,217 | 487,496 SH | DEFINED | 1,2,5,6 |
| FAMILY DLR STORES IN | COM | 30700010 | 121,580 | 4,145,230 SH | DEFINED | 13,14 1,2,5,6,7 |
| FAMOUS DAVES AMER IN | COM | 30706810 | 339 | 20,560 SH | DEFINED | 1,2 |
| FARMER BROS CO | COM | 30767510 | 2,155 | 100,915 SH | DEFINED | 1,2 |
| FARMERS CAP BK CORP | COM | 30956210 | 4,049 | 118,640 SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES IN | COM | 31164210 | 252 | 10,500 SH | DEFINED | 1 |
| FASTENAL CO | COM | 31190010 | 98,563 | 2,747,012 SH | DEFINED | 13,14 1,2,5,6,7 |
| FBL FINL GROUP INC | CL A | 30239F10 | 12,307 | 314,921 SH | DEFINED | 1,2 |
| FEDERAL AGRIC MTG CO | CL A | 31314810 | 223 | 11,800 SH | DEFINED | 1 |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 4,749 | 175,040 SH | DEFINED | 1,2 |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,338,899 | 19,718,689 SH | DEFINED | 13,14 1,2,5,6,7 |
| FEDERAL NATL MTG ASS | COM | 31358610 | 1,703,421 | 28,681,958 SH | DEFINED | 13,14 1,2,5,6,7 |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 109,044 | 1,282,870 SH | DEFINED | 13,14 1,2,3,5,6 |
| FEDERAL SIGNAL CORP | COM | 31385510 | 19,302 | 1,203,337 SH | DEFINED | 13,14 1,2,5,13 |
| FEDERATED DEPT STORE | COM | 31410H10 | 697,178 | 18,284,241 SH | DEFINED | 13,14 1,2,5,6,7 |
| FEDERATED INVS INC P | CL B | 31421110 | 74,186 | 2,196,165 SH | DEFINED | 13,14 1,2,5,6,1 |
| FEDEX CORP | COM | 31428X10 | 893,734 | 8,228,079 SH | DEFINED | 13,14 1,2,5,6,7 |
| FEI CO | COM | 30241L10 | 9,944 | 377,097 SH | DEFINED | 13,14 1,2,5,6 |
| FELCOR LODGING TR IN | COM | 31430F10 | 51,955 | 2,378,882 SH | DEFINED | 1,2,3,5 |
| FELDMAN MALL PPTYS I | COM | 31430810 | 159 | 12,733 SH | DEFINED | 1,3 |
| FERRELLGAS PARTNERS | UNIT LTD P | 31529310 | 900 | 42,088 SH | DEFINED | 1,2 |
| FERRO CORP | COM | 31540510 | 18,399 | 889,273 SH | DEFINED | 1,2,5,13 |
| FIAT S P A | SP ADR ORD | 31562188 | 559 | 29,157 SH | DEFINED | 1 |
| FIBERTOWER CORP | COM | 31567R10 | 8,572 | 1,457,908 SH | DEFINED | 1,2,5,6 |
| FIDELITY BANKSHARES | COM | 31604Q10 | 14,082 | 354,976 SH | DEFINED | 1,2,6 |
| FIDELITY NATIONAL FI | CL A | 31620R10 | 92,370 | 3,868,086 SH | DEFINED | 13,14 1,2,5,6,7 |
| FIDELITY NATL INFORM | COM | 31620M10 | 188,120 | 4,692,442 SH | DEFINED | 13,14 1,2,5,6,7 |
| FIELDSTONE INVT CORP | COM | 31659U30 | 5,922 | 1,352,111 SH | DEFINED | 1,2 |
| FIFTH THIRD BANCORP | COM | 31677310 | 571,227 | 13,956,202 SH | DEFINED | 13,14 1,2,5,6,7 |
| FINANCIAL FED CORP | COM | 31749210 | 14,201 | 482,866 SH | DEFINED | 1,2 |
| FINANCIAL INSTNS INC | COM | 31758540 | 806 | 34,970 SH | DEFINED | 1,2 |
| FINISAR | COM | 31787A10 | 10,432 | 3,229,663 SH | DEFINED | 1,2,5,6 |
| FINISH LINE INC | CL A | 31792310 | 9,519 | 666,586 SH | DEFINED | 1,2,5 |
| FINLAY ENTERPRISES I | COM NEW | 31788420 | 80 | 10,036 SH | DEFINED | 1 |
| FIRST ACCEPTANCE COR | COM | 31845710 | 2,804 | 261,591 SH | DEFINED | 1,2,6 |
| FIRST ADVANTAGE CORP | CL A | 31845F10 | 2,284 | 99,458 SH | DEFINED | 1,2 |
| FIRST ALBANY COS INC | COM | 31846510 | 27 | 11,835 SH | DEFINED | 1 |
| FIRST AMERN CORP CAL | COM | 31852230 | 66,255 | 1,628,690 SH | DEFINED | 13,14 1,2,5,6,7 |
| FIRST BANCORP N C | COM | 31891010 | 4,572 | 209,357 SH | DEFINED | 1,2,5 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|---------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| FIRST BANCORP P R | COM | 31867210 | 21,257 | 2,230,497 | SH | DEFINED | 1,2,5 |
| FIRST BUSEY CORP | COM | 31938310 | 4,929 | 213,824 | SH | DEFINED | 1,2,5 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 10,798 | 417,379 | SH | DEFINED | 1,2,6 |
| FIRST CHARTER CORP | COM | 31943910 | 13,156 | 534,789 | SH | DEFINED | 1,2,5 |
| FIRST CMNTY BANCORP | COM | 31983B10 | 23,652 | 452,499 | SH | DEFINED | 1,2 |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 8,461 | 213,882 | SH | DEFINED | 1 |
| FIRST COMWLTH FINL C | COM | 31982910 | 14,762 | 1,099,161 | SH | DEFINED | 1,2,5 |
| FIRST CONSULTING GRO | COM | 31986R10 | 2,947 | 214,159 | SH | DEFINED | 1 |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 12,063 | 59,527 | SH | DEFINED | 1,2,5 |
| FIRST DATA CORP | COM | 31996310 | 616,908 | 24,173,511 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| FIRST DEFIANCE FINL | COM | 32006W10 | 481 | 15,912 | SH | DEFINED | 1,5 |
| FIRST FINL BANCORP O | COM | 32020910 | 8,869 | 533,958 | SH | DEFINED | 1,2,5 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 12,812 | 306,059 | SH | DEFINED | 1,2,5 |
| FIRST FINL CORP IND | COM | 32021810 | 8,191 | 231,060 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS INC | COM | 32023910 | 7,850 | 200,366 | SH | DEFINED | 1,2 |
| FIRST FINL SVC CORP | COM | 32022D10 | 210 | 6,824 | SH | DEFINED | 1 |
| FIRST HORIZON NATL C | COM | 32051710 | 147,884 | 3,539,580 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| FIRST IND CORP | COM | 32054R10 | 9,607 | 378,817 | SH | DEFINED | 1,2 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 58,250 | 1,242,269 | SH | DEFINED | 1,2,3,5 |
| FIRST MARBLEHEAD COR | COM | 32077110 | 142,091 | 2,600,021 | SH | DEFINED | 1,2,5,10, 13,14 |
| FIRST MERCHANTS CORP | COM | 32081710 | 9,175 | 337,424 | SH | DEFINED | 1,2 |
| FIRST MERCURY FINANC | COM | 32084110 | 2,423 | 103,000 | SH | DEFINED | 1 |
| FIRST MIDWEST BANCOR | COM | 32086710 | 37,282 | 963,861 | SH | DEFINED | 1,2,5 |
| FIRST NIAGARA FINL G | COM | 33582V10 | 35,583 | 2,394,546 | SH | DEFINED | 1,2,5,13 |
| FIRST PL FINL CORP | COM | 33610T10 | 11,312 | 481,548 | SH | DEFINED | 1,2 |
| FIRST POTOMAC RLTY T | COM | 33610F10 | 16,925 | 581,400 | SH | DEFINED | 1,2,3 |
| FIRST REGL BANCORP | COM | 33615C10 | 4,818 | 141,320 | SH | DEFINED | 1,2 |
| FIRST REP BK SAN FRA | COM | 33615810 | 14,316 | 366,329 | SH | DEFINED | 1,2 |
| FIRST SEC GROUP INC | COM | 33631210 | 247 | 21,400 | SH | DEFINED | 1 |
| FIRST SOLAR INC | COM | 33643310 | 7,222 | 242,008 | SH | DEFINED | 1,2 |
| FIRST SOUTH BANCORP | COM | 33646W10 | 3,201 | 100,388 | SH | DEFINED | 1 |
| FIRST ST BANCORPORAT | COM | 33645310 | 6,836 | 276,219 | SH | DEFINED | 1,2 |
| FIRST UTD CORP | COM | 33741H10 | 201 | 9,200 | SH | DEFINED | 1 |
| FIRSTENERGY CORP | COM | 33793210 | 1,421,784 | 23,578,501 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| FIRSTFED FINL CORP | COM | 33790710 | 25,803 | 385,295 | SH | DEFINED | 1,2,5 |
| FIRSTMERIT CORP | COM | 33791510 | 46,315 | 1,918,607 | SH | DEFINED | 1,2,5,13 |
| FISERV INC | COM | 33773810 | 266,303 | 5,080,174 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| FISHER COMMUNICATION | COM | 33775620 | 4,612 | 104,329 | SH | DEFINED | 1,2 |
| FIVE STAR QUALITY CA | COM | 33832D10 | 4,614 | 413,848 | SH | DEFINED | 1,5 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 10,988 | 740,462 | SH | DEFINED | 1,2,5 |
| FLANDERS CORP | COM | 33849410 | 1,708 | 172,529 | SH | DEFINED | 1 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 6,900 | 872,269 | SH | DEFINED | 1,2,6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 31,476 | 2,741,854 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| FLIR SYS INC | COM | 30244510 | 38,606 | 1,212,877 | SH | DEFINED | 1,2,5,6 |
| FLORIDA EAST COAST I | COM | 34063210 | 28,959 | 485,897 | SH | DEFINED | 1,2,6 |
| FLORIDA PUB UTILS CO | COM | 34113510 | 143 | 10,800 | SH | DEFINED | 1 |
| FLORIDA ROCK INDS IN | COM | 34114010 | 38,616 | 897,002 | SH | DEFINED | 1,2,5,6,1 |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------------|
| FLOTEK INDS INC DEL | COM | 34338910 | 202 | 7,200 | SH | DEFINED | 1,5 |
| FLOWERS FOODS INC | COM | 34349810 | 59,141 | 2,191,203 | SH | DEFINED | 1,2,5,6 |
| FLOWERVE CORP | COM | 34354P10 | 44,387 | 879,470 | SH | DEFINED | 1,2,5,6,7 |
| FLUOR CORP NEW | COM | 34341210 | 189,904 | 2,325,834 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FLUSHING FINL CORP | COM | 34387310 | 5,398 | 316,246 | SH | DEFINED | 1,2 |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 79,548 | 1,290,730 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FNB CORP PA | COM | 30252010 | 21,683 | 1,186,812 | SH | DEFINED | 1,2,5 |
| FNB FINANCIAL SERVIC | COM | 30252610 | 182 | 12,282 | SH | DEFINED | 1 |
| FOCUS ENHANCEMENTS I | COM | 34415910 | 47 | 30,200 | SH | DEFINED | 1 |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 2,687 | 23,210 | SH | DEFINED | 1 |
| FONAR CORP | COM | 34443710 | 9 | 30,200 | SH | DEFINED | 1 |
| FOOT LOCKER INC | COM | 34484910 | 66,115 | 3,014,814 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 360,226 | 47,966,158 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 44,994 | 770,453 | SH | DEFINED | 1,2,5,12 |
| FOREST LABS INC | COM | 34583810 | 433,604 | 8,569,252 | SH | DEFINED | 1,2,5,6,7 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 26,352 | 806,370 | SH | DEFINED | 1,2,5,13 |
| FORGENT NETWORKS INC | COM | 34629U10 | 28 | 17,427 | SH | DEFINED | 1 |
| FORMFACTOR INC | COM | 34637510 | 27,015 | 725,237 | SH | DEFINED | 1,2,6 |
| FORRESTER RESH INC | COM | 34656310 | 17,059 | 629,239 | SH | DEFINED | 1,2,6 |
| FORTUNE BRANDS INC | COM | 34963110 | 326,230 | 3,820,472 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FORWARD AIR CORP | COM | 34985310 | 16,472 | 569,384 | SH | DEFINED | 1,2,6 |
| FOSSIL INC | COM | 34988210 | 21,005 | 930,242 | SH | DEFINED | 1,2,5,6 |
| FOSTER L B CO | COM | 35006010 | 3,332 | 128,618 | SH | DEFINED | 1,5 |
| FOSTER WHEELER LTD | SHS NEW | G3653513 | 5,382 | 97,599 | SH | DEFINED | 1,2,6,12 |
| FOUNDATION COAL HLDG | COM | 35039W10 | 17,165 | 540,444 | SH | DEFINED | 1,2,5,6 |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 33,125 | 2,211,294 | SH | DEFINED | 1,2,5,6 |
| FOUNTAIN POWERBOAT I | COM NEW | 35075530 | 56 | 13,400 | SH | DEFINED | 1 |
| FOXHOLLOW TECHNOLOGI | COM | 35166A10 | 7,614 | 352,814 | SH | DEFINED | 1,2,6 |
| FPIC INS GROUP INC | COM | 30256310 | 6,376 | 163,605 | SH | DEFINED | 1,2,5 |
| FPL GROUP INC | COM | 30257110 | 704,080 | 12,937,891 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 771 | 27,836 | SH | DEFINED | 1,2 |
| FRANKLIN BK CORP DEL | COM | 35245110 | 12,338 | 600,681 | SH | DEFINED | 1,2 |
| FRANKLIN COVEY CO | COM | 35346910 | 179 | 25,566 | SH | DEFINED | 1,5 |
| FRANKLIN ELEC INC | COM | 35351410 | 20,111 | 391,344 | SH | DEFINED | 1,2,6 |
| FRANKLIN RES INC | COM | 35461310 | 497,688 | 4,517,451 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FRANKLIN STREET PPTY | COM | 35471R10 | 17,545 | 833,498 | SH | DEFINED | 1,2,3 |
| FREDS INC | CL A | 35610810 | 7,494 | 622,402 | SH | DEFINED | 1,2,5,6 |
| FREEMONT-MCMORAN COP | CL B | 35671D85 | 395,745 | 7,101,117 | SH | DEFINED | 1,2,5,6,7 13,14 |
| FREIGHTCAR AMER INC | COM | 35702310 | 17,500 | 315,605 | SH | DEFINED | 1,2,6 |
| FREMONT GEN CORP | COM | 35728810 | 16,272 | 1,003,808 | SH | DEFINED | 1,2,5 |
| FREQUENCY ELECTRS IN | COM | 35801010 | 128 | 10,700 | SH | DEFINED | 1 |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 297 | 6,693 | SH | DEFINED | 1 |
| FRESH DEL MONTE PROD | ORD | G3673810 | 486 | 32,610 | SH | DEFINED | 1,2,5 |
| FRIEDMAN BILLINGS RA | CL A | 35843410 | 19,237 | 2,404,631 | SH | DEFINED | 1,2,5 |
| FRIEDMAN INDS INC | COM | 35843510 | 227 | 18,790 | SH | DEFINED | 1 |
| FRONTIER AIRLINES HO | COM | 35905910 | 4,290 | 579,721 | SH | DEFINED | 1,2 |
| FRONTIER FINL CORP W | COM | 35907K10 | 18,744 | 641,255 | SH | DEFINED | 1,2,5 |
| FRONTIER OIL CORP | COM | 35914P10 | 71,305 | 2,481,042 | SH | DEFINED | 1,2,5,6,7 |
| FSI INTL INC | COM | 30263310 | 169 | 31,985 | SH | DEFINED | 1 |
| FTD GROUP INC | COM | 30267U10 | 14,605 | 816,397 | SH | DEFINED | 1,2 |
| FTI CONSULTING INC | COM | 30294110 | 16,985 | 609,008 | SH | DEFINED | 1,2,5,6 |
| FUEL SYS SOLUTIONS I | COM | 35952W10 | 5,626 | 254,806 | SH | DEFINED | 1,2,5 |
| FUEL TECH INC | COM | 35952310 | 200 | 8,136 | SH | DEFINED | 1,2,5 |
| FUELCELL ENERGY INC | COM | 35952H10 | 5,018 | 776,747 | SH | DEFINED | 1,2,5,6 |

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|----------------------|-----------|----------|--------|-----------|----|---------|----------|
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N10 | 1,397 | 33,792 | SH | DEFINED | 1 |
| FULLER H B CO | COM | 35969410 | 36,545 | 1,415,373 | SH | DEFINED | 1,2,5 |
| FULTON FINL CORP PA | COM | 36027110 | 33,327 | 1,995,635 | SH | DEFINED | 1,2,5,12 |
| FURNITURE BRANDS INT | COM | 36092110 | 19,566 | 1,205,523 | SH | DEFINED | 1,2,5,13 |
| FX ENERGY INC | COM | 30269510 | 374 | 60,589 | SH | DEFINED | 1,5 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|---------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| G & K SVCS INC | CL A | 36126810 | 12,562 | 323,024 | SH | DEFINED | 1,2,5 |
| G B & T BANCSHARES I | COM | 36146210 | 4,140 | 186,756 | SH | DEFINED | 1,2 |
| GAIAM INC | CL A | 36268Q10 | 4,203 | 307,203 | SH | DEFINED | 1,2 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 46,551 | 1,575,327 | SH | DEFINED | 1,2,5,12, |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 1,664 | 18,500 | SH | DEFINED | 1 |
| GAMCO INVESTORS INC | COM | 36143810 | 4,186 | 108,828 | SH | DEFINED | 1,2 |
| GAMESTOP CORP NEW | CL A | 36467W10 | 45,412 | 824,019 | SH | DEFINED | 1,2,5,6,1 |
| GAMESTOP CORP NEW | CL B | 36467W20 | 16,348 | 298,543 | SH | DEFINED | 1,2,5,6 |
| GANNETT INC | COM | 36473010 | 388,619 | 6,427,698 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GAP INC DEL | COM | 36476010 | 297,345 | 15,248,448 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GARDNER DENVER INC | COM | 36555810 | 19,221 | 515,182 | SH | DEFINED | 1,2,5,6 |
| GARMIN LTD | ORD | G3726010 | 36,412 | 654,188 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GARTNER INC | COM | 36665110 | 30,892 | 1,560,978 | SH | DEFINED | 1,2,5,6,1 |
| GASCO ENERGY INC | COM | 36722010 | 2,671 | 1,090,097 | SH | DEFINED | 1,2,5 |
| GATEHOUSE MEDIA INC | COM | 36734810 | 2,638 | 142,139 | SH | DEFINED | 1,2 |
| GATEWAY INC | COM | 36762610 | 8,315 | 4,136,582 | SH | DEFINED | 1,2,5 |
| GATX CORP | COM | 36144810 | 33,889 | 782,105 | SH | DEFINED | 1,2,5,6,1 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 31,819 | 624,760 | SH | DEFINED | 1,2,6 |
| GEHL CO | COM | 36848310 | 5,391 | 195,822 | SH | DEFINED | 1 |
| GEMPLUS INTL S A | ADR | 36866Y10 | 56 | 14,520 | SH | DEFINED | 1 |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 15,213 | 3,793,701 | SH | DEFINED | 1,2,5,6 |
| GENAERA CORP | COM | 36867G10 | 42 | 111,482 | SH | DEFINED | 1,5 |
| GENCO SHIPPING & TRA | SHS | Y2685T10 | 486 | 17,401 | SH | DEFINED | 1,2 |
| GENCORP INC | COM | 36868210 | 10,431 | 744,025 | SH | DEFINED | 1,2,6 |
| GENE LOGIC INC | COM | 36868910 | 68 | 43,866 | SH | DEFINED | 1,5 |
| GENELABS TECHNOLOGIE | COM NEW | 36870620 | 28 | 19,505 | SH | DEFINED | 1 |
| GENENTECH INC | COM NEW | 36871040 | 500,452 | 6,168,523 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GENERAL CABLE CORP D | COM | 36930010 | 32,106 | 734,531 | SH | DEFINED | 1,2,5,6 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 29,774 | 1,892,818 | SH | DEFINED | 1,2,6 |
| GENERAL DYNAMICS COR | COM | 36955010 | 942,491 | 12,676,415 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GENERAL ELECTRIC CO | COM | 36960410 | 10,973,340 | 294,902,978 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 288,082 | 5,515,642 | SH | DEFINED | 1,2,3,5,6, 13,14 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 5,101 | 144,961 | SH | DEFINED | 1,2,5 |
| GENERAL MLS INC | COM | 37033410 | 617,790 | 10,725,515 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GENERAL MTRS CORP | COM | 37044210 | 2,578,038 | 83,920,507 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| GENESCO INC | COM | 37153210 | 14,778 | 396,196 | SH | DEFINED | 1,2,6 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----------|
| GENESE & WYO INC | CL A | 37155910 | 13,563 | 516,864 | SH | DEFINED | 1,2,6 |
| GENESIS HEALTHCARE C | COM | 37184D10 | 14,229 | 301,262 | SH | DEFINED | 1,2,5,6 |
| GENESIS MICROCHIP IN | COM | 37184C10 | 10,672 | 1,052,498 | SH | DEFINED | 1,2,5 |
| GENITOPE CORP | COM | 37229P50 | 1,650 | 468,667 | SH | DEFINED | 1,2 |
| GENLYTE GROUP INC | COM | 37230210 | 51,073 | 653,864 | SH | DEFINED | 1,2,6 |
| GENOMIC HEALTH INC | COM | 37244C10 | 3,737 | 200,910 | SH | DEFINED | 1,2,5 |
| GEN-PROBE INC NEW | COM | 36866T10 | 44,982 | 858,922 | SH | DEFINED | 1,2,5,6,1 |
| GENTA INC | COM NEW | 37245M20 | 611 | 1,379,934 | SH | DEFINED | 1,5 |
| GENTEK INC | COM NEW | 37245X20 | 7,039 | 203,491 | SH | DEFINED | 1,2 |
| GENTEX CORP | COM | 37190110 | 37,353 | 2,400,583 | SH | DEFINED | 1,2,5,12, |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 7,356 | 385,964 | SH | DEFINED | 1,2,5,6 |
| GENUINE PARTS CO | COM | 37246010 | 213,333 | 4,497,845 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| GENVEC INC | COM | 37246C10 | 127 | 52,744 | SH | DEFINED | 1,5 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 519,306 | 15,179,958 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| GENZYME CORP | COM | 37291710 | 438,559 | 7,121,777 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| GEO GROUP INC | COM | 36159R10 | 10,204 | 271,957 | SH | DEFINED | 1,2,5,6 |
| GEOEYE INC | COM | 37250W10 | 304 | 15,702 | SH | DEFINED | 1 |
| GEOGLOBAL RESOURCES | COM | 37249T10 | 2,401 | 305,872 | SH | DEFINED | 1,5,6 |
| GEOMET INC DEL | COM | 37250U20 | 779 | 74,951 | SH | DEFINED | 1,2 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 24,441 | 1,265,702 | SH | DEFINED | 1,2,5 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 3,834 | 305,270 | SH | DEFINED | 1,2 |
| GERDAU S A | SPONSORED | 37373710 | 10,205 | 637,841 | SH | DEFINED | 1,2,7 |
| GERMAN AMERN BANCORP | COM | 37386510 | 228 | 15,838 | SH | DEFINED | 1,5 |
| GERON CORP | COM | 37416310 | 7,883 | 897,840 | SH | DEFINED | 1,2,6 |
| GETTY IMAGES INC | COM | 37427610 | 31,307 | 731,135 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| GETTY RLTY CORP NEW | COM | 37429710 | 8,534 | 276,174 | SH | DEFINED | 1,2,3 |
| GEVITY HR INC | COM | 37439310 | 10,534 | 444,679 | SH | DEFINED | 1,2,6 |
| GFI GROUP INC | COM | 36165220 | 10,520 | 168,976 | SH | DEFINED | 1,2,6 |
| GIANT INDS INC | COM | 37450810 | 16,536 | 220,629 | SH | DEFINED | 1,2,5,6 |
| GIBRALTAR INDS INC | COM | 37468910 | 9,985 | 424,733 | SH | DEFINED | 1,2 |
| G-III APPAREL GROUP | COM | 36237H10 | 280 | 14,850 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COM | 37555810 | 805,638 | 12,407,792 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| GIVEN IMAGING | ORD SHS | M5202010 | 212 | 10,972 | SH | DEFINED | 1,2,5 |
| GLACIER BANCORP INC | COM | 37637Q10 | 18,116 | 741,253 | SH | DEFINED | 1,2 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 3,808 | 159,595 | SH | DEFINED | 1 |
| GLADSTONE INVT CORP | COM | 37654610 | 2,304 | 150,501 | SH | DEFINED | 1 |
| GLATFELTER | COM | 37731610 | 13,792 | 889,838 | SH | DEFINED | 1,2,13 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 935,172 | 17,725,015 | SH | DEFINED | 1,2 |
| GLENAYRE TECHNOLOGIE | COM | 37789910 | 262 | 102,255 | SH | DEFINED | 1,5 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 30,665 | 1,148,087 | SH | DEFINED | 1,2,3,5 |
| GLOBAL CASH ACCESS H | COM | 37896710 | 7,741 | 476,979 | SH | DEFINED | 1,2,6 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 594 | 24,196 | SH | DEFINED | 1,2,6 |
| GLOBAL IMAGING SYSTE | COM | 37934A10 | 19,952 | 908,982 | SH | DEFINED | 1,2,6 |
| GLOBAL INDS LTD | COM | 37933610 | 11,960 | 917,143 | SH | DEFINED | 1,2,5,6 |
| GLOBAL PMTS INC | COM | 37940X10 | 43,832 | 946,700 | SH | DEFINED | 1,2,5,6 |
| GLOBAL SIGNAL INC | COM | 37944Q10 | 8,024 | 152,345 | SH | DEFINED | 1,2,3,6 |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 71,662 | 1,219,163 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |
| GLOBALSTAR INC | COM | 37897340 | 2,440 | 175,379 | SH | DEFINED | 1,2 |
| GLOBIX CORP | COM NEW | 37957F20 | 385 | 88,400 | SH | DEFINED | 1,5 |
| GMH CMNTYS TR | COM | 36188G10 | 9,985 | 983,788 | SH | DEFINED | 1,2,3 |
| GMX RES INC | COM | 38011M10 | 4,921 | 138,612 | SH | DEFINED | 1,5 |
| GOL LINHAS AEREAS IN | SP ADR REP | 38045R10 | 520 | 18,132 | SH | DEFINED | 1 |
| GOLD KIST INC | COM | 38061410 | 16,669 | 792,991 | SH | DEFINED | 1,2,6 |
| GOLDEN TELECOM INC | COM | 38122G10 | 14,098 | 300,972 | SH | DEFINED | 1,2 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 2,606,076 | 13,072,865 | SH | DEFINED | 1,2,5,6,7 |
| | | | | | | | 13,14 |

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|----------------------|---------|----------|-----------|-----------|----|---------|-----------------|
| GOODMAN GLOBAL INC | COM | 38239A10 | 5,639 | 327,830 | SH | DEFINED | 1,2,6 |
| GOODRICH CORP | COM | 38238810 | 138,871 | 3,048,766 | SH | DEFINED | 1,2,5,6,13 |
| GOODRICH PETE CORP | COM NEW | 38241040 | 6,538 | 180,709 | SH | DEFINED | 1,2,6 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 91,975 | 4,381,844 | SH | DEFINED | 1,2,5,6,7 |
| GOOGLE INC | CL A | 38259P50 | 2,693,371 | 5,849,051 | SH | DEFINED | 1,2,5,6,7,13,14 |
| GORMAN RUPP CO | COM | 38308210 | 6,393 | 172,937 | SH | DEFINED | 1,2 |
| GOTTSCHALKS INC | COM | 38348510 | 151 | 13,192 | SH | DEFINED | 1 |
| GOVERNMENT PPTYS TR | COM | 38374W10 | 3,003 | 283,343 | SH | DEFINED | 1,3,5 |
| GP STRATEGIES CORP | COM | 36225V10 | 196 | 23,557 | SH | DEFINED | 1 |
| GRACE W R & CO DEL N | COM | 38388F10 | 20,072 | 1,013,737 | SH | DEFINED | 1,2,5,6 |
| GRACO INC | COM | 38410910 | 54,773 | 1,382,464 | SH | DEFINED | 1,2,5,6,13 |
| GRAFTECH INTL LTD | COM | 38431310 | 12,334 | 1,782,317 | SH | DEFINED | 1,2,5,6 |
| GRAINGER W W INC | COM | 38480210 | 145,530 | 2,080,787 | SH | DEFINED | 1,2,5,6,7,13,14 |
| GRAMERCY CAP CORP | COM | 38487110 | 8,858 | 286,768 | SH | DEFINED | 1,2 |
| GRANITE CONSTR INC | COM | 38732810 | 50,138 | 996,384 | SH | DEFINED | 1,2,5,13 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|-----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| GRANT PRIDECO INC | COM | 38821G10 | 121,180 | 3,047,031 | SH | DEFINED | 1,2,5,6,7,13,14 |
| GRAPHIC PACKAGING CO | COM | 38868810 | 4,948 | 1,142,746 | SH | DEFINED | 1,2,6 |
| GRAY TELEVISION INC | COM | 38937510 | 6,539 | 892,072 | SH | DEFINED | 1,2 |
| GREAT AMERN FINL RES | COM | 38991510 | 6,563 | 284,727 | SH | DEFINED | 1,2 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 7,539 | 292,898 | SH | DEFINED | 1,2,5,6 |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,145 | 9,588 | SH | DEFINED | 1,5 |
| GREAT PLAINS ENERGY | COM | 39116410 | 53,994 | 1,697,916 | SH | DEFINED | 1,2,5,13 |
| GREAT SOUTHN BANCORP | COM | 39090510 | 5,966 | 202,178 | SH | DEFINED | 1,2 |
| GREAT WOLF RESORTS I | COM | 39152310 | 5,582 | 399,873 | SH | DEFINED | 1,2,6 |
| GREATBATCH INC | COM | 39153L10 | 12,658 | 470,226 | SH | DEFINED | 1,2,5,6 |
| GREATER BAY BANCORP | COM | 39164810 | 35,966 | 1,365,958 | SH | DEFINED | 1,2,5,13 |
| GREATER COMMUNITY BA | COM | 39167M10 | 193 | 10,795 | SH | DEFINED | 1 |
| GREEN MOUNTAIN PWR C | COM | 39315410 | 278 | 8,194 | SH | DEFINED | 1,2 |
| GREEN MTN COFFEE ROA | COM | 39312210 | 3,548 | 72,066 | SH | DEFINED | 1,2 |
| GREENBRIER COS INC | COM | 39365710 | 5,696 | 189,861 | SH | DEFINED | 1,2,6 |
| GREENE CNTY BANCSHAR | COM NEW | 39436120 | 4,419 | 111,237 | SH | DEFINED | 1 |
| GREENFIELD ONLINE IN | COM | 39515010 | 588 | 41,150 | SH | DEFINED | 1,5 |
| GREENHILL & CO INC | COM | 39525910 | 18,198 | 246,591 | SH | DEFINED | 1,2,6 |
| GREIF INC | CL A | 39762410 | 42,077 | 355,379 | SH | DEFINED | 1,2,6 |
| GREY WOLF INC | COM | 39788810 | 21,796 | 3,177,317 | SH | DEFINED | 1,2,5,6 |
| GRIFFON CORP | COM | 39843310 | 11,128 | 436,393 | SH | DEFINED | 1,2 |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 47,540 | 919,173 | SH | DEFINED | 1,2 |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 99 | 14,270 | SH | DEFINED | 1 |
| GROUPE DANONE | SPONSORED | 39944910 | 2,206 | 67,681 | SH | DEFINED | 1 |
| GRUBB & ELLIS CO | COM PAR \$0 | 40009520 | 199 | 17,300 | SH | DEFINED | 1,5 |
| GRUPO AEROPORTUARIO | SPON ADR | 40050110 | 1,654 | 74,300 | SH | DEFINED | 1,2,7 |
| GRUPO AEROPORTUARIO | SPON ADR B | 40050610 | 631 | 16,100 | SH | DEFINED | 1 |
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 578 | 13,605 | SH | DEFINED | 1 |
| GRUPO FINANCIERO GAL | SP ADR 10 | 39990910 | 412 | 43,111 | SH | DEFINED | 1,5 |
| GRUPO TELEVISIA SA DE | SP ADR REP | 40049J20 | 93,528 | 3,462,702 | SH | DEFINED | 1,2,4,5,7 |
| GSI COMMERCE INC | COM | 36238G10 | 9,504 | 506,858 | SH | DEFINED | 1,2,5,6 |
| GTC BIOTHERAPEUTICS | COM | 36238T10 | 65 | 58,385 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------|
| GTX INC DEL | COM | 40052B10 | 2,806 | 157,289 | SH | DEFINED | 1,2 |
| GUESS INC | COM | 40161710 | 32,208 | 507,770 | SH | DEFINED | 1,2,6 |
| GUITAR CTR MGMT INC | COM | 40204010 | 23,598 | 519,097 | SH | DEFINED | 1,2,5,6 |
| GULF ISLAND FABRICAT | COM | 40230710 | 6,202 | 168,085 | SH | DEFINED | 1,2 |
| GULFMARK OFFSHORE IN | COM | 40262910 | 15,625 | 417,669 | SH | DEFINED | 1,2,5 |
| GULFPORT ENERGY CORP | COM NEW | 40263530 | 1,704 | 125,413 | SH | DEFINED | 1 |
| GYMBOREE CORP | COM | 40377710 | 39,270 | 1,029,084 | SH | DEFINED | 1,2,6 |
| H & E EQUIPMENT SERV | COM | 40403010 | 4,447 | 179,526 | SH | DEFINED | 1,2,6 |
| HAEMONETICS CORP | COM | 40502410 | 16,811 | 373,411 | SH | DEFINED | 1,2,5,6 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 16,731 | 536,094 | SH | DEFINED | 1,2,5 |
| HALLIBURTON CO | COM | 40621610 | 1,315,479 | 42,366,462 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HALOZYME THERAPEUTIC | COM | 40637H10 | 206 | 25,600 | SH | DEFINED | 1 |
| HANA BIOSCIENCES INC | COM | 40963P10 | 2,046 | 321,161 | SH | DEFINED | 1 |
| HANCOCK FABRICS INC | COM | 40990010 | 70 | 20,304 | SH | DEFINED | 1 |
| HANCOCK HLDG CO | COM | 41012010 | 23,085 | 436,882 | SH | DEFINED | 1,2 |
| HANDLEMAN CO DEL | COM | 41025210 | 205 | 30,223 | SH | DEFINED | 1 |
| HANESBRANDS INC | COM | 41034510 | 39,819 | 1,685,832 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 205 | 27,253 | SH | DEFINED | 1,5 |
| HANMI FINL CORP | COM | 41049510 | 15,293 | 678,767 | SH | DEFINED | 1,2 |
| HANOVER COMPRESSOR C | COM | 41076810 | 48,898 | 2,588,548 | SH | DEFINED | 1,2,5,6,1 |
| HANOVER INS GROUP IN | COM | 41086710 | 44,561 | 913,134 | SH | DEFINED | 1,2,5,13 |
| HANSEN NAT CORP | COM | 41131010 | 36,615 | 1,087,141 | SH | DEFINED | 1,2,6,12, |
| HANSON PLC NEW | SPONSORED | 41134910 | 555 | 7,334 | SH | DEFINED | 1,2 |
| HARKEN ENERGY CORP | COM NEW | 41255230 | 119 | 233,371 | SH | DEFINED | 1,5 |
| HARLAND JOHN H CO | COM | 41269310 | 25,430 | 506,581 | SH | DEFINED | 1,2,5 |
| HARLEY DAVIDSON INC | COM | 41282210 | 673,929 | 9,563,351 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HARLEYSVILLE GROUP I | COM | 41282410 | 16,182 | 464,740 | SH | DEFINED | 1,2 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 8,479 | 439,081 | SH | DEFINED | 1,2 |
| HARMAN INTL INDS INC | COM | 41308610 | 176,740 | 1,768,997 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HARMONIC INC | COM | 41316010 | 8,193 | 1,126,901 | SH | DEFINED | 1,2,5,6 |
| HARRAHS ENTMT INC | COM | 41361910 | 645,858 | 7,807,765 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HARRIS & HARRIS GROU | COM | 41383310 | 5,251 | 434,336 | SH | DEFINED | 1 |
| HARRIS CORP DEL | COM | 41387510 | 146,412 | 3,192,578 | SH | DEFINED | 1,2,5,10, |
| HARRIS INTERACTIVE I | COM | 41454910 | 5,558 | 1,102,730 | SH | DEFINED | 1,2,6 |
| HARSCO CORP | COM | 41586410 | 58,270 | 765,709 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HARTE-HANKS INC | COM | 41619610 | 45,041 | 1,625,449 | SH | DEFINED | 1,2,5,6,1 |
| HARTFORD FINL SVCS G | COM | 41651510 | 1,694,758 | 18,162,667 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HARTMARX CORP | COM | 41711910 | 2,955 | 418,526 | SH | DEFINED | 1,2 |
| HARVARD BIOSCIENCE I | COM | 41690610 | 121 | 23,632 | SH | DEFINED | 1 |
| HARVEST NATURAL RESO | COM | 41754V10 | 11,771 | 1,107,350 | SH | DEFINED | 1,2,5 |
| HASBRO INC | COM | 41805610 | 278,245 | 10,210,828 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HAVERTY FURNITURE IN | COM | 41959610 | 4,597 | 310,588 | SH | DEFINED | 1 |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 32,573 | 1,199,739 | SH | DEFINED | 1,2,5,13 |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 111 | 22,715 | SH | DEFINED | 1 |
| HAWK CORP | CL A | 42008910 | 168 | 14,000 | SH | DEFINED | 1 |
| HAWKINS INC | COM | 42026110 | 208 | 14,552 | SH | DEFINED | 1 |
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 382 | 97,760 | SH | DEFINED | 1,5 |
| HCC INS HLDGS INC | COM | 40413210 | 52,672 | 1,641,382 | SH | DEFINED | 1,2,5,6,1 |
| HDFC BANK LTD | ADR REPS 3 | 40415F10 | 1,162 | 15,399 | SH | DEFINED | 5,7 |
| HEADWATERS INC | COM | 42210P10 | 21,697 | 905,545 | SH | DEFINED | 1,2,6 |
| HEALTH CARE PPTY INV | COM | 42191510 | 88,373 | 2,400,126 | SH | DEFINED | 1,2,3,5,6 13,14 |
| HEALTH CARE REIT INC | COM | 42217K10 | 27,609 | 641,782 | SH | DEFINED | 1,2,3,5 |
| HEALTH GRADES INC | COM | 42218Q10 | 88 | 19,500 | SH | DEFINED | 1,5 |

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|---------------------------|-----------|----------|---------|------------|----|---------|--------------------|
| HEALTH MGMT ASSOC IN CL A | | 42193310 | 134,641 | 6,378,080 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HEALTH NET INC | COM | 42222G10 | 106,818 | 2,195,197 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HEALTHCARE RLTY TR | COM | 42194610 | 29,349 | 742,263 | SH | DEFINED | 1,2,3,5 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 10,709 | 369,802 | SH | DEFINED | 1,2,6 |
| HEALTHEXTRAS INC | COM | 42221110 | 11,681 | 484,690 | SH | DEFINED | 1,2,6 |
| HEALTHSOUTH CORP | COM NEW | 42192430 | 2,028 | 89,537 | SH | DEFINED | 1,2 |
| HEALTHSPRING INC | COM | 42224N10 | 12,267 | 602,791 | SH | DEFINED | 1,2,6 |
| HEALTHTRONICS INC | COM | 42222L10 | 3,718 | 557,422 | SH | DEFINED | 1,2,5 |
| HEALTHWAYS INC | COM | 42224510 | 29,503 | 618,374 | SH | DEFINED | 1,2,5,6 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 9,191 | 360,421 | SH | DEFINED | 1,2,5 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 29,002 | 1,930,881 | SH | DEFINED | 1,2,5,6 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 5,892 | 204,226 | SH | DEFINED | 1,2 |
| HEARTLAND PMT SYS IN | COM | 42235N10 | 6,441 | 228,005 | SH | DEFINED | 1,2,6 |
| HECLA MNG CO | COM | 42270410 | 14,489 | 1,891,474 | SH | DEFINED | 1,2,5,6 |
| HEICO CORP NEW | COM | 42280610 | 14,524 | 374,047 | SH | DEFINED | 1,2,5,6 |
| HEICO CORP NEW | CL A | 42280620 | 744 | 22,838 | SH | DEFINED | 1,2 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 13,423 | 316,881 | SH | DEFINED | 1,2,5,6 |
| HEINZ H J CO | COM | 42307410 | 488,833 | 10,860,541 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HELEN OF TROY CORP L | COM | G4388N10 | 1,410 | 58,129 | SH | DEFINED | 1,2,5 |
| HELIX ENERGY SOLUTIO | COM | 42330P10 | 32,741 | 1,043,692 | SH | DEFINED | 1,2,5,6,1 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 15,167 | 1,001,107 | SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| HELMERICH & PAYNE IN | COM | 42345210 | 51,600 | 2,108,691 | SH | DEFINED | 1,2,5,6,1 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 134 | 60,910 | SH | DEFINED | 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 34,429 | 1,608,840 | SH | DEFINED | 1,2,5,6,1 |
| HERBALIFE LTD | COM USD SH | G4412G10 | 2,193 | 54,614 | SH | DEFINED | 1,2,6 |
| HERCULES INC | COM | 42705610 | 183,516 | 9,503,677 | SH | DEFINED | 1,2,5,6,7 |
| HERCULES OFFSHORE IN | COM | 42709310 | 8,461 | 292,754 | SH | DEFINED | 1,2,6 |
| HERITAGE COMMERCE CO | COM | 42692710 | 4,323 | 162,261 | SH | DEFINED | 1 |
| HERLEY INDS INC DEL | COM | 42739810 | 3,240 | 200,119 | SH | DEFINED | 1 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 7,987 | 704,315 | SH | DEFINED | 1,3 |
| HERSHEY CO | COM | 42786610 | 241,190 | 4,843,171 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HERTZ GLOBAL HOLDING | COM | 42805T10 | 8,503 | 488,931 | SH | DEFINED | 1,2 |
| HESKA CORP | COM | 42805E10 | 19 | 11,100 | SH | DEFINED | 1 |
| HESS CORP | COM | 42809H10 | 348,357 | 7,027,569 | SH | DEFINED | 1,2,5,6,1 |
| HEWITT ASSOCS INC | COM | 42822Q10 | 35,144 | 1,364,826 | SH | DEFINED | 1,2,5,8 |
| HEWLETT PACKARD CO | COM | 42823610 | 4,918,438 | 119,408,553 | SH | DEFINED | 1,2,5,6,7 13,14 |
| HEXCEL CORP NEW | COM | 42829110 | 22,725 | 1,305,284 | SH | DEFINED | 1,2,6 |
| HI / FN INC | COM | 42835810 | 112 | 21,020 | SH | DEFINED | 1 |
| HIBBETT SPORTING GOO | COM | 42856510 | 20,332 | 665,956 | SH | DEFINED | 1,2,6 |
| HICKORY TECH CORP | COM | 42906010 | 117 | 16,362 | SH | DEFINED | 1 |
| HIGHLAND HOSPITALITY | COM | 43014110 | 25,777 | 1,808,918 | SH | DEFINED | 1,2,3 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 69,181 | 1,697,288 | SH | DEFINED | 1,2,3,5,1 |
| HILB ROGAL & HOBBS C | COM | 43129410 | 28,967 | 687,729 | SH | DEFINED | 1,2,5,6 |
| HILLENBRAND INDS INC | COM | 43157310 | 75,933 | 1,333,801 | SH | DEFINED | 1,2,5,6,7 13,14 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------------------|
| HILTON HOTELS CORP | COM | 43284810 | 343,190 | 9,833,521 | SH | DEFINED | 1, 2, 5, 6, 7, 13, 14 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 8,500 | 136,287 | SH | DEFINED | 1, 2 |
| HI-TECH PHARMACAL IN | COM | 42840B10 | 1,504 | 123,553 | SH | DEFINED | 1 |
| HITTITE MICROWAVE CO | COM | 43365Y10 | 7,710 | 238,562 | SH | DEFINED | 1, 2, 6 |
| HMS HLDGS CORP | COM | 40425J10 | 383 | 25,297 | SH | DEFINED | 1 |
| HNI CORP | COM | 40425110 | 45,123 | 1,016,058 | SH | DEFINED | 1, 2, 5, 6, 13, 14 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 158 | 30,000 | SH | DEFINED | 1, 5 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 79,670 | 1,550,005 | SH | DEFINED | 1, 2, 5, 6 |
| HOLLY ENERGY PARTNER | COM UT LTD | 43576310 | 440 | 10,922 | SH | DEFINED | 1, 2 |
| HOLOGIC INC | COM | 43644010 | 42,890 | 907,159 | SH | DEFINED | 1, 2, 5, 6 |
| HOME BANCSHARES INC | COM | 43689320 | 2,517 | 104,700 | SH | DEFINED | 1 |
| HOME DEPOT INC | COM | 43707610 | 2,623,329 | 65,321,944 | SH | DEFINED | 1, 2, 5, 6, 7, 13, 14 |
| HOME FEDERAL BANCORP | COM | 43709A10 | 947 | 55,205 | SH | DEFINED | 1 |
| HOME PROPERTIES INC | COM | 43730610 | 49,004 | 826,797 | SH | DEFINED | 1, 2, 3, 5 |
| HOME SOLUTIONS AMER | COM | 43735510 | 2,933 | 500,430 | SH | DEFINED | 1, 5 |
| HOMEBANC CORP GA | COM | 43738R10 | 3,825 | 904,245 | SH | DEFINED | 1, 2 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 21,767 | 550,512 | SH | DEFINED | 1, 2 |
| HONEYWELL INTL INC | COM | 43851610 | 3,828,975 | 84,636,943 | SH | DEFINED | 1, 2, 5, 6, 7, 13, 14 |
| HOOKER FURNITURE COR | COM | 43903810 | 2,027 | 129,283 | SH | DEFINED | 1 |
| HOOPER HOLMES INC | COM | 43910410 | 250 | 75,597 | SH | DEFINED | 1 |
| HORACE MANN EDUCATOR | COM | 44032710 | 18,358 | 908,811 | SH | DEFINED | 1, 2, 5, 13 |
| HORIZON FINL CORP WA | COM | 44041F10 | 5,485 | 227,971 | SH | DEFINED | 1, 2, 5 |
| HORIZON HEALTH CORP | COM | 44041Y10 | 4,009 | 204,873 | SH | DEFINED | 1 |
| HORIZON LINES INC | COM | 44044K10 | 13,575 | 503,524 | SH | DEFINED | 1, 2, 5, 6 |
| HORIZON OFFSHORE INC | COM NEW | 44043J20 | 546 | 33,507 | SH | DEFINED | 1, 2, 5 |
| HORMEL FOODS CORP | COM | 44045210 | 58,737 | 1,573,039 | SH | DEFINED | 1, 2, 5, 12, 13, 14 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 14,763 | 413,533 | SH | DEFINED | 1, 2, 5, 6 |
| HOSPIRA INC | COM | 44106010 | 155,431 | 4,628,685 | SH | DEFINED | 1, 2, 5, 6, 7, 13, 14 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 104,511 | 2,198,853 | SH | DEFINED | 1, 2, 3, 5, 13, 14 |
| HOST HOTELS & RESORT | COM | 44107P10 | 319,642 | 13,020,049 | SH | DEFINED | 1, 2, 3, 5, 6, 7, 13, 14 |
| HOT TOPIC INC | COM | 44133910 | 14,180 | 1,062,998 | SH | DEFINED | 1, 2, 5, 6 |
| HOUSEVALUES INC | COM | 44183Y10 | 884 | 157,028 | SH | DEFINED | 1 |
| HOUSTON EXPL CO | COM | 44212010 | 24,236 | 468,058 | SH | DEFINED | 1, 2 |
| HOUSTON WIRE & CABLE | COM | 44244K10 | 1,527 | 73,068 | SH | DEFINED | 1 |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 53,661 | 1,582,935 | SH | DEFINED | 1, 2, 5, 13 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 67,236 | 5,444,233 | SH | DEFINED | 1, 2, 3, 5 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 42,402 | 462,654 | SH | DEFINED | 1, 2 |
| HUB GROUP INC | CL A | 44332010 | 35,659 | 1,294,325 | SH | DEFINED | 1, 2, 6 |
| HUBBELL INC | CL B | 44351020 | 43,516 | 962,536 | SH | DEFINED | 1, 2, 5, 6, 13, 14 |
| HUDSON CITY BANCORP | COM | 44368310 | 109,477 | 7,887,363 | SH | DEFINED | 1, 2, 5, 6, 7, 13, 14 |
| HUDSON HIGHLAND GROU | COM | 44379210 | 6,456 | 387,052 | SH | DEFINED | 1, 2, 5, 6 |
| HUGHES COMMUNICATION | COM | 44439810 | 360 | 7,720 | SH | DEFINED | 1, 2 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 1,284 | 52,180 | SH | DEFINED | 1, 2, 5 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 29,225 | 2,349,301 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HUMANA INC | COM | 44485910 | 380,769 | 6,884,267 | SH | DEFINED | 1, 2, 5, 6, 7 |
| HUNGARIAN TEL & CABL | COM | 44554210 | 155 | 10,287 | SH | DEFINED | 1 |
| HUNT J B TRANS SVCS | COM | 44565810 | 33,072 | 1,592,310 | SH | DEFINED | 1, 2, 5, 12, 13, 14 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 165,711 | 6,977,323 | SH | DEFINED | 1, 2, 5, 6, 7, 13, 14 |
| HUNTSMAN CORP | COM | 44701110 | 22,032 | 1,161,435 | SH | DEFINED | 1, 2 |
| HURON CONSULTING GRO | COM | 44746210 | 13,098 | 288,878 | SH | DEFINED | 1, 2, 6 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 10,721 | 454,853 | SH | DEFINED | 1, 2, 5 |
| HUTTIG BLDG PRODS IN | COM | 44845110 | 89 | 16,827 | SH | DEFINED | 1 |
| HYDRIL | COM | 44877410 | 26,491 | 352,323 | SH | DEFINED | 1, 2, 6 |
| HYPERCOM CORP | COM | 44913M10 | 4,805 | 756,704 | SH | DEFINED | 1, 2 |
| HYPERDYNAMICS CORP | COM | 44895410 | 28 | 12,200 | SH | DEFINED | 1 |

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|----------------------|---------|----------|---------|------------|----|---------|-----------------|
| HYPERION SOLUTIONS C | COM | 44914M10 | 33,047 | 919,494 | SH | DEFINED | 1,2,5,6,13,14 |
| HYTHIAM INC | COM | 44919F10 | 2,402 | 259,968 | SH | DEFINED | 1 |
| I D SYSTEMS INC | COM | 44948910 | 2,338 | 124,253 | SH | DEFINED | 1 |
| I2 TECHNOLOGIES INC | COM NEW | 46575420 | 5,324 | 233,294 | SH | DEFINED | 1,2,5 |
| IAC INTERACTIVECORP | COM NEW | 44919P30 | 204,482 | 5,502,734 | SH | DEFINED | 1,2,5,6,7,13,14 |
| IBASIS INC | COM NEW | 45073220 | 122 | 14,407 | SH | DEFINED | 1 |
| IBERIABANK CORP | COM | 45082810 | 8,656 | 146,580 | SH | DEFINED | 1,2,5 |
| ICICI BK LTD | ADR | 45104G10 | 6,153 | 147,410 | SH | DEFINED | 1,2,5 |
| ICO GLOBAL COMM HLDG | CL A | 44930K10 | 458 | 100,197 | SH | DEFINED | 1,2 |
| ICONIX BRAND GROUP I | COM | 45105510 | 10,776 | 555,747 | SH | DEFINED | 1,2,5,6 |
| ICOS CORP | COM | 44929510 | 32,912 | 974,021 | SH | DEFINED | 1,2,5,6 |
| ICT GROUP INC | COM | 44929Y10 | 2,871 | 90,890 | SH | DEFINED | 1 |
| ICU MED INC | COM | 44930G10 | 10,989 | 270,126 | SH | DEFINED | 1,2,6 |
| IDACORP INC | COM | 45110710 | 60,045 | 1,553,563 | SH | DEFINED | 1,2,5,6,13,14 |
| IDEARC INC | COM | 45166310 | 58,323 | 2,035,709 | SH | DEFINED | 1,2,5,6,7,13,14 |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 2,811 | 323,472 | SH | DEFINED | 1,2,6 |
| IDEX CORP | COM | 45167R10 | 25,157 | 530,635 | SH | DEFINED | 1,2,5,6,13,14 |
| IDEXX LABS INC | COM | 45168D10 | 29,056 | 366,407 | SH | DEFINED | 1,2,5,6,13,14 |
| IDT CORP | CL B | 44894730 | 10,966 | 838,384 | SH | DEFINED | 1,2,6 |
| I-FLOW CORP | COM NEW | 44952030 | 4,945 | 330,759 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 1,990 | 289,182 | SH | DEFINED | 1 |
| IHOP CORP | COM | 44962310 | 15,052 | 285,621 | SH | DEFINED | 1,2 |
| IHS INC | CL A | 45173410 | 21,309 | 539,732 | SH | DEFINED | 1,2,6 |
| II VI INC | COM | 90210410 | 10,807 | 386,803 | SH | DEFINED | 1,2,6 |
| IKANOS COMMUNICATION | COM | 45173E10 | 2,384 | 274,346 | SH | DEFINED | 1 |
| IKON OFFICE SOLUTION | COM | 45171310 | 258,383 | 15,783,927 | SH | DEFINED | 1,2,5,6 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 602,856 | 13,051,655 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ILLUMINA INC | COM | 45232710 | 29,606 | 753,153 | SH | DEFINED | 1,2,6 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| IMATION CORP | COM | 45245A10 | 37,041 | 797,774 | SH | DEFINED | 1,2,5,13 |
| IMCLONE SYS INC | COM | 45245W10 | 21,978 | 821,300 | SH | DEFINED | 1,2,5,12 |
| IMERGENT INC | COM | 45247Q10 | 559 | 19,507 | SH | DEFINED | 1,5 |
| IMMERSION CORP | COM | 45252110 | 153 | 21,124 | SH | DEFINED | 1 |
| IMMTECH PHARMACEUTIC | COM | 45251910 | 84 | 11,000 | SH | DEFINED | 1 |
| IMMUCOR INC | COM | 45252610 | 42,605 | 1,457,572 | SH | DEFINED | 1,2,6 |
| IMMUNOGEN INC | COM | 45253H10 | 265 | 52,310 | SH | DEFINED | 1,5 |
| IMMUNOMEDICS INC | COM | 45290710 | 204 | 56,293 | SH | DEFINED | 1,5 |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 13,141 | 1,493,256 | SH | DEFINED | 1,2 |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 672 | 18,975 | SH | DEFINED | 1 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 1,059 | 28,764 | SH | DEFINED | 1 |
| IMPERIAL SUGAR CO NE | COM NEW | 45309620 | 3,988 | 164,743 | SH | DEFINED | 1 |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 1,189 | 15,046 | SH | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 187,810 | 6,834,438 | SH | DEFINED | 1,2,5,6,7,13,14 |
| INCYTE CORP | COM | 45337C10 | 7,825 | 1,339,815 | SH | DEFINED | 1,2,5,6 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 1,684 | 77,144 | SH | DEFINED | 1 |
| INDEPENDENT BANK COR | COM | 45383610 | 10,190 | 282,820 | SH | DEFINED | 1,2,5 |
| INDEPENDENT BANK COR | COM | 45383810 | 9,978 | 394,560 | SH | DEFINED | 1,2 |

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|-------------------------|-------------|----------|-----------|-------------|----|---------|--------------------|
| INDEVUS PHARMACEUTIC | COM | 45407210 | 4,705 | 662,700 | SH | DEFINED | 1,5 |
| INDIA FD INC | COM | 45408910 | 5,534 | 120,563 | SH | DEFINED | 5,7 |
| INDUS INTL INC | COM | 45578L10 | 96 | 25,200 | SH | DEFINED | 1 |
| INDYMAC BANCORP INC | COM | 45660710 | 50,819 | 1,125,300 | SH | DEFINED | 1,2,5,8,1 |
| ENERGY HLDGS L P | COM | 45661Q10 | 507 | 12,614 | SH | DEFINED | 1,2 |
| ENERGY L P | UNIT LTD P | 45661510 | 1,272 | 42,665 | SH | DEFINED | 1,2 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 255 | 18,140 | SH | DEFINED | 1,2 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 22,484 | 464,632 | SH | DEFINED | 1,2,5 |
| INFOCROSSING INC | COM | 45664X10 | 4,335 | 265,977 | SH | DEFINED | 1 |
| INFOCUS CORP | COM | 45665B10 | 109 | 40,721 | SH | DEFINED | 1,5 |
| INFORMATICA CORP | COM | 45666Q10 | 15,198 | 1,244,736 | SH | DEFINED | 1,2,5,6 |
| INFORTE CORP | COM | 45677R10 | 49 | 13,074 | SH | DEFINED | 1 |
| INFOSPACE INC | COM NEW | 45678T20 | 13,423 | 654,451 | SH | DEFINED | 1,2,6 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 31,198 | 571,807 | SH | DEFINED | 1,2,4,5 |
| INFOUSA INC NEW | COM | 45681830 | 11,855 | 995,366 | SH | DEFINED | 1,2,6 |
| INFRASTRUCTURE SVCS INC | COM | 45684P10 | 8,778 | 403,237 | SH | DEFINED | 1,2,6 |
| ING GROEP N V | SPONSORED | 45683710 | 6,434 | 145,661 | SH | DEFINED | 1,2 |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 273,503 | 6,989,603 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INGLES MKTS INC | CL A | 45703010 | 7,579 | 254,405 | SH | DEFINED | 1,2,5 |
| INGRAM MICRO INC | CL A | 45715310 | 40,422 | 1,980,499 | SH | DEFINED | 1,2,5,13 |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 30,206 | 1,613,587 | SH | DEFINED | 1,2,3 |
| INNERWORKINGS INC | COM | 45773Y10 | 1,473 | 92,286 | SH | DEFINED | 1 |
| INNKEEPERS USA TR | COM | 4576J010 | 26,784 | 1,727,983 | SH | DEFINED | 1,2,3,5 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 37 | 17,200 | SH | DEFINED | 1 |
| INNOSPEC INC | COM | 45768S10 | 17,513 | 376,213 | SH | DEFINED | 1,2,5 |
| INNOTRAC CORP | COM | 45767M10 | 28 | 11,000 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 7,156 | 420,171 | SH | DEFINED | 1,2 |
| INNOVEX INC | COM | 45764710 | 58 | 33,483 | SH | DEFINED | 1,5 |
| INPHONIC INC | COM | 45772G10 | 4,725 | 426,021 | SH | DEFINED | 1,6 |
| INPUT/OUTPUT INC | COM | 45765210 | 15,652 | 1,148,381 | SH | DEFINED | 1,2,6 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 18,811 | 996,874 | SH | DEFINED | 1,2,5,6 |
| INSITE VISION INC | COM | 45766010 | 107 | 69,300 | SH | DEFINED | 1,2,5 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 10,928 | 422,572 | SH | DEFINED | 1,2,6 |
| INSMED INC | COM NEW | 45766920 | 93 | 105,202 | SH | DEFINED | 1,5 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 394 | 62,085 | SH | DEFINED | 1,5 |
| INSTEEL INDUSTRIES I | COM | 45774W10 | 5,785 | 325,190 | SH | DEFINED | 1,2,5 |
| INTEGRA BK CORP | COM | 45814P10 | 14,849 | 539,572 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 21,536 | 505,664 | SH | DEFINED | 1,2,6 |
| INTEGRAL SYS INC MD | COM | 45810H10 | 3,564 | 153,831 | SH | DEFINED | 1 |
| INTEGRATED ALARM SVC | COM | 45890M10 | 188 | 57,865 | SH | DEFINED | 1,5 |
| INTEGRATED DEVICE TE | COM | 45811810 | 46,102 | 2,978,161 | SH | DEFINED | 1,2,5,12, |
| INTEGRATED ELECTRICA | COM | 45811E30 | 3,361 | 188,929 | SH | DEFINED | 1,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 273 | 47,469 | SH | DEFINED | 1,5 |
| INTEL CORP | COM | 45814010 | 3,503,025 | 172,988,885 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTER PARFUMS INC | COM | 45833410 | 1,143 | 59,543 | SH | DEFINED | 1 |
| INTER TEL INC | COM | 45837210 | 7,974 | 359,834 | SH | DEFINED | 1,2 |
| INTERACTIVE DATA COR | COM | 45840J10 | 15,997 | 665,420 | SH | DEFINED | 1,2,5,6 |
| INTERACTIVE INTELLIG | COM | 45839M10 | 638 | 28,479 | SH | DEFINED | 1,5 |
| INTERCHANGE FINL SVC | COM | 45844710 | 5,920 | 257,495 | SH | DEFINED | 1,2 |
| INTERCONTINENTAL HTL | SPONS ADR | 45857P20 | 15,132 | 599,293 | SH | DEFINED | 1 |
| INTERCONTINENTALEXCH | COM | 45865V10 | 42,435 | 393,277 | SH | DEFINED | 1,2,5 |
| INTERDIGITAL COMMUNI | COM | 45866A10 | 36,108 | 1,076,236 | SH | DEFINED | 1,2,5,6 |
| INTERFACE INC | CL A | 45866510 | 12,113 | 851,826 | SH | DEFINED | 1,2,5,6 |
| INTERLEUKIN GENETICS | COM | 45873810 | 87 | 14,900 | SH | DEFINED | 1 |
| INTERLINE BRANDS INC | COM | 45874310 | 9,284 | 413,160 | SH | DEFINED | 1,2 |
| INTERMEC INC | COM | 45878610 | 17,634 | 726,557 | SH | DEFINED | 1,2,5,6 |
| INTERMUNE INC | COM | 45884X10 | 13,572 | 441,367 | SH | DEFINED | 1,2,5,6 |
| INTERNAP NETWORK SVC | COM PAR \$. | 45885A30 | 8,635 | 434,580 | SH | DEFINED | 1,2,5,6 |
| INTERNATIONAL ALUM C | COM | 45888410 | 212 | 4,353 | SH | DEFINED | 1 |
| INTERNATIONAL ASSETS | COM | 45902810 | 434 | 15,100 | SH | DEFINED | 1,2 |

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|--------------------------------|--|----------|-----------|------------|----|---------|--------------------|
| INTERNATIONAL BANC SH COM | | 45904410 | 23,274 | 752,968 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL BUSINE COM | | 45920010 | 6,524,947 | 67,163,633 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTERNATIONAL COAL G COM | | 45928H10 | 8,872 | 1,627,880 | SH | DEFINED | 1,2,6 |
| INTERNATIONAL FLAVOR COM | | 45950610 | 120,642 | 2,454,076 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTERNATIONAL GAME T COM | | 45990210 | 418,073 | 9,049,207 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTERNATIONAL PWR PL SPONSORED | | 46018M10 | 552 | 7,277 | SH | DEFINED | 1 |
| INTERNATIONAL RECTIF COM | | 46025410 | 45,649 | 1,184,757 | SH | DEFINED | 1,2,5,12, |
| INTERNATIONAL SHIPHO COM NEW | | 46032120 | 136 | 10,100 | SH | DEFINED | 1 |
| INTERNATIONAL SPEEDW CL A | | 46033520 | 28,632 | 560,963 | SH | DEFINED | 1,2,5,13 |
| INTERNET CAP GROUP I COM NEW | | 46059C20 | 5,954 | 580,293 | SH | DEFINED | 1,2 |
| INTERPHARM HLDGS INC COM | | 46058810 | 22 | 10,400 | SH | DEFINED | 1 |
| INTERPOOL INC COM | | 46062R10 | 3,735 | 159,894 | SH | DEFINED | 1,2 |
| INTERPUBLIC GROUP CO COM | | 46069010 | 144,276 | 11,787,276 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTERSIL CORP CL A | | 46069S10 | 62,807 | 2,625,714 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTERSTATE HOTELS & COM | | 46088S10 | 1,169 | 156,643 | SH | DEFINED | 1,2,5 |
| INTERVEST BANCSHARES CL A | | 46092710 | 2,547 | 74,024 | SH | DEFINED | 1,2 |
| INTERVOICE INC NEW COM | | 46114210 | 5,256 | 686,102 | SH | DEFINED | 1,2,5,6 |
| INTERWOVEN INC COM NEW | | 46114T50 | 14,377 | 980,046 | SH | DEFINED | 1,2,5 |
| INTEVAC INC COM | | 46114810 | 7,668 | 295,491 | SH | DEFINED | 1,2,5 |
| INTL PAPER CO COM | | 46014610 | 971,995 | 28,504,264 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTL SECS EXCHANGE H CL A | | 46031W20 | 27,493 | 587,579 | SH | DEFINED | 1,2,6 |
| INTRALASE CORP COM | | 46116910 | 6,509 | 290,820 | SH | DEFINED | 1,6 |
| INTROGEN THERAPEUTIC COM | | 46119F10 | 57 | 12,855 | SH | DEFINED | 1 |
| INTUIT COM | | 46120210 | 345,153 | 11,312,770 | SH | DEFINED | 1,2,5,6,7 13,14 |
| INTUITIVE SURGICAL I COM NEW | | 46120E60 | 59,329 | 618,658 | SH | DEFINED | 1,2,5,12, |
| INVACARE CORP COM | | 46120310 | 12,719 | 518,096 | SH | DEFINED | 1,2,5 |
| INVENTIV HEALTH INC COM | | 46122E10 | 14,283 | 404,038 | SH | DEFINED | 1,2,6 |
| INVERNESS MED INNOVA COM | | 46126P10 | 17,280 | 446,505 | SH | DEFINED | 1,2,5,6 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 |
|---------------------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN | |
| INVESTMENT TECHNOLOG COM | | 46145F10 | 23,982 | 559,281 | SH | DEFINED | 1,2,5,6 | |
| INVESTTOOLS INC COM | | 46145P10 | 14,799 | 1,073,204 | SH | DEFINED | 1,2,5,6 | |
| INVESTORS BANCORP IN COM | | 46146P10 | 11,293 | 717,902 | SH | DEFINED | 1,2,6 | |
| INVESTORS FINL SERVI COM | | 46191510 | 56,519 | 1,324,571 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| INVESTORS REAL ESTAT SH BEN INT | | 46173010 | 7,997 | 779,431 | SH | DEFINED | 1,2,3,5 | |
| INVESTORS TITLE CO COM | | 46180410 | 235 | 4,400 | SH | DEFINED | 1 | |
| INVITROGEN CORP COM | | 46185R10 | 61,947 | 1,094,668 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| IOMEGA CORP COM NEW | | 46203030 | 257 | 72,871 | SH | DEFINED | 1,5 | |
| ION MEDIA NETWORKS I CL A | | 46205A10 | 18 | 35,781 | SH | DEFINED | 1 | |
| IONATRON INC COM | | 46207010 | 1,736 | 423,467 | SH | DEFINED | 1,2,6 | |
| IOWA TELECOMM SERVIC COM | | 46259420 | 10,626 | 539,114 | SH | DEFINED | 1,2 | |
| IPASS INC COM | | 46261V10 | 7,607 | 1,293,708 | SH | DEFINED | 1,2,6 | |
| IPC HLDGS LTD ORD | | G4933P10 | 3,218 | 102,319 | SH | DEFINED | 1,2,5 | |

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|----------------------|-------------|----------|-----------|-------------|----|---------|--------------------|
| IPCS INC | COM NEW | 44980Y30 | 12,151 | 219,497 | SH | DEFINED | 1,2,6 |
| IRELAND BK | SPONSORED | 46267Q10 | 947 | 10,278 | SH | DEFINED | 1 |
| IRIS INTL INC | COM | 46270W10 | 2,816 | 222,640 | SH | DEFINED | 1,2 |
| IROBOT CORP | COM | 46272610 | 2,843 | 157,434 | SH | DEFINED | 1,2,6 |
| IRON MTN INC | COM | 46284610 | 62,755 | 1,518,033 | SH | DEFINED | 1,2,5,6,7 13,14 |
| IRSA INVERSIONES Y R | GLOBL DEP | 45004720 | 494 | 29,208 | SH | DEFINED | 1 |
| IRVINE SENSORS CORP | COM NEW | 46366450 | 23 | 11,424 | SH | DEFINED | 1 |
| IRWIN FINL CORP | COM | 46411910 | 14,275 | 630,810 | SH | DEFINED | 1,2 |
| ISHARES INC | MSCI S KOR | 46428677 | 10,819 | 219,000 | SH | DEFINED | 2 |
| ISHARES TR | RUSSELL 20 | 46428765 | 1,605 | 20,575 | SH | DEFINED | 1 |
| ISHARES TR | RUSSELL 30 | 46428768 | 691 | 8,426 | SH | DEFINED | 1 |
| ISILON SYS INC | COM | 46432L10 | 205 | 7,500 | SH | DEFINED | 1 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 11,995 | 1,078,686 | SH | DEFINED | 1,2,5,6 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 5,942 | 223,568 | SH | DEFINED | 1,2,5,6 |
| ISOLAGEN INC | COM | 46488N10 | 197 | 67,100 | SH | DEFINED | 2,5 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 190 | 26,700 | SH | DEFINED | 1 |
| ISTAR FINL INC | COM | 45031U10 | 87,819 | 1,836,449 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ITC HLDGS CORP | COM | 46568510 | 10,077 | 252,566 | SH | DEFINED | 1,2,6 |
| ITLA CAP CORP | COM | 45056510 | 7,879 | 136,050 | SH | DEFINED | 1,2 |
| ITRON INC | COM | 46574110 | 24,389 | 470,461 | SH | DEFINED | 1,2,6 |
| ITT CORP NEW | COM | 45091110 | 270,653 | 4,763,346 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 88,620 | 1,335,248 | SH | DEFINED | 1,2,5,6,1 |
| IXIA | COM | 45071R10 | 6,275 | 653,688 | SH | DEFINED | 1,2,6 |
| IXYS CORP | COM | 46600W10 | 4,385 | 492,681 | SH | DEFINED | 1,5,6 |
| J & J SNACK FOODS CO | COM | 46603210 | 10,464 | 252,743 | SH | DEFINED | 1,2 |
| J ALEXANDER CORP | COM | 46609610 | 168 | 18,800 | SH | DEFINED | 1 |
| J CREW GROUP INC | COM | 46612H40 | 12,435 | 322,567 | SH | DEFINED | 1,2,6 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 27,204 | 998,308 | SH | DEFINED | 1,2,6 |
| JABIL CIRCUIT INC | COM | 46631310 | 124,160 | 5,057,433 | SH | DEFINED | 1,2,5,6,7 13,14 |
| JACK IN THE BOX INC | COM | 46636710 | 43,043 | 705,156 | SH | DEFINED | 1,2,5,6 |
| JACKSON HEWITT TAX S | COM | 46820210 | 17,742 | 522,297 | SH | DEFINED | 1,2,6 |
| JACLYN INC | COM | 46977210 | 165 | 14,800 | SH | DEFINED | 1 |
| JACO ELECTRS INC | COM | 46978310 | 65 | 19,600 | SH | DEFINED | 1 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 91,251 | 1,119,097 | SH | DEFINED | 1,2,5,6,7 13,14 |
| JACUZZI BRANDS INC | COM | 46986510 | 14,652 | 1,178,771 | SH | DEFINED | 1,2,6 |
| JAKKS PAC INC | COM | 47012E10 | 9,436 | 432,041 | SH | DEFINED | 1,2 |
| JAMES HARDIE INDS N | SPONSORED | 47030M10 | 361 | 9,565 | SH | DEFINED | 1 |
| JAMES RIV GROUP INC | COM | 47035910 | 5,249 | 162,417 | SH | DEFINED | 1,2,6 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 1,946 | 209,708 | SH | DEFINED | 1,2 |
| JANUS CAP GROUP INC | COM | 47102X10 | 129,004 | 5,975,195 | SH | DEFINED | 1,2,5,6,7 13,14 |
| JARDEN CORP | COM | 47110910 | 44,948 | 1,291,973 | SH | DEFINED | 1,2,6,10 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 6,735 | 489,109 | SH | DEFINED | 1,2,6 |
| JDS UNIPHASE CORP | COM PAR \$0 | 46612J50 | 93,333 | 5,602,222 | SH | DEFINED | 1,2,5,6,7 13,14 |
| JEFFERIES GROUP INC | COM | 47231910 | 42,656 | 1,590,462 | SH | DEFINED | 1,2,5,6,1 |
| JER INVT TR INC | COM | 46614H30 | 10,582 | 511,969 | SH | DEFINED | 1,2 |
| JETBLUE AWYS CORP | COM | 47714310 | 50,430 | 3,551,385 | SH | DEFINED | 1,2,5,6,1 |
| JO-ANN STORES INC | COM | 47758P30 | 9,447 | 384,020 | SH | DEFINED | 1,2 |
| JOHNSON & JOHNSON | COM | 47816010 | 8,270,986 | 125,280,009 | SH | DEFINED | 1,2,5,6,7 13,14 |
| JOHNSON CTLS INC | COM | 47836610 | 425,326 | 4,950,251 | SH | DEFINED | 1,2,5,6,7 13,14 |
| JONES APPAREL GROUP | COM | 48007410 | 145,283 | 4,345,898 | SH | DEFINED | 1,2,5,6,7 13,14 |
| JONES LANG LASALLE I | COM | 48020Q10 | 36,403 | 394,955 | SH | DEFINED | 1,2,5,6 |
| JONES SODA CO | COM | 48023P10 | 3,080 | 250,371 | SH | DEFINED | 1 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|-----------------|
| JOS A BANK CLOTHIERS | COM | 48083810 | 11,202 | 381,661 | SH | DEFINED | 1,2,5,6 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 7,746 | 614,242 | SH | DEFINED | 1,2 |
| JOURNAL REGISTER CO | COM | 48113810 | 4,684 | 641,696 | SH | DEFINED | 1,2,5 |
| JOY GLOBAL INC | COM | 48116510 | 103,494 | 2,140,955 | SH | DEFINED | 1,2,5,6,7,13,14 |
| JP MORGAN CHASE & CO | COM | 46625H10 | 5,362,664 | 111,028,247 | SH | DEFINED | 1,2,5,6,7,13,14 |
| JUNIPER NETWORKS INC | COM | 48203R10 | 281,186 | 14,846,129 | SH | DEFINED | 1,2,5,6,7,13,14 |
| JUPITERMEDIA CORP | COM | 48207D10 | 2,429 | 306,641 | SH | DEFINED | 1,2,6 |
| K & F INDS HLDGS INC | COM | 48224110 | 6,934 | 305,337 | SH | DEFINED | 1,2,6 |
| K TRON INTL INC | COM | 48273010 | 358 | 4,800 | SH | DEFINED | 1 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 12,771 | 537,056 | SH | DEFINED | 1,2,5,6 |
| K2 INC | COM | 48273210 | 11,800 | 894,639 | SH | DEFINED | 1,2 |
| KADANT INC | COM | 48282T10 | 7,240 | 296,957 | SH | DEFINED | 1,2 |
| KAISER ALUMINUM CORP | COM PAR \$0 | 48300770 | 876 | 15,651 | SH | DEFINED | 1,2 |
| KAMAN CORP | COM | 48354810 | 12,943 | 578,088 | SH | DEFINED | 1,2 |
| KANBAY INTL INC | COM | 48369P20 | 12,772 | 443,918 | SH | DEFINED | 1,2,6 |
| KANSAS CITY LIFE INS | COM | 48483610 | 4,564 | 91,143 | SH | DEFINED | 1,2 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 36,865 | 1,272,090 | SH | DEFINED | 1,2,5,6,13,14 |
| KAYDON CORP | COM | 48658710 | 17,846 | 449,073 | SH | DEFINED | 1,2,5,6 |
| KB HOME | COM | 48666K10 | 129,086 | 2,517,274 | SH | DEFINED | 1,2,5,6,7,13,14 |
| KBR INC | COM | 48242W10 | 3,754 | 143,517 | SH | DEFINED | 1,2 |
| KBW INC | COM | 48242310 | 1,554 | 52,862 | SH | DEFINED | 1,2 |
| KEANE INC | COM | 48666510 | 9,153 | 768,500 | SH | DEFINED | 1,2,5,6 |
| KEARNY FINL CORP | COM | 48716910 | 5,022 | 312,707 | SH | DEFINED | 1,2 |
| KEITHLEY INSTRS INC | COM | 48758410 | 220 | 16,724 | SH | DEFINED | 1 |
| KELLOGG CO | COM | 48783610 | 368,386 | 7,358,886 | SH | DEFINED | 1,2,5,6,7,13,14 |
| KELLWOOD CO | COM | 48804410 | 19,649 | 604,199 | SH | DEFINED | 1,2,5 |
| KELLY SVCS INC | CL A | 48815220 | 12,308 | 425,304 | SH | DEFINED | 1,2,5,6,13,14 |
| KEMET CORP | COM | 48836010 | 13,250 | 1,815,108 | SH | DEFINED | 1,2,5,13 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 5,513 | 175,308 | SH | DEFINED | 1 |
| KENEXA CORP | COM | 48887910 | 8,315 | 249,991 | SH | DEFINED | 1,2,6 |
| KENNAMETAL INC | COM | 48917010 | 34,631 | 588,470 | SH | DEFINED | 1,2,5,13 |
| KENSEY NASH CORP | COM | 49005710 | 9,073 | 285,312 | SH | DEFINED | 1,2,6 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 7,835 | 589,092 | SH | DEFINED | 1,2,6 |
| KEYCORP NEW | COM | 49326710 | 456,065 | 11,992,252 | SH | DEFINED | 1,2,5,6,7,13,14 |
| KEYNOTE SYS INC | COM | 49330810 | 301 | 28,411 | SH | DEFINED | 1 |
| KEYSPAN CORP | COM | 49337W10 | 238,457 | 5,790,604 | SH | DEFINED | 1,2,5,6,7,13,14 |
| KEYSTONE AUTOMOTIVE | COM | 49338N10 | 7,648 | 224,999 | SH | DEFINED | 1,2,6 |
| KFORCE INC | COM | 49373210 | 8,813 | 724,132 | SH | DEFINED | 1,2,5,6 |
| KILROY RLTY CORP | COM | 49427F10 | 47,124 | 604,158 | SH | DEFINED | 1,2,3,5 |
| KIMBALL INTL INC | CL B | 49427410 | 16,715 | 687,853 | SH | DEFINED | 1,2,5 |
| KIMBERLY CLARK CORP | COM | 49436810 | 972,687 | 14,314,753 | SH | DEFINED | 1,2,5,6,7,13,14 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|-------------------|----------------|----------|--------------------|--------------------|----------------------|--------------------------|--------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
| KIMCO REALTY CORP | COM | 49446R10 | 367,963 | 8,186,047 | SH | DEFINED | 1,2,3,5,6 |

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|---------------------------------|--|----------|---------|------------|----|---------|--------------------|
| KINDER MORGAN ENERGY UT LTD PAR | | 49455010 | 7,987 | 166,746 | SH | DEFINED | 13,14 1,2 |
| KINDER MORGAN INC KA COM | | 49455P10 | 358,001 | 3,385,356 | SH | DEFINED | 1,2,5,6,7 13,14 |
| KINDER MORGAN MANAGE SHS | | 49455U10 | 3,187 | 69,763 | SH | DEFINED | 1,2,5 |
| KINDRED HEALTHCARE I COM | | 49458010 | 12,035 | 476,625 | SH | DEFINED | 1,2,5 |
| KINETIC CONCEPTS INC COM NEW | | 49460W20 | 20,486 | 517,971 | SH | DEFINED | 1,2,5,12 |
| KING PHARMACEUTICALS COM | | 49558210 | 182,112 | 11,439,222 | SH | DEFINED | 1,2,5,6,7 13,14 |
| KINROSS GOLD CORP COM NO PAR | | 49690240 | 526 | 44,289 | SH | DEFINED | 1,10,13 |
| KIRBY CORP COM | | 49726610 | 19,539 | 572,485 | SH | DEFINED | 1,2,5,6 |
| KIRKLANDS INC COM | | 49749810 | 116 | 23,094 | SH | DEFINED | 1 |
| KITE RLTY GROUP TR COM | | 49803T10 | 13,089 | 702,978 | SH | DEFINED | 1,2,3 |
| KKR FINL CORP COM | | 48247630 | 31,998 | 1,194,403 | SH | DEFINED | 1,2 |
| KLA-TENCOR CORP COM | | 48248010 | 260,344 | 5,233,037 | SH | DEFINED | 1,2,5,6,7 13,14 |
| KMG AMER CORP COM | | 48256310 | 193 | 20,100 | SH | DEFINED | 1 |
| KNBT BANCORP INC COM | | 48292110 | 7,984 | 477,234 | SH | DEFINED | 1,2 |
| KNIGHT CAPITAL GROUP CL A | | 49900510 | 36,361 | 1,896,761 | SH | DEFINED | 1,2,5,6 |
| KNIGHT TRANSN INC COM | | 49906410 | 19,971 | 1,171,348 | SH | DEFINED | 1,2,5,6 |
| KNOLL INC COM NEW | | 49890420 | 9,924 | 451,071 | SH | DEFINED | 1,2,6 |
| KNOLOGY INC COM | | 49918380 | 516 | 48,500 | SH | DEFINED | 1,2,5 |
| KNOT INC COM | | 49918410 | 7,313 | 278,682 | SH | DEFINED | 1,2,5,6 |
| KOHL'S CORP COM | | 50025510 | 834,446 | 12,194,148 | SH | DEFINED | 1,2,5,6,7 13,14 |
| KOMAG INC COM NEW | | 50045320 | 23,134 | 610,723 | SH | DEFINED | 1,2,5,6 |
| KONINKLIJKE AHOLD N SPON ADR N | | 50046730 | 738 | 69,749 | SH | DEFINED | 1,2 |
| KONINKLIJKE PHILIPS NY REG SH | | 50047230 | 3,356 | 89,290 | SH | DEFINED | 1,2 |
| KOOKMIN BK NEW SPONSORED | | 50049M10 | 62,308 | 772,667 | SH | DEFINED | 1,2,4,5 |
| KOPIN CORP COM | | 50060010 | 4,050 | 1,134,455 | SH | DEFINED | 1,2,5,6 |
| KOPPERS HOLDINGS INC COM | | 50060P10 | 3,501 | 134,308 | SH | DEFINED | 1 |
| KOREA ELECTRIC PWR SPONSORED | | 50063110 | 2,156 | 94,917 | SH | DEFINED | 1,2 |
| KORN FERRY INTL COM NEW | | 50064320 | 26,104 | 1,136,924 | SH | DEFINED | 1,2,5,6,1 |
| KOSAN BIOSCIENCES IN COM | | 50064W10 | 377 | 67,912 | SH | DEFINED | 1,2,5 |
| KRAFT FOODS INC CL A | | 50075N10 | 226,113 | 6,333,701 | SH | DEFINED | 1,2,5,6,7 13,14 |
| KRISPY KREME DOUGHNU COM | | 50101410 | 9,763 | 879,507 | SH | DEFINED | 1,2,5,6 |
| KROGER CO COM | | 50104410 | 566,903 | 24,573,169 | SH | DEFINED | 1,2,5,6,7 13,14 |
| KRONOS INC COM | | 50105210 | 20,204 | 549,910 | SH | DEFINED | 1,2,5,6 |
| KRONOS WORLDWIDE INC COM | | 50105F10 | 1,610 | 49,445 | SH | DEFINED | 1,2 |
| K-SWISS INC CL A | | 48268610 | 24,152 | 785,699 | SH | DEFINED | 1,2,6 |
| KT CORP SPONSORED | | 48268K10 | 7,097 | 279,945 | SH | DEFINED | 1,2,5,7 |
| KUBOTA CORP ADR | | 50117320 | 1,055 | 22,698 | SH | DEFINED | 1,2 |
| KULICKE & SOFFA INDS COM | | 50124210 | 8,281 | 985,873 | SH | DEFINED | 1,2,5,6 |
| KVH INDS INC COM | | 48273810 | 192 | 18,126 | SH | DEFINED | 1 |
| KYOCERA CORP ADR | | 50155620 | 1,439 | 15,163 | SH | DEFINED | 1,2 |
| KYPHON INC COM | | 50157710 | 29,454 | 729,063 | SH | DEFINED | 1,2,5,6 |
| L S B BANCSHARES N C COM | | 50215810 | 176 | 10,400 | SH | DEFINED | 1 |
| L-1 IDENTITY SOLUTIO COM | | 50212A10 | 14,916 | 985,846 | SH | DEFINED | 1,2,6 |
| L-3 COMMUNICATIONS H COM | | 50242410 | 253,878 | 3,104,401 | SH | DEFINED | 1,2,5,6,7 13,14 |
| LA Z BOY INC COM | | 50533610 | 14,879 | 1,253,508 | SH | DEFINED | 1,2,5 |
| LABOR READY INC COM NEW | | 50540120 | 18,215 | 993,742 | SH | DEFINED | 1,2,5,6 |
| LABORATORY CORP AMER COM NEW | | 50540R40 | 317,890 | 4,326,794 | SH | DEFINED | 1,2,5,6,7 13,14 |
| LABRANCHE & CO INC COM | | 50544710 | 11,444 | 1,164,172 | SH | DEFINED | 1,2,5 |
| LACLEDE GROUP INC COM | | 50559710 | 14,238 | 406,458 | SH | DEFINED | 1,2,5 |
| LADISH INC COM NEW | | 50575420 | 7,432 | 200,434 | SH | DEFINED | 1 |
| LAFARGE COPPEE S A SPON ADR N | | 50586140 | 894 | 24,035 | SH | DEFINED | 1 |
| LAIDLAW INTL INC COM | | 50730R10 | 29,769 | 978,279 | SH | DEFINED | 1,2,5,10, |
| LAKELAND BANCORP INC COM | | 51163710 | 4,152 | 278,661 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----------------|
| LAKELAND FINL CORP | COM | 51165610 | 6,619 | 259,270 | SH | DEFINED | 1,2 |
| LAKELAND INDS INC | COM | 51179510 | 142 | 10,433 | SH | DEFINED | 1 |
| LAKES ENTMNT INC | COM | 51206P10 | 3,743 | 346,909 | SH | DEFINED | 1,2,5 |
| LAM RESEARCH CORP | COM | 51280710 | 272,879 | 5,390,726 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 67,568 | 1,033,307 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LAMSON & SESSIONS CO | COM | 51369610 | 4,632 | 190,927 | SH | DEFINED | 1,5 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 629 | 11,434 | SH | DEFINED | 1,5 |
| LANCASTER COLONY COR | COM | 51384710 | 24,237 | 546,992 | SH | DEFINED | 1,2,5,13 |
| LANCE INC | COM | 51460610 | 9,267 | 461,481 | SH | DEFINED | 1,2 |
| LANDAMERICA FINL GRO | COM | 51493610 | 22,817 | 361,551 | SH | DEFINED | 1,2,5 |
| LANDAUER INC | COM | 51476K10 | 8,790 | 167,516 | SH | DEFINED | 1,2 |
| LANDEC CORP | COM | 51476610 | 321 | 29,811 | SH | DEFINED | 1 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 7,938 | 263,799 | SH | DEFINED | 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 29,417 | 770,484 | SH | DEFINED | 1,2,5,6 |
| LAS VEGAS SANDS CORP | COM | 51783410 | 144,710 | 1,617,232 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 53,739 | 1,172,061 | SH | DEFINED | 1,2,3,5 |
| LASERCARD CORP | COM | 51807U10 | 194 | 18,216 | SH | DEFINED | 1,5 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 15,650 | 2,415,158 | SH | DEFINED | 1,2,5,6,13,14 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 160,212 | 3,924,850 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LAUREATE EDUCATION I | COM | 51861310 | 38,611 | 793,967 | SH | DEFINED | 1,2,5,6,13,14 |
| LAWSON PRODS INC | COM | 52077610 | 7,429 | 161,897 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078P10 | 14,849 | 2,009,279 | SH | DEFINED | 1,2 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 5,309 | 161,704 | SH | DEFINED | 1 |
| LAZARD LTD | SHS A | G5405010 | 3,319 | 70,119 | SH | DEFINED | 1,2 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 9,901 | 288,165 | SH | DEFINED | 1,2,6 |
| LEAP WIRELESS INTL I | COM NEW | 52186330 | 24,004 | 403,624 | SH | DEFINED | 1,2,5,6,13,14 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 5,028 | 530,432 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LEAR CORP | COM | 52186510 | 52,978 | 1,794,033 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LEARNING TREE INTL I | COM | 52201510 | 188 | 21,175 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 5,785 | 313,054 | SH | DEFINED | 1,2,6 |
| LECROY CORP | COM | 52324W10 | 122 | 10,600 | SH | DEFINED | 1 |
| LEE ENTERPRISES INC | COM | 52376810 | 32,002 | 1,030,317 | SH | DEFINED | 1,2,6,13 |
| LEGG MASON INC | COM | 52490110 | 336,486 | 3,540,090 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LEGGETT & PLATT INC | COM | 52466010 | 141,569 | 5,923,378 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 1,308,645 | 16,751,730 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LENNAR CORP | CL A | 52605710 | 210,586 | 4,014,229 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LENNOX INTL INC | COM | 52610710 | 17,796 | 581,381 | SH | DEFINED | 1,2,5 |
| LENOX GROUP INC | COM | 52626210 | 130 | 20,299 | SH | DEFINED | 1,5 |
| LESCO INC OHIO | COM | 52687210 | 106 | 12,290 | SH | DEFINED | 1 |
| LEUCADIA NATL CORP | COM | 52728810 | 82,084 | 2,910,783 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 62,394 | 11,141,702 | SH | DEFINED | 1,2,5,12 |
| LEVITT CORP | CL A | 52742P10 | 5,427 | 443,403 | SH | DEFINED | 1,2,5 |
| LEXICON GENETICS INC | COM | 52887210 | 5,050 | 1,399,001 | SH | DEFINED | 1,2,5 |
| LEXINGTON CORP PPTYS | COM | 52904310 | 19,118 | 852,705 | SH | DEFINED | 1,2,3,5 |
| LEXMARK INTL NEW | CL A | 52977110 | 536,782 | 7,333,094 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LG PHILIP LCD CO LTD | SPONS ADR | 50186V10 | 334 | 22,180 | SH | DEFINED | 1,2,4 |
| LHC GROUP INC | COM | 50187A10 | 5,764 | 202,180 | SH | DEFINED | 1,2 |
| LIBBEY INC | COM | 52989810 | 260 | 21,075 | SH | DEFINED | 1 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 113,157 | 3,881,879 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 44,938 | 1,604,937 | SH | DEFINED | 1,2,5,6,7,13,14 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 |
|---------------------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------------------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER | |
| LIBERTY MEDIA HLDG C INT COM SE | | 53071M10 | 182,366 | 8,454,619 | SH | DEFINED | 13,14 1,2,5,6,7 | |
| LIBERTY MEDIA HLDG C CAP COM SE | | 53071M30 | 204,220 | 2,084,304 | SH | DEFINED | 13,14 1,2,5,6,7 13,14 | |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 122,401 | 2,490,866 | SH | DEFINED | 1,2,3,5,6 13,14 | |
| LIFE TIME FITNESS IN | COM | 53217R20 | 19,885 | 409,919 | SH | DEFINED | 1,2,6 | |
| LIFECCELL CORP | COM | 53192710 | 11,810 | 489,245 | SH | DEFINED | 1,2,6 | |
| LIFECORE BIOMEDICAL | COM | 53218710 | 230 | 12,875 | SH | DEFINED | 1 | |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 28,849 | 856,063 | SH | DEFINED | 1,2,5,13 | |
| LIFETIME BRANDS INC | COM | 53222Q10 | 2,243 | 136,504 | SH | DEFINED | 1 | |
| LIFEWAY FOODS INC | COM | 53191410 | 199 | 21,300 | SH | DEFINED | 1 | |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 2,621 | 239,356 | SH | DEFINED | 1,2,6 | |
| LIGHTBRIDGE INC | COM | 53222610 | 6,127 | 452,495 | SH | DEFINED | 1,2 | |
| LILLY ELI & CO | COM | 53245710 | 1,380,761 | 26,502,130 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| LIMITED BRANDS INC | COM | 53271610 | 267,259 | 9,234,935 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| LIN TV CORP | CL A | 53277410 | 7,170 | 720,565 | SH | DEFINED | 1,2,6 | |
| LINCARE HLDGS INC | COM | 53279110 | 83,008 | 2,083,533 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| LINCOLN EDL SVCS COR | COM | 53353510 | 644 | 47,705 | SH | DEFINED | 1,2 | |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 38,129 | 631,070 | SH | DEFINED | 1,2,5,12, | |
| LINCOLN NATL CORP IN | COM | 53418710 | 575,245 | 8,663,323 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 249,275 | 8,221,479 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| LINN ENERGY LLC | UNIT 99/99 | 53602010 | 492 | 15,405 | SH | DEFINED | 1,2 | |
| LINSAY CORPORATION | COM | 53555510 | 5,985 | 183,307 | SH | DEFINED | 1,2,5 | |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 5,483 | 851,443 | SH | DEFINED | 1,2,6 | |
| LIQUIDITY SERVICES I | COM | 53635B10 | 1,867 | 108,467 | SH | DEFINED | 1 | |
| LITHIA MTRS INC | CL A | 53679710 | 6,921 | 240,637 | SH | DEFINED | 1,2,5 | |
| LITTELFUSE INC | COM | 53700810 | 18,380 | 576,526 | SH | DEFINED | 1,2,6 | |
| LIVE NATION INC | COM | 53803410 | 28,115 | 1,255,115 | SH | DEFINED | 1,2,5,6 | |
| LIVEPERSON INC | COM | 53814610 | 200 | 38,189 | SH | DEFINED | 1 | |
| LIZ CLAIBORNE INC | COM | 53932010 | 145,742 | 3,353,482 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| LKQ CORP | COM | 50188920 | 18,230 | 792,966 | SH | DEFINED | 1,2,6 | |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 3,301 | 72,831 | SH | DEFINED | 1,2 | |
| LOCKHEED MARTIN CORP | COM | 53983010 | 7,287,601 | 79,152,828 | SH | DEFINED | 1,2,5,6,7 13,14 | |
| LODGENET ENTMT CORP | COM | 54021110 | 11,369 | 454,198 | SH | DEFINED | 1,2 | |
| LODGIAN INC | COM PAR \$. | 54021P40 | 4,986 | 366,641 | SH | DEFINED | 1,2 | |
| LOEWS CORP | COM | 54042410 | 417,895 | 10,077,047 | SH | DEFINED | 1,2,5,6,1 | |
| LOEWS CORP | CAROLNA GP | 54042420 | 207,121 | 3,200,259 | SH | DEFINED | 1,2,5,7,1 | |
| LOGILITY INC | COM | 54140Y10 | 372 | 46,900 | SH | DEFINED | 1,2 | |
| LO-JACK CORP | COM | 53945110 | 4,418 | 258,659 | SH | DEFINED | 1,2 | |
| LONE STAR TECHNOLOGI | COM | 54231210 | 31,245 | 645,429 | SH | DEFINED | 1,2,6 | |
| LONGS DRUG STORES CO | COM | 54316210 | 20,125 | 474,864 | SH | DEFINED | 1,2,5,6 | |

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|----------------------|------------|----------|-----------|-------------|----|---------|-----------------|
| LONGVIEW FIBRE CO | COM | 54321310 | 29,594 | 1,348,243 | SH | DEFINED | 1,2,5,13 |
| LOOKSMART LTD | COM NEW | 54344250 | 98 | 22,060 | SH | DEFINED | 1,2 |
| LORAL SPACE & COMMUN | COM | 54388110 | 5,906 | 145,042 | SH | DEFINED | 1,2 |
| LOUISIANA PAC CORP | COM | 54634710 | 60,672 | 2,818,031 | SH | DEFINED | 1,2,5,7,8 |
| LOWES COS INC | COM | 54866110 | 3,329,801 | 106,895,699 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LSB INDS INC | COM | 50216010 | 234 | 20,248 | SH | DEFINED | 1 |
| LSI INDS INC | COM | 50216C10 | 6,223 | 313,513 | SH | DEFINED | 1,2 |
| LSI LOGIC CORP | COM | 50216110 | 114,364 | 12,707,063 | SH | DEFINED | 1,2,5,6,7,13,14 |
| LTC PPTYS INC | COM | 50217510 | 11,842 | 433,598 | SH | DEFINED | 1,2,3,5 |
| LTX CORP | COM | 50239210 | 4,907 | 876,248 | SH | DEFINED | 1,2,5 |
| LUBRIZOL CORP | COM | 54927110 | 155,012 | 3,092,206 | SH | DEFINED | 1,2,5,10, |
| LUBYS INC | COM | 54928210 | 4,279 | 392,886 | SH | DEFINED | 1,2 |
| LUFKIN INDS INC | COM | 54976410 | 12,032 | 207,164 | SH | DEFINED | 1,2,6 |
| LUMINENT MTG CAP INC | COM | 55027830 | 10,060 | 1,036,030 | SH | DEFINED | 1,2 |
| LUMINEX CORP DEL | COM | 55027E10 | 8,854 | 697,149 | SH | DEFINED | 1,2,5 |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 19,881 | 648,236 | SH | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 292 | 27,035 | SH | DEFINED | 1 |
| LYONDELL CHEMICAL CO | COM | 55207810 | 173,744 | 6,794,851 | SH | DEFINED | 1,2,5,6,7,13,14 |
| M & F WORLDWIDE CORP | COM | 55254110 | 5,271 | 208,666 | SH | DEFINED | 1,2 |
| M & T BK CORP | COM | 55261F10 | 253,742 | 2,077,127 | SH | DEFINED | 1,2,5,6,7,13,14 |
| M D C HLDGS INC | COM | 55267610 | 44,549 | 780,884 | SH | DEFINED | 1,2,5,13 |
| M/I HOMES INC | COM | 55305B10 | 7,050 | 184,603 | SH | DEFINED | 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 4,890 | 229,988 | SH | DEFINED | 1 |
| MACDERMID INC | COM | 55427310 | 15,286 | 448,267 | SH | DEFINED | 1,2,5,6 |
| MACERICH CO | COM | 55438210 | 171,549 | 1,981,622 | SH | DEFINED | 1,2,3,5,6,13,14 |
| MAC-GRAY CORP | COM | 55415310 | 125 | 10,500 | SH | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 55448910 | 78,232 | 1,533,955 | SH | DEFINED | 1,2,3,5,1 |
| MACQUARIE INFRASTRUC | SH BEN INT | 55607X10 | 1,462 | 41,194 | SH | DEFINED | 1,2 |
| MACROVISION CORP | COM | 55590410 | 36,609 | 1,295,420 | SH | DEFINED | 1,2,5,6,1 |
| MADDEN STEVEN LTD | COM | 55626910 | 15,553 | 443,226 | SH | DEFINED | 1,2,5,6 |
| MAF BANCORP INC | COM | 55261R10 | 26,281 | 588,072 | SH | DEFINED | 1,2,5 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 25,736 | 595,472 | SH | DEFINED | 1,2,6 |
| MAGELLAN MIDSTREAM H | COM LP INT | 55907R10 | 560 | 25,116 | SH | DEFINED | 1,2 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 3,278 | 84,932 | SH | DEFINED | 1,2 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 6,793 | 760,639 | SH | DEFINED | 1,2 |
| MAGNA ENTMT CORP | CL A | 55921110 | 2,607 | 578,071 | SH | DEFINED | 1,5,6 |
| MAGNA INTL INC | CL A | 55922240 | 886 | 10,994 | SH | DEFINED | 1 |
| MAGNETEK INC | COM | 55942410 | 283 | 50,106 | SH | DEFINED | 1,5 |
| MAGUIRE PPTYS INC | COM | 55977510 | 37,318 | 932,941 | SH | DEFINED | 1,2,3,5 |
| MAGYAR TELEKOM TELEC | SPONSORED | 55977610 | 275 | 9,853 | SH | DEFINED | 1 |
| MAHANAGAR TEL NIGAM | SPONS ADR | 55977840 | 65 | 10,229 | SH | DEFINED | 5 |
| MAIDENFORM BRANDS IN | COM | 56030510 | 9,530 | 525,946 | SH | DEFINED | 1,2 |
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 5,299 | 312,792 | SH | DEFINED | 1,2 |
| MAJESCO ENTERTAINMEN | COM NEW | 56069020 | 29 | 21,650 | SH | DEFINED | 1 |
| MAKITA CORP | ADR NEW | 56087730 | 365 | 11,729 | SH | DEFINED | 1,2 |
| MANAGEMENT NETWORK G | COM | 56169310 | 26 | 16,180 | SH | DEFINED | 1 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 25,826 | 858,593 | SH | DEFINED | 1,2,5,6 |
| MANITOWOC INC | COM | 56357110 | 37,107 | 624,376 | SH | DEFINED | 1,2,5,6,1 |
| MANNATECH INC | COM | 56377110 | 9,142 | 620,670 | SH | DEFINED | 1,2,6 |
| MANNKIND CORP | COM | 56400P20 | 6,457 | 391,572 | SH | DEFINED | 1,2,6 |
| MANOR CARE INC NEW | COM | 56405510 | 100,223 | 2,136,049 | SH | DEFINED | 1,2,5,6,1 |
| MANPOWER INC | COM | 56418H10 | 167,178 | 2,231,124 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MANTECH INTL CORP | CL A | 56456310 | 19,018 | 516,369 | SH | DEFINED | 1,2,6 |
| MANULIFE FINL CORP | COM | 56501R10 | 9,420 | 278,795 | SH | DEFINED | 1,5,13,14 |
| MAPINFO CORP | COM | 56510510 | 4,412 | 338,062 | SH | DEFINED | 1,2,5 |
| MARATHON OIL CORP | COM | 56584910 | 1,244,977 | 13,459,208 | SH | DEFINED | 1,2,5,6,7 |

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|---------------------------|-------|----------|---------|------------|----|---------|-----------|
| MARCHEX INC | CL B | 56624R10 | 4,269 | 319,077 | SH | DEFINED | 13,14 |
| MARCUS CORP | COM | 56633010 | 8,390 | 328,010 | SH | DEFINED | 1,2,6 |
| MARINE PRODS CORP | COM | 56842710 | 2,272 | 193,499 | SH | DEFINED | 1,2,6 |
| MARINEMAX INC | COM | 56790810 | 6,360 | 245,280 | SH | DEFINED | 1,2 |
| MARINER ENERGY INC | COM | 56845T30 | 23,281 | 1,187,783 | SH | DEFINED | 1,2,5 |
| MARKEL CORP | COM | 57053510 | 58,429 | 121,701 | SH | DEFINED | 1,2,5,12 |
| MARKETAXESS HLDGS IN | COM | 57060D10 | 6,214 | 457,957 | SH | DEFINED | 1,6 |
| MARKWEST ENERGY PART UNIT | LTD P | 57075910 | 978 | 16,403 | SH | DEFINED | 1,2 |
| MARKWEST HYDROCARBON | COM | 57076210 | 6,531 | 134,520 | SH | DEFINED | 1,2 |
| MARLIN BUSINESS SVCS | COM | 57115710 | 3,425 | 142,540 | SH | DEFINED | 1,2 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 510,818 | 10,704,480 | SH | DEFINED | 1,2,5,6,7 |
| MARSH & MCLENNAN COS | COM | 57174810 | 450,421 | 14,690,826 | SH | DEFINED | 13,14 |
| MARSH & MCLENNAN COS | COM | 57174810 | 450,421 | 14,690,826 | SH | DEFINED | 1,2,5,6,7 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 304,116 | 6,321,254 | SH | DEFINED | 13,14 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 304,116 | 6,321,254 | SH | DEFINED | 1,2,5,6,7 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 304,116 | 6,321,254 | SH | DEFINED | 13,14 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN | |
| MARTEK BIOSCIENCES C | COM | 57290110 | 18,199 | 779,737 | SH | DEFINED | 1,2,5,6,7 | |
| MARTEN TRANS LTD | COM | 57307510 | 4,185 | 224,783 | SH | DEFINED | 1 | |
| MARTHA STEWART LIVIN | CL A | 57308310 | 7,642 | 348,950 | SH | DEFINED | 1,2,6 | |
| MARTIN MARIETTA MATL | COM | 57328410 | 133,185 | 1,281,739 | SH | DEFINED | 1,2,5,6,7 | |
| MARVEL ENTERTAINMENT | COM | 57383T10 | 31,495 | 1,170,366 | SH | DEFINED | 13,14 | |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 44,469 | 2,317,300 | SH | DEFINED | 1,2,5,6,7 | |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 44,469 | 2,317,300 | SH | DEFINED | 13,14 | |
| MASCO CORP | COM | 57459910 | 333,248 | 11,156,621 | SH | DEFINED | 1,2,5,6,7 | |
| MASCO CORP | COM | 57459910 | 333,248 | 11,156,621 | SH | DEFINED | 13,14 | |
| MASSBANK CORP READ M | COM | 57615210 | 231 | 7,033 | SH | DEFINED | 1,2 | |
| MASSEY ENERGY CORP | COM | 57620610 | 28,084 | 1,208,934 | SH | DEFINED | 1,2,5,6,7 | |
| MASSEY ENERGY CORP | COM | 57620610 | 28,084 | 1,208,934 | SH | DEFINED | 13,14 | |
| MASTEC INC | COM | 57632310 | 7,364 | 638,170 | SH | DEFINED | 1,2,5 | |
| MASTERCARD INC | CL A | 57636Q10 | 51,171 | 519,553 | SH | DEFINED | 1,2,5 | |
| MATERIAL SCIENCES CO | COM | 57667410 | 2,476 | 191,358 | SH | DEFINED | 1 | |
| MATRIA HEALTHCARE IN | COM NEW | 57681720 | 10,185 | 354,522 | SH | DEFINED | 1,2,5,6 | |
| MATRIX SVC CO | COM | 57685310 | 4,559 | 283,189 | SH | DEFINED | 1,5 | |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 2,921 | 145,391 | SH | DEFINED | 1,2 | |
| MATTEL INC | COM | 57708110 | 245,109 | 10,816,828 | SH | DEFINED | 1,2,5,6,7 | |
| MATTEL INC | COM | 57708110 | 245,109 | 10,816,828 | SH | DEFINED | 13,14 | |
| MATTHEWS INTL CORP | CL A | 57712810 | 22,083 | 561,199 | SH | DEFINED | 1,2,5,6 | |
| MATTSON TECHNOLOGY I | COM | 57722310 | 6,316 | 677,657 | SH | DEFINED | 1,2,6 | |
| MAUI LD & PINEAPPLE | COM | 57734510 | 1,841 | 54,267 | SH | DEFINED | 1 | |
| MAX RE CAPITAL LTD H | SHS | G6052F10 | 1,650 | 66,484 | SH | DEFINED | 1,2,5 | |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 260,305 | 8,501,133 | SH | DEFINED | 1,2,5,6,7 | |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 260,305 | 8,501,133 | SH | DEFINED | 13,14 | |
| MAXIMUS INC | COM | 57793310 | 9,702 | 315,201 | SH | DEFINED | 1,2,5 | |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 2,797 | 200,521 | SH | DEFINED | 1 | |
| MXYGEN INC | COM | 57777610 | 5,027 | 466,742 | SH | DEFINED | 1,2 | |
| MB FINANCIAL INC NEW | COM | 55264U10 | 18,606 | 494,711 | SH | DEFINED | 1,2 | |
| MBIA INC | COM | 55262C10 | 330,933 | 4,529,609 | SH | DEFINED | 1,2,5,6,7 | |
| MBIA INC | COM | 55262C10 | 330,933 | 4,529,609 | SH | DEFINED | 13,14 | |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------|
| MBT FINL CORP | COM | 57887710 | 3,864 | 252,205 | SH | DEFINED | 1,2 |
| MCAFFEE INC | COM | 57906410 | 143,325 | 5,050,207 | SH | DEFINED | 1,2,5,7,13 |
| MCCLATCHY CO | CL A | 57948910 | 32,477 | 750,056 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 142,159 | 3,686,705 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MCCORMICK & SCHMICKS | COM | 57979310 | 3,506 | 145,833 | SH | DEFINED | 1 |
| MCDATA CORP | CL B | 58003110 | 75 | 13,680 | SH | DEFINED | 1,5 |
| MCDATA CORP | CL A | 58003120 | 18,614 | 3,353,941 | SH | DEFINED | 1,2,5,13 |
| MCDERMOTT INTL INC | COM | 58003710 | 8,239 | 161,985 | SH | DEFINED | 1,2,5,12 |
| MCDONALDS CORP | COM | 58013510 | 1,982,652 | 44,724,840 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MCG CAPITAL CORP | COM | 58047P10 | 22,358 | 1,100,301 | SH | DEFINED | 1,2 |
| MCGRATH RENTCORP | COM | 58058910 | 9,294 | 303,430 | SH | DEFINED | 1,2 |
| MCGRAW HILL COS INC | COM | 58064510 | 866,767 | 12,742,829 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MCKESSON CORP | COM | 58155Q10 | 698,252 | 13,772,230 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MCMORAN EXPLORATION | COM | 58241110 | 4,872 | 342,624 | SH | DEFINED | 1,2,6 |
| MDU RES GROUP INC | COM | 55269010 | 87,911 | 3,428,685 | SH | DEFINED | 1,2,5,10,13 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 2,708 | 273,820 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COM | 58333410 | 150,756 | 5,015,161 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MEASUREMENT SPECIALT | COM | 58342110 | 4,426 | 204,545 | SH | DEFINED | 1,2 |
| MECHANICAL TECHNOLOG | COM | 58353810 | 71 | 37,618 | SH | DEFINED | 1,2 |
| MECHEL OAO | SPONSORED | 58384010 | 495 | 19,411 | SH | DEFINED | 1,2,5 |
| MEDALLION FINL CORP | COM | 58392810 | 2,060 | 166,559 | SH | DEFINED | 1,2 |
| MEDAREX INC | COM | 58391610 | 28,937 | 1,956,498 | SH | DEFINED | 1,2,5,6 |
| MEDCATH CORP | COM | 58404W10 | 13,396 | 489,613 | SH | DEFINED | 1,2,6 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 423,847 | 7,931,260 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MEDIA GEN INC | CL A | 58440410 | 17,820 | 479,412 | SH | DEFINED | 1,2,6,13 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 6,694 | 832,631 | SH | DEFINED | 1,2,5,6 |
| MEDICAL ACTION INDS | COM | 58449L10 | 3,483 | 108,033 | SH | DEFINED | 1 |
| MEDICAL PPTYS TRUST | COM | 58463J30 | 13,372 | 873,981 | SH | DEFINED | 1,2,3 |
| MEDICAL STAFFING NET | COM | 58463F10 | 211 | 36,000 | SH | DEFINED | 1,2 |
| MEDICINES CO | COM | 58468810 | 24,696 | 778,575 | SH | DEFINED | 1,2,5,6 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 44,903 | 1,278,200 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MEDIFAST INC | COM | 58470H10 | 2,020 | 160,706 | SH | DEFINED | 1,5 |
| MEDIMMUNE INC | COM | 58469910 | 218,670 | 6,755,324 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 4,839 | 278,252 | SH | DEFINED | 1,2,5,6 |
| MEDIVATION INC | COM | 58501N10 | 304 | 19,200 | SH | DEFINED | 1,2 |
| MEDTRONIC INC | COM | 58505510 | 1,808,895 | 33,804,802 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MELLON FINL CORP | COM | 58551A10 | 454,818 | 10,790,466 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MEMC ELECTR MATLS IN | COM | 55271510 | 123,757 | 3,161,895 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MENS WEARHOUSE INC | COM | 58711810 | 29,211 | 763,489 | SH | DEFINED | 1,2,5 |
| MENTOR CORP MINN | COM | 58718810 | 57,802 | 1,182,780 | SH | DEFINED | 1,2,5,6,13 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 41,953 | 2,326,838 | SH | DEFINED | 1,2,5,6,13 |
| MERCANTILE BANK CORP | COM | 58737610 | 4,500 | 119,353 | SH | DEFINED | 1,2,5 |
| MERCANTILE BANKSHARE | COM | 58740510 | 106,638 | 2,279,079 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MERCER INTL INC | COM | 58805610 | 4,521 | 380,849 | SH | DEFINED | 1 |
| MERCK & CO INC | COM | 58933110 | 3,106,213 | 71,243,414 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MERCURY COMPUTER SYS | COM | 58937810 | 4,402 | 329,471 | SH | DEFINED | 1,2,5 |
| MERCURY GENL CORP NE | COM | 58940010 | 50,579 | 959,199 | SH | DEFINED | 1,2,5,12,13 |
| MEREDITH CORP | COM | 58943310 | 52,222 | 926,751 | SH | DEFINED | 1,2,5,6,13 |
| MERGE TECHNOLOGIES I | COM | 58998110 | 1,941 | 295,935 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|-----------|-------------|----|---------|--------------------|
| MERIDIAN BIOSCIENCE | COM | 58958410 | 7,322 | 298,475 | SH | DEFINED | 1,2,6 |
| MERIDIAN GOLD INC | COM | 58997510 | 3,603 | 129,643 | SH | DEFINED | 1,2,12 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 3,944 | 1,276,426 | SH | DEFINED | 1,2,5 |
| MERIT MED SYS INC | COM | 58988910 | 10,156 | 641,144 | SH | DEFINED | 1,2,6 |
| MERITAGE HOMES CORP | COM | 59001A10 | 40,175 | 841,884 | SH | DEFINED | 1,2,5 |
| MERIX CORP | COM | 59004910 | 336 | 36,203 | SH | DEFINED | 1,2,5 |
| MERRILL LYNCH & CO I | COM | 59018810 | 7,197,403 | 77,308,304 | SH | DEFINED | 1,2,5,6,7 13,14 |
| MESA AIR GROUP INC | COM | 59047910 | 4,676 | 545,665 | SH | DEFINED | 1 |
| MET PRO CORP | COM | 59087630 | 188 | 12,664 | SH | DEFINED | 1 |
| METABASIS THERAPEUTI | COM | 59101M10 | 1,516 | 201,617 | SH | DEFINED | 1 |
| METAL MGMT INC | COM NEW | 59109720 | 15,323 | 404,828 | SH | DEFINED | 1,2 |
| METALLINE MINING INC | COM | 59125710 | 89 | 24,700 | SH | DEFINED | 1,2 |
| METHODE ELECTRS INC | COM | 59152020 | 7,130 | 658,319 | SH | DEFINED | 1,2 |
| METLIFE INC | COM | 59156R10 | 1,300,441 | 22,037,645 | SH | DEFINED | 1,2,5,6,7 13,14 |
| METRETEK TECHNOLOGIE | COM | 59159Q10 | 2,763 | 224,241 | SH | DEFINED | 1,2,5 |
| METROCORP BANCSHARES | COM | 59165010 | 1,515 | 71,991 | SH | DEFINED | 1 |
| METROPOLITAN HEALTH | COM | 59214210 | 67 | 22,000 | SH | DEFINED | 1,5 |
| METSO CORP | SPONSORED | 59267110 | 364 | 7,214 | SH | DEFINED | 1 |
| METTLER TOLEDO INTER | COM | 59268810 | 102,445 | 1,299,237 | SH | DEFINED | 1,2,5,6,1 |
| MFA MTG INVTS INC | COM | 55272X10 | 11,235 | 1,460,992 | SH | DEFINED | 1,2 |
| MGE ENERGY INC | COM | 55277P10 | 12,234 | 334,445 | SH | DEFINED | 1,2 |
| MGI PHARMA INC | COM | 55288010 | 22,899 | 1,243,857 | SH | DEFINED | 1,2,5,6 |
| MGIC INVT CORP WIS | COM | 55284810 | 147,514 | 2,358,714 | SH | DEFINED | 1,2,5,6,7 13,14 |
| MGM MIRAGE | COM | 55295310 | 96,741 | 1,686,845 | SH | DEFINED | 1,2,5,6,7 13,14 |
| MGP INGREDIENTS INC | COM | 55302G10 | 2,533 | 112,040 | SH | DEFINED | 1 |
| MICREL INC | COM | 59479310 | 23,005 | 2,134,073 | SH | DEFINED | 1,2,5,6,1 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 143,664 | 4,393,398 | SH | DEFINED | 1,2,5,6,7 13,14 |
| MICRON TECHNOLOGY IN | COM | 59511210 | 348,474 | 24,962,295 | SH | DEFINED | 1,2,5,6,7 13,14 |
| MICROS SYS INC | COM | 59490110 | 37,450 | 710,620 | SH | DEFINED | 1,2,6 |
| MICROSEMI CORP | COM | 59513710 | 24,343 | 1,238,813 | SH | DEFINED | 1,2,5,6 |
| MICROSOFT CORP | COM | 59491810 | 7,691,610 | 257,589,068 | SH | DEFINED | 1,2,5,6,7 13,14 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 28,098 | 246,448 | SH | DEFINED | 1,2,5,6 |
| MICROTEK MEDICAL HLD | COM | 59515B10 | 196 | 42,533 | SH | DEFINED | 1,5 |
| MICROTUNE INC DEL | COM | 59514P10 | 3,215 | 684,095 | SH | DEFINED | 1,2,5 |
| MICROVISION INC DEL | COM | 59496010 | 68 | 21,210 | SH | DEFINED | 1 |
| MICRUS ENDOVASCULAR | COM | 59518V10 | 254 | 13,320 | SH | DEFINED | 1,5 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 34,743 | 606,975 | SH | DEFINED | 1,2,3 |
| MIDAS GROUP INC | COM | 59562610 | 7,377 | 320,750 | SH | DEFINED | 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 11,376 | 108,680 | SH | DEFINED | 1,2,6 |
| MIDDLESEX WATER CO | COM | 59668010 | 277 | 14,778 | SH | DEFINED | 1,2,5 |
| MIDLAND CO | COM | 59748610 | 11,611 | 276,782 | SH | DEFINED | 1,2 |
| MID-STATE BANCSHARES | COM | 59544010 | 12,865 | 353,524 | SH | DEFINED | 1,2 |
| MIDWAY GAMES INC | COM | 59814810 | 3,111 | 445,709 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|------------|-------------|----|---------|-----------------|
| MIDWEST AIR GROUP IN | COM | 59791110 | 404 | 35,089 | SH | DEFINED | 1,2,5 |
| MIDWEST BANC HOLDING | COM | 59825110 | 6,341 | 266,997 | SH | DEFINED | 1,2 |
| MILACRON INC | COM | 59870910 | 66 | 82,681 | SH | DEFINED | 1,2,5,6 |
| MILLEA HOLDINGS INC | ADR | 60032R10 | 11,905 | 331,884 | SH | DEFINED | 1,2 |
| MILLENNIUM CELL INC | COM | 60038B10 | 14 | 14,948 | SH | DEFINED | 1 |
| MILLENNIUM PHARMACEU | COM | 59990210 | 63,682 | 5,842,412 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MILLER HERMAN INC | COM | 60054410 | 51,647 | 1,420,421 | SH | DEFINED | 1,2,5,6,1 |
| MILLER INDS INC TENN | COM NEW | 60055120 | 2,803 | 116,791 | SH | DEFINED | 1 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 1,179 | 19,123 | SH | DEFINED | 1,5 |
| MILLIPORE CORP | COM | 60107310 | 98,779 | 1,483,166 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MILLS CORP | COM | 60114810 | 26,280 | 1,314,004 | SH | DEFINED | 1,2,3,5 |
| MINDSPEED TECHNOLOGI | COM | 60268210 | 2,423 | 1,268,433 | SH | DEFINED | 1,5 |
| MINE SAFETY APPLIANC | COM | 60272010 | 32,267 | 880,408 | SH | DEFINED | 1,2,5,6,1 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 59,478 | 1,011,703 | SH | DEFINED | 1,2,5,13 |
| MINRAD INTL INC | COM | 60443P10 | 80 | 14,600 | SH | DEFINED | 1 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 5,770 | 695,133 | SH | DEFINED | 1,2 |
| MIRANT CORP NEW | COM | 60467R10 | 73,336 | 2,322,960 | SH | DEFINED | 1,2,5 |
| MISSION WEST PPTYS I | COM | 60520310 | 323 | 24,631 | SH | DEFINED | 1,3,5 |
| MITSUBISHI UFJ FINL | SPONSORED | 60682210 | 23,806 | 1,912,097 | SH | DEFINED | 1,2 |
| mitsui & CO LTD | ADR | 60682720 | 1,570 | 5,201 | SH | DEFINED | 1,2 |
| MITTAL STEEL CO N V | NY REG SH | 60684P10 | 201 | 4,755 | SH | DEFINED | 1 |
| MIVA INC | COM | 55311R10 | 2,783 | 823,260 | SH | DEFINED | 1,5 |
| MIZUHO FINL GROUP IN | SPONSORED | 60687Y10 | 24,192 | 1,677,636 | SH | DEFINED | 1 |
| MKS INSTRUMENT INC | COM | 55306N10 | 26,168 | 1,158,886 | SH | DEFINED | 1,2,5,6 |
| MOBILE MINI INC | COM | 60740F10 | 16,560 | 614,692 | SH | DEFINED | 1,2,5,6 |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 102,822 | 2,048,664 | SH | DEFINED | 1,2,4,5,7 |
| MOBILITY ELECTRONICS | COM | 60741U10 | 1,351 | 403,418 | SH | DEFINED | 1,2,5 |
| MOBIUS MGMT SYSTEMS | COM | 60692510 | 125 | 18,840 | SH | DEFINED | 1 |
| MOCON INC | COM | 60749410 | 132 | 10,400 | SH | DEFINED | 1 |
| MODINE MFG CO | COM | 60782810 | 20,734 | 828,381 | SH | DEFINED | 1,2,5,6,1 |
| MODTECH HLDGS INC | COM | 60783C10 | 126 | 25,467 | SH | DEFINED | 1,5 |
| MOHAWK INDS INC | COM | 60819010 | 84,939 | 1,134,635 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MOLDFLOW CORP | COM | 60850710 | 183 | 13,200 | SH | DEFINED | 1 |
| MOLECULAR DEVICES CO | COM | 60851C10 | 9,051 | 429,587 | SH | DEFINED | 1,2,6 |
| MOLEX INC | COM | 60855410 | 104,258 | 3,296,164 | SH | DEFINED | 1,2,5,6,1 |
| MOLEX INC | CL A | 60855420 | 4,473 | 161,471 | SH | DEFINED | 1,2,5,12 |
| MOLINA HEALTHCARE IN | COM | 60855R10 | 9,338 | 287,245 | SH | DEFINED | 1,2,6 |
| MOLSON COORS BREWING | CL B | 60871R20 | 103,305 | 1,351,456 | SH | DEFINED | 1,2,5,6,1 |
| MOMENTA PHARMACEUTIC | COM | 60877T10 | 5,532 | 351,665 | SH | DEFINED | 1,2,5,6 |
| MONACO COACH CORP | COM | 60886R10 | 8,868 | 626,244 | SH | DEFINED | 1,2 |
| MONARCH CASINO & RES | COM | 60902710 | 5,414 | 226,706 | SH | DEFINED | 1 |
| MONEYGRAM INTL INC | COM | 60935Y10 | 43,342 | 1,382,085 | SH | DEFINED | 1,2,5,6,1 |
| MONMOUTH REAL ESTATE | CL A | 60972010 | 130 | 15,370 | SH | DEFINED | 1,3 |
| MONOGRAM BIOSCIENCES | COM | 60975U10 | 3,231 | 1,815,186 | SH | DEFINED | 1,2 |
| MONOLITHIC PWR SYS I | COM | 60983910 | 4,979 | 448,198 | SH | DEFINED | 1,2 |
| MONRO MUFFLER BRAKE | COM | 61023610 | 5,956 | 169,692 | SH | DEFINED | 1,5,6 |
| MONSANTO CO NEW | COM | 61166W10 | 902,324 | 17,177,309 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MONSTER WORLDWIDE IN | COM | 61174210 | 155,848 | 3,341,508 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MONTPELIER RE HOLDIN | SHS | G6218510 | 2,956 | 158,827 | SH | DEFINED | 1,2,5 |
| MOODYS CORP | COM | 61536910 | 555,401 | 8,042,301 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MOOG INC | CL A | 61539420 | 21,433 | 561,220 | SH | DEFINED | 1,2 |
| MORGAN STANLEY | COM NEW | 61744644 | 10,413,884 | 127,887,564 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MORGANS HOTEL GROUP | COM | 61748W10 | 3,658 | 216,044 | SH | DEFINED | 1,6 |
| MORNINGSTAR INC | COM | 61770010 | 10,860 | 241,072 | SH | DEFINED | 1,2,6 |
| MORTGAGEIT HLDGS INC | COM | 61915Q10 | 6,186 | 419,359 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------|
| MORTONS RESTAURANT G | COM | 61943010 | 1,571 | 94,380 | SH | DEFINED | 1 |
| MOSAIC CO | COM | 61945A10 | 34,537 | 1,616,907 | SH | DEFINED | 1,2,5 |
| MOSYS INC | COM | 61971810 | 2,151 | 232,555 | SH | DEFINED | 1 |
| MOTHERS WK INC | COM | 61990310 | 670 | 17,006 | SH | DEFINED | 1,2,5 |
| MOTOROLA INC | COM | 62007610 | 1,606,529 | 78,138,564 | SH | DEFINED | 1,2,5,6,7,13,14 |
| MOVADO GROUP INC | COM | 62458010 | 9,220 | 317,916 | SH | DEFINED | 1,2 |
| MOVE INC COM | COM | 62458M10 | 11,194 | 2,031,588 | SH | DEFINED | 1,2,5,6 |
| MOVIE GALLERY INC | COM | 62458110 | 113 | 31,986 | SH | DEFINED | 1 |
| MPS GROUP INC | COM | 55340910 | 35,290 | 2,488,698 | SH | DEFINED | 1,2,5,13 |
| MRV COMMUNICATIONS I | COM | 55347710 | 6,872 | 1,941,270 | SH | DEFINED | 1,2,5 |
| MSC INDL DIRECT INC | CL A | 55353010 | 25,956 | 662,986 | SH | DEFINED | 1,2,5,6,1 |
| MSC SOFTWARE CORP | COM | 55353110 | 705 | 46,306 | SH | DEFINED | 1,2 |
| MTC TECHNOLOGIES INC | COM | 55377A10 | 3,285 | 139,483 | SH | DEFINED | 1,2,6 |
| MTI TECHNOLOGY CORP | COM | 55390310 | 10 | 13,700 | SH | DEFINED | 1 |
| MTR GAMING GROUP INC | COM | 55376910 | 3,989 | 326,436 | SH | DEFINED | 1,5,6 |
| MTS SYS CORP | COM | 55377710 | 14,718 | 381,086 | SH | DEFINED | 1,2,6 |
| MUELLER INDS INC | COM | 62475610 | 19,271 | 607,903 | SH | DEFINED | 1,2,5 |
| MUELLER WTR PRODS IN | COM SER A | 62475810 | 14,339 | 964,283 | SH | DEFINED | 1,2 |
| MUELLER WTR PRODS IN | COM SER B | 62475820 | 11,698 | 785,086 | SH | DEFINED | 1,2 |
| MULTI FINELINE ELECT | COM | 62541B10 | 3,520 | 173,464 | SH | DEFINED | 1,2,5,6 |
| MULTIMEDIA GAMES INC | COM | 62545310 | 9,542 | 993,991 | SH | DEFINED | 1,2,5 |
| MUNICIPAL MTG & EQUI | GROWTH SHS | 62624B10 | 216 | 6,696 | SH | DEFINED | 1,2 |
| MURPHY OIL CORP | COM | 62671710 | 277,326 | 5,453,805 | SH | DEFINED | 1,2,5,6,1 |
| MVC CAPITAL INC | COM | 55382910 | 2,397 | 179,395 | SH | DEFINED | 1 |
| MWI VETERINARY SUPPL | COM | 55402X10 | 2,626 | 81,285 | SH | DEFINED | 1 |
| MYERS INDS INC | COM | 62846410 | 7,952 | 507,761 | SH | DEFINED | 1,2,6 |
| MYLAN LABS INC | COM | 62853010 | 108,887 | 5,455,240 | SH | DEFINED | 1,2,5,6,1 |
| MYRIAD GENETICS INC | COM | 62855J10 | 20,777 | 663,795 | SH | DEFINED | 1,2,5,6 |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 10,957 | 1,616,110 | SH | DEFINED | 1,2,5,6 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 224,152 | 7,526,933 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NACCO INDS INC | CL A | 62957910 | 13,389 | 98,015 | SH | DEFINED | 1,2 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 22,378 | 1,093,763 | SH | DEFINED | 1,2,5,6 |
| NANOGEN INC | COM | 63007510 | 130 | 69,387 | SH | DEFINED | 1,5 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 112 | 18,801 | SH | DEFINED | 1 |
| NAPCO SEC SYS INC | COM | 63040210 | 567 | 96,575 | SH | DEFINED | 1,2 |
| NAPSTER INC | COM | 63079710 | 323 | 88,967 | SH | DEFINED | 1,2,5 |
| NARA BANCORP INC | COM | 63080P10 | 10,261 | 490,501 | SH | DEFINED | 1,2,5,6 |
| NASB FINL INC | COM | 62896810 | 2,665 | 64,443 | SH | DEFINED | 1,2 |
| NASDAQ STOCK MARKET | COM | 63110310 | 28,241 | 917,214 | SH | DEFINED | 1,2 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| NASH FINCH CO | COM | 63115810 | 5,830 | 213,539 | SH | DEFINED | 1,2 |
| NASTECH PHARMACEUTIC | COM PAR \$0 | 63172840 | 4,964 | 328,100 | SH | DEFINED | 1 |
| NATCO GROUP INC | CL A | 63227W20 | 6,559 | 205,731 | SH | DEFINED | 1,2,5,6 |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 2,965 | 18,618 | SH | DEFINED | 1,2 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 1,848 | 131,704 | SH | DEFINED | 1 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 1,452 | 156,110 | SH | DEFINED | 1,2 |
| NATIONAL CITY CORP | COM | 63540510 | 664,310 | 18,170,414 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 23,587 | 536,424 | SH | DEFINED | 1,2,6 |

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|----------------------|------------|----------|---------|------------|----|---------|-----------------|
| NATIONAL FUEL GAS CO | COM | 63618010 | 65,549 | 1,700,800 | SH | DEFINED | 1,2,5,13 |
| NATIONAL GRID PLC | SPON ADR N | 63627430 | 601 | 8,280 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 12,656 | 383,523 | SH | DEFINED | 1,2,3 |
| NATIONAL HEALTH REAL | COM | 63590510 | 716 | 29,840 | SH | DEFINED | 1,2,3,5 |
| NATIONAL HEALTHCARE | COM | 63590610 | 5,785 | 104,793 | SH | DEFINED | 1,2,5,6 |
| NATIONAL INSTRS CORP | COM | 63651810 | 22,826 | 837,952 | SH | DEFINED | 1,2,5,6,1 |
| NATIONAL INTERSTATE | COM | 63654U10 | 6,216 | 255,819 | SH | DEFINED | 1,2,6 |
| NATIONAL OILWELL VAR | COM | 63707110 | 327,221 | 5,348,501 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NATIONAL PENN BANCSH | COM | 63713810 | 14,814 | 731,580 | SH | DEFINED | 1,2,5 |
| NATIONAL PRESTO INDS | COM | 63721510 | 5,293 | 88,408 | SH | DEFINED | 1,2,5 |
| NATIONAL R V HLDGS I | COM | 63727710 | 41 | 11,211 | SH | DEFINED | 1 |
| NATIONAL RETAIL PROP | COM | 63741710 | 22,746 | 991,121 | SH | DEFINED | 1,2,3,5 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 211,079 | 9,298,644 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NATIONAL WESTN LIFE | CL A | 63852210 | 11,805 | 51,293 | SH | DEFINED | 1,2 |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 27,267 | 503,084 | SH | DEFINED | 1,2,5,10 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 38,816 | 1,284,447 | SH | DEFINED | 1,2,3,5 |
| NATURAL ALTERNATIVES | COM NEW | 63884230 | 123 | 14,200 | SH | DEFINED | 1 |
| NATURAL GAS SERVICES | COM | 63886Q10 | 153 | 10,980 | SH | DEFINED | 1 |
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 1,030 | 17,773 | SH | DEFINED | 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 4,259 | 256,414 | SH | DEFINED | 1 |
| NAUTILUS INC | COM | 63910B10 | 12,065 | 861,759 | SH | DEFINED | 1,2,5 |
| NAVARRE CORP | COM | 63920810 | 175 | 44,056 | SH | DEFINED | 1,5 |
| NAVIGANT CONSULTING | COM | 63935N10 | 18,198 | 920,929 | SH | DEFINED | 1,2,6,13 |
| NAVIGATORS GROUP INC | COM | 63890410 | 12,445 | 258,301 | SH | DEFINED | 1,2 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 37,977 | 1,136,011 | SH | DEFINED | 1,2,5,6,1 |
| NAVTEQ CORP | COM | 63936L10 | 46,279 | 1,323,404 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NBT BANCORP INC | COM | 62877810 | 13,091 | 513,165 | SH | DEFINED | 1,2,5 |
| NBTY INC | COM | 62878210 | 78,215 | 1,881,529 | SH | DEFINED | 1,2,5,6 |
| NCI BUILDING SYS INC | COM | 62885210 | 16,985 | 328,209 | SH | DEFINED | 1,2,6 |
| NCR CORP NEW | COM | 62886E10 | 188,524 | 4,408,891 | SH | DEFINED | 1,2,5,6,1 |
| NEC CORP | ADR | 62905020 | 840 | 174,579 | SH | DEFINED | 1,2 |
| NEENAH PAPER INC | COM | 64007910 | 7,723 | 218,667 | SH | DEFINED | 1,2,5 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 21,500 | 1,413,576 | SH | DEFINED | 1,2,5,6 |
| NELNET INC | CL A | 64031N10 | 4,620 | 168,858 | SH | DEFINED | 1,2,6 |
| NEOPHARM INC | COM | 64091910 | 42 | 24,851 | SH | DEFINED | 1 |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 101 | 45,327 | SH | DEFINED | 1,5 |
| NEOWARE INC | COM | 64065P10 | 11,785 | 892,115 | SH | DEFINED | 1,2,5 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 4,906 | 344,049 | SH | DEFINED | 1,6 |
| NET 1 UEPS TECHNOLOG | COM NEW | 64107N20 | 18,053 | 610,732 | SH | DEFINED | 1,2 |
| NETBANK INC | COM | 64093310 | 4,071 | 877,268 | SH | DEFINED | 1,2,5 |
| NETFLIX COM INC | COM | 64110L10 | 16,486 | 637,503 | SH | DEFINED | 1,2,5,6 |
| NETGEAR INC | COM | 64111Q10 | 16,985 | 647,051 | SH | DEFINED | 1,2,6 |
| NETLOGIC MICROSYSTEM | COM | 64118B10 | 4,814 | 221,938 | SH | DEFINED | 1,2,5,6 |
| NETOPIA INC | COM | 64114K10 | 211 | 30,400 | SH | DEFINED | 1 |
| NETRATINGS INC | COM | 64116M10 | 4,211 | 240,510 | SH | DEFINED | 1,2,6 |
| NETSCOUT SYS INC | COM | 64115T10 | 3,377 | 406,889 | SH | DEFINED | 1,2 |
| NETWORK APPLIANCE IN | COM | 64120L10 | 403,034 | 10,260,538 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NETWORK ENGINES INC | COM | 64121A10 | 37 | 14,419 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 229 | 39,361 | SH | DEFINED | 1,5 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 5,902 | 566,436 | SH | DEFINED | 1,2,5,6,1 |
| NEUROGEN CORP | COM | 64124E10 | 117 | 19,618 | SH | DEFINED | 1 |
| NEUROMETRIX INC | COM | 64125510 | 3,211 | 215,372 | SH | DEFINED | 1,2,5 |
| NEUSTAR INC | CL A | 64126X20 | 23,060 | 710,838 | SH | DEFINED | 1,2,5,6 |
| NEW BRUNSWICK SCIENT | COM | 64287610 | 150 | 18,520 | SH | DEFINED | 1 |
| NEW CENTURY FINANCI | COM | 6435EV10 | 66,848 | 2,116,121 | SH | DEFINED | 1,2,5,10 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 190 | 19,757 | SH | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 20,712 | 426,352 | SH | DEFINED | 1,2,5 |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 69,882 | 2,542,999 | SH | DEFINED | 1,2,3,5,1 |

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|--------------------------------|--|----------|-----------|---------------|---------|-----------------|
| NEW RIV PHARMACEUTIC COM | | 64846820 | 18,312 | 334,712 SH | DEFINED | 1,2,5,6 |
| NEW YORK & CO INC COM | | 64929510 | 3,964 | 303,085 SH | DEFINED | 1,2,6 |
| NEW YORK CMNTY BANCO COM | | 64944510 | 80,735 | 5,014,614 SH | DEFINED | 1,2,5,6,7,13,14 |
| NEW YORK MTG TR INC COM | | 64960410 | 98 | 32,200 SH | DEFINED | 1 |
| NEW YORK TIMES CO CL A | | 65011110 | 93,859 | 3,853,006 SH | DEFINED | 1,2,5,6,7,13,14 |
| NEWALLIANCE BANCShar COM | | 65020310 | 28,432 | 1,733,669 SH | DEFINED | 1,2,5 |
| NEWCASTLE INVT CORP COM | | 65105M10 | 27,601 | 881,257 SH | DEFINED | 1,2 |
| NEWELL RUBBERMAID IN COM | | 65122910 | 239,535 | 8,274,095 SH | DEFINED | 1,2,5,6,7,13,14 |
| NEWFIELD EXPL CO COM | | 65129010 | 114,199 | 2,485,292 SH | DEFINED | 1,2,5,6,7,13,14 |
| NEWKIRK REALTY TR IN COM | | 65149710 | 5,048 | 279,828 SH | DEFINED | 1,2 |
| NEWMARKET CORP COM | | 65158710 | 14,470 | 245,042 SH | DEFINED | 1,2,5,6 |
| NEWMONT MINING CORP COM | | 65163910 | 543,930 | 12,047,179 SH | DEFINED | 1,2,5,6,7,13,14 |
| NEWPARK RES INC COM PAR \$. | | 65171850 | 10,233 | 1,419,305 SH | DEFINED | 1,2 |
| NEWPORT CORP COM | | 65182410 | 17,896 | 854,220 SH | DEFINED | 1,2,5,6,13,14 |
| NEWS CORP CL A | | 65248E10 | 1,292,545 | 60,174,331 SH | DEFINED | 1,2,5,6,7,13,14 |
| NEWS CORP CL B | | 65248E20 | 54,264 | 2,437,722 SH | DEFINED | 1,2,5,6,7,13,14 |
| NEXCEN BRANDS INC COM | | 65335110 | 437 | 60,411 SH | DEFINED | 1 |
| NEXSTAR BROADCASTING CL A | | 65336K10 | 53 | 11,390 SH | DEFINED | 1 |
| NEXTEST SYS CORP COM | | 65333910 | 1,251 | 111,029 SH | DEFINED | 1,2 |
| NGAS RESOURCES INC COM | | 62912T10 | 150 | 23,560 SH | DEFINED | 1,5 |
| NGP CAP RES CO COM | | 62912R10 | 4,929 | 294,260 SH | DEFINED | 1,2 |
| NIC INC COM | | 62914B10 | 3,150 | 633,732 SH | DEFINED | 1,2 |
| NICOR INC COM | | 65408610 | 83,423 | 1,782,550 SH | DEFINED | 1,2,5,6,13,14 |
| NIDEC CORP SPONSORED | | 65409010 | 233 | 12,000 SH | DEFINED | 2 |
| NIGHTHAWK RADIOLOGY COM | | 65411N10 | 2,254 | 88,388 SH | DEFINED | 1,2,6 |
| NII HLDGS INC CL B NEW | | 62913F20 | 126,353 | 1,960,782 SH | DEFINED | 1,2,5,6,7,13,14 |
| NIKE INC CL B | | 65410610 | 560,019 | 5,655,039 SH | DEFINED | 1,2,5,6,7,13,14 |
| NIPPON TELEG & TEL C SPONSORED | | 65462410 | 771 | 31,104 SH | DEFINED | 1,2 |
| NISOURCE INC COM | | 65473P10 | 232,313 | 9,639,550 SH | DEFINED | 1,2,5,6,7,13,14 |
| NISSAN MOTORS SPONSORED | | 65474440 | 1,030 | 42,437 SH | DEFINED | 1 |
| NITROMED INC COM | | 65479850 | 40 | 16,260 SH | DEFINED | 1 |
| NL INDS INC COM NEW | | 62915640 | 1,217 | 117,744 SH | DEFINED | 1,2 |
| NMS COMMUNICATIONS C COM | | 62924810 | 167 | 81,572 SH | DEFINED | 1,5 |
| NN INC COM | | 62933710 | 3,470 | 279,149 SH | DEFINED | 1,2 |
| NOBLE CORPORATION SHS | | G6542210 | 255,406 | 3,353,982 SH | DEFINED | 1,2,5,6,7,13,14 |
| NOBLE ENERGY INC COM | | 65504410 | 220,177 | 4,486,989 SH | DEFINED | 1,2,5,6,7,13,14 |
| NOBLE INTL LTD COM | | 65505310 | 2,780 | 138,669 SH | DEFINED | 1,2 |
| NOKIA CORP SPONSORED | | 65490220 | 17,126 | 842,809 SH | DEFINED | 1,2 |
| NOMURA HLDGS INC SPONSORED | | 65535H20 | 1,709 | 90,240 SH | DEFINED | 1,2 |
| NORDSON CORP COM | | 65566310 | 46,634 | 935,854 SH | DEFINED | 1,2,5,13 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------|----------------|----------|-----------------|-----------------|---------------|-----------------------|-------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER |

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|-----------------------|-----------|----------|-----------|------------|----|---------|-----------------|
| NORDSTROM INC | COM | 65566410 | 365,330 | 7,404,347 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NORFOLK SOUTHERN CORP | COM | 65584410 | 588,642 | 11,704,946 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NORSK HYDRO A S | SPONSORED | 65653160 | 599 | 19,515 | SH | DEFINED | 1 |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 11,268 | 421,541 | SH | DEFINED | 1,2,5,13 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 15 | 13,000 | SH | DEFINED | 1 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 6,732 | 278,871 | SH | DEFINED | 1,2 |
| NORTHEAST UTILS | COM | 66439710 | 68,430 | 2,430,047 | SH | DEFINED | 1,2,5,12, |
| NORTHERN EMPIRE BANC | COM | 66511210 | 3,259 | 110,330 | SH | DEFINED | 1 |
| NORTHERN TR CORP | COM | 66585910 | 315,883 | 5,204,859 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NORTHFIELD LABS INC | COM | 66613510 | 1,425 | 350,045 | SH | DEFINED | 1,2 |
| NORTHROP GRUMMAN CORP | COM | 66680710 | 2,254,693 | 33,304,175 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NORTHSTAR NEUROSCIEN | COM | 66704V10 | 1,936 | 134,661 | SH | DEFINED | 1 |
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 14,988 | 904,543 | SH | DEFINED | 1,2 |
| NORTHWEST BANCORP IN | COM | 66732810 | 7,801 | 284,085 | SH | DEFINED | 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 30,856 | 727,048 | SH | DEFINED | 1,2,5 |
| NORTHWEST PIPE CO | COM | 66774610 | 212 | 6,300 | SH | DEFINED | 1 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 18,832 | 532,270 | SH | DEFINED | 1,2 |
| NOVAMED INC DEL | COM | 66986W10 | 134 | 17,752 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED | 66987V10 | 6,236 | 108,558 | SH | DEFINED | 1,2 |
| NOVASTAR FINL INC | COM | 66994740 | 14,794 | 555,117 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 4,154 | 429,565 | SH | DEFINED | 1,2,5,6 |
| NOVAVAX INC | COM | 67000210 | 3,025 | 737,905 | SH | DEFINED | 1,2,5 |
| NOVELL INC | COM | 67000610 | 49,972 | 8,059,942 | SH | DEFINED | 1,2,5,6,1 |
| NOVELLUS SYS INC | COM | 67000810 | 297,826 | 8,652,706 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 16,355 | 642,641 | SH | DEFINED | 1,2,6 |
| NOVO-NORDISK A S | ADR | 67010020 | 1,843 | 22,038 | SH | DEFINED | 1,2 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 3,151 | 695,692 | SH | DEFINED | 1,2,5 |
| NRG ENERGY INC | COM NEW | 62937750 | 99,410 | 1,774,855 | SH | DEFINED | 1,2,5 |
| NSTAR | COM | 67019E10 | 58,592 | 1,705,249 | SH | DEFINED | 1,2,5,12, |
| NTELOS HLDGS CORP | COM | 67020Q10 | 3,135 | 175,328 | SH | DEFINED | 1,2,6 |
| NTL INC DEL | COM | 62941W10 | 94,822 | 3,756,819 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NTN BUZZTIME INC | COM NEW | 62941030 | 32 | 23,400 | SH | DEFINED | 1 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 1,912 | 120,490 | SH | DEFINED | 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 131 | 12,690 | SH | DEFINED | 1 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 15,272 | 837,748 | SH | DEFINED | 1,2,6 |
| NUANCE COMMUNICATION | COM | 67020Y10 | 20,981 | 1,830,812 | SH | DEFINED | 1,2,5,6 |
| NUCO2 INC | COM | 62942810 | 5,162 | 209,925 | SH | DEFINED | 1,6 |
| NUCOR CORP | COM | 67034610 | 699,272 | 12,793,129 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 246 | 16,100 | SH | DEFINED | 1 |
| NUTRI SYS INC NEW | COM | 67069D10 | 17,812 | 280,986 | SH | DEFINED | 1,2,5,6 |
| NUVASIVE INC | COM | 67070410 | 10,396 | 450,051 | SH | DEFINED | 1,2,6 |
| NUVEEN INVTS INC | CL A | 67090F10 | 171,078 | 3,297,573 | SH | DEFINED | 1,2,5,10, |
| NUVELO INC | COM NEW | 67072M30 | 4,705 | 1,176,232 | SH | DEFINED | 1,2,5,6 |
| NVE CORP | COM NEW | 62944520 | 201 | 6,533 | SH | DEFINED | 1,2 |
| NVIDIA CORP | COM | 67066G10 | 382,563 | 10,336,735 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NVR INC | COM | 62944T10 | 111,132 | 172,298 | SH | DEFINED | 1,2,5,6,7,13,14 |
| NXSTAGE MEDICAL INC | COM | 67072V10 | 789 | 94,208 | SH | DEFINED | 1 |
| NYMAGIC INC | COM | 62948410 | 4,388 | 119,880 | SH | DEFINED | 1,2 |
| NYMEX HOLDINGS INC | COM | 62948N10 | 4,403 | 35,506 | SH | DEFINED | 1,2 |
| NYSE GROUP INC | COM | 62949W10 | 126,774 | 1,304,261 | SH | DEFINED | 1,2,5 |
| O CHARLEYS INC | COM | 67082310 | 8,114 | 381,315 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----------------|
| O REILLY AUTOMOTIVE | COM | 68609110 | 54,256 | 1,692,317 | SH | DEFINED | 1,2,5,6,13,14 |
| OAK HILL FINL INC | COM | 67133710 | 238 | 8,501 | SH | DEFINED | 1 |
| OAKLEY INC | COM | 67366210 | 10,103 | 503,630 | SH | DEFINED | 1,2,5 |
| OCCAM NETWORKS INC | COM NEW | 67457P30 | 302 | 18,306 | SH | DEFINED | 1,2 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 1,471,905 | 30,143,460 | SH | DEFINED | 1,2,5,6,7,13,14 |
| OCEANEERING INTL INC | COM | 67523210 | 25,365 | 638,907 | SH | DEFINED | 1,2,5,6 |
| OCEANFIRST FINL CORP | COM | 67523410 | 3,607 | 157,315 | SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM NEW | 67574630 | 10,328 | 651,223 | SH | DEFINED | 1,2,6 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 14,162 | 1,067,991 | SH | DEFINED | 1,2,5,6 |
| ODYSSEY MARINE EXPLO | COM | 67611810 | 181 | 61,855 | SH | DEFINED | 1,5 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 18,304 | 490,721 | SH | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 67622010 | 483,673 | 12,671,540 | SH | DEFINED | 1,2,5,6,7,13,14 |
| OFFICEMAX INC DEL | COM | 67622P10 | 165,534 | 3,334,014 | SH | DEFINED | 1,2,5,6,13,14 |
| OGE ENERGY CORP | COM | 67083710 | 83,513 | 2,087,824 | SH | DEFINED | 1,2,5,6,13,14 |
| OHIO CAS CORP | COM | 67724010 | 40,562 | 1,360,681 | SH | DEFINED | 1,2,5,13 |
| OIL DRI CORP AMER | COM | 67786410 | 209 | 12,396 | SH | DEFINED | 1 |
| OIL STS INTL INC | COM | 67802610 | 25,352 | 786,585 | SH | DEFINED | 1,2,6 |
| OLD DOMINION FGHT LI | COM | 67958010 | 9,868 | 409,986 | SH | DEFINED | 1,2,6 |
| OLD NATL BANCORP IND | COM | 68003310 | 29,366 | 1,552,119 | SH | DEFINED | 1,2,5 |
| OLD REP INTL CORP | COM | 68022310 | 126,745 | 5,444,378 | SH | DEFINED | 1,2,5,6,7,13,14 |
| OLD SECOND BANCORP I | COM | 68027710 | 6,415 | 218,928 | SH | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 125,609 | 7,603,480 | SH | DEFINED | 1,2,5,13 |
| OLYMPIC STEEL INC | COM | 68162K10 | 4,822 | 216,927 | SH | DEFINED | 1,5 |
| OM GROUP INC | COM | 67087210 | 35,372 | 781,174 | SH | DEFINED | 1,2,5 |
| OMEGA FINL CORP | COM | 68209210 | 6,969 | 218,338 | SH | DEFINED | 1,2,5 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 16,315 | 920,683 | SH | DEFINED | 1,2,3 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 155 | 20,100 | SH | DEFINED | 1 |
| OMI CORP NEW | COM | Y6476W10 | 2,914 | 137,654 | SH | DEFINED | 1,2,5,6 |
| OMNI ENERGY SERVICES | COM NEW | 68210T20 | 470 | 48,000 | SH | DEFINED | 1,2,5 |
| OMNICARE INC | COM | 68190410 | 97,778 | 2,531,144 | SH | DEFINED | 1,2,5,6,7,13,14 |
| OMNICELL INC | COM | 68213N10 | 9,185 | 493,008 | SH | DEFINED | 1,2,6 |
| OMNICOM GROUP INC | COM | 68191910 | 730,279 | 6,985,645 | SH | DEFINED | 1,2,5,6,7,13,14 |
| OMNITURE INC | COM | 68212S10 | 1,646 | 116,908 | SH | DEFINED | 1,6 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 15,939 | 1,167,705 | SH | DEFINED | 1,2,5,6 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 2,656 | 579,915 | SH | DEFINED | 1 |
| OMRIX BIOPHARMACEUTI | COM | 68198910 | 272 | 9,000 | SH | DEFINED | 1 |
| ON ASSIGNMENT INC | COM | 68215910 | 4,116 | 350,281 | SH | DEFINED | 1 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 22,116 | 2,921,484 | SH | DEFINED | 1,2,6 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 31 | 26,200 | SH | DEFINED | 1 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 617 | 24,534 | SH | DEFINED | 1,2,3 |
| ONEBEACON INSURANCE | CL A | G6774210 | 830 | 29,644 | SH | DEFINED | 1,2 |
| ONEOK INC NEW | COM | 68268010 | 80,630 | 1,869,889 | SH | DEFINED | 1,2,5,13 |
| ONEOK PARTNERS LP | UNIT LTD P | 68268N10 | 3,769 | 59,497 | SH | DEFINED | 1,2 |
| ONLINE RES CORP | COM | 68273G10 | 3,573 | 349,937 | SH | DEFINED | 1 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 7,790 | 736,298 | SH | DEFINED | 1,2,5,6 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 28,234 | 357,614 | SH | DEFINED | 1,2,5,7 |
| OPEN SOLUTIONS INC | COM | 68371P10 | 10,582 | 281,131 | SH | DEFINED | 1,2,6 |
| OPENTV CORP | CL A | G6754310 | 150 | 64,576 | SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 15,614 | 1,691,609 | SH | DEFINED | 1,2,5,6,8 |
| OPLINK COMMUNICATION | COM NEW | 68375Q40 | 6,050 | 294,264 | SH | DEFINED | 1,2 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 4,736 | 327,727 | SH | DEFINED | 1,2,5 |
| OPSWARE INC | COM | 68383A10 | 10,110 | 1,146,222 | SH | DEFINED | 1,2,5,6 |
| OPTEUM INC | CL A | 68384A10 | 145 | 19,020 | SH | DEFINED | 1 |
| OPTICAL COMMUNICATIO | CL A | 68382T10 | 350 | 213,547 | SH | DEFINED | 1 |
| OPTION CARE INC | COM | 68394810 | 5,361 | 376,212 | SH | DEFINED | 1,2,5 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|-----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| OPTIONSXPRESS HLDGS | COM | 68401010 | 9,268 | 408,470 | SH | DEFINED | 1,2,6 |
| OPTIUM CORP | COM | 68402T10 | 872 | 34,956 | SH | DEFINED | 1,2 |
| ORACLE CORP | COM | 68389X10 | 1,922,226 | 112,148,524 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 10,882 | 1,317,423 | SH | DEFINED | 1,2,5,6 |
| ORBITAL SCIENCES CORP | COM | 68556410 | 24,669 | 1,337,811 | SH | DEFINED | 1,2,6 |
| ORBOTECH LTD | ORD | M7525310 | 1,114 | 43,763 | SH | DEFINED | 1,2,5,7 |
| ORCHID CELLMARK INC | COM | 68573C10 | 58 | 18,591 | SH | DEFINED | 1 |
| OREGON STL MLS INC | COM | 68607910 | 33,781 | 541,276 | SH | DEFINED | 1,2,5 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 4,937 | 381,206 | SH | DEFINED | 1,2 |
| ORIENT-EXPRESS HOTEL | CL A | G6774310 | 2,296 | 48,514 | SH | DEFINED | 1,2 |
| ORIGEN FINL INC | COM | 68619E20 | 173 | 25,300 | SH | DEFINED | 1 |
| ORIX CORP | SPONSORED | 68633010 | 2,757 | 18,782 | SH | DEFINED | 1,2 |
| ORLEANS HOMEBUILDERS | COM | 68658810 | 953 | 50,711 | SH | DEFINED | 1,5 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 4,602 | 124,974 | SH | DEFINED | 1,2,6 |
| ORTHOLOGIC CORP | COM | 68750J10 | 71 | 49,431 | SH | DEFINED | 1,5 |
| ORTHOVITA INC | COM | 68750U10 | 91 | 25,200 | SH | DEFINED | 1 |
| OSCIENT PHARMACEUTIC | COM NEW | 68812R30 | 57 | 11,354 | SH | DEFINED | 1,5 |
| OSHKOSH TRUCK CORP | COM | 68823920 | 62,350 | 1,287,688 | SH | DEFINED | 1,2,5,6,7 13,14 |
| OSI PHARMACEUTICALS | COM | 67104010 | 34,007 | 972,196 | SH | DEFINED | 1,2,5,6,1 |
| OSI RESTAURANT PARTN | COM | 67104A10 | 43,303 | 1,104,665 | SH | DEFINED | 1,2,5,12, |
| OSI SYSTEMS INC | COM | 67104410 | 4,709 | 224,971 | SH | DEFINED | 1 |
| OSIRIS THERAPEUTICS | COM | 68827R10 | 584 | 23,049 | SH | DEFINED | 1 |
| OSTEOTECH INC | COM | 68858210 | 149 | 26,336 | SH | DEFINED | 1 |
| OTTER TAIL CORP | COM | 68964810 | 14,256 | 457,523 | SH | DEFINED | 1,2,5 |
| OUTDOOR CHANNEL HLDG | COM NEW | 69002720 | 1,987 | 154,872 | SH | DEFINED | 1 |
| OVERLAND STORAGE INC | COM | 69031010 | 190 | 42,300 | SH | DEFINED | 1,5 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 114,436 | 2,032,615 | SH | DEFINED | 1,2,10,13 |
| OVERSTOCK COM INC DE | COM | 69037010 | 2,766 | 175,059 | SH | DEFINED | 1,2,5,6 |
| OWENS & MINOR INC NE | COM | 69073210 | 19,701 | 630,022 | SH | DEFINED | 1,2,5 |
| OWENS CORNING NEW | COM | 69074210 | 3,495 | 116,892 | SH | DEFINED | 1,2 |
| OWENS ILL INC | COM NEW | 69076840 | 163,227 | 8,846,979 | SH | DEFINED | 1,2,5,6,7 13,14 |
| OXFORD INDS INC | COM | 69149730 | 11,837 | 238,400 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 178 | 37,029 | SH | DEFINED | 1,5 |
| OYO GEOSPACE CORP | COM | 67107410 | 2,911 | 50,118 | SH | DEFINED | 1 |
| P A M TRANSN SVCS IN | COM | 69314910 | 1,587 | 72,063 | SH | DEFINED | 1 |
| P C CONNECTION | COM | 69318J10 | 292 | 19,695 | SH | DEFINED | 1 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 19,503 | 508,148 | SH | DEFINED | 1,2,6 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 1,297 | 28,451 | SH | DEFINED | 1,2 |
| PAB BANKSHARES INC | COM | 69313P10 | 316 | 14,800 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 419,433 | 6,462,764 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PACER INTL INC TENN | COM | 69373H10 | 20,611 | 692,339 | SH | DEFINED | 1,2,6 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 30,964 | 922,088 | SH | DEFINED | 1,2,5 |
| PACIFIC ETHANOL INC | COM | 69423U10 | 5,427 | 352,652 | SH | DEFINED | 1,2,5,6 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 32,824 | 1,676,380 | SH | DEFINED | 1,2,5,6,1 |
| PACKAGING CORP AMER | COM | 69515610 | 29,396 | 1,330,148 | SH | DEFINED | 1,2,5,13 |
| PACKETEER INC | COM | 69521010 | 8,578 | 630,709 | SH | DEFINED | 1,2,5,6 |
| PACTIV CORP | COM | 69525710 | 297,678 | 8,340,668 | SH | DEFINED | 1,2,5,6,7 13,14 |

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|---------------------------------|--|----------|-----------|---------------|---------|-----------------|
| PAIN THERAPEUTICS IN COM | | 69562K10 | 9,214 | 1,035,279 SH | DEFINED | 1,2 |
| PAINCARE HLDGS INC COM | | 69562E10 | 78 | 71,000 SH | DEFINED | 1,5 |
| PALATIN TECHNOLOGIES COM NEW | | 69607730 | 149 | 73,260 SH | DEFINED | 1,5 |
| PALL CORP COM | | 69642930 | 112,134 | 3,245,553 SH | DEFINED | 1,2,5,6,7,13,14 |
| PALM HARBOR HOMES COM | | 69663910 | 2,537 | 180,937 SH | DEFINED | 1,2 |
| PALM INC NEW COM | | 69664310 | 36,048 | 2,558,444 SH | DEFINED | 1,2,5,6,8 |
| PALOMAR MED TECHNOLO COM NEW | | 69752930 | 12,827 | 253,143 SH | DEFINED | 1,2,6 |
| PANACOS PHARMACEUTIC COM | | 69811Q10 | 2,741 | 683,630 SH | DEFINED | 1,5,6 |
| PANERA BREAD CO CL A | | 69840W10 | 30,651 | 548,228 SH | DEFINED | 1,2,5,6 |
| PANTRY INC COM | | 69865710 | 17,235 | 367,956 SH | DEFINED | 1,2,6 |
| PAPA JOHNS INTL INC COM | | 69881310 | 26,155 | 901,602 SH | DEFINED | 1,2,6 |
| PAR PHARMACEUTICAL C COM | | 69888P10 | 19,183 | 857,515 SH | DEFINED | 1,2,5,6,1 |
| PARALLEL PETE CORP D COM | | 69915710 | 9,684 | 551,146 SH | DEFINED | 1,2,6 |
| PARAMETRIC TECHNOLOG COM NEW | | 69917320 | 40,253 | 2,233,799 SH | DEFINED | 1,2,5,6,1 |
| PAREXEL INTL CORP COM | | 69946210 | 11,233 | 387,749 SH | DEFINED | 1,2,6 |
| PARK ELECTROCHEMICAL COM | | 70041620 | 10,642 | 414,895 SH | DEFINED | 1,2 |
| PARK NATL CORP COM | | 70065810 | 19,377 | 195,723 SH | DEFINED | 1,2,5 |
| PARK OHIO HLDGS CORP COM | | 70066610 | 193 | 11,968 SH | DEFINED | 1 |
| PARKER DRILLING CO COM | | 70108110 | 13,506 | 1,653,072 SH | DEFINED | 1,2,5,6 |
| PARKER HANNIFIN CORP COM | | 70109410 | 288,386 | 3,751,117 SH | DEFINED | 1,2,5,6,7,13,14 |
| PARKERVISION INC COM | | 70135410 | 2,589 | 232,155 SH | DEFINED | 1,5 |
| PARKVALE FINL CORP COM | | 70149210 | 315 | 9,932 SH | DEFINED | 1 |
| PARKWAY PPTYS INC COM | | 70159Q10 | 20,208 | 396,155 SH | DEFINED | 1,2,3 |
| PARLUX FRAGRANCES IN COM | | 70164510 | 1,106 | 198,487 SH | DEFINED | 1 |
| PARTNERRE LTD COM | | G6852T10 | 23,810 | 335,213 SH | DEFINED | 1,2,5,6,7,13,14 |
| PARTNERS TR FINL GRO COM | | 70213F10 | 9,564 | 821,673 SH | DEFINED | 1,2,5 |
| PATHMARK STORES INC COM | | 70322A10 | 8,088 | 725,382 SH | DEFINED | 1,2,6 |
| PATRICK INDS INC COM | | 70334310 | 135 | 10,800 SH | DEFINED | 1 |
| PATRIOT TRANSN HLDG COM | | 70337B10 | 2,168 | 23,217 SH | DEFINED | 1 |
| PATTERSON COMPANIES COM | | 70339510 | 128,262 | 3,611,984 SH | DEFINED | 1,2,5,6,7,13,14 |
| PATTERSON UTI ENERGY COM | | 70348110 | 75,988 | 3,271,105 SH | DEFINED | 1,2,5,6,7,13,14 |
| PAXAR CORP COM | | 70422710 | 15,046 | 652,452 SH | DEFINED | 1,2 |
| PAYCHEX INC COM | | 70432610 | 351,526 | 8,890,381 SH | DEFINED | 1,2,5,6,7,13,14 |
| PAYLESS SHOESOURCE I COM | | 70437910 | 155,849 | 4,748,599 SH | DEFINED | 1,2,5,7,1 |
| PC-TEL INC COM | | 69325Q10 | 285 | 30,434 SH | DEFINED | 1 |
| PDF SOLUTIONS INC COM | | 69328210 | 4,736 | 327,732 SH | DEFINED | 1,2,5,6 |
| PDL BIOPHARMA INC COM | | 69329Y10 | 49,620 | 2,463,764 SH | DEFINED | 1,2,5,6,7,13,14 |
| PEABODY ENERGY CORP COM | | 70454910 | 295,617 | 7,315,432 SH | DEFINED | 1,2,5,6,7,13,14 |
| PEAPACK-GLADSTONE FI COM | | 70469910 | 322 | 11,448 SH | DEFINED | 1 |
| PEARSON PLC SPONSORED | | 70501510 | 687 | 45,519 SH | DEFINED | 1 |
| PEDIATRIX MED GROUP COM | | 70532410 | 33,502 | 685,107 SH | DEFINED | 1,2,5,6 |
| PEERLESS SYS CORP COM | | 70553610 | 29 | 10,500 SH | DEFINED | 1 |
| PEETS COFFEE & TEA I COM | | 70556010 | 4,599 | 175,268 SH | DEFINED | 1,2,6 |
| PEGASYSTEMS INC COM | | 70557310 | 3,756 | 380,524 SH | DEFINED | 1,2 |
| PEMSTAR INC COM | | 70655210 | 277 | 71,824 SH | DEFINED | 1,2,5 |
| PENN NATL GAMING INC COM | | 70756910 | 29,140 | 700,151 SH | DEFINED | 1,2,5,6 |
| PENN TREATY AMERN CO COM NEW | | 70787440 | 82 | 10,632 SH | DEFINED | 1 |
| PENN VA CORP COM | | 70788210 | 23,951 | 341,965 SH | DEFINED | 1,2,6 |
| PENN VA RESOURCES PA COM | | 70788410 | 1,308 | 50,293 SH | DEFINED | 1,2 |
| PENN WEST ENERGY TR TR UNIT | | 70788510 | 554 | 18,120 SH | DEFINED | 1,7 |
| PENNEY J C INC COM | | 70816010 | 2,386,854 | 30,853,851 SH | DEFINED | 1,2,5,6,7,13,14 |
| PENNFED FINL SVCS IN COM | | 70816710 | 3,041 | 157,384 SH | DEFINED | 1 |
| PENNSYLVANIA RL ESTA SH BEN INT | | 70910210 | 37,850 | 961,138 SH | DEFINED | 1,2,3,5 |

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|----------------------|-----|----------|--------|-----------|----|---------|-----------------|
| PENSON WORLDWIDE INC | COM | 70960010 | 2,439 | 88,992 | SH | DEFINED | 1,2,6 |
| PENTAIR INC | COM | 70963110 | 57,043 | 1,816,665 | SH | DEFINED | 1,2,5,6,7,13,14 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 5,032 | 302,774 | SH | DEFINED | 1,2 |
| PEOPLES BANCORP INC | COM | 70978910 | 7,040 | 237,040 | SH | DEFINED | 1,2 |
| PEOPLES BANCTRUST IN | COM | 70979610 | 207 | 8,100 | SH | DEFINED | 1 |
| PEOPLES BK BRIDGEFOR | COM | 71019810 | 35,517 | 795,987 | SH | DEFINED | 1,2,5,12 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| PEOPLES ENERGY CORP | COM | 71103010 | 64,961 | 1,457,511 | SH | DEFINED | 1,2,5,6,13,14 |
| PEOPLESUPPORT INC | COM | 71271430 | 5,519 | 262,179 | SH | DEFINED | 1,2 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 12,647 | 851,051 | SH | DEFINED | 1,2,5,6 |
| PEPCO HOLDINGS INC | COM | 71329110 | 95,682 | 3,678,677 | SH | DEFINED | 1,2,5,6,7,13,14 |
| PEPSI BOTTLING GROUP | COM | 71340910 | 247,509 | 8,007,415 | SH | DEFINED | 1,2,5,6,7 |
| PEPSIAMERICAS INC | COM | 71343P20 | 35,108 | 1,673,383 | SH | DEFINED | 1,2,5,6,13,14 |
| PEPSICO INC | COM | 71344810 | 2,981,636 | 47,668,048 | SH | DEFINED | 1,2,5,6,7,13,14 |
| PEREGRINE PHARMACEUT | COM | 71366110 | 2,508 | 2,161,937 | SH | DEFINED | 1,5 |
| PERFICIENT INC | COM | 71375U10 | 4,940 | 301,030 | SH | DEFINED | 1,2,5 |
| PERFORMANCE FOOD GRO | COM | 71375510 | 15,554 | 562,726 | SH | DEFINED | 1,2,5 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 105 | 17,817 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 6,553 | 571,284 | SH | DEFINED | 1,2 |
| PERINI CORP | COM | 71383910 | 8,985 | 291,921 | SH | DEFINED | 1,2,6 |
| PERKINELMER INC | COM | 71404610 | 68,053 | 3,061,308 | SH | DEFINED | 1,2,5,6,13,14 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 55 | 23,800 | SH | DEFINED | 1 |
| PEROT SYS CORP | CL A | 71426510 | 23,299 | 1,421,566 | SH | DEFINED | 1,2,5,6 |
| PERRIGO CO | COM | 71429010 | 37,103 | 2,144,656 | SH | DEFINED | 1,2,5,13 |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 17,811 | 641,148 | SH | DEFINED | 1,2,5,6 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 69 | 19,100 | SH | DEFINED | 1 |
| PETMED EXPRESS INC | COM | 71638210 | 11,384 | 852,726 | SH | DEFINED | 1,2 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 1,887 | 154,808 | SH | DEFINED | 1,2,5 |
| PETRO-CDA | COM | 71644E10 | 1,006 | 24,511 | SH | DEFINED | 1,8 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 251 | 1,785 | SH | DEFINED | 1 |
| PETROHAWK ENERGY COR | COM | 71649510 | 24,589 | 2,138,206 | SH | DEFINED | 1,2,5,6 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 106,374 | 1,146,770 | SH | DEFINED | 1,2,7 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 109,002 | 1,058,375 | SH | DEFINED | 1,2,4,5 |
| PETROLEUM DEV CORP | COM | 71657810 | 16,500 | 383,265 | SH | DEFINED | 1,2,5,6 |
| PETROQUEST ENERGY IN | COM | 71674810 | 8,153 | 639,914 | SH | DEFINED | 1,2,6 |
| PETSMART INC | COM | 71676810 | 81,361 | 2,819,170 | SH | DEFINED | 1,2,5,6,7,13,14 |
| PFF BANCORP INC | COM | 69331W10 | 18,353 | 531,825 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 5,873,568 | 226,778,694 | SH | DEFINED | 1,2,5,6,7,13,14 |
| PFSWEB INC | COM | 71709810 | 12 | 10,481 | SH | DEFINED | 1 |
| PG&E CORP | COM | 69331C10 | 624,831 | 13,201,590 | SH | DEFINED | 1,2,5,6,7,13,14 |
| PGT INC | COM | 69336V10 | 1,085 | 85,802 | SH | DEFINED | 1,2,5 |
| PHARMACEUTICAL PROD | COM | 71712410 | 56,225 | 1,745,029 | SH | DEFINED | 1,2,5,12,13,14 |
| PHARMACYCLICS INC | COM | 71693310 | 142 | 28,088 | SH | DEFINED | 1,5 |
| PHARMANET DEV GROUP | COM | 71714810 | 12,510 | 566,854 | SH | DEFINED | 1,2 |
| PHARMION CORP | COM | 71715B40 | 9,379 | 364,370 | SH | DEFINED | 1,2,6 |

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|----------------------|-------------|----------|---------|-----------|----|---------|--------------------|
| PHARMOS CORP | COM PAR \$. | 71713930 | 23 | 12,713 | SH | DEFINED | 1 |
| PHASE FORWARD INC | COM | 71721R40 | 7,859 | 524,617 | SH | DEFINED | 1,2 |
| PHELPS DODGE CORP | COM | 71726510 | 780,154 | 6,516,485 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PHH CORP | COM NEW | 69332020 | 25,161 | 871,540 | SH | DEFINED | 1,2,5 |
| PHI INC | COM NON VT | 69336T20 | 6,237 | 190,554 | SH | DEFINED | 1 |
| PHILADELPHIA CONS HL | COM | 71752810 | 28,370 | 636,663 | SH | DEFINED | 1,2,5,6 |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 14,861 | 290,650 | SH | DEFINED | 1,2,7 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 51,066 | 1,017,861 | SH | DEFINED | 1,2 |
| PHOENIX COS INC NEW | COM | 71902E10 | 45,293 | 2,850,438 | SH | DEFINED | 1,2,5 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 144 | 31,994 | SH | DEFINED | 1 |
| PHOTON DYNAMICS INC | COM | 71936410 | 2,805 | 239,913 | SH | DEFINED | 1,2 |
| PHOTRONICS INC | COM | 71940510 | 11,464 | 701,590 | SH | DEFINED | 1,2,5 |
| PHYSICIANS FORMULA H | COM | 71942710 | 260 | 13,900 | SH | DEFINED | 1 |
| PICO HLDGS INC | COM NEW | 69336620 | 9,243 | 265,845 | SH | DEFINED | 1 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 38,617 | 1,443,631 | SH | DEFINED | 1,2,5 |
| PIER 1 IMPORTS INC | COM | 72027910 | 8,235 | 1,383,985 | SH | DEFINED | 1,2,5,13 |
| PIKE ELEC CORP | COM | 72128310 | 3,872 | 237,104 | SH | DEFINED | 1,2,6 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 18,752 | 637,184 | SH | DEFINED | 1,2,6 |
| PINNACLE AIRL CORP | COM | 72344310 | 418 | 24,800 | SH | DEFINED | 1 |
| PINNACLE ENTMT INC | COM | 72345610 | 22,692 | 684,721 | SH | DEFINED | 1,2,5,6 |
| PINNACLE FINL PARTNE | COM | 72346Q10 | 6,033 | 181,821 | SH | DEFINED | 1,2 |
| PINNACLE WEST CAP CO | COM | 72348410 | 323,068 | 6,373,403 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PIIONEER COS INC | COM NEW | 72364330 | 6,922 | 241,534 | SH | DEFINED | 1 |
| PIIONEER DRILLING CO | COM | 72365510 | 7,515 | 565,903 | SH | DEFINED | 1,2,5,6 |
| PIIONEER NAT RES CO | COM | 72378710 | 97,885 | 2,466,244 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PIPER JAFFRAY COS | COM | 72407810 | 25,468 | 390,906 | SH | DEFINED | 1,2,5 |
| PITNEY BOWES INC | COM | 72447910 | 278,437 | 6,028,086 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PIXELWORKS INC | COM | 72581M10 | 221 | 96,705 | SH | DEFINED | 1,5 |
| PLACER SIERRA BANCSH | COM | 72607910 | 4,291 | 180,533 | SH | DEFINED | 1,2 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 4,785 | 93,464 | SH | DEFINED | 1,2 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 70,246 | 1,477,939 | SH | DEFINED | 1,2,5,6,1 |
| PLANAR SYS INC | COM | 72690010 | 970 | 100,260 | SH | DEFINED | 1,2,5 |
| PLANETOUT INC | COM | 72705810 | 84 | 18,200 | SH | DEFINED | 1,5 |
| PLANTRONICS INC NEW | COM | 72749310 | 24,669 | 1,163,643 | SH | DEFINED | 1,2,5,6,1 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 3,110 | 100,532 | SH | DEFINED | 1,2,5 |
| PLATO LEARNING INC | COM | 72764Y10 | 144 | 26,547 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 3,976 | 346,942 | SH | DEFINED | 1,2,6 |
| PLAYTEX PRODS INC | COM | 72813P10 | 22,133 | 1,538,098 | SH | DEFINED | 1,2,6 |
| PLEXUS CORP | COM | 72913210 | 24,503 | 1,026,105 | SH | DEFINED | 1,2,5,6,1 |
| PLUG POWER INC | COM | 72919P10 | 3,507 | 901,418 | SH | DEFINED | 1,2,5,6 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 193,208 | 4,848,370 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PLX TECHNOLOGY INC | COM | 69341710 | 5,036 | 386,200 | SH | DEFINED | 1,2,5 |
| PMA CAP CORP | CL A | 69341920 | 5,892 | 639,095 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 255 | 17,010 | SH | DEFINED | 1,2 |
| PMC-SIERRA INC | COM | 69344F10 | 33,789 | 5,035,683 | SH | DEFINED | 1,2,5,6,1 |
| PMI GROUP INC | COM | 69344M10 | 81,330 | 1,724,182 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PNC FINL SVCS GROUP | COM | 69347510 | 652,188 | 8,808,595 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PNM RES INC | COM | 69349H10 | 53,957 | 1,734,963 | SH | DEFINED | 1,2,5,13 |
| POGO PRODUCING CO | COM | 73044810 | 82,205 | 1,697,049 | SH | DEFINED | 1,2,5,12, |
| POLARIS INDS INC | COM | 73106810 | 29,664 | 633,448 | SH | DEFINED | 1,2,5,6 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 90,244 | 1,162,043 | SH | DEFINED | 1,2,5,6,7 13,14 |
| POLYCOM INC | COM | 73172K10 | 59,585 | 1,927,682 | SH | DEFINED | 1,2,5,6,1 |
| POLYMEDICA CORP | COM | 73173810 | 18,800 | 465,233 | SH | DEFINED | 1,2,6 |
| POLYONE CORP | COM | 73179P10 | 11,795 | 1,572,732 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|--------|-----------|----|---------|-----------|
| POMEROY IT SOLUTIONS | COM | 73182210 | 115 | 15,201 | SH | DEFINED | 1 |
| POOL CORPORATION | COM | 73278L10 | 26,835 | 685,080 | SH | DEFINED | 1,2,5,6 |
| POPE & TALBOT INC | COM | 73282710 | 124 | 22,668 | SH | DEFINED | 1,5 |
| POPULAR INC | COM | 73317410 | 55,230 | 3,076,885 | SH | DEFINED | 1,2,5,6,1 |
| PORTALPLAYER INC | COM | 73618720 | 9,615 | 714,857 | SH | DEFINED | 1,2,6 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 17,752 | 380,220 | SH | DEFINED | 1,2,6 |
| PORTLAND GEN ELEC CO | COM NEW | 73650884 | 10,577 | 388,140 | SH | DEFINED | 1,2 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 536 | 41,453 | SH | DEFINED | 1 |
| POSCO | SPONSORED | 69348310 | 1,999 | 24,184 | SH | DEFINED | 1,2 |
| POSSIS MEDICAL INC | COM | 73740710 | 7,243 | 537,347 | SH | DEFINED | 1 |
| POST PPTY INC | COM | 73746410 | 50,793 | 1,111,441 | SH | DEFINED | 1,2,3,5 |
| POTLATCH CORP NEW | COM | 73763010 | 36,910 | 842,311 | SH | DEFINED | 1,2,5,13 |
| POWELL INDS INC | COM | 73912810 | 3,645 | 115,468 | SH | DEFINED | 1 |
| POWER INTEGRATIONS I | COM | 73927610 | 1,031 | 43,967 | SH | DEFINED | 1,2 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|-----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|---------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| POWER-ONE INC | COM | 73930810 | 8,129 | 1,116,669 | SH | DEFINED | 1,2,5,6 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 16,776 | 2,600,949 | SH | DEFINED | 1,2,5,13 |
| POZEN INC | COM | 73941U10 | 9,273 | 545,772 | SH | DEFINED | 1,2,5 |
| PPG INDS INC | COM | 69350610 | 317,767 | 4,948,867 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| PPL CORP | COM | 69351T10 | 439,065 | 12,250,701 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| PRA INTL | COM | 69353C10 | 5,948 | 235,371 | SH | DEFINED | 1,2,6 |
| PRAECIS PHARMACEUTIC | COM NEW | 73942140 | 60 | 12,141 | SH | DEFINED | 1 |
| PRAXAIR INC | COM | 74005P10 | 529,810 | 8,929,878 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 13,673 | 349,425 | SH | DEFINED | 1,2,6 |
| PRECISION CASTPARTS | COM | 74018910 | 168,931 | 2,158,035 | SH | DEFINED | 1,2,5,12, |
| PREFERRED BK LOS ANG | COM | 74036710 | 3,339 | 55,564 | SH | DEFINED | 1 |
| PREMIER EXHIBITIONS I | COM | 74051E10 | 194 | 31,000 | SH | DEFINED | 1,5 |
| PREMIERE GLOBAL SVCS | COM | 74058510 | 12,103 | 1,282,139 | SH | DEFINED | 1,2 |
| PREMIERWEST BANCORP | COM | 74092110 | 2,901 | 181,753 | SH | DEFINED | 1 |
| PREMIUM STD FARMS IN | COM | 74060C10 | 2,858 | 153,895 | SH | DEFINED | 1,2 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 8,293 | 377,799 | SH | DEFINED | 1,2 |
| PRESSTEK INC | COM | 74111310 | 3,001 | 471,887 | SH | DEFINED | 1,2,5 |
| PRESTIGE BRANDS HLDG | COM | 74112D10 | 7,782 | 597,680 | SH | DEFINED | 1,2 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 303,620 | 6,936,717 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| PRICELINE COM INC | COM NEW | 74150340 | 27,928 | 640,408 | SH | DEFINED | 1,2,5,6 |
| PRICESMART INC | COM | 74151110 | 2,321 | 129,569 | SH | DEFINED | 1,2 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 112,755 | 3,757,244 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| PRIMEDIA INC | COM | 74157K10 | 4,793 | 2,836,225 | SH | DEFINED | 1,2,5,6 |
| PRIMEENERGY CORP | COM | 74158E10 | 651 | 10,090 | SH | DEFINED | 1 |
| PRIMUS GUARANTY LTD | SHS | G7245710 | 315 | 27,300 | SH | DEFINED | 1,6 |
| PRINCETON REVIEW INC | COM | 74235210 | 219 | 41,383 | SH | DEFINED | 1,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 456,170 | 7,771,207 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| PRIVATE MEDIA GROUP | COM | 74266R10 | 779 | 193,300 | SH | DEFINED | 1 |
| PRIVATEBANCORP INC | COM | 74296210 | 13,777 | 330,944 | SH | DEFINED | 1,2,5,6 |
| PROASSURANCE CORP | COM | 74267C10 | 25,483 | 510,480 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------|
| PROCTER & GAMBLE CO | COM | 74271810 | 6,243,048 | 97,137,818 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PROGENICS PHARMACEUT | COM | 74318710 | 10,222 | 397,138 | SH | DEFINED | 1,2,6 |
| PROGRESS ENERGY INC | COM | 74326310 | 1,045,728 | 21,306,592 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 17,696 | 633,581 | SH | DEFINED | 1,2,5,6 |
| PROGRESSIVE CORP | OHI COM | 74331510 | 531,913 | 21,961,740 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PROGRESSIVE GAMING I | COM | 74332S10 | 4,295 | 473,486 | SH | DEFINED | 1 |
| PROLIANCE INTL INC | COM | 74340R10 | 118 | 26,061 | SH | DEFINED | 1,2,5 |
| PROLOGIS | SH BEN INT | 74341010 | 565,555 | 9,306,485 | SH | DEFINED | 1,2,3,5,6 13,14 |
| PROQUEST COMPANY | COM | 74346P10 | 5,222 | 499,715 | SH | DEFINED | 1,2,5 |
| PROSPERITY BANCSHARE | COM | 74360610 | 18,083 | 524,000 | SH | DEFINED | 1,2 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 73,056 | 1,538,014 | SH | DEFINED | 1,2,5,12, |
| PROVIDENCE SVC CORP | COM | 74381510 | 4,137 | 164,611 | SH | DEFINED | 1 |
| PROVIDENT BANKSHARES | COM | 74385910 | 27,018 | 758,934 | SH | DEFINED | 1,2,5 |
| PROVIDENT FINL HLDGS | COM | 74386810 | 209 | 6,885 | SH | DEFINED | 1 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 25,139 | 1,386,578 | SH | DEFINED | 1,2,5 |
| PROVIDENT NEW YORK B | COM | 74402810 | 9,515 | 635,180 | SH | DEFINED | 1,2 |
| PROXYMED INC | COM NEW | 74429030 | 49 | 10,608 | SH | DEFINED | 1 |
| PRUDENTIAL FINL INC | COM | 74432010 | 1,107,816 | 12,902,581 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PRUDENTIAL PLC | ADR | 74435K20 | 1,133 | 40,875 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 35,507 | 502,151 | SH | DEFINED | 1,2,3,5,6 |
| PSS WORLD MED INC | COM | 69366A10 | 21,081 | 1,079,429 | SH | DEFINED | 1,2,5,6 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 40,807 | 1,087,604 | SH | DEFINED | 1,2,6,13 |
| PUBLIC STORAGE INC | COM | 74460D10 | 441,314 | 4,526,294 | SH | DEFINED | 1,2,3,5,6 13,14 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 526,378 | 7,929,768 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PUBLICIS S A NEW | SPONSORED | 74463M10 | 572 | 13,544 | SH | DEFINED | 1 |
| PUGET ENERGY INC NEW | COM | 74531010 | 47,178 | 1,860,345 | SH | DEFINED | 1,2,5,12, |
| PULTE HOMES INC | COM | 74586710 | 218,268 | 6,590,217 | SH | DEFINED | 1,2,5,6,7 13,14 |
| PVF CAPITAL CORP | COM | 69365410 | 126 | 11,927 | SH | DEFINED | 1 |
| PW EAGLE INC | COM | 69366Y10 | 5,659 | 164,019 | SH | DEFINED | 1,2 |
| PXRE GROUP LTD | COM | G7301810 | 299 | 64,760 | SH | DEFINED | 1,5 |
| Q MED | COM | 74791410 | 55 | 12,007 | SH | DEFINED | 1 |
| QAD INC | COM | 74727D10 | 1,452 | 173,052 | SH | DEFINED | 1,2 |
| QC HLDGS INC | COM | 74729T10 | 832 | 52,135 | SH | DEFINED | 1 |
| QLOGIC CORP | COM | 74727710 | 123,812 | 5,648,351 | SH | DEFINED | 1,2,5,6,7 13,14 |
| QUAKER CHEM CORP | COM | 74731610 | 394 | 17,834 | SH | DEFINED | 1,5 |
| QUAKER FABRIC CORP N | COM | 74739910 | 16 | 13,821 | SH | DEFINED | 1 |
| QUALCOMM INC | COM | 74752510 | 1,699,052 | 44,960,354 | SH | DEFINED | 1,2,5,6,7 13,14 |
| QUALITY DISTR INC FL | COM | 74756M10 | 1,517 | 113,867 | SH | DEFINED | 1,2,5 |
| QUALITY SYS INC | COM | 74758210 | 12,186 | 326,965 | SH | DEFINED | 1,2,6 |
| QUANEX CORP | COM | 74762010 | 24,188 | 699,278 | SH | DEFINED | 1,2 |
| QUANTA SVCS INC | COM | 74762E10 | 43,992 | 2,236,510 | SH | DEFINED | 1,2,5,6,1 |
| QUANTUM CORP | COM DSSG | 74790620 | 7,209 | 3,107,446 | SH | DEFINED | 1,2,5 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 1,267 | 792,010 | SH | DEFINED | 1,5 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 235,148 | 4,436,754 | SH | DEFINED | 1,2,5,6,7 13,14 |
| QUEST RESOURCE CORP | COM NEW | 74834930 | 2,485 | 246,042 | SH | DEFINED | 1,5 |
| QUEST SOFTWARE INC | COM | 74834T10 | 15,239 | 1,040,176 | SH | DEFINED | 1,2,5,6 |
| QUESTAR CORP | COM | 74835610 | 232,622 | 2,800,992 | SH | DEFINED | 1,2,5,6,7 13,14 |
| QUICKLOGIC CORP | COM | 74837P10 | 50 | 16,818 | SH | DEFINED | 1 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 32,481 | 887,713 | SH | DEFINED | 1,2,5,6,1 |
| QUIDEL CORP | COM | 74838J10 | 5,934 | 435,706 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|---------|-------------|----|---------|-----------------|
| QUIKSILVER INC | COM | 74838C10 | 36,582 | 2,322,660 | SH | DEFINED | 1,2,5 |
| QUIXOTE CORP | COM | 74905610 | 197 | 10,015 | SH | DEFINED | 1 |
| QUOVADX INC | COM | 74913K10 | 105 | 37,359 | SH | DEFINED | 1,5 |
| QWEST COMMUNICATIONS | COM | 74912110 | 966,403 | 115,460,300 | SH | DEFINED | 1,2,5,6,7,13,14 |
| R & G FINANCIAL CORP | CL B | 74913610 | 7,389 | 965,937 | SH | DEFINED | 1,2 |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 37,587 | 599,183 | SH | DEFINED | 1,2,5,12 |
| RACKABLE SYS INC | COM | 75007710 | 12,108 | 390,952 | SH | DEFINED | 1,2,5,6 |
| RADIAN GROUP INC | COM | 75023610 | 167,659 | 3,109,979 | SH | DEFINED | 1,2,5,6,7,13,14 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 3,544 | 339,456 | SH | DEFINED | 1 |
| RADIATION THERAPY SV | COM | 75032320 | 5,125 | 162,603 | SH | DEFINED | 1,2,6 |
| RADIO ONE INC | CL A | 75040P10 | 692 | 102,525 | SH | DEFINED | 1,2 |
| RADIO ONE INC | CL D NON V | 75040P40 | 8,085 | 1,199,537 | SH | DEFINED | 1,2,5 |
| RADIOSHACK CORP | COM | 75043810 | 61,698 | 3,676,864 | SH | DEFINED | 1,2,5,6,7,13,14 |
| RADISYS CORP | COM | 75045910 | 8,783 | 526,851 | SH | DEFINED | 1,2,5 |
| RADWARE LTD | ORD | M8187310 | 191 | 12,004 | SH | DEFINED | 1,2,5 |
| RADYNE CORP | COM NEW | 75061140 | 2,311 | 215,169 | SH | DEFINED | 1 |
| RAE SYS INC | COM | 75061P10 | 1,101 | 344,069 | SH | DEFINED | 1,2,5 |
| RAILAMERICA INC | COM | 75075310 | 9,564 | 594,752 | SH | DEFINED | 1,2 |
| RAIT FINANCIAL TRUST | COM | 74922710 | 23,950 | 694,613 | SH | DEFINED | 1,2 |
| RALCORP HLDGS INC NE | COM | 75102810 | 21,999 | 432,286 | SH | DEFINED | 1,2,5,6 |
| RAM ENERGY RESOURCES | COM | 75130P10 | 935 | 169,700 | SH | DEFINED | 1 |
| RAMBUS INC DEL | COM | 75091710 | 16,568 | 875,232 | SH | DEFINED | 1,2,5,6,13,14 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 18,480 | 484,527 | SH | DEFINED | 1,2,3 |
| RANGE RES CORP | COM | 75281A10 | 45,916 | 1,672,116 | SH | DEFINED | 1,2,5,6,7,13,14 |
| RARE HOSPITALITY INT | COM | 75382010 | 17,240 | 523,536 | SH | DEFINED | 1,2,5,6 |
| RASER TECHNOLOGIES I | COM | 75405510 | 1,004 | 163,987 | SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|-----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| RAVEN INDS INC | COM | 75421210 | 6,289 | 234,655 | SH | DEFINED | 1,2,6 |
| RAYMOND JAMES FINANC | COM | 75473010 | 49,739 | 1,641,009 | SH | DEFINED | 1,2,5,13 |
| RAYONIER INC | COM | 75490710 | 45,873 | 1,117,482 | SH | DEFINED | 1,2,5,12,13,14 |
| RAYTHEON CO | COM NEW | 75511150 | 836,988 | 15,852,039 | SH | DEFINED | 1,2,5,6,7,13,14 |
| RBC BEARINGS INC | COM | 75524B10 | 10,162 | 354,566 | SH | DEFINED | 1,2,6 |
| RC2 CORP | COM | 74938810 | 20,541 | 466,836 | SH | DEFINED | 1,2,6 |
| RCN CORP | COM NEW | 74936120 | 13,845 | 459,204 | SH | DEFINED | 1,2,6 |
| READERS DIGEST ASSN | COM | 75526710 | 36,497 | 2,185,436 | SH | DEFINED | 1,2,5,13 |
| READING INTERNATIONAL | CL A | 75540810 | 190 | 23,000 | SH | DEFINED | 1 |
| REALNETWORKS INC | COM | 75605L10 | 27,031 | 2,470,878 | SH | DEFINED | 1,2,5,6 |
| REALOGY CORP | COM | 75605E10 | 185,712 | 6,125,069 | SH | DEFINED | 1,2,5,6,7,13,14 |
| REALTY INCOME CORP | COM | 75610910 | 48,292 | 1,743,401 | SH | DEFINED | 1,2,3,5 |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 87,889 | 1,927,396 | SH | DEFINED | 1,2,3,5,6,13,14 |
| RED HAT INC | COM | 75657710 | 42,025 | 1,827,160 | SH | DEFINED | 1,2,5,12 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 7,785 | 217,150 | SH | DEFINED | 1,2,6 |
| REDBACK NETWORKS INC | COM NEW | 75720950 | 24,910 | 998,784 | SH | DEFINED | 1,2,5,6 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 7,233 | 280,130 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------------|
| REDWOOD TR INC | COM | 75807540 | 18,670 | 321,445 | SH | DEFINED | 1,2 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 816 | 23,915 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 718 | 16,310 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 31,117 | 592,597 | SH | DEFINED | 1,2,5 |
| REGAL ENTMT GROUP | CL A | 75876610 | 13,379 | 627,541 | SH | DEFINED | 1,2,5 |
| REGENCY CTRS CORP | COM | 75884910 | 145,477 | 1,861,029 | SH | DEFINED | 1,2,3,5,6 13,14 |
| REGENCY ENERGY PARTN | COM UNITS | 75885Y10 | 426 | 15,707 | SH | DEFINED | 1,2 |
| REGENERATION TECH IN | COM | 75886N10 | 191 | 32,657 | SH | DEFINED | 1 |
| REGENERON PHARMACEUT | COM | 75886F10 | 21,079 | 1,050,277 | SH | DEFINED | 1,2,5,6 |
| REGENT COMMUNICATION | COM | 75886510 | 195 | 68,866 | SH | DEFINED | 1 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 775,064 | 20,723,646 | SH | DEFINED | 1,2,5,6,7 13,14 |
| REGIS CORP MINN | COM | 75893210 | 37,544 | 949,513 | SH | DEFINED | 1,2,5,13 |
| REHABCARE GROUP INC | COM | 75914810 | 3,998 | 269,257 | SH | DEFINED | 1,2,5 |
| REINSURANCE GROUP AM | COM | 75935110 | 17,089 | 306,805 | SH | DEFINED | 1,2,5 |
| RELIANCE STEEL & ALU | COM | 75950910 | 47,873 | 1,215,666 | SH | DEFINED | 1,2,5,13 |
| RELIANT ENERGY INC | COM | 75952B10 | 94,011 | 6,615,830 | SH | DEFINED | 1,2,5,6,7 13,14 |
| RENAISSANCE LEARNING | COM | 75968L10 | 2,113 | 119,173 | SH | DEFINED | 1,6 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 59,393 | 989,879 | SH | DEFINED | 1,2,5,6,7 13,14 |
| RENASANT CORP | COM | 75970E10 | 7,909 | 258,207 | SH | DEFINED | 1,2 |
| RENOVIS INC | COM | 75988510 | 1,700 | 537,938 | SH | DEFINED | 1,2,5 |
| RENT A CTR INC NEW | COM | 76009N10 | 59,300 | 2,009,501 | SH | DEFINED | 1,2,5,13 |
| RENTECH INC | COM | 76011210 | 7,034 | 1,865,901 | SH | DEFINED | 1,2,5,6 |
| RENTRAK CORP | COM | 76017410 | 431 | 27,800 | SH | DEFINED | 1 |
| REPLIDYNE INC | COM | 76028W10 | 104 | 18,097 | SH | DEFINED | 1,2 |
| REPLIGEN CORP | COM | 75991610 | 80 | 28,613 | SH | DEFINED | 1,5 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 1,973 | 57,199 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 9,696 | 577,801 | SH | DEFINED | 1,2 |
| REPUBLIC BANCORP INC | COM | 76028210 | 16,176 | 1,201,757 | SH | DEFINED | 1,2,5 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 4,793 | 191,026 | SH | DEFINED | 1,2 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 209 | 16,123 | SH | DEFINED | 1 |
| REPUBLIC PROPERTY TR | COM | 76073710 | 3,917 | 339,447 | SH | DEFINED | 1,3 |
| REPUBLIC SVCS INC | COM | 76075910 | 135,018 | 3,319,838 | SH | DEFINED | 1,2,5,6,7 13,14 |
| RES-CARE INC | COM | 76094310 | 10,171 | 560,380 | SH | DEFINED | 1,2,6 |
| RESEARCH IN MOTION L | COM | 76097510 | 1,303 | 10,197 | SH | DEFINED | 1,5 |
| RESMED INC | COM | 76115210 | 57,129 | 1,160,677 | SH | DEFINED | 1,2,5,6,1 |
| RESOURCE AMERICA INC | CL A | 76119520 | 7,397 | 280,197 | SH | DEFINED | 1,2,5 |
| RESOURCE CAP CORP | COM | 76120W30 | 2,977 | 175,624 | SH | DEFINED | 1,2 |
| RESOURCES CONNECTION | COM | 76122Q10 | 21,891 | 687,545 | SH | DEFINED | 1,2,6 |
| RESPIRONICS INC | COM | 76123010 | 29,868 | 791,202 | SH | DEFINED | 1,2,5,6,1 |
| RESTORATION HARDWARE | COM | 76098110 | 3,612 | 424,498 | SH | DEFINED | 1,5 |
| RETAIL VENTURES INC | COM | 76128Y10 | 5,508 | 289,285 | SH | DEFINED | 1,2,6 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 78 | 26,900 | SH | DEFINED | 1 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 758 | 14,515 | SH | DEFINED | 1,2 |
| REVLON INC | CL A | 76152550 | 3,054 | 2,385,862 | SH | DEFINED | 1,2,6 |
| REWARDS NETWORK INC | COM | 76155710 | 3,183 | 458,017 | SH | DEFINED | 1 |
| REX STORES CORP | COM | 76162410 | 212 | 11,964 | SH | DEFINED | 1 |
| REXAM PLC | SP ADR NEW | 76165540 | 215 | 4,130 | SH | DEFINED | 1 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 294,658 | 4,500,663 | SH | DEFINED | 1,2,5,6,1 |
| RF MICRODEVICES INC | COM | 74994110 | 26,742 | 3,938,396 | SH | DEFINED | 1,2,5,6,1 |
| RICHARDSON ELECTRS L | COM | 76316510 | 95 | 10,450 | SH | DEFINED | 1 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 4,746 | 399,818 | SH | DEFINED | 1,2,5,6 |
| RIGHTNOW TECHNOLOGIE | COM | 76657R10 | 3,127 | 181,607 | SH | DEFINED | 1,6 |
| RIMAGE CORP | COM | 76672110 | 330 | 12,700 | SH | DEFINED | 1 |
| RINKER GROUP LTD | SPONSORED | 76687M10 | 323 | 4,542 | SH | DEFINED | 1 |
| RIO TINTO PLC | SPONSORED | 76720410 | 25,244 | 118,799 | SH | DEFINED | 1,2 |
| RITA MED SYS INC DEL | COM | 76774E10 | 86 | 18,600 | SH | DEFINED | 1 |
| RITCHIE BROS AUCTION | COM | 76774410 | 520 | 9,719 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------------|
| RITE AID CORP | COM | 76775410 | 37,817 | 6,951,746 | SH | DEFINED | 1,2,5,6 |
| RIVERBED TECHNOLOGY | COM | 76857310 | 923 | 30,081 | SH | DEFINED | 1,2 |
| RIVERVIEW BANCORP IN | COM | 76939710 | 250 | 16,450 | SH | DEFINED | 1 |
| RIVIERA HLDGS CORP | COM | 76962710 | 3,241 | 134,138 | SH | DEFINED | 1,5 |
| RLI CORP | COM | 74960710 | 116,316 | 2,061,612 | SH | DEFINED | 1,2 |
| ROBBINS & MYERS INC | COM | 77019610 | 9,133 | 198,889 | SH | DEFINED | 1,2 |
| ROBERT HALF INTL INC | COM | 77032310 | 163,105 | 4,394,005 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROCK OF AGES CORP | CL A | 77263210 | 48 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 30,480 | 1,124,307 | SH | DEFINED | 1,2 |
| ROCKVILLE FINL INC | COM | 77418610 | 1,585 | 88,800 | SH | DEFINED | 1 |
| ROCKWELL AUTOMATION | COM | 77390310 | 276,877 | 4,533,026 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROCKWELL COLLINS INC | COM | 77434110 | 321,077 | 5,073,107 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROCKWOOD HLDGS INC | COM | 77441510 | 14,506 | 574,262 | SH | DEFINED | 1,2 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 24,246 | 401,025 | SH | DEFINED | 1,2,5,6 |
| ROGERS COMMUNICATION | CL B | 77510920 | 978 | 16,413 | SH | DEFINED | 1 |
| ROGERS CORP | COM | 77513310 | 15,043 | 254,318 | SH | DEFINED | 1,2,6 |
| ROHM & HAAS CO | COM | 77537110 | 285,826 | 5,591,276 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROLLINS INC | COM | 77571110 | 14,998 | 678,355 | SH | DEFINED | 1,2,6,13 |
| ROMA FINANCIAL CORP | COM | 77581P10 | 1,420 | 85,741 | SH | DEFINED | 1,2 |
| ROPER INDS INC NEW | COM | 77669610 | 86,663 | 1,724,987 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROSETTA RESOURCES IN | COM | 77777930 | 15,731 | 842,601 | SH | DEFINED | 1,2 |
| ROSS STORES INC | COM | 77829610 | 82,112 | 2,802,451 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 1,859 | 40,856 | SH | DEFINED | 1,2,5 |
| ROTECH HEALTHCARE IN | COM | 77866910 | 27 | 12,100 | SH | DEFINED | 1 |
| ROTONICS MFG INC | COM | 77890310 | 31 | 10,400 | SH | DEFINED | 1 |
| ROWAN COS INC | COM | 77938210 | 129,957 | 3,914,361 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROYAL BANCSHARES PA | CL A | 78008110 | 2,068 | 78,682 | SH | DEFINED | 1 |
| ROYAL BK CDA MONTREA | COM | 78008710 | 861 | 18,077 | SH | DEFINED | 1,14 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 27,885 | 673,865 | SH | DEFINED | 1,2,5,6,7 13,14 |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 5,188 | 72,912 | SH | DEFINED | 1,2 |
| ROYAL DUTCH SHELL PL | SPONS ADR | 78025920 | 8,026 | 113,378 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 12,331 | 342,710 | SH | DEFINED | 1,2,5,6 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| ROYAL KPN NV | SPONSORED | 78064120 | 205 | 14,351 | SH | DEFINED | 1,2 |
| RPC INC | COM | 74966010 | 8,363 | 495,432 | SH | DEFINED | 1,2,5,6 |
| RPM INTL INC | COM | 74968510 | 47,581 | 2,277,669 | SH | DEFINED | 1,2,5,13 |
| RTI INTL METALS INC | COM | 74973W10 | 26,255 | 335,657 | SH | DEFINED | 1,2,6 |
| RUBY TUESDAY INC | COM | 78118210 | 34,673 | 1,263,584 | SH | DEFINED | 1,2,5,6,13 |
| RUDDICK CORP | COM | 78125810 | 21,875 | 788,285 | SH | DEFINED | 1,2,5,13 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 5,898 | 370,451 | SH | DEFINED | 1,5 |
| RURAL / METRO CORP | COM | 78174810 | 202 | 24,900 | SH | DEFINED | 1 |
| RURAL CELLULAR CORP | CL A | 78190410 | 181 | 13,742 | SH | DEFINED | 1 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 5,216 | 308,245 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------------|
| RUSS BERRIE & CO | COM | 78223310 | 2,842 | 183,937 | SH | DEFINED | 1,2 |
| RUTHS CHRIS STEAK HS | COM | 78333210 | 3,988 | 218,136 | SH | DEFINED | 1,2,6 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 1,709 | 20,968 | SH | DEFINED | 1,2,5,7 |
| RYDER SYS INC | COM | 78354910 | 77,520 | 1,518,207 | SH | DEFINED | 1,2,5,6,1 |
| RYERSON INC | COM | 78375P10 | 11,368 | 453,097 | SH | DEFINED | 1,2 |
| RYLAND GROUP INC | COM | 78376410 | 52,558 | 962,256 | SH | DEFINED | 1,2,5,13 |
| S & T BANCORP INC | COM | 78385910 | 14,535 | 419,247 | SH | DEFINED | 1,2,5 |
| S Y BANCORP INC | COM | 78506010 | 5,069 | 181,040 | SH | DEFINED | 1,2,6 |
| S1 CORPORATION | COM | 78463B10 | 5,235 | 950,052 | SH | DEFINED | 1,2,5,6 |
| SABA SOFTWARE INC | COM NEW | 78493260 | 235 | 37,710 | SH | DEFINED | 1 |
| SABRE HLDGS CORP | CL A | 78590510 | 126,214 | 3,957,779 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SAFECO CORP | COM | 78642910 | 207,515 | 3,317,586 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 4,106 | 1,696,588 | SH | DEFINED | 1,5 |
| SAFENET INC | COM | 78645R10 | 12,503 | 522,252 | SH | DEFINED | 1,2 |
| SAFETY INS GROUP INC | COM | 78648T10 | 14,142 | 278,875 | SH | DEFINED | 1,2 |
| SAFeway INC | COM NEW | 78651420 | 486,283 | 14,070,703 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SAFLINK CORP | COM NEW | 78657830 | 9 | 71,763 | SH | DEFINED | 1,5 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 279 | 28,998 | SH | DEFINED | 1 |
| SAIA INC | COM | 78709Y10 | 5,364 | 231,114 | SH | DEFINED | 1,2,5 |
| SAIC INC | COM | 78390X10 | 17,418 | 979,088 | SH | DEFINED | 1,2 |
| SAKS INC | COM | 79377W10 | 39,725 | 2,229,218 | SH | DEFINED | 1,2,5,6,1 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 2,302 | 192,636 | SH | DEFINED | 1,2,6 |
| SALESFORCE COM INC | COM | 79466L30 | 28,301 | 776,446 | SH | DEFINED | 1,2,5,12 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 7,986 | 656,214 | SH | DEFINED | 1,2,5,6 |
| SALLY BEAUTY HLDGS I | COM | 79546E10 | 5,872 | 752,807 | SH | DEFINED | 1,2,5,6,7 |
| SALTON INC | COM | 79575710 | 29 | 12,744 | SH | DEFINED | 1,2 |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 1,940 | 41,783 | SH | DEFINED | 1,2 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,688 | 210,477 | SH | DEFINED | 1 |
| SANDERSON FARMS INC | COM | 80001310 | 14,926 | 492,760 | SH | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C10 | 247,227 | 5,745,459 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SANDS REGENT | COM | 80009110 | 163 | 10,900 | SH | DEFINED | 1 |
| SANDY SPRING BANCORP | COM | 80036310 | 8,981 | 235,234 | SH | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 151 | 12,300 | SH | DEFINED | 1 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 1,948 | 295,220 | SH | DEFINED | 1,5 |
| SANMINA SCI CORP | COM | 80090710 | 48,931 | 14,182,791 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 22,105 | 478,772 | SH | DEFINED | 1,2 |
| SANTANDER BANCORP | COM | 80280910 | 1,914 | 107,225 | SH | DEFINED | 1,2 |
| SANTARUS INC | COM | 80281730 | 5,619 | 717,595 | SH | DEFINED | 1 |
| SANTOS LIMITED | SPONSORED | 80302160 | 258 | 8,257 | SH | DEFINED | 1 |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 18,971 | 357,277 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 6,939 | 1,263,870 | SH | DEFINED | 1,2,5,6 |
| SARA LEE CORP | COM | 80311110 | 349,985 | 20,551,060 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SATYAM COMPUTER SERV | ADR | 80409810 | 16,488 | 686,730 | SH | DEFINED | 1,2,5,7 |
| SAUER-DANFOSS INC | COM | 80413710 | 7,777 | 241,136 | SH | DEFINED | 1,2 |
| SAUL CTRS INC | COM | 80439510 | 25,726 | 466,131 | SH | DEFINED | 1,2,3,5 |
| SAVANNAH BANCORP INC | COM | 80474810 | 202 | 7,405 | SH | DEFINED | 1 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 11,252 | 1,003,712 | SH | DEFINED | 1,2,5 |
| SAVVIS INC | COM NEW | 80542330 | 17,022 | 476,676 | SH | DEFINED | 1,2,6 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 25,368 | 922,457 | SH | DEFINED | 1,2,6 |
| SCANA CORP NEW | COM | 80589M10 | 103,262 | 2,542,137 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SCANSOURCE INC | COM | 80603710 | 16,055 | 528,119 | SH | DEFINED | 1,2,6 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 5,467 | 131,018 | SH | DEFINED | 1,2,5 |
| SCHAWK INC | CL A | 80637310 | 3,917 | 200,465 | SH | DEFINED | 1 |
| SCHEIN HENRY INC | COM | 80640710 | 69,670 | 1,422,412 | SH | DEFINED | 1,2,5,12, |
| SCHERING PLOUGH CORP | COM | 80660510 | 799,721 | 33,829,150 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------|
| SCHIFF NUTRITION INT | COM | 80669310 | 73 | 11,000 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 80685710 | 1,923,193 | 30,449,547 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SCHNITZER STL INDS | CL A | 80688210 | 13,988 | 352,330 | SH | DEFINED | 1,2,5 |
| SCHOLASTIC CORP | COM | 80706610 | 37,186 | 1,037,548 | SH | DEFINED | 1,2,5,13 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 12,203 | 325,505 | SH | DEFINED | 1,2,5 |
| SCHULMAN A INC | COM | 80819410 | 9,185 | 412,796 | SH | DEFINED | 1,2 |
| SCHWAB CHARLES CORP | COM | 80851310 | 544,477 | 28,152,879 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 5,038 | 193,396 | SH | DEFINED | 1,2 |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 183 | 56,695 | SH | DEFINED | 1,5 |
| SCIELE PHARMA INC | COM | 80862710 | 18,597 | 774,883 | SH | DEFINED | 1,2,6 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 34,166 | 1,130,201 | SH | DEFINED | 1,2,5,6,13 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 54 | 17,355 | SH | DEFINED | 1 |
| SCO GROUP INC | COM | 78403A10 | 20 | 18,024 | SH | DEFINED | 1 |
| SCOLR PHARMA INC | COM | 78402X10 | 126 | 26,800 | SH | DEFINED | 1,5 |
| SCOTTISH PWR PLC | SP ADR FNL | 81013T80 | 1,213 | 20,767 | SH | DEFINED | 1,2 |
| SCOTTISH RE GROUP LI | SHS | G7353741 | 341 | 63,818 | SH | DEFINED | 1,2,5,6 |
| SCOTTS MIRACLE GRO C | CL A | 81018610 | 38,207 | 739,720 | SH | DEFINED | 1,2,5,6,13 |
| SCPIE HLDGS INC | COM | 78402P10 | 4,024 | 153,929 | SH | DEFINED | 1,5 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 117,330 | 2,349,420 | SH | DEFINED | 1,2,5,6,13 |
| SEABOARD CORP | COM | 81154310 | 24,316 | 13,777 | SH | DEFINED | 1,2,6 |
| SEABRIGHT INSURANCE | COM | 81165610 | 5,165 | 286,772 | SH | DEFINED | 1 |
| SEACHANGE INTL INC | COM | 81169910 | 324 | 31,746 | SH | DEFINED | 1,5 |
| SEACOAST BKG CORP FL | COM | 81170730 | 4,766 | 192,168 | SH | DEFINED | 1,2 |
| SEACOR HOLDINGS INC | COM | 81190410 | 22,303 | 224,963 | SH | DEFINED | 1,2,5 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 78,845 | 2,975,271 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SEALED AIR CORP NEW | COM | 81211K10 | 162,369 | 2,501,068 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SEALY CORP | COM | 81213930 | 4,208 | 285,270 | SH | DEFINED | 1,2,6 |
| SEARS HLDGS CORP | COM | 81235010 | 952,864 | 5,674,174 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SEATTLE GENETICS INC | COM | 81257810 | 153 | 28,692 | SH | DEFINED | 1 |
| SECURE COMPUTING COR | COM | 81370510 | 4,965 | 756,914 | SH | DEFINED | 1,2,5 |
| SECURITY BANK CORP | COM | 81404710 | 5,665 | 248,255 | SH | DEFINED | 1 |
| SECURITY CAPITAL ASS | COM | G8018D10 | 706 | 25,375 | SH | DEFINED | 1,2 |
| SEI INVESTMENTS CO | COM | 78411710 | 68,155 | 1,144,305 | SH | DEFINED | 1,2,5,12,13 |
| SELECT COMFORT CORP | COM | 81616X10 | 13,454 | 773,680 | SH | DEFINED | 1,2,5,6 |
| SELECT SECTOR SPDR T | SBI HEALTH | 81369Y20 | 1,626 | 48,565 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS S | 81369Y30 | 327 | 12,500 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS D | 81369Y40 | 499 | 13,000 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 10,622 | 181,175 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-FI | 81369Y60 | 1,919 | 52,235 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-IN | 81369Y70 | 4,551 | 130,000 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 290 | 7,900 | SH | DEFINED | 5 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 |
|---------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN | |
| SELECTICA INC | COM | 81628810 | 117 | 66,348 | SH | DEFINED | 1 | |
| SELECTIVE INS GROUP | COM | 81630010 | 30,187 | 526,917 | SH | DEFINED | 1,2,5 | |
| SEMCO ENERGY INC | COM | 78412D10 | 2,216 | 363,349 | SH | DEFINED | 1,5 | |
| SEMITOOL INC | COM | 81690910 | 4,332 | 325,475 | SH | DEFINED | 1,5 | |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------------|
| SEMPRA ENERGY | COM | 81685110 | 511,937 | 9,135,204 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SEMTECH CORP | COM | 81685010 | 21,154 | 1,618,482 | SH | DEFINED | 1,2,5,6,1 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 30,751 | 1,256,149 | SH | DEFINED | 1,2,3 |
| SENOXYX INC | COM | 81724Q10 | 4,996 | 384,577 | SH | DEFINED | 1,2 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 28,959 | 1,177,215 | SH | DEFINED | 1,2,5,13 |
| SEPRACOR INC | COM | 81731510 | 113,420 | 1,841,825 | SH | DEFINED | 1,2,5,12, |
| SEQUA CORPORATION | CL A | 81732010 | 16,317 | 141,813 | SH | DEFINED | 1,2,13 |
| SERVICE CORP INTL | COM | 81756510 | 30,600 | 2,985,335 | SH | DEFINED | 1,2,5 |
| SERVICEMASTER CO | COM | 81760N10 | 59,288 | 4,522,381 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SHARPER IMAGE CORP | COM | 82001310 | 144 | 15,587 | SH | DEFINED | 1 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 607 | 19,153 | SH | DEFINED | 1,5 |
| SHAW GROUP INC | COM | 82028010 | 25,086 | 748,833 | SH | DEFINED | 1,2,5 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 6,509 | 138,450 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 287,834 | 4,527,113 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SHILOH INDS INC | COM | 82454310 | 2,527 | 133,326 | SH | DEFINED | 1,2 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 1,287 | 54,156 | SH | DEFINED | 1,2,5 |
| SHIRE PLC | SPONSORED | 82481R10 | 267 | 4,330 | SH | DEFINED | 1 |
| SHOE CARNIVAL INC | COM | 82488910 | 4,337 | 137,235 | SH | DEFINED | 1,5 |
| SHORE BANCSHARES INC | COM | 82510710 | 2,902 | 96,222 | SH | DEFINED | 1,5 |
| SHUFFLE MASTER INC | COM | 82554910 | 21,273 | 811,944 | SH | DEFINED | 1,2,6 |
| SI INTL INC | COM | 78427V10 | 5,401 | 166,586 | SH | DEFINED | 1 |
| SIEMENS A G | SPONSORED | 82619750 | 4,474 | 45,394 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 2,045 | 69,688 | SH | DEFINED | 1 |
| SIERRA HEALTH SVCS I | COM | 82632210 | 24,967 | 692,761 | SH | DEFINED | 1,2,5,6,1 |
| SIERRA PAC RES NEW | COM | 82642810 | 56,038 | 3,329,678 | SH | DEFINED | 1,2,5,13 |
| SIGMA ALDRICH CORP | COM | 82655210 | 165,009 | 2,123,125 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SIGMA DESIGNS INC | COM | 82656510 | 7,656 | 300,809 | SH | DEFINED | 1,2,5 |
| SIGMATEL INC | COM | 82661W10 | 904 | 206,394 | SH | DEFINED | 1 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 17,501 | 564,913 | SH | DEFINED | 1,2,6 |
| SILGAN HOLDINGS INC | COM | 82704810 | 34,125 | 776,988 | SH | DEFINED | 1,2,6 |
| SILICON IMAGE INC | COM | 82705T10 | 22,248 | 1,749,070 | SH | DEFINED | 1,2,5,6 |
| SILICON LABORATORIES | COM | 82691910 | 34,440 | 993,945 | SH | DEFINED | 1,2,5,6,1 |
| SILICON STORAGE TECH | COM | 82705710 | 9,971 | 2,210,885 | SH | DEFINED | 1,2,5,6 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 814 | 103,544 | SH | DEFINED | 1,4 |
| SILVERLEAF RESORTS I | COM | 82839510 | 172 | 38,400 | SH | DEFINED | 1,2 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 10,952 | 348,775 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | COM | 82880610 | 856,222 | 8,453,176 | SH | DEFINED | 1,2,3,5,6 13,14 |
| SIMPLETECH INC | COM | 82882310 | 280 | 22,100 | SH | DEFINED | 1 |
| SIMPSON MANUFACTURIN | COM | 82907310 | 21,491 | 679,006 | SH | DEFINED | 1,2,5,6 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 18,127 | 1,726,349 | SH | DEFINED | 1,2 |
| SINOPEC SHANGHAI PET | SPON ADR H | 82935M10 | 312 | 6,291 | SH | DEFINED | 1 |
| SIRENZA MICRODEVICES | COM | 82966T10 | 2,765 | 351,732 | SH | DEFINED | 1,5 |
| SIRF TECHNOLOGY HLDG | COM | 82967H10 | 18,541 | 726,532 | SH | DEFINED | 1,2,6 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 58,392 | 16,494,943 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SIRNA THERAPEUTICS I | COM | 82966910 | 6,223 | 478,322 | SH | DEFINED | 1,2,5 |
| SIRONA DENTAL SYSTEM | COM | 82966C10 | 8,921 | 231,642 | SH | DEFINED | 1,2,6 |
| SIRVA INC | COM | 82967Y10 | 2,500 | 718,442 | SH | DEFINED | 1,2 |
| SITEL CORP | COM | 82980K10 | 2,598 | 615,629 | SH | DEFINED | 1 |
| SIX FLAGS INC | COM | 83001P10 | 6,683 | 1,275,295 | SH | DEFINED | 1,2,5,6 |
| SJW CORP | COM | 78430510 | 8,657 | 223,357 | SH | DEFINED | 1,2,6 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 15,216 | 574,625 | SH | DEFINED | 1,2,4 |
| SKECHERS U S A INC | CL A | 83056610 | 14,279 | 428,672 | SH | DEFINED | 1,2,6 |
| SKY FINL GROUP INC | COM | 83080P10 | 38,584 | 1,351,922 | SH | DEFINED | 1,2,5,10 |
| SKYLINE CORP | COM | 83083010 | 4,168 | 103,618 | SH | DEFINED | 1,2 |
| SKYWEST INC | COM | 83087910 | 26,890 | 1,054,095 | SH | DEFINED | 1,2,5 |
| SKYWORKS SOLUTIONS I | COM | 83088M10 | 17,847 | 2,520,803 | SH | DEFINED | 1,2,5,6 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------------|
| SL GREEN RLTY CORP | COM | 78440X10 | 152,449 | 1,148,133 | SH | DEFINED | 1,2,3,5,6 13,14 |
| SLM CORP | COM | 78442P10 | 537,799 | 11,027,245 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SM&A | COM | 78465D10 | 152 | 26,131 | SH | DEFINED | 1 |
| SMART & FINAL INC | COM | 83168310 | 4,244 | 224,542 | SH | DEFINED | 1,2,6 |
| SMART MODULAR TECHNO | ORD SHS | G8224510 | 348 | 25,865 | SH | DEFINED | 1,2,6 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 502 | 9,592 | SH | DEFINED | 1 |
| SMITH & WESSON HLDG | COM | 83175610 | 3,993 | 386,190 | SH | DEFINED | 1,5,6 |
| SMITH A O | COM | 83186520 | 14,428 | 384,143 | SH | DEFINED | 1,2 |
| SMITH INTL INC | COM | 83211010 | 252,584 | 6,150,090 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SMITH MICRO SOFTWARE | COM | 83215410 | 4,067 | 286,590 | SH | DEFINED | 1,2,5 |
| SMITHFIELD FOODS INC | COM | 83224810 | 43,126 | 1,680,651 | SH | DEFINED | 1,2,5,12, |
| SMITHTOWN BANCORP IN | COM | 83244910 | 2,451 | 90,365 | SH | DEFINED | 1 |
| SMUCKER J M CO | COM NEW | 83269640 | 44,742 | 923,093 | SH | DEFINED | 1,2,5,6,1 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 34,280 | 3,246,257 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SNAP ON INC | COM | 83303410 | 116,840 | 2,452,553 | SH | DEFINED | 1,2,5,6,7 |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 1,381 | 10,187 | SH | DEFINED | 1,2,5 |
| SOCKET COMMUNICATION | COM | 83367210 | 24 | 21,600 | SH | DEFINED | 1 |
| SODEXHO ALLIANCE SA | SPONSORED | 83379210 | 439 | 7,015 | SH | DEFINED | 1 |
| SOHU COM INC | COM | 83408W10 | 7,895 | 328,971 | SH | DEFINED | 1,2 |
| SOLETRON CORP | COM | 83418210 | 89,300 | 27,732,835 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SOLEXA INC | COM | 83420X10 | 3,948 | 300,199 | SH | DEFINED | 1 |
| SOMANETICS CORP | COM NEW | 83444540 | 302 | 13,200 | SH | DEFINED | 1 |
| SOMAXON PHARMACEUTIC | COM | 83445310 | 817 | 57,590 | SH | DEFINED | 1 |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 13,564 | 467,071 | SH | DEFINED | 1,2,5 |
| SONIC CORP | COM | 83545110 | 31,815 | 1,328,384 | SH | DEFINED | 1,2,5,6 |
| SONIC INNOVATIONS IN | COM | 83545M10 | 170 | 32,680 | SH | DEFINED | 1,5 |
| SONIC SOLUTIONS | COM | 83546010 | 5,765 | 353,696 | SH | DEFINED | 1,2,5,6 |
| SONICWALL INC | COM | 83547010 | 13,382 | 1,589,317 | SH | DEFINED | 1,2,5,6 |
| SONOCO PRODS CO | COM | 83549510 | 146,957 | 3,861,198 | SH | DEFINED | 1,2,5,6,1 |
| SONOSITE INC | COM | 83568G10 | 7,994 | 258,466 | SH | DEFINED | 1,2,6 |
| SONUS NETWORKS INC | COM | 83591610 | 23,490 | 3,564,481 | SH | DEFINED | 1,2,5,6 |
| SONUS PHARMACEUTICAL | COM | 83569210 | 90 | 14,700 | SH | DEFINED | 1 |
| SONY CORP | ADR NEW | 83569930 | 2,708 | 63,235 | SH | DEFINED | 1,2 |
| SOTHEBYS | COM | 83589810 | 38,112 | 1,228,634 | SH | DEFINED | 1,2,6,13 |
| SOURCE INTERLINK COS | COM NEW | 83615120 | 4,308 | 527,964 | SH | DEFINED | 1,2 |
| SOUTH FINL GROUP INC | COM | 83784110 | 25,920 | 974,807 | SH | DEFINED | 1,2,5 |
| SOUTH JERSEY INDS IN | COM | 83851810 | 19,764 | 591,551 | SH | DEFINED | 1,2 |
| SOUTHERN CO | COM | 84258710 | 868,506 | 23,562,283 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SOUTHERN COPPER CORP | COM | 84265V10 | 59,216 | 1,098,837 | SH | DEFINED | 1,2,5,7,1 |
| SOUTHERN UN CO NEW | COM | 84403010 | 30,399 | 1,087,620 | SH | DEFINED | 1,2,5 |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 4,168 | 162,004 | SH | DEFINED | 1 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 296,048 | 19,324,303 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SOUTHWEST BANCORP IN | COM | 84476710 | 8,278 | 297,120 | SH | DEFINED | 1,2 |
| SOUTHWEST GAS CORP | COM | 84489510 | 37,948 | 988,991 | SH | DEFINED | 1,2,5 |
| SOUTHWEST WTR CO | COM | 84533110 | 4,671 | 339,464 | SH | DEFINED | 1 |
| SOUTHWESTERN ENERGY | COM | 84546710 | 110,416 | 3,150,238 | SH | DEFINED | 1,2,5,6,7 13,14 |

COLUMN 1

COLUMN 2

COLUMN 3

COLUMN 4

COLUMN 5

COLUMN 6

COL

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
|----------------------|----------------|----------|--------------------|--------------------|------------|--------------|--------------------------|--------------------|
| SOVEREIGN BANCORP | IN COM | 84590510 | 250,447 | 9,864,000 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 27,856 | 486,311 | SH | | DEFINED | 1,2,3,5 |
| SPANISH BROADCASTING | CL A | 84642588 | 2,441 | 593,825 | SH | | DEFINED | 1,2 |
| SPANSION INC | COM CL A | 84649R10 | 14,226 | 957,353 | SH | | DEFINED | 1,2,5,6 |
| SPARTAN MTRS INC | COM | 84681910 | 324 | 21,375 | SH | | DEFINED | 1,2 |
| SPARTAN STORES INC | COM | 84682210 | 7,570 | 361,676 | SH | | DEFINED | 1,2 |
| SPARTECH CORP | COM NEW | 84722020 | 17,528 | 668,499 | SH | | DEFINED | 1,2 |
| SPATIALIGHT INC | COM | 84724810 | 108 | 79,900 | SH | | DEFINED | 1,5 |
| SPDR TR | UNIT SER 1 | 78462F10 | 89,111 | 629,223 | SH | | DEFINED | 1,5,6,13 |
| SPECTRA ENERGY CORP | COM | 84756010 | 53,619 | 1,932,200 | SH | | DEFINED | 1,2 |
| SPECTRALINK CORP | COM | 84758010 | 180 | 20,951 | SH | | DEFINED | 1 |
| SPECTRANETICS CORP | COM | 84760C10 | 4,700 | 416,324 | SH | | DEFINED | 1 |
| SPECTRUM BRANDS INC | COM | 84762L10 | 8,329 | 764,149 | SH | | DEFINED | 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 166 | 17,200 | SH | | DEFINED | 1 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 13,542 | 352,669 | SH | | DEFINED | 1,2 |
| SPHERION CORP | COM | 84842010 | 11,859 | 1,596,044 | SH | | DEFINED | 1,2,5 |
| SPHERIX INC | COM | 84842R10 | 41 | 18,099 | SH | | DEFINED | 1 |
| SPIRENT COMMUNICATIO | SPONS ADR | 84856M20 | 57 | 12,773 | SH | | DEFINED | 1 |
| SPIRIT AEROSYSTEMS H | COM CL A | 84857410 | 12,111 | 361,860 | SH | | DEFINED | 1,2 |
| SPIRIT FIN CORP | COM | 84856830 | 18,362 | 1,472,515 | SH | | DEFINED | 1,2,3 |
| SPORT CHALET INC | CL A | 84916320 | 126 | 13,713 | SH | | DEFINED | 1 |
| SPRINT NEXTEL CORP | COM FON | 85206110 | 1,605,597 | 84,997,182 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| SPSS INC | COM | 78462K10 | 10,444 | 347,339 | SH | | DEFINED | 1,2,5,6 |
| SPX CORP | COM | 78463510 | 88,550 | 1,447,840 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| SRA INTL INC | CL A | 78464R10 | 22,069 | 825,332 | SH | | DEFINED | 1,2,6,13 |
| SRS LABS INC | COM | 78464M10 | 183 | 16,900 | SH | | DEFINED | 1 |
| ST JOE CO | COM | 79014810 | 50,311 | 939,155 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| ST JUDE MED INC | COM | 79084910 | 355,321 | 9,718,859 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| ST MARY LD & EXPL CO | COM | 79222810 | 27,421 | 744,318 | SH | | DEFINED | 1,2,5,6,13 |
| ST PAUL TRAVELERS IN | COM | 79286010 | 1,122,333 | 20,903,944 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 187 | 26,689 | SH | | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 19,997 | 658,001 | SH | | DEFINED | 1,2,5 |
| STAKTEK HLDGS INC | COM | 85256P10 | 1,402 | 272,303 | SH | | DEFINED | 1,2 |
| STAMPS COM INC | COM NEW | 85285720 | 4,484 | 284,712 | SH | | DEFINED | 1,2,6 |
| STANCORP FINL GROUP | COM | 85289110 | 52,210 | 1,158,938 | SH | | DEFINED | 1,2,5,13 |
| STANDARD MICROSYSTEM | COM | 85362610 | 10,477 | 374,457 | SH | | DEFINED | 1,2 |
| STANDARD MTR PRODS I | COM | 85366610 | 525 | 35,076 | SH | | DEFINED | 1 |
| STANDARD PAC CORP NE | COM | 85375C10 | 31,256 | 1,166,693 | SH | | DEFINED | 1,2,5 |
| STANDARD PARKING COR | COM | 85379010 | 5,512 | 143,496 | SH | | DEFINED | 1,2 |
| STANDARD REGISTER CO | COM | 85388710 | 3,420 | 284,976 | SH | | DEFINED | 1,2 |
| STANDEX INTL CORP | COM | 85423110 | 5,772 | 191,572 | SH | | DEFINED | 1,2,5 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 4,955 | 231,003 | SH | | DEFINED | 1,2,5 |
| STANLEY WKS | COM | 85461610 | 116,775 | 2,322,024 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| STAPLES INC | COM | 85503010 | 560,244 | 20,982,907 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| STAR GAS PARTNERS L | UNIT LTD P | 85512C10 | 67 | 18,900 | SH | | DEFINED | 1 |
| STAR MARITIME ACQUIS | COM | 85516E10 | 1,591 | 162,187 | SH | | DEFINED | 1 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 279 | 85,897 | SH | | DEFINED | 1,5 |
| STARBUCKS CORP | COM | 85524410 | 701,972 | 19,818,512 | SH | | DEFINED | 1,2,5,6,7 13,14 |
| STARTEK INC | COM | 85569C10 | 2,364 | 174,565 | SH | | DEFINED | 1 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------------|
| STARWOOD HOTELS&RESO | COM | 85590A40 | 435,872 | 6,973,946 | SH | DEFINED | 1,2,3,5,6 13,14 |
| STATE AUTO FINL CORP | COM | 85570710 | 11,162 | 321,867 | SH | DEFINED | 1,2 |
| STATE BANCORP INC N. | COM | 85571610 | 230 | 12,054 | SH | DEFINED | 1 |
| STATE NATIONAL BANCS | COM | 85712410 | 6,271 | 162,923 | SH | DEFINED | 1 |
| STATE STR CORP | COM | 85747710 | 960,177 | 14,237,494 | SH | DEFINED | 1,2,5,6,7 13,14 |
| STATION CASINOS INC | COM | 85768910 | 49,045 | 600,527 | SH | DEFINED | 1,2,5,6,7 13,14 |
| STATOIL ASA | SPONSORED | 85771P10 | 11,471 | 435,835 | SH | DEFINED | 1 |
| STEAK N SHAKE CO | COM | 85787310 | 7,227 | 410,632 | SH | DEFINED | 1,2,6 |
| STEEL DYNAMICS INC | COM | 85811910 | 101,288 | 3,121,348 | SH | DEFINED | 1,2,5,6,1 |
| STEEL TECHNOLOGIES I | COM | 85814710 | 4,495 | 256,152 | SH | DEFINED | 1 |
| STEELCASE INC | CL A | 85815520 | 12,770 | 703,219 | SH | DEFINED | 1,2,5 |
| STEIN MART INC | COM | 85837510 | 7,450 | 561,859 | SH | DEFINED | 1,2,5 |
| STEINER LEISURE LTD | ORD | P8744Y10 | 1,249 | 27,448 | SH | DEFINED | 1,2,5,6 |
| STEINWAY MUSICAL INS | COM | 85849510 | 5,339 | 171,944 | SH | DEFINED | 1,2 |
| STEMCELLS INC | COM | 85857R10 | 233 | 88,100 | SH | DEFINED | 1,2,5 |
| STEPAN CO | COM | 85858610 | 2,412 | 76,170 | SH | DEFINED | 1,5 |
| STEPHAN CO | COM | 85860310 | 37 | 10,099 | SH | DEFINED | 1 |
| STEREOTAXIS INC | COM | 85916J10 | 3,177 | 307,880 | SH | DEFINED | 1 |
| STERICYCLE INC | COM | 85891210 | 58,528 | 775,205 | SH | DEFINED | 1,2,5,6,1 |
| STERIS CORP | COM | 85915210 | 38,607 | 1,533,847 | SH | DEFINED | 1,2,5,13 |
| STERLING BANCORP | COM | 85915810 | 5,717 | 290,192 | SH | DEFINED | 1,2 |
| STERLING BANCSHARES | COM | 85890710 | 19,203 | 1,474,910 | SH | DEFINED | 1,2 |
| STERLING CONSTRUCTIO | COM | 85924110 | 2,502 | 114,982 | SH | DEFINED | 1,5 |
| STERLING FINL CORP | COM | 85931710 | 12,058 | 509,412 | SH | DEFINED | 1,2 |
| STERLING FINL CORP W | COM | 85931910 | 29,910 | 884,642 | SH | DEFINED | 1,2,6 |
| STEWART ENTERPRISES | CL A | 86037010 | 15,896 | 2,543,331 | SH | DEFINED | 1,2,5 |
| STEWART INFORMATION | COM | 86037210 | 11,798 | 272,085 | SH | DEFINED | 1,2 |
| STEWART W P & CO LTD | COM | G8492210 | 512 | 32,353 | SH | DEFINED | 1,2,5 |
| STIFEL FINL CORP | COM | 86063010 | 6,265 | 159,707 | SH | DEFINED | 1 |
| STILLWATER MNG CO | COM | 86074Q10 | 10,885 | 871,467 | SH | DEFINED | 1,2,5,6 |
| STONE ENERGY CORP | COM | 86164210 | 20,433 | 578,011 | SH | DEFINED | 1,2,5 |
| STONERIDGE INC | COM | 86183P10 | 146 | 17,879 | SH | DEFINED | 1 |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 717 | 45,382 | SH | DEFINED | 1 |
| STRATAGENE CORP | COM | 86269H10 | 122 | 16,379 | SH | DEFINED | 1 |
| STRATASYS INC | COM | 86268510 | 4,703 | 149,740 | SH | DEFINED | 1,2,5 |
| STRATEGIC HOTELS & R | COM | 86272T10 | 39,193 | 1,798,665 | SH | DEFINED | 1,2,3 |
| STRATEX NETWORKS INC | COM | 86279T10 | 6,399 | 1,324,907 | SH | DEFINED | 1,2,5 |
| STRATTEC SEC CORP | COM | 86311110 | 531 | 11,396 | SH | DEFINED | 1,2,5 |
| STRATUS PPTYS INC | COM NEW | 86316720 | 205 | 6,393 | SH | DEFINED | 1 |
| STRAYER ED INC | COM | 86323610 | 33,996 | 320,565 | SH | DEFINED | 1,2,6,13 |
| STREETTRACKS SER TR | DJ WL LG C | 86330E20 | 1,819 | 21,835 | SH | DEFINED | 1 |
| STREETTRACKS SER TR | DJ WLSH RE | 86330E60 | 3,119 | 35,504 | SH | DEFINED | 8 |
| STRIDE RITE CORP | COM | 86331410 | 8,976 | 595,206 | SH | DEFINED | 1,2,5 |
| STRYKER CORP | COM | 86366710 | 429,494 | 7,793,400 | SH | DEFINED | 1,2,5,6,7 13,14 |
| STUDENT LN CORP | COM | 86390210 | 9,063 | 43,720 | SH | DEFINED | 1,2,5,12 |
| STURM RUGER & CO INC | COM | 86415910 | 200 | 20,793 | SH | DEFINED | 1 |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 2,221 | 58,423 | SH | DEFINED | 1,2 |
| SUEZ | SPONSORED | 86468610 | 1,190 | 22,908 | SH | DEFINED | 1,2 |
| SUFFOLK BANCORP | COM | 86473910 | 7,912 | 207,511 | SH | DEFINED | 1,2 |
| SULPHCO INC | COM | 86537810 | 2,043 | 432,736 | SH | DEFINED | 1,6 |
| SUMTOTAL SYS INC | COM | 86661510 | 93 | 15,391 | SH | DEFINED | 1 |
| SUN BANCORP INC | COM | 86663B10 | 4,352 | 206,570 | SH | DEFINED | 1,2 |
| SUN COMMUNITIES INC | COM | 86667410 | 17,957 | 554,928 | SH | DEFINED | 1,2,3,5 |
| SUN HEALTHCARE GROUP | COM NEW | 86693340 | 3,708 | 293,601 | SH | DEFINED | 1 |
| SUN LIFE FINL INC | COM | 86679610 | 6,804 | 160,669 | SH | DEFINED | 1 |
| SUN MICROSYSTEMS INC | COM | 86681010 | 496,940 | 91,686,356 | SH | DEFINED | 1,2,5,6,7 13,14 |
| SUNAIR SERVICES CORP | COM | 86701710 | 41 | 11,100 | SH | DEFINED | 1 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-------------------------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN | |
| SUNCOM WIRELESS HLDG | CL A | 86722Q10 | 37 | 52,211 | SH | DEFINED | 1, 5 | |
| SUNCOR ENERGY INC | COM | 86722910 | 786 | 9,962 | SH | DEFINED | 1 | |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 94 | 13,400 | SH | DEFINED | 1 | |
| SUNOCO INC | COM | 86764P10 | 471,700 | 7,564,136 | SH | DEFINED | 1, 2, 5, 6, 7 13, 14 | |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 837 | 16,548 | SH | DEFINED | 1, 2 | |
| SUNPOWER CORP | COM CL A | 86765210 | 6,748 | 181,554 | SH | DEFINED | 1, 2, 6 | |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 27,855 | 906,742 | SH | DEFINED | 1, 2, 6 | |
| SUNSTONE HOTEL INVS | COM | 86789210 | 38,619 | 1,444,797 | SH | DEFINED | 1, 2, 3 | |
| SUNTECH PWR HLDGS CO | ADR | 86800C10 | 2,124 | 62,455 | SH | DEFINED | 1, 2, 7 | |
| SUN-TIMES MEDIA GROU | COM | 86688Q10 | 4,874 | 992,661 | SH | DEFINED | 1, 2, 5 | |
| SUNTRON CORP | COM | 86789P10 | 20 | 19,385 | SH | DEFINED | 1 | |
| SUNTRUST BKS INC | COM | 86791410 | 788,210 | 9,333,451 | SH | DEFINED | 1, 2, 5, 6, 7 13, 14 | |
| SUPERGEN INC | COM | 86805910 | 4,418 | 869,671 | SH | DEFINED | 1, 2, 5 | |
| SUPERIOR BANCORP | COM | 86806M10 | 3,181 | 280,547 | SH | DEFINED | 1, 5 | |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 26,749 | 818,499 | SH | DEFINED | 1, 2, 5, 6, 1 | |
| SUPERIOR ESSEX INC | COM | 86815V10 | 10,133 | 304,742 | SH | DEFINED | 1, 2, 6 | |
| SUPERIOR INDS INTL I | COM | 86816810 | 7,167 | 371,947 | SH | DEFINED | 1, 2, 5 | |
| SUPERIOR UNIFORM GP | COM | 86835810 | 141 | 11,004 | SH | DEFINED | 1 | |
| SUPERIOR WELL SVCS I | COM | 86837X10 | 3,702 | 144,825 | SH | DEFINED | 1, 2, 6 | |
| SUPERTEX INC | COM | 86853210 | 6,250 | 159,231 | SH | DEFINED | 1, 2, 6 | |
| SUPERVALU INC | COM | 86853610 | 217,867 | 6,094,192 | SH | DEFINED | 1, 2, 5, 6, 7 13, 14 | |
| SUPPORTSOFT INC | COM | 86858710 | 331 | 60,437 | SH | DEFINED | 1, 5 | |
| SUPREME INDS INC | CL A | 86860710 | 126 | 19,692 | SH | DEFINED | 1 | |
| SUREWEST COMMUNICATI | COM | 86873310 | 7,505 | 272,520 | SH | DEFINED | 1, 2, 5 | |
| SURMODICS INC | COM | 86887310 | 11,355 | 364,871 | SH | DEFINED | 1, 2, 6 | |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 33,093 | 1,231,144 | SH | DEFINED | 1, 2, 5 | |
| SUSSER HLDGS CORP | COM | 86923310 | 239 | 13,300 | SH | DEFINED | 1 | |
| SVB FINL GROUP | COM | 78486Q10 | 40,875 | 876,759 | SH | DEFINED | 1, 2, 5, 6, 1 | |
| SWIFT ENERGY CO | COM | 87073810 | 23,912 | 533,628 | SH | DEFINED | 1, 2, 5 | |
| SWIFT TRANSN CO | COM | 87075610 | 21,459 | 816,875 | SH | DEFINED | 1, 2, 5, 13 | |
| SWISSCOM AG | SPONSORED | 87101310 | 848 | 22,448 | SH | DEFINED | 1 | |
| SWS GROUP INC | COM | 78503N10 | 17,805 | 498,726 | SH | DEFINED | 1, 2 | |
| SYBASE INC | COM | 87113010 | 70,002 | 2,834,076 | SH | DEFINED | 1, 2, 5, 6, 7 | |
| SYCAMORE NETWORKS IN | COM | 87120610 | 17,097 | 4,547,032 | SH | DEFINED | 1, 2, 5 | |
| SYKES ENTERPRISES IN | COM | 87123710 | 12,809 | 726,106 | SH | DEFINED | 1, 2, 6 | |
| SYMANTEC CORP | COM | 87150310 | 493,464 | 23,667,352 | SH | DEFINED | 1, 2, 5, 6, 1 | |
| SYMBION INC DEL | COM | 87150710 | 6,000 | 324,132 | SH | DEFINED | 1, 2, 6 | |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 104,814 | 7,015,654 | SH | DEFINED | 1, 2, 5, 6, 7 13, 14 | |
| SYMMETRICOM INC | COM | 87154310 | 8,508 | 953,833 | SH | DEFINED | 1, 2, 5 | |
| SYMMETRY MED INC | COM | 87154620 | 6,766 | 489,216 | SH | DEFINED | 1, 2, 6 | |
| SYMS CORP | COM | 87155110 | 1,990 | 99,935 | SH | DEFINED | 1, 2 | |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 10,500 | 486,341 | SH | DEFINED | 1, 2, 5, 6 | |
| SYNAGRO TECHNOLOGIES | COM NEW | 87156220 | 3,929 | 888,913 | SH | DEFINED | 1 | |
| SYNAPTICS INC | COM | 87157D10 | 14,320 | 482,332 | SH | DEFINED | 1, 2, 5, 6 | |
| SYNCHRONOSS TECHNOLO | COM | 87157B10 | 1,043 | 76,026 | SH | DEFINED | 1, 2 | |
| SYNERON MEDICAL LTD | ORD SHS | M8724510 | 267 | 9,825 | SH | DEFINED | 1, 2, 5 | |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------|
| SYNGENTA AG | SPONSORED | 87160A10 | 1,691 | 45,540 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS INC | COM | 87163F10 | 13,431 | 895,990 | SH | DEFINED | 1,2,6 |
| SYNNEX CORP | COM | 87162W10 | 4,692 | 213,855 | SH | DEFINED | 1,2 |
| SYNOPSIS INC | COM | 87160710 | 105,282 | 3,938,731 | SH | DEFINED | 1,2,5,6,7,13,14 |
| SYNOVUS FINL CORP | COM | 87161C10 | 250,778 | 8,134,204 | SH | DEFINED | 1,2,5,6,7,13,14 |
| SYNPLICITY INC | COM | 87160Y10 | 148 | 23,699 | SH | DEFINED | 1 |
| SYNTAX BRILLIAN CORP | COM | 87163L10 | 239 | 27,678 | SH | DEFINED | 1 |
| SYNTEL INC | COM | 87162H10 | 2,805 | 104,655 | SH | DEFINED | 1,2,6 |
| SYNTROLEUM CORP | COM | 87163010 | 2,110 | 609,764 | SH | DEFINED | 1,2,5 |
| SYSCO CORP | COM | 87182910 | 606,112 | 16,488,365 | SH | DEFINED | 1,2,5,6,7,13,14 |
| SYSTEMAX INC | COM | 87185110 | 4,844 | 277,581 | SH | DEFINED | 1,2 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 1,632 | 73,994 | SH | DEFINED | 1,2 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 198 | 30,000 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 99,078 | 9,064,737 | SH | DEFINED | 1,4,5,7,8 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 22,919 | 1,290,458 | SH | DEFINED | 1,2,5,6 |
| TAL INTL GROUP INC | COM | 87408310 | 6,111 | 228,957 | SH | DEFINED | 1,2 |
| TALBOTS INC | COM | 87416110 | 10,618 | 440,568 | SH | DEFINED | 1,2,5 |
| TALEO CORP | CL A | 87424N10 | 1,698 | 124,207 | SH | DEFINED | 1 |
| TALX CORP | COM | 87491810 | 17,062 | 621,551 | SH | DEFINED | 1,2,5,6 |
| TAM SA | SP ADR REP | 87484D10 | 10,345 | 344,716 | SH | DEFINED | 1,2,7 |
| TANGER FACTORY OUTLE | COM | 87546510 | 30,841 | 789,164 | SH | DEFINED | 1,2,3,5 |
| TANOX INC | COM | 87588Q10 | 7,606 | 382,207 | SH | DEFINED | 1,2,6 |
| TARGET CORP | COM | 87612E10 | 4,079,461 | 71,506,763 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TARRAGON CORP | COM | 87628710 | 2,298 | 188,789 | SH | DEFINED | 1,5 |
| TASER INTL INC | COM | 87651B10 | 6,528 | 857,768 | SH | DEFINED | 1,2,5,6 |
| TATA MTRS LTD | SPONSORED | 87656850 | 8,694 | 425,529 | SH | DEFINED | 2,4,5 |
| TAUBMAN CTRS INC | COM | 87666410 | 85,205 | 1,675,290 | SH | DEFINED | 1,2,3,5,6 |
| TAYLOR CAP GROUP INC | COM | 87685110 | 6,628 | 181,036 | SH | DEFINED | 1,2 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 743 | 20,633 | SH | DEFINED | 1,2 |
| TCF FINL CORP | COM | 87227510 | 80,143 | 2,922,776 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TD AMERITRADE HLDG C | COM | 87236Y10 | 52,858 | 3,266,876 | SH | DEFINED | 1,2,5,12 |
| TD BANKNORTH INC | COM | 87235A10 | 52,645 | 1,630,890 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TDK CORP | AMERN DEP | 87235140 | 920 | 11,466 | SH | DEFINED | 1,2 |
| TEAM INC | COM | 87815510 | 2,469 | 70,896 | SH | DEFINED | 1 |
| TECH DATA CORP | COM | 87823710 | 44,743 | 1,181,486 | SH | DEFINED | 1,2,5,10, |
| TECH OPS SEVCON INC | COM | 87829310 | 97 | 12,400 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 50,792 | 915,997 | SH | DEFINED | 1,2,5,6,1 |
| TECHNICAL OLYMPIC US | COM | 87848310 | 2,958 | 290,901 | SH | DEFINED | 1,2,5 |
| TECHNITROL INC | COM | 87855510 | 15,462 | 647,232 | SH | DEFINED | 1,2,5 |
| TECHNOLOGY INVT CAP | COM | 87871730 | 3,620 | 224,273 | SH | DEFINED | 1 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 54 | 12,900 | SH | DEFINED | 1 |
| TECHWELL INC | COM | 87874D10 | 1,360 | 84,656 | SH | DEFINED | 1,2 |
| TECK COMINCO LTD | CL B | 87874220 | 10,987 | 145,816 | SH | DEFINED | 5,7,10,13 |
| TECO ENERGY INC | COM | 87237510 | 105,696 | 6,134,442 | SH | DEFINED | 1,2,5,6,1 |
| TECUMSEH PRODS CO | CL A | 87889520 | 4,836 | 286,154 | SH | DEFINED | 1,2,5 |
| TEEKAY LNG PARTNERS | PRTNRSP UN | Y8564M10 | 364 | 10,932 | SH | DEFINED | 1,2 |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 4,716 | 108,120 | SH | DEFINED | 1,2,5,12 |
| TEJON RANCH CO DEL | COM | 87908010 | 8,448 | 151,296 | SH | DEFINED | 1,2,6 |
| TEKELEC | COM | 87910110 | 13,708 | 924,321 | SH | DEFINED | 1,2,5,6,7 |
| TEKTRONIX INC | COM | 87913110 | 63,058 | 2,161,735 | SH | DEFINED | 1,2,5,6,1 |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 259 | 17,360 | SH | DEFINED | 1,2 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 2,509 | 125,385 | SH | DEFINED | 1,2,5,7 |
| TELECOM CORP NEW ZEA | SPONSORED | 87927820 | 207 | 7,702 | SH | DEFINED | 1 |
| TELECOMMUNICATION SY | CL A | 87929J10 | 43 | 14,000 | SH | DEFINED | 1 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 22,837 | 569,070 | SH | DEFINED | 1,2,5,6 |
| TELEFLEX INC | COM | 87936910 | 72,083 | 1,116,533 | SH | DEFINED | 1,2,5,13 |

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|---------------------|------------|----------|--------|------------|---------|-------|
| TELEFONICA S A | SPONSORED | 87938220 | 24,850 | 389,798 SH | DEFINED | 1,2 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 24,580 | 869,796 SH | DEFINED | 1,2,7 |
| TELEKOM AUSTRIA AG | SPONSORED | 87943Q10 | 421 | 7,880 SH | DEFINED | 1 |
| TELENOR ASA | SPONSORED | 87944W10 | 295 | 5,230 SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
| TELEPHONE & DATA SYS | COM | 87943310 | 98,479 | 1,812,611 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TELEPHONE & DATA SYS | SPL COM | 87943386 | 11,502 | 231,886 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TELETECH HOLDINGS IN | COM | 87993910 | 23,157 | 969,714 SH | | DEFINED | 1,2,6 |
| TELIK INC | COM | 87959M10 | 3,850 | 869,108 SH | | DEFINED | 1,2,6 |
| TELKONET INC | COM | 87960410 | 100 | 37,300 SH | | DEFINED | 1,5 |
| TELLABS INC | COM | 87966410 | 139,093 | 13,556,845 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TELSTRA CORP LTD | SPON ADR F | 87969N20 | 231 | 14,081 SH | | DEFINED | 1 |
| TELULAR CORP | COM NEW | 87970T20 | 84 | 23,100 SH | | DEFINED | 1 |
| TEMPLE INLAND INC | COM | 87986810 | 295,071 | 6,410,408 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 20,104 | 982,598 SH | | DEFINED | 1,2,6 |
| TENARIS S A | SPONSORED | 88031M10 | 66,026 | 1,323,440 SH | | DEFINED | 1,2,5,7 |
| TENET HEALTHCARE COR | COM | 88033G10 | 91,354 | 13,106,705 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TENNANT CO | COM | 88034510 | 8,410 | 290,005 SH | | DEFINED | 1,2 |
| TENNECO INC | COM | 88034910 | 17,970 | 726,953 SH | | DEFINED | 1,2,5,6 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 3,735 | 92,648 SH | | DEFINED | 1,2 |
| TERADYNE INC | COM | 88077010 | 81,923 | 5,476,156 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TERCICA INC | COM | 88078L10 | 113 | 22,625 SH | | DEFINED | 1 |
| TEREX CORP NEW | COM | 88077910 | 365,860 | 5,665,223 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TERNIUM SA | SPON ADR | 88089010 | 22,817 | 772,401 SH | | DEFINED | 1,2,4,5,7 |
| TERRA INDS INC | COM | 88091510 | 16,915 | 1,411,903 SH | | DEFINED | 1,2,6 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 246 | 7,236 SH | | DEFINED | 1,2 |
| TERREMARK WORLDWIDE | COM NEW | 88144820 | 3,317 | 493,580 SH | | DEFINED | 1,2,5 |
| TESORO CORP | COM | 88160910 | 156,581 | 2,380,735 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 27,016 | 669,697 SH | | DEFINED | 1,2,6 |
| TETRA TECH INC NEW | COM | 88162G10 | 20,938 | 1,157,411 SH | | DEFINED | 1,2,5,6 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 18,196 | 711,327 SH | | DEFINED | 1,2,5,6 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 27,870 | 896,704 SH | | DEFINED | 1,2,5,7 |
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 6,299 | 316,844 SH | | DEFINED | 1,2,6 |
| TEXAS INDS INC | COM | 88249110 | 26,326 | 409,871 SH | | DEFINED | 1,2,5 |
| TEXAS INSTRS INC | COM | 88250810 | 1,200,888 | 41,697,516 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TEXAS ROADHOUSE INC | CL A | 88268110 | 9,707 | 732,077 SH | | DEFINED | 1,2,6 |
| TEXAS UTD BANCSHARES | COM | 88283810 | 4,402 | 128,184 SH | | DEFINED | 1 |
| TEXTRON INC | COM | 88320310 | 345,162 | 3,680,947 SH | | DEFINED | 1,2,5,6,7 13,14 |
| TGC INDS INC | COM NEW | 87241730 | 310 | 37,300 SH | | DEFINED | 1,2,5 |
| THERAGENICS CORP | COM | 88337510 | 124 | 39,881 SH | | DEFINED | 1 |
| THERAVANCE INC | COM | 88338T10 | 3,526 | 114,143 SH | | DEFINED | 1,2,6 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------------|
| THERMA-WAVE INC | COM | 88343A10 | 34 | 28,168 | SH | DEFINED | 1 |
| THERMO FISHER SCIENT | COM | 88355610 | 607,916 | 13,422,739 | SH | DEFINED | 1,2,5,6,7 13,14 |
| THERMOGENESIS CORP | COM NEW | 88362320 | 2,995 | 694,939 | SH | DEFINED | 1,5 |
| THESTREET COM | COM | 88368Q10 | 2,485 | 279,164 | SH | DEFINED | 1,2 |
| THINK PARTNERSHIP IN | COM | 88409N10 | 143 | 44,200 | SH | DEFINED | 1,5 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 94 | 19,464 | SH | DEFINED | 1 |
| THOMAS & BETTS CORP | COM | 88431510 | 51,689 | 1,093,247 | SH | DEFINED | 1,2,5,6,1 |
| THOMAS PPTYS GROUP I | COM | 88445310 | 231 | 14,400 | SH | DEFINED | 1 |
| THOMAS WEISEL PARTNE | COM | 88448110 | 1,974 | 93,537 | SH | DEFINED | 1,2,6 |
| THOMSON | SPONSORED | 88511810 | 371 | 18,995 | SH | DEFINED | 1 |
| THOMSON CORP | COM | 88490310 | 1,349 | 32,563 | SH | DEFINED | 7 |
| THOR INDS INC | COM | 88516010 | 29,993 | 681,815 | SH | DEFINED | 1,2,5,6,1 |
| THORATEC CORP | COM NEW | 88517530 | 13,161 | 748,643 | SH | DEFINED | 1,2,5,6 |
| THORNBURG MTG INC | COM | 88521810 | 39,414 | 1,568,421 | SH | DEFINED | 1,2,5,10 |
| THQ INC | COM NEW | 87244340 | 30,753 | 945,649 | SH | DEFINED | 1,2,5,6 |
| THRESHOLD PHARMACEUT | COM | 88580710 | 75 | 20,300 | SH | DEFINED | 1,2 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 31,081 | 3,292,480 | SH | DEFINED | 1,2,5,6 |
| TIDEWATER INC | COM | 88642310 | 97,127 | 2,008,407 | SH | DEFINED | 1,2,5,6,1 |
| TIENS BIOTECH GROUP | COM | 88650T10 | 189 | 48,168 | SH | DEFINED | 1 |
| TIERONE CORP | COM | 88650R10 | 12,665 | 400,672 | SH | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 150,312 | 3,830,584 | SH | DEFINED | 1,2,5,6,7 13,14 |
| TIM HORTONS INC | COM | 88706M10 | 59,215 | 2,044,702 | SH | DEFINED | 1,2,5,6,7 13,14 |
| TIM PARTICIPACOE S | SPONS ADR | 88706P10 | 84,460 | 2,439,618 | SH | DEFINED | 1,4,5 |
| TIMBERLAND BANCORP I | COM | 88709810 | 201 | 5,413 | SH | DEFINED | 1 |
| TIMBERLAND CO | CL A | 88710010 | 34,970 | 1,107,361 | SH | DEFINED | 1,2,5,6,1 |
| TIME WARNER INC | COM | 88731710 | 2,522,377 | 115,811,617 | SH | DEFINED | 1,2,5,6,7 13,14 |
| TIME WARNER TELECOM | CL A | 88731910 | 38,338 | 1,923,637 | SH | DEFINED | 1,2,5,6 |
| TIMKEN CO | COM | 88738910 | 40,098 | 1,374,176 | SH | DEFINED | 1,2,5,8,1 |
| TITAN INTL INC ILL | COM | 88830M10 | 4,892 | 242,781 | SH | DEFINED | 1 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 97 | 29,117 | SH | DEFINED | 1 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 32,119 | 1,088,407 | SH | DEFINED | 1,2,5 |
| TIVO INC | COM | 88870610 | 5,498 | 1,073,890 | SH | DEFINED | 1,2,6 |
| TJX COS INC NEW | COM | 87254010 | 390,424 | 13,689,486 | SH | DEFINED | 1,2,5,6,7 13,14 |
| TNS INC | COM | 87296010 | 6,725 | 349,336 | SH | DEFINED | 1,2,6 |
| TNT N V | SPONSORED | 87260W10 | 561 | 13,014 | SH | DEFINED | 1 |
| TODCO | COM | 88889T10 | 36,463 | 1,067,104 | SH | DEFINED | 1,2,5,6 |
| TOLL BROTHERS INC | COM | 88947810 | 87,974 | 2,729,568 | SH | DEFINED | 1,2,5,6,7 13,14 |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 407 | 38,516 | SH | DEFINED | 1 |
| TOMKINS PLC | SPONSORED | 89003020 | 265 | 13,655 | SH | DEFINED | 1 |
| TOMPKINSTRUSTCO INC | COM | 89011010 | 5,787 | 127,327 | SH | DEFINED | 1,2,5 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 20,942 | 640,418 | SH | DEFINED | 1,2,5,6,1 |
| TOPPS INC | COM | 89078610 | 4,711 | 529,358 | SH | DEFINED | 1,2 |
| TORCHMARK CORP | COM | 89102710 | 173,419 | 2,719,869 | SH | DEFINED | 1,2,5,6,7 13,14 |
| TOREADOR RES CORP | COM | 89105010 | 4,927 | 191,201 | SH | DEFINED | 1,2 |
| TORO CO | COM | 89109210 | 40,119 | 860,362 | SH | DEFINED | 1,2,5,6,1 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 2,348 | 39,211 | SH | DEFINED | 1,2 |
| TOTAL S A | SPONSORED | 89151E10 | 37,650 | 523,499 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 17,041 | 645,743 | SH | DEFINED | 1,2,5,12 |
| TOWER GROUP INC | COM | 89177710 | 7,621 | 245,271 | SH | DEFINED | 1,2,5,6 |
| TOWN SPORTS INTL HLD | COM | 89214A10 | 1,293 | 78,460 | SH | DEFINED | 1 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 9,959 | 74,148 | SH | DEFINED | 1,2 |
| TRACTOR SUPPLY CO | COM | 89235610 | 28,242 | 631,663 | SH | DEFINED | 1,2,5,6 |
| TRADESTATION GROUP I | COM | 89267P10 | 4,898 | 356,254 | SH | DEFINED | 1,2,5,6 |
| TRAFFIX INC | COM | 89272110 | 101 | 18,400 | SH | DEFINED | 1 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 264 | 40,197 | SH | DEFINED | 1 |

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|----------------------|------------|----------|---------|-----------|----|---------|-----------------|
| TRANSACT TECHNOLOGIE | COM | 89291810 | 153 | 18,461 | SH | DEFINED | 1,5 |
| TRANSACTION SYS ARCH | COM | 89341610 | 28,243 | 867,144 | SH | DEFINED | 1,2,6,13 |
| TRANSALTA CORP | COM | 89346D10 | 428 | 18,796 | SH | DEFINED | 1,5,7 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 18,453 | 297,153 | SH | DEFINED | 1,2,5,12 |
| TRANSCAT INC | COM | 89352910 | 111 | 19,200 | SH | DEFINED | 1 |
| TRANSDIGM GROUP INC | COM | 89364110 | 3,786 | 142,821 | SH | DEFINED | 1,2,6 |
| TRANSMERIDIAN EXPL I | COM | 89376N10 | 3,127 | 906,424 | SH | DEFINED | 1,2,5 |
| TRANSMETA CORP DEL | COM | 89376R10 | 2,846 | 2,563,683 | SH | DEFINED | 1,5 |
| TRANSOCEAN INC | ORD | G9007810 | 576,701 | 7,129,449 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TRANSPORTADORA DE GA | SPON ADR B | 89387020 | 422 | 52,865 | SH | DEFINED | 1,5 |
| TRANSWITCH CORP | COM | 89406510 | 2,317 | 1,655,130 | SH | DEFINED | 1,5 |
| TRAVELZOO INC | COM | 89421Q10 | 7,888 | 263,364 | SH | DEFINED | 1,2,5 |
| TRC COS INC | COM | 87262510 | 150 | 17,385 | SH | DEFINED | 1 |
| TREDEGAR CORP | COM | 89465010 | 12,565 | 555,749 | SH | DEFINED | 1,2 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 18,248 | 584,858 | SH | DEFINED | 1,2,5 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|-----------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER |
| TREND MICRO INC | SPONS ADR | 89486M20 | 550 | 18,697 | SH | DEFINED | 1 |
| TREX INC | COM | 89531P10 | 3,972 | 173,530 | SH | DEFINED | 1,2,6 |
| TRI CONTL CORP | COM | 89543610 | 1,892 | 84,538 | SH | DEFINED | 1,5,12 |
| TRI VY CORP | COM | 89573510 | 172 | 18,100 | SH | DEFINED | 1,5 |
| TRIAD GTY INC | COM | 89592510 | 16,850 | 307,095 | SH | DEFINED | 1,2 |
| TRIAD HOSPITALS INC | COM | 89579K10 | 68,734 | 1,643,164 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TRIARC COS INC | CL B SER 1 | 89592730 | 23,538 | 1,176,883 | SH | DEFINED | 1,2,6 |
| TRIBUNE CO NEW | COM | 89604710 | 154,436 | 5,017,428 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TRICO BANCSHARES | COM | 89609510 | 5,460 | 200,648 | SH | DEFINED | 1,2 |
| TRICO MARINE SERVICE | COM NEW | 89610620 | 14,766 | 385,444 | SH | DEFINED | 1,2 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 15,484 | 851,684 | SH | DEFINED | 1,2,5,6 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 30,002 | 591,409 | SH | DEFINED | 1,2,5,6,13 |
| TRIMERIS INC | COM | 89626310 | 3,921 | 308,460 | SH | DEFINED | 1,2,5 |
| TRINITY INDS INC | COM | 89652210 | 49,440 | 1,404,532 | SH | DEFINED | 1,2,5,6,13 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 13,417 | 2,981,446 | SH | DEFINED | 1,2 |
| TRIO GROUP INC NE | COM | 89681810 | 13,408 | 255,736 | SH | DEFINED | 1,2 |
| TRIZETTO GROUP INC | COM | 89688210 | 13,738 | 747,852 | SH | DEFINED | 1,2,6 |
| TRM CORP | COM | 87263610 | 218 | 101,700 | SH | DEFINED | 1,5 |
| TRONOX INC | CL A | 89705110 | 795 | 49,715 | SH | DEFINED | 1,2 |
| TRONOX INC | COM CL B | 89705120 | 8,645 | 547,519 | SH | DEFINED | 1,2,5,7 |
| TRUE RELIGION APPARE | COM | 89784N10 | 2,623 | 171,339 | SH | DEFINED | 1,5,6 |
| TRUMP ENTMT RESORTS | COM | 89816T10 | 7,968 | 436,853 | SH | DEFINED | 1,2,6 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 12,622 | 1,135,041 | SH | DEFINED | 1,2,5 |
| TRUSTMARK CORP | COM | 89840210 | 35,143 | 1,074,375 | SH | DEFINED | 1,2,5 |
| TRUSTREET PPTYS INC | COM | 89840410 | 19,770 | 1,173,288 | SH | DEFINED | 1,2,3,5 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 12,241 | 473,156 | SH | DEFINED | 1,2,5 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 11,683 | 1,031,134 | SH | DEFINED | 1,2,6 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 6,974 | 448,497 | SH | DEFINED | 1,2,5 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 125 | 47,619 | SH | DEFINED | 1,5 |
| TUPPERWARE BRANDS CO | COM | 89989610 | 28,482 | 1,259,694 | SH | DEFINED | 1,2,5,13 |
| TURBOCHEF TECHNOLOGI | COM NEW | 90000620 | 3,807 | 223,699 | SH | DEFINED | 1,2,5,6 |
| TURKCELL ILETISIM HI | SPON ADR N | 90011120 | 1,288 | 96,232 | SH | DEFINED | 2,4 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| TUT SYSTEMS | COM | 90110310 | 21 | 18,418 | SH | DEFINED | 1 |
| TWEEN BRANDS INC | COM | 90116610 | 23,383 | 585,597 | SH | DEFINED | 1,2,5,6 |
| TWEETER HOME ENTMT G | COM | 90116710 | 58 | 27,419 | SH | DEFINED | 1 |
| TXU CORP | COM | 87316810 | 1,011,774 | 18,663,967 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TYCO INTL LTD NEW | COM | 90212410 | 1,459,897 | 48,022,913 | SH | DEFINED | 1,2,5,6,7,13,14 |
| TYLER TECHNOLOGIES I | COM | 90225210 | 11,517 | 819,100 | SH | DEFINED | 1,2,5,6 |
| TYSON FOODS INC | CL A | 90249410 | 116,268 | 7,067,937 | SH | DEFINED | 1,2,5,6,7,13,14 |
| U S AIRWAYS GROUP IN | COM | 90341W10 | 44,345 | 823,482 | SH | DEFINED | 1,2 |
| U S B HLDG INC | COM | 90291010 | 4,239 | 175,876 | SH | DEFINED | 1,2 |
| U S CONCRETE INC | COM | 90333L10 | 3,535 | 496,491 | SH | DEFINED | 1,2,5 |
| U S G CORP | COM NEW | 90329340 | 41,630 | 759,670 | SH | DEFINED | 1,2,5,7,13,14 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 207 | 16,887 | SH | DEFINED | 1,5 |
| U S SHIPPING PARTNER | COM UNIT | 90341710 | 220 | 11,732 | SH | DEFINED | 1,2 |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 2,174 | 131,991 | SH | DEFINED | 1 |
| U STORE IT TR | COM | 91274F10 | 23,463 | 1,141,740 | SH | DEFINED | 1,2,3 |
| UAL CORP | COM NEW | 90254980 | 63,210 | 1,436,581 | SH | DEFINED | 1,2,5 |
| UAP HLDG CORP | COM | 90344110 | 18,267 | 725,459 | SH | DEFINED | 1,2 |
| UBS AG | SHS NEW | H8923133 | 115,409 | 1,912,956 | SH | DEFINED | 1,2 |
| UCBH HOLDINGS INC | COM | 90262T30 | 37,140 | 2,115,057 | SH | DEFINED | 1,2,5,6 |
| UGI CORP NEW | COM | 90268110 | 50,384 | 1,846,926 | SH | DEFINED | 1,2,5,7 |
| UIL HLDG CORP | COM | 90274810 | 19,065 | 451,886 | SH | DEFINED | 1,2,5 |
| ULTICOM INC | COM | 90384410 | 2,460 | 256,477 | SH | DEFINED | 1,2,5,6 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 7,484 | 321,763 | SH | DEFINED | 1,2,6 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 35,367 | 740,823 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ULTRALIFE BATTERIES | COM | 90389910 | 195 | 17,700 | SH | DEFINED | 1 |
| ULTRATECH INC | COM | 90403410 | 4,715 | 377,796 | SH | DEFINED | 1,2,6 |
| UMB FINL CORP | COM | 90278810 | 26,622 | 729,169 | SH | DEFINED | 1,2,5 |
| UMPQUA HLDGS CORP | COM | 90421410 | 31,313 | 1,063,992 | SH | DEFINED | 1,2,5 |
| UNDER ARMOUR INC | CL A | 90431110 | 15,306 | 303,393 | SH | DEFINED | 1,2,6 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 84,096 | 904,642 | SH | DEFINED | 1,2,4,5,7 |
| UNIFI INC | COM | 90467710 | 267 | 109,108 | SH | DEFINED | 1,5 |
| UNIFIRST CORP MASS | COM | 90470810 | 8,371 | 217,944 | SH | DEFINED | 1,2,5 |
| UNILEVER N V | N Y SHS NE | 90478470 | 1,506 | 55,284 | SH | DEFINED | 1,2 |
| UNILEVER PLC | SPON ADR N | 90476770 | 423 | 15,217 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 6,492 | 212,235 | SH | DEFINED | 1,2 |
| UNION DRILLING INC | COM | 90653P10 | 2,029 | 144,114 | SH | DEFINED | 1 |
| UNION PAC CORP | COM | 90781810 | 632,824 | 6,877,032 | SH | DEFINED | 1,2,5,6,7,13,14 |
| UNIONBANCAL CORP | COM | 90890610 | 79,882 | 1,304,201 | SH | DEFINED | 1,2,5,6,7,13,14 |
| UNISOURCE ENERGY COR | COM | 90920510 | 20,788 | 569,080 | SH | DEFINED | 1,2,5 |
| UNISYS CORP | COM | 90921410 | 72,374 | 9,231,375 | SH | DEFINED | 1,2,5,6,7,13,14 |
| UNIT CORP | COM | 90921810 | 28,467 | 587,552 | SH | DEFINED | 1,2,5,6,13,14 |
| UNITED AMER INDEMNIT | CL A | 90933T10 | 644 | 25,439 | SH | DEFINED | 1,2 |
| UNITED AUTO GROUP IN | COM | 90944010 | 12,912 | 547,823 | SH | DEFINED | 1,2 |
| UNITED BANKSHARES IN | COM | 90990710 | 31,130 | 805,445 | SH | DEFINED | 1,2,5 |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 16,294 | 504,147 | SH | DEFINED | 1,2,6 |
| UNITED CMNTY FINL CO | COM | 90983910 | 9,901 | 808,918 | SH | DEFINED | 1,2,5 |
| UNITED DOMINION REAL | COM | 91019710 | 115,443 | 3,631,428 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| UNITED FIRE & CAS CO | COM | 91033110 | 12,916 | 366,413 | SH | DEFINED | 1,2 |
| UNITED GUARDIAN INC | COM | 91057110 | 126 | 14,000 | SH | DEFINED | 1 |
| UNITED INDL CORP | COM | 91067110 | 7,434 | 146,473 | SH | DEFINED | 1,2,6 |
| UNITED MICROELECTRON | SPONSORED | 91087320 | 1,053 | 301,812 | SH | DEFINED | 1,4 |
| UNITED NAT FOODS INC | COM | 91116310 | 25,488 | 709,567 | SH | DEFINED | 1,2,6 |
| UNITED ONLINE INC | COM | 91126810 | 15,478 | 1,165,521 | SH | DEFINED | 1,2,5 |
| UNITED PANAM FINANCI | COM | 91130110 | 1,734 | 126,042 | SH | DEFINED | 1,6 |

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|---------------------------|-----------|----------|-----------|-------------|----|---------|--------------------|
| UNITED PARCEL SERVIC CL B | | 91131210 | 1,992,528 | 26,574,122 | SH | DEFINED | 1,2,5,6,7 13,14 |
| UNITED RENTALS INC | COM | 91136310 | 27,397 | 1,077,353 | SH | DEFINED | 1,2,5,13 |
| UNITED RETAIL GROUP | COM | 91138010 | 440 | 31,400 | SH | DEFINED | 1,2 |
| UNITED SECURITY BANC | COM | 91146010 | 1,429 | 59,285 | SH | DEFINED | 1 |
| UNITED STATES CELLUL | COM | 91168410 | 11,840 | 170,134 | SH | DEFINED | 1,2,5 |
| UNITED STATES STL CO | COM | 91290910 | 302,988 | 4,142,575 | SH | DEFINED | 1,2,5,6,7 13,14 |
| UNITED STATIONERS IN | COM | 91300410 | 34,492 | 738,735 | SH | DEFINED | 1,2,5 |
| UNITED SURGICAL PART | COM | 91301630 | 21,633 | 763,058 | SH | DEFINED | 1,2,6 |
| UNITED TECHNOLOGIES | COM | 91301710 | 6,437,319 | 102,964,160 | SH | DEFINED | 1,2,5,6,7 13,14 |
| UNITED THERAPEUTICS | COM | 91307C10 | 20,784 | 382,276 | SH | DEFINED | 1,2,6 |
| UNITED UTILS PLC | SPONSORED | 91311Q10 | 1,218 | 39,656 | SH | DEFINED | 1 |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 2,099,521 | 39,075,395 | SH | DEFINED | 1,2,5,6,7 13,14 |
| UNITIL CORP | COM | 91325910 | 222 | 8,775 | SH | DEFINED | 1,2 |
| UNITRIN INC | COM | 91327510 | 56,139 | 1,120,314 | SH | DEFINED | 1,2,5,12, |
| UNIVERSAL AMERN FINL | COM | 91337710 | 12,121 | 650,282 | SH | DEFINED | 1,2,6 |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 52,859 | 851,049 | SH | DEFINED | 1,2 |
| UNIVERSAL CORP VA | COM | 91345610 | 38,776 | 791,189 | SH | DEFINED | 1,2,5,13 |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 5,095 | 339,437 | SH | DEFINED | 1,2,6 |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 4,786 | 227,711 | SH | DEFINED | 1,2,5 |
| UNIVERSAL FST PRODS | COM | 91354310 | 14,955 | 320,787 | SH | DEFINED | 1,2 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 7,444 | 190,959 | SH | DEFINED | 1,2,3 |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 48,857 | 881,413 | SH | DEFINED | 1,2,5,7,1 |
| UNIVERSAL STAINLESS | COM | 91383710 | 308 | 9,200 | SH | DEFINED | 1,5 |
| UNIVERSAL TECHNICAL | COM | 91391510 | 9,814 | 441,869 | SH | DEFINED | 1,2,6 |
| UNIVERSAL TRUCKLOAD | COM | 91388P10 | 2,127 | 89,539 | SH | DEFINED | 1 |
| UNIVEST CORP PA | COM | 91527110 | 5,168 | 169,547 | SH | DEFINED | 1 |
| UNIVISION COMMUNICAT | CL A | 91490610 | 219,697 | 6,202,635 | SH | DEFINED | 1,2,5,6,7 13,14 |
| UNUMPROVIDENT CORP | COM | 91529Y10 | 243,172 | 11,702,205 | SH | DEFINED | 1,2,5,6,7 13,14 |
| UPM KYMMENE CORP | SPONSORED | 91543610 | 778 | 30,807 | SH | DEFINED | 1 |
| UQM TECHNOLOGIES INC | COM | 90321310 | 53 | 19,576 | SH | DEFINED | 1 |
| URBAN OUTFITTERS INC | COM | 91704710 | 49,165 | 2,134,826 | SH | DEFINED | 1,2,5,12, |
| UROLOGIX INC | COM | 91727310 | 45 | 19,209 | SH | DEFINED | 1 |
| URS CORP NEW | COM | 90323610 | 21,258 | 496,094 | SH | DEFINED | 1,2,5 |
| URSTADT BIDDLE PPTYS | COM | 91728610 | 203 | 11,570 | SH | DEFINED | 1 |
| URSTADT BIDDLE PPTYS | CL A | 91728620 | 9,077 | 475,493 | SH | DEFINED | 1,2,3 |
| US BANCORP DEL | COM NEW | 90297330 | 1,921,552 | 53,096,216 | SH | DEFINED | 1,2,5,6,7 13,14 |
| US LEC CORP | CL A | 90331S10 | 128 | 13,800 | SH | DEFINED | 1,2 |
| USA MOBILITY INC | COM | 90341G10 | 14,910 | 666,522 | SH | DEFINED | 1,2 |
| USA TRUCK INC | COM | 90292510 | 1,684 | 104,951 | SH | DEFINED | 1 |
| USANA HEALTH SCIENCE | COM | 90328M10 | 15,584 | 301,659 | SH | DEFINED | 1,2,6 |
| USEC INC | COM | 90333E10 | 26,411 | 2,076,362 | SH | DEFINED | 1,2,5 |
| USI HLDGS CORP | COM | 90333H10 | 10,532 | 685,668 | SH | DEFINED | 1,2 |
| UST INC | COM | 90291110 | 228,390 | 3,924,220 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------|
| UTAH MED PRODS INC | COM | 91748810 | 369 | 11,200 | SH | DEFINED | 13,14 1,2 |
| UTI WORLDWIDE INC | ORD | G8721010 | 3,466 | 115,914 | SH | DEFINED | 1,2,5,6 |
| UTSTARCOM INC | COM | 91807610 | 44,370 | 5,070,821 | SH | DEFINED | 1,2,5,6,13,14 |
| V F CORP | COM | 91820410 | 208,771 | 2,543,507 | SH | DEFINED | 1,2,5,6,7,13,14 |
| VA SOFTWARE CORP | COM | 91819B10 | 4,448 | 884,338 | SH | DEFINED | 1,2,5 |
| VAALCO ENERGY INC | COM NEW | 91851C20 | 6,813 | 1,009,365 | SH | DEFINED | 1,2 |
| VAIL RESORTS INC | COM | 91879Q10 | 26,567 | 592,757 | SH | DEFINED | 1,2,6 |
| VALASSIS COMMUNICATI | COM | 91886610 | 17,555 | 1,210,715 | SH | DEFINED | 1,2,5,6,13,14 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 36,494 | 2,116,801 | SH | DEFINED | 1,2,5,6,13,14 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 155 | 93,924 | SH | DEFINED | 1,5 |
| VALERO ENERGY CORP N | COM | 91913Y10 | 1,093,524 | 21,374,593 | SH | DEFINED | 1,2,5,6,7,13,14 |
| VALERO GP HLDGS LLC | UNIT LLC I | 91914G10 | 540 | 21,773 | SH | DEFINED | 1,2 |
| VALERO L P | COM UT LTD | 91913W10 | 2,775 | 49,756 | SH | DEFINED | 1,2 |
| VALHI INC NEW | COM | 91890510 | 2,297 | 88,431 | SH | DEFINED | 1,2 |
| VALLEY NATIONAL GASE | COM | 91979210 | 669 | 25,300 | SH | DEFINED | 1,2 |
| VALLEY NATL BANCORP | COM | 91979410 | 34,805 | 1,312,904 | SH | DEFINED | 1,2,5,12 |
| VALMONT INDS INC | COM | 92025310 | 21,177 | 381,629 | SH | DEFINED | 1,2,6 |
| VALSPAR CORP | COM | 92035510 | 66,835 | 2,418,038 | SH | DEFINED | 1,2,5,10,13,14 |
| VALUE LINE INC | COM | 92043710 | 1,041 | 22,908 | SH | DEFINED | 1 |
| VALUECLICK INC | COM | 92046N10 | 45,054 | 1,906,650 | SH | DEFINED | 1,2,5,6,13,14 |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 7,834 | 596,178 | SH | DEFINED | 1,2,6 |
| VARIAN INC | COM | 92220610 | 38,191 | 852,675 | SH | DEFINED | 1,2,5,6,13,14 |
| VARIAN MED SYS INC | COM | 92220P10 | 132,540 | 2,786,215 | SH | DEFINED | 1,2,5,6,7,13,14 |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 40,563 | 891,097 | SH | DEFINED | 1,2,5,6 |
| VASCO DATA SEC INTL | COM | 92230Y10 | 4,241 | 357,865 | SH | DEFINED | 1 |
| VCA ANTECH INC | COM | 91819410 | 39,098 | 1,214,586 | SH | DEFINED | 1,2,5,6,13,14 |
| VECTOR GROUP LTD | COM | 92240M10 | 8,765 | 493,784 | SH | DEFINED | 1,2,5 |
| VECTREN CORP | COM | 92240G10 | 39,299 | 1,389,639 | SH | DEFINED | 1,2,5,13 |
| VEECO INSTRS INC DEL | COM | 92241710 | 9,071 | 484,300 | SH | DEFINED | 1,2,5,6 |
| VENOCO INC | COM | 92275P30 | 1,408 | 80,159 | SH | DEFINED | 1,2 |
| VENTANA MED SYS INC | COM | 92276H10 | 27,990 | 650,470 | SH | DEFINED | 1,2,6,13 |
| VENTAS INC | COM | 92276F10 | 41,425 | 978,855 | SH | DEFINED | 1,2,3,5 |
| VEOLIA ENVIRONNEMENT | SPONSORED | 92334N10 | 524 | 6,960 | SH | DEFINED | 1 |
| VERASUN ENERGY CORP | COM | 92336G10 | 4,774 | 241,724 | SH | DEFINED | 1,2,6 |
| VERIFONE HLDGS INC | COM | 92342Y10 | 13,336 | 376,727 | SH | DEFINED | 1,2,5,6 |
| VERIGY LTD | SHS | Y9369110 | 1,021 | 57,548 | SH | DEFINED | 1,5,7,8,13,14 |
| VERINT SYS INC | COM | 92343X10 | 7,132 | 208,037 | SH | DEFINED | 1,2,6 |
| VERISIGN INC | COM | 92343E10 | 187,575 | 7,799,387 | SH | DEFINED | 1,2,5,6,7,13,14 |
| VERITAS DGC INC | COM | 92343P10 | 60,849 | 710,604 | SH | DEFINED | 1,2,5,6 |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,238,016 | 86,949,943 | SH | DEFINED | 1,2,5,6,7,13,14 |
| VERSO TECHNOLOGIES I | COM NEW | 92531720 | 19 | 16,136 | SH | DEFINED | 1 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 82,263 | 2,198,361 | SH | DEFINED | 1,2,5,6,7,13,14 |
| VERTRUE INC | COM | 92534N10 | 16,323 | 424,973 | SH | DEFINED | 1,2,6 |
| VESTIN RLTY MTG II I | COM | 92549X10 | 132 | 25,230 | SH | DEFINED | 1 |
| VIACELL INC | COM | 92554J10 | 161 | 34,150 | SH | DEFINED | 1 |
| VIACOM INC NEW | CL A | 92553P10 | 1,541 | 37,573 | SH | DEFINED | 1,2,5,13 |
| VIACOM INC NEW | CL B | 92553P20 | 695,028 | 16,939,509 | SH | DEFINED | 1,2,5,6,7,13,14 |
| VIAD CORP | COM NEW | 92552R40 | 26,432 | 651,028 | SH | DEFINED | 1,2,5 |
| VIASAT INC | COM | 92552V10 | 10,010 | 335,787 | SH | DEFINED | 1,2,5,6 |
| VIASYS HEALTHCARE IN | COM NEW | 92553Q20 | 16,277 | 585,074 | SH | DEFINED | 1,2,5 |
| VICAL INC | COM | 92560210 | 130 | 20,235 | SH | DEFINED | 1 |
| VICON INDS INC | COM | 92581110 | 67 | 18,700 | SH | DEFINED | 1 |
| VICOR CORP | COM | 92581510 | 6,569 | 591,235 | SH | DEFINED | 1,2,6 |
| VIEWPOINT CORP | COM | 92672P10 | 129 | 192,747 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|--------|------------|----|---------|-----------|
| VIEWPOINT FINL GROUP | COM | 92672710 | 1,736 | 102,500 | SH | DEFINED | 1 |
| VIGNETTE CORP | COM NEW | 92673440 | 8,020 | 469,815 | SH | DEFINED | 1,2,5 |
| VILLAGE SUPER MKT IN | CL A NEW | 92710740 | 2,115 | 24,743 | SH | DEFINED | 1,2 |
| VINA CONCHA Y TORO S | SPONSORED | 92719110 | 537 | 18,126 | SH | DEFINED | 1,2,5,7 |
| VINEYARD NATL BANCOR | COM | 92742610 | 2,901 | 126,024 | SH | DEFINED | 1 |
| VION PHARMACEUTICALS | COM | 92762410 | 39 | 28,831 | SH | DEFINED | 1 |
| VIRAGE LOGIC CORP | COM | 92763R10 | 1,461 | 157,222 | SH | DEFINED | 1 |
| VIRCO MFG CO | COM | 92765110 | 115 | 14,761 | SH | DEFINED | 1 |
| VIRGINIA COMM BANCOR | COM | 92778Q10 | 4,256 | 214,067 | SH | DEFINED | 1,2,6 |
| VIRGINIA FINL GROUP | COM | 92781010 | 7,093 | 253,410 | SH | DEFINED | 1,2 |
| VIOPHARMA INC | COM | 92824110 | 23,524 | 1,606,811 | SH | DEFINED | 1,2,5,6 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 35,912 | 2,652,274 | SH | DEFINED | 1,2,5,10, |
| VISICU INC | COM | 92831L20 | 791 | 70,600 | SH | DEFINED | 1,2 |
| VISTA GOLD CORP | COM NEW | 92792620 | 196 | 22,700 | SH | DEFINED | 1 |
| VISTACARE INC | CL A | 92839Y10 | 1,813 | 178,594 | SH | DEFINED | 1,5 |
| VISTAPRINT LIMITED | SHS | G9376220 | 1,181 | 35,671 | SH | DEFINED | 1,2,6 |
| VISTEON CORP | COM | 92839U10 | 18,308 | 2,158,993 | SH | DEFINED | 1,2,5,6 |
| VITAL IMAGES INC | COM | 92846N10 | 7,282 | 209,259 | SH | DEFINED | 1,2,5 |
| VITAL SIGNS INC | COM | 92846910 | 12,910 | 258,609 | SH | DEFINED | 1,2,6 |
| VITALSTREAM HLDGS IN | COM NEW | 92847T20 | 110 | 10,950 | SH | DEFINED | 1,2 |
| VITRIA TECHNOLOGY | COM NEW | 92849Q40 | 42 | 15,548 | SH | DEFINED | 1 |
| VIVO PARTICIPACOES S | SPON ADR P | 92855S10 | 63,665 | 15,528,009 | SH | DEFINED | 1,2,4,5 |
| VIVUS INC | COM | 92855110 | 146 | 40,400 | SH | DEFINED | 1,5 |
| VODAFONE GROUP PLC N | SPONS ADR | 92857W20 | 12,802 | 460,837 | SH | DEFINED | 1,2 |
| VOLCANO CORPORATION | COM | 92864510 | 2,004 | 122,269 | SH | DEFINED | 1,2,6 |
| VOLCOM INC | COM | 92864N10 | 5,834 | 197,279 | SH | DEFINED | 1,2,6 |
| VOLT INFORMATION SCI | COM | 92870310 | 15,982 | 318,302 | SH | DEFINED | 1,2,5 |
| VOLTERRA SEMICONDUCT | COM | 92870810 | 3,596 | 239,704 | SH | DEFINED | 1 |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 1,485 | 21,593 | SH | DEFINED | 1 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|---------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| VONAGE HLDGS CORP | COM | 92886T20 | 2,866 | 413,038 | SH | DEFINED | 1,2,6 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 575,337 | 4,735,287 | SH | DEFINED | 1,2,3,5,6, 13,14 |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 10,128 | 516,479 | SH | DEFINED | 1,2,7 |
| VULCAN MATLS CO | COM | 92916010 | 240,900 | 2,680,541 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| W & T OFFSHORE INC | COM | 92922P10 | 5,206 | 169,468 | SH | DEFINED | 1,2,6 |
| W HLDG CO INC | COM | 92925110 | 10,934 | 1,834,583 | SH | DEFINED | 1,2,5 |
| W P CAREY & CO LLC | COM | 92930Y10 | 958 | 31,868 | SH | DEFINED | 1,2 |
| WABASH NATL CORP | COM | 92956610 | 7,709 | 510,511 | SH | DEFINED | 1,2 |
| WABTEC CORP | COM | 92974010 | 23,455 | 772,049 | SH | DEFINED | 1,2,6 |
| WACHOVIA CORP 2ND NE | COM | 92990310 | 3,313,925 | 58,190,087 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| WADDELL & REED FINL | CL A | 93005910 | 50,906 | 1,860,600 | SH | DEFINED | 1,2,5,13 |
| WAL MART STORES INC | COM | 93114210 | 3,336,669 | 72,253,548 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| WALGREEN CO | COM | 93142210 | 1,244,802 | 27,125,771 | SH | DEFINED | 1,2,5,6,7, 13,14 |
| WALTER INDS INC | COM | 93317Q10 | 11,709 | 432,877 | SH | DEFINED | 1,2 |
| WARNACO GROUP INC | COM NEW | 93439040 | 28,069 | 1,105,967 | SH | DEFINED | 1,2,6 |
| WARNER CHILCOTT LIM | COM CL A | G9435N10 | 1,120 | 81,014 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------|
| WARNER MUSIC GROUP C | COM | 93455010 | 19,450 | 847,487 | SH | DEFINED | 1,2,6 |
| WARREN RES INC | COM | 93564A10 | 9,700 | 827,656 | SH | DEFINED | 1,2,6 |
| WASHINGTON FED INC | COM | 93882410 | 32,625 | 1,386,510 | SH | DEFINED | 1,2,5,13 |
| WASHINGTON GROUP INT | COM NEW | 93886220 | 28,392 | 474,862 | SH | DEFINED | 1,2,6 |
| WASHINGTON MUT INC | COM | 93932210 | 1,286,658 | 28,284,417 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WASHINGTON POST CO | CL B | 93964010 | 87,897 | 117,888 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 42,132 | 1,053,308 | SH | DEFINED | 1,2,3,5 |
| WASHINGTON TR BANCOR | COM | 94061010 | 5,252 | 188,319 | SH | DEFINED | 1,2 |
| WASTE CONNECTIONS IN | COM | 94105310 | 35,386 | 851,652 | SH | DEFINED | 1,2,5,6 |
| WASTE INDUSTRIES USA | COM | 94105710 | 2,452 | 80,332 | SH | DEFINED | 1 |
| WASTE MGMT INC DEL | COM | 94106L10 | 777,043 | 21,132,536 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WASTE SERVICES INC D | COM NEW | 94107520 | 3,752 | 380,922 | SH | DEFINED | 1 |
| WATERS CORP | COM | 94184810 | 213,465 | 4,359,107 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WATSCO INC | COM | 94262220 | 18,636 | 395,167 | SH | DEFINED | 1,2,6 |
| WATSON PHARMACEUTICA | COM | 94268310 | 85,745 | 3,294,102 | SH | DEFINED | 1,2,5,6,13 |
| WATSON WYATT WORLDWI | CL A | 94271210 | 29,164 | 645,939 | SH | DEFINED | 1,2,5,6 |
| WATTS WATER TECHNOLO | CL A | 94274910 | 16,769 | 407,894 | SH | DEFINED | 1,2 |
| WAUSAU PAPER CORP | COM | 94331510 | 10,580 | 705,814 | SH | DEFINED | 1,2 |
| WAUWATOSA HLDGS INC | COM | 94348P10 | 1,874 | 105,175 | SH | DEFINED | 1,2 |
| WAVE SYSTEMS CORP | COM NEW | 94352630 | 40 | 15,939 | SH | DEFINED | 1 |
| WCI CMNTYS INC | COM | 92923C10 | 28,272 | 1,474,038 | SH | DEFINED | 1,2 |
| WD-40 CO | COM | 92923610 | 9,464 | 271,421 | SH | DEFINED | 1,2 |
| WEATHERFORD INTERNAT | COM | G9508910 | 346,945 | 8,302,113 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WEB COM INC | COM NEW | 94732Q10 | 72 | 17,202 | SH | DEFINED | 1 |
| WEBEX COMMUNICATIONS | COM | 94767L10 | 25,064 | 718,363 | SH | DEFINED | 1,2,5,6 |
| WEBMD HEALTH CORP | CL A | 94770V10 | 2,703 | 67,533 | SH | DEFINED | 1,2 |
| WEBMETHODS INC | COM | 94768C10 | 5,920 | 804,340 | SH | DEFINED | 1,2,6 |
| WEBSense INC | COM | 94768410 | 32,081 | 1,405,205 | SH | DEFINED | 1,2,5,6 |
| WEBSIDESTORY INC | COM | 94768510 | 2,721 | 214,912 | SH | DEFINED | 1 |
| WEBSTER FINL CORP CO | COM | 94789010 | 45,929 | 942,704 | SH | DEFINED | 1,2,5,13 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 43,601 | 830,019 | SH | DEFINED | 1,2,5,10,13 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 93,131 | 2,019,760 | SH | DEFINED | 1,2,3,5,8 |
| WEIS MKTS INC | COM | 94884910 | 6,322 | 157,621 | SH | DEFINED | 1,2,5 |
| WELLCARE HEALTH PLAN | COM | 94946T10 | 152,304 | 2,210,509 | SH | DEFINED | 1,2,6,10 |
| WELLMAN INC | COM | 94970210 | 173 | 54,233 | SH | DEFINED | 1,2 |
| WELLPOINT INC | COM | 94973V10 | 1,515,840 | 19,263,438 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WELLS FARGO & CO NEW | COM | 94974610 | 3,307,568 | 93,013,728 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WELLSFORD REAL PPTYS | COM NEW | 95024020 | 149 | 19,839 | SH | DEFINED | 1,2 |
| WENDYS INTL INC | COM | 95059010 | 91,657 | 2,769,918 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WERNER ENTERPRISES I | COM | 95075510 | 21,552 | 1,232,939 | SH | DEFINED | 1,2,5,13 |
| WESBANCO INC | COM | 95081010 | 16,298 | 486,081 | SH | DEFINED | 1,2 |
| WESCO FINL CORP | COM | 95081710 | 8,283 | 18,007 | SH | DEFINED | 1,2,5,12 |
| WESCO INTL INC | COM | 95082P10 | 51,618 | 877,715 | SH | DEFINED | 1,2,5,6,13 |
| WEST BANCORPORATION | CAP STK | 95123P10 | 4,671 | 262,726 | SH | DEFINED | 1,2 |
| WEST COAST BANCORP O | COM | 95214510 | 12,100 | 349,312 | SH | DEFINED | 1,2 |
| WEST MARINE INC | COM | 95423510 | 3,751 | 217,224 | SH | DEFINED | 1,2,6 |
| WEST PHARMACEUTICAL | COM | 95530610 | 23,515 | 459,018 | SH | DEFINED | 1,2 |
| WESTAMERICA BANCORPO | COM | 95709010 | 37,903 | 748,627 | SH | DEFINED | 1,2,5,13 |
| WESTAR ENERGY INC | COM | 95709T10 | 54,151 | 2,085,953 | SH | DEFINED | 1,2,5,13 |
| WESTBANK CORP | COM | 95711610 | 443 | 17,885 | SH | DEFINED | 1 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 157 | 62,840 | SH | DEFINED | 1,5 |
| WESTERN ALLIANCE BAN | COM | 95763810 | 6,435 | 185,061 | SH | DEFINED | 1,2,6 |
| WESTERN DIGITAL CORP | COM | 95810210 | 83,192 | 4,066,063 | SH | DEFINED | 1,2,5,6,7,13,14 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------------|
| WESTERN REFNG INC | COM | 95931910 | 9,208 | 361,679 | SH | DEFINED | 1,2 |
| WESTERN UN CO | COM | 95980210 | 534,204 | 23,827,108 | SH | DEFINED | 1,2,5,6,7 13,14 |
| WESTFIELD FINANCIAL | COM | 96008D10 | 2,015 | 58,232 | SH | DEFINED | 1 |
| WESTLAKE CHEM CORP | COM | 96041310 | 6,963 | 221,895 | SH | DEFINED | 1,2 |
| WESTMORELAND COAL CO | COM | 96087810 | 2,075 | 105,515 | SH | DEFINED | 1,2 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 2,688 | 28,109 | SH | DEFINED | 1,2 |
| WESTWOOD ONE INC | COM | 96181510 | 11,104 | 1,572,741 | SH | DEFINED | 1,2,5,13 |
| WET SEAL INC | CL A | 96184010 | 5,883 | 881,942 | SH | DEFINED | 1 |
| WEYCO GROUP INC | COM | 96214910 | 2,255 | 90,740 | SH | DEFINED | 1 |
| WEYERHAEUSER CO | COM | 96216610 | 474,905 | 6,721,945 | SH | DEFINED | 1,2,5,6,7 13,14 |
| WGL HLDGS INC | COM | 92924F10 | 64,433 | 1,977,687 | SH | DEFINED | 1,2,5,6,13 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 25,463 | 522,966 | SH | DEFINED | 1,2,5,6 |
| WHEELING PITTSBURGH | COM NEW | 96314230 | 3,354 | 179,057 | SH | DEFINED | 1,2,5 |
| WHIRLPOOL CORP | COM | 96332010 | 168,774 | 2,032,928 | SH | DEFINED | 1,2,5,6,7 13,14 |
| WHITE ELECTR DESIGNS | COM | 96380110 | 175 | 32,100 | SH | DEFINED | 1,5 |
| WHITE MTNS INS GROUP | COM | G9618E10 | 11,925 | 20,580 | SH | DEFINED | 1,2,5,12 |
| WHITING PETE CORP NE | COM | 96638710 | 25,787 | 553,369 | SH | DEFINED | 1,2 |
| WHITNEY HLDG CORP | COM | 96661210 | 31,002 | 950,403 | SH | DEFINED | 1,2,5,10 |
| WHOLE FOODS MKT INC | COM | 96683710 | 180,673 | 3,849,832 | SH | DEFINED | 1,2,5,6,7 13,14 |
| WILD OATS MARKETS IN | COM | 96808B10 | 5,889 | 409,543 | SH | DEFINED | 1,2,6 |
| WILEY JOHN & SONS IN | CL A | 96822320 | 50,861 | 1,322,090 | SH | DEFINED | 1,2,5,6,13 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 7,409 | 204,042 | SH | DEFINED | 1,2 |
| WILLIAMS COS INC DEL | COM | 96945710 | 455,629 | 17,443,670 | SH | DEFINED | 1,2,5,6,7 13,14 |
| WILLIAMS PARTNERS L | COM UNIT L | 96950F10 | 483 | 12,493 | SH | DEFINED | 1,2 |
| WILLIAMS SCOTSMAN IN | COM | 96950G10 | 7,918 | 403,567 | SH | DEFINED | 1,2,6 |
| WILLIAMS SONOMA INC | COM | 96990410 | 59,072 | 1,878,875 | SH | DEFINED | 1,2,5,6,7 13,14 |
| WILLIS GROUP HOLDING | SHS | G9665510 | 5,505 | 138,639 | SH | DEFINED | 1,2,5,12 |
| WILLOW FINANCIAL BAN | COM | 97111W10 | 4,546 | 304,669 | SH | DEFINED | 1,2 |
| WILMINGTON TRUST COR | COM | 97180710 | 50,326 | 1,193,414 | SH | DEFINED | 1,2,5,13 |
| WILSHIRE BANCORP INC | COM | 97186T10 | 8,946 | 471,574 | SH | DEFINED | 1,6 |
| WILSHIRE ENTERPRISES | COM | 97188910 | 80 | 17,686 | SH | DEFINED | 1 |
| WILSONS THE LEATHER | COM | 97246310 | 86 | 42,244 | SH | DEFINED | 1 |
| WIMM BILL DANN FOODS | SPONSORED | 97263M10 | 8,397 | 126,173 | SH | DEFINED | 1,2,5,7 |
| WIND RIVER SYSTEMS I | COM | 97314910 | 15,322 | 1,494,821 | SH | DEFINED | 1,2,5,6,13 |
| WINDSTREAM CORP | COM | 97381W10 | 150,139 | 10,558,279 | SH | DEFINED | 1,2,5,6,7 |
| WINNEBAGO INDS INC | COM | 97463710 | 27,745 | 843,054 | SH | DEFINED | 1,2,6 |
| WINSTON HOTELS INC | COM | 97563A10 | 11,072 | 835,606 | SH | DEFINED | 1,2,3,5 |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 |
|----------------------|----------------|----------|--------------------|--------------------|---------------------|--------------------------|--------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| WINTHROP RLTY TR | SH BEN INT | 97639110 | 2,253 | 328,912 | SH | DEFINED | 1,3 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 22,811 | 475,026 | SH | DEFINED | 1,2,6 |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 650 | 40,221 | SH | DEFINED | 2,5 |
| WIRELESS FACILITIES | COM | 97653A10 | 2,406 | 844,093 | SH | DEFINED | 1,2 |
| WIRELESS TELECOM GRO | COM | 97652410 | 48 | 18,700 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 101,121 | 2,130,651 | SH | DEFINED | 1,2,5,6,7 13,14 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----------------|
| WITNESS SYS INC | COM | 97742410 | 8,011 | 456,991 | SH | DEFINED | 1,2,6 |
| WJ COMMUNICATIONS IN | COM | 92928410 | 37 | 23,536 | SH | DEFINED | 1 |
| WMS INDS INC | COM | 92929710 | 13,367 | 383,453 | SH | DEFINED | 1,2,6 |
| WOLSELEY PLC | SPONSORED | 97786P10 | 356 | 14,569 | SH | DEFINED | 1 |
| WOLVERINE TUBE INC | COM | 97809310 | 24 | 19,449 | SH | DEFINED | 1,5 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 29,021 | 1,017,583 | SH | DEFINED | 1,2,5 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 29,369 | 739,582 | SH | DEFINED | 1,2,5 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 20,145 | 429,070 | SH | DEFINED | 1,2,6 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 17,439 | 392,239 | SH | DEFINED | 1,2,6 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 4,913 | 301,397 | SH | DEFINED | 1,2 |
| WORLDGATE COMMUNICAT | COM | 98156L30 | 30 | 22,500 | SH | DEFINED | 1,5 |
| WORTHINGTON INDS INC | COM | 98181110 | 32,154 | 1,814,550 | SH | DEFINED | 1,2,5,6,13 |
| WPP GROUP PLC | SPON ADR 0 | 92930940 | 842 | 12,423 | SH | DEFINED | 1 |
| WPS RESOURCES CORP | COM | 92931B10 | 39,809 | 736,790 | SH | DEFINED | 1,2,5,13 |
| WRIGHT EXPRESS CORP | COM | 98233Q10 | 32,031 | 1,027,634 | SH | DEFINED | 1,2,6 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 11,526 | 495,104 | SH | DEFINED | 1,2,6 |
| WRIGLEY WM JR CO | COM | 98252610 | 307,277 | 5,941,155 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WSFS FINL CORP | COM | 92932810 | 10,400 | 155,380 | SH | DEFINED | 1,2,5 |
| WYETH | COM | 98302410 | 1,860,510 | 36,537,895 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WYNDHAM WORLDWIDE CO | COM | 98310W10 | 167,648 | 5,235,716 | SH | DEFINED | 1,2,5,6,7,13,14 |
| WYNN RESORTS LTD | COM | 98313410 | 61,527 | 655,587 | SH | DEFINED | 1,2,5,6,7,13,14 |
| XANSER CORP | COM | 98389J10 | 207 | 42,500 | SH | DEFINED | 1,5 |
| XCEL ENERGY INC | COM | 98389B10 | 308,301 | 13,369,499 | SH | DEFINED | 1,2,5,6,7,13,14 |
| XENOPORT INC | COM | 98411C10 | 6,928 | 282,182 | SH | DEFINED | 1,2,6 |
| XERIUM TECHNOLOGIES | COM | 98416J10 | 1,915 | 195,640 | SH | DEFINED | 1,2 |
| XEROX CORP | COM | 98412110 | 1,095,167 | 64,611,638 | SH | DEFINED | 1,2,5,6,7,13,14 |
| XETHANOL CORP | COM | 98420A10 | 147 | 64,800 | SH | DEFINED | 2,5 |
| XILINX INC | COM | 98391910 | 212,471 | 8,923,594 | SH | DEFINED | 1,2,5,6,7,13,14 |
| XL CAP LTD | CL A | G9825510 | 314,678 | 4,369,310 | SH | DEFINED | 1,2,5,6,7,13,14 |
| XM SATELLITE RADIO H | CL A | 98375910 | 57,598 | 3,986,049 | SH | DEFINED | 1,2,5,6,7,13,14 |
| XOMA LTD | ORD | G9825R10 | 216 | 98,041 | SH | DEFINED | 1,5 |
| X-RITE INC | COM | 98385710 | 5,006 | 406,967 | SH | DEFINED | 1 |
| XTO ENERGY INC | COM | 98385X10 | 518,508 | 11,020,352 | SH | DEFINED | 1,2,5,6,7,13,14 |
| YAHOO INC | COM | 98433210 | 837,661 | 32,797,991 | SH | DEFINED | 1,2,5,6,7,13,14 |
| YANKEE CANDLE INC | COM | 98475710 | 22,838 | 666,218 | SH | DEFINED | 1,2,5,6 |
| YARDVILLE NATL BANCO | COM | 98502110 | 5,234 | 138,747 | SH | DEFINED | 1,2 |
| YOUBET COM INC | COM | 98741310 | 126 | 34,173 | SH | DEFINED | 1,5 |
| YOUNG BROADCASTING I | CL A | 98743410 | 55 | 19,415 | SH | DEFINED | 1 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 2,850 | 85,592 | SH | DEFINED | 1,6 |
| YRC WORLDWIDE INC | COM | 98424910 | 35,746 | 947,421 | SH | DEFINED | 1,2,5,13 |
| YUM BRANDS INC | COM | 98849810 | 608,545 | 10,349,407 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ZALE CORP NEW | COM | 98885810 | 26,221 | 929,480 | SH | DEFINED | 1,2,5 |
| ZAPATA CORP | COM PAR \$ | 98907060 | 138 | 19,760 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 51,662 | 1,484,955 | SH | DEFINED | 1,2,5,12,13 |
| ZENITH NATL INS CORP | COM | 98939010 | 28,977 | 617,716 | SH | DEFINED | 1,2 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 1,943 | 1,483,493 | SH | DEFINED | 1,5 |
| ZILA INC | COM PAR \$0 | 98951320 | 132 | 51,800 | SH | DEFINED | 1,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 518,834 | 6,619,469 | SH | DEFINED | 1,2,5,6,7,13,14 |
| ZIONS BANCORPORATION | COM | 98970110 | 256,340 | 3,109,410 | SH | DEFINED | 1,2,5,6,7 |

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|--------------------|-----|----------|-------------|--------------|---------|-------|
| ZIPREALTY INC | COM | 98974V10 | 1,725 | 230,300 SH | DEFINED | 13,14 |
| ZIX CORP | COM | 98974P10 | 43 | 36,465 SH | DEFINED | 1 |
| ZOLL MED CORP | COM | 98992210 | 16,770 | 287,942 SH | DEFINED | 1,2 |
| ZOLTEK COS INC | COM | 98975W10 | 4,275 | 217,349 SH | DEFINED | 1,5,6 |
| ZORAN CORP | COM | 98975F10 | 15,941 | 1,093,334 SH | DEFINED | 1,2,5 |
| ZUMIEZ INC | COM | 98981710 | 5,714 | 193,420 SH | DEFINED | 1,2,6 |
| ZYGO CORP | COM | 98985510 | 5,116 | 310,985 SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 8,237 | 529,060 SH | DEFINED | 1,2,6 |
| TOTAL MARKET VALUE | | | 518,717,008 | | | |