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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 |
|----------------------|---|
| 28-03621 | Advanced Investment Partners LLC |
| 28-07472 | Bel Air Investment Advisors LLC |
| 28-99999 | Shott Capital Management, LLC |
| 28-04003 | Ariel Capital Management, LLC |
| 28-00096 | Capital Guardian Trust Company |
| 28-10372 | Philadelphia International Advisors, L.P. |
| 28-02924 | Turner Investment Partners Inc. (Turner Investment Partners) |
| 28-03570 | AXA (Alliance Capital Management L.P.) |
| 28-00223 | RCM Capital Management LLC |
| 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: 3,945

 Form 13F Information Table Value Total: 447,516,023

 (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 |

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| | | |
|----|----------|--|
| 2 | 28-11338 | SSgA Funds Management, Inc. |
| 3 | 28-11339 | Tuckerman Group, LLC |
| 4 | 28-11328 | Rexiter Capital Management LTD |
| 5 | 28-11326 | State Street Global Advisors LTD |
| 6 | 28-11327 | State Street Global Advisors Ltd. |
| 7 | 28-11329 | State Street Banque, SA |
| 8 | 28-11330 | State Street Global Advisors, Australia |
| 10 | 28-11332 | State Street Global Advisors (Japan) Co., Ltd. |
| 12 | 28-11331 | State Street Global Advisors Asia LTD |
| 13 | 28-11334 | State Street Global Advisors GmbH |
| 14 | 28-11333 | State Street Trust & Banking Co., Ltd. |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2005

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | |
|----------------------|----------------|----------|--------------------|--------------------|----------------------|--------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION |
| 1 800 FLOWERS COM | CL A | 68243Q10 | 3,060 | 436,559 SH | | DEFINED 1,2 |
| 1-800 CONTACTS INC | COM | 68197710 | 2,482 | 132,359 SH | | DEFINED 1,2 |
| 1ST SOURCE CORP | COM | 33690110 | 5,386 | 232,649 SH | | DEFINED 1,2 |
| 21ST CENTY INS GROUP | COM | 90130N10 | 8,269 | 518,449 SH | | DEFINED 1,2 |
| 24/7 REAL MEDIA INC | COM NEW | 90131420 | 353 | 50,196 SH | | DEFINED 1 |
| 3COM CORP | COM | 88553510 | 29,748 | 7,291,296 SH | | DEFINED 1,2 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 3,227 | 145,181 SH | | DEFINED 1,2 |
| 3M CO | COM | 88579Y10 | 4,424,582 | 60,313,273 SH | | DEFINED 1,2 |
| 4 KIDS ENTMT INC | COM | 35086510 | 3,691 | 212,264 SH | | DEFINED 1,2 |
| 7-ELEVEN INC | COM NEW | 81782620 | 7,987 | 224,278 SH | | DEFINED 1,2 |
| 8X8 INC NEW | COM | 28291410 | 52 | 25,500 SH | | DEFINED 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 13,042 | 1,409,998 SH | | DEFINED 1,2 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 3,363 | 175,328 SH | | DEFINED 1,2 |
| A D C TELECOMMUNICAT | COM NEW | 00088630 | 72,540 | 3,173,213 SH | | DEFINED 1,2 |
| A S V INC | COM | 00196310 | 6,470 | 285,632 SH | | DEFINED 1,2 |
| AAMES INVT CORP MD | COM | 00253G10 | 3,302 | 525,739 SH | | DEFINED 1,2 |
| AAON INC | COM PAR \$0 | 00036020 | 2,314 | 125,919 SH | | DEFINED 1,2 |
| AAR CORP | COM | 00036110 | 9,850 | 573,313 SH | | DEFINED 1,2 |
| AARON RENTS INC | COM | 00253520 | 14,913 | 705,123 SH | | DEFINED 1,2 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 2,835 | 1,206,195 SH | | DEFINED 1,2 |
| ABAXIS INC | COM | 00256710 | 2,845 | 217,978 SH | | DEFINED 1,2 |
| ABB LTD | SPONSORED | 00037520 | 328 | 44,499 SH | | DEFINED 1 |
| ABBOTT LABS | COM | 00282410 | 1,856,163 | 43,777,418 SH | | DEFINED 1,2 |

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| | | | | | | | |
|----------------------|------------|----------|---------|------------|----|---------|-----|
| ABC BANCORP | COM | 00040010 | 3,499 | 182,343 | SH | DEFINED | 10, |
| ABERCROMBIE & FITCH | CL A | 00289620 | 81,727 | 1,639,464 | SH | DEFINED | 1,2 |
| ABGENIX INC | COM | 00339B10 | 14,538 | 1,146,549 | SH | DEFINED | 12, |
| ABIOMED INC | COM | 00365410 | 1,934 | 192,093 | SH | DEFINED | 1,2 |
| ABM INDS INC | COM | 00095710 | 13,919 | 668,863 | SH | DEFINED | 1,2 |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 2,261 | 94,203 | SH | DEFINED | 1 |
| ABRAXAS PETE CORP | COM | 00383010 | 281 | 35,400 | SH | DEFINED | 1,2 |
| ABX AIR INC | COM | 00080S10 | 5,595 | 682,259 | SH | DEFINED | 1,2 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 98 | 16,033 | SH | DEFINED | 1,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 1,612 | 141,786 | SH | DEFINED | 1,2 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 14,894 | 827,888 | SH | DEFINED | 1,2 |
| ACCELRY INC | COM | 00430U10 | 359 | 53,042 | SH | DEFINED | 1,2 |
| ACCENTURE LTD BERMUD | CL A | G1150G11 | 70,614 | 2,773,526 | SH | DEFINED | 1,2 |
| ACCO BRANDS CORP | COM | 00081T10 | 11,179 | 396,124 | SH | DEFINED | 12, |
| ACCREDITED HOME LEND | COM | 00437P10 | 8,339 | 237,174 | SH | DEFINED | 1,2 |
| ACCURIDE CORP | COM | 00439810 | 1,907 | 138,074 | SH | DEFINED | 1,2 |
| ACE CASH EXPRESS INC | COM | 00440310 | 4,174 | 213,950 | SH | DEFINED | 1,2 |
| ACE LTD | ORD | G0070K10 | 381,660 | 8,108,356 | SH | DEFINED | 1,2 |
| ACETO CORP | COM | 00444610 | 194 | 33,607 | SH | DEFINED | 10, |
| ACME COMMUNICATION I | COM | 00463110 | 178 | 45,878 | SH | DEFINED | 1 |
| ACTEL CORP | COM | 00493410 | 5,089 | 351,913 | SH | DEFINED | 1,2 |
| ACTION PERFORMANCE C | COM | 00493310 | 1,749 | 139,923 | SH | DEFINED | 1,6 |
| ACTIVCARD CORP | COM | 00506J10 | 242 | 55,878 | SH | DEFINED | 1 |
| ACTIVE POWER INC | COM | 00504W10 | 92 | 22,164 | SH | DEFINED | 1 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 49,040 | 2,398,038 | SH | DEFINED | 1,2 |
| ACTUANT CORP | CL A NEW | 00508X20 | 16,289 | 348,052 | SH | DEFINED | 1,2 |
| ACTUATE CORP | COM | 00508B10 | 282 | 111,421 | SH | DEFINED | 1,2 |
| ACUITY BRANDS INC | COM | 00508Y10 | 20,151 | 679,157 | SH | DEFINED | 1,2 |
| ACXIOM CORP | COM | 00512510 | 28,538 | 1,524,457 | SH | DEFINED | 1,2 |
| ADAPTEC INC | COM | 00651F10 | 6,103 | 1,593,422 | SH | DEFINED | 1,2 |
| ADE CORP MASS | COM | 00089C10 | 2,679 | 119,185 | SH | DEFINED | 1,2 |
| ADECCO SA | SPONSORED | 00675410 | 284 | 24,808 | SH | DEFINED | 1 |
| ADESA INC | COM | 00686U10 | 34,910 | 1,579,626 | SH | DEFINED | 1,2 |
| ADEZA BIOMEDICAL COR | COM | 00686410 | 565 | 32,462 | SH | DEFINED | 1 |
| ADMINISTAFF INC | COM | 00709410 | 20,454 | 514,704 | SH | DEFINED | 1,2 |
| ADOBE SYS INC | COM | 00724F10 | 413,231 | 13,843,589 | SH | DEFINED | 1,2 |
| ADOLOR CORP | COM | 00724X10 | 5,025 | 470,501 | SH | DEFINED | 10, |
| ADTRAN INC | COM | 00738A10 | 35,099 | 1,114,249 | SH | DEFINED | 1,2 |
| ADVANCE AMER CASH AD | COM | 00739W10 | 10,843 | 818,307 | SH | DEFINED | 1,2 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 89,482 | 2,313,393 | SH | DEFINED | 1,2 |
| ADVANCED DIGITAL INF | COM | 00752510 | 9,420 | 1,002,134 | SH | DEFINED | 12, |
| ADVANCED ENERGY INDS | COM | 00797310 | 3,512 | 326,421 | SH | DEFINED | 1,2 |
| ADVANCED MEDICAL OPT | COM | 00763M10 | 34,423 | 907,054 | SH | DEFINED | 1,2 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 257,584 | 10,221,581 | SH | DEFINED | 1,2 |
| ADVANCED NEUROMODULA | COM | 00757T10 | 13,330 | 280,918 | SH | DEFINED | 10, |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 133 | 39,140 | SH | DEFINED | 1,2 |
| ADVANTA CORP | CL A | 00794210 | 635 | 24,386 | SH | DEFINED | 1 |
| ADVANTA CORP | CL B | 00794220 | 7,943 | 281,361 | SH | DEFINED | 1 |
| ADVANTEST CORP | SPONSORED | 00762U10 | 229 | 11,665 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----|
| ADVENT SOFTWARE INC | COM | 00797410 | 11,003 | 408,432 | SH | DEFINED | 1,2 |
| ADVISORY BRD CO | COM | 00762W10 | 11,993 | 230,458 | SH | DEFINED | 1,2 |
| ADVO INC | COM | 00758510 | 17,092 | 546,259 | SH | DEFINED | 1,2 |
| AEGON N V | ORD AMER R | 00792410 | 1,260 | 84,533 | SH | DEFINED | 1,2 |
| AEROFLEX INC | COM | 00776810 | 9,638 | 1,029,729 | SH | DEFINED | 1,2 |
| AEROPOSTALE | COM | 00786510 | 25,189 | 1,185,353 | SH | DEFINED | 1,2 |
| AES CORP | COM | 00130H10 | 336,124 | 20,457,953 | SH | DEFINED | 1,2 |
| AETHER HLDGS INC | COM | 00809C10 | 106 | 31,111 | SH | DEFINED | 1,2 |
| AETNA INC NEW | COM | 00817Y10 | 1,483,532 | 17,222,334 | SH | DEFINED | 1,2 |
| AFC ENTERPRISES INC | COM | 00104Q10 | 2,763 | 239,409 | SH | DEFINED | 1,2 |
| AFFILIATED COMPUTER | CL A | 00819010 | 169,383 | 3,102,252 | SH | DEFINED | 1,2 |
| AFFILIATED MANAGERS | COM | 00825210 | 31,193 | 430,730 | SH | DEFINED | 1,2 |
| AFFIRMATIVE INS HLDG | COM | 00827210 | 999 | 68,622 | SH | DEFINED | 1,2 |
| AFFORDABLE RESIDENTI | COM | 00827310 | 5,948 | 588,281 | SH | DEFINED | 1,2 |
| AFFYMETRIX INC | COM | 00826T10 | 26,483 | 572,854 | SH | DEFINED | 1,2 |
| AFLAC INC | COM | 00105510 | 611,756 | 13,504,553 | SH | DEFINED | 1,2 |
| AFTERMARKET TECHNOLO | COM | 00831810 | 8,244 | 448,314 | SH | DEFINED | 1,2 |
| AGCO CORP | COM | 00108410 | 29,736 | 1,633,827 | SH | DEFINED | 1,2 |
| AGERE SYS INC | COM | 00845V30 | 18,257 | 1,753,817 | SH | DEFINED | 1,2 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 5,443 | 759,184 | SH | DEFINED | 1,2 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 458,568 | 14,002,075 | SH | DEFINED | 1,2 |
| AGILYSYS INC | COM | 00847J10 | 11,393 | 676,564 | SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 36,111 | 973,091 | SH | DEFINED | 1,2 |
| AGREE REALTY CORP | COM | 00849210 | 2,902 | 102,729 | SH | DEFINED | 1,2 |
| AGRIUM INC | COM | 00891610 | 4,601 | 209,434 | SH | DEFINED | 1,2 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 240 | 21,200 | SH | DEFINED | 1,2 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 762,781 | 13,833,540 | SH | DEFINED | 1,2 |
| AIRGAS INC | COM | 00936310 | 24,596 | 830,111 | SH | DEFINED | 1,2 |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 1,672 | 332,403 | SH | DEFINED | 1,2 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 19,040 | 1,503,987 | SH | DEFINED | 1,2 |
| AIXTRON AKTIENGESELL | SPONSORED | 00960610 | 35 | 10,404 | SH | DEFINED | 1,5 |
| AK STL HLDG CORP | COM | 00154710 | 25,692 | 2,997,899 | SH | DEFINED | 1,2 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 16,006 | 1,003,498 | SH | DEFINED | 1,2 |
| AKSYS LTD | COM | 01019610 | 60 | 28,593 | SH | DEFINED | 1,2 |
| AKZO NOBEL NV | SPONSORED | 01019930 | 667 | 15,273 | SH | DEFINED | 1,2 |
| ALABAMA NATL BANCORP | COM | 01031710 | 10,880 | 170,160 | SH | DEFINED | 1,2 |
| ALAMO GROUP INC | COM | 01131110 | 1,256 | 63,355 | SH | DEFINED | 1,2 |
| ALAMOSA HLDGS INC | COM | 01158910 | 21,913 | 1,280,734 | SH | DEFINED | 1,2 |
| ALASKA AIR GROUP INC | COM | 01165910 | 26,660 | 917,429 | SH | DEFINED | 1,2 |
| ALASKA COMMUNICATION | COM | 01167P10 | 1,376 | 120,293 | SH | DEFINED | 1,2 |
| ALBANY INTL CORP | CL A | 01234810 | 17,464 | 473,660 | SH | DEFINED | 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 7,729 | 634,535 | SH | DEFINED | 1,2 |
| ALBEMARLE CORP | COM | 01265310 | 20,047 | 531,762 | SH | DEFINED | 1,2 |
| ALBERTO CULVER CO | COM | 01306810 | 95,614 | 2,136,633 | SH | DEFINED | 1,2 |
| ALBERTSONS INC | COM | 01310410 | 241,634 | 9,420,424 | SH | DEFINED | 1,2 |
| ALCAN INC | COM | 01371610 | 251 | 7,897 | SH | DEFINED | 1,2 |
| ALCATEL | SPONSORED | 01390430 | 694 | 51,681 | SH | DEFINED | 1,2 |
| ALCOA INC | COM | 01381710 | 731,256 | 29,944,969 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|---------------|---------|--------|
| ALCON INC | COM SHS | H0130110 | 12,285 | 96,070 SH | DEFINED | 10,1,2 |
| ALDERWOODS GROUP INC | COM | 01438310 | 16,229 | 990,792 SH | DEFINED | 1,2 |
| ALDILA INC | COM NEW | 01438420 | 354 | 14,600 SH | DEFINED | 2 |
| ALERIS INTL INC | COM | 01447710 | 10,369 | 377,740 SH | DEFINED | 1,2 |
| ALEXANDER & BALDWIN | COM | 01448210 | 28,505 | 535,410 SH | DEFINED | 1,2 |
| ALEXANDERS INC | COM | 01475210 | 12,566 | 46,542 SH | DEFINED | 1,2 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 38,144 | 461,294 SH | DEFINED | 1,2 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 10,511 | 380,162 SH | DEFINED | 1,2 |
| ALFA CORP | COM | 01538510 | 8,165 | 489,528 SH | DEFINED | 1,2 |
| ALFACELL CORP | COM | 01540410 | 44 | 23,193 SH | DEFINED | 1 |
| ALICO INC | COM | 01623010 | 2,257 | 43,993 SH | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 5,092 | 757,664 SH | DEFINED | 1,2 |
| ALKERMES INC | COM | 01642T10 | 30,310 | 1,804,191 SH | DEFINED | 1,2 |
| ALLEGHANY CORP DEL | COM | 01717510 | 13,976 | 45,673 SH | DEFINED | 1,2 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 147,928 | 4,815,353 SH | DEFINED | 1,2 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 68,456 | 2,209,668 SH | DEFINED | 1,2 |
| ALLERGAN INC | COM | 01849010 | 318,355 | 3,474,737 SH | DEFINED | 1,2 |
| ALLETE INC | COM NEW | 01852230 | 18,316 | 399,823 SH | DEFINED | 1,2 |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 6,774 | 141,563 SH | DEFINED | 1,5 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 68,873 | 1,759,199 SH | DEFINED | 1,2 |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 10 | 10,841 SH | DEFINED | 1 |
| ALLIANCE GAMING CORP | COM NEW | 01859P60 | 6,685 | 616,123 SH | DEFINED | 1,2 |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 3,311 | 387,276 SH | DEFINED | 1,2 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 5,631 | 1,590,817 SH | DEFINED | 1,2 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 1,451 | 31,580 SH | DEFINED | 1,5 |
| ALLIANCE SEMICONDUCT | COM | 01877H10 | 84 | 28,589 SH | DEFINED | 1,5 |
| ALLIANT ENERGY CORP | COM | 01880210 | 44,989 | 1,544,437 SH | DEFINED | 1,2 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 49,794 | 667,036 SH | DEFINED | 1,2 |
| ALLIANZ AKTIENGESELL | SP ADR 1/1 | 01880510 | 10,660 | 789,035 SH | DEFINED | 1 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 42,399 | 1,480,916 SH | DEFINED | 1,2 |
| ALLIED DEFENSE GROUP | COM | 01911810 | 219 | 9,694 SH | DEFINED | 1,5 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 1,869 | 330,874 SH | DEFINED | 1,2 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 726 | 17,002 SH | DEFINED | 1 |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 47,201 | 5,585,892 SH | DEFINED | 1,2 |
| ALLMERICA FINL CORP | COM | 01975410 | 32,659 | 793,845 SH | DEFINED | 1,2 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 451 | 185,029 SH | DEFINED | 1,2 |
| ALLOY INC | COM | 01985510 | 2,449 | 506,009 SH | DEFINED | 1,2 |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 8,036 | 445,941 SH | DEFINED | 1,2 |
| ALLSTATE CORP | COM | 02000210 | 1,149,028 | 20,781,849 SH | DEFINED | 1,2 |
| ALLTEL CORP | COM | 02003910 | 573,504 | 8,808,238 SH | DEFINED | 1,2 |
| ALNYLAM PHARMACEUTIC | COM | 02043Q10 | 130 | 11,500 SH | DEFINED | 2 |
| ALON USA ENERGY INC | COM | 02052010 | 635 | 26,300 SH | DEFINED | 1 |
| ALPHA NATURAL RESOUR | COM | 02076X10 | 11,270 | 375,165 SH | DEFINED | 1,2 |
| ALPHARMA INC | CL A | 02081310 | 30,996 | 1,246,331 SH | DEFINED | 1,2 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 122 | 45,800 SH | DEFINED | 1 |
| ALTEON INC | COM | 02144G10 | 3 | 10,600 SH | DEFINED | 1 |
| ALTERA CORP | COM | 02144110 | 198,152 | 10,369,013 SH | DEFINED | 1,2 |
| ALTIRIS INC | COM | 02148M10 | 4,128 | 269,959 SH | DEFINED | 1,2 |

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| ALTRIA GROUP INC | COM | | 02209S10 | 6,078,036 | 82,458,776 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| ALUMINA LTD | SPONSORED | | 02220510 | 263 | 13,928 | SH | DEFINED | 1 |
| AMAZON COM INC | COM | | 02313510 | 166,797 | 3,682,046 | SH | DEFINED | 1,2 |
| | | | | | | | | 12, |
| AMB PROPERTY CORP | COM | | 00163T10 | 83,211 | 1,853,253 | SH | DEFINED | 1,2 |
| AMBAC FINL GROUP INC | COM | | 02313910 | 219,776 | 3,049,899 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| AMBASSADORS GROUP IN | COM | | 02317710 | 4,903 | 219,850 | SH | DEFINED | 1,2 |
| | | | | | | | | |
| | | | | | | | | |
| AMCOL INTL CORP | COM | | 02341W10 | 5,797 | 303,981 | SH | DEFINED | 1,2 |
| AMCORE FINL INC | COM | | 02391210 | 9,974 | 319,592 | SH | DEFINED | 1,2 |
| AMDOCS LTD | ORD | | G0260210 | 7,626 | 275,002 | SH | DEFINED | 1,5 |
| AMEDISYS INC | COM | | 02343610 | 9,349 | 239,707 | SH | DEFINED | 1,2 |
| AMEGY BANCORPORATION | COM | | 02343R10 | 21,227 | 937,993 | SH | DEFINED | 1,2 |
| AMERADA HESS CORP | COM | | 02355110 | 342,347 | 2,489,793 | SH | DEFINED | 1,2 |
| | | | | | | | | 12, |
| AMERCO | COM | | 02358610 | 7,807 | 134,172 | SH | DEFINED | 1,2 |
| AMEREN CORP | COM | | 02360810 | 319,801 | 5,978,712 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| AMERICA MOVIL S A DE | SPON ADR L | | 02364W10 | 24,127 | 916,694 | SH | DEFINED | 1,2 |
| AMERICA SVC GROUP IN | COM | | 02364L10 | 2,032 | 122,480 | SH | DEFINED | 1,2 |
| AMERICAN AXLE & MFG | COM | | 02406110 | 13,656 | 591,677 | SH | DEFINED | 1,2 |
| AMERICAN CAMPUS CMNT | COM | | 02483510 | 8,279 | 344,666 | SH | DEFINED | 1,2 |
| AMERICAN CAPITAL STR | COM | | 02493710 | 31,721 | 865,268 | SH | DEFINED | 1,2 |
| AMERICAN DENTAL PART | COM | | 02535310 | 2,839 | 83,683 | SH | DEFINED | 1,2 |
| AMERICAN EAGLE OUTFI | COM | | 02553E10 | 83,926 | 3,566,758 | SH | DEFINED | 1,2 |
| | | | | | | | | 12, |
| AMERICAN ECOLOGY COR | COM NEW | | 02553340 | 2,600 | 132,494 | SH | DEFINED | 1,2 |
| AMERICAN ELEC PWR IN | COM | | 02553710 | 485,316 | 12,224,580 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| AMERICAN EQTY INVT L | COM | | 02567620 | 9,674 | 852,374 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS CO | COM | | 02581610 | 2,335,178 | 40,654,206 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| AMERICAN FINL GROUP | COM | | 02593210 | 45,056 | 1,327,917 | SH | DEFINED | 1,2 |
| | | | | | | | | 12, |
| AMERICAN FINL RLTY T | COM | | 02607P30 | 13,753 | 968,518 | SH | DEFINED | 1,2 |
| AMERICAN GREETINGS C | CL A | | 02637510 | 41,574 | 1,517,292 | SH | DEFINED | 1,2 |
| AMERICAN HEALTHWAYS | COM | | 02649V10 | 22,081 | 520,774 | SH | DEFINED | 1,2 |
| AMERICAN HOME MTG IN | COM | | 02660R10 | 25,605 | 845,066 | SH | DEFINED | 1,2 |
| AMERICAN INTL GROUP | COM | | 02687410 | 4,831,142 | 77,971,942 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| AMERICAN ITALIAN PAS | CL A | | 02707010 | 8,171 | 766,535 | SH | DEFINED | 1,2 |
| AMERICAN LD LEASE IN | COM | | 02711810 | 458 | 19,282 | SH | DEFINED | 1,2 |
| AMERICAN MED SYS HLD | COM | | 02744M10 | 20,813 | 1,032,912 | SH | DEFINED | 1,2 |
| AMERICAN NATL INS CO | COM | | 02859110 | 10,937 | 91,817 | SH | DEFINED | 1,2 |
| AMERICAN PAC CORP | COM | | 02874010 | 62 | 10,500 | SH | DEFINED | 1 |
| AMERICAN PHARMACEUTI | COM | | 02886P10 | 10,240 | 224,262 | SH | DEFINED | 1,2 |
| AMERICAN PHYSICIANS | COM | | 02888410 | 9,707 | 197,568 | SH | DEFINED | 1,2 |
| AMERICAN PWR CONVERS | COM | | 02906610 | 126,418 | 4,879,135 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| AMERICAN REAL ESTATE | DEPOSITRY | | 02916910 | 590 | 15,725 | SH | DEFINED | 1 |
| AMERICAN REPROGRAPHI | COM | | 02926310 | 2,456 | 143,632 | SH | DEFINED | 1,2 |
| AMERICAN RETIREMENT | COM | | 02891310 | 6,082 | 322,982 | SH | DEFINED | 1,2 |
| AMERICAN SCIENCE & E | COM | | 02942910 | 6,279 | 95,726 | SH | DEFINED | 1,2 |
| AMERICAN SOFTWARE IN | CL A | | 02968310 | 67 | 11,915 | SH | DEFINED | 1 |
| AMERICAN STD COS INC | COM | | 02971210 | 241,350 | 5,184,750 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|---------|---------------|---------|-----|
| ARCH CHEMICALS INC | COM | 03937R10 | 7,296 | 313,816 SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 53,667 | 795,064 SH | DEFINED | 1,2 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 465,175 | 18,863,561 SH | DEFINED | 1,2 |
| ARCHIPELAGO HLDG INC | COM | 03957A10 | 13,215 | 331,610 SH | DEFINED | 1,2 |
| ARCHSTONE SMITH TR | COM | 03958310 | 284,969 | 7,147,446 SH | DEFINED | 1,2 |
| ARCTIC CAT INC | COM | 03967010 | 4,858 | 236,502 SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 1,921 | 25,524 SH | DEFINED | 1 |
| ARDEN RLTY INC | COM | 03979310 | 46,819 | 1,137,202 SH | DEFINED | 1,2 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 4,978 | 502,805 SH | DEFINED | 1,2 |
| ARES CAP CORP | COM | 04010L10 | 4,126 | 253,461 SH | DEFINED | 1,2 |
| ARGON ST INC | COM | 04014910 | 2,827 | 96,337 SH | DEFINED | 1,2 |
| ARGONAUT GROUP INC | COM | 04015710 | 12,209 | 452,028 SH | DEFINED | 1,2 |
| ARGOSY GAMING CO | COM | 04022810 | 23,672 | 503,772 SH | DEFINED | 1,2 |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 5,340 | 718,642 SH | DEFINED | 1,2 |
| ARIBA INC | COM NEW | 04033V20 | 5,053 | 886,572 SH | DEFINED | 1,2 |
| ARISTOTLE CORP | COM NEW | 04044820 | 78 | 10,427 SH | DEFINED | 1 |
| ARKANSAS BEST CORP D | COM | 04079010 | 15,753 | 451,751 SH | DEFINED | 1,2 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 126 | 20,034 SH | DEFINED | 1 |
| ARMOR HOLDINGS INC | COM | 04226010 | 22,734 | 528,584 SH | DEFINED | 1,2 |
| ARQULE INC | COM | 04269E10 | 3,146 | 401,727 SH | DEFINED | 1,2 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 2,575 | 358,686 SH | DEFINED | 1,2 |
| ARRIS GROUP INC | COM | 04269Q10 | 29,128 | 2,455,987 SH | DEFINED | 1,2 |
| ARROW ELECTRS INC | COM | 04273510 | 51,945 | 1,656,422 SH | DEFINED | 1,2 |
| ARROW FINL CORP | COM | 04274410 | 3,475 | 128,145 SH | DEFINED | 1,2 |
| ARROW INTL INC | COM | 04276410 | 10,101 | 358,205 SH | DEFINED | 1,2 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 43 | 42,031 SH | DEFINED | 1 |
| ARTESYN TECHNOLOGIES | COM | 04312710 | 4,829 | 519,270 SH | DEFINED | 1,2 |
| ARTHROCARE CORP | COM | 04313610 | 15,550 | 386,628 SH | DEFINED | 1,2 |
| ARVINMERITOR INC | COM | 04335310 | 21,073 | 1,260,362 SH | DEFINED | 1,2 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 2,942 | 172,732 SH | DEFINED | 1,2 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 5,001 | 464,746 SH | DEFINED | 1,2 |
| ASHLAND INC NEW | COM | 04420910 | 97,090 | 1,757,606 SH | DEFINED | 1,2 |
| ASHWORTH INC | COM | 04516H10 | 428 | 62,713 SH | DEFINED | 1,5 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 3,507 | 723,116 SH | DEFINED | 1,2 |
| ASML HLDG NV | N Y SHS | N0705911 | 282 | 17,077 SH | DEFINED | 1 |
| ASPECT MED SYS INC | COM | 04523510 | 5,711 | 192,749 SH | DEFINED | 1,2 |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 3,375 | 539,951 SH | DEFINED | 1,2 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 10,477 | 349,590 SH | DEFINED | 1,2 |
| ASSOCIATED BANC CORP | COM | 04548710 | 60,282 | 1,977,752 SH | DEFINED | 1,2 |
| ASSOCIATED ESTATES R | COM | 04560410 | 1,924 | 196,283 SH | DEFINED | 1,3 |
| ASSURANT INC | COM | 04621X10 | 76,400 | 2,007,355 SH | DEFINED | 1,2 |
| ASTA FDG INC | COM | 04622010 | 3,575 | 117,753 SH | DEFINED | 1,2 |
| ASTEC INDS INC | COM | 04622410 | 6,688 | 235,569 SH | DEFINED | 1,2 |
| ASTORIA FINL CORP | COM | 04626510 | 35,834 | 1,356,320 SH | DEFINED | 1,2 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 8,840 | 187,688 SH | DEFINED | 1,2 |
| ASTRO-MED INC NEW | COM | 04638F10 | 145 | 11,770 SH | DEFINED | 1 |

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|----------------------|-----------|----------|---------|------------|----|---------|-----|
| ASYST TECHNOLOGY COR | COM | 04648X10 | 2,965 | 636,362 | SH | DEFINED | 1,2 |
| AT ROAD INC | COM | 04648K10 | 684 | 149,049 | SH | DEFINED | 1 |
| AT&T CORP | COM NEW | 00195750 | 759,266 | 38,346,778 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ATARI INC | COM | 04651M10 | 779 | 540,972 | SH | DEFINED | 1,2 |
| ATHEROGENICS INC | COM | 04743910 | 7,848 | 489,611 | SH | DEFINED | 1,2 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 6,211 | 636,381 | SH | DEFINED | 1,2 |
| ATI TECHNOLOGIES INC | COM | 00194110 | 382 | 27,436 | SH | DEFINED | 5,1 |
| ATLANTIC AMERN CORP | COM | 04820910 | 31 | 10,600 | SH | DEFINED | 1 |
| ATLANTIS PLASTICS IN | COM | 04915610 | 110 | 11,000 | SH | DEFINED | 1 |
| ATLAS AMER INC | COM | 04916710 | 10,613 | 217,254 | SH | DEFINED | 1,2 |
| ATMEL CORP | COM | 04951310 | 15,285 | 7,420,085 | SH | DEFINED | 1,2 |
| ATMI INC | COM | 00207R10 | 20,544 | 662,725 | SH | DEFINED | 1,2 |
| ATMOS ENERGY CORP | COM | 04956010 | 18,330 | 648,865 | SH | DEFINED | 1,2 |
| ATP OIL & GAS CORP | COM | 00208J10 | 7,426 | 226,126 | SH | DEFINED | 1,2 |
| ATS MED INC | COM | 00208310 | 92 | 24,829 | SH | DEFINED | 1 |
| ATWOOD OCEANICS INC | COM | 05009510 | 16,776 | 199,220 | SH | DEFINED | 1,2 |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 881 | 67,960 | SH | DEFINED | 1 |
| AUDIBLE INC | COM NEW | 05069A30 | 3,380 | 275,060 | SH | DEFINED | 1,2 |
| AUDIOCODES LTD | ORD | M1534210 | 116 | 10,542 | SH | DEFINED | 1,2 |
| AUDIOVOX CORP | CL A | 05075710 | 6,384 | 456,657 | SH | DEFINED | 1,2 |
| AUGUST TECHNOLOGY CO | COM | 05106U10 | 2,077 | 194,677 | SH | DEFINED | 1,2 |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 1,157 | 12,615 | SH | DEFINED | 1 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 82 | 32,694 | SH | DEFINED | 1 |
| AUTOBYTEL INC | COM | 05275N10 | 2,496 | 498,181 | SH | DEFINED | 1,2 |
| AUTODESK INC | COM | 05276910 | 327,944 | 7,061,677 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AUTOLIV INC | COM | 05280010 | 37,883 | 870,868 | SH | DEFINED | 1,2 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 824,565 | 19,158,106 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AUTONATION INC | COM | 05329W10 | 99,073 | 4,961,099 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AUTOZONE INC | COM | 05333210 | 186,762 | 2,243,383 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AVALONBAY CMNTYS INC | COM | 05348410 | 139,651 | 1,629,534 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AVANEX CORP | COM | 05348W10 | 157 | 161,980 | SH | DEFINED | 1,5 |
| AVANIR PHARMACEUTICA | CL A | 05348P10 | 3,928 | 1,271,135 | SH | DEFINED | 1,2 |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 115 | 88,462 | SH | DEFINED | 1,5 |
| AVATAR HLDGS INC | COM | 05349410 | 4,272 | 72,113 | SH | DEFINED | 1,2 |
| AVAYA INC | COM | 05349910 | 121,170 | 11,764,110 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AVERY DENNISON CORP | COM | 05361110 | 148,063 | 2,826,170 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AVI BIOPHARMA INC | COM | 00234610 | 49 | 18,552 | SH | DEFINED | 1 |
| AVIALL INC NEW | COM | 05366B10 | 15,410 | 456,176 | SH | DEFINED | 1,2 |
| AVICI SYS INC | COM NEW | 05367L80 | 53 | 11,583 | SH | DEFINED | 1 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 20,245 | 489,000 | SH | DEFINED | 1,2 |
| AVIGEN INC | COM | 05369010 | 77 | 27,812 | SH | DEFINED | 1,5 |
| AVISTA CORP | COM | 05379B10 | 13,785 | 710,563 | SH | DEFINED | 1,2 |
| AVNET INC | COM | 05380710 | 59,934 | 2,451,307 | SH | DEFINED | 1,2 |
| AVOCENT CORP | COM | 05389310 | 28,371 | 896,671 | SH | DEFINED | 1,2 |
| AVON PRODS INC | COM | 05430310 | 354,596 | 13,133,167 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| AVX CORP NEW | COM | 00244410 | 8,982 | 705,050 | SH | DEFINED | 1,2 |
| AWARE INC MASS | COM | 05453N10 | 107 | 19,242 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|-------------|----|---------|-----|
| AXA | SPONSORED | 05453610 | 1,543 | 56,037 | SH | DEFINED | 1 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 7,727 | 1,480,180 | SH | DEFINED | 1,2 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 8,199 | 287,588 | SH | DEFINED | 1,2 |
| AXONYX INC | COM | 05461R10 | 113 | 98,156 | SH | DEFINED | 1 |
| AZTAR CORP | COM | 05480210 | 18,083 | 586,928 | SH | DEFINED | 1,2 |
| B A S F A G | SPONSORED | 05526250 | 2,481 | 32,902 | SH | DEFINED | 1 |
| BADGER METER INC | COM | 05652510 | 2,748 | 69,854 | SH | DEFINED | 1,2 |
| BAIDU COM INC | SPON ADR R | 05675210 | 730 | 11,400 | SH | DEFINED | 1,2 |
| BAIRNCO CORP | COM | 05709710 | 141 | 13,221 | SH | DEFINED | 1 |
| BAKER HUGHES INC | COM | 05722410 | 647,353 | 10,847,071 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BALCHEM CORP | COM | 05766520 | 2,606 | 94,584 | SH | DEFINED | 1,2 |
| BALDOR ELEC CO | COM | 05774110 | 12,685 | 500,376 | SH | DEFINED | 1,2 |
| BALDWIN & LYONS INC | CL B | 05775520 | 2,885 | 115,268 | SH | DEFINED | 1,2 |
| BALL CORP | COM | 05849810 | 113,586 | 3,091,614 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BALLY TOTAL FITNESS | COM | 05873K10 | 1,006 | 225,072 | SH | DEFINED | 1,2 |
| BANC CORP | COM | 05944B10 | 1,713 | 158,620 | SH | DEFINED | 1,2 |
| BANCFIRST CORP | COM | 05945F10 | 6,460 | 76,004 | SH | DEFINED | 1,2 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 2,339 | 133,372 | SH | DEFINED | 1 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 13,425 | 274,433 | SH | DEFINED | 1,2 |
| BANCO SANTANDER CENT | ADR | 05964H10 | 2,983 | 226,511 | SH | DEFINED | 1 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 1,699 | 38,739 | SH | DEFINED | 1,2 |
| BANCOLOMBIA S A | SPON ADR P | 05968L10 | 25,191 | 1,147,639 | SH | DEFINED | 1,4 |
| BANCORP INC DEL | COM | 05969A10 | 1,648 | 103,048 | SH | DEFINED | 1,2 |
| BANCORPSOUTH INC | COM | 05969210 | 25,492 | 1,115,604 | SH | DEFINED | 1,2 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 1,710 | 88,689 | SH | DEFINED | 1,2 |
| BANDAG INC | COM | 05981510 | 9,052 | 211,192 | SH | DEFINED | 1,2 |
| BANK HAWAII CORP | COM | 06254010 | 32,788 | 666,150 | SH | DEFINED | 1,2 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 8,590 | 801,260 | SH | DEFINED | 1,2 |
| BANK NEW YORK INC | COM | 06405710 | 603,453 | 20,518,650 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 3,874 | 103,576 | SH | DEFINED | 1,5 |
| BANK OF AMERICA CORP | COM | 06050510 | 5,174,411 | 122,907,614 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BANK OF GRANITE CORP | COM | 06240110 | 3,704 | 194,518 | SH | DEFINED | 1,2 |
| BANK OF THE OZARKS I | COM | 06390410 | 4,439 | 129,318 | SH | DEFINED | 1,2 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 20,043 | 1,179,677 | SH | DEFINED | 1,2 |
| BANKFINANCIAL CORP | COM | 06643P10 | 602 | 42,400 | SH | DEFINED | 1 |
| BANKRATE INC | COM | 06646V10 | 3,313 | 120,767 | SH | DEFINED | 1,2 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 7,782 | 340,287 | SH | DEFINED | 1,2 |
| BANNER CORP | COM | 06652V10 | 7,183 | 269,631 | SH | DEFINED | 1,2 |
| BANTA CORP | COM | 06682110 | 22,870 | 449,405 | SH | DEFINED | 1,2 |
| BARCLAYS PLC | ADR | 06738E20 | 10,510 | 257,732 | SH | DEFINED | 1,2 |
| BARD C R INC | COM | 06738310 | 243,259 | 3,684,066 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BARNES & NOBLE INC | COM | 06777410 | 165,243 | 4,383,110 | SH | DEFINED | 1,2 |
| BARNES GROUP INC | COM | 06780610 | 10,042 | 280,042 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BARNWELL INDS INC | COM | 06822110 | 224 | 3,500 | SH | DEFINED | 1 |
| BARR PHARMACEUTICALS | COM | 06830610 | 100,727 | 1,834,076 | SH | DEFINED | 1,2 |
| BARRETT BILL CORP | COM | 06846N10 | 9,736 | 264,424 | SH | DEFINED | 1,2 |
| BARRICK GOLD CORP | COM | 06790110 | 5,578 | 192,026 | SH | DEFINED | 1,5 |
| BARRIER THERAPEUTICS | COM | 06850R10 | 2,505 | 298,545 | SH | DEFINED | 1,2 |
| BASSETT FURNITURE IN | COM | 07020310 | 3,079 | 165,339 | SH | DEFINED | 1,2 |
| BAUSCH & LOMB INC | COM | 07170710 | 176,797 | 2,191,336 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |

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| BAXTER INTL INC | COM | 07181310 | 805,774 | 20,210,043 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BAYER A G | SPONSORED | 07273030 | 1,256 | 34,126 | SH | DEFINED | 1 |
| BB&T CORP | COM | 05493710 | 580,875 | 14,875,154 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BBVA BANCO FRANCES S | SPONSORED | 07329M10 | 464 | 59,601 | SH | DEFINED | 1,7 |
| BCSB BANKCORP INC | COM | 05494810 | 134 | 10,000 | SH | DEFINED | 1 |
| BE AEROSPACE INC | COM | 07330210 | 12,022 | 725,546 | SH | DEFINED | 1,2 |
| BEA SYS INC | COM | 07332510 | 52,653 | 5,856,809 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| BEACON ROOFING SUPPL | COM | 07368510 | 8,095 | 247,788 | SH | DEFINED | 1,2 |
| BEAR STEARNS COS INC | COM | 07390210 | 383,389 | 3,493,295 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| BEARINGPOINT INC | COM | 07400210 | 18,789 | 2,475,442 | SH | DEFINED | 1,2 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 1,340 | 95,366 | SH | DEFINED | 1,2 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 19,976 | 340,485 | SH | DEFINED | 1,2 |
| BEBE STORES INC | COM | 07557110 | 3,229 | 184,526 | SH | DEFINED | 1,2 |
| BECKMAN COULTER INC | COM | 07581110 | 54,973 | 1,018,396 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| BECTON DICKINSON & C | COM | 07588710 | 841,899 | 16,057,589 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BED BATH & BEYOND IN | COM | 07589610 | 316,725 | 7,882,651 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BEDFORD PPTY INVS IN | COM PAR \$0 | 07644630 | 9,234 | 387,331 | SH | DEFINED | 1,2 |
| BEI TECHNOLOGIES INC | COM | 05538P10 | 5,660 | 161,760 | SH | DEFINED | 1,2 |
| BEL FUSE INC | CL B | 07734730 | 5,518 | 151,458 | SH | DEFINED | 1,2 |
| BELDEN CDT INC | COM | 07745410 | 15,846 | 815,528 | SH | DEFINED | 1,2 |
| BELL MICROPRODUCTS I | COM | 07813710 | 3,792 | 378,032 | SH | DEFINED | 1,2 |
| BELLSOUTH CORP | COM | 07986010 | 3,104,018 | 118,023,497 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BELO CORP | COM SER A | 08055510 | 32,103 | 1,404,309 | SH | DEFINED | 1,2 |
| BEMIS INC | COM | 08143710 | 64,673 | 2,618,354 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 18,143 | 602,358 | SH | DEFINED | 1,2 |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 2,655 | 222,147 | SH | DEFINED | 1,2 |
| BERKLEY W R CORP | COM | 08442310 | 119,604 | 3,029,486 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 431,280 | 157,920 | SH | DEFINED | 1,5 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 3,863 | 113,609 | SH | DEFINED | 1,2 |
| BERRY PETE CO | CL A | 08578910 | 18,544 | 278,058 | SH | DEFINED | 1,2 |
| BEST BUY INC | COM | 08651610 | 532,390 | 12,230,412 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BEVERLY ENTERPRISES | COM NEW | 08785130 | 16,691 | 1,362,499 | SH | DEFINED | 1,2 |
| BEVERLY HILLS BANCOR | COM | 08786610 | 1,356 | 132,158 | SH | DEFINED | 1,2 |
| BFC FINL CORP | CL A | 05538420 | 1,382 | 198,029 | SH | DEFINED | 1,2 |
| BG PLC | ADR FIN IN | 05543420 | 18,111 | 379,772 | SH | DEFINED | 1 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 2,622 | 76,724 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 6,147 | 257,616 | SH | DEFINED | 1,2 |
| BIG LOTS INC | COM | 08930210 | 39,169 | 3,564,095 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BIMINI MTG MGMT INC | CL A | 09031E40 | 6,972 | 617,023 | SH | DEFINED | 1,2 |
| BINDVIEW DEV CORP | COM | 09032710 | 64 | 18,199 | SH | DEFINED | 1 |
| BIO LOGIC SYS CORP | COM | 09090910 | 115 | 19,050 | SH | DEFINED | 1 |
| BIO RAD LABS INC | CL A | 09057220 | 18,575 | 337,796 | SH | DEFINED | 1,2 |
| BIOENVISION INC | COM | 09059N10 | 3,429 | 427,034 | SH | DEFINED | 1,2 |
| BIOGEN IDEC INC | COM | 09062X10 | 366,606 | 9,285,857 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |

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|----------------------|---------------|----------|-----------|------------|----|---------|-----|
| BIOLASE TECHNOLOGY I | COM | 09091110 | 634 | 88,912 | SH | DEFINED | 1,5 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 7,926 | 907,880 | SH | DEFINED | 1,2 |
| BIOMED REALTY TRUST | COM | 09063H10 | 22,742 | 917,019 | SH | DEFINED | 1,2 |
| BIOMET INC | COM | 09061310 | 236,576 | 6,815,783 | SH | DEFINED | 1,2 |
| BIO-REFERENCE LABS I | COM \$\$.01 N | 09057G60 | 1,225 | 70,872 | SH | DEFINED | 1,2 |
| BIOSCRIP INC | COM | 09069N10 | 2,916 | 448,562 | SH | DEFINED | 1,2 |
| BIOSITE INC | COM | 09094510 | 15,609 | 252,326 | SH | DEFINED | 1,2 |
| BIOSOURCE INTL INC | COM | 09066H10 | 132 | 10,500 | SH | DEFINED | 1 |
| BIOVAIL CORP | COM | 09067J10 | 5,621 | 240,519 | SH | DEFINED | 1,1 |
| BIOVERIS CORP | COM | 09067610 | 252 | 43,332 | SH | DEFINED | 1,5 |
| BISYS GROUP INC | COM | 05547210 | 20,385 | 1,517,856 | SH | DEFINED | 1,2 |
| BJ SVCS CO | COM | 05548210 | 378,673 | 10,521,627 | SH | DEFINED | 1,2 |
| BJS RESTAURANTS INC | COM | 09180C10 | 3,582 | 175,306 | SH | DEFINED | 1,2 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 29,951 | 1,077,364 | SH | DEFINED | 1,2 |
| BKF CAP GROUP INC | COM | 05548G10 | 2,518 | 81,413 | SH | DEFINED | 1,2 |
| BLACK & DECKER CORP | COM | 09179710 | 236,347 | 2,879,124 | SH | DEFINED | 1,2 |
| BLACK BOX CORP DEL | COM | 09182610 | 12,992 | 309,635 | SH | DEFINED | 1,2 |
| BLACK HILLS CORP | COM | 09211310 | 25,849 | 596,000 | SH | DEFINED | 1,2 |
| BLACKBAUD INC | COM | 09227Q10 | 1,899 | 134,037 | SH | DEFINED | 1,2 |
| BLACKBOARD INC | COM | 09193550 | 5,516 | 220,538 | SH | DEFINED | 1,2 |
| BLACKROCK INC | CL A | 09247X10 | 13,470 | 151,996 | SH | DEFINED | 1,2 |
| BLAIR CORP | COM | 09282810 | 1,612 | 43,697 | SH | DEFINED | 1,2 |
| BLOCK H & R INC | COM | 09367110 | 213,004 | 8,882,563 | SH | DEFINED | 1,2 |
| BLOCKBUSTER INC | CL A | 09367910 | 11,952 | 2,516,183 | SH | DEFINED | 1,2 |
| BLOCKBUSTER INC | CL B | 09367920 | 94 | 21,001 | SH | DEFINED | 1 |
| BLOUNT INTL INC NEW | COM | 09518010 | 6,683 | 378,839 | SH | DEFINED | 1,2 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 8,229 | 189,250 | SH | DEFINED | 1,2 |
| BLUE NILE INC | COM | 09578R10 | 6,348 | 200,623 | SH | DEFINED | 1,2 |
| BLUEGREEN CORP | COM | 09623110 | 5,232 | 296,405 | SH | DEFINED | 1,2 |
| BLUELINK HLDGS INC | COM | 09624H10 | 978 | 72,761 | SH | DEFINED | 1 |
| BLYTH INC | COM | 09643P10 | 11,285 | 506,302 | SH | DEFINED | 1,2 |
| BMC SOFTWARE INC | COM | 05592110 | 245,037 | 11,613,132 | SH | DEFINED | 1,2 |
| BOB EVANS FARMS INC | COM | 09676110 | 15,105 | 665,120 | SH | DEFINED | 1,2 |
| BOC GROUP PLC | SPONSORED | 05561760 | 616 | 15,102 | SH | DEFINED | 1 |
| BOEING CO | COM | 09702310 | 6,005,152 | 88,376,037 | SH | DEFINED | 1,2 |
| BOIS D ARC ENERGY IN | COM | 09738U10 | 2,491 | 144,741 | SH | DEFINED | 1,2 |
| BOK FINL CORP | COM NEW | 05561Q20 | 11,298 | 234,537 | SH | DEFINED | 1,2 |
| BOMBAY CO INC | COM | 09792410 | 2,006 | 454,861 | SH | DEFINED | 1,2 |
| BON-TON STORES INC | COM | 09776J10 | 9,687 | 498,807 | SH | DEFINED | 1,2 |
| BOOKS-A-MILLION INC | COM | 09857010 | 101 | 11,197 | SH | DEFINED | 1 |
| BORDERS GROUP INC | COM | 09970910 | 25,516 | 1,150,941 | SH | DEFINED | 1,2 |
| BORG WARNER INC | COM | 09972410 | 46,449 | 822,688 | SH | DEFINED | 1,2 |
| BORLAND SOFTWARE COR | COM | 09984910 | 6,321 | 1,086,102 | SH | DEFINED | 1,2 |
| BOSTON BEER INC | CL A | 10055710 | 3,856 | 154,241 | SH | DEFINED | 1,2 |
| BOSTON COMMUNICATION | COM | 10058210 | 14 | 12,433 | SH | DEFINED | 1 |
| BOSTON PRIVATE FINL | COM | 10111910 | 9,353 | 352,403 | SH | DEFINED | 1,2 |
| BOSTON PROPERTIES IN | COM | 10112110 | 167,178 | 2,357,936 | SH | DEFINED | 1,2 |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 380,095 | 16,264,218 | SH | DEFINED | 1,2 |

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|------------------------|------------|----------|-----------|------------|----|---------|-----|
| BOTTOMLINE TECH DEL | COM | 10138810 | 2,742 | 181,723 | SH | DEFINED | 1,2 |
| BOWATER INC | COM | 10218310 | 29,247 | 1,034,554 | SH | DEFINED | 1,2 |
| BOWNE & CO INC | COM | 10304310 | 6,875 | 481,107 | SH | DEFINED | 1,2 |
| BOYD GAMING CORP | COM | 10330410 | 23,311 | 540,613 | SH | DEFINED | 1,2 |
| BOYDS COLLECTION LTD | COM | 10335410 | 11 | 16,059 | SH | DEFINED | 1 |
| BOYKIN LODGING CO | COM | 10343010 | 6,645 | 535,021 | SH | DEFINED | 1,2 |
| BP PLC | SPONSORED | 05562210 | 3,562,374 | 50,280,512 | SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 1,799 | 22,737 | SH | DEFINED | 1,5 |
| BRADLEY PHARMACEUTIC | COM | 10457610 | 464 | 42,449 | SH | DEFINED | 1,6 |
| BRADY CORP | CL A | 10467410 | 21,452 | 693,328 | SH | DEFINED | 1,2 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 37,250 | 1,198,148 | SH | DEFINED | 1,2 |
| BRE PROPERTIES INC | CL A | 05564E10 | 39,171 | 880,242 | SH | DEFINED | 1,2 |
| BRIGGS & STRATTON CO | COM | 10904310 | 35,617 | 1,029,702 | SH | DEFINED | 1,2 |
| BRIGHAM EXPLORATION | COM | 10917810 | 4,269 | 332,223 | SH | DEFINED | 1,2 |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 13,371 | 348,286 | SH | DEFINED | 1,2 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 13,893 | 725,880 | SH | DEFINED | 1,2 |
| BRINKER INTL INC | COM | 10964110 | 77,789 | 2,071,072 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| BRINKS CO | COM | 10969610 | 33,960 | 827,072 | SH | DEFINED | 1,2 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,286,411 | 53,466,787 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BRISTOL WEST HLDGS I | COM | 11037M10 | 3,883 | 212,745 | SH | DEFINED | 1,2 |
| BRITESMILE INC | COM NEW | 11041520 | 11 | 11,836 | SH | DEFINED | 1 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 1,248 | 29,471 | SH | DEFINED | 1 |
| BRITISH AWYS PLC | ADR 2ND IN | 11041930 | 338 | 6,535 | SH | DEFINED | 1 |
| BRITISH SKY BROADCASTS | SPONSORED | 11101310 | 386 | 9,764 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 381,565 | 8,132,250 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BROADVISION INC | COM NEW | 11141260 | 27 | 32,669 | SH | DEFINED | 1,5 |
| BROADWING CORP | COM | 11161E10 | 4,132 | 828,134 | SH | DEFINED | 1,2 |
| BROCADE COMMUNICATIO | COM | 11162110 | 23,390 | 5,732,795 | SH | DEFINED | 1,2 |
| BROOKFIELD HOMES COR | COM | 11272310 | 10,603 | 190,940 | SH | DEFINED | 1,2 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 6,352 | 215,546 | SH | DEFINED | 1,3 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 12,827 | 810,810 | SH | DEFINED | 1,2 |
| BROOKS AUTOMATION IN | COM | 11434010 | 8,895 | 667,299 | SH | DEFINED | 1,2 |
| BROOKSTONE INC | COM | 11453710 | 5,295 | 265,566 | SH | DEFINED | 1,2 |
| BROOKTROUT INC | COM | 11458010 | 475 | 36,589 | SH | DEFINED | 1,2 |
| BROWN & BROWN INC | COM | 11523610 | 46,131 | 928,372 | SH | DEFINED | 1,2 |
| BROWN FORMAN CORP | CL A | 11563710 | 1,755 | 28,422 | SH | DEFINED | 1,5 |
| | | | | | | | |
| BROWN FORMAN CORP | CL B | 11563720 | 110,073 | 1,848,717 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| BROWN SHOE INC NEW | COM | 11573610 | 10,757 | 325,978 | SH | DEFINED | 1,2 |
| BRT RLTY TR | SH BEN INT | 05564530 | 224 | 9,600 | SH | DEFINED | 1 |
| BRUKER BIOSCIENCES C | COM | 11679410 | 2,062 | 470,796 | SH | DEFINED | 1,2 |
| BRUNSWICK CORP | COM | 11704310 | 98,037 | 2,598,385 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| BRUSH ENGINEERED MAT | COM | 11742110 | 3,977 | 250,467 | SH | DEFINED | 1,2 |
| BRYN MAWR BK CORP | COM | 11766510 | 201 | 9,390 | SH | DEFINED | 1 |
| BSQUARE CORP | COM | 11776U10 | 13 | 18,984 | SH | DEFINED | 1 |
| BT GROUP PLC | ADR | 05577E10 | 564 | 14,220 | SH | DEFINED | 1 |
| BUCA INC | COM | 11776910 | 137 | 22,515 | SH | DEFINED | 1,5 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 2,151 | 45,133 | SH | DEFINED | 1,5 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 4,084 | 502,984 | SH | DEFINED | 1,2 |
| BUCKLE INC | COM | 11844010 | 3,896 | 114,699 | SH | DEFINED | 1,2 |
| BUCYRUS INTL INC NEW | CL A | 11875910 | 13,437 | 273,503 | SH | DEFINED | 1,2 |
| BUFFALO WILD WINGS I | COM | 11984810 | 2,125 | 80,191 | SH | DEFINED | 1,2 |

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|-----------------------|------------|----------|-----------|------------|----|---------|-----|
| BUILD A BEAR WORKSHO | COM | 12007610 | 2,806 | 125,809 | SH | DEFINED | 1,2 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 842 | 37,700 | SH | DEFINED | 1 |
| BUILDING MATLS HLDG | COM | 12011310 | 24,596 | 263,737 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 39,659 | 753,683 | SH | DEFINED | 1,2 |
| BUNZL PUB LTD CO | SPON ADR N | 12073840 | 266 | 5,225 | SH | DEFINED | 1 |
| BURLINGTON COAT FACT | COM | 12157910 | 12,391 | 325,732 | SH | DEFINED | 1,2 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 715,520 | 11,965,225 | SH | DEFINED | 1,2 |
| BURLINGTON RES INC | COM | 12201410 | 1,165,258 | 14,329,293 | SH | DEFINED | 1,2 |
| C COR INC | COM | 12501010 | 4,250 | 629,687 | SH | DEFINED | 1,2 |
| C D I CORP | COM | 12507110 | 5,507 | 186,438 | SH | DEFINED | 1,2 |
| C D W CORP | COM | 12512N10 | 74,078 | 1,257,272 | SH | DEFINED | 1,2 |
| C H ROBINSON WORLDWI | COM | 12541W10 | 72,472 | 1,130,087 | SH | DEFINED | 1,2 |
| C&D TECHNOLOGIES INC | COM | 12466110 | 4,462 | 474,226 | SH | DEFINED | 1,2 |
| CABELAS INC | COM | 12680430 | 7,052 | 383,884 | SH | DEFINED | 1,2 |
| CABLE & WIRELESS PUB | SPONSORED | 12683020 | 228 | 30,278 | SH | DEFINED | 1 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 80,993 | 2,640,780 | SH | DEFINED | 1,2 |
| CABOT CORP | COM | 12705510 | 28,105 | 851,413 | SH | DEFINED | 1,2 |
| CABOT MICROELECTRONI | COM | 12709P10 | 25,757 | 876,680 | SH | DEFINED | 1,2 |
| CABOT OIL & GAS CORP | COM | 12709710 | 39,710 | 786,187 | SH | DEFINED | 1,2 |
| CACHE INC | COM NEW | 12715030 | 2,117 | 138,973 | SH | DEFINED | 1,2 |
| CACI INTL INC | CL A | 12719030 | 21,921 | 361,736 | SH | DEFINED | 1,2 |
| CADBURY SCHWEPPEES PL | ADR | 12720930 | 1,257 | 30,850 | SH | DEFINED | 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 83,405 | 5,161,176 | SH | DEFINED | 1,2 |
| CAE INC | COM | 12476510 | 129 | 19,000 | SH | DEFINED | 7 |
| CAL DIVE INTL INC | COM | 12791410 | 56,273 | 887,452 | SH | DEFINED | 1,2 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 6,634 | 268,804 | SH | DEFINED | 1,2 |
| CALAMP CORP | COM | 12812610 | 130 | 15,989 | SH | DEFINED | 1 |
| CALAVO GROWERS INC | COM | 12824610 | 207 | 20,200 | SH | DEFINED | 1 |
| CALGON CARBON CORP | COM | 12960310 | 3,508 | 444,090 | SH | DEFINED | 1,2 |
| CALIFORNIA COASTAL C | COM NEW | 12991520 | 3,733 | 105,984 | SH | DEFINED | 1,2 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 139 | 10,730 | SH | DEFINED | 1 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 226 | 29,300 | SH | DEFINED | 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 7,607 | 260,143 | SH | DEFINED | 1,2 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 9,455 | 229,499 | SH | DEFINED | 1,2 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 1,884 | 267,951 | SH | DEFINED | 1,2 |
| CALLAWAY GOLF CO | COM | 13119310 | 21,426 | 1,419,885 | SH | DEFINED | 1,2 |
| CALLON PETE CO DEL | COM | 13123X10 | 3,544 | 169,325 | SH | DEFINED | 1,2 |
| CALPINE CORP | COM | 13134710 | 47,082 | 18,178,416 | SH | DEFINED | 1,2 |
| CAMBREX CORP | COM | 13201110 | 8,499 | 448,256 | SH | DEFINED | 1,2 |
| CAMDEN NATL CORP | COM | 13303410 | 4,007 | 106,380 | SH | DEFINED | 1,2 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 53,375 | 957,403 | SH | DEFINED | 1,2 |
| CAMPBELL SOUP CO | COM | 13442910 | 173,563 | 5,834,052 | SH | DEFINED | 1,2 |
| CANADIAN NAT RES LTD | COM | 13638510 | 1,291 | 28,575 | SH | DEFINED | 1,5 |
| CANADIAN NATL RY CO | COM | 13637510 | 2,694 | 37,946 | SH | DEFINED | 1,5 |
| CANADIAN PAC RY LTD | COM | 13645T10 | 587 | 13,653 | SH | DEFINED | 1 |
| CANCERVAX CORP | COM | 13738Y10 | 49 | 14,300 | SH | DEFINED | 1 |
| CANDELA CORP | COM | 13690710 | 3,059 | 311,464 | SH | DEFINED | 1,2 |
| CANON INC | ADR | 13800630 | 2,403 | 44,278 | SH | DEFINED | 1 |
| CANTEL MEDICAL CORP | COM | 13809810 | 2,850 | 135,469 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 33,229 | 858,411 | SH | DEFINED | 1,2 |
| CAPITAL CITY BK GROU | COM | 13967410 | 5,770 | 153,005 | SH | DEFINED | 1,2 |
| CAPITAL CORP OF THE | COM NEW | 14006520 | 3,611 | 118,203 | SH | DEFINED | 1,2 |
| CAPITAL CROSSING BK | COM | 14007110 | 1,763 | 50,760 | SH | DEFINED | 1,2 |
| CAPITAL LEASE FDG IN | COM | 14028810 | 2,984 | 288,339 | SH | DEFINED | 1,2 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 659,493 | 8,293,417 | SH | DEFINED | 10, |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 3,807 | 44,704 | SH | DEFINED | 1,2 |
| CAPITAL SR LIVING CO | COM | 14047510 | 108 | 12,900 | SH | DEFINED | 1 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 4,861 | 151,142 | SH | DEFINED | 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 11,925 | 546,998 | SH | DEFINED | 1,2 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 6,029 | 186,079 | SH | DEFINED | 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 7,202 | 210,462 | SH | DEFINED | 1,2 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 163 | 23,614 | SH | DEFINED | 1,5 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 412 | 116,122 | SH | DEFINED | 1,5 |
| CAPTARIS INC | COM | 14071N10 | 209 | 55,502 | SH | DEFINED | 1,6 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 611 | 70,295 | SH | DEFINED | 1,2 |
| CARAUSTAR INDS INC | COM | 14090910 | 4,709 | 428,882 | SH | DEFINED | 1,2 |
| CARBO CERAMICS INC | COM | 14078110 | 27,811 | 421,437 | SH | DEFINED | 1,2 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 378 | 35,279 | SH | DEFINED | 1,5 |
| CARDINAL FINL CORP | COM | 14149F10 | 2,600 | 269,420 | SH | DEFINED | 1,2 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 827,770 | 13,048,080 | SH | DEFINED | 1,2 |
| CARDIODYNAMICS INTL | COM | 14159710 | 60 | 44,078 | SH | DEFINED | 1,5 |
| CAREER EDUCATION COR | COM | 14166510 | 99,682 | 2,803,199 | SH | DEFINED | 1,2 |
| CAREMARK RX INC | COM | 14170510 | 677,251 | 13,564,019 | SH | DEFINED | 1,2 |
| CARLISLE COS INC | COM | 14233910 | 25,637 | 403,282 | SH | DEFINED | 1,2 |
| CARMAX INC | COM | 14313010 | 51,721 | 1,654,017 | SH | DEFINED | 1,2 |
| CARMIKE CINEMAS INC | COM | 14343640 | 3,339 | 145,561 | SH | DEFINED | 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 459,718 | 9,198,040 | SH | DEFINED | 1,2 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 27,879 | 475,669 | SH | DEFINED | 1,2 |
| CARRAMERICA RLTY COR | COM | 14441810 | 39,040 | 1,085,954 | SH | DEFINED | 1,2 |
| CARREKER CORP | COM | 14443310 | 322 | 45,649 | SH | DEFINED | 1,5 |
| CARRIAGE SVCS INC | COM | 14390510 | 458 | 72,300 | SH | DEFINED | 1,2 |
| CARRIER ACCESS CORP | COM | 14446010 | 183 | 33,123 | SH | DEFINED | 1 |
| CARRIZO OIL & CO INC | COM | 14457710 | 6,985 | 238,395 | SH | DEFINED | 1,2 |
| CARTER INC | COM | 14622910 | 13,627 | 239,920 | SH | DEFINED | 1,2 |
| CASCADE BANCORP | COM | 14715410 | 4,194 | 200,755 | SH | DEFINED | 1,2 |
| CASCADE CORP | COM | 14719510 | 7,430 | 152,576 | SH | DEFINED | 1,2 |
| CASCADE NAT GAS CORP | COM | 14733910 | 3,634 | 166,920 | SH | DEFINED | 1,2 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 3,244 | 247,096 | SH | DEFINED | 1,2 |
| CASEYS GEN STORES IN | COM | 14752810 | 23,313 | 1,004,867 | SH | DEFINED | 1,2 |
| CASH AMER INTL INC | COM | 14754D10 | 8,592 | 414,079 | SH | DEFINED | 1,2 |
| CASTLE A M & CO | COM | 14841110 | 2,345 | 134,001 | SH | DEFINED | 1,2 |
| CASUAL MALE RETAIL G | COM | 14871110 | 2,316 | 336,625 | SH | DEFINED | 1,2 |
| CATALINA MARKETING C | COM | 14886710 | 27,286 | 1,199,920 | SH | DEFINED | 1,2 |
| CATALYST SEMICONDUCT | COM | 14888110 | 99 | 19,869 | SH | DEFINED | 1 |
| CATAPULT COMMUNICATI | COM | 14901610 | 2,133 | 116,297 | SH | DEFINED | 1,2 |
| CATERPILLAR INC DEL | COM | 14912310 | 1,370,667 | 23,330,509 | SH | DEFINED | 1,2 |
| CATHAY GENERAL BANCO | COM | 14915010 | 21,005 | 592,360 | SH | DEFINED | 1,2 |
| CATO CORP NEW | CL A | 14920510 | 12,650 | 634,699 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|-----|
| CAVCO INDS INC DEL | COM | 14956810 | 393 | 10,820 | SH | DEFINED | 1,5 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 21,783 | 442,752 | SH | DEFINED | 1,2 |
| CBIZ INC | COM | 12480510 | 4,169 | 817,434 | SH | DEFINED | 1,2 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 38,376 | 936,223 | SH | DEFINED | 1,2 |
| CBRL GROUP INC | COM | 12489V10 | 21,993 | 653,376 | SH | DEFINED | 1,2 |
| CCA INDS INC | COM | 12486710 | 95 | 10,608 | SH | DEFINED | 1 |
| CCC INFORMATION SVCS | COM | 12487Q10 | 2,788 | 106,696 | SH | DEFINED | 1,2 |
| CDC CORP | SHS A | G2022L10 | 100 | 27,535 | SH | DEFINED | 1,5 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 448 | 7,176 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 28,182 | 887,353 | SH | DEFINED | 1,2 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 2,224 | 74,174 | SH | DEFINED | 1,5 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 7,698 | 531,979 | SH | DEFINED | 1,2 |
| CELANESE CORP DEL | COM SER A | 15087010 | 7,096 | 411,352 | SH | DEFINED | 1,2 |
| CELGENE CORP | COM | 15102010 | 109,139 | 2,009,185 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| CELL GENESYS INC | COM | 15092110 | 2,855 | 520,932 | SH | DEFINED | 1,2 |
| CELL THERAPEUTICS IN | COM | 15093410 | 1,915 | 669,417 | SH | DEFINED | 1,2 |
| CELLEGY PHARMACEUTIC | COM | 15115L10 | 15 | 10,600 | SH | DEFINED | 1 |
| CEMEX S A | SPON ADR 5 | 15129088 | 16,805 | 321,318 | SH | DEFINED | 1,2 |
| CENDANT CORP | COM | 15131310 | 735,644 | 35,641,680 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| CENTENE CORP DEL | COM | 15135B10 | 19,029 | 760,246 | SH | DEFINED | 1,2 |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 10,520 | 702,283 | SH | DEFINED | 1,2 |
| CENTER BANCORP INC | COM | 15140810 | 184 | 15,466 | SH | DEFINED | 1 |
| | | | | | | | |
| | | | | | | | |
| CENTER FINL CORP CAL | COM | 15146E10 | 2,652 | 112,853 | SH | DEFINED | 1,2 |
| CENTERPOINT ENERGY I | COM | 15189T10 | 155,418 | 10,451,753 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| CENTERPOINT PPTYS TR | COM | 15189510 | 43,328 | 967,143 | SH | DEFINED | 1,2 |
| CENTEX CORP | COM | 15231210 | 245,576 | 3,802,659 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| CENTILLIUM COMMUNICA | COM | 15231910 | 109 | 28,892 | SH | DEFINED | 1,5 |
| CENTRA SOFTWARE INC | COM | 15234X10 | 20 | 10,322 | SH | DEFINED | 1 |
| CENTRAL COAST BANCOR | COM | 15314510 | 2,944 | 138,159 | SH | DEFINED | 1,2 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 7,130 | 167,415 | SH | DEFINED | 1,2 |
| CENTRAL EUROPEAN MED | CL A NEW | G2004520 | 212 | 4,020 | SH | DEFINED | 1,5 |
| CENTRAL FGHT LINES I | COM | 15349110 | 24 | 11,440 | SH | DEFINED | 1 |
| CENTRAL GARDEN & PET | COM | 15352710 | 12,950 | 286,193 | SH | DEFINED | 1,2 |
| CENTRAL PAC FINL COR | COM | 15476010 | 15,760 | 447,981 | SH | DEFINED | 1,2 |
| CENTRAL PKG CORP | COM | 15478510 | 7,041 | 470,982 | SH | DEFINED | 1,2 |
| CENTRAL VT PUB SVC C | COM | 15577110 | 3,581 | 204,654 | SH | DEFINED | 1,2 |
| CENTURY ALUM CO | COM | 15643110 | 13,257 | 589,731 | SH | DEFINED | 1,2 |
| CENTURY BANCORP INC | CL A NON V | 15643210 | 224 | 7,180 | SH | DEFINED | 1 |
| CENTURYTEL INC | COM | 15670010 | 180,339 | 5,155,491 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| CENVEO INC | COM | 15670S10 | 6,004 | 578,939 | SH | DEFINED | 1,2 |
| CEPHALON INC | COM | 15670810 | 34,840 | 750,530 | SH | DEFINED | 1,2 |
| CEPHEID | COM | 15670R10 | 3,681 | 498,142 | SH | DEFINED | 1,2 |
| CERADYNE INC | COM | 15671010 | 14,254 | 388,592 | SH | DEFINED | 1,2 |
| CERES GROUP INC | COM | 15677210 | 2,302 | 408,812 | SH | DEFINED | 1,2 |
| CERIDIAN CORP NEW | COM | 15677910 | 58,234 | 2,806,459 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| CERNER CORP | COM | 15678210 | 55,985 | 644,027 | SH | DEFINED | 1,2 |
| CERTEGY INC | COM | 15688010 | 44,714 | 1,117,284 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| CERUS CORP | COM | 15708510 | 90 | 10,162 | SH | DEFINED | 1 |
| CEVA INC | COM | 15721010 | 81 | 15,685 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| CF INDS HLDGS INC | COM | 12526910 | 2,075 | 140,100 | SH | DEFINED | 1 |
| CF'S BANCORP INC | COM | 12525D10 | 235 | 17,566 | SH | DEFINED | 1,5 |
| CH ENERGY GROUP INC | COM | 12541M10 | 10,966 | 230,961 | SH | DEFINED | 1,2 |
| CHAD THERAPEUTICS IN | COM | 15722810 | 102 | 27,600 | SH | DEFINED | 1 |
| CHAMPION ENTERPRISES | COM | 15849610 | 20,234 | 1,369,018 | SH | DEFINED | 1,2 |
| CHAMPS ENTMT INC DEL | COM | 15878710 | 109 | 15,700 | SH | DEFINED | 1 |
| CHAPARRAL STL CO DEL | COM | 15942310 | 7,502 | 297,468 | SH | DEFINED | 1,2 |
| CHARLES & COLVARD LT | COM | 15976510 | 3,663 | 146,757 | SH | DEFINED | 1,2 |
| CHARLES RIV LABS INT | COM | 15986410 | 54,772 | 1,255,671 | SH | DEFINED | 1,2 |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 2,492 | 187,111 | SH | DEFINED | 1,2 |
| CHARMING SHOPPES INC | COM | 16113310 | 19,499 | 1,827,429 | SH | DEFINED | 1,2 |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 5,655 | 3,769,922 | SH | DEFINED | 1,2 |
| CHARTER FINL CORP WE | COM | 16122M10 | 1,772 | 51,989 | SH | DEFINED | 1,2 |
| CHARTERMAC | SH BEN INT | 16090810 | 11,219 | 547,273 | SH | DEFINED | 1,2 |
| CHATTEM INC | COM | 16245610 | 17,732 | 499,481 | SH | DEFINED | 1,2 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 8,472 | 348,360 | SH | DEFINED | 1,2 |
| CHECKERS DRIVE-IN RE | COM NEW | 16280930 | 792 | 51,800 | SH | DEFINED | 1,2 |
| CHECKFREE CORP NEW | COM | 16281310 | 49,879 | 1,318,851 | SH | DEFINED | 1,2 |
| CHECKPOINT SYS INC | COM | 16282510 | 20,854 | 879,194 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 32,029 | 1,025,270 | SH | DEFINED | 1,2 |
| CHEMED CORP NEW | COM | 16359R10 | 16,384 | 378,024 | SH | DEFINED | 1,2 |
| CHEMICAL FINL CORP | COM | 16373110 | 10,605 | 326,303 | SH | DEFINED | 1,2 |
| CHEMTURA CORP | COM | 16389310 | 72,989 | 5,876,713 | SH | DEFINED | 1,2 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 25,162 | 608,368 | SH | DEFINED | 1,2 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 3,100 | 88,610 | SH | DEFINED | 1,2 |
| CHESAPEAKE CORP | COM | 16515910 | 4,865 | 264,536 | SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 141,550 | 3,700,658 | SH | DEFINED | 1,2 |
| CHESAPEAKE UTILS COR | COM | 16530310 | 430 | 12,217 | SH | DEFINED | 1,2 |
| CHEVRON CORP NEW | COM | 16676410 | 5,474,178 | 84,569,407 | SH | DEFINED | 1,2 |
| CHICAGO BRIDGE & IRO | N Y REGIST | 16725010 | 297 | 9,564 | SH | DEFINED | 1 |
| CHICAGO MERCANTILE H | CL A | 16776010 | 130,521 | 386,959 | SH | DEFINED | 1,2 |
| CHICOS FAS INC | COM | 16861510 | 121,537 | 3,302,624 | SH | DEFINED | 1,2 |
| CHILDRENS PL RETAIL | COM | 16890510 | 18,802 | 528,299 | SH | DEFINED | 1,2 |
| CHINA ENERGY TECHNOL | COM | 16938W10 | 81 | 13,416 | SH | DEFINED | 1 |
| CHINA MOBILE HONG KO | SPONSORED | 16941M10 | 3,842 | 155,930 | SH | DEFINED | 1 |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 696 | 15,378 | SH | DEFINED | 1 |
| CHINA TECHFAITH WIRL | SPONSORED | 16942410 | 666 | 70,500 | SH | DEFINED | 7 |
| CHINA YUCHAI INTL LT | COM | G2108210 | 316 | 30,700 | SH | DEFINED | 1,7 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 27,244 | 974,752 | SH | DEFINED | 1,2 |
| CHIRON CORP | COM | 17004010 | 131,962 | 3,023,184 | SH | DEFINED | 1,2 |
| CHITTENDEN CORP | COM | 17022810 | 17,100 | 645,056 | SH | DEFINED | 1,2 |
| CHOICE HOTELS INTL I | COM | 16990510 | 13,840 | 214,115 | SH | DEFINED | 1,2 |
| CHOICEPOINT INC | COM | 17038810 | 64,821 | 1,501,524 | SH | DEFINED | 1,2 |
| CHOLESTECH CORP | COM | 17039310 | 168 | 16,633 | SH | DEFINED | 1 |
| CHORDIANT SOFTWARE I | COM | 17040410 | 264 | 92,793 | SH | DEFINED | 1 |
| CHRISTOPHER & BANKS | COM | 17104610 | 9,594 | 691,713 | SH | DEFINED | 1,2 |
| CHUBB CORP | COM | 17123210 | 588,824 | 6,575,369 | SH | DEFINED | 1,2 |
| CHUNGHWA TELECOM CO | SPONSORED | 17133Q20 | 186 | 10,063 | SH | DEFINED | 4,1 |
| CHURCH & DWIGHT INC | COM | 17134010 | 29,997 | 812,053 | SH | DEFINED | 1,2 |

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|----------------------|---------|----------|-----------|-------------|----|---------|-----|
| CHURCHILL DOWNS INC | COM | 17148410 | 5,606 | 158,709 | SH | DEFINED | 1,2 |
| CIBER INC | COM | 17163B10 | 6,524 | 878,062 | SH | DEFINED | 1,2 |
| CIENA CORP | COM | 17177910 | 43,473 | 16,466,932 | SH | DEFINED | 1,2 |
| CIGNA CORP | COM | 12550910 | 645,651 | 5,478,122 | SH | DEFINED | 1,2 |
| CIMAREX ENERGY CO | COM | 17179810 | 59,139 | 1,304,629 | SH | DEFINED | 1,2 |
| CINCINNATI BELL INC | COM | 17187110 | 26,994 | 6,121,044 | SH | DEFINED | 1,2 |
| CINCINNATI FINL CORP | COM | 17206210 | 230,329 | 5,498,428 | SH | DEFINED | 1,2 |
| CINERGY CORP | COM | 17247410 | 261,985 | 5,899,243 | SH | DEFINED | 1,2 |
| CINTAS CORP | COM | 17290810 | 156,850 | 3,820,962 | SH | DEFINED | 1,2 |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 22 | 11,657 | SH | DEFINED | 1 |
| CIRCOR INTL INC | COM | 17273K10 | 6,226 | 226,806 | SH | DEFINED | 1,2 |
| CIRCUIT CITY STORE I | COM | 17273710 | 85,647 | 4,991,110 | SH | DEFINED | 1,2 |
| CIRRUS LOGIC INC | COM | 17275510 | 8,964 | 1,181,031 | SH | DEFINED | 1,2 |
| CISCO SYS INC | COM | 17275R10 | 3,412,091 | 190,406,882 | SH | DEFINED | 1,2 |
| CIT GROUP INC | COM | 12558110 | 284,330 | 6,293,276 | SH | DEFINED | 1,2 |
| CITADEL BROADCASTING | COM | 17285T10 | 11,352 | 826,824 | SH | DEFINED | 1,2 |
| CITI TRENDS INC | COM | 17306X10 | 797 | 36,498 | SH | DEFINED | 1 |
| CITIGROUP INC | COM | 17296710 | 7,219,642 | 158,603,737 | SH | DEFINED | 1,2 |
| CITIZENS & NORTHN CO | COM | 17292210 | 2,657 | 99,497 | SH | DEFINED | 1,2 |
| CITIZENS BKG CORP MI | COM | 17442010 | 16,504 | 581,122 | SH | DEFINED | 1,2 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 120,857 | 8,919,302 | SH | DEFINED | 1,2 |
| CITIZENS FIRST BANCO | COM | 17461R10 | 294 | 13,750 | SH | DEFINED | 1,5 |
| CITIZENS INC | CL A | 17474010 | 2,657 | 413,842 | SH | DEFINED | 1,2 |
| CITRIX SYS INC | COM | 17737610 | 126,293 | 5,023,602 | SH | DEFINED | 1,2 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 3,668 | 107,154 | SH | DEFINED | 1,2 |
| CITY HLDG CO | COM | 17783510 | 10,718 | 299,970 | SH | DEFINED | 1,2 |
| CITY NATL CORP | COM | 17856610 | 39,812 | 568,019 | SH | DEFINED | 1,2 |
| CKE RESTAURANTS INC | COM | 12561E10 | 19,133 | 1,451,639 | SH | DEFINED | 1,2 |
| CKX INC | COM | 12562M10 | 2,289 | 182,068 | SH | DEFINED | 1,2 |
| CLAIRES STORES INC | COM | 17958410 | 31,922 | 1,322,938 | SH | DEFINED | 1,2 |
| CLARCOR INC | COM | 17989510 | 31,726 | 1,104,654 | SH | DEFINED | 1,2 |
| CLARK INC | COM | 18145710 | 5,816 | 345,589 | SH | DEFINED | 1,2 |
| CLEAN HARBORS INC | COM | 18449610 | 7,678 | 226,152 | SH | DEFINED | 1,2 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 461,770 | 14,039,828 | SH | DEFINED | 1,2 |
| CLECO CORP NEW | COM | 12561W10 | 27,583 | 1,169,764 | SH | DEFINED | 1,2 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 29,521 | 338,888 | SH | DEFINED | 1,2 |
| CLICK COMMERCE INC | COM NEW | 18681D20 | 1,789 | 97,618 | SH | DEFINED | 1,2 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 1,418 | 137,629 | SH | DEFINED | 1,2 |
| CLOROX CO DEL | COM | 18905410 | 225,894 | 4,067,225 | SH | DEFINED | 1,2 |
| CMGI INC | COM | 12575010 | 9,801 | 5,868,761 | SH | DEFINED | 1,2 |
| CMS ENERGY CORP | COM | 12589610 | 185,876 | 11,299,424 | SH | DEFINED | 1,2 |
| CNA FINL CORP | COM | 12611710 | 8,683 | 290,703 | SH | DEFINED | 1,2 |
| CNA SURETY CORP | COM | 12612L10 | 3,807 | 267,725 | SH | DEFINED | 1,2 |
| CNET NETWORKS INC | COM | 12613R10 | 23,062 | 1,699,463 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| CNF INC | COM | 12612W10 | 90,775 | 1,729,042 | SH | DEFINED | 1,2 |
| CNS INC | COM | 12613610 | 4,499 | 172,555 | SH | DEFINED | 1,2 |
| COACH INC | COM | 18975410 | 347,666 | 11,086,284 | SH | DEFINED | 1,2 |
| COACHMEN INDS INC | COM | 18987310 | 2,567 | 223,396 | SH | DEFINED | 1,2 |
| COASTAL FINL CORP DE | COM | 19046E10 | 2,628 | 174,998 | SH | DEFINED | 1,2 |
| COBIZ INC | COM | 19089710 | 3,155 | 169,536 | SH | DEFINED | 1,2 |
| COBRA ELECTRS CORP | COM | 19104210 | 84 | 10,200 | SH | DEFINED | 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 4,327 | 88,408 | SH | DEFINED | 1,2 |
| COCA COLA CO | COM | 19121610 | 2,928,962 | 67,815,749 | SH | DEFINED | 1,2 |
| COCA COLA ENTERPRISE | COM | 19121910 | 192,020 | 9,847,205 | SH | DEFINED | 1,2 |
| COEUR D ALENE MINES | COM | 19210810 | 12,770 | 3,018,944 | SH | DEFINED | 1,2 |
| COGENT COMM GROUP IN | COM NEW | 19239V30 | 178 | 36,494 | SH | DEFINED | 1,2 |
| COGENT INC | COM | 19239Y10 | 7,755 | 326,519 | SH | DEFINED | 1,2 |
| COGNEX CORP | COM | 19242210 | 18,885 | 628,043 | SH | DEFINED | 1,2 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 103,314 | 2,217,505 | SH | DEFINED | 1,2 |
| COGNOS INC | COM | 19244C10 | 15,060 | 386,848 | SH | DEFINED | 1,2 |
| COHEN & STEERS INC | COM | 19247A10 | 1,276 | 63,823 | SH | DEFINED | 1,2 |
| COHERENT INC | COM | 19247910 | 15,932 | 544,135 | SH | DEFINED | 1,2 |
| COHU INC | COM | 19257610 | 7,786 | 329,227 | SH | DEFINED | 1,2 |
| COINSTAR INC | COM | 19259P30 | 8,236 | 444,943 | SH | DEFINED | 1,2 |
| COLDWATER CREEK INC | COM | 19306810 | 12,172 | 482,634 | SH | DEFINED | 1,2 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 2,789 | 102,206 | SH | DEFINED | 1,2 |
| COLES MYER LTD | SPON ADR N | 19387040 | 266 | 4,262 | SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 726,658 | 13,765,075 | SH | DEFINED | 1,2 |
| COLLAGENEX PHARMACEU | COM | 19419B10 | 2,979 | 300,300 | SH | DEFINED | 1 |
| COLLEGIATE FDG SVCS | COM | 19458M10 | 1,848 | 124,778 | SH | DEFINED | 1,2 |
| COLONIAL BANGROUP I | COM | 19549330 | 45,954 | 2,051,527 | SH | DEFINED | 1,2 |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 41,703 | 937,572 | SH | DEFINED | 1,2 |
| COLONY BANKCORP INC | COM | 19623P10 | 1,588 | 58,667 | SH | DEFINED | 1,2 |
| COLOR KINETICS INC | COM | 19624P10 | 3,816 | 254,406 | SH | DEFINED | 1,2 |
| COLT TELECOM GROUP P | SPONSORED | 19687710 | 59 | 14,344 | SH | DEFINED | 1 |
| COLUMBIA BANCORP | COM | 19722710 | 3,155 | 78,497 | SH | DEFINED | 1,2 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 6,245 | 238,096 | SH | DEFINED | 1,2 |
| COLUMBIA EQUITY TR I | COM | 19762710 | 347 | 23,797 | SH | DEFINED | 1,3 |
| COLUMBIA LABS INC | COM | 19777910 | 107 | 28,363 | SH | DEFINED | 1 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 5,809 | 125,195 | SH | DEFINED | 1,2 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 399 | 16,878 | SH | DEFINED | 1,2 |
| COMARCO INC | COM | 20008010 | 105 | 12,500 | SH | DEFINED | 1 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,656,627 | 56,386,217 | SH | DEFINED | 1,2 |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 103,651 | 3,601,486 | SH | DEFINED | 1,2 |
| COMERICA INC | COM | 20034010 | 304,248 | 5,165,505 | SH | DEFINED | 1,2 |
| COMFORT SYS USA INC | COM | 19990810 | 4,025 | 456,829 | SH | DEFINED | 1,2 |
| COMMERCE BANCORP INC | COM | 20051910 | 87,958 | 2,866,024 | SH | DEFINED | 1,2 |
| COMMERCE BANCSHARES | COM | 20052510 | 33,397 | 648,744 | SH | DEFINED | 1,2 |
| COMMERCE GROUP INC M | COM | 20064110 | 17,544 | 302,377 | SH | DEFINED | 1,2 |
| COMMERCIAL BANKSHARE | COM | 20160710 | 2,213 | 58,872 | SH | DEFINED | 1,2 |

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| COMMERCIAL CAP BANCO | COM | 20162L10 | 11,204 | 659,066 | SH | DEFINED | 1,2 |
| COMMERCIAL FEDERAL C | COM | 20164710 | 20,012 | 586,182 | SH | DEFINED | 1,2 |
| COMMERCIAL METALS CO | COM | 20172310 | 29,902 | 886,252 | SH | DEFINED | 1,2 |
| COMMERCIAL NET LEASE | COM | 20221810 | 14,369 | 718,429 | SH | DEFINED | 1,2 |
| COMMERCIAL VEH GROUP | COM | 20260810 | 4,051 | 193,448 | SH | DEFINED | 1,2 |
| COMMONWEALTH TEL ENT | COM | 20334910 | 22,230 | 589,657 | SH | DEFINED | 1,2 |
| COMMSCOPE INC | COM | 20337210 | 32,850 | 1,894,454 | SH | DEFINED | 1,2 |
| COMMUNICATIONS SYS I | COM | 20390010 | 206 | 18,303 | SH | DEFINED | 1,2 |
| COMMUNITY BANCORP NE | COM | 20343T10 | 1,881 | 57,006 | SH | DEFINED | 1,2 |
| COMMUNITY BK SYS INC | COM | 20360710 | 10,668 | 472,019 | SH | DEFINED | 1,2 |
| COMMUNITY BKS INC MI | COM | 20362810 | 8,033 | 285,786 | SH | DEFINED | 1,2 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 60,107 | 1,548,760 | SH | DEFINED | 1,2 |
| COMMUNITY TR BANCORP | COM | 20414910 | 6,540 | 203,243 | SH | DEFINED | 1,2 |
| COMPANHIA BRASILEIRA | SPON ADR P | 20440T20 | 37,251 | 1,290,302 | SH | DEFINED | 1,2 |
| COMPANHIA DE BEBIDAS | SPONSORED | 20441W10 | 946 | 31,521 | SH | DEFINED | 1,2 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 6,004 | 161,479 | SH | DEFINED | 1,2 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 323 | 8,487 | SH | DEFINED | 1,2 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 390 | 16,812 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 43,940 | 1,129,277 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 64,140 | 1,462,375 | SH | DEFINED | 1,2 |
| COMPANIA ANONIMA NAC | SPON ADR D | 20442110 | 1,962 | 139,831 | SH | DEFINED | 1,2 |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 262 | 10,086 | SH | DEFINED | 1,2 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 655 | 21,081 | SH | DEFINED | 1,7 |
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 624 | 57,473 | SH | DEFINED | 1,2 |
| COMPASS BANCSHARES I | COM | 20449H10 | 140,829 | 3,072,859 | SH | DEFINED | 1,2 |
| COMPASS MINERALS INT | COM | 20451N10 | 6,183 | 268,825 | SH | DEFINED | 1,2 |
| COMPEX TECHNOLOGIES | COM | 20451310 | 86 | 20,000 | SH | DEFINED | 1 |
| COMPUCREDIT CORP | COM | 20478N10 | 28,653 | 645,058 | SH | DEFINED | 1,2 |
| COMPUTER ASSOC INTL | COM | 20491210 | 344,645 | 12,392,849 | SH | DEFINED | 1,2 |
| COMPUTER HORIZONS CO | COM | 20590810 | 118 | 26,695 | SH | DEFINED | 1 |
| COMPUTER PROGRAMS & | COM | 20530610 | 3,462 | 100,233 | SH | DEFINED | 1,2 |
| COMPUTER SCIENCES CO | COM | 20536310 | 284,824 | 6,020,366 | SH | DEFINED | 1,2 |
| COMPUTER TASK GROUP | COM | 20547710 | 129 | 34,745 | SH | DEFINED | 1 |
| COMPUWARE CORP | COM | 20563810 | 107,265 | 11,291,050 | SH | DEFINED | 1,2 |
| COMPX INTERNATIONAL | CL A | 20563P10 | 969 | 59,102 | SH | DEFINED | 1,2 |
| COMSTOCK HOMEBUILDIN | CL A | 20568410 | 966 | 48,493 | SH | DEFINED | 1 |
| COMSTOCK RES INC | COM NEW | 20576820 | 18,750 | 571,465 | SH | DEFINED | 1,2 |
| COMSYS IT PARTNERS I | COM | 20581E10 | 1,688 | 138,274 | SH | DEFINED | 1,2 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 15,745 | 379,683 | SH | DEFINED | 1,2 |
| COMVERSE TECHNOLOGY | COM PAR \$0 | 20586240 | 142,522 | 5,425,291 | SH | DEFINED | 1,2 |
| CONAGRA FOODS INC | COM | 20588710 | 755,788 | 30,536,889 | SH | DEFINED | 1,2 |
| CONCEPTUS INC | COM | 20601610 | 424 | 36,589 | SH | DEFINED | 1 |
| CONCORD CAMERA CORP | COM | 20615610 | 54 | 39,309 | SH | DEFINED | 1,5 |
| CONCUR TECHNOLOGIES | COM | 20670810 | 4,511 | 364,655 | SH | DEFINED | 1,2 |
| CONCURRENT COMPUTER | COM | 20671020 | 90 | 53,409 | SH | DEFINED | 1,5 |
| CONEXANT SYSTEMS INC | COM | 20714210 | 11,842 | 6,615,731 | SH | DEFINED | 1,2 |
| CONMED CORP | COM | 20741010 | 13,610 | 488,157 | SH | DEFINED | 1,2 |
| CONNECTICUT WTR SVC | COM | 20779710 | 2,778 | 112,374 | SH | DEFINED | 1,2 |
| CONNETICS CORP | COM | 20819210 | 9,461 | 559,468 | SH | DEFINED | 1,2 |
| CONNS INC | COM | 20824210 | 2,078 | 74,971 | SH | DEFINED | 1,2 |

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| COUSINS PPTYS INC | COM | 22279510 | 26,675 | 882,706 | SH | DEFINED | 1,2 |
| COVAD COMMUNICATIONS | COM | 22281420 | 266 | 251,358 | SH | DEFINED | 1 |
| COVANCE INC | COM | 22281610 | 38,913 | 810,853 | SH | DEFINED | 1,2 |
| COVANSYS CORP | COM | 22281W10 | 5,849 | 366,473 | SH | DEFINED | 1,2 |
| COVENANT TRANS INC | CL A | 22284P10 | 1,296 | 107,088 | SH | DEFINED | 1,2 |
| COVENTRY HEALTH CARE | COM | 22286210 | 295,343 | 3,433,428 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| COX RADIO INC | CL A | 22405110 | 11,477 | 755,044 | SH | DEFINED | 1,2 |
| CPI CORP | COM | 12590210 | 720 | 40,953 | SH | DEFINED | 1,6 |
| CRA INTL INC | COM | 12618T10 | 5,520 | 132,405 | SH | DEFINED | 1,2 |
| CRANE CO | COM | 22439910 | 29,968 | 1,007,672 | SH | DEFINED | 1,2 |
| | | | | | | | |
| CRAWFORD & CO | CL B | 22463310 | 2,105 | 268,880 | SH | DEFINED | 1,2 |
| CRAY INC | COM | 22522310 | 104 | 113,500 | SH | DEFINED | 1,5 |
| CREDENCE SYS CORP | COM | 22530210 | 12,378 | 1,549,152 | SH | DEFINED | 1,2 |
| CREDICORP LTD | COM | G2519Y10 | 656 | 22,976 | SH | DEFINED | 1,7 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 17,786 | 399,855 | SH | DEFINED | 1 |
| CREE INC | COM | 22544710 | 24,223 | 968,140 | SH | DEFINED | 1,2 |
| CRESCENT REAL ESTATE | COM | 22575610 | 36,306 | 1,770,159 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| CRESUD S A C I F Y A | SPONSORED | 22640610 | 226 | 16,445 | SH | DEFINED | 1 |
| CRH PLC | ADR | 12626K20 | 26,805 | 990,936 | SH | DEFINED | 1 |
| CRIIMI MAE INC | COM NEW | 22660350 | 3,590 | 208,621 | SH | DEFINED | 1,2 |
| CROSS A T CO | CL A | 22747810 | 50 | 10,479 | SH | DEFINED | 1,2 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 7,973 | 429,561 | SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 467 | 8,607 | SH | DEFINED | 1,2 |
| CROSSROADS SYS INC | COM | 22765D10 | 13 | 12,048 | SH | DEFINED | 1 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 5,018 | 78,459 | SH | DEFINED | 1,2 |
| CROSSTEX ENERGY L P | COM | 22765U10 | 326 | 8,117 | SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 83,808 | 3,402,687 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| CROWN HOLDINGS INC | COM | 22836810 | 28,433 | 1,783,748 | SH | DEFINED | 1,2 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 2,020 | 184,496 | SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 529 | 76,134 | SH | DEFINED | 1,6 |
| CRYSTALLEX INTL CORP | COM | 22942F10 | 24 | 15,078 | SH | DEFINED | 1,5 |
| CSG SYS INTL INC | COM | 12634910 | 23,972 | 1,104,214 | SH | DEFINED | 1,2 |
| CSK AUTO CORP | COM | 12596510 | 8,982 | 603,629 | SH | DEFINED | 1,2 |
| CSS INDS INC | COM | 12590610 | 2,954 | 90,823 | SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 279,679 | 6,017,191 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 3,092 | 249,924 | SH | DEFINED | 1,2 |
| CTS CORP | COM | 12650110 | 6,941 | 573,598 | SH | DEFINED | 1,2 |
| CUBIC CORP | COM | 22966910 | 3,805 | 222,261 | SH | DEFINED | 1,2 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 14,423 | 669,598 | SH | DEFINED | 1,2 |
| CULLEN FROST BANKERS | COM | 22989910 | 30,390 | 615,930 | SH | DEFINED | 1,2 |
| CULP INC | COM | 23021510 | 56 | 12,000 | SH | DEFINED | 1 |
| CUMMINS INC | COM | 23102110 | 544,755 | 6,191,101 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| CUMULUS MEDIA INC | CL A | 23108210 | 9,701 | 776,695 | SH | DEFINED | 1,2 |
| CURAGEN CORP | COM | 23126R10 | 4,990 | 1,008,014 | SH | DEFINED | 1,2 |
| CURATIVE HEALTH SRVC | COM | 23126W10 | 16 | 16,469 | SH | DEFINED | 1 |
| CURIS INC | COM | 23126910 | 2,481 | 540,573 | SH | DEFINED | 1,2 |
| CURTISS WRIGHT CORP | COM | 23156110 | 19,850 | 321,660 | SH | DEFINED | 1,2 |
| CV THERAPEUTICS INC | COM | 12666710 | 14,812 | 553,704 | SH | DEFINED | 1,2 |
| CVB FINL CORP | COM | 12660010 | 10,758 | 578,383 | SH | DEFINED | 1,2 |
| CVS CORP | COM | 12665010 | 630,925 | 21,748,526 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----|
| CYBERGUARD CORP | COM | 23191010 | 1,655 | 200,630 | SH | DEFINED | 1,2 |
| CYBERONICS INC | COM | 23251P10 | 10,196 | 341,589 | SH | DEFINED | 1,2 |
| CYBERSOURCE CORP | COM | 23251J10 | 1,869 | 284,040 | SH | DEFINED | 1,2 |
| CYMER INC | COM | 23257210 | 20,751 | 662,549 | SH | DEFINED | 1,2 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 2,235 | 413,215 | SH | DEFINED | 1,2 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 37,842 | 2,514,403 | SH | DEFINED | 1,2 |
| CYTEC INDS INC | COM | 23282010 | 22,284 | 513,688 | SH | DEFINED | 1,2 |
| CYTOGEN CORP | COM NEW | 23282430 | 60 | 14,757 | SH | DEFINED | 1 |
| CYTOKINETICS INC | COM | 23282W10 | 95 | 11,720 | SH | DEFINED | 1 |
| CYTYC CORP | COM | 23294610 | 40,145 | 1,495,153 | SH | DEFINED | 1,2 |
| D & E COMMUNICATIONS | COM | 23286010 | 327 | 35,932 | SH | DEFINED | 1,2 |
| D R HORTON INC | COM | 23331A10 | 249,061 | 6,876,331 | SH | DEFINED | 1,2 |
| DADE BEHRING HLDGS I | COM | 23342J20 | 32,086 | 875,229 | SH | DEFINED | 1,2 |
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 1,952 | 36,751 | SH | DEFINED | 1 |
| DAKTRONICS INC | COM | 23426410 | 7,494 | 312,516 | SH | DEFINED | 1,2 |
| DANA CORP | COM | 23581110 | 32,105 | 3,411,801 | SH | DEFINED | 1,2 |
| DANAHER CORP DEL | COM | 23585110 | 465,618 | 8,649,785 | SH | DEFINED | 1,2 |
| DARDEN RESTAURANTS I | COM | 23719410 | 248,903 | 8,195,680 | SH | DEFINED | 1,2 |
| DARLING INTL INC | COM | 23726610 | 2,498 | 707,543 | SH | DEFINED | 1,2 |
| DATASCOPE CORP | COM | 23811310 | 6,265 | 201,963 | SH | DEFINED | 1,2 |
| DATATRAK INTL INC | COM | 23813410 | 135 | 12,000 | SH | DEFINED | 1 |
| DAVE & BUSTERS INC | COM | 23833N10 | 3,948 | 295,738 | SH | DEFINED | 1,2 |
| DAVITA INC | COM | 23918K10 | 55,407 | 1,202,669 | SH | DEFINED | 1,2 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 293 | 9,700 | SH | DEFINED | 1 |
| DDI CORP | COM PAR \$ | 23316230 | 21 | 25,722 | SH | DEFINED | 1 |
| DEAN FOODS CO NEW | COM | 24237010 | 110,662 | 2,847,713 | SH | DEFINED | 1,2 |
| DEB SHOPS INC | COM | 24272810 | 1,178 | 54,170 | SH | DEFINED | 1,2 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 4,687 | 194,811 | SH | DEFINED | 1,2 |
| DECODE GENETICS INC | COM | 24358610 | 5,594 | 666,695 | SH | DEFINED | 1,2 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 100 | 11,400 | SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 396,956 | 6,486,213 | SH | DEFINED | 1,2 |
| DEERFIELD TRIARC CAP | COM | 24457230 | 491 | 35,400 | SH | DEFINED | 1 |
| DEL MONTE FOODS CO | COM | 24522P10 | 35,873 | 3,343,229 | SH | DEFINED | 1,2 |
| DELL INC | COM | 24702R10 | 2,481,143 | 72,548,055 | SH | DEFINED | 1,2 |
| DELPHI CORP | COM | 24712610 | 169,869 | 61,546,729 | SH | DEFINED | 1,2 |
| DELPHI FINL GROUP IN | CL A | 24713110 | 18,134 | 387,476 | SH | DEFINED | 1,2 |
| DELTA & PINE LD CO | COM | 24735710 | 18,678 | 707,229 | SH | DEFINED | 1,2 |
| DELTA AIR LINES INC | COM | 24736110 | 88 | 117,236 | SH | DEFINED | 1,5 |
| DELTA FINANCIAL CORP | COM | 24791810 | 1,048 | 143,524 | SH | DEFINED | 1 |
| DELTA PETE CORP | COM NEW | 24790720 | 8,226 | 395,457 | SH | DEFINED | 1,2 |
| DELTATHREE INC | COM | 24783N10 | 59 | 19,900 | SH | DEFINED | 1 |
| DELTIC TIMBER CORP | COM | 24785010 | 6,932 | 150,531 | SH | DEFINED | 1,2 |
| DELUXE CORP | COM | 24801910 | 37,768 | 940,443 | SH | DEFINED | 1,2 |
| DENBURY RES INC | COM NEW | 24791620 | 38,504 | 763,367 | SH | DEFINED | 1,2 |
| DENDREON CORP | COM | 24823Q10 | 5,465 | 814,475 | SH | DEFINED | 1,2 |
| DENDRITE INTL INC | COM | 24823910 | 14,475 | 721,959 | SH | DEFINED | 1,2 |
| DENNYS CORP | COM | 24869P10 | 4,392 | 1,058,281 | SH | DEFINED | 1,2 |
| DENTSPLY INTL INC NE | COM | 24903010 | 76,556 | 1,417,171 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| DEPARTMENT 56 INC | COM | 24950910 | 1,101 | 88,119 | SH | DEFINED | 12, |
| DEPOMED INC | COM | 24990810 | 103 | 15,969 | SH | DEFINED | 1,5 |
| DESIGN WITHIN REACH | COM | 25055710 | 910 | 100,758 | SH | DEFINED | 1,2 |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 927 | 9,911 | SH | DEFINED | 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 1,781 | 97,646 | SH | DEFINED | 1 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 129,922 | 2,782,046 | SH | DEFINED | 1,2 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 1,160,287 | 16,903,950 | SH | DEFINED | 10, |
| DEVRY INC DEL | COM | 25189310 | 21,666 | 1,137,315 | SH | DEFINED | 1,2 |
| DEX MEDIA INC | COM | 25212E10 | 36,819 | 1,324,915 | SH | DEFINED | 1,2 |
| DEXCOM INC | COM | 25213110 | 215 | 18,545 | SH | DEFINED | 1,2 |
| DHB INDS INC | COM | 23321E10 | 1,001 | 238,979 | SH | DEFINED | 1,2 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 2,411 | 41,556 | SH | DEFINED | 1 |
| DIAGNOSTIC PRODS COR | COM | 25245010 | 20,807 | 394,591 | SH | DEFINED | 1,2 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 38,187 | 623,458 | SH | DEFINED | 1,2 |
| DIAMONDCLUSTER INTL | COM | 25278P10 | 3,068 | 404,704 | SH | DEFINED | 1,2 |
| DIAMONDROCK HOSPITAL | COM | 25278430 | 3,306 | 281,343 | SH | DEFINED | 1,2 |
| DICKS SPORTING GOODS | COM | 25339310 | 9,911 | 329,164 | SH | DEFINED | 1,2 |
| DIEBOLD INC | COM | 25365110 | 33,560 | 973,869 | SH | DEFINED | 1,2 |
| DIGENE CORP | COM | 25375210 | 5,628 | 197,469 | SH | DEFINED | 1,2 |
| DIGI INTL INC | COM | 25379810 | 3,248 | 302,689 | SH | DEFINED | 1,2 |
| DIGIMARC CORP | COM | 25380710 | 149 | 21,931 | SH | DEFINED | 1 |
| DIGITAL GENERATION S | COM | 25392110 | 20 | 30,840 | SH | DEFINED | 1 |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 18,877 | 724,378 | SH | DEFINED | 1,2 |
| DIGITAL RIV INC | COM | 25388B10 | 18,132 | 520,282 | SH | DEFINED | 1,2 |
| DIGITAL RLTY TR INC | COM | 25386810 | 6,737 | 374,293 | SH | DEFINED | 1,2 |
| DIGITAS INC | COM | 25388K10 | 12,105 | 1,065,568 | SH | DEFINED | 1,2 |
| DILLARDS INC | CL A | 25406710 | 36,218 | 1,734,602 | SH | DEFINED | 1,2 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 11 | 68,821 | SH | DEFINED | 1 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 6,366 | 432,476 | SH | DEFINED | 1,2 |
| DIODES INC | COM | 25454310 | 4,200 | 115,825 | SH | DEFINED | 1,2 |
| DIONEX CORP | COM | 25454610 | 23,147 | 426,676 | SH | DEFINED | 1,2 |
| DIRECT GEN CORP | COM | 25456W20 | 3,963 | 200,855 | SH | DEFINED | 1,2 |
| DIRECTV GROUP INC | COM | 25459L10 | 606,626 | 40,495,742 | SH | DEFINED | 1,2 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y10 | 45,746 | 3,170,178 | SH | DEFINED | 12, |
| DISCOVERY LABORATORI | COM | 25466810 | 3,951 | 612,495 | SH | DEFINED | 1,2 |
| DISCOVERY PARTNERS I | COM | 25467510 | 89 | 27,712 | SH | DEFINED | 1 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 1,586,444 | 65,745,699 | SH | DEFINED | 1,2 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 329 | 14,954 | SH | DEFINED | 10, |
| DISTRIBUTED ENERGY S | COM | 25475V10 | 178 | 21,299 | SH | DEFINED | 1,2 |
| DITECH COMMUNICATION | COM | 25500M10 | 3,591 | 532,821 | SH | DEFINED | 1,2 |
| DIVERSA CORP | COM | 25506410 | 1,934 | 334,035 | SH | DEFINED | 1,2 |
| DIXIE GROUP INC | CL A | 25551910 | 1,743 | 109,326 | SH | DEFINED | 1,2 |
| DJ ORTHOPEDICS INC | COM | 23325G10 | 13,347 | 461,205 | SH | DEFINED | 1,2 |
| DNP SELECT INCOME FD | COM | 23325P10 | 1,742 | 150,324 | SH | DEFINED | 5,1 |
| DOBSON COMMUNICATION | CL A | 25606910 | 11,149 | 1,451,716 | SH | DEFINED | 1,2 |
| DOCUCORP INTL INC | COM | 25591110 | 84 | 12,300 | SH | DEFINED | 1 |
| DOLBY LABORATORIES I | COM | 25659T10 | 3,174 | 198,402 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| DOLLAR GEN CORP | COM | 25666910 | 185,446 | 10,111,577 | SH | DEFINED | 1,2 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 11,854 | 352,076 | SH | DEFINED | 10, |
| DOLLAR TREE STORES I | COM | 25674710 | 32,230 | 1,488,661 | SH | DEFINED | 1,2 |
| DOMINION RES INC VA | COM | 25746U10 | 1,034,498 | 12,009,495 | SH | DEFINED | 1,2 |
| DOMINOS PIZZA INC | COM | 25754A20 | 13,179 | 565,128 | SH | DEFINED | 10, |
| DONALDSON INC | COM | 25765110 | 29,618 | 970,137 | SH | DEFINED | 1,2 |
| DONEGAL GROUP INC | CL A | 25770120 | 2,107 | 97,092 | SH | DEFINED | 1,2 |
| DONNELLEY R R & SONS | COM | 25786710 | 201,712 | 5,441,377 | SH | DEFINED | 1,2 |
| DORAL FINL CORP | COM | 25811P10 | 19,028 | 1,455,874 | SH | DEFINED | 10, |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 920 | 30,015 | SH | DEFINED | 1,2 |
| DOT HILL SYS CORP | COM | 25848T10 | 5,832 | 866,625 | SH | DEFINED | 1,5 |
| DOV PHARMACEUTICAL I | COM | 25985810 | 4,102 | 241,602 | SH | DEFINED | 1,2 |
| DOVER CORP | COM | 26000310 | 217,428 | 5,330,416 | SH | DEFINED | 1,2 |
| DOVER DOWNS GAMING & | COM | 26009510 | 4,369 | 321,250 | SH | DEFINED | 10, |
| DOVER MOTORSPORTS IN | COM | 26017410 | 1,115 | 162,980 | SH | DEFINED | 1,2 |
| DOW CHEM CO | COM | 26054310 | 1,104,778 | 26,512,562 | SH | DEFINED | 1,2 |
| DOW JONES & CO INC | COM | 26056110 | 75,248 | 1,970,350 | SH | DEFINED | 10, |
| DOWNEY FINL CORP | COM | 26101810 | 41,773 | 685,934 | SH | DEFINED | 1,2 |
| DPL INC | COM | 23329310 | 49,249 | 1,771,559 | SH | DEFINED | 1,2 |
| DR REDDYS LABS LTD | ADR | 25613520 | 387 | 19,862 | SH | DEFINED | 1,2 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 12,489 | 451,511 | SH | DEFINED | 1,5 |
| DRESS BARN INC | COM | 26157010 | 8,501 | 373,515 | SH | DEFINED | 1,2 |
| DRESSER-RAND GROUP I | COM | 26160810 | 911 | 37,000 | SH | DEFINED | 1,2 |
| DREW INDS INC | COM NEW | 26168L20 | 4,771 | 184,840 | SH | DEFINED | 1 |
| DREYERS GRAND ICE CR | COM A CALL | 26187710 | 3,063 | 37,317 | SH | DEFINED | 1,2 |
| DRIL-QUIP INC | COM | 26203710 | 7,680 | 159,996 | SH | DEFINED | 1,2 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 27,177 | 550,587 | SH | DEFINED | 1,2 |
| DRUGSTORE COM INC | COM | 26224110 | 2,642 | 714,082 | SH | DEFINED | 1,2 |
| DSL NET INC | COM | 26250610 | 2 | 26,359 | SH | DEFINED | 1 |
| DSP GROUP INC | COM | 23332B10 | 11,610 | 452,452 | SH | DEFINED | 1,2 |
| DST SYS INC DEL | COM | 23332610 | 67,239 | 1,226,323 | SH | DEFINED | 1,2 |
| DSW INC | CL A | 23334L10 | 831 | 39,200 | SH | DEFINED | 12, |
| DTE ENERGY CO | COM | 23333110 | 252,887 | 5,514,320 | SH | DEFINED | 1 |
| DTS INC | COM | 23335C10 | 3,587 | 213,034 | SH | DEFINED | 10, |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,660,269 | 42,386,235 | SH | DEFINED | 1,2 |
| DUCOMMUN INC DEL | COM | 26414710 | 447 | 20,319 | SH | DEFINED | 10, |
| DUKE ENERGY CORP | COM | 26439910 | 2,406,986 | 82,515,798 | SH | DEFINED | 1,2 |
| DUKE REALTY CORP | COM NEW | 26441150 | 98,792 | 2,915,930 | SH | DEFINED | 10, |
| DUN & BRADSTREET COR | COM | 26483E10 | 83,855 | 1,273,045 | SH | DEFINED | 1,2 |
| DUQUESNE LT HLDGS IN | COM | 26623310 | 30,109 | 1,749,515 | SH | DEFINED | 12, |
| DURA AUTOMOTIVE SYST | CL A | 26590310 | 123 | 30,522 | SH | DEFINED | 1,2 |
| DURATEK INC | COM | 26658Q10 | 2,789 | 152,590 | SH | DEFINED | 1,5 |
| DURECT CORP | COM | 26660510 | 3,024 | 441,492 | SH | DEFINED | 1,2 |
| DUSA PHARMACEUTICALS | COM | 26689810 | 1,763 | 166,274 | SH | DEFINED | 1,2 |
| DYAX CORP | COM | 26746E10 | 227 | 40,554 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------|
| DYCOM INDS INC | COM | 26747510 | 18,234 | 901,762 | SH | DEFINED | 1,2 |
| DYNAMEX INC | COM | 26784F10 | 2,164 | 138,384 | SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 1,294 | 29,486 | SH | DEFINED | 1 |
| DYNEGY INC NEW | CL A | 26816Q10 | 40,402 | 8,577,981 | SH | DEFINED | 1,2 |
| E M C CORP MASS | COM | 26864810 | 906,053 | 70,019,545 | SH | DEFINED | 1,2 |
| E ON AG | SPONSORED | 26878010 | 18,392 | 598,128 | SH | DEFINED | 10,1 |
| E PIPHANY INC | COM | 26881V10 | 302 | 71,889 | SH | DEFINED | 1,5 |
| E TRADE FINANCIAL CO | COM | 26924610 | 166,378 | 9,453,290 | SH | DEFINED | 1,2 |
| EAGLE BROADBAND INC | COM | 26943710 | 6 | 32,840 | SH | DEFINED | 13 |
| EAGLE BULK SHIPPING | COM | Y2187A10 | 364 | 21,200 | SH | DEFINED | 1 |
| EAGLE HOSPITALITY PP | COM | 26959T10 | 228 | 22,802 | SH | DEFINED | 1,3 |
| EAGLE MATERIALS INC | COM | 26969P10 | 28,716 | 236,598 | SH | DEFINED | 1,2 |
| EAGLE MATERIALS INC | CL B | 26969P20 | 1,017 | 8,794 | SH | DEFINED | 1,2 |
| EARTHLINK INC | COM | 27032110 | 31,458 | 2,940,034 | SH | DEFINED | 1,2 |
| EAST WEST BANCORP IN | COM | 27579R10 | 18,549 | 544,912 | SH | DEFINED | 1,2 |
| EASTERN AMERN NAT GA | SPERS RCT | 27621710 | 275 | 8,800 | SH | DEFINED | 1 |
| EASTGROUP PPTY INC | COM | 27727610 | 23,255 | 531,549 | SH | DEFINED | 1,2 |
| EASTMAN CHEM CO | COM | 27743210 | 101,713 | 2,165,488 | SH | DEFINED | 1,2 |
| EASTMAN KODAK CO | COM | 27746110 | 175,186 | 7,200,395 | SH | DEFINED | 12,1,2 |
| EATON CORP | COM | 27805810 | 263,808 | 4,151,193 | SH | DEFINED | 10,1,2 |
| EATON VANCE CORP | COM NON VT | 27826510 | 41,553 | 1,674,161 | SH | DEFINED | 10,1,2 |
| EBAY INC | COM | 27864210 | 1,210,492 | 29,380,871 | SH | DEFINED | 1,2 |
| ECC CAPITAL CORP | COM | 26826M10 | 2,139 | 656,232 | SH | DEFINED | 10,1,2 |
| ECHELON CORP | COM | 27874N10 | 3,955 | 429,414 | SH | DEFINED | 1,2 |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 80,692 | 2,728,863 | SH | DEFINED | 1,2 |
| ECI TELECOM LTD | ORD | 26825810 | 165 | 19,803 | SH | DEFINED | 12,1,2 |
| ECLIPSYS CORP | COM | 27885610 | 8,294 | 464,895 | SH | DEFINED | 1,2 |
| ECOLAB INC | COM | 27886510 | 185,303 | 5,803,416 | SH | DEFINED | 1,2 |
| ECOLLEGE COM | COM | 27887E10 | 3,028 | 203,773 | SH | DEFINED | 10,1,2 |
| ECOST COM INC | COM | 27922W10 | 72 | 40,175 | SH | DEFINED | 1,2 |
| EDGE PETE CORP DEL | COM | 27986210 | 5,681 | 215,281 | SH | DEFINED | 1 |
| EDISON INTL | COM | 28102010 | 1,888,147 | 39,935,430 | SH | DEFINED | 1,2 |
| EDO CORP | COM | 28134710 | 6,666 | 221,969 | SH | DEFINED | 10,1,2 |
| EDP ENERGIAS DE PORT | SPONSORED | 26835310 | 668 | 23,957 | SH | DEFINED | 1 |
| EDUCATE INC | COM | 28138P10 | 3,081 | 205,390 | SH | DEFINED | 1,2 |
| EDUCATION MGMT CORP | COM | 28139T10 | 28,818 | 893,870 | SH | DEFINED | 1,2 |
| EDUCATION RLTY TR IN | COM | 28140H10 | 9,287 | 556,088 | SH | DEFINED | 1,2 |
| EDWARDS AG INC | COM | 28176010 | 48,379 | 1,104,302 | SH | DEFINED | 1,2 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 97,318 | 2,191,355 | SH | DEFINED | 1,2 |
| EFJ INC | COM | 26843B10 | 128 | 12,400 | SH | DEFINED | 12,1 |
| EFUNDS CORP | COM | 28224R10 | 12,035 | 639,152 | SH | DEFINED | 1 |
| EGL INC | COM | 26848410 | 22,818 | 840,428 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 257,329 | 18,512,901 | SH | DEFINED | 1,2 |
| EL PASO ELEC CO | COM NEW | 28367785 | 18,229 | 874,315 | SH | DEFINED | 10,1,2 |
| ELECTRO RENT CORP | COM | 28521810 | 2,989 | 237,578 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|-----|
| ELECTRO SCIENTIFIC I | COM | 28522910 | 9,819 | 439,133 | SH | DEFINED | 1,2 |
| ELECTROGLAS INC | COM | 28532410 | 40 | 11,873 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COM | 28551210 | 465,244 | 8,177,952 | SH | DEFINED | 1,2 |
| ELECTRONIC DATA SYS | COM | 28566110 | 649,726 | 28,953,904 | SH | DEFINED | 1,2 |
| ELECTRONICS BOUTIQUE | COM | 28604510 | 13,645 | 217,136 | SH | DEFINED | 1,2 |
| ELECTRONICS FOR IMAG | COM | 28608210 | 18,033 | 786,095 | SH | DEFINED | 1,2 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 8,996 | 416,863 | SH | DEFINED | 1,2 |
| ELKCORP | COM | 28745610 | 11,047 | 308,827 | SH | DEFINED | 1,2 |
| ELLIS PERRY INTL INC | COM | 28885310 | 2,309 | 106,194 | SH | DEFINED | 1,2 |
| E-LOAN INC | COM | 26861P10 | 2,958 | 705,973 | SH | DEFINED | 1,2 |
| EMAGEON INC | COM | 29076V10 | 1,872 | 138,059 | SH | DEFINED | 1,2 |
| EMBARCADERO TECHNOLO | COM | 29078710 | 206 | 30,578 | SH | DEFINED | 1 |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 250 | 15,979 | SH | DEFINED | 1,2 |
| EMBRAER-EMPRESA BRAS | SP ADR PFD | 29081M10 | 218 | 5,653 | SH | DEFINED | 1,2 |
| EMBREX INC | COM | 29081710 | 1,994 | 177,283 | SH | DEFINED | 1 |
| EMC INS GROUP INC | COM | 26866410 | 1,093 | 60,574 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 13,862 | 233,761 | SH | DEFINED | 1,2 |
| EMCORE CORP | COM | 29084610 | 3,036 | 496,004 | SH | DEFINED | 1,2 |
| EMERGE INTERACTIVE I | CL A | 29088W10 | 7 | 14,126 | SH | DEFINED | 1 |
| EMERITUS CORP | COM | 29100510 | 221 | 12,910 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | 29101110 | 818,195 | 11,395,469 | SH | DEFINED | 1,2 |
| EMERSON RADIO CORP | COM NEW | 29108720 | 138 | 39,400 | SH | DEFINED | 1,5 |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 81 | 17,949 | SH | DEFINED | 1 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 15,067 | 681,770 | SH | DEFINED | 1,2 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 8,109 | 354,560 | SH | DEFINED | 1,2 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 52,509 | 1,761,443 | SH | DEFINED | 1,2 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 187 | 11,431 | SH | DEFINED | 1 |
| EMULEX CORP | COM NEW | 29247520 | 60,346 | 2,985,964 | SH | DEFINED | 1,2 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 625 | 11,317 | SH | DEFINED | 1 |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 531 | 9,532 | SH | DEFINED | 1,5 |
| ENBRIDGE INC | COM | 29250N10 | 868 | 27,206 | SH | DEFINED | 1,7 |
| ENCANA CORP | COM | 29250510 | 535 | 9,178 | SH | DEFINED | 1,5 |
| ENCORE ACQUISITION C | COM | 29255W10 | 23,350 | 601,030 | SH | DEFINED | 1,2 |
| ENCORE CAP GROUP INC | COM | 29255410 | 3,358 | 188,244 | SH | DEFINED | 1,2 |
| ENCORE MED CORP | COM | 29256E10 | 2,014 | 428,609 | SH | DEFINED | 1,2 |
| ENCORE WIRE CORP | COM | 29256210 | 3,531 | 217,164 | SH | DEFINED | 1,2 |
| ENCYSIVE PHARMACEUTI | COM | 29256X10 | 9,058 | 768,911 | SH | DEFINED | 1,2 |
| ENDEAVOUR INTL CORP | COM | 29259G10 | 3,728 | 745,598 | SH | DEFINED | 1,2 |
| ENDESA S A | SPONSORED | 29258N10 | 1,181 | 44,104 | SH | DEFINED | 1 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 14,814 | 555,471 | SH | DEFINED | 1,2 |
| ENDOLOGIX INC | COM | 29266S10 | 99 | 19,400 | SH | DEFINED | 1 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 4,081 | 119,652 | SH | DEFINED | 1,5 |
| ENDWAVE CORP | COM NEW | 29264A20 | 1,066 | 82,650 | SH | DEFINED | 1,2 |
| ENERGEN CORP | COM | 29265N10 | 58,121 | 1,343,535 | SH | DEFINED | 1,2 |
| ENERGIZER HLDGS INC | COM | 29266R10 | 133,867 | 2,360,970 | SH | DEFINED | 1,2 |
| ENERGY CONVERSION DE | COM | 29265910 | 12,555 | 279,744 | SH | DEFINED | 1,2 |
| ENERGY EAST CORP | COM | 29266M10 | 77,424 | 3,073,618 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|-----|
| ENERGY PARTNERS LTD | COM | 29270U10 | 13,804 | 442,140 | SH | DEFINED | 1,2 |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 220 | 6,300 | SH | DEFINED | 1,5 |
| ENERGYSOUTH INC | COM | 29297010 | 2,742 | 99,379 | SH | DEFINED | 1,2 |
| ENERSIS S A | SPONSORED | 29274F10 | 1,124 | 98,291 | SH | DEFINED | 1,2 |
| ENERSYS | COM | 29275Y10 | 8,428 | 555,561 | SH | DEFINED | 1,2 |
| ENESCO GROUP INC | COM | 29297310 | 22 | 13,580 | SH | DEFINED | 1 |
| ENGELHARD CORP | COM | 29284510 | 112,986 | 4,048,239 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| ENGINEERED SUPPORT S | COM | 29286610 | 26,047 | 634,670 | SH | DEFINED | 1,2 |
| ENI S P A | SPONSORED | 26874R10 | 18,863 | 127,370 | SH | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 5,407 | 321,842 | SH | DEFINED | 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 12,106 | 359,344 | SH | DEFINED | 1,2 |
| ENSCO INTL INC | COM | 26874Q10 | 112,959 | 2,424,541 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| ENSTAR GROUP INC GA | COM | 29358R10 | 2,659 | 40,984 | SH | DEFINED | 1,2 |
| ENTEGRIS INC | COM | 29362U10 | 17,982 | 1,591,345 | SH | DEFINED | 1,2 |
| ENTERASYS NETWORKS I | COM | 29363710 | 213 | 158,792 | SH | DEFINED | 1 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 20,933 | 662,662 | SH | DEFINED | 1,2 |
| ENTERGY CORP NEW | COM | 29364G10 | 532,614 | 7,166,500 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ENTERPRISE FINL SVCS | COM | 29371210 | 2,233 | 105,253 | SH | DEFINED | 1,2 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 9,830 | 390,407 | SH | DEFINED | 1,2 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 14,523 | 325,399 | SH | DEFINED | 1,2 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 7,666 | 974,082 | SH | DEFINED | 1,2 |
| ENTREMED INC | COM | 29382F10 | 63 | 26,189 | SH | DEFINED | 1 |
| ENTRUST INC | COM | 29384810 | 4,261 | 760,934 | SH | DEFINED | 1,2 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 71 | 13,800 | SH | DEFINED | 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 7,903 | 514,526 | SH | DEFINED | 1,2 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 5,047 | 764,676 | SH | DEFINED | 1,2 |
| EOG RES INC | COM | 26875P10 | 603,686 | 8,059,899 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 8,095 | 622,728 | SH | DEFINED | 1,2 |
| EPIQ SYS INC | COM | 26882D10 | 4,360 | 199,825 | SH | DEFINED | 1,2 |
| EPIX PHARMACEUTICALS | COM | 26881Q10 | 2,073 | 269,170 | SH | DEFINED | 1,2 |
| EPLUS INC | COM | 29426810 | 145 | 11,100 | SH | DEFINED | 1 |
| EQUIFAX INC | COM | 29442910 | 151,213 | 4,327,783 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| EQUINIX INC | COM NEW | 29444U50 | 8,157 | 195,853 | SH | DEFINED | 1,2 |
| EQUITABLE RES INC | COM | 29454910 | 91,556 | 2,343,984 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| EQUITY INNS INC | COM | 29470310 | 16,863 | 1,249,090 | SH | DEFINED | 1,2 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 24,342 | 540,936 | SH | DEFINED | 1,2 |
| EQUITY OFFICE PROPER | COM | 29474110 | 483,505 | 14,781,565 | SH | DEFINED | 1,2 |
| | | | | | | | 8,1 |
| EQUITY ONE | COM | 29475210 | 18,713 | 804,871 | SH | DEFINED | 1,2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 372,800 | 9,849,398 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 8,898 | 627,071 | SH | DEFINED | 1,2 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 387 | 10,516 | SH | DEFINED | 1,5 |
| ERIE INDY CO | CL A | 29530P10 | 17,613 | 333,898 | SH | DEFINED | 1,2 |
| ESB FINL CORP | COM | 26884F10 | 288 | 24,327 | SH | DEFINED | 1,2 |
| | | | | | | | |
| ESCALADE INC | COM | 29605610 | 1,748 | 131,931 | SH | DEFINED | 1,2 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 29,404 | 587,253 | SH | DEFINED | 1,2 |
| ESPEED INC | CL A | 29664310 | 2,401 | 316,787 | SH | DEFINED | 1,2 |
| ESS TECHNOLOGY INC | COM | 26915110 | 541 | 152,456 | SH | DEFINED | 1,2 |
| ESSEX CORP | COM | 29674410 | 3,933 | 181,514 | SH | DEFINED | 1,2 |

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|----------------------|---------|----------|------------|-------------|----|---------|-----|
| ESSEX PPTY TR INC | COM | 29717810 | 40,126 | 445,844 | SH | DEFINED | 1,2 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 14,402 | 380,105 | SH | DEFINED | 1,2 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 22,409 | 714,789 | SH | DEFINED | 1,2 |
| EUROBANCSHARES INC | COM | 29871610 | 1,167 | 78,261 | SH | DEFINED | 1,2 |
| EURONET WORLDWIDE IN | COM | 29873610 | 10,731 | 362,656 | SH | DEFINED | 1,2 |
| EV3 INC | COM | 26928A20 | 504 | 26,900 | SH | DEFINED | 1 |
| EVANS & SUTHERLAND C | COM | 29909610 | 91 | 15,300 | SH | DEFINED | 1 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 59,257 | 605,277 | SH | DEFINED | 1,5 |
| | | | | | | | 12, |
| EVERGREEN SOLAR INC | COM | 30033R10 | 5,081 | 544,623 | SH | DEFINED | 1,2 |
| EVOLVING SYS INC | COM | 30049R10 | 36 | 18,630 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 39 | 21,354 | SH | DEFINED | 1 |
| EXACTECH INC | COM | 30064E10 | 166 | 11,200 | SH | DEFINED | 1 |
| EXAR CORP | COM | 30064510 | 7,764 | 553,803 | SH | DEFINED | 1,2 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 5,850 | 227,703 | SH | DEFINED | 1,2 |
| EXCHANGE NATL BANCSH | COM | 30130910 | 206 | 7,250 | SH | DEFINED | 1 |
| EXELIXIS INC | COM | 30161Q10 | 9,136 | 1,194,247 | SH | DEFINED | 1,2 |
| EXELON CORP | COM | 30161N10 | 1,315,090 | 24,608,713 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 102 | 20,135 | SH | DEFINED | 1 |
| EXPEDIA INC DEL | COM | 30212P10 | 58,700 | 2,963,170 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| EXPEDITORS INTL WASH | COM | 30213010 | 105,836 | 1,863,972 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| EXPLORATION CO | COM NEW | 30213320 | 109 | 15,187 | SH | DEFINED | 1 |
| EXPONENT INC | COM | 30214U10 | 3,476 | 110,722 | SH | DEFINED | 1,2 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 381,669 | 6,136,164 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 70,084 | 7,813,199 | SH | DEFINED | 1,2 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 6,647 | 432,204 | SH | DEFINED | 1,2 |
| EXTREME NETWORKS INC | COM | 30226D10 | 7,200 | 1,618,076 | SH | DEFINED | 1,2 |
| EXXON MOBIL CORP | COM | 30231G10 | 12,414,825 | 195,385,979 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| EYETECH PHARMACEUTIC | COM | 30229710 | 10,390 | 578,496 | SH | DEFINED | 1,2 |
| F M C CORP | COM NEW | 30249130 | 52,806 | 922,864 | SH | DEFINED | 1,2 |
| F N B CORP VA | COM | 30293010 | 2,835 | 102,437 | SH | DEFINED | 1,2 |
| F5 NETWORKS INC | COM | 31561610 | 23,989 | 551,863 | SH | DEFINED | 1,2 |
| FACTSET RESH SYS INC | COM | 30307510 | 19,271 | 546,840 | SH | DEFINED | 1,2 |
| FAIR ISAAC CORP | COM | 30325010 | 67,349 | 1,503,315 | SH | DEFINED | 1,2 |
| FAIRCHILD CORP | CL A | 30369810 | 27 | 11,478 | SH | DEFINED | 1 |
| FAIRCHILD SEMICONDC | COM | 30372610 | 33,263 | 2,238,457 | SH | DEFINED | 1,2 |
| FAIRPOINT COMMUNICAT | COM | 30556010 | 5,113 | 349,504 | SH | DEFINED | 1,2 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 2,117 | 349,278 | SH | DEFINED | 1,2 |
| FAMILY DLR STORES IN | COM | 30700010 | 84,150 | 4,235,027 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| FAMOUS DAVES AMER IN | COM | 30706810 | 188 | 15,760 | SH | DEFINED | 1,2 |
| FARGO ELECTRONICS IN | COM | 30744P10 | 2,590 | 148,268 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| FARMER BROS CO | COM | 30767510 | 1,923 | 95,245 | SH | DEFINED | 1,2 |
| FARMERS CAP BK CORP | COM | 30956210 | 2,730 | 88,108 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES IN | COM | 31164210 | 2,400 | 123,158 | SH | DEFINED | 1,2 |
| FASTENAL CO | COM | 31190010 | 65,910 | 1,078,897 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| FBL FINL GROUP INC | CL A | 30239F10 | 6,008 | 200,605 | SH | DEFINED | 1,2 |
| FEATHERLITE INC | COM | 31305410 | 50 | 14,595 | SH | DEFINED | 1 |
| FEDDERS CORP | COM NEW | 31313550 | 150 | 69,923 | SH | DEFINED | 1,6 |
| FEDERAL AGRIC MTG CO | CL A | 31314810 | 227 | 11,800 | SH | DEFINED | 1 |

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| FEDERAL AGRIC MTG CO | CL C | 31314830 | 3,693 | 151,718 | SH | DEFINED | 1,2 |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,135,759 | 20,116,162 | SH | DEFINED | 1,2 |
| FEDERAL NATL MTG ASS | COM | 31358610 | 1,318,100 | 29,408,748 | SH | DEFINED | 1,2 |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 53,344 | 875,501 | SH | DEFINED | 1,2 |
| FEDERAL SIGNAL CORP | COM | 31385510 | 14,993 | 877,287 | SH | DEFINED | 1,2 |
| FEDERATED DEPT STORE | COM | 31410H10 | 668,578 | 9,998,172 | SH | DEFINED | 1,2 |
| FEDERATED INVS INC P | CL B | 31421110 | 81,098 | 2,440,519 | SH | DEFINED | 1,2 |
| FEDEX CORP | COM | 31428X10 | 686,951 | 7,884,203 | SH | DEFINED | 1,2 |
| FEI CO | COM | 30241L10 | 6,816 | 354,082 | SH | DEFINED | 1,2 |
| FELCOR LODGING TR IN | COM | 31430F10 | 24,156 | 1,594,457 | SH | DEFINED | 1,2 |
| FERRO CORP | COM | 31540510 | 13,302 | 726,114 | SH | DEFINED | 1,2 |
| FIAT S P A | SP ADR ORD | 31562188 | 231 | 25,777 | SH | DEFINED | 1 |
| FIDELITY BANKSHARES | COM | 31604Q10 | 8,857 | 289,910 | SH | DEFINED | 1,2 |
| FIDELITY NATL FINL I | COM | 31632610 | 132,686 | 2,980,376 | SH | DEFINED | 1,2 |
| FIELDSTONE INVT CORP | COM | 31659U30 | 6,928 | 594,162 | SH | DEFINED | 1,2 |
| FIFTH THIRD BANCORP | COM | 31677310 | 528,596 | 14,383,574 | SH | DEFINED | 1,2 |
| FILENET CORP | COM | 31686910 | 21,451 | 768,864 | SH | DEFINED | 1,2 |
| FINANCIAL FED CORP | COM | 31749210 | 19,844 | 498,587 | SH | DEFINED | 1,2 |
| FINANCIAL INSTNS INC | COM | 31758540 | 2,606 | 141,553 | SH | DEFINED | 1,2 |
| FINISAR | COM | 31787A10 | 3,591 | 2,620,895 | SH | DEFINED | 1,2 |
| FINISH LINE INC | CL A | 31792310 | 10,935 | 749,490 | SH | DEFINED | 1,2 |
| FINLAY ENTERPRISES I | COM NEW | 31788420 | 91 | 10,036 | SH | DEFINED | 1 |
| FIRST ACCEPTANCE COR | COM | 31845710 | 2,407 | 238,088 | SH | DEFINED | 1,2 |
| FIRST ADVANTAGE CORP | CL A | 31845F10 | 1,162 | 39,533 | SH | DEFINED | 1,2 |
| FIRST ALBANY COS INC | COM | 31846510 | 77 | 11,835 | SH | DEFINED | 1 |
| FIRST AMERN CORP CAL | COM | 31852230 | 74,287 | 1,626,602 | SH | DEFINED | 1,2 |
| FIRST BANCORP N C | COM | 31891010 | 2,983 | 148,876 | SH | DEFINED | 1,2 |
| FIRST BANCORP P R | COM | 31867210 | 16,849 | 995,822 | SH | DEFINED | 1,2 |
| FIRST BUSEY CORP | COM | 31938310 | 3,239 | 166,344 | SH | DEFINED | 1,2 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 3,665 | 139,230 | SH | DEFINED | 1,2 |
| FIRST CHARTER CORP | COM | 31943910 | 10,078 | 411,682 | SH | DEFINED | 1,2 |
| FIRST CMNTY BANCORP | COM | 31983B10 | 10,318 | 215,730 | SH | DEFINED | 1,2 |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 3,690 | 125,758 | SH | DEFINED | 1,2 |
| FIRST COMWLTH FINL C | COM | 31982910 | 12,291 | 922,052 | SH | DEFINED | 1,2 |
| FIRST CONSULTING GRO | COM | 31986R10 | 172 | 29,648 | SH | DEFINED | 1 |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 16,421 | 96,226 | SH | DEFINED | 1,2 |
| FIRST DATA CORP | COM | 31996310 | 1,020,446 | 25,511,157 | SH | DEFINED | 1,2 |
| FIRST DEFIANCE FINL | COM | 32006W10 | 2,619 | 95,493 | SH | DEFINED | 1,2 |
| FIRST FINL BANCORP O | COM | 32020910 | 9,008 | 484,022 | SH | DEFINED | 1,2 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 8,497 | 243,970 | SH | DEFINED | 1,2 |
| FIRST FINL CORP IND | COM | 32021810 | 5,051 | 187,061 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS INC | COM | 32023910 | 4,967 | 161,058 | SH | DEFINED | 1,2 |
| FIRST HORIZON NATL C | COM | 32051710 | 118,176 | 3,251,052 | SH | DEFINED | 1,2 |
| FIRST HORIZON PHARMA | COM | 32051K10 | 8,017 | 403,488 | SH | DEFINED | 1,2 |
| FIRST IND CORP | COM | 32054R10 | 8,762 | 257,175 | SH | DEFINED | 1,2 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 37,099 | 926,326 | SH | DEFINED | 1,2 |
| FIRST MARBLEHEAD COR | COM | 32077110 | 11,361 | 447,278 | SH | DEFINED | 1,2 |

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| FIRST MERCHANTS CORP | COM | | 32081710 | 6,396 | 247,635 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR | COM | | 32086710 | 26,133 | 701,742 | SH | DEFINED | 1,2 |
| FIRST NIAGARA FINL G | COM | | 33582V10 | 23,365 | 1,618,098 | SH | DEFINED | 1,2 |
| FIRST OAK BROOK BANC | COM | | 33584720 | 2,673 | 88,244 | SH | DEFINED | 1,2 |
| FIRST PL FINL CORP | COM | | 33610T10 | 7,120 | 321,156 | SH | DEFINED | 1,2 |
| FIRST POTOMAC RLTY T | COM | | 33610F10 | 5,331 | 207,419 | SH | DEFINED | 1,2 |
| FIRST REGL BANCORP | COM | | 33615C10 | 2,236 | 28,384 | SH | DEFINED | 1,2 |
| FIRST REP BK SAN FRA | COM | | 33615810 | 9,805 | 278,318 | SH | DEFINED | 1,2 |
| FIRST SOUTH BANCORP | COM | | 33646W10 | 1,830 | 54,948 | SH | DEFINED | 1,2 |
| FIRST ST BANCORPORAT | COM | | 33645310 | 7,645 | 360,801 | SH | DEFINED | 1,2 |
| FIRST UN REAL EST EQ | SH BEN INT | | 33740010 | 105 | 23,349 | SH | DEFINED | 1 |
| FIRSTBANK CORP MICH | COM | | 33761G10 | 2,215 | 87,193 | SH | DEFINED | 1,5 |
| FIRSTENERGY CORP | COM | | 33793210 | 1,184,607 | 22,728,459 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| FIRSTFED FINL CORP | COM | | 33790710 | 22,930 | 426,130 | SH | DEFINED | 1,2 |
| FIRSTMERIT CORP | COM | | 33791510 | 28,666 | 1,070,018 | SH | DEFINED | 1,2 |
| FISERV INC | COM | | 33773810 | 275,391 | 6,003,720 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| FISHER COMMUNICATION | COM | | 33775620 | 3,610 | 77,540 | SH | DEFINED | 1,2 |
| FISHER SCIENTIFIC IN | COM NEW | | 33803220 | 198,704 | 3,202,327 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| FLAG FINL CORP | COM | | 33832H10 | 233 | 14,500 | SH | DEFINED | 1 |
| FLAGSTAR BANCORP INC | COM | | 33793010 | 7,850 | 487,600 | SH | DEFINED | 1,2 |
| FLANDERS CORP | COM | | 33849410 | 1,438 | 118,425 | SH | DEFINED | 1,2 |
| FLEETWOOD ENTERPRISE | COM | | 33909910 | 12,120 | 985,377 | SH | DEFINED | 1,2 |
| FLEXTRONICS INTL LTD | ORD | | Y2573F10 | 31,439 | 2,446,607 | SH | DEFINED | 1,2 |
| | | | | | | | | 12, |
| FLIR SYS INC | COM | | 30244510 | 21,965 | 742,810 | SH | DEFINED | 1,2 |
| FLORIDA EAST COAST I | COM | | 34063210 | 17,453 | 385,364 | SH | DEFINED | 1,2 |
| FLORIDA PUB UTILS CO | COM | | 34113510 | 172 | 10,800 | SH | DEFINED | 1 |
| FLORIDA ROCK INDS IN | COM | | 34114010 | 31,251 | 487,607 | SH | DEFINED | 1,2 |
| FLOW INTL CORP | COM | | 34346810 | 89 | 11,504 | SH | DEFINED | 1 |
| FLOWERS FOODS INC | COM | | 34349810 | 30,204 | 1,107,167 | SH | DEFINED | 1,2 |
| FLOWERVE CORP | COM | | 34354P10 | 44,943 | 1,236,405 | SH | DEFINED | 1,2 |
| FLUOR CORP NEW | COM | | 34341210 | 146,249 | 2,271,660 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| FLUSHING FINL CORP | COM | | 34387310 | 4,823 | 294,628 | SH | DEFINED | 1,2 |
| FLYI INC | COM | | 34407T10 | 7 | 25,383 | SH | DEFINED | 1 |
| FMC TECHNOLOGIES INC | COM | | 30249U10 | 40,732 | 967,273 | SH | DEFINED | 1,2 |
| FNB CORP PA | COM | | 30252010 | 12,970 | 750,554 | SH | DEFINED | 1,2 |
| | | | | | | | | |
| FNB FINANCIAL SERVIC | COM | | 30252610 | 216 | 12,282 | SH | DEFINED | 1 |
| FOAMEX INTL INC | COM | | 34412310 | 1 | 12,312 | SH | DEFINED | 1 |
| FOCUS ENHANCEMENTS I | COM | | 34415910 | 21 | 20,000 | SH | DEFINED | 1 |
| FOMENTO ECONOMICO ME | SPON ADR U | | 34441910 | 8,099 | 115,839 | SH | DEFINED | 1,2 |
| FONAR CORP | COM | | 34443710 | 33 | 30,200 | SH | DEFINED | 1 |
| FOOT LOCKER INC | COM | | 34484910 | 55,485 | 2,528,939 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| FORD MTR CO DEL | COM PAR \$0 | | 34537086 | 523,281 | 53,071,051 | SH | DEFINED | 1,2 |
| | | | | | | | | 10, |
| FOREST CITY ENTERPRI | CL A | | 34555010 | 24,186 | 634,801 | SH | DEFINED | 1,2 |
| FOREST LABS INC | COM | | 34583810 | 329,142 | 8,446,035 | SH | DEFINED | 1,2 |
| | | | | | | | | 13 |
| FOREST OIL CORP | COM PAR \$0 | | 34609170 | 62,130 | 1,192,511 | SH | DEFINED | 1,2 |
| FORGENT NETWORKS INC | COM | | 34629U10 | 24 | 17,427 | SH | DEFINED | 1 |
| FORMFACTOR INC | COM | | 34637510 | 10,548 | 462,223 | SH | DEFINED | 1,2 |
| FORRESTER RESH INC | COM | | 34656310 | 6,517 | 313,014 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|------------|-------------|----|---------|--------|
| GAP INC DEL | COM | 36476010 | 307,566 | 17,645,783 | SH | DEFINED | 10,1,2 |
| GARDNER DENVER INC | COM | 36555810 | 22,958 | 514,762 | SH | DEFINED | 10,1,2 |
| GARMIN LTD | ORD | G3726010 | 9,552 | 140,817 | SH | DEFINED | 1,5 |
| GARTNER INC | COM | 36665110 | 12,794 | 1,094,405 | SH | DEFINED | 1,2 |
| GASCO ENERGY INC | COM | 36722010 | 4,503 | 677,164 | SH | DEFINED | 1,2 |
| GATEWAY INC | COM | 36762610 | 22,039 | 8,162,723 | SH | DEFINED | 1,2 |
| GATX CORP | COM | 36144810 | 32,807 | 829,519 | SH | DEFINED | 13,1,2 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 24,166 | 507,164 | SH | DEFINED | 1,2 |
| GEHL CO | COM | 36848310 | 3,594 | 128,941 | SH | DEFINED | 1,2 |
| GEMPLUS INTL S A | ADR | 36866Y10 | 80 | 14,520 | SH | DEFINED | 1 |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 10,222 | 3,453,297 | SH | DEFINED | 1,2 |
| GENAERA CORP | COM | 36867G10 | 76 | 39,382 | SH | DEFINED | 1 |
| GENAISSANCE PHARMACE | COM | 36867W10 | 31 | 22,156 | SH | DEFINED | 1 |
| GENCORP INC | COM | 36868210 | 15,507 | 831,468 | SH | DEFINED | 1,2 |
| GENE LOGIC INC | COM | 36868910 | 215 | 43,866 | SH | DEFINED | 1,5 |
| GENELABS TECHNOLOGIE | COM | 36870610 | 75 | 116,765 | SH | DEFINED | 1,5 |
| GENENTECH INC | COM NEW | 36871040 | 485,497 | 5,765,307 | SH | DEFINED | 1,2 |
| GENERAL CABLE CORP D | COM | 36930010 | 8,995 | 535,423 | SH | DEFINED | 12,1,2 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 14,347 | 1,449,224 | SH | DEFINED | 1,2 |
| GENERAL DYNAMICS COR | COM | 36955010 | 799,499 | 6,687,574 | SH | DEFINED | 1,2 |
| GENERAL ELEC CO | COM | 36960410 | 10,297,668 | 305,841,056 | SH | DEFINED | 10,1,2 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 218,495 | 4,863,020 | SH | DEFINED | 10,1,2 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 6,587 | 178,949 | SH | DEFINED | 1,5 |
| GENERAL MLS INC | COM | 37033410 | 448,811 | 9,311,427 | SH | DEFINED | 1,2 |
| GENERAL MTRS CORP | COM | 37044210 | 2,913,952 | 95,196,086 | SH | DEFINED | 10,1,2 |
| GENESCO INC | COM | 37153210 | 17,684 | 474,879 | SH | DEFINED | 1,2 |
| GENESEE & WYO INC | CL A | 37155910 | 9,525 | 300,470 | SH | DEFINED | 1,2 |
| GENESIS HEALTHCARE C | COM | 37184D10 | 20,495 | 508,319 | SH | DEFINED | 1,2 |
| GENESIS MICROCHIP IN | COM | 37184C10 | 9,705 | 442,122 | SH | DEFINED | 1,2 |
| GENITOPE CORP | COM | 37229P50 | 1,857 | 267,550 | SH | DEFINED | 1,2 |
| GENLYTE GROUP INC | COM | 37230210 | 30,793 | 640,461 | SH | DEFINED | 1,2 |
| GEN-PROBE INC NEW | COM | 36866T10 | 33,884 | 685,220 | SH | DEFINED | 1,2 |
| GENTA INC | COM NEW | 37245M20 | 61 | 40,728 | SH | DEFINED | 1,5 |
| GENTEX CORP | COM | 37190110 | 38,878 | 2,234,385 | SH | DEFINED | 1,2 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 6,195 | 341,871 | SH | DEFINED | 1,2 |
| GENUINE PARTS CO | COM | 37246010 | 188,655 | 4,397,557 | SH | DEFINED | 1,2 |
| GENVEC INC | COM | 37246C10 | 64 | 31,044 | SH | DEFINED | 1 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 87,971 | 2,728,615 | SH | DEFINED | 12,1,2 |
| GENZYME CORP | COM | 37291710 | 497,406 | 6,943,136 | SH | DEFINED | 10,1,2 |
| GEO GROUP INC | COM | 36159R10 | 3,679 | 138,848 | SH | DEFINED | 1,2 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 33,925 | 1,408,862 | SH | DEFINED | 1,2 |
| GEORGIA PAC CORP | COM | 37329810 | 272,973 | 8,014,470 | SH | DEFINED | 1,2 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 301 | 38,416 | SH | DEFINED | 10,1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| GERDAU S A | SPONSORED | 37373710 | 267 | 17,866 | SH | DEFINED | 1,2 |
| GERMAN AMERN BANCORP | COM | 37386510 | 280 | 20,698 | SH | DEFINED | 1,2 |
| GERON CORP | COM | 37416310 | 6,839 | 665,947 | SH | DEFINED | 1,2 |
| GETTY IMAGES INC | COM | 37427610 | 52,541 | 610,660 | SH | DEFINED | 1,2 |
| GETTY RLTY CORP NEW | COM | 37429710 | 6,772 | 235,286 | SH | DEFINED | 1,2 |
| GEVITY HR INC | COM | 37439310 | 8,834 | 324,290 | SH | DEFINED | 1,2 |
| GFI GROUP INC | COM | 36165220 | 2,012 | 48,878 | SH | DEFINED | 1,2 |
| GIANT INDS INC | COM | 37450810 | 9,887 | 168,893 | SH | DEFINED | 1,2 |
| GIBRALTAR INDS INC | COM | 37468910 | 7,044 | 308,010 | SH | DEFINED | 1,2 |
| G-III APPAREL GROUP | COM | 36237H10 | 143 | 12,700 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COM | 37555810 | 583,140 | 11,959,386 | SH | DEFINED | 1,2 |
| GILLETTE CO | COM | 37576610 | 1,516,456 | 26,055,938 | SH | DEFINED | 1,2 |
| GLACIER BANCORP INC | COM | 37637Q10 | 12,153 | 393,698 | SH | DEFINED | 1,2 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 2,914 | 129,210 | SH | DEFINED | 1,2 |
| GLAMIS GOLD LTD | COM | 37677510 | 4,196 | 189,871 | SH | DEFINED | 1,1 |
| GLATFELTER | COM | 37731610 | 10,121 | 718,338 | SH | DEFINED | 1,2 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 983,243 | 19,173,998 | SH | DEFINED | 1,2 |
| GLENAYRE TECHNOLOGIE | COM | 37789910 | 2,745 | 764,652 | SH | DEFINED | 1,2 |
| GLENBOROUGH RLTY TR | COM | 37803P10 | 14,870 | 774,467 | SH | DEFINED | 1,2 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 19,848 | 811,112 | SH | DEFINED | 1,2 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 179 | 12,200 | SH | DEFINED | 1 |
| GLOBAL IMAGING SYSTE | COM | 37934A10 | 10,925 | 320,854 | SH | DEFINED | 1,2 |
| GLOBAL INDS LTD | COM | 37933610 | 18,676 | 1,267,046 | SH | DEFINED | 1,2 |
| GLOBAL PMTS INC | COM | 37940X10 | 38,239 | 492,009 | SH | DEFINED | 1,2 |
| GLOBAL POWER EQUIPME | COM | 37941P10 | 3,479 | 487,871 | SH | DEFINED | 1,2 |
| GLOBAL SIGNAL INC | COM | 37944Q10 | 5,739 | 128,271 | SH | DEFINED | 1,2 |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 52,118 | 1,142,447 | SH | DEFINED | 1,2 |
| GLOBETEL COMMUNICATI | COM NEW | 37958F20 | 870 | 599,790 | SH | DEFINED | 1,2 |
| GLOBALIX CORP | COM NEW | 37957F20 | 33 | 16,500 | SH | DEFINED | 1 |
| GMH CMNTYS TR | COM | 36188G10 | 10,083 | 687,332 | SH | DEFINED | 1,2 |
| GOLD BANC CORP INC | COM | 37990710 | 7,572 | 508,185 | SH | DEFINED | 1,2 |
| GOLD KIST INC | COM | 38061410 | 13,113 | 670,726 | SH | DEFINED | 1,2 |
| GOLDEN TELECOM INC | COM | 38122G10 | 7,970 | 252,458 | SH | DEFINED | 1,2 |
| GOLDEN WEST FINL COR | COM | 38131710 | 436,653 | 7,352,305 | SH | DEFINED | 1,2 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 1,608,554 | 13,230,414 | SH | DEFINED | 1,2 |
| GOODRICH CORP | COM | 38238810 | 153,007 | 3,450,777 | SH | DEFINED | 1,2 |
| GOODRICH PETE CORP | COM NEW | 38241040 | 2,994 | 127,550 | SH | DEFINED | 1,2 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 158,926 | 10,194,107 | SH | DEFINED | 1,2 |
| GOODYS FAMILY CLOTHI | COM | 38258810 | 2,408 | 318,034 | SH | DEFINED | 1,2 |
| GOOGLE INC | CL A | 38259P50 | 762,825 | 2,410,494 | SH | DEFINED | 1,2 |
| GOREMOTE INTERNET CO | COM | 38285910 | 24 | 18,300 | SH | DEFINED | 1 |
| GORMAN RUPP CO | COM | 38308210 | 5,760 | 239,512 | SH | DEFINED | 1,2 |
| GOTTSCHALKS INC | COM | 38348510 | 120 | 13,192 | SH | DEFINED | 1 |
| GOVERNMENT PPTYS TR | COM | 38374W10 | 4,563 | 465,629 | SH | DEFINED | 1,2 |
| GP STRATEGIES CORP | COM | 36225V10 | 212 | 23,557 | SH | DEFINED | 1 |
| GRACE W R & CO DEL N | COM | 38388F10 | 8,478 | 947,268 | SH | DEFINED | 1,2 |
| GRACO INC | COM | 38410910 | 37,516 | 1,094,389 | SH | DEFINED | 1,2 |
| GRAFTECH INTL LTD | COM | 38431310 | 7,195 | 1,325,138 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|------------|----|---------|-----|
| HANSON PLC NEW | SPONSORED | 41134910 | 468 | 9,008 | SH | DEFINED | 1 |
| HARBOR FLA BANCSHARE | COM | 41190110 | 9,662 | 266,387 | SH | DEFINED | 1,2 |
| HARKEN ENERGY CORP | COM NEW | 41255230 | 74 | 94,171 | SH | DEFINED | 1 |
| HARLAND JOHN H CO | COM | 41269310 | 20,933 | 471,468 | SH | DEFINED | 1,2 |
| HARLEY DAVIDSON INC | COM | 41282210 | 367,592 | 7,588,600 | SH | DEFINED | 1,2 |
| HARLEYSVILLE GROUP I | COM | 41282410 | 6,815 | 283,965 | SH | DEFINED | 1,2 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 7,790 | 355,055 | SH | DEFINED | 1,2 |
| HARMAN INTL INDS INC | COM | 41308610 | 117,436 | 1,148,292 | SH | DEFINED | 1,2 |
| HARMONIC INC | COM | 41316010 | 6,047 | 1,038,960 | SH | DEFINED | 1,2 |
| HARMONY GOLD MNG LTD | SPONSORED | 41321630 | 461 | 42,184 | SH | DEFINED | 1 |
| HARRAHS ENTMT INC | COM | 41361910 | 499,070 | 7,655,622 | SH | DEFINED | 1,2 |
| HARRIS & HARRIS GROU | COM | 41383310 | 1,985 | 178,795 | SH | DEFINED | 1,2 |
| HARRIS CORP DEL | COM | 41387510 | 95,215 | 2,277,869 | SH | DEFINED | 1,2 |
| HARRIS INTERACTIVE I | COM | 41454910 | 2,753 | 644,620 | SH | DEFINED | 1,2 |
| HARSCO CORP | COM | 41586410 | 34,773 | 530,324 | SH | DEFINED | 1,2 |
| HARTE-HANKS INC | COM | 41619610 | 29,348 | 1,110,403 | SH | DEFINED | 1,2 |
| HARTFORD FINL SVCS G | COM | 41651510 | 1,445,301 | 18,728,792 | SH | DEFINED | 1,2 |
| HARTMARX CORP | COM | 41711910 | 2,128 | 324,873 | SH | DEFINED | 1,2 |
| HARVARD BIOSCIENCE I | COM | 41690610 | 72 | 23,632 | SH | DEFINED | 1 |
| HARVEST NATURAL RESO | COM | 41754V10 | 6,191 | 577,006 | SH | DEFINED | 1,2 |
| HASBRO INC | COM | 41805610 | 109,117 | 5,553,044 | SH | DEFINED | 1,2 |
| HAVAS | SPONSORED | 41931310 | 65 | 12,678 | SH | DEFINED | 1 |
| HAVERTY FURNITURE IN | COM | 41959610 | 3,894 | 318,438 | SH | DEFINED | 1,2 |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 33,224 | 1,191,662 | SH | DEFINED | 1,2 |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 67 | 22,715 | SH | DEFINED | 1 |
| HAWK CORP | CL A | 42008910 | 175 | 14,000 | SH | DEFINED | 1 |
| HAWKINS INC | COM | 42026110 | 198 | 14,552 | SH | DEFINED | 1 |
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 2,310 | 515,705 | SH | DEFINED | 1,2 |
| HCA INC | COM | 40411910 | 556,249 | 11,607,872 | SH | DEFINED | 1,2 |
| HCC INS HLDGS INC | COM | 40413210 | 37,311 | 1,307,766 | SH | DEFINED | 1,2 |
| HEADWATERS INC | COM | 42210P10 | 21,493 | 574,688 | SH | DEFINED | 1,2 |
| HEALTH CARE PPTY INV | COM | 42191510 | 40,168 | 1,488,240 | SH | DEFINED | 1,2 |
| HEALTH CARE REIT INC | COM | 42217K10 | 16,439 | 443,224 | SH | DEFINED | 1,2 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 152,440 | 6,495,086 | SH | DEFINED | 1,2 |
| HEALTH NET INC | COM | 42222G10 | 100,053 | 2,114,397 | SH | DEFINED | 1,2 |
| HEALTHCARE RLTY TR | COM | 42194610 | 18,168 | 452,613 | SH | DEFINED | 1,2 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 7,422 | 385,571 | SH | DEFINED | 1,2 |
| HEALTHEXTRAS INC | COM | 42221110 | 5,278 | 246,880 | SH | DEFINED | 1,2 |
| HEALTHTRONICS INC | COM | 42222L10 | 4,063 | 407,891 | SH | DEFINED | 1,2 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 16,576 | 645,247 | SH | DEFINED | 1,2 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 22,767 | 1,120,436 | SH | DEFINED | 1,2 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 2,107 | 108,448 | SH | DEFINED | 1,2 |
| HECLA MNG CO | COM | 42270410 | 6,410 | 1,463,367 | SH | DEFINED | 1,2 |
| HECTOR COMMUNICATION | COM | 42273010 | 209 | 7,200 | SH | DEFINED | 1,2 |
| HEICO CORP NEW | COM | 42280610 | 6,586 | 283,889 | SH | DEFINED | 1,2 |
| HEICO CORP NEW | CL A | 42280620 | 323 | 18,154 | SH | DEFINED | 1 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 8,880 | 274,241 | SH | DEFINED | 1,2 |

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| HEINZ H J CO | COM | 42307410 | 356,308 | 9,751,180 | SH | DEFINED | 1,2 |
| HELEN OF TROY CORP L | COM | G4388N10 | 617 | 29,877 | SH | DEFINED | 1,5 |
| HELIX TECHNOLOGY COR | COM | 42331910 | 5,431 | 368,227 | SH | DEFINED | 1,2 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 547 | 54,412 | SH | DEFINED | 1 |
| HELMERICH & PAYNE IN | COM | 42345210 | 62,376 | 1,032,878 | SH | DEFINED | 1,2 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 77 | 45,510 | SH | DEFINED | 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 25,393 | 1,308,933 | SH | DEFINED | 1,2 |
| HERCULES INC | COM | 42705610 | 38,903 | 3,183,570 | SH | DEFINED | 1,2 |
| HERITAGE COMMERCE CO | COM | 42692710 | 2,669 | 128,306 | SH | DEFINED | 1,2 |
| HERITAGE PPTY INVT T | COM | 42725M10 | 32,385 | 925,276 | SH | DEFINED | 1,2 |
| HERLEY INDS INC DEL | COM | 42739810 | 3,040 | 163,204 | SH | DEFINED | 1,2 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 2,077 | 209,159 | SH | DEFINED | 1,2 |
| HERSHEY CO | COM | 42786610 | 279,793 | 4,968,800 | SH | DEFINED | 1,2 |
| HESKA CORP | COM | 42805E10 | 10 | 11,100 | SH | DEFINED | 1 |
| HEWITT ASSOCS INC | COM | 42822Q10 | 9,303 | 341,030 | SH | DEFINED | 1,2 |
| HEWLETT PACKARD CO | COM | 42823610 | 3,555,692 | 121,770,264 | SH | DEFINED | 1,2 |
| HEXCEL CORP NEW | COM | 42829110 | 14,289 | 781,221 | SH | DEFINED | 1,2 |
| HI / FN INC | COM | 42835810 | 117 | 21,020 | SH | DEFINED | 1 |
| HIBBETT SPORTING GOO | COM | 42856510 | 18,505 | 831,690 | SH | DEFINED | 1,2 |
| HIBERNIA CORP | CL A | 42865610 | 44,452 | 1,479,769 | SH | DEFINED | 1,2 |
| HICKORY TECH CORP | COM | 42906010 | 172 | 19,562 | SH | DEFINED | 1 |
| HIGHLAND HOSPITALITY | COM | 43014110 | 5,713 | 556,864 | SH | DEFINED | 1,2 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 48,309 | 1,637,028 | SH | DEFINED | 1,2 |
| HILB ROGAL & HOBBS C | COM | 43129410 | 18,912 | 506,760 | SH | DEFINED | 1,2 |
| HILFIGER TOMMY CORP | ORD | G8915Z10 | 1,237 | 71,273 | SH | DEFINED | 1,2 |
| HILLENBRAND INDS INC | COM | 43157310 | 46,304 | 984,151 | SH | DEFINED | 1,2 |
| HILTON HOTELS CORP | COM | 43284810 | 265,608 | 11,899,987 | SH | DEFINED | 1,2 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 11,407 | 179,945 | SH | DEFINED | 1 |
| HI-TECH PHARMACAL IN | COM | 42840B10 | 2,261 | 75,180 | SH | DEFINED | 1,2 |
| HMS HLDGS CORP | COM | 40425J10 | 71 | 10,297 | SH | DEFINED | 1 |
| HNI CORP | COM | 40425110 | 45,910 | 762,365 | SH | DEFINED | 1,2 |
| HOLLINGER INTL INC | CL A | 43556910 | 7,008 | 715,101 | SH | DEFINED | 1,2 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 207 | 32,450 | SH | DEFINED | 1 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 18,506 | 289,254 | SH | DEFINED | 1,2 |
| HOLLY ENERGY PARTNER | COM UT LTD | 43576310 | 438 | 10,000 | SH | DEFINED | 1 |
| HOLOGIC INC | COM | 43644010 | 19,668 | 340,571 | SH | DEFINED | 1,2 |
| HOME DEPOT INC | COM | 43707610 | 2,597,940 | 68,115,891 | SH | DEFINED | 1,2 |
| HOME PROPERTIES INC | COM | 43730610 | 27,236 | 693,902 | SH | DEFINED | 1,2 |
| HOMEBANC CORP GA | COM | 43738R10 | 5,572 | 721,734 | SH | DEFINED | 1,2 |
| HOMESTORE INC | COM | 43785210 | 9,598 | 2,206,441 | SH | DEFINED | 1,2 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 1,299 | 45,755 | SH | DEFINED | 1 |
| HONEYWELL INTL INC | COM | 43851610 | 3,740,754 | 99,753,440 | SH | DEFINED | 1,2 |
| HOOKER FURNITURE COR | COM | 43903810 | 1,644 | 98,917 | SH | DEFINED | 1,2 |
| HOOPER HOLMES INC | COM | 43910410 | 3,401 | 865,334 | SH | DEFINED | 1,2 |
| HORACE MANN EDUCATOR | COM | 44032710 | 15,509 | 784,092 | SH | DEFINED | 1,2 |
| HORIZON FINL CORP WA | COM | 44041F10 | 3,019 | 137,208 | SH | DEFINED | 1,2 |
| HORIZON HEALTH CORP | COM | 44041Y10 | 2,836 | 104,362 | SH | DEFINED | 1,2 |
| HORMEL FOODS CORP | COM | 44045210 | 42,628 | 1,292,161 | SH | DEFINED | 1,2 |

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|-----------------------|------------|----------|---------|------------|----|---------|-----|
| HORNBECK OFFSHORE SV | COM | 44054310 | 6,364 | 173,728 | SH | DEFINED | 1,2 |
| HOSPIRA INC | COM | 44106010 | 196,370 | 4,793,021 | SH | DEFINED | 1,2 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 64,337 | 1,501,103 | SH | DEFINED | 1,2 |
| HOST MARRIOTT CORP N | COM | 44107P10 | 126,791 | 7,502,413 | SH | DEFINED | 1,2 |
| HOT TOPIC INC | COM | 44133910 | 12,439 | 809,805 | SH | DEFINED | 1,2 |
| HOUSEVALUES INC | COM | 44183Y10 | 1,035 | 72,402 | SH | DEFINED | 1 |
| HOUSTON EXPL CO | COM | 44212010 | 30,911 | 459,642 | SH | DEFINED | 1,2 |
| HOVNIANIAN ENTERPRISE | CL A | 44248720 | 21,897 | 427,685 | SH | DEFINED | 1,2 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 51,162 | 4,122,646 | SH | DEFINED | 1,2 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 14,929 | 183,791 | SH | DEFINED | 1,2 |
| HUB GROUP INC | CL A | 44332010 | 17,651 | 480,828 | SH | DEFINED | 1,2 |
| HUBBELL INC | CL B | 44351020 | 38,287 | 815,830 | SH | DEFINED | 1,2 |
| HUDSON CITY BANCORP | COM | 44368310 | 78,781 | 6,620,265 | SH | DEFINED | 1,2 |
| HUDSON HIGHLAND GROU | COM | 44379210 | 7,346 | 294,414 | SH | DEFINED | 1,2 |
| HUDSON UNITED BANCOR | COM | 44416510 | 29,903 | 706,435 | SH | DEFINED | 1,2 |
| HUGHES SUPPLY INC | COM | 44448210 | 31,541 | 967,519 | SH | DEFINED | 1,2 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 725 | 17,919 | SH | DEFINED | 1 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 23,181 | 1,705,775 | SH | DEFINED | 1,2 |
| HUMANA INC | COM | 44485910 | 269,682 | 5,632,447 | SH | DEFINED | 1,2 |
| HUNGARIAN TEL & CABL | COM | 44554210 | 394 | 26,325 | SH | DEFINED | 1,2 |
| HUNT J B TRANS SVCS | COM | 44565810 | 31,047 | 1,633,177 | SH | DEFINED | 1,2 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 147,251 | 6,553,237 | SH | DEFINED | 1,2 |
| HUNTSMAN CORP | COM | 44701110 | 9,959 | 509,405 | SH | DEFINED | 1,2 |
| HURON CONSULTING GRO | COM | 44746210 | 1,745 | 65,075 | SH | DEFINED | 1,2 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 9,403 | 359,977 | SH | DEFINED | 1,2 |
| HUTTIG BLDG PRODS IN | COM | 44845110 | 1,229 | 135,823 | SH | DEFINED | 1,2 |
| HYDRIL | COM | 44877410 | 17,793 | 259,228 | SH | DEFINED | 1,2 |
| HYPERCOM CORP | COM | 44913M10 | 3,785 | 580,459 | SH | DEFINED | 1,2 |
| HYPERION SOLUTIONS C | COM | 44914M10 | 21,704 | 446,130 | SH | DEFINED | 1,2 |
| IAC INTERACTIVECORP | COM NEW | 44919P30 | 79,227 | 3,125,307 | SH | DEFINED | 1,2 |
| IBERIABANK CORP | COM | 45082810 | 6,442 | 121,200 | SH | DEFINED | 1,2 |
| ICICI BK LTD | ADR | 45104G10 | 48,245 | 1,707,779 | SH | DEFINED | 1,2 |
| ICONIX BRAND GROUP I | COM | 45105510 | 169 | 18,800 | SH | DEFINED | 1 |
| ICOS CORP | COM | 44929510 | 22,790 | 825,113 | SH | DEFINED | 1,2 |
| ICT GROUP INC | COM | 44929Y10 | 1,378 | 117,400 | SH | DEFINED | 1 |
| ICU MED INC | COM | 44930G10 | 6,249 | 217,264 | SH | DEFINED | 1,2 |
| IDACORP INC | COM | 45110710 | 32,492 | 1,078,403 | SH | DEFINED | 1,2 |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 4,232 | 168,605 | SH | DEFINED | 1,2 |
| IDENTIX INC | COM | 45190610 | 5,117 | 1,088,772 | SH | DEFINED | 1,2 |
| IDEX CORP | COM | 45167R10 | 26,126 | 614,000 | SH | DEFINED | 1,2 |
| IDEXX LABS INC | COM | 45168D10 | 30,725 | 459,411 | SH | DEFINED | 1,2 |
| IDT CORP | COM | 44894710 | 593 | 48,202 | SH | DEFINED | 1,2 |
| IDT CORP | CL B | 44894730 | 9,186 | 753,600 | SH | DEFINED | 1,2 |
| IDX SYS CORP | COM | 44949110 | 12,990 | 300,839 | SH | DEFINED | 1,2 |
| I-FLOW CORP | COM NEW | 44952030 | 3,088 | 225,227 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 930 | 256,061 | SH | DEFINED | 1,2 |
| IHOP CORP | COM | 44962310 | 13,595 | 333,696 | SH | DEFINED | 1,2 |
| II VI INC | COM | 90210410 | 5,100 | 287,470 | SH | DEFINED | 1,2 |
| IKON OFFICE SOLUTION | COM | 45171310 | 189,219 | 18,959,834 | SH | DEFINED | 1,2 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 552,304 | 6,708,418 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|---------|--------------|---------|-------|
| ILLUMINA INC | COM | 45232710 | 5,410 | 422,322 SH | DEFINED | 10,12 |
| IMAGISTICS INTERNATI | COM | 45247T10 | 11,841 | 282,939 SH | DEFINED | 1,2 |
| IMATION CORP | COM | 45245A10 | 30,534 | 712,257 SH | DEFINED | 1,2 |
| IMAX CORP | COM | 45245E10 | 144 | 13,804 SH | DEFINED | 1 |
| IMCLONE SYS INC | COM | 45245W10 | 21,297 | 677,182 SH | DEFINED | 1,2 |
| IMMERSION CORP | COM | 45252110 | 148 | 21,124 SH | DEFINED | 1 |
| IMMTECH INTL INC | COM | 45251910 | 128 | 11,000 SH | DEFINED | 1 |
| IMMUCOR INC | COM | 45252610 | 19,483 | 710,026 SH | DEFINED | 1,2 |
| IMMUNE RESPONSE CORP | COM NEW | 45252T20 | 7 | 16,200 SH | DEFINED | 1 |
| IMMUNOGEN INC | COM | 45253H10 | 10,234 | 1,394,214 SH | DEFINED | 1,2 |
| IMMUNOMEDICS INC | COM | 45290710 | 98 | 47,593 SH | DEFINED | 1,5 |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 13,432 | 1,095,599 SH | DEFINED | 1,2 |
| IMPCO TECHNOLOGIES I | COM | 45255W10 | 62 | 10,389 SH | DEFINED | 1 |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 361 | 17,080 SH | DEFINED | 1 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 1,187 | 10,318 SH | DEFINED | 1 |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 848 | 14,577 SH | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 216,818 | 8,614,127 SH | DEFINED | 10,12 |
| INAMED CORP | COM | 45323510 | 34,746 | 459,114 SH | DEFINED | 1,2 |
| INCO LTD | COM | 45325840 | 1,807 | 38,156 SH | DEFINED | 1 |
| INCYTE CORP | COM | 45337C10 | 5,010 | 1,065,934 SH | DEFINED | 1,2 |
| INDEPENDENCE CMNTY B | COM | 45341410 | 37,284 | 1,093,697 SH | DEFINED | 1,2 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 1,195 | 65,652 SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 6,908 | 227,381 SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383810 | 16,775 | 577,661 SH | DEFINED | 1,2 |
| INDEVUS PHARMACEUTIC | COM | 45407210 | 169 | 58,837 SH | DEFINED | 1,5 |
| INDIA FD INC | COM | 45408910 | 4,866 | 122,263 SH | DEFINED | 5,7 |
| INDUS INTL INC | COM | 45578L10 | 48 | 17,900 SH | DEFINED | 1 |
| INDYMAC BANCORP INC | COM | 45660710 | 77,054 | 1,946,780 SH | DEFINED | 1,2 |
| INERGY L P | UNIT LTD P | 45661510 | 744 | 26,400 SH | DEFINED | 1 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 9,568 | 272,661 SH | DEFINED | 1,2 |
| INFOCROSSING INC | COM | 45664X10 | 2,032 | 221,130 SH | DEFINED | 1,2 |
| INFOCUS CORP | COM | 45665B10 | 209 | 60,647 SH | DEFINED | 1,2 |
| INFORMATICA CORP | COM | 45666Q10 | 13,242 | 1,101,675 SH | DEFINED | 1,2 |
| INFORTE CORP | COM | 45677R10 | 55 | 13,074 SH | DEFINED | 1 |
| INFOSPACE INC | COM NEW | 45678T20 | 14,104 | 590,868 SH | DEFINED | 1,2 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 7,603 | 102,351 SH | DEFINED | 1,2 |
| INFOUSA INC NEW | COM | 45681830 | 5,799 | 546,021 SH | DEFINED | 1,2 |
| INFRASOURCE SVCS INC | COM | 45684P10 | 1,822 | 125,203 SH | DEFINED | 1,2 |
| ING GROUP N V | SPONSORED | 45683710 | 24,297 | 815,594 SH | DEFINED | 1,2 |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 292,384 | 7,648,017 SH | DEFINED | 10,12 |
| INGLES MKTS INC | CL A | 45703010 | 2,350 | 148,730 SH | DEFINED | 1,2 |
| INGRAM MICRO INC | CL A | 45715310 | 19,615 | 1,057,998 SH | DEFINED | 1,2 |
| INKINE PHARMACEUTICA | COM | 45721410 | 172 | 47,038 SH | DEFINED | 1 |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 12,702 | 811,139 SH | DEFINED | 1,2 |
| INNKEEPERS USA TR | COM | 4576J010 | 19,878 | 1,286,571 SH | DEFINED | 1,2 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 44 | 17,200 SH | DEFINED | 1 |
| INNOTRAC CORP | COM | 45767M10 | 93 | 11,000 SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 2,568 | 165,389 SH | DEFINED | 1,2 |
| INNOVEX INC | COM | 45764710 | 99 | 23,383 SH | DEFINED | 1 |
| INNOVO GROUP INC | COM PAR \$0 | 45795460 | 536 | 271,948 SH | DEFINED | 1,2 |
| INPHONIC INC | COM | 45772G10 | 2,655 | 193,099 SH | DEFINED | 1,2 |
| INPUT/OUTPUT INC | COM | 45765210 | 7,478 | 937,060 SH | DEFINED | 1,2 |
| INSIGHT COMMUNICATIO | CL A | 45768V10 | 10,200 | 877,018 SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|-------------|----|---------|-----|
| INSIGHT ENTERPRISES | COM | 45765U10 | 16,769 | 901,559 | SH | DEFINED | 1,2 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 10,113 | 584,923 | SH | DEFINED | 1,2 |
| INSMED INC | COM NEW | 45766920 | 16 | 12,302 | SH | DEFINED | 1 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 4,114 | 541,316 | SH | DEFINED | 1,2 |
| INSTINET GROUP INC | COM | 45775010 | 7,025 | 1,413,441 | SH | DEFINED | 1,2 |
| INTEGRA BK CORP | COM | 45814P10 | 7,430 | 342,411 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 12,570 | 328,543 | SH | DEFINED | 1,2 |
| INTEGRAL SYS INC MD | COM | 45810H10 | 2,551 | 123,575 | SH | DEFINED | 1,2 |
| INTEGRATED ALARM SVC | COM | 45890M10 | 92 | 24,630 | SH | DEFINED | 1 |
| INTEGRATED DEVICE TE | COM | 45811810 | 37,715 | 3,511,657 | SH | DEFINED | 1,2 |
| INTEGRATED ELECTRICA | COM | 45811E10 | 107 | 38,045 | SH | DEFINED | 1,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 4,206 | 500,705 | SH | DEFINED | 1,2 |
| INTEL CORP | COM | 45814010 | 4,712,812 | 191,189,116 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| INTELLISYNC CORP | COM | 45817610 | 282 | 63,468 | SH | DEFINED | 1,5 |
| INTER PARFUMS INC | COM | 45833410 | 790 | 40,143 | SH | DEFINED | 1,2 |
| INTER TEL INC | COM | 45837210 | 11,006 | 524,110 | SH | DEFINED | 1,2 |
| INTERACTIVE DATA COR | COM | 45840J10 | 6,738 | 297,481 | SH | DEFINED | 1,2 |
| INTERCHANGE FINL SVC | COM | 45844710 | 3,711 | 215,025 | SH | DEFINED | 1,2 |
| INTERCONTINENTAL HTL | SPONSORED | 45857P10 | 262 | 20,600 | SH | DEFINED | 1 |
| INTERDIGITAL COMMUNI | COM | 45866A10 | 13,782 | 701,734 | SH | DEFINED | 1,2 |
| INTERFACE INC | CL A | 45866510 | 6,107 | 739,330 | SH | DEFINED | 1,2 |
| INTERGRAPH CORP | COM | 45868310 | 34,349 | 768,258 | SH | DEFINED | 1,2 |
| INTERLAND INC | COM NEW | 45872720 | 48 | 17,272 | SH | DEFINED | 1 |
| INTERLINE BRANDS INC | COM | 45874310 | 3,735 | 177,792 | SH | DEFINED | 1,2 |
| INTERMAGNETICS GEN C | COM | 45877110 | 11,846 | 423,970 | SH | DEFINED | 1,2 |
| INTERMIX MEDIA INC | COM | 45881X10 | 3,360 | 280,909 | SH | DEFINED | 1,2 |
| INTERMUNE INC | COM | 45884X10 | 5,517 | 333,353 | SH | DEFINED | 1,2 |
| INTERNAP NETWORK SVC | COM | 45885A10 | 102 | 213,072 | SH | DEFINED | 1 |
| INTERNATIONAL BANCSH | COM | 45904410 | 12,664 | 426,386 | SH | DEFINED | 1,2 |
| INTERNATIONAL BUSINE | COM | 45920010 | 7,970,712 | 99,360,659 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| INTERNATIONAL DISPLA | COM | 45941210 | 2,042 | 343,714 | SH | DEFINED | 1,2 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 88,336 | 2,478,569 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| INTERNATIONAL GAME T | COM | 45990210 | 230,540 | 8,538,529 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| INTERNATIONAL PWR PL | SPONSORED | 46018M10 | 237 | 5,277 | SH | DEFINED | 1 |
| INTERNATIONAL RECTIF | COM | 46025410 | 37,179 | 824,729 | SH | DEFINED | 1,2 |
| INTERNATIONAL SECS E | CL A | 46031W20 | 3,645 | 155,788 | SH | DEFINED | 1,2 |
| INTERNATIONAL SHIPHO | COM NEW | 46032120 | 172 | 10,100 | SH | DEFINED | 1 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 24,778 | 472,235 | SH | DEFINED | 1,2 |
| INTERNET CAP GROUP I | COM NEW | 46059C20 | 4,140 | 469,871 | SH | DEFINED | 1,2 |
| INTERNET SEC SYS INC | COM | 46060X10 | 26,713 | 1,112,576 | SH | DEFINED | 1,2 |
| INTERPHARM HLDGS INC | COM | 46058810 | 14 | 10,400 | SH | DEFINED | 1 |
| INTERPOOL INC | COM | 46062R10 | 1,653 | 90,560 | SH | DEFINED | 1,2 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 121,728 | 10,457,719 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| INTERSIL CORP | CL A | 46069S10 | 43,801 | 2,011,068 | SH | DEFINED | 1,2 |
| INTERSTATE HOTELS & | COM | 46088S10 | 62 | 13,343 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| INTERVIDEO INC | COM | 46114Y10 | 759 | 75,639 | SH | DEFINED | 1,2 |
| INTERVOICE INC NEW | COM | 46114210 | 4,155 | 461,668 | SH | DEFINED | 1,2 |
| INTERWOVEN INC | COM NEW | 46114T50 | 4,323 | 529,145 | SH | DEFINED | 1,2 |
| INTEVAC INC | COM | 46114810 | 2,488 | 241,271 | SH | DEFINED | 1,2 |
| INTL PAPER CO | COM | 46014610 | 1,006,422 | 33,772,563 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| INTRADO INC | COM | 46117A10 | 6,192 | 343,409 | SH | DEFINED | 1,2 |
| INTRALASE CORP | COM | 46116910 | 2,165 | 147,201 | SH | DEFINED | 1,2 |
| INTROGEN THERAPEUTIC | COM | 46119F10 | 806 | 154,459 | SH | DEFINED | 1,2 |
| INTUIT | COM | 46120210 | 224,664 | 5,013,706 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| INTUITIVE SURGICAL I | COM NEW | 46120E60 | 42,350 | 577,845 | SH | DEFINED | 1,2 |
| INVACARE CORP | COM | 46120310 | 20,032 | 480,727 | SH | DEFINED | 1,2 |
| INVERNESS MED INNOVA | COM | 46126P10 | 7,080 | 266,861 | SH | DEFINED | 1,2 |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 23,963 | 809,571 | SH | DEFINED | 1,2 |
| INVESTORS FINL SERVI | COM | 46191510 | 34,904 | 1,060,911 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 5,832 | 613,877 | SH | DEFINED | 1,2 |
| INVITROGEN CORP | COM | 46185R10 | 185,364 | 2,463,968 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| IOMEGA CORP | COM NEW | 46203030 | 324 | 107,612 | SH | DEFINED | 1,2 |
| IONATRON INC | COM | 46207010 | 2,673 | 265,185 | SH | DEFINED | 1,2 |
| IOWA TELECOMM SERVIC | COM | 46259420 | 4,764 | 283,227 | SH | DEFINED | 1,2 |
| IPASS INC | COM | 46261V10 | 7,738 | 1,438,303 | SH | DEFINED | 1,2 |
| IPAYMENT INC | COM | 46262E10 | 6,940 | 183,406 | SH | DEFINED | 1,2 |
| IPC HLDGS LTD | ORD | G4933P10 | 708 | 21,678 | SH | DEFINED | 1,5 |
| IPSCO INC | COM | 46262210 | 360 | 5,038 | SH | DEFINED | 1 |
| IRELAND BK | SPONSORED | 46267Q10 | 299 | 4,710 | SH | DEFINED | 1 |
| IRIS INTL INC | COM | 46270W10 | 3,539 | 191,899 | SH | DEFINED | 1,2 |
| IRON MTN INC | COM | 46284610 | 40,112 | 1,092,974 | SH | DEFINED | 1,2 |
| IRSA INVERSIONES Y R | GLOBL DEP | 45004720 | 556 | 46,107 | SH | DEFINED | 1,7 |
| IRVINE SENSORS CORP | COM NEW | 46366450 | 30 | 11,424 | SH | DEFINED | 1 |
| IRWIN FINL CORP | COM | 46411910 | 15,974 | 783,437 | SH | DEFINED | 1,2 |
| ISHARES INC | MSCI BRAZI | 46428640 | 1,919 | 57,600 | SH | DEFINED | 2 |
| ISHARES INC | MSCI S KOR | 46428677 | 8,667 | 219,700 | SH | DEFINED | 2 |
| ISHARES TR | FTSE XNHUA | 46428718 | 3,784 | 58,900 | SH | DEFINED | 2 |
| ISHARES TR | RUSSELL100 | 46428759 | 4,433 | 64,400 | SH | DEFINED | 1 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 3,708 | 734,283 | SH | DEFINED | 1,2 |
| ISLAND PAC INC | COM | 46447810 | 1 | 10,200 | SH | DEFINED | 1 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 3,906 | 182,714 | SH | DEFINED | 1,2 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 835 | 125,728 | SH | DEFINED | 1,2 |
| ISTAR FINL INC | COM | 45031U10 | 62,822 | 1,553,856 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| ITC HLDGS CORP | COM | 46568510 | 371 | 12,800 | SH | DEFINED | 1 |
| ITLA CAP CORP | COM | 45056510 | 4,130 | 78,676 | SH | DEFINED | 1,2 |
| ITRON INC | COM | 46574110 | 15,775 | 345,485 | SH | DEFINED | 1,2 |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 29,047 | 588,594 | SH | DEFINED | 1,2 |
| ITT INDS INC IND | COM | 45091110 | 1,113,768 | 9,804,295 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| IVAX CORP | COM | 46582310 | 78,186 | 2,966,083 | SH | DEFINED | 1,2 |
| IVAX DIAGNOSTICS INC | COM | 45070W10 | 41 | 10,700 | SH | DEFINED | 1 |
| | | | | | | | 1 |
| | | | | | | | 1 |
| IVILLAGE INC | COM | 46588H10 | 3,489 | 480,602 | SH | DEFINED | 1,2 |
| IXIA | COM | 45071R10 | 7,821 | 531,675 | SH | DEFINED | 1,2 |
| IXYS CORP | COM | 46600W10 | 5,519 | 522,679 | SH | DEFINED | 1,2 |
| J & J SNACK FOODS CO | COM | 46603210 | 8,150 | 141,010 | SH | DEFINED | 1,2 |
| J ALEXANDER CORP | COM | 46609610 | 160 | 18,800 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|-------------|----|---------|-----|
| J JILL GROUP INC | COM | 46618910 | 5,197 | 328,531 | SH | DEFINED | 1,2 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 20,805 | 514,726 | SH | DEFINED | 1,2 |
| JABIL CIRCUIT INC | COM | 46631310 | 185,099 | 5,986,390 | SH | DEFINED | 1,2 |
| JACK IN THE BOX INC | COM | 46636710 | 21,272 | 711,187 | SH | DEFINED | 1,2 |
| JACKSON HEWITT TAX S | COM | 46820210 | 10,666 | 446,071 | SH | DEFINED | 1,2 |
| JACLYN INC | COM | 46977210 | 125 | 16,000 | SH | DEFINED | 1 |
| JACO ELECTRS INC | COM | 46978310 | 74 | 19,600 | SH | DEFINED | 1 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 52,314 | 776,167 | SH | DEFINED | 1,2 |
| JACUZZI BRANDS INC | COM | 46986510 | 7,894 | 979,452 | SH | DEFINED | 1,2 |
| JAKKS PAC INC | COM | 47012E10 | 8,082 | 497,976 | SH | DEFINED | 1,2 |
| JAMDAT MOBILE INC | COM | 47023T10 | 3,124 | 148,742 | SH | DEFINED | 1,2 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 7,680 | 152,161 | SH | DEFINED | 1,2 |
| JAMESON INNS INC | COM | 47045710 | 29 | 13,850 | SH | DEFINED | 1 |
| JANUS CAP GROUP INC | COM | 47102X10 | 86,807 | 6,007,410 | SH | DEFINED | 1,2 |
| JARDEN CORP | COM | 47110910 | 29,893 | 727,864 | SH | DEFINED | 1,2 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 6,854 | 451,511 | SH | DEFINED | 1,2 |
| JDS UNIPHASE CORP | COM | 46612J10 | 91,914 | 41,402,845 | SH | DEFINED | 1,2 |
| JEFFERIES GROUP INC | COM | 47231910 | 27,131 | 622,978 | SH | DEFINED | 1,2 |
| JEFFERSON PILOT CORP | COM | 47507010 | 182,431 | 3,565,191 | SH | DEFINED | 1,2 |
| JETBLUE AWYS CORP | COM | 47714310 | 22,626 | 1,285,588 | SH | DEFINED | 1,2 |
| JILIN CHEM INDL LTD | SPON ADR H | 47741810 | 463 | 15,000 | SH | DEFINED | 1 |
| JLG INDS INC | COM | 46621010 | 30,849 | 843,109 | SH | DEFINED | 1,2 |
| JO-ANN STORES INC | COM | 47758P30 | 8,898 | 514,336 | SH | DEFINED | 1,2 |
| JOHNSON & JOHNSON | COM | 47816010 | 8,474,400 | 133,919,094 | SH | DEFINED | 1,2 |
| JOHNSON CTLS INC | COM | 47836610 | 306,009 | 4,931,650 | SH | DEFINED | 1,2 |
| JONES APPAREL GROUP | COM | 48007410 | 91,114 | 3,196,966 | SH | DEFINED | 1,2 |
| JONES LANG LASALLE I | COM | 48020Q10 | 22,566 | 489,927 | SH | DEFINED | 1,2 |
| JORGENSEN EARLE M CO | COM | 48082910 | 1,727 | 181,182 | SH | DEFINED | 1,2 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 6,784 | 156,974 | SH | DEFINED | 1,2 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 5,201 | 349,078 | SH | DEFINED | 1,2 |
| JOURNAL REGISTER CO | COM | 48113810 | 8,909 | 550,613 | SH | DEFINED | 1,2 |
| JOY GLOBAL INC | COM | 48116510 | 50,807 | 1,006,885 | SH | DEFINED | 1,2 |
| JPMORGAN & CHASE & C | COM | 46625H10 | 3,682,268 | 108,525,443 | SH | DEFINED | 1,2 |
| JUNIPER NETWORKS INC | COM | 48203R10 | 150,480 | 6,322,691 | SH | DEFINED | 1,2 |
| JUPITERMEDIA CORP | COM | 48207D10 | 4,136 | 233,522 | SH | DEFINED | 1,2 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 8,025 | 451,588 | SH | DEFINED | 1,2 |
| K2 INC | COM | 48273210 | 8,993 | 788,902 | SH | DEFINED | 1,2 |
| KADANT INC | COM | 48282T10 | 5,642 | 281,261 | SH | DEFINED | 1,2 |
| KAMAN CORP | CL A | 48354810 | 9,766 | 477,544 | SH | DEFINED | 1,2 |
| KANA SOFTWARE INC | COM NEW | 48360030 | 23 | 15,008 | SH | DEFINED | 1 |
| KANBAY INTL INC | COM | 48369P20 | 5,916 | 314,683 | SH | DEFINED | 1,2 |
| KANSAS CITY LIFE INS | COM | 48483610 | 3,584 | 70,046 | SH | DEFINED | 1,2 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 28,665 | 1,229,725 | SH | DEFINED | 1,2 |
| KAYDON CORP | COM | 48658710 | 11,890 | 418,506 | SH | DEFINED | 1,2 |
| KB HOME | COM | 48666K10 | 159,781 | 2,182,797 | SH | DEFINED | 1,2 |
| KCS ENERGY INC | COM | 48243420 | 17,152 | 623,019 | SH | DEFINED | 1,2 |

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|-----------------------|------------|----------|---------|------------|----|---------|-----|
| KEANE INC | COM | 48666510 | 11,968 | 1,047,066 | SH | DEFINED | 1,2 |
| KEARNY FINL CORP | COM | 48716910 | 3,048 | 243,869 | SH | DEFINED | 1,2 |
| KEITHLEY INSTRS INC | COM | 48758410 | 2,252 | 154,245 | SH | DEFINED | 1,2 |
| KELLOGG CO | COM | 48783610 | 354,717 | 7,689,503 | SH | DEFINED | 1,2 |
| KELLWOOD CO | COM | 48804410 | 13,013 | 503,395 | SH | DEFINED | 1,2 |
| KELLY SVCS INC | CL A | 48815220 | 9,985 | 325,662 | SH | DEFINED | 1,2 |
| KEMET CORP | COM | 48836010 | 13,239 | 1,579,821 | SH | DEFINED | 1,2 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 343 | 12,193 | SH | DEFINED | 1 |
| KENNAMETAL INC | COM | 48917010 | 43,102 | 878,925 | SH | DEFINED | 1,2 |
| KENSEY NASH CORP | COM | 49005710 | 5,990 | 195,357 | SH | DEFINED | 1,2 |
| KERR MCGEE CORP | COM | 49238610 | 659,291 | 6,789,115 | SH | DEFINED | 1,2 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 4,922 | 312,295 | SH | DEFINED | 1,2 |
| KERZNER INTERNATIONAL | SHS | P6065Y10 | 1,539 | 27,713 | SH | DEFINED | 1,5 |
| KEYCORP NEW | COM | 49326710 | 402,691 | 12,486,545 | SH | DEFINED | 1,2 |
| KEYNOTE SYS INC | COM | 49330810 | 3,064 | 236,032 | SH | DEFINED | 1,2 |
| KEYSPAN CORP | COM | 49337W10 | 202,136 | 5,495,805 | SH | DEFINED | 1,2 |
| KEYSTONE AUTOMOTIVE | COM | 49338N10 | 5,238 | 181,803 | SH | DEFINED | 1,2 |
| KFORCE INC | COM | 49373210 | 4,064 | 394,563 | SH | DEFINED | 1,2 |
| KFX INC | COM | 48245L10 | 12,389 | 724,092 | SH | DEFINED | 1,2 |
| KILROY RLTY CORP | COM | 49427F10 | 42,967 | 766,850 | SH | DEFINED | 1,2 |
| KIMBALL INTL INC | CL B | 49427410 | 6,628 | 548,259 | SH | DEFINED | 1,2 |
| KIMBERLY CLARK CORP | COM | 49436810 | 902,757 | 15,164,738 | SH | DEFINED | 1,2 |
| KIMCO REALTY CORP | COM | 49446R10 | 139,016 | 4,424,454 | SH | DEFINED | 1,2 |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 1,940 | 36,706 | SH | DEFINED | 1,5 |
| KINDER MORGAN INC KA | COM | 49455P10 | 293,976 | 3,057,154 | SH | DEFINED | 1,2 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 2,785 | 56,191 | SH | DEFINED | 1,5 |
| KINDRED HEALTHCARE I | COM | 49458010 | 20,363 | 683,326 | SH | DEFINED | 1,2 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 25,848 | 455,079 | SH | DEFINED | 1,2 |
| KING PHARMACEUTICALS | COM | 49558210 | 164,225 | 10,677,819 | SH | DEFINED | 1,2 |
| KINROSS GOLD CORP | COM NO PAR | 49690240 | 689 | 89,666 | SH | DEFINED | 1,5 |
| KIRBY CORP | COM | 49726610 | 17,830 | 360,713 | SH | DEFINED | 1,2 |
| KIRIN BREWERY LTD | SPONSORED | 49735030 | 350 | 31,600 | SH | DEFINED | 1 |
| KIRKLANDS INC | COM | 49749810 | 188 | 24,724 | SH | DEFINED | 1 |
| KITE RLTY GROUP TR | COM | 49803T10 | 6,393 | 428,460 | SH | DEFINED | 1,2 |
| KKR FINL CORP | COM | 48247630 | 1,366 | 61,405 | SH | DEFINED | 1 |
| KLA-TENCOR CORP | COM | 48248010 | 249,878 | 5,124,654 | SH | DEFINED | 1,2 |
| KMG AMER CORP | COM | 48256310 | 1,716 | 214,451 | SH | DEFINED | 1,2 |
| KNBT BANCORP INC | COM | 48292110 | 6,755 | 433,819 | SH | DEFINED | 1,2 |
| KNIGHT CAPITAL GROUP | CL A | 49900510 | 12,371 | 1,488,685 | SH | DEFINED | 1,2 |
| KNIGHT RIDDER INC | COM | 49904010 | 109,498 | 1,866,021 | SH | DEFINED | 1,2 |
| KNIGHT TRANSN INC | COM | 49906410 | 14,835 | 608,983 | SH | DEFINED | 1,2 |
| KNOLL INC | COM NEW | 49890420 | 2,112 | 115,099 | SH | DEFINED | 1,2 |
| KNOLOGY INC | COM | 49918380 | 87 | 32,900 | SH | DEFINED | 1 |
| KOHL'S CORP | COM | 50025510 | 447,967 | 8,927,206 | SH | DEFINED | 1,2 |
| KOMAG INC | COM NEW | 50045320 | 20,049 | 627,325 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|-----|
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 305 | 40,230 | SH | DEFINED | 1 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 2,017 | 75,581 | SH | DEFINED | 1,2 |
| KOOKMIN BK NEW | SPONSORED | 50049M10 | 56,990 | 961,855 | SH | DEFINED | 1,4 |
| KOPIN CORP | COM | 50060010 | 6,682 | 961,501 | SH | DEFINED | 1,2 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 3,496 | 197,391 | SH | DEFINED | 1 |
| KORN FERRY INTL | COM NEW | 50064320 | 14,133 | 862,296 | SH | DEFINED | 1,2 |
| KOS PHARMACEUTICALS | COM | 50064810 | 25,715 | 384,201 | SH | DEFINED | 1,2 |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 473 | 65,012 | SH | DEFINED | 1,2 |
| KRAFT FOODS INC | CL A | 50075N10 | 245,306 | 8,019,142 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| KRISPY KREME DOUGHNU | COM | 50101410 | 6,640 | 1,060,702 | SH | DEFINED | 1,2 |
| KROGER CO | COM | 50104410 | 448,891 | 21,801,388 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| KRONOS INC | COM | 50105210 | 22,602 | 506,309 | SH | DEFINED | 1,2 |
| KRONOS WORLDWIDE INC | COM | 50105F10 | 1,646 | 51,867 | SH | DEFINED | 1,2 |
| K-SWISS INC | CL A | 48268610 | 21,941 | 741,990 | SH | DEFINED | 1,2 |
| KT CORP | SPONSORED | 48268K10 | 8,020 | 356,454 | SH | DEFINED | 1,2 |
| KUBOTA CORP | ADR | 50117320 | 295 | 8,425 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDS | COM | 50124210 | 7,967 | 1,098,940 | SH | DEFINED | 1,2 |
| KVH INDS INC | COM | 48273810 | 204 | 20,926 | SH | DEFINED | 1 |
| KYOCERA CORP | ADR | 50155620 | 590 | 8,433 | SH | DEFINED | 1 |
| KYPHON INC | COM | 50157710 | 18,143 | 412,911 | SH | DEFINED | 1,2 |
| L S B BANCSHARES N C | COM | 50215810 | 181 | 10,400 | SH | DEFINED | 1 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 292,032 | 3,693,330 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| LA BARGE INC | COM | 50247010 | 1,444 | 111,775 | SH | DEFINED | 1,2 |
| LA JOLLA PHARMACEUTI | COM | 50345910 | 45 | 59,189 | SH | DEFINED | 1,5 |
| LA QUINTA CORP | PAIRED CTF | 50419U20 | 24,448 | 2,813,391 | SH | DEFINED | 1,2 |
| LA Z BOY INC | COM | 50533610 | 20,136 | 1,526,583 | SH | DEFINED | 1,2 |
| LABONE INC NEW | COM | 50540L10 | 12,121 | 278,638 | SH | DEFINED | 1,2 |
| LABOR READY INC | COM NEW | 50540120 | 25,715 | 1,002,543 | SH | DEFINED | 1,2 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 182,016 | 3,736,727 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| LABRANCHE & CO INC | COM | 50544710 | 9,031 | 1,039,248 | SH | DEFINED | 1,2 |
| LACLEDE GROUP INC | COM | 50559710 | 9,540 | 293,622 | SH | DEFINED | 1,2 |
| LADISH INC | COM NEW | 50575420 | 190 | 10,900 | SH | DEFINED | 1 |
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 396 | 17,880 | SH | DEFINED | 1 |
| LAFARGE NORTH AMERIC | COM | 50586210 | 21,947 | 324,608 | SH | DEFINED | 1,2 |
| LAIDLAW INTL INC | COM | 50730R10 | 22,667 | 937,807 | SH | DEFINED | 1,2 |
| LAKELAND BANCORP INC | COM | 51163710 | 3,029 | 197,591 | SH | DEFINED | 1,2 |
| LAKELAND FINL CORP | COM | 51165610 | 3,232 | 78,151 | SH | DEFINED | 1,2 |
| LAM RESEARCH CORP | COM | 51280710 | 74,307 | 2,438,690 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| LAMAR ADVERTISING CO | CL A | 51281510 | 49,649 | 1,094,797 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| LAMSON & SESSIONS CO | COM | 51369610 | 271 | 14,800 | SH | DEFINED | 1 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 349 | 11,233 | SH | DEFINED | 1,7 |
| LANCASTER COLONY COR | COM | 51384710 | 24,932 | 579,823 | SH | DEFINED | 1,2 |
| LANCE INC | COM | 51460610 | 10,043 | 575,192 | SH | DEFINED | 1,2 |
| LANDAMERICA FINL GRO | COM | 51493610 | 27,939 | 432,158 | SH | DEFINED | 1,2 |
| LANDAUER INC | COM | 51476K10 | 7,354 | 150,085 | SH | DEFINED | 1,2 |
| LANDEC CORP | COM | 51476610 | 193 | 26,361 | SH | DEFINED | 1 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 9,522 | 324,989 | SH | DEFINED | 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 35,001 | 874,381 | SH | DEFINED | 1,2 |
| LAS VEGAS SANDS CORP | COM | 51783410 | 10,631 | 323,040 | SH | DEFINED | 1,2 |
| LASALLE HOTEL PTYS | COM SH BEN | 51794210 | 28,855 | 837,592 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----|
| LASERCARD CORP | COM | 51807U10 | 123 | 13,816 | SH | DEFINED | 1 |
| LASERSCOPE | COM | 51808110 | 6,742 | 239,253 | SH | DEFINED | 1,2 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 8,251 | 1,927,721 | SH | DEFINED | 1,2 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 57,055 | 1,638,098 | SH | DEFINED | 1,2 |
| LAUREATE EDUCATION I | COM | 51861310 | 32,979 | 673,450 | SH | DEFINED | 1,2 |
| LAWSON PRODS INC | COM | 52077610 | 6,775 | 184,504 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078010 | 5,947 | 856,982 | SH | DEFINED | 1,2 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 2,563 | 108,830 | SH | DEFINED | 1,2 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 11,372 | 306,362 | SH | DEFINED | 1,2 |
| LEADIS TECHNOLOGY IN | COM | 52171N10 | 3,939 | 575,056 | SH | DEFINED | 1,2 |
| LEAP WIRELESS INTL I | COM NEW | 52186330 | 1,471 | 41,800 | SH | DEFINED | 1 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 6,014 | 407,175 | SH | DEFINED | 1,2 |
| LEAR CORP | COM | 52186510 | 78,963 | 2,324,505 | SH | DEFINED | 1,2 |
| LEARNING CARE GROUP | COM | 52200L10 | 60 | 10,200 | SH | DEFINED | 1 |
| LEARNING TREE INTL I | COM | 52201510 | 1,657 | 125,553 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 4,493 | 195,362 | SH | DEFINED | 1,2 |
| LECROY CORP | COM | 52324W10 | 1,871 | 125,997 | SH | DEFINED | 1,2 |
| LEE ENTERPRISES INC | COM | 52376810 | 28,001 | 659,168 | SH | DEFINED | 1,2 |
| LEGG MASON INC | COM | 52490110 | 201,920 | 1,840,827 | SH | DEFINED | 1,2 |
| LEGG MASON INC | | | | | | | 12, |
| LEGGETT & PLATT INC | COM | 52466010 | 96,595 | 4,781,919 | SH | DEFINED | 1,2 |
| LEGG MASON INC | | | | | | | 10, |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 1,027,496 | 8,821,223 | SH | DEFINED | 1,2 |
| LEHMAN BROS HLDGS IN | | | | | | | 10, |
| LENNAR CORP | CL A | 52605710 | 170,332 | 2,850,264 | SH | DEFINED | 1,2 |
| LENNAR CORP | | | | | | | 12, |
| LENNOX INTL INC | COM | 52610710 | 23,933 | 873,157 | SH | DEFINED | 1,2 |
| LESCO INC OHIO | COM | 52687210 | 195 | 12,290 | SH | DEFINED | 1 |
| LEUCADIA NATL CORP | COM | 52728810 | 50,751 | 1,177,509 | SH | DEFINED | 1,2 |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 21,899 | 9,439,145 | SH | DEFINED | 1,2 |
| LEVITT CORP | CL A | 52742P10 | 4,910 | 214,018 | SH | DEFINED | 1,2 |
| LEXAR MEDIA INC | COM | 52886P10 | 6,466 | 1,013,490 | SH | DEFINED | 1,2 |
| LEXICON GENETICS INC | COM | 52887210 | 2,890 | 727,920 | SH | DEFINED | 1,2 |
| LEXINGTON CORP PPTYS | COM | 52904310 | 15,603 | 662,563 | SH | DEFINED | 1,2 |
| LEXMARK INTL NEW | CL A | 52977110 | 195,460 | 3,201,630 | SH | DEFINED | 1,2 |
| LEXMARK INTL NEW | | | | | | | 10, |
| LIBBEY INC | COM | 52989810 | 3,629 | 238,774 | SH | DEFINED | 1,2 |
| LIBERTY CORP S C | COM | 53037010 | 9,733 | 207,564 | SH | DEFINED | 1,2 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 76,033 | 2,806,692 | SH | DEFINED | 1,2 |
| LIBERTY GLOBAL INC | | | | | | | 12, |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 71,170 | 2,763,902 | SH | DEFINED | 1,2 |
| LIBERTY GLOBAL INC | | | | | | | 12, |
| LIBERTY MEDIA CORP N | COM SER A | 53071810 | 261,715 | 32,511,139 | SH | DEFINED | 1,2 |
| LIBERTY MEDIA CORP N | | | | | | | 12, |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 86,902 | 2,042,841 | SH | DEFINED | 1,2 |
| LIBERTY PPTY TR | | | | | | | 10, |
| LIFE TIME FITNESS IN | COM | 53217R20 | 9,094 | 274,410 | SH | DEFINED | 1,2 |
| LIFECCELL CORP | COM | 53192710 | 8,377 | 387,267 | SH | DEFINED | 1,2 |
| LIFECORE BIOMEDICAL | COM | 53218710 | 156 | 12,875 | SH | DEFINED | 1 |
| LIFELINE SYS INC | COM | 53219210 | 5,140 | 153,752 | SH | DEFINED | 1,2 |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 30,129 | 688,986 | SH | DEFINED | 1,2 |
| LIFETIME BRANDS INC | COM | 53222Q10 | 2,027 | 75,503 | SH | DEFINED | 1,2 |
| LIFEWAY FOODS INC | COM | 53191410 | 144 | 11,600 | SH | DEFINED | 1 |
| LIGHTBRIDGE INC | COM | 53222610 | 434 | 53,730 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|-----|
| LILLY ELI & CO | COM | 53245710 | 1,586,795 | 29,648,637 | SH | DEFINED | 1,2 |
| LIMITED BRANDS INC | COM | 53271610 | 193,717 | 9,482,004 | SH | DEFINED | 1,2 |
| LIN TV CORP | CL A | 53277410 | 8,830 | 632,941 | SH | DEFINED | 1,2 |
| LINCARE HLDGS INC | COM | 53279110 | 72,311 | 1,761,546 | SH | DEFINED | 1,2 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 19,733 | 500,842 | SH | DEFINED | 1,2 |
| LINCOLN NATL CORP IN | COM | 53418710 | 257,461 | 4,949,277 | SH | DEFINED | 1,2 |
| LINDSAY MFG CO | COM | 53555510 | 3,389 | 153,976 | SH | DEFINED | 1,2 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 304,816 | 8,108,963 | SH | DEFINED | 1,2 |
| LINENS N THINGS INC | COM | 53567910 | 22,702 | 850,246 | SH | DEFINED | 1,2 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 4,000 | 592,519 | SH | DEFINED | 1,2 |
| LITHIA MTRS INC | CL A | 53679710 | 9,937 | 342,890 | SH | DEFINED | 1,2 |
| LITTELFUSE INC | COM | 53700810 | 11,465 | 407,584 | SH | DEFINED | 1,2 |
| LIVEPERSON INC | COM | 53814610 | 56 | 14,789 | SH | DEFINED | 1 |
| LIZ CLAIBORNE INC | COM | 53932010 | 136,816 | 3,479,546 | SH | DEFINED | 1,2 |
| LKQ CORP | COM | 50188920 | 4,634 | 153,437 | SH | DEFINED | 1,2 |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 1,926 | 57,962 | SH | DEFINED | 1 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 5,150,330 | 84,376,308 | SH | DEFINED | 1,2 |
| LODGENET ENTMT CORP | COM | 54021110 | 2,803 | 190,276 | SH | DEFINED | 1,2 |
| LODGIAN INC | COM PAR \$. | 54021P40 | 3,007 | 293,377 | SH | DEFINED | 1,2 |
| LOEWS CORP | COM | 54042410 | 299,821 | 3,244,465 | SH | DEFINED | 1,2 |
| LOEWS CORP | CAROLNA GP | 54042420 | 62,224 | 1,570,125 | SH | DEFINED | 1,2 |
| LO-JACK CORP | COM | 53945110 | 4,632 | 219,132 | SH | DEFINED | 1,2 |
| LONE STAR STEAKHOUSE | COM | 54230710 | 9,344 | 359,384 | SH | DEFINED | 1,2 |
| LONE STAR TECHNOLOGI | COM | 54231210 | 33,609 | 604,583 | SH | DEFINED | 1,2 |
| LONGS DRUG STORES CO | COM | 54316210 | 46,045 | 1,073,562 | SH | DEFINED | 1,2 |
| LONGVIEW FIBRE CO | COM | 54321310 | 18,391 | 943,601 | SH | DEFINED | 1,2 |
| LOOKSMART LTD | COM | 54344210 | 50 | 60,297 | SH | DEFINED | 1 |
| LOUDEYE CORP | COM | 54575410 | 29 | 32,900 | SH | DEFINED | 1 |
| LOUISIANA PAC CORP | COM | 54634710 | 121,504 | 4,388,014 | SH | DEFINED | 1,2 |
| LOWES COS INC | COM | 54866110 | 3,613,040 | 56,103,113 | SH | DEFINED | 1,2 |
| LSB INDS INC | COM | 50216010 | 124 | 20,248 | SH | DEFINED | 1 |
| LSI INDS INC | COM | 50216C10 | 4,654 | 244,962 | SH | DEFINED | 1,2 |
| LSI LOGIC CORP | COM | 50216110 | 128,112 | 13,006,340 | SH | DEFINED | 1,2 |
| LTC PPTYS INC | COM | 50217510 | 9,197 | 433,824 | SH | DEFINED | 1,2 |
| LTX CORP | COM | 50239210 | 4,531 | 1,073,775 | SH | DEFINED | 1,2 |
| LUBRIZOL CORP | COM | 54927110 | 127,752 | 2,948,341 | SH | DEFINED | 1,2 |
| LUBYS INC | COM | 54928210 | 3,741 | 286,465 | SH | DEFINED | 1,2 |
| LUCENT TECHNOLOGIES | COM | 54946310 | 370,490 | 113,997,042 | SH | DEFINED | 1,2 |
| LUFKIN INDS INC | COM | 54976410 | 7,436 | 170,738 | SH | DEFINED | 1,2 |
| LUMINENT MTG CAP INC | COM | 55027830 | 4,093 | 542,103 | SH | DEFINED | 1,2 |
| LUMINEX CORP DEL | COM | 55027E10 | 3,154 | 314,180 | SH | DEFINED | 1,2 |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 10,068 | 404,191 | SH | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 321 | 35,915 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|-----|
| LYON WILLIAM HOMES | COM | 55207410 | 10,974 | 70,707 | SH | DEFINED | 1,2 |
| LYONDELL CHEMICAL CO | COM | 55207810 | 90,607 | 3,165,849 | SH | DEFINED | 1,2 |
| M & F WORLDWIDE CORP | COM | 55254110 | 1,782 | 114,613 | SH | DEFINED | 1,2 |
| M & T BK CORP | COM | 55261F10 | 226,092 | 2,138,793 | SH | DEFINED | 1,2 |
| M D C HLDGS INC | COM | 55267610 | 29,518 | 374,161 | SH | DEFINED | 1,2 |
| M SYS FLASH DISK PIO | ORD | M7061C10 | 398 | 13,297 | SH | DEFINED | 1,2 |
| M/I HOMES INC | COM | 55305B10 | 11,039 | 203,453 | SH | DEFINED | 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 3,764 | 110,022 | SH | DEFINED | 1,2 |
| MACDERMID INC | COM | 55427310 | 13,911 | 529,740 | SH | DEFINED | 1,2 |
| MACERICH CO | COM | 55438210 | 93,109 | 1,433,763 | SH | DEFINED | 1,2 |
| MAC-GRAY CORP | COM | 55415310 | 136 | 10,500 | SH | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 55448910 | 59,279 | 1,319,076 | SH | DEFINED | 1,2 |
| MACQUARIE INFRASTRUC | SH BEN INT | 55607X10 | 1,292 | 45,800 | SH | DEFINED | 1 |
| MACROCHEM CORP DEL | COM | 55590310 | 1 | 10,400 | SH | DEFINED | 1 |
| MACROMEDIA INC | COM | 55610010 | 39,262 | 965,389 | SH | DEFINED | 1,2 |
| MACRONIX INTL LTD | SPONSORED | 55610310 | 18 | 16,729 | SH | DEFINED | 1 |
| MACROVISION CORP | COM | 55590410 | 16,260 | 851,289 | SH | DEFINED | 1,2 |
| MADDEN STEVEN LTD | COM | 55626910 | 6,538 | 285,236 | SH | DEFINED | 1,2 |
| MAF BANCORP INC | COM | 55261R10 | 18,060 | 440,712 | SH | DEFINED | 1,2 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 14,315 | 407,244 | SH | DEFINED | 1,2 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 2,912 | 84,960 | SH | DEFINED | 1,2 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 3,732 | 459,598 | SH | DEFINED | 1,2 |
| MAGNA ENTMT CORP | CL A | 55921110 | 3,121 | 468,693 | SH | DEFINED | 1,2 |
| MAGNA INTL INC | CL A | 55922240 | 3,810 | 50,894 | SH | DEFINED | 1 |
| MAGNETEK INC | COM | 55942410 | 213 | 63,066 | SH | DEFINED | 1,6 |
| MAGUIRE PPTYS INC | COM | 55977510 | 22,756 | 757,273 | SH | DEFINED | 1,2 |
| MAGYAR TELEKOM LTD | SPONSORED | 55977610 | 254 | 9,853 | SH | DEFINED | 1 |
| MAIDENFORM BRANDS IN | COM | 56030510 | 289 | 21,000 | SH | DEFINED | 1 |
| MAIN STR BKS INC NEW | COM | 56034R10 | 5,274 | 196,796 | SH | DEFINED | 1,2 |
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 3,412 | 192,443 | SH | DEFINED | 1,2 |
| MAIR HOLDINGS INC | COM | 56063510 | 788 | 135,207 | SH | DEFINED | 1,2 |
| MAJESCO ENTERTAINMEN | COM NEW | 56069020 | 195 | 146,818 | SH | DEFINED | 1,2 |
| MANAGEMENT NETWORK G | COM | 56169310 | 2,898 | 1,118,980 | SH | DEFINED | 1 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 10,587 | 456,316 | SH | DEFINED | 1,2 |
| MANITOWOC INC | COM | 56357110 | 26,094 | 519,274 | SH | DEFINED | 1,2 |
| MANNATECH INC | COM | 56377110 | 2,819 | 237,871 | SH | DEFINED | 1,2 |
| MANNING GREG AUCTION | COM | 56382310 | 852 | 51,148 | SH | DEFINED | 1,2 |
| MANNKIND CORP | COM | 56400P20 | 3,586 | 261,927 | SH | DEFINED | 1,2 |
| MANOR CARE INC NEW | COM | 56405510 | 74,607 | 1,942,394 | SH | DEFINED | 1,2 |
| MANPOWER INC | COM | 56418H10 | 63,989 | 1,441,514 | SH | DEFINED | 1,2 |
| MANTECH INTL CORP | CL A | 56456310 | 7,327 | 277,435 | SH | DEFINED | 1,2 |
| MANUGISTICS GROUP IN | COM | 56501110 | 190 | 95,930 | SH | DEFINED | 1,5 |
| MANULIFE FINL CORP | COM | 56501R10 | 10,257 | 192,365 | SH | DEFINED | 1,5 |
| MAPINFO CORP | COM | 56510510 | 3,235 | 264,067 | SH | DEFINED | 1,2 |
| MARATHON OIL CORP | COM | 56584910 | 896,947 | 13,012,437 | SH | DEFINED | 1,2 |
| MARCHEX INC | CL B | 56624R10 | 3,584 | 216,420 | SH | DEFINED | 1,2 |
| MARCUS CORP | COM | 56633010 | 7,589 | 378,669 | SH | DEFINED | 1,2 |
| MARINE PRODS CORP | COM | 56842710 | 1,736 | 157,384 | SH | DEFINED | 1,2 |
| MARINEMAX INC | COM | 56790810 | 3,968 | 155,681 | SH | DEFINED | 1,2 |
| MARITRANS INC | COM | 57036310 | 3,750 | 117,186 | SH | DEFINED | 1,2 |

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| MARKEL CORP | COM | 57053510 | 28,373 | 85,849 | SH | DEFINED | 1,2 |
| MARKETAXESS HLDGS IN | COM | 57060D10 | 3,988 | 293,266 | SH | DEFINED | 1,2 |
| MARKWEST ENERGY PART | UNIT LTD P | 57075910 | 474 | 9,300 | SH | DEFINED | 1 |
| MARKWEST HYDROCARBON | COM | 57076210 | 1,705 | 68,212 | SH | DEFINED | 1,2 |
| MARLIN BUSINESS SVCS | COM | 57115710 | 1,519 | 65,908 | SH | DEFINED | 1,2 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 400,051 | 6,350,014 | SH | DEFINED | 1,2 |
| MARSH & MCLENNAN COS | COM | 57174810 | 443,915 | 14,607,260 | SH | DEFINED | 1,2 |
| MARSH SUPERMARKETS I | CL B | 57178320 | 153 | 12,883 | SH | DEFINED | 1 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 231,539 | 5,321,503 | SH | DEFINED | 1,2 |
| MARSHALL EDWARDS INC | COM | 57232230 | 437 | 75,170 | SH | DEFINED | 1,2 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 18,468 | 525,718 | SH | DEFINED | 1,2 |
| MARTEN TRANS LTD | COM | 57307510 | 2,944 | 116,374 | SH | DEFINED | 1,2 |
| MARTHA STEWART LIVIN | CL A | 57308310 | 6,622 | 264,683 | SH | DEFINED | 1,2 |
| MARTIN MARIETTA MATL | COM | 57328410 | 98,442 | 1,254,680 | SH | DEFINED | 1,2 |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 63,337 | 1,373,598 | SH | DEFINED | 1,2 |
| MASCO CORP | COM | 57459910 | 385,602 | 12,568,519 | SH | DEFINED | 1,2 |
| MASSBANK CORP READ M | COM | 57615210 | 240 | 7,233 | SH | DEFINED | 1,2 |
| MASSEY ENERGY CORP | COM | 57620610 | 50,182 | 982,603 | SH | DEFINED | 1,2 |
| MASTEC INC | COM | 57632310 | 4,101 | 376,206 | SH | DEFINED | 1,2 |
| MATERIAL SCIENCES CO | COM | 57667410 | 234 | 15,558 | SH | DEFINED | 1 |
| MATRIA HEALTHCARE IN | COM NEW | 57681720 | 8,971 | 237,652 | SH | DEFINED | 1,2 |
| MATRITECH INC | COM | 57681810 | 34 | 53,200 | SH | DEFINED | 1,5 |
| MATRIX SVC CO | COM | 57685310 | 279 | 34,702 | SH | DEFINED | 1 |
| MATRIXONE INC | COM | 57685P30 | 3,377 | 641,960 | SH | DEFINED | 1,2 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 1,777 | 103,836 | SH | DEFINED | 1 |
| MATTEL INC | COM | 57708110 | 178,437 | 10,697,682 | SH | DEFINED | 1,2 |
| MATTHEWS INTL CORP | CL A | 57712810 | 24,538 | 649,163 | SH | DEFINED | 1,2 |
| MATTSON TECHNOLOGY I | COM | 57722310 | 3,790 | 504,660 | SH | DEFINED | 1,2 |
| MAUI LD & PINEAPPLE | COM | 57734510 | 1,499 | 49,903 | SH | DEFINED | 1,2 |
| MAVERICK TUBE CORP | COM | 57791410 | 16,987 | 566,237 | SH | DEFINED | 1,2 |
| MAX RE CAPITAL LTD H | SHS | G6052F10 | 321 | 12,950 | SH | DEFINED | 1,5 |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 363,083 | 8,513,092 | SH | DEFINED | 1,2 |
| MAXIM PHARMACEUTICAL | COM | 57772M10 | 49 | 36,535 | SH | DEFINED | 1,5 |
| MAXIMUS INC | COM | 57793310 | 11,109 | 310,743 | SH | DEFINED | 1,2 |
| MAXTOR CORP | COM NEW | 57772920 | 14,533 | 3,310,491 | SH | DEFINED | 1,2 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 179 | 12,665 | SH | DEFINED | 1 |
| MXYGEN INC | COM | 57777610 | 3,302 | 398,260 | SH | DEFINED | 1,2 |
| MAYTAG CORP | COM | 57859210 | 42,803 | 2,344,071 | SH | DEFINED | 1,2 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 13,730 | 352,229 | SH | DEFINED | 1,2 |
| MBIA INC | COM | 55262C10 | 237,241 | 3,913,572 | SH | DEFINED | 1,2 |
| MBNA CORP | COM | 55262L10 | 846,790 | 34,366,469 | SH | DEFINED | 1,2 |
| MBT FINL CORP | COM | 57887710 | 3,062 | 166,135 | SH | DEFINED | 1,2 |
| MCAFEE INC | COM | 57906410 | 170,457 | 5,425,119 | SH | DEFINED | 1,2 |
| MCCLATCHY CO | CL A | 57948910 | 11,100 | 170,163 | SH | DEFINED | 1,2 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 125,615 | 3,849,689 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------|
| MCCORMICK & SCHMICKS | COM | 57979310 | 1,458 | 69,011 | SH | DEFINED | 10,1,2 |
| MCDATA CORP | CL A | 58003120 | 12,603 | 2,405,176 | SH | DEFINED | 1,2 |
| MCDERMOTT INTL INC | COM | 58003710 | 3,359 | 91,763 | SH | DEFINED | 1,2 |
| MCDONALDS CORP | COM | 58013510 | 1,477,141 | 44,106,916 | SH | DEFINED | 1,2 |
| MCG CAPITAL CORP | COM | 58047P10 | 10,252 | 607,713 | SH | DEFINED | 10,1,2 |
| MCGRATH RENTCORP | COM | 58058910 | 7,603 | 268,384 | SH | DEFINED | 1,2 |
| MCGRAW HILL COS INC | COM | 58064510 | 552,031 | 11,491,080 | SH | DEFINED | 1,2 |
| MCI INC | COM | 55269110 | 61,600 | 2,424,227 | SH | DEFINED | 10,1,2 |
| MCKESSON CORP | COM | 58155Q10 | 600,266 | 12,650,504 | SH | DEFINED | 1,2 |
| MCMORAN EXPLORATION | COM | 58241110 | 4,992 | 256,780 | SH | DEFINED | 10,1,2 |
| MDS INC | COM | 55269P30 | 204 | 11,348 | SH | DEFINED | 1 |
| MDU RES GROUP INC | COM | 55269010 | 54,316 | 1,523,603 | SH | DEFINED | 1,2 |
| MEADE INSTRUMENTS CO | COM | 58306210 | 110 | 41,208 | SH | DEFINED | 1,6 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 133 | 23,753 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COM | 58333410 | 139,781 | 5,060,871 | SH | DEFINED | 1,2 |
| MEASUREMENT SPECIALT | COM | 58342110 | 2,981 | 140,626 | SH | DEFINED | 10,1,2 |
| MECHANICAL TECHNOLOG | COM | 58353810 | 133 | 34,518 | SH | DEFINED | 1 |
| MECHEL STEEL GROUP O | SPONSORED | 58384010 | 4,032 | 110,530 | SH | DEFINED | 1,2 |
| MEDALLION FINL CORP | COM | 58392810 | 233 | 23,550 | SH | DEFINED | 1,2 |
| MEDAREX INC | COM | 58391610 | 13,404 | 1,407,947 | SH | DEFINED | 1,2 |
| MEDCATH CORP | COM | 58404W10 | 2,726 | 114,770 | SH | DEFINED | 1,2 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 471,627 | 8,601,623 | SH | DEFINED | 1,2 |
| MEDIA GEN INC | CL A | 58440410 | 24,849 | 428,359 | SH | DEFINED | 10,1,2 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 6,170 | 836,093 | SH | DEFINED | 1,2 |
| MEDICAL ACTION INDS | COM | 58449L10 | 293 | 17,100 | SH | DEFINED | 1 |
| MEDICAL STAFFING NET | COM | 58463F10 | 212 | 36,080 | SH | DEFINED | 1,2 |
| MEDICINES CO | COM | 58468810 | 21,749 | 945,198 | SH | DEFINED | 1,2 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 30,232 | 928,487 | SH | DEFINED | 1,2 |
| MEDIMMUNE INC | COM | 58469910 | 223,892 | 6,653,542 | SH | DEFINED | 1,2 |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 3,317 | 184,776 | SH | DEFINED | 10,1,2 |
| MEDTRONIC INC | COM | 58505510 | 1,917,745 | 35,765,478 | SH | DEFINED | 1,2 |
| MELLON FINL CORP | COM | 58551A10 | 358,637 | 11,217,928 | SH | DEFINED | 10,1,2 |
| MEMC ELECTR MATLS IN | COM | 55271510 | 79,693 | 3,496,856 | SH | DEFINED | 1,2 |
| MENS WEARHOUSE INC | COM | 58711810 | 20,849 | 780,855 | SH | DEFINED | 1,2 |
| MENTOR CORP MINN | COM | 58718810 | 31,137 | 566,018 | SH | DEFINED | 1,2 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 11,682 | 1,358,407 | SH | DEFINED | 1,2 |
| MERCANTILE BANK CORP | COM | 58737610 | 3,571 | 83,452 | SH | DEFINED | 1,2 |
| MERCANTILE BANKSHARE | COM | 58740510 | 70,887 | 1,315,647 | SH | DEFINED | 1,2 |
| MERCER INTL INC | SH BEN INT | 58805610 | 2,738 | 331,088 | SH | DEFINED | 12,1,2 |
| MERCK & CO INC | COM | 58933110 | 2,011,545 | 73,926,684 | SH | DEFINED | 10,1,2 |
| MERCURY COMPUTER SYS | COM | 58937810 | 9,236 | 351,836 | SH | DEFINED | 1,2 |
| MERCURY GENL CORP NE | COM | 58940010 | 49,222 | 820,497 | SH | DEFINED | 1,2 |
| MERCURY INTERACTIVE | COM | 58940510 | 92,080 | 2,325,264 | SH | DEFINED | 1,2 |
| MEREDITH CORP | COM | 58943310 | 49,262 | 987,405 | SH | DEFINED | 10,1,2 |

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| MERGE TECHNOLOGIES I | COM | 58998110 | 3,177 | 185,870 | SH | DEFINED | 1,2 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 6,911 | 333,885 | SH | DEFINED | 1,2 |
| MERIDIAN GOLD INC | COM | 58997510 | 3,375 | 154,035 | SH | DEFINED | 1,2 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 6,796 | 1,629,631 | SH | DEFINED | 1,2 |
| MERISTAR HOSPITALITY | COM | 58984Y10 | 19,401 | 2,124,939 | SH | DEFINED | 1,2 |
| MERIT MED SYS INC | COM | 58988910 | 7,211 | 406,500 | SH | DEFINED | 1,2 |
| MERITAGE HOMES CORP | COM | 59001A10 | 22,517 | 293,731 | SH | DEFINED | 1,2 |
| MERIX CORP | COM | 59004910 | 140 | 25,003 | SH | DEFINED | 1,2 |
| MERRILL LYNCH & CO I | COM | 59018810 | 5,291,265 | 86,247,189 | SH | DEFINED | 1,2 |
| MESA AIR GROUP INC | COM | 59047910 | 3,656 | 443,152 | SH | DEFINED | 1,2 |
| MESTEK INC | COM | 59082910 | 343 | 27,789 | SH | DEFINED | 1,2 |
| METAL MGMT INC | COM NEW | 59109720 | 6,229 | 245,719 | SH | DEFINED | 1,2 |
| METALS USA INC | COM NEW | 59132420 | 4,544 | 222,082 | SH | DEFINED | 1,2 |
| METASOLV INC | COM | 59139P10 | 179 | 54,836 | SH | DEFINED | 1 |
| METHODE ELECTRS INC | COM | 59152020 | 7,696 | 668,078 | SH | DEFINED | 1,2 |
| METLIFE INC | COM | 59156R10 | 1,135,117 | 22,779,782 | SH | DEFINED | 1,2 |
| METRIS COS INC | COM | 59159810 | 14,588 | 997,114 | SH | DEFINED | 1,2 |
| METROCORP BANCSHARES | COM | 59165010 | 227 | 9,700 | SH | DEFINED | 1 |
| METROLOGIC INSTRS IN | COM | 59167610 | 6,004 | 330,060 | SH | DEFINED | 1,2 |
| METTLER TOLEDO INTER | COM | 59268810 | 37,083 | 727,407 | SH | DEFINED | 1,2 |
| MFA MTG INVTS INC | COM | 55272X10 | 6,391 | 1,042,536 | SH | DEFINED | 1,2 |
| MGE ENERGY INC | COM | 55277P10 | 9,915 | 271,583 | SH | DEFINED | 1,2 |
| MGI PHARMA INC | COM | 55288010 | 27,065 | 1,164,601 | SH | DEFINED | 1,2 |
| MGIC INVNT CORP WIS | COM | 55284810 | 188,525 | 2,936,521 | SH | DEFINED | 1,2 |
| MGM MIRAGE | COM | 55295310 | 73,697 | 1,683,729 | SH | DEFINED | 1,2 |
| MICHAELS STORES INC | COM | 59408710 | 156,255 | 4,726,415 | SH | DEFINED | 1,2 |
| MICREL INC | COM | 59479310 | 19,890 | 1,771,106 | SH | DEFINED | 1,2 |
| MICRO LINEAR CORP | COM | 59485010 | 49 | 12,300 | SH | DEFINED | 1 |
| MICRO THERAPEUTICS I | COM | 59500W10 | 503 | 90,030 | SH | DEFINED | 1,2 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 112,775 | 3,744,204 | SH | DEFINED | 1,2 |
| MICROMUSE INC | COM | 59509410 | 7,870 | 998,695 | SH | DEFINED | 1,2 |
| MICRON TECHNOLOGY IN | COM | 59511210 | 209,601 | 15,759,448 | SH | DEFINED | 1,2 |
| MICROS SYS INC | COM | 59490110 | 25,949 | 593,117 | SH | DEFINED | 1,2 |
| MICROSEMI CORP | COM | 59513710 | 26,374 | 1,032,636 | SH | DEFINED | 1,2 |
| MICROSOFT CORP | COM | 59491810 | 7,089,275 | 275,525,634 | SH | DEFINED | 1,2 |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 25,214 | 358,721 | SH | DEFINED | 1,2 |
| MICROTEK MEDICAL HLD | COM | 59515B10 | 171 | 46,113 | SH | DEFINED | 1,5 |
| MICROTUNE INC DEL | COM | 59514P10 | 3,363 | 539,814 | SH | DEFINED | 1,2 |
| MICROVISION INC WASH | COM | 59496010 | 182 | 30,810 | SH | DEFINED | 1 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 26,962 | 579,704 | SH | DEFINED | 1,2 |
| MIDAS GROUP INC | COM | 59562610 | 6,142 | 308,931 | SH | DEFINED | 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 4,967 | 68,517 | SH | DEFINED | 1,2 |
| MIDDLESEX WATER CO | COM | 59668010 | 3,403 | 151,588 | SH | DEFINED | 1,2 |
| MIDLAND CO | COM | 59748610 | 5,841 | 162,105 | SH | DEFINED | 1,2 |
| MID-STATE BANCSHARES | COM | 59544010 | 8,442 | 306,867 | SH | DEFINED | 1,2 |
| MIDWAY GAMES INC | COM | 59814810 | 4,187 | 275,638 | SH | DEFINED | 1,2 |
| MIDWEST AIR GROUP IN | COM | 59791110 | 45 | 21,289 | SH | DEFINED | 1 |
| MIDWEST BANC HOLDING | COM | 59825110 | 3,781 | 163,943 | SH | DEFINED | 1,2 |

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| MIKOHN GAMING CORP | COM | 59862K10 | 3,630 | 273,161 | SH | DEFINED | 1,2 |
| MILACRON INC | COM | 59870910 | 325 | 182,428 | SH | DEFINED | 1,2 |
| MILLENNIUM CELL INC | COM | 60038B10 | 30 | 14,948 | SH | DEFINED | 1 |
| MILLENNIUM PHARMACEU | COM | 59990210 | 53,462 | 5,730,074 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| MILLER HERMAN INC | COM | 60054410 | 28,985 | 956,616 | SH | DEFINED | 1,2 |
| MILLIPORE CORP | COM | 60107310 | 83,242 | 1,323,608 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| MILLS CORP | COM | 60114810 | 68,541 | 1,244,399 | SH | DEFINED | 1,2 |
| MINDSPEED TECHNOLOGI | COM | 60268210 | 441 | 182,976 | SH | DEFINED | 1,2 |
| MINE SAFETY APPLIANC | COM | 60272010 | 13,306 | 343,827 | SH | DEFINED | 1,2 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 64,091 | 1,120,279 | SH | DEFINED | 1,2 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 3,516 | 514,765 | SH | DEFINED | 1,2 |
| MISSION WEST PPTYS I | COM | 60520310 | 454 | 45,220 | SH | DEFINED | 1,3 |
| MITSUBISHI TOKYO FIN | ADR | 60681610 | 15,036 | 1,153,919 | SH | DEFINED | 1 |
| MITSUI & CO LTD | ADR | 60682720 | 801 | 3,188 | SH | DEFINED | 1 |
| MITTAL STEEL CO N V | NY REG SH | 60684P10 | 218 | 7,581 | SH | DEFINED | 1,5 |
| MIVA INC | COM | 55311R10 | 305 | 50,570 | SH | DEFINED | 1,5 |
| MKS INSTRUMENT INC | COM | 55306N10 | 9,772 | 567,159 | SH | DEFINED | 1,2 |
| MOBILE MINI INC | COM | 60740F10 | 9,540 | 220,068 | SH | DEFINED | 1,2 |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 41,347 | 1,016,388 | SH | DEFINED | 1,4 |
| MOBILITY ELECTRONICS | COM | 60741U10 | 3,173 | 297,697 | SH | DEFINED | 1,2 |
| MOBIUS MGMT SYSTEMS | COM | 60692510 | 99 | 18,840 | SH | DEFINED | 1 |
| MOCON INC | COM | 60749410 | 101 | 10,400 | SH | DEFINED | 1 |
| MODINE MFG CO | COM | 60782810 | 25,615 | 698,329 | SH | DEFINED | 1,2 |
| MODTECH HLDGS INC | COM | 60783C10 | 141 | 14,467 | SH | DEFINED | 1 |
| MOHAWK INDS INC | COM | 60819010 | 69,892 | 870,928 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| MOLECULAR DEVICES CO | COM | 60851C10 | 4,962 | 237,526 | SH | DEFINED | 1,2 |
| MOLEX INC | COM | 60855410 | 103,379 | 3,874,771 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| MOLEX INC | CL A | 60855420 | 2,604 | 101,279 | SH | DEFINED | 1,5 |
| MOLINA HEALTHCARE IN | COM | 60855R10 | 3,719 | 148,812 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| MOLSON COORS BREWING | CL B | 60871R20 | 83,848 | 1,309,920 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| MOMENTA PHARMACEUTIC | COM | 60877T10 | 4,721 | 173,248 | SH | DEFINED | 1,2 |
| MONACO COACH CORP | COM | 60886R10 | 10,962 | 743,675 | SH | DEFINED | 1,2 |
| MONARCH CASINO & RES | COM | 60902710 | 1,651 | 97,186 | SH | DEFINED | 1,2 |
| MONEYGRAM INTL INC | COM | 60935Y10 | 33,255 | 1,531,803 | SH | DEFINED | 1,2 |
| MONMOUTH REAL ESTATE | CL A | 60972010 | 123 | 14,986 | SH | DEFINED | 1,3 |
| MONOGRAM BIOSCIENCES | COM | 60975U10 | 3,132 | 1,332,705 | SH | DEFINED | 1,2 |
| MONOLITHIC PWR SYS I | COM | 60983910 | 2,335 | 274,975 | SH | DEFINED | 1,2 |
| MONOLITHIC SYS TECHN | COM | 60984210 | 238 | 43,560 | SH | DEFINED | 1,2 |
| MONRO MUFFLER BRAKE | COM | 61023610 | 3,290 | 125,224 | SH | DEFINED | 1,2 |
| MONSANTO CO NEW | COM | 61166W10 | 608,470 | 9,696,728 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| MONSTER WORLDWIDE IN | COM | 61174210 | 87,204 | 2,839,609 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| MONTPELIER RE HOLDIN | SHS | G6218510 | 1,221 | 49,115 | SH | DEFINED | 1,2 |
| MOODYS CORP | COM | 61536910 | 377,090 | 7,382,342 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| MOOG INC | CL A | 61539420 | 16,526 | 559,832 | SH | DEFINED | 1,2 |
| MORGAN STANLEY | COM NEW | 61744644 | 4,754,158 | 88,137,892 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| MORGAN STANLEY INDIA | COM | 61745C10 | 4,148 | 96,329 | SH | DEFINED | 7 |
| MORNINGSTAR INC | COM | 61770010 | 3,260 | 101,869 | SH | DEFINED | 1,2 |

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|-----------------------|-------------|----------|-----------|------------|----|---------|-----|
| MORTGAGEIT HLDGS INC | COM | 61915Q10 | 3,972 | 279,340 | SH | DEFINED | 1,2 |
| MOSAIC CO | COM | 61945A10 | 18,433 | 1,150,595 | SH | DEFINED | 1,2 |
| MOTIVE INC | COM | 61980V10 | 1,278 | 201,584 | SH | DEFINED | 1,2 |
| MOTOROLA INC | COM | 62007610 | 1,654,651 | 75,108,977 | SH | DEFINED | 1,2 |
| MOVADO GROUP INC | COM | 62458010 | 5,061 | 270,359 | SH | DEFINED | 1,2 |
| MOVIE GALLERY INC | COM | 62458110 | 5,191 | 499,619 | SH | DEFINED | 1,2 |
| MPS GROUP INC | COM | 55340910 | 22,243 | 1,884,994 | SH | DEFINED | 1,2 |
| MRO SOFTWARE INC | COM | 55347W10 | 7,637 | 453,523 | SH | DEFINED | 1,2 |
| MRV COMMUNICATIONS I | COM | 55347710 | 2,876 | 1,350,213 | SH | DEFINED | 1,2 |
| MSC INDL DIRECT INC | CL A | 55353010 | 13,521 | 407,628 | SH | DEFINED | 1,2 |
| MTC TECHNOLOGIES INC | COM | 55377A10 | 3,553 | 111,116 | SH | DEFINED | 1,2 |
| MTI TECHNOLOGY CORP | COM | 55390310 | 26 | 13,700 | SH | DEFINED | 1 |
| MTR GAMING GROUP INC | COM | 55376910 | 2,310 | 288,425 | SH | DEFINED | 1,2 |
| MTS SYS CORP | COM | 55377710 | 14,539 | 384,934 | SH | DEFINED | 1,2 |
| MUELLER INDS INC | COM | 62475610 | 15,992 | 575,872 | SH | DEFINED | 1,2 |
| MULTI FINELINE ELECT | COM | 62541B10 | 2,602 | 88,897 | SH | DEFINED | 1,2 |
| MULTIMEDIA GAMES INC | COM | 62545310 | 4,175 | 429,944 | SH | DEFINED | 1,2 |
| MUNICIPAL MTG & EQUI | GROWTH SHS | 62624B10 | 266 | 10,648 | SH | DEFINED | 1,5 |
| MURPHY OIL CORP | COM | 62671710 | 206,217 | 4,135,083 | SH | DEFINED | 1,2 |
| MYERS INDS INC | COM | 62846410 | 4,129 | 354,746 | SH | DEFINED | 1,2 |
| MYLAN LABS INC | COM | 62853010 | 107,217 | 5,566,797 | SH | DEFINED | 1,2 |
| MYOGEN INC | COM | 62856E10 | 9,542 | 406,040 | SH | DEFINED | 1,2 |
| MYRIAD GENETICS INC | COM | 62855J10 | 8,821 | 403,510 | SH | DEFINED | 1,2 |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 10,581 | 807,717 | SH | DEFINED | 1,2 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 311,336 | 4,334,348 | SH | DEFINED | 1,2 |
| NACCO INDS INC | CL A | 62957910 | 8,847 | 77,297 | SH | DEFINED | 1,2 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 12,765 | 756,667 | SH | DEFINED | 1,2 |
| NANOGEN INC | COM | 63007510 | 1,580 | 492,111 | SH | DEFINED | 1,2 |
| NANOPHASE TECHNOLOGIE | COM | 63007910 | 122 | 20,950 | SH | DEFINED | 1 |
| NAPCO SEC SYS INC | COM | 63040210 | 1,112 | 81,500 | SH | DEFINED | 1,2 |
| NAPSTER INC | COM | 63079710 | 210 | 52,392 | SH | DEFINED | 1,6 |
| NARA BANCORP INC | COM | 63080P10 | 3,763 | 251,680 | SH | DEFINED | 1,2 |
| NASB FINL INC | COM | 62896810 | 1,569 | 39,222 | SH | DEFINED | 1,2 |
| NASDAQ STOCK MARKET | COM | 63110310 | 20,241 | 798,462 | SH | DEFINED | 1,2 |
| NASH FINCH CO | COM | 63115810 | 18,165 | 430,541 | SH | DEFINED | 1,2 |
| NASTECH PHARMACEUTIC | COM PAR \$0 | 63172840 | 3,371 | 238,367 | SH | DEFINED | 1,2 |
| NATCO GROUP INC | CL A | 63227W20 | 489 | 19,300 | SH | DEFINED | 1,2 |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 1,536 | 12,224 | SH | DEFINED | 1 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 858 | 110,586 | SH | DEFINED | 1,2 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 804 | 101,315 | SH | DEFINED | 1 |
| NATIONAL CITY CORP | COM | 63540510 | 561,024 | 16,777,042 | SH | DEFINED | 1,2 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 19,029 | 421,563 | SH | DEFINED | 1,2 |
| NATIONAL FUEL GAS CO | COM | 63618010 | 50,498 | 1,476,549 | SH | DEFINED | 1,2 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 8,952 | 324,245 | SH | DEFINED | 1,2 |
| NATIONAL HEALTH REAL | COM | 63590510 | 1,583 | 81,532 | SH | DEFINED | 1,2 |
| NATIONAL HEALTHCARE | COM | 63590610 | 3,234 | 92,407 | SH | DEFINED | 1,2 |
| NATIONAL INSTRS CORP | COM | 63651810 | 17,771 | 721,221 | SH | DEFINED | 1,2 |
| NATIONAL INTERSTATE | COM | 63654U10 | 648 | 37,472 | SH | DEFINED | 1 |
| NATIONAL OILWELL VAR | COM | 63707110 | 317,857 | 4,830,647 | SH | DEFINED | 1,2 |
| NATIONAL PENN BANCSH | COM | 63713810 | 11,191 | 449,629 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|---------|------------|----|---------|-----|
| NATIONAL PRESTO INDS | COM | 63721510 | 3,670 | 85,735 | SH | DEFINED | 1,2 |
| NATIONAL R V HLDGS I | COM | 63727710 | 59 | 11,211 | SH | DEFINED | 1 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 410,695 | 15,675,372 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NATIONAL WESTN LIFE | CL A | 63852210 | 7,195 | 34,060 | SH | DEFINED | 1,2 |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 28,858 | 720,553 | SH | DEFINED | 1,2 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 21,688 | 930,813 | SH | DEFINED | 1,2 |
| NATURAL ALTERNATIVES | COM NEW | 63884230 | 98 | 14,200 | SH | DEFINED | 1 |
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 250 | 4,000 | SH | DEFINED | 1 |
| NATURES SUNSHINE PRO | COM | 63902710 | 5,945 | 255,818 | SH | DEFINED | 1,2 |
| NAUTILUS INC | COM | 63910B10 | 12,467 | 564,883 | SH | DEFINED | 1,2 |
| NAVARRE CORP | COM | 63920810 | 1,558 | 269,167 | SH | DEFINED | 1,2 |
| NAVIGANT CONSULTING | COM | 63935N10 | 11,722 | 611,771 | SH | DEFINED | 1,2 |
| NAVIGATORS GROUP INC | COM | 63890410 | 9,158 | 245,379 | SH | DEFINED | 1,2 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 53,747 | 1,657,338 | SH | DEFINED | 1,2 |
| NAVTEQ CORP | COM | 63936L10 | 39,959 | 799,980 | SH | DEFINED | 1,2 |
| NBC CAP CORP | COM | 62872910 | 2,533 | 101,002 | SH | DEFINED | 1,2 |
| NBT BANCORP INC | COM | 62877810 | 9,792 | 415,251 | SH | DEFINED | 1,2 |
| NBTY INC | COM | 62878210 | 26,571 | 1,130,702 | SH | DEFINED | 1,2 |
| NCI BUILDING SYS INC | COM | 62885210 | 11,868 | 290,956 | SH | DEFINED | 1,2 |
| NCO GROUP INC | COM | 62885810 | 9,685 | 469,022 | SH | DEFINED | 1,2 |
| NCR CORP NEW | COM | 62886E10 | 153,017 | 4,795,271 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| NDCHEALTH CORP | COM | 63948010 | 10,705 | 565,817 | SH | DEFINED | 1,2 |
| | | | | | | | |
| NEC CORP | ADR | 62905020 | 590 | 108,900 | SH | DEFINED | 1 |
| NEENAH PAPER INC | COM | 64007910 | 6,076 | 207,367 | SH | DEFINED | 1,2 |
| NEIMAN MARCUS GROUP | CL A | 64020420 | 59,036 | 590,657 | SH | DEFINED | 1,2 |
| NEIMAN MARCUS GROUP | CL B | 64020430 | 1,244 | 12,460 | SH | DEFINED | 1,5 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 19,515 | 1,151,330 | SH | DEFINED | 1,2 |
| NELNET INC | CL A | 64031N10 | 11,921 | 313,640 | SH | DEFINED | 1,2 |
| NELSON THOMAS INC | COM | 64037610 | 3,962 | 211,205 | SH | DEFINED | 1,2 |
| NEOFORMA COM INC | COM NEW | 64047550 | 133 | 15,553 | SH | DEFINED | 1 |
| NEOPHARM INC | COM | 64091910 | 2,878 | 232,060 | SH | DEFINED | 1,2 |
| NEORX CORP | COM PAR \$0 | 64052030 | 17 | 18,667 | SH | DEFINED | 1 |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 62 | 26,364 | SH | DEFINED | 1 |
| NEOWARE SYS INC | COM | 64065P10 | 3,211 | 191,800 | SH | DEFINED | 1,5 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 1,729 | 172,944 | SH | DEFINED | 1,2 |
| NET2PHONE | COM | 64108N10 | 45 | 25,658 | SH | DEFINED | 1 |
| NETBANK INC | COM | 64093310 | 5,857 | 704,760 | SH | DEFINED | 1,2 |
| NETFLIX COM INC | COM | 64110L10 | 12,779 | 491,696 | SH | DEFINED | 1,2 |
| NETGEAR INC | COM | 64111Q10 | 14,599 | 606,755 | SH | DEFINED | 1,2 |
| NETIQ CORP | COM | 64115P10 | 9,642 | 787,746 | SH | DEFINED | 1,2 |
| NETLOGIC MICROSYSTEM | COM | 64118B10 | 2,543 | 117,804 | SH | DEFINED | 1,2 |
| NETRATINGS INC | COM | 64116M10 | 2,320 | 152,406 | SH | DEFINED | 1,2 |
| NETSCOUT SYS INC | COM | 64115T10 | 1,718 | 316,440 | SH | DEFINED | 1,2 |
| NETWORK APPLIANCE IN | COM | 64120L10 | 229,713 | 9,676,206 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NETWORK ENGINES INC | COM | 64121A10 | 21 | 14,419 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 210 | 45,621 | SH | DEFINED | 1,6 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 24,358 | 495,174 | SH | DEFINED | 1,2 |
| NEUROGEN CORP | COM | 64124E10 | 1,726 | 250,807 | SH | DEFINED | 1,2 |
| NEUROMETRIX INC | COM | 64125510 | 1,403 | 47,112 | SH | DEFINED | 1,2 |
| NEUSTAR INC | CL A | 64126X20 | 1,875 | 58,600 | SH | DEFINED | 1 |
| NEW BRUNSWICK SCIENT | COM | 64287610 | 111 | 18,520 | SH | DEFINED | 1 |
| NEW CENTURY FINANCI | COM | 6435EV10 | 27,377 | 754,812 | SH | DEFINED | 1,2 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 119 | 19,757 | SH | DEFINED | 1 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----|
| NEW JERSEY RES | COM | 64602510 | 16,458 | 357,933 | SH | DEFINED | 1,2 |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 48,529 | 2,114,563 | SH | DEFINED | 1,2 |
| NEW RIV PHARMACEUTIC | COM | 64846820 | 4,182 | 87,241 | SH | DEFINED | 1,2 |
| NEW YORK & CO INC | COM | 64929510 | 2,263 | 137,973 | SH | DEFINED | 1,2 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 65,071 | 3,967,716 | SH | DEFINED | 1,2 |
| NEW YORK TIMES CO | CL A | 65011110 | 119,652 | 4,021,909 | SH | DEFINED | 1,2 |
| NEWALLIANCE BANCShar | COM | 65020310 | 21,128 | 1,443,159 | SH | DEFINED | 1,2 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 14,902 | 534,115 | SH | DEFINED | 1,2 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 202,181 | 8,926,329 | SH | DEFINED | 1,2 |
| NEWFIELD EXPL CO | COM | 65129010 | 102,727 | 2,092,190 | SH | DEFINED | 1,2 |
| NEWMARKET CORP | COM | 65158710 | 3,980 | 229,524 | SH | DEFINED | 1,2 |
| NEWMONT MINING CORP | COM | 65163910 | 587,096 | 12,446,391 | SH | DEFINED | 1,2 |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 9,521 | 1,130,788 | SH | DEFINED | 1,2 |
| NEWPORT CORP | COM | 65182410 | 9,927 | 712,633 | SH | DEFINED | 1,2 |
| NEWS CORP | CL A | 65248E10 | 1,017,976 | 65,296,755 | SH | DEFINED | 1,2 |
| NEWS CORP | CL B | 65248E20 | 42,987 | 2,605,253 | SH | DEFINED | 1,2 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 92 | 16,100 | SH | DEFINED | 1 |
| NEXTEL PARTNERS INC | CL A | 65333F10 | 30,733 | 1,224,433 | SH | DEFINED | 1,2 |
| NGP CAP RES CO | COM | 62912R10 | 2,694 | 178,866 | SH | DEFINED | 1,2 |
| NIC INC | COM | 62914B10 | 2,360 | 360,242 | SH | DEFINED | 1,2 |
| NICOR INC | COM | 65408610 | 60,007 | 1,427,726 | SH | DEFINED | 1,2 |
| NIDEC CORP | SPONSORED | 65409010 | 8,086 | 265,114 | SH | DEFINED | 1 |
| NII HLDGS INC | CL B NEW | 62913F20 | 60,521 | 716,643 | SH | DEFINED | 1,2 |
| NIKE INC | CL B | 65410610 | 435,427 | 5,330,893 | SH | DEFINED | 1,2 |
| NISOURCE INC | COM | 65473P10 | 214,500 | 8,845,344 | SH | DEFINED | 1,2 |
| NISSAN MOTORS | SPONSORED | 65474440 | 795 | 34,588 | SH | DEFINED | 1 |
| NITROMED INC | COM | 65479850 | 3,256 | 180,900 | SH | DEFINED | 1,2 |
| NL INDS INC | COM NEW | 62915640 | 2,130 | 113,359 | SH | DEFINED | 1,2 |
| NMS COMMUNICATIONS C | COM | 62924810 | 225 | 60,772 | SH | DEFINED | 1 |
| NMT MED INC | COM | 62929410 | 299 | 27,112 | SH | DEFINED | 1 |
| NN INC | COM | 62933710 | 2,449 | 204,248 | SH | DEFINED | 1,2 |
| NOBLE CORPORATION | SHS | G6542210 | 278,440 | 4,067,199 | SH | DEFINED | 1,2 |
| NOBLE ENERGY INC | COM | 65504410 | 129,119 | 2,753,080 | SH | DEFINED | 1,2 |
| NOBLE INTL LTD | COM | 65505310 | 1,811 | 74,954 | SH | DEFINED | 1,2 |
| NOKIA CORP | SPONSORED | 65490220 | 8,614 | 509,392 | SH | DEFINED | 1,2 |
| NORDSON CORP | COM | 65566310 | 19,639 | 516,409 | SH | DEFINED | 1,2 |
| NORDSTROM INC | COM | 65566410 | 296,707 | 8,645,309 | SH | DEFINED | 1,2 |
| NORFOLK SOUTHERN COR | COM | 65584410 | 475,930 | 11,733,982 | SH | DEFINED | 1,2 |
| NORSK HYDRO A S | SPONSORED | 65653160 | 266 | 2,390 | SH | DEFINED | 1 |
| NORTEL NETWORKS CORP | COM | 65656810 | 1,969 | 604,115 | SH | DEFINED | 1,2 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 34 | 13,000 | SH | DEFINED | 1 |
| NORTH FORK BANCORPOR | COM | 65942410 | 323,758 | 12,696,387 | SH | DEFINED | 1,2 |

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| NORTH PITTSBURGH SYS | COM | 66156210 | 6,102 | 298,979 | SH | DEFINED | 10, |
| NORTHEAST UTILS | COM | 66439710 | 41,331 | 2,071,712 | SH | DEFINED | 1,2 |
| NORTHERN BORDER PART | UNIT LTD P | 66478510 | 486 | 10,160 | SH | DEFINED | 1,5 |
| NORTHERN EMPIRE BANC | COM | 66511210 | 2,092 | 83,960 | SH | DEFINED | 1,2 |
| NORTHERN TR CORP | COM | 66585910 | 255,656 | 5,057,491 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NORTHFIELD LABS INC | COM | 66613510 | 3,409 | 264,241 | SH | DEFINED | 1,2 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 1,843,546 | 33,919,889 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 2,120 | 225,731 | SH | DEFINED | 1,2 |
| NORTHWEST AIRLS CORP | CL A | 66728010 | 12 | 18,640 | SH | DEFINED | 1,2 |
| NORTHWEST BANCORP IN | COM | 66732810 | 5,190 | 244,221 | SH | DEFINED | 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 17,738 | 476,565 | SH | DEFINED | 1,2 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 12,490 | 413,698 | SH | DEFINED | 1,2 |
| NOVAMED INC DEL | COM | 66986W10 | 99 | 14,552 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED | 66987V10 | 4,076 | 79,928 | SH | DEFINED | 1,2 |
| NOVASTAR FINL INC | COM | 66994740 | 12,237 | 370,936 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 4,784 | 330,628 | SH | DEFINED | 1,2 |
| NOVAVAX INC | COM | 67000210 | 47 | 26,866 | SH | DEFINED | 1 |
| | | | | | | | |
| NOVELIS INC | COM | 67000X10 | 1,971 | 91,945 | SH | DEFINED | 1 |
| NOVELL INC | COM | 67000610 | 65,300 | 8,765,075 | SH | DEFINED | 1,2 |
| NOVELLUS SYS INC | COM | 67000810 | 88,279 | 3,519,892 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 5,000 | 357,119 | SH | DEFINED | 1,2 |
| NOVO-NORDISK A S | ADR | 67010020 | 948 | 19,115 | SH | DEFINED | 1 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 5,165 | 510,869 | SH | DEFINED | 1,2 |
| NRG ENERGY INC | COM NEW | 62937750 | 31,482 | 739,021 | SH | DEFINED | 1,2 |
| NS GROUP INC | COM | 62891610 | 19,920 | 507,517 | SH | DEFINED | 1,2 |
| NSTAR | COM | 67019E10 | 43,315 | 1,497,744 | SH | DEFINED | 1,2 |
| NTL INC DEL | COM | 62940M10 | 61,393 | 919,058 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| NTN COMMUNICATIONS | COM NEW | 62941030 | 36 | 23,400 | SH | DEFINED | 1 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 1,357 | 75,456 | SH | DEFINED | 1 |
| NU HORIZONS ELECTRS | COM | 66990810 | 92 | 12,690 | SH | DEFINED | 1 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 12,776 | 670,660 | SH | DEFINED | 1,2 |
| NUCO2 INC | COM | 62942810 | 3,092 | 120,095 | SH | DEFINED | 1,2 |
| NUCOR CORP | COM | 67034610 | 348,874 | 5,914,119 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 229 | 16,100 | SH | DEFINED | 1 |
| NUTRI SYS INC NEW | COM | 67069D10 | 7,382 | 295,057 | SH | DEFINED | 1,2 |
| NUVASIVE INC | COM | 67070410 | 3,134 | 167,222 | SH | DEFINED | 1,2 |
| NUVEEN INVTS INC | CL A | 67090F10 | 26,968 | 684,639 | SH | DEFINED | 1,2 |
| NUVELO INC | COM NEW | 67072M30 | 4,587 | 477,861 | SH | DEFINED | 1,2 |
| NVIDIA CORP | COM | 67066G10 | 159,954 | 4,666,099 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NVR INC | COM | 62944T10 | 213,901 | 241,710 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| NYFIX INC | COM | 67071210 | 325 | 56,307 | SH | DEFINED | 1,5 |
| NYMAGIC INC | COM | 62948410 | 2,476 | 101,759 | SH | DEFINED | 1,2 |
| O CHARLEYS INC | COM | 67082310 | 4,999 | 349,323 | SH | DEFINED | 1,2 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 37,564 | 1,332,999 | SH | DEFINED | 1,2 |
| OAK HILL FINL INC | COM | 67133710 | 288 | 9,581 | SH | DEFINED | 1 |
| OAKLEY INC | COM | 67366210 | 6,622 | 381,910 | SH | DEFINED | 1,2 |
| OCA INC | COM | 67083Q10 | 968 | 645,159 | SH | DEFINED | 1,2 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 1,211,497 | 14,181,163 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|-----|
| OCCULOGIX INC | COM | 67461T10 | 564 | 88,261 | SH | DEFINED | 10, |
| OCEANEERING INTL INC | COM | 67523210 | 20,997 | 393,121 | SH | DEFINED | 1,2 |
| OCEANFIRST FINL CORP | COM | 67523410 | 3,240 | 134,220 | SH | DEFINED | 1,2 |
| OCTEL CORP | COM | 67572710 | 3,206 | 192,296 | SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM | 67574610 | 4,396 | 633,405 | SH | DEFINED | 1,2 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 14,754 | 869,391 | SH | DEFINED | 1,2 |
| ODYSSEY MARINE EXPLO | COM | 67611810 | 1,416 | 383,870 | SH | DEFINED | 1,2 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 4,199 | 164,394 | SH | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 67622010 | 263,241 | 8,863,345 | SH | DEFINED | 1,2 |
| OFFICEMAX INC DEL | COM | 67622P10 | 75,445 | 2,382,210 | SH | DEFINED | 10, |
| OFFSHORE LOGISTICS I | COM | 67625510 | 10,790 | 291,626 | SH | DEFINED | 13 |
| OGE ENERGY CORP | COM | 67083710 | 45,511 | 1,619,596 | SH | DEFINED | 1,2 |
| OHIO CAS CORP | COM | 67724010 | 33,144 | 1,222,117 | SH | DEFINED | 1,2 |
| OIL STS INTL INC | COM | 67802610 | 18,661 | 513,925 | SH | DEFINED | 1,2 |
| OLD DOMINION FGHT LI | COM | 67958010 | 9,320 | 278,297 | SH | DEFINED | 1,2 |
| OLD NATL BANCORP IND | COM | 68003310 | 22,116 | 1,042,223 | SH | DEFINED | 1,2 |
| OLD REP INTL CORP | COM | 68022310 | 116,267 | 4,359,453 | SH | DEFINED | 1,2 |
| OLD SECOND BANCORP I | COM | 68027710 | 5,509 | 184,628 | SH | DEFINED | 12, |
| OLIN CORP | COM PAR \$1 | 68066520 | 23,940 | 1,260,664 | SH | DEFINED | 1,2 |
| OLYMPIC STEEL INC | COM | 68162K10 | 611 | 34,954 | SH | DEFINED | 1 |
| OM GROUP INC | COM | 67087210 | 11,855 | 588,921 | SH | DEFINED | 1,2 |
| OMEGA FINL CORP | COM | 68209210 | 4,813 | 171,696 | SH | DEFINED | 1,2 |
| OMEGA FLEX INC | COM | 68209510 | 444 | 27,789 | SH | DEFINED | 1,2 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 9,555 | 686,424 | SH | DEFINED | 1,2 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 158 | 20,760 | SH | DEFINED | 1 |
| OMI CORP NEW | COM | Y6476W10 | 2,673 | 149,561 | SH | DEFINED | 1,2 |
| OMNICARE INC | COM | 68190410 | 100,175 | 1,781,515 | SH | DEFINED | 1,2 |
| OMNICELL INC | COM | 68213N10 | 2,916 | 299,700 | SH | DEFINED | 12, |
| OMNICOM GROUP INC | COM | 68191910 | 419,223 | 5,012,830 | SH | DEFINED | 1 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 13,673 | 1,083,454 | SH | DEFINED | 10, |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 470 | 107,617 | SH | DEFINED | 1,2 |
| ON ASSIGNMENT INC | COM | 68215910 | 475 | 55,525 | SH | DEFINED | 1 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 9,241 | 1,794,464 | SH | DEFINED | 1,6 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 22 | 26,200 | SH | DEFINED | 1,2 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 2,303 | 115,689 | SH | DEFINED | 1 |
| ONEOK INC NEW | COM | 68268010 | 57,023 | 1,676,149 | SH | DEFINED | 1,2 |
| ONLINE RES CORP | COM | 68273G10 | 2,637 | 249,291 | SH | DEFINED | 1,2 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 11,296 | 452,393 | SH | DEFINED | 1,2 |
| ONYX SOFTWARE CORP | COM NEW | 68340220 | 37 | 10,307 | SH | DEFINED | 1 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 6,259 | 140,846 | SH | DEFINED | 1,2 |
| OPEN SOLUTIONS INC | COM | 68371P10 | 4,683 | 214,606 | SH | DEFINED | 1,2 |
| OPENTV CORP | CL A | G6754310 | 152 | 53,118 | SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 15,663 | 871,118 | SH | DEFINED | 1,2 |
| OPLINK COMMUNICATION | COM | 68375Q10 | 2,113 | 1,389,999 | SH | DEFINED | 1,2 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 299 | 35,484 | SH | DEFINED | 1,2 |
| OPSWARE INC | COM | 68383A10 | 4,768 | 918,743 | SH | DEFINED | 1,2 |
| OPTICAL COMMUNICATIO | CL A | 68382T10 | 286 | 152,104 | SH | DEFINED | 1,2 |
| OPTION CARE INC | COM | 68394810 | 4,552 | 310,956 | SH | DEFINED | 1,2 |
| OPTIONSXPRESS HLDGS | COM | 68401010 | 5,015 | 263,375 | SH | DEFINED | 1,2 |
| ORACLE CORP | COM | 68389X10 | 1,389,985 | 112,095,590 | SH | DEFINED | 1,2 |

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| ORASURE TECHNOLOGIES | COM | 68554V10 | 8,044 | 851,269 | SH | DEFINED | 10, |
| ORBITAL SCIENCES COR | COM | 68556410 | 9,102 | 728,134 | SH | DEFINED | 1,2 |
| ORBOTECH LTD | ORD | M7525310 | 774 | 30,919 | SH | DEFINED | 1,2 |
| ORCHID CELLMARK INC | COM | 68573C10 | 2,296 | 270,086 | SH | DEFINED | 1,2 |
| OREGON STL MLS INC | COM | 68607910 | 13,305 | 476,887 | SH | DEFINED | 1,2 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 3,743 | 305,817 | SH | DEFINED | 1,2 |
| ORIGEN FINL INC | COM | 68619E20 | 1,120 | 147,973 | SH | DEFINED | 1,2 |
| ORIX CORP | SPONSORED | 68633010 | 1,203 | 13,275 | SH | DEFINED | 1 |
| ORLEANS HOMEBUILDERS | COM | 68658810 | 876 | 35,542 | SH | DEFINED | 1 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 1,164 | 52,599 | SH | DEFINED | 1,2 |
| ORTHOFIX INTL N V | COM | N6748L10 | 327 | 7,494 | SH | DEFINED | 1 |
| ORTHOLOGIC CORP | COM | 68750J10 | 220 | 57,331 | SH | DEFINED | 1,5 |
| ORTHOVITA INC | COM | 68750U10 | 128 | 30,000 | SH | DEFINED | 1 |
| OSCIENT PHARMACEUTIC | COM | 68812R10 | 162 | 76,380 | SH | DEFINED | 1 |
| OSHKOSH TRUCK CORP | COM | 68823920 | 39,550 | 916,350 | SH | DEFINED | 1,2 |
| OSI PHARMACEUTICALS | COM | 67104010 | 13,269 | 453,788 | SH | DEFINED | 1,2 |
| OSI SYSTEMS INC | COM | 67104410 | 2,863 | 181,212 | SH | DEFINED | 1,2 |
| OSTEOTECH INC | COM | 68858210 | 282 | 49,236 | SH | DEFINED | 1,5 |
| OTTER TAIL CORP | COM | 68964810 | 11,882 | 384,039 | SH | DEFINED | 1,2 |
| OUTBACK STEAKHOUSE I | COM | 68989910 | 33,923 | 926,861 | SH | DEFINED | 1,2 |
| OUTDOOR CHANNEL HLDG | COM NEW | 69002720 | 988 | 66,954 | SH | DEFINED | 1,2 |
| OVERLAND STORAGE INC | COM | 69031010 | 164 | 20,140 | SH | DEFINED | 1 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 47,925 | 821,611 | SH | DEFINED | 1,2 |
| OVERSTOCK COM INC DE | COM | 69037010 | 5,500 | 143,403 | SH | DEFINED | 1,2 |
| OWENS & MINOR INC NE | COM | 69073210 | 18,201 | 620,153 | SH | DEFINED | 1,2 |
| OWENS ILL INC | COM NEW | 69076840 | 186,971 | 9,067,444 | SH | DEFINED | 1,2 |
| OXFORD INDS INC | COM | 69149730 | 10,192 | 225,876 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 106 | 20,129 | SH | DEFINED | 1 |
| P A M TRANSN SVCS IN | COM | 69314910 | 980 | 60,624 | SH | DEFINED | 1,2 |
| P C CONNECTION | COM | 69318J10 | 103 | 18,975 | SH | DEFINED | 1 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 21,919 | 488,926 | SH | DEFINED | 1,2 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 1,717 | 82,505 | SH | DEFINED | 1,2 |
| PAB BANKSHARES INC | COM | 69313P10 | 219 | 14,000 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 301,571 | 4,442,057 | SH | DEFINED | 1,2 |
| PACER INTL INC TENN | COM | 69373H10 | 16,790 | 636,960 | SH | DEFINED | 1,2 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 20,581 | 618,236 | SH | DEFINED | 1,2 |
| PACIFIC ENERGY PARTN | COM UNIT | 69422R10 | 793 | 24,899 | SH | DEFINED | 1,2 |
| PACIFIC ETHANOL INC | COM | 69423U10 | 1,212 | 117,474 | SH | DEFINED | 1,2 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 45,570 | 2,125,459 | SH | DEFINED | 1,2 |
| PACIFICARE HEALTH SY | COM | 69511210 | 89,855 | 1,126,286 | SH | DEFINED | 1,2 |
| PACKAGING CORP AMER | COM | 69515610 | 18,032 | 929,001 | SH | DEFINED | 1,2 |
| PACKETEER INC | COM | 69521010 | 8,330 | 663,734 | SH | DEFINED | 1,2 |
| PACTIV CORP | COM | 69525710 | 73,668 | 4,204,783 | SH | DEFINED | 1,2 |
| PAC-WEST TELECOM INC | COM | 69371Y10 | 9 | 11,491 | SH | DEFINED | 1 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 2,203 | 350,305 | SH | DEFINED | 1,2 |
| PAINCARE HLDGS INC | COM | 69562E10 | 1,587 | 423,174 | SH | DEFINED | 1,2 |
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 110 | 47,960 | SH | DEFINED | 1 |
| PALL CORP | COM | 69642930 | 89,261 | 3,245,840 | SH | DEFINED | 1,2 |
| PALM HARBOR HOMES | COM | 69663910 | 4,050 | 208,462 | SH | DEFINED | 1,2 |
| PALM INC NEW | COM | 69664310 | 30,532 | 1,077,713 | SH | DEFINED | 1,2 |
| PALMSOURCE INC | COM | 69715410 | 386 | 21,385 | SH | DEFINED | 1,5 |

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|----------------------|-----------|----------|-----------|------------|----|---------|-----|
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 4,807 | 183,267 | SH | DEFINED | 1,2 |
| PAN PACIFIC RETAIL P | COM | 69806L10 | 50,044 | 759,389 | SH | DEFINED | 1,2 |
| PANACOS PHARMACEUTIC | COM | 69811Q10 | 401 | 41,139 | SH | DEFINED | 1 |
| PANAMSAT HLDG CORP | COM | 69831Y10 | 8,940 | 369,442 | SH | DEFINED | 1,2 |
| PANERA BREAD CO | CL A | 69840W10 | 20,157 | 393,850 | SH | DEFINED | 1,2 |
| PANTRY INC | COM | 69865710 | 21,598 | 577,939 | SH | DEFINED | 1,2 |
| PAPA JOHNS INTL INC | COM | 69881310 | 22,247 | 443,879 | SH | DEFINED | 1,2 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 18,305 | 687,653 | SH | DEFINED | 1,2 |
| PAR TECHNOLOGY CORP | COM | 69888410 | 859 | 37,353 | SH | DEFINED | 1,2 |
| PARALLEL PETE CORP D | COM | 69915710 | 5,789 | 413,522 | SH | DEFINED | 1,2 |
| PARAMETRIC TECHNOLOG | COM | 69917310 | 63,768 | 9,148,854 | SH | DEFINED | 1,2 |
| PAREXEL INTL CORP | COM | 69946210 | 7,400 | 368,331 | SH | DEFINED | 1,2 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 7,320 | 274,686 | SH | DEFINED | 1,2 |
| PARK NATL CORP | COM | 70065810 | 18,790 | 173,544 | SH | DEFINED | 1,2 |
| PARK OHIO HLDGS CORP | COM | 70066610 | 210 | 11,968 | SH | DEFINED | 1 |
| PARKER DRILLING CO | COM | 70108110 | 11,209 | 1,209,197 | SH | DEFINED | 1,2 |
| PARKER HANNIFIN CORP | COM | 70109410 | 220,911 | 3,435,094 | SH | DEFINED | 1,2 |
| PARKVALE FINL CORP | COM | 70149210 | 272 | 9,932 | SH | DEFINED | 1 |
| PARKWAY PPTYS INC | COM | 70159Q10 | 14,289 | 304,535 | SH | DEFINED | 1,2 |
| PARLUX FRAGRANCES IN | COM | 70164510 | 2,825 | 96,947 | SH | DEFINED | 1,2 |
| PARTNER COMMUNICATIO | ADR | 70211M10 | 146 | 16,979 | SH | DEFINED | 1,7 |
| PARTNERRE LTD | COM | G6852T10 | 22,563 | 352,269 | SH | DEFINED | 1,5 |
| PARTNERS TR FINL GRO | COM | 70213F10 | 6,644 | 577,237 | SH | DEFINED | 1,2 |
| PARTY CITY CORP | COM | 70214510 | 2,299 | 135,852 | SH | DEFINED | 1,2 |
| PATHMARK STORES INC | COM | 70322A10 | 7,069 | 626,671 | SH | DEFINED | 1,2 |
| PATRICK INDS INC | COM | 70334310 | 116 | 10,800 | SH | DEFINED | 1 |
| PATTERSON COMPANIES | COM | 70339510 | 84,491 | 2,110,697 | SH | DEFINED | 1,2 |
| PATTERSON UTI ENERGY | COM | 70348110 | 98,593 | 2,732,631 | SH | DEFINED | 1,2 |
| PAULA FINL DEL | COM | 70358810 | 35 | 14,600 | SH | DEFINED | 1 |
| PAXAR CORP | COM | 70422710 | 8,233 | 488,622 | SH | DEFINED | 1,2 |
| PAXSON COMMUNICATION | COM | 70423110 | 18 | 38,921 | SH | DEFINED | 1 |
| PAYCHEX INC | COM | 70432610 | 334,322 | 9,013,800 | SH | DEFINED | 1,2 |
| PAYLESS SHOESOURCE I | COM | 70437910 | 34,338 | 1,973,431 | SH | DEFINED | 1,2 |
| PC-TEL INC | COM | 69325Q10 | 545 | 58,004 | SH | DEFINED | 1,2 |
| PDF SOLUTIONS INC | COM | 69328210 | 4,572 | 275,447 | SH | DEFINED | 1,2 |
| PEABODY ENERGY CORP | COM | 70454910 | 177,815 | 2,108,056 | SH | DEFINED | 1,2 |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 2,564 | 93,426 | SH | DEFINED | 1,2 |
| PEARSON PLC | SPONSORED | 70501510 | 501 | 42,679 | SH | DEFINED | 1 |
| PEDIATRIX MED GROUP | COM | 70532410 | 29,533 | 384,447 | SH | DEFINED | 1,2 |
| PEETS COFFEE & TEA I | COM | 70556010 | 7,882 | 257,495 | SH | DEFINED | 1,2 |
| PEGASUS SOLUTIONS IN | COM | 70590610 | 2,687 | 299,203 | SH | DEFINED | 1,2 |
| PEGASYSTEMS INC | COM | 70557310 | 740 | 123,462 | SH | DEFINED | 1,2 |
| PEMSTAR INC | COM | 70655210 | 56 | 51,824 | SH | DEFINED | 1,5 |
| PENN NATL GAMING INC | COM | 70756910 | 22,105 | 710,549 | SH | DEFINED | 1,2 |
| PENN VA CORP | COM | 70788210 | 15,062 | 260,997 | SH | DEFINED | 1,2 |
| PENN VA RESOURCES PA | COM | 70788410 | 1,321 | 24,700 | SH | DEFINED | 1,2 |
| PENNEY J C INC | COM | 70816010 | 1,657,420 | 34,951,927 | SH | DEFINED | 1,2 |
| PENNFED FINL SVCS IN | COM | 70816710 | 2,335 | 127,729 | SH | DEFINED | 1,2 |

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| PENNSYLVANIA COMM BA | COM | 70867710 | 1,800 | 50,440 | SH | DEFINED | 1,2 |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 33,048 | 783,494 | SH | DEFINED | 1,2 |
| PENTAIR INC | COM | 70963110 | 58,769 | 1,610,098 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| PENWEST PHARMACEUTIC | COM | 70975410 | 4,673 | 266,567 | SH | DEFINED | 1,2 |
| PEOPLES BANCORP INC | COM | 70978910 | 4,607 | 166,751 | SH | DEFINED | 1,2 |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 19,638 | 677,645 | SH | DEFINED | 1,2 |
| PEOPLES ENERGY CORP | COM | 71103010 | 49,363 | 1,253,517 | SH | DEFINED | 1,2 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 13,814 | 998,126 | SH | DEFINED | 1,2 |
| PEPCO HOLDINGS INC | COM | 71329110 | 80,708 | 3,468,319 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| PEPSI BOTTLING GROUP | COM | 71340910 | 454,016 | 15,902,497 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| PEPSIAMERICAS INC | COM | 71343P20 | 26,218 | 1,153,472 | SH | DEFINED | 1,2 |
| PEPSICO INC | COM | 71344810 | 2,778,529 | 48,995,402 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PEREGRINE PHARMACEUT | COM | 71366110 | 475 | 474,797 | SH | DEFINED | 1,5 |
| PERFORMANCE FOOD GRO | COM | 71375510 | 27,462 | 870,965 | SH | DEFINED | 1,2 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 127 | 17,817 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 2,915 | 330,141 | SH | DEFINED | 1,2 |
| PERINI CORP | COM | 71383910 | 4,007 | 220,143 | SH | DEFINED | 1,2 |
| PERKINELMER INC | COM | 71404610 | 68,965 | 3,385,594 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 52 | 23,800 | SH | DEFINED | 1 |
| PEROT SYS CORP | CL A | 71426510 | 21,551 | 1,523,056 | SH | DEFINED | 1,2 |
| PERRIGO CO | COM | 71429010 | 22,006 | 1,537,809 | SH | DEFINED | 1,2 |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 11,958 | 578,784 | SH | DEFINED | 1,2 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 80 | 19,100 | SH | DEFINED | 1 |
| PETCO ANIMAL SUPPLIE | COM NEW | 71601620 | 14,768 | 697,922 | SH | DEFINED | 1,2 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 2,980 | 184,659 | SH | DEFINED | 1,2 |
| PETRO-CDA | COM | 71644E10 | 4,063 | 97,365 | SH | DEFINED | 1,5 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 3,204 | 38,432 | SH | DEFINED | 1 |
| PETROHAWK ENERGY COR | COM | 71649510 | 9,647 | 669,477 | SH | DEFINED | 1,2 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 46,733 | 733,065 | SH | DEFINED | 1,2 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 68,353 | 956,114 | SH | DEFINED | 1,2 |
| PETROLEUM DEV CORP | COM | 71657810 | 9,514 | 248,160 | SH | DEFINED | 1,2 |
| PETROLEUM HELICOPTER | COM NON VT | 71660420 | 232 | 7,493 | SH | DEFINED | 1 |
| PETROQUEST ENERGY IN | COM | 71674810 | 5,686 | 544,669 | SH | DEFINED | 1,2 |
| PETSMART INC | COM | 71676810 | 53,061 | 2,436,215 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| PFF BANCORP INC | COM | 69331W10 | 12,220 | 403,842 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 5,750,998 | 230,316,299 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PG&E CORP | COM | 69331C10 | 571,897 | 14,570,612 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PHARMACEUTICAL PROD | COM | 71712410 | 37,446 | 651,113 | SH | DEFINED | 1,2 |
| PHARMACYCLICS INC | COM | 71693310 | 195 | 21,588 | SH | DEFINED | 1 |
| PHARMION CORP | COM | 71715B40 | 7,539 | 345,668 | SH | DEFINED | 1,2 |
| PHARMOS CORP | COM PAR \$. | 71713930 | 36 | 16,733 | SH | DEFINED | 1 |
| PHASE FORWARD INC | COM | 71721R40 | 2,822 | 258,171 | SH | DEFINED | 1,2 |
| PHELPS DODGE CORP | COM | 71726510 | 539,557 | 4,152,678 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PHH CORP | COM NEW | 69332020 | 29,634 | 1,079,173 | SH | DEFINED | 1,2 |
| PHILADELPHIA CONS HL | COM | 71752810 | 15,969 | 188,088 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|-----------|----|---------|-----|
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 5,022 | 164,930 | SH | DEFINED | 1,2 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 26,603 | 857,618 | SH | DEFINED | 1,2 |
| PHOENIX COS INC NEW | COM | 71902E10 | 22,265 | 1,824,964 | SH | DEFINED | 1,2 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 1,883 | 250,085 | SH | DEFINED | 1,2 |
| PHOTON DYNAMICS INC | COM | 71936410 | 4,572 | 238,769 | SH | DEFINED | 1,2 |
| PHOTRONICS INC | COM | 71940510 | 19,273 | 993,455 | SH | DEFINED | 1,2 |
| PICO HLDGS INC | COM NEW | 69336620 | 4,886 | 139,036 | SH | DEFINED | 1,2 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 16,180 | 642,812 | SH | DEFINED | 1,2 |
| PIER 1 IMPORTS INC | COM | 72027910 | 18,242 | 1,618,641 | SH | DEFINED | 1,2 |
| PIKE ELEC CORP | COM | 72128310 | 626 | 33,400 | SH | DEFINED | 1 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 67,020 | 1,841,209 | SH | DEFINED | 1,2 |
| PINNACLE AIRL CORP | COM | 72344310 | 2,378 | 365,824 | SH | DEFINED | 1,2 |
| PINNACLE ENTMT INC | COM | 72345610 | 12,365 | 674,579 | SH | DEFINED | 1,2 |
| PINNACLE FINL PARTNE | COM | 72346Q10 | 2,027 | 80,482 | SH | DEFINED | 1,2 |
| PINNACLE WEST CAP CO | COM | 72348410 | 131,414 | 2,981,269 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PIONEER CORP JAPAN | SPONSORED | 72364610 | 210 | 14,775 | SH | DEFINED | 1 |
| PIONEER COS INC | COM NEW | 72364330 | 2,821 | 117,257 | SH | DEFINED | 1,2 |
| PIONEER DRILLING CO | COM | 72365510 | 5,014 | 256,866 | SH | DEFINED | 1,2 |
| PIONEER NAT RES CO | COM | 72378710 | 145,947 | 2,657,455 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| PIPER JAFFRAY COS | COM | 72407810 | 8,797 | 294,614 | SH | DEFINED | 1,2 |
| PITNEY BOWES INC | COM | 72447910 | 255,326 | 6,117,061 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PIXAR | COM | 72581110 | 25,101 | 563,948 | SH | DEFINED | 1,2 |
| PIXELWORKS INC | COM | 72581M10 | 4,696 | 712,524 | SH | DEFINED | 1,2 |
| PLACER DOME INC | COM | 72590610 | 1,104 | 64,392 | SH | DEFINED | 1,5 |
| PLACER SIERRA BANCSH | COM | 72607910 | 2,031 | 73,944 | SH | DEFINED | 1,2 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 2,718 | 63,767 | SH | DEFINED | 1,5 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 42,107 | 983,356 | SH | DEFINED | 1,2 |
| PLANAR SYS INC | COM | 72690010 | 3,570 | 434,360 | SH | DEFINED | 1,2 |
| PLANTRONICS INC NEW | COM | 72749310 | 25,848 | 838,960 | SH | DEFINED | 1,2 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 360 | 12,040 | SH | DEFINED | 1,5 |
| PLATO LEARNING INC | COM | 72764Y10 | 210 | 27,567 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 3,661 | 259,678 | SH | DEFINED | 1,2 |
| PLAYTEX PRODS INC | COM | 72813P10 | 8,172 | 742,903 | SH | DEFINED | 1,2 |
| PLEXUS CORP | COM | 72913210 | 14,096 | 824,837 | SH | DEFINED | 1,2 |
| PLUG POWER INC | COM | 72919P10 | 4,041 | 594,237 | SH | DEFINED | 1,2 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 184,742 | 4,873,173 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PLUMTREE SOFTWARE IN | COM | 72940Q10 | 123 | 22,480 | SH | DEFINED | 1 |
| PLX TECHNOLOGY INC | COM | 69341710 | 2,398 | 287,558 | SH | DEFINED | 1,2 |
| PMA CAP CORP | CL A | 69341920 | 3,802 | 433,056 | SH | DEFINED | 1,2 |
| PMC COML TR | SH BEN INT | 69343410 | 235 | 17,465 | SH | DEFINED | 1,2 |
| PMC-SIERRA INC | COM | 69344F10 | 42,275 | 4,798,530 | SH | DEFINED | 1,2 |
| PMI GROUP INC | COM | 69344M10 | 59,204 | 1,484,935 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| PNC FINL SVCS GROUP | COM | 69347510 | 491,755 | 8,475,605 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PNM RES INC | COM | 69349H10 | 29,736 | 1,037,177 | SH | DEFINED | 1,2 |
| POGO PRODUCING CO | COM | 73044810 | 70,415 | 1,194,692 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| | | | | | | | 10, |
| POINT THERAPEUTICS I | COM | 73069410 | 43 | 10,341 | SH | DEFINED | 1 |
| POLARIS INDS INC | COM | 73106810 | 32,063 | 647,092 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| POLO RALPH LAUREN CO | CL A | 73157210 | 35,136 | 698,523 | SH | DEFINED | 1,2 |
| POLYCOM INC | COM | 73172K10 | 28,810 | 1,781,684 | SH | DEFINED | 1,2 |
| POLYMEDICA CORP | COM | 73173810 | 12,637 | 361,664 | SH | DEFINED | 1,2 |
| POLYONE CORP | COM | 73179P10 | 8,468 | 1,397,366 | SH | DEFINED | 1,2 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 176 | 15,501 | SH | DEFINED | 1,2 |
| POPE & TALBOT INC | COM | 73282710 | 2,759 | 270,220 | SH | DEFINED | 1,2 |
| POPULAR INC | COM | 73317410 | 58,973 | 2,434,887 | SH | DEFINED | 1,2 |
| PORTALPLAYER INC | COM | 73618720 | 8,750 | 318,983 | SH | DEFINED | 1,2 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 15,204 | 352,099 | SH | DEFINED | 1,2 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 360 | 39,603 | SH | DEFINED | 1 |
| POSCO | SPONSORED | 69348310 | 6,538 | 115,586 | SH | DEFINED | 1,5 |
| POSSIS MEDICAL INC | COM | 73740710 | 2,884 | 263,168 | SH | DEFINED | 1,2 |
| POST PPTYS INC | COM | 73746410 | 33,755 | 906,168 | SH | DEFINED | 1,2 |
| POTLATCH CORP | COM | 73762810 | 34,122 | 654,678 | SH | DEFINED | 1,2 |
| POWELL INDS INC | COM | 73912810 | 3,792 | 173,222 | SH | DEFINED | 1,2 |
| POWER INTEGRATIONS I | COM | 73927610 | 9,384 | 431,657 | SH | DEFINED | 1,2 |
| POWER-ONE INC | COM | 73930810 | 5,220 | 942,230 | SH | DEFINED | 1,2 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 23,940 | 1,842,989 | SH | DEFINED | 1,2 |
| POZEN INC | COM | 73941U10 | 4,174 | 379,761 | SH | DEFINED | 1,2 |
| PPG INDS INC | COM | 69350610 | 286,887 | 4,846,880 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PPL CORP | COM | 69351T10 | 387,128 | 11,974,261 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PRA INTL | COM | 69353C10 | 5,046 | 166,482 | SH | DEFINED | 1,2 |
| PRAECIS PHARMACEUTIC | COM | 73942110 | 36 | 76,247 | SH | DEFINED | 1,5 |
| PRAXAIR INC | COM | 74005P10 | 437,286 | 9,123,420 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PRE PAID LEGAL SVCS | COM | 74006510 | 8,185 | 211,508 | SH | DEFINED | 1,2 |
| PRECISION CASTPARTS | COM | 74018910 | 116,820 | 2,199,999 | SH | DEFINED | 1,2 |
| PREFERRED BK LOS ANG | COM | 74036710 | 1,332 | 33,154 | SH | DEFINED | 1,2 |
| PREFORMED LINE PRODS | COM | 74044410 | 1,156 | 24,492 | SH | DEFINED | 1,2 |
| PREMIERE GLOBAL SVCS | COM | 74058510 | 13,755 | 1,681,508 | SH | DEFINED | 1,2 |
| PREMIERWEST BANCORP | COM | 74092110 | 1,773 | 117,392 | SH | DEFINED | 1,2 |
| PRENTISS PPTYS TR | SH BEN INT | 74070610 | 39,082 | 962,623 | SH | DEFINED | 1,2 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 6,057 | 336,522 | SH | DEFINED | 1,2 |
| PRESSTEK INC | COM | 74111310 | 5,322 | 410,038 | SH | DEFINED | 1,2 |
| PRESTIGE BRANDS HLDG | COM | 74112D10 | 4,493 | 364,731 | SH | DEFINED | 1,2 |
| PRG-SCHULTZ INTERNAT | COM | 69357C10 | 1,965 | 655,129 | SH | DEFINED | 1,2 |
| PRICE COMMUNICATIONS | COM NEW | 74143730 | 10,601 | 644,423 | SH | DEFINED | 1,2 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 220,342 | 3,374,297 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PRICELINE COM INC | COM NEW | 74150340 | 8,077 | 418,080 | SH | DEFINED | 1,2 |
| PRICESMART INC | COM | 74151110 | 99 | 11,750 | SH | DEFINED | 1 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 86,452 | 3,032,333 | SH | DEFINED | 1,2 |
| PRIMEDIA INC | COM | 74157K10 | 7,943 | 1,942,163 | SH | DEFINED | 1,2 |
| PRIMUS TELECOMMUNICA | COM | 74192910 | 78 | 76,402 | SH | DEFINED | 1 |
| PRINCETON REVIEW INC | COM | 74235210 | 239 | 39,793 | SH | DEFINED | 1,5 |
| | | | | | | | 10, |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 380,348 | 8,029,292 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| PRIORITY HEALTHCARE | CL B | 74264T10 | 15,447 | 554,463 | SH | DEFINED | 1,2 |
| PRIVATEBANCORP INC | COM | 74296210 | 7,776 | 226,844 | SH | DEFINED | 1,2 |
| PROASSURANCE CORP | COM | 74267C10 | 25,112 | 538,071 | SH | DEFINED | 1,2 |
| PROCTER & GAMBLE CO | COM | 74271810 | 4,638,246 | 78,006,148 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| PROGENICS PHARMACEUT | COM | 74318710 | 4,487 | 189,239 | SH | DEFINED | 1,2 |
| PROGRESS ENERGY INC | COM | 74326310 | 992,467 | 22,178,038 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------|
| PROGRESS SOFTWARE CO | COM | 74331210 | 19,197 | 604,250 | SH | DEFINED | 10,1,2 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 575,224 | 5,490,349 | SH | DEFINED | 10,1,2 |
| PROLIANCE INTL INC | COM | 74340R10 | 172 | 31,311 | SH | DEFINED | 1,2 |
| PROLOGIS | SH BEN INT | 74341010 | 382,330 | 8,628,526 | SH | DEFINED | 10,1,2 |
| PROQUEST COMPANY | COM | 74346P10 | 11,544 | 318,884 | SH | DEFINED | 1,2 |
| PROSPERITY BANCSHARE | COM | 74360610 | 8,248 | 272,656 | SH | DEFINED | 1,2 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 54,703 | 1,328,377 | SH | DEFINED | 1,2 |
| PROTEIN DESIGN LABS | COM | 74369L10 | 37,235 | 1,329,806 | SH | DEFINED | 1,2 |
| PROVIDE COMM INC | COM | 74373W10 | 3,369 | 138,819 | SH | DEFINED | 1,2 |
| PROVIDENCE SVC CORP | COM | 74381510 | 3,190 | 104,270 | SH | DEFINED | 1,2 |
| PROVIDENT BANKSHARES | COM | 74385910 | 19,965 | 574,047 | SH | DEFINED | 1,2 |
| PROVIDENT FINL HLDGS | COM | 74386810 | 1,860 | 66,315 | SH | DEFINED | 1,2 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 21,778 | 1,237,386 | SH | DEFINED | 1,2 |
| PROVIDENT NEW YORK B | COM | 74402810 | 6,504 | 557,326 | SH | DEFINED | 1,2 |
| PROVIDIAN FINL CORP | COM | 74406A10 | 228,162 | 12,905,072 | SH | DEFINED | 10,1,2 |
| PROXYMED INC | COM NEW | 74429030 | 55 | 10,808 | SH | DEFINED | 1 |
| PRUDENTIAL FINL INC | COM | 74432010 | 964,855 | 14,281,457 | SH | DEFINED | 10,1,2 |
| PRUDENTIAL PLC | ADR | 74435K20 | 932 | 50,571 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 18,385 | 401,409 | SH | DEFINED | 1,2 |
| PSS WORLD MED INC | COM | 69366A10 | 12,102 | 907,199 | SH | DEFINED | 1,2 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 14,034 | 258,785 | SH | DEFINED | 1,2 |
| PUBLIC STORAGE INC | COM | 74460D10 | 204,519 | 3,052,519 | SH | DEFINED | 10,1,2 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 461,229 | 7,166,397 | SH | DEFINED | 10,1,2 |
| PUGET ENERGY INC NEW | COM | 74531010 | 31,010 | 1,320,697 | SH | DEFINED | 1,2 |
| PULTE HOMES INC | COM | 74586710 | 247,480 | 5,766,070 | SH | DEFINED | 10,1,2 |
| PVF CAPITAL CORP | COM | 69365410 | 134 | 11,927 | SH | DEFINED | 1 |
| Q MED | COM | 74791410 | 151 | 12,007 | SH | DEFINED | 1 |
| QAD INC | COM | 74727D10 | 1,070 | 129,129 | SH | DEFINED | 1,2 |
| QC HLDGS INC | COM | 74729T10 | 500 | 38,358 | SH | DEFINED | 1 |
| QLOGIC CORP | COM | 74727710 | 94,048 | 2,749,939 | SH | DEFINED | 10,1,2 |
| QUADRAMED CORP | COM | 74730W10 | 35 | 18,976 | SH | DEFINED | 1 |
| QUAKER CHEM CORP | COM | 74731610 | 348 | 20,034 | SH | DEFINED | 1,5 |
| QUAKER FABRIC CORP N | COM | 74739910 | 39 | 13,921 | SH | DEFINED | 1 |
| QUALCOMM INC | COM | 74752510 | 2,042,030 | 45,631,952 | SH | DEFINED | 10,1,2 |
| QUALITY DISTR INC FL | COM | 74756M10 | 359 | 44,940 | SH | DEFINED | 1,2 |
| QUALITY SYS INC | COM | 74758210 | 6,657 | 96,357 | SH | DEFINED | 1,2 |
| QUANEX CORP | COM | 74762010 | 24,490 | 369,824 | SH | DEFINED | 1,2 |
| QUANTA SVCS INC | COM | 74762E10 | 29,336 | 2,299,098 | SH | DEFINED | 1,2 |
| QUANTUM CORP | COM DSSG | 74790620 | 7,496 | 2,425,926 | SH | DEFINED | 1,2 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 2,160 | 526,930 | SH | DEFINED | 1,2 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 235,298 | 4,655,683 | SH | DEFINED | 10,1,2 |
| QUEST SOFTWARE INC | COM | 74834T10 | 13,006 | 863,028 | SH | DEFINED | 1,2 |
| QUESTAR CORP | COM | 74835610 | 127,463 | 1,446,475 | SH | DEFINED | 12,1,2 |
| QUICKLOGIC CORP | COM | 74837P10 | 59 | 16,818 | SH | DEFINED | 1 |

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|-----------------------|------------|----------|---------|-------------|----|---------|-----|
| QUICKSILVER RESOURCE | COM | 74837R10 | 26,834 | 561,501 | SH | DEFINED | 1,2 |
| QUIDEL CORP | COM | 74838J10 | 500 | 52,829 | SH | DEFINED | 1,5 |
| QUIKSILVER INC | COM | 74838C10 | 23,910 | 1,654,681 | SH | DEFINED | 1,2 |
| QUIXOTE CORP | COM | 74905610 | 227 | 10,615 | SH | DEFINED | 1 |
| QUOVADX INC | COM | 74913K10 | 64 | 21,259 | SH | DEFINED | 1 |
| QWEST COMMUNICATIONS | COM | 74912110 | 451,580 | 110,141,436 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| R & B INC | COM | 74912410 | 895 | 87,323 | SH | DEFINED | 1,2 |
| R & G FINANCIAL CORP | CL B | 74913610 | 8,826 | 641,917 | SH | DEFINED | 1,2 |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 27,349 | 432,330 | SH | DEFINED | 1,2 |
| RADIAN GROUP INC | COM | 75023610 | 89,865 | 1,692,364 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| RADIANT SYSTEMS INC | COM | 75025N10 | 3,377 | 327,234 | SH | DEFINED | 1,2 |
| RADIATION THERAPY SV | COM | 75032320 | 4,530 | 142,188 | SH | DEFINED | 1,2 |
| RADIO ONE INC | CL A | 75040P10 | 1,314 | 99,919 | SH | DEFINED | 1,2 |
| RADIO ONE INC | CL D NON V | 75040P40 | 14,250 | 1,083,652 | SH | DEFINED | 1,2 |
| RADIOLOGIX INC | COM | 75040K10 | 72 | 19,700 | SH | DEFINED | 1 |
| RADIOSHACK CORP | COM | 75043810 | 92,952 | 3,748,068 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| RADISYS CORP | COM | 75045910 | 9,610 | 495,360 | SH | DEFINED | 1,2 |
| RAILAMERICA INC | COM | 75075310 | 5,735 | 481,969 | SH | DEFINED | 1,2 |
| RAINDANCE COMM | COM | 75086X10 | 68 | 29,300 | SH | DEFINED | 1 |
| RAINMAKER SYSTEMS | COM | 75087510 | 7 | 11,900 | SH | DEFINED | 1 |
| RAIT INVT TR | COM | 74922710 | 9,157 | 321,294 | SH | DEFINED | 1,2 |
| RALCORP HLDGS INC NE | COM | 75102810 | 23,478 | 560,072 | SH | DEFINED | 1,2 |
| RAMBUS INC DEL | COM | 75091710 | 15,254 | 1,260,685 | SH | DEFINED | 1,2 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 9,370 | 321,009 | SH | DEFINED | 1,2 |
| RANGE RES CORP | COM | 75281A10 | 28,657 | 742,229 | SH | DEFINED | 1,2 |
| RARE HOSPITALITY INT | COM | 75382010 | 15,757 | 613,099 | SH | DEFINED | 1,2 |
| RAVEN INDS INC | COM | 75421210 | 5,535 | 189,228 | SH | DEFINED | 1,2 |
| RAYMOND JAMES FINANC | COM | 75473010 | 32,471 | 1,010,929 | SH | DEFINED | 1,2 |
| RAYONIER INC | COM | 75490710 | 37,580 | 652,199 | SH | DEFINED | 1,2 |
| RAYTECH CORP DEL | COM | 75510310 | 19 | 15,400 | SH | DEFINED | 1 |
| RAYTHEON CO | COM NEW | 75511150 | 578,591 | 15,218,063 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| RC2 CORP | COM | 74938810 | 8,508 | 252,009 | SH | DEFINED | 1,2 |
| RCN CORP | COM NEW | 74936120 | 6,356 | 299,542 | SH | DEFINED | 1,2 |
| READERS DIGEST ASSN | COM | 75526710 | 27,413 | 1,716,543 | SH | DEFINED | 1,2 |
| READING INTERNATIONAL | CL A | 75540810 | 196 | 24,580 | SH | DEFINED | 1 |
| REALNETWORKS INC | COM | 75605L10 | 8,304 | 1,454,222 | SH | DEFINED | 1,2 |
| REALTY INCOME CORP | COM | 75610910 | 19,442 | 813,152 | SH | DEFINED | 1,2 |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 52,375 | 1,515,912 | SH | DEFINED | 1,2 |
| RED HAT INC | COM | 75657710 | 61,483 | 2,901,509 | SH | DEFINED | 1,2 |
| | | | | | | | |
| RED ROBIN GOURMET BU | COM | 75689M10 | 10,992 | 239,795 | SH | DEFINED | 1,2 |
| REDBACK NETWORKS INC | COM NEW | 75720950 | 7,119 | 717,669 | SH | DEFINED | 1,2 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 219 | 10,700 | SH | DEFINED | 1 |
| REDWOOD TR INC | COM | 75807540 | 14,143 | 290,952 | SH | DEFINED | 1,2 |
| REEBOK INTL LTD | COM | 75811010 | 67,942 | 1,201,031 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 524 | 18,953 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 17,200 | 466,238 | SH | DEFINED | 1 |
| REFCO INC | COM | 75866G10 | 885 | 31,300 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 13,976 | 430,814 | SH | DEFINED | 1,2 |
| REGAL ENTMT GROUP | CL A | 75876610 | 7,315 | 365,021 | SH | DEFINED | 1,2 |
| REGENCY CTRS CORP | COM | 75884910 | 82,144 | 1,429,840 | SH | DEFINED | 1,2 |
| REGENERATION TECH IN | COM | 75886N10 | 290 | 35,457 | SH | DEFINED | 1 |

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|----------------------|-----------|----------|---------|------------|----|---------|-----|
| REGENERON PHARMACEUT | COM | 75886F10 | 6,047 | 637,222 | SH | DEFINED | 1,2 |
| REGENT COMMUNICATION | COM | 75886510 | 2,155 | 409,784 | SH | DEFINED | 1,2 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 376,287 | 12,091,474 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| REGIS CORP MINN | COM | 75893210 | 30,782 | 813,896 | SH | DEFINED | 1,2 |
| REGISTER COM INC | COM | 75914G10 | 467 | 60,303 | SH | DEFINED | 1,2 |
| REHABCARE GROUP INC | COM | 75914810 | 8,310 | 404,978 | SH | DEFINED | 1,2 |
| REINSURANCE GROUP AM | COM | 75935110 | 14,518 | 324,777 | SH | DEFINED | 1,2 |
| RELIANCE STEEL & ALU | COM | 75950910 | 20,186 | 381,379 | SH | DEFINED | 1,2 |
| RELIANT ENERGY INC | COM | 75952B10 | 64,715 | 4,191,408 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| REMEC INC | COM NEW | 75954320 | 61 | 49,504 | SH | DEFINED | 1,2 |
| REMINGTON OIL & GAS | COM | 75959430 | 17,507 | 421,848 | SH | DEFINED | 1,2 |
| RENAISSANCE LEARNING | COM | 75968L10 | 3,285 | 184,524 | SH | DEFINED | 1,2 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 15,044 | 344,024 | SH | DEFINED | 1,5 |
| | | | | | | | 13, |
| RENAL CARE GROUP INC | COM | 75993010 | 41,397 | 874,834 | SH | DEFINED | 1,2 |
| RENASANT CORP | COM | 75970E10 | 4,386 | 138,584 | SH | DEFINED | 1,2 |
| RENOVIS INC | COM | 75988510 | 5,264 | 389,048 | SH | DEFINED | 1,2 |
| RENT A CTR INC NEW | COM | 76009N10 | 25,928 | 1,342,729 | SH | DEFINED | 1,2 |
| RENT WAY INC | COM | 76009U10 | 2,410 | 350,873 | SH | DEFINED | 1,2 |
| RENTECH INC | COM | 76011210 | 107 | 42,400 | SH | DEFINED | 1 |
| RENTRAK CORP | COM | 76017410 | 174 | 18,300 | SH | DEFINED | 1 |
| REPLIGEN CORP | COM | 75991610 | 48 | 15,513 | SH | DEFINED | 1 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 1,526 | 47,243 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 1,934 | 135,132 | SH | DEFINED | 1,2 |
| REPUBLIC BANCORP INC | COM | 76028210 | 14,646 | 1,035,798 | SH | DEFINED | 1,2 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 3,173 | 151,696 | SH | DEFINED | 1,2 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 181 | 14,659 | SH | DEFINED | 1 |
| REPUBLIC SVCS INC | COM | 76075910 | 153,937 | 4,362,069 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| RES-CARE INC | COM | 76094310 | 7,471 | 485,414 | SH | DEFINED | 1,2 |
| RESEARCH IN MOTION L | COM | 76097510 | 817 | 11,963 | SH | DEFINED | 1,5 |
| RESMED INC | COM | 76115210 | 33,933 | 426,027 | SH | DEFINED | 1,2 |
| RESOURCE AMERICA INC | CL A | 76119520 | 4,820 | 272,152 | SH | DEFINED | 1,2 |
| RESOURCES CONNECTION | COM | 76122Q10 | 17,481 | 589,977 | SH | DEFINED | 1,2 |
| RESPIRONICS INC | COM | 76123010 | 34,488 | 817,638 | SH | DEFINED | 1,2 |
| | | | | | | | 1,2 |
| | | | | | | | 1,2 |
| RESTORATION HARDWARE | COM | 76098110 | 2,133 | 337,558 | SH | DEFINED | 1,2 |
| RETAIL VENTURES INC | COM | 76128Y10 | 2,143 | 195,170 | SH | DEFINED | 1,2 |
| RETALIX LTD | ORD | M8215W10 | 708 | 29,390 | SH | DEFINED | 1,2 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 106 | 23,200 | SH | DEFINED | 1 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 446 | 11,266 | SH | DEFINED | 1 |
| REVLON INC | CL A | 76152550 | 5,816 | 1,806,141 | SH | DEFINED | 1,2 |
| REWARDS NETWORK INC | COM | 76155710 | 172 | 25,207 | SH | DEFINED | 1 |
| REX STORES CORP | COM | 76162410 | 164 | 11,964 | SH | DEFINED | 1 |
| REYNOLDS & REYNOLDS | CL A | 76169510 | 21,985 | 802,087 | SH | DEFINED | 1,2 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 170,325 | 2,051,615 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| RF MICRODEVICES INC | COM | 74994110 | 18,895 | 3,344,214 | SH | DEFINED | 1,2 |
| RICHARDSON ELECTRS L | COM | 76316510 | 83 | 10,900 | SH | DEFINED | 1 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 6,829 | 287,293 | SH | DEFINED | 1,2 |
| RIGHTNOW TECHNOLOGIE | COM | 76657R10 | 1,221 | 82,968 | SH | DEFINED | 1,2 |
| RIMAGE CORP | COM | 76672110 | 2,812 | 105,442 | SH | DEFINED | 1,2 |
| RIO TINTO PLC | SPONSORED | 76720410 | 22,970 | 139,808 | SH | DEFINED | 1 |
| RITCHIE BROS AUCTION | COM | 76774410 | 244 | 5,544 | SH | DEFINED | 1,5 |
| RITE AID CORP | COM | 76775410 | 16,297 | 4,200,311 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|-----------|----|---------|-----|
| RIVIERA HLDGS CORP | COM | 76962710 | 2,052 | 92,503 | SH | DEFINED | 1,2 |
| RLI CORP | COM | 74960710 | 106,600 | 2,304,372 | SH | DEFINED | 1,2 |
| ROANOKE ELEC STL COR | COM | 76984110 | 2,862 | 142,907 | SH | DEFINED | 1,2 |
| ROBBINS & MYERS INC | COM | 77019610 | 3,478 | 154,721 | SH | DEFINED | 1,2 |
| ROBERT HALF INTL INC | COM | 77032310 | 158,805 | 4,462,056 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ROCK OF AGES CORP | CL A | 77263210 | 63 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 6,685 | 442,726 | SH | DEFINED | 1,2 |
| ROCKVILLE FINL INC | COM | 77418610 | 942 | 70,621 | SH | DEFINED | 1 |
| ROCKWELL AUTOMATION | COM | 77390310 | 265,548 | 5,019,811 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ROCKWELL COLLINS INC | COM | 77434110 | 258,747 | 5,354,855 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ROCKWOOD HLDGS INC | COM | 77441510 | 1,745 | 91,600 | SH | DEFINED | 1 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 10,511 | 276,675 | SH | DEFINED | 1,2 |
| ROGERS COMMUNICATION | CL B | 77510920 | 648 | 16,416 | SH | DEFINED | 1,5 |
| ROGERS CORP | COM | 77513310 | 9,230 | 238,504 | SH | DEFINED | 1,2 |
| ROHM & HAAS CO | COM | 77537110 | 183,462 | 4,460,540 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ROLLINS INC | COM | 77571110 | 9,644 | 494,062 | SH | DEFINED | 1,2 |
| ROPER INDS INC NEW | COM | 77669610 | 46,865 | 1,192,807 | SH | DEFINED | 1,2 |
| ROSS STORES INC | COM | 77829610 | 61,233 | 2,583,661 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 312 | 20,802 | SH | DEFINED | 1,2 |
| ROTONICS MFG INC | COM | 77890310 | 27 | 10,400 | SH | DEFINED | 1 |
| ROWAN COS INC | COM | 77938210 | 140,559 | 3,960,522 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| ROYAL & SUN ALLIANCE | SPON ADR N | 78004V20 | 115 | 13,302 | SH | DEFINED | 1 |
| ROYAL BANCSHARES PA | CL A | 78008110 | 1,445 | 64,701 | SH | DEFINED | 1,2 |
| ROYAL BK CDA MONTREA | COM | 78008710 | 570 | 7,803 | SH | DEFINED | 1 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 22,978 | 531,890 | SH | DEFINED | 1,5 |
| | | | | | | | 12, |
| ROYAL DUTCH PETE CO | NY REG EUR | 78025780 | 2,148 | 34,210 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 4,059 | 58,932 | SH | DEFINED | 1 |
| | | | | | | | |
| ROYAL DUTCH SHELL PL | SPONS ADR | 78025920 | 6,858 | 104,481 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 7,665 | 285,172 | SH | DEFINED | 1,2 |
| RPC INC | COM | 74966010 | 5,585 | 216,821 | SH | DEFINED | 1,2 |
| RPM INTL INC | COM | 74968510 | 27,592 | 1,499,576 | SH | DEFINED | 1,2 |
| RSA SEC INC | COM | 74971910 | 27,353 | 2,152,057 | SH | DEFINED | 1,2 |
| RTI INTL METALS INC | COM | 74973W10 | 12,441 | 316,162 | SH | DEFINED | 1,2 |
| RUBY TUESDAY INC | COM | 78118210 | 24,527 | 1,127,171 | SH | DEFINED | 1,2 |
| RUDDICK CORP | COM | 78125810 | 14,410 | 625,146 | SH | DEFINED | 1,2 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 2,625 | 194,885 | SH | DEFINED | 1,2 |
| RURAL / METRO CORP | COM | 78174810 | 220 | 24,900 | SH | DEFINED | 1 |
| RURAL CELLULAR CORP | CL A | 78190410 | 167 | 13,742 | SH | DEFINED | 1 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 3,390 | 221,874 | SH | DEFINED | 1,2 |
| RUSH ENTERPRISES INC | CL B | 78184630 | 364 | 24,240 | SH | DEFINED | 1 |
| RUSS BERRIE & CO | COM | 78223310 | 3,475 | 246,098 | SH | DEFINED | 1,2 |
| RUSSELL CORP | COM | 78235210 | 8,405 | 598,639 | SH | DEFINED | 1,2 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 884 | 19,426 | SH | DEFINED | 1,2 |
| RYANS RESTAURANT GRO | COM | 78352010 | 8,456 | 724,597 | SH | DEFINED | 1,2 |
| RYDER SYS INC | COM | 78354910 | 50,899 | 1,487,414 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| RYERSON TULL INC NEW | COM | 78375P10 | 6,976 | 327,510 | SH | DEFINED | 1,2 |
| RYLAND GROUP INC | COM | 78376410 | 46,508 | 679,750 | SH | DEFINED | 1,2 |
| S & T BANCORP INC | COM | 78385910 | 12,601 | 333,360 | SH | DEFINED | 1,2 |

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| S Y BANCORP INC | COM | 78506010 | 3,437 | 144,549 | SH | DEFINED | 1,2 |
| S1 CORPORATION | COM | 78463B10 | 3,617 | 927,490 | SH | DEFINED | 1,2 |
| SABRE HLDGS CORP | CL A | 78590510 | 74,137 | 3,655,695 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| SAFECO CORP | COM | 78642910 | 183,545 | 3,439,104 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 351 | 203,116 | SH | DEFINED | 1,2 |
| SAFENET INC | COM | 78645R10 | 11,360 | 312,860 | SH | DEFINED | 1,2 |
| SAFETY INS GROUP INC | COM | 78648T10 | 8,189 | 230,085 | SH | DEFINED | 1,2 |
| SAFeway INC | COM NEW | 78651420 | 371,286 | 14,503,349 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| SAFLINK CORP | COM NEW | 78657830 | 30 | 25,901 | SH | DEFINED | 1 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 2,630 | 197,756 | SH | DEFINED | 1,2 |
| SAKS INC | COM | 79377W10 | 36,053 | 1,948,801 | SH | DEFINED | 1,2 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 2,726 | 147,831 | SH | DEFINED | 1,2 |
| SALESFORCE COM INC | COM | 79466L30 | 13,731 | 593,905 | SH | DEFINED | 1,2 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 10,502 | 494,200 | SH | DEFINED | 1,2 |
| SALTON INC | COM | 79575710 | 75 | 22,844 | SH | DEFINED | 1,5 |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 7,795 | 250,558 | SH | DEFINED | 1 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,896 | 177,129 | SH | DEFINED | 1,2 |
| SANDERSON FARMS INC | COM | 80001310 | 10,987 | 295,678 | SH | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C10 | 145,851 | 3,023,445 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| SANDS REGENT | COM | 80009110 | 102 | 10,900 | SH | DEFINED | 1 |
| SANDY SPRING BANCORP | COM | 80036310 | 6,613 | 196,217 | SH | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 5,012 | 286,412 | SH | DEFINED | 1,2 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 71 | 16,137 | SH | DEFINED | 1 |
| SANMINA SCI CORP | COM | 80090710 | 67,060 | 15,631,812 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| | | | | | | | |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 21,071 | 507,116 | SH | DEFINED | 1 |
| SANTANDER BANCORP | COM | 80280910 | 2,953 | 119,902 | SH | DEFINED | 1,2 |
| SANTOS LIMITED | SPONSORED | 80302160 | 275 | 7,237 | SH | DEFINED | 1 |
| SANYO ELEC LTD | ADR 5 COM | 80303830 | 260 | 21,015 | SH | DEFINED | 1 |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 8,924 | 205,948 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 6,826 | 1,092,134 | SH | DEFINED | 1,2 |
| SARA LEE CORP | COM | 80311110 | 433,221 | 22,861,282 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| SATYAM COMPUTER SERV | ADR | 80409810 | 13,574 | 449,187 | SH | DEFINED | 1,2 |
| SAUER-DANFOSS INC | COM | 80413710 | 3,305 | 165,233 | SH | DEFINED | 1,2 |
| SAUL CTRS INC | COM | 80439510 | 8,298 | 230,556 | SH | DEFINED | 1,2 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 3,168 | 840,421 | SH | DEFINED | 1,2 |
| SAVVIS INC | COM | 80542310 | 60 | 76,300 | SH | DEFINED | 1 |
| SAXON CAP INC NEW | COM | 80556T10 | 8,314 | 701,642 | SH | DEFINED | 1,2 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 13,927 | 902,592 | SH | DEFINED | 1,2 |
| SBC COMMUNICATIONS I | COM | 78387G10 | 2,453,898 | 102,373,704 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 360 | 37,424 | SH | DEFINED | 1,6 |
| SCANA CORP NEW | COM | 80589M10 | 115,141 | 2,725,873 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| SCANSOFT INC | COM | 67020Y10 | 6,016 | 1,128,658 | SH | DEFINED | 1,2 |
| SCANSOURCE INC | COM | 80603710 | 12,321 | 252,798 | SH | DEFINED | 1,2 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 3,015 | 95,456 | SH | DEFINED | 1,2 |
| SCHAWK INC | CL A | 80637310 | 2,690 | 134,581 | SH | DEFINED | 1,2 |
| SCHEIN HENRY INC | COM | 80640710 | 54,100 | 1,269,347 | SH | DEFINED | 1,2 |
| SCHERING A G | SPONSORED | 80658520 | 874 | 13,791 | SH | DEFINED | 1 |
| SCHERING PLOUGH CORP | COM | 80660510 | 718,287 | 34,122,917 | SH | DEFINED | 1,2 |

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| SCHLUMBERGER LTD | COM | 80685710 | 1,174,497 | 13,919,135 | SH | DEFINED | 13 |
| SCHNITZER STL INDS | CL A | 80688210 | 9,048 | 277,787 | SH | DEFINED | 1,2 |
| SCHOLASTIC CORP | COM | 80706610 | 35,642 | 964,329 | SH | DEFINED | 1,2 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 15,083 | 309,196 | SH | DEFINED | 1,2 |
| SCHULMAN A INC | COM | 80819410 | 9,091 | 506,480 | SH | DEFINED | 1,2 |
| SCHWAB CHARLES CORP | COM | 80851310 | 472,044 | 32,712,676 | SH | DEFINED | 1,2 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 3,719 | 166,607 | SH | DEFINED | 1,2 |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 288 | 51,095 | SH | DEFINED | 1 |
| SCIENTIFIC ATLANTA I | COM | 80865510 | 212,042 | 5,652,942 | SH | DEFINED | 1,2 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 16,521 | 532,944 | SH | DEFINED | 1,2 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 46 | 17,355 | SH | DEFINED | 1 |
| SCOTTISH PWR PLC | SPON ADR F | 81013T70 | 257,972 | 6,410,841 | SH | DEFINED | 1 |
| SCOTTISH RE GROUP LT | ORD | G7885T10 | 839 | 35,203 | SH | DEFINED | 1,5 |
| SCOTTS MIRACLE GRO C | CL A | 81018610 | 41,526 | 472,265 | SH | DEFINED | 1,2 |
| SCP POOL CORP | COM | 78402810 | 25,312 | 724,635 | SH | DEFINED | 1,2 |
| SCPIE HLDGS INC | COM | 78402P10 | 228 | 15,951 | SH | DEFINED | 1,5 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 38,377 | 768,006 | SH | DEFINED | 1,2 |
| SCS TRANSN INC | COM | 81111T10 | 3,124 | 198,841 | SH | DEFINED | 1,2 |
| SEA CONTAINERS LTD | CL A | 81137170 | 221 | 18,840 | SH | DEFINED | 1,5 |
| SEABOARD CORP | COM | 81154310 | 13,105 | 9,545 | SH | DEFINED | 1,2 |
| SEABRIGHT INSURANCE | COM | 81165610 | 1,027 | 79,379 | SH | DEFINED | 1,2 |
| SEACHANGE INTL INC | COM | 81169910 | 2,429 | 381,902 | SH | DEFINED | 1,2 |
| SEACOAST BKG CORP FL | COM | 81170730 | 3,464 | 147,841 | SH | DEFINED | 1,2 |
| SEACOR HOLDINGS INC | COM | 81190410 | 19,127 | 263,534 | SH | DEFINED | 1,2 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 33,438 | 2,109,669 | SH | DEFINED | 1,2 |
| SEALED AIR CORP NEW | COM | 81211K10 | 130,497 | 2,749,619 | SH | DEFINED | 1,2 |
| SEARS HLDGS CORP | COM | 81235010 | 757,233 | 6,085,615 | SH | DEFINED | 1,2 |
| SEATTLE GENETICS INC | COM | 81257810 | 3,691 | 703,081 | SH | DEFINED | 1,2 |
| SECURE COMPUTING COR | COM | 81370510 | 5,262 | 463,632 | SH | DEFINED | 1,2 |
| SECURITY BANK CORP | COM | 81404710 | 2,907 | 116,792 | SH | DEFINED | 1,2 |
| SEI INVESTMENTS CO | COM | 78411710 | 36,251 | 964,646 | SH | DEFINED | 1,2 |
| SELECT COMFORT CORP | COM | 81616X10 | 12,617 | 631,460 | SH | DEFINED | 1,2 |
| SELECT SECTOR SPDR T | SBI HEALTH | 81369Y20 | 966 | 30,825 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS S | 81369Y30 | 240 | 10,300 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS D | 81369Y40 | 1,169 | 35,991 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 4,151 | 77,349 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-IN | 81369Y70 | 382 | 12,650 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 1,015 | 30,210 | SH | DEFINED | 5 |
| SELECTICA INC | COM | 81628810 | 115 | 35,748 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 28,535 | 583,534 | SH | DEFINED | 1,2 |
| SEMCO ENERGY INC | COM | 78412D10 | 1,897 | 287,919 | SH | DEFINED | 1,5 |
| SEMITOOL INC | COM | 81690910 | 1,902 | 239,260 | SH | DEFINED | 1,2 |
| SEMPRA ENERGY | COM | 81685110 | 443,294 | 9,419,758 | SH | DEFINED | 1,2 |
| SEMTECH CORP | COM | 81685010 | 21,009 | 1,275,617 | SH | DEFINED | 1,2 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 14,650 | 771,071 | SH | DEFINED | 1,2 |
| SENOMYX INC | COM | 81724Q10 | 4,183 | 245,613 | SH | DEFINED | 1,2 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 19,288 | 1,017,812 | SH | DEFINED | 1,2 |
| SEPRACOR INC | COM | 81731510 | 83,654 | 1,418,111 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|---------|------------|----|---------|-----|
| SEQUA CORPORATION | CL A | 81732010 | 7,150 | 121,186 | SH | DEFINED | 1,2 |
| SEQUENOM INC | COM | 81733710 | 13 | 13,797 | SH | DEFINED | 1 |
| SERENA SOFTWARE INC | COM | 81749210 | 7,909 | 396,855 | SH | DEFINED | 1,2 |
| SEROLOGICALS CORP | COM | 81752310 | 12,072 | 535,099 | SH | DEFINED | 1,2 |
| SERVICE CORP INTL | COM | 81756510 | 22,259 | 2,685,039 | SH | DEFINED | 1,2 |
| SERVICEMASTER CO | COM | 81760N10 | 55,731 | 4,116,026 | SH | DEFINED | 1,2 |
| SFBC INTL INC | COM | 78412110 | 10,003 | 225,343 | SH | DEFINED | 1,2 |
| SHARPER IMAGE CORP | COM | 82001310 | 1,838 | 145,841 | SH | DEFINED | 1,2 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 701 | 33,442 | SH | DEFINED | 1,5 |
| SHAW GROUP INC | COM | 82028010 | 28,681 | 1,163,067 | SH | DEFINED | 1,2 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 4,883 | 118,547 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 255,242 | 5,791,739 | SH | DEFINED | 1,2 |
| SHILOH INDS INC | COM | 82454310 | 197 | 14,678 | SH | DEFINED | 1 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 4,235 | 211,735 | SH | DEFINED | 1,2 |
| SHIRE PHARMACEUTICAL | SPONSORED | 82481R10 | 224 | 6,069 | SH | DEFINED | 1 |
| SHOE CARNIVAL INC | COM | 82488910 | 1,658 | 104,219 | SH | DEFINED | 1,2 |
| SHOPKO STORES INC | COM | 82491110 | 33,395 | 1,308,584 | SH | DEFINED | 1,2 |
| SHUFFLE MASTER INC | COM | 82554910 | 18,004 | 681,702 | SH | DEFINED | 1,2 |
| SHURGARD STORAGE CTR | COM | 82567D10 | 45,664 | 817,328 | SH | DEFINED | 1,2 |
| SI INTL INC | COM | 78427V10 | 3,133 | 101,168 | SH | DEFINED | 1,2 |
| SIEBEL SYS INC | COM | 82617010 | 136,092 | 13,174,400 | SH | DEFINED | 1,2 |
| SIEMENS A G | SPONSORED | 82619750 | 11,468 | 148,300 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 1,367 | 59,950 | SH | DEFINED | 1,2 |
| SIERRA HEALTH SVCS I | COM | 82632210 | 30,066 | 436,555 | SH | DEFINED | 1,2 |
| SIERRA PAC RES NEW | COM | 82642810 | 35,629 | 2,399,245 | SH | DEFINED | 1,2 |
| SIGMA ALDRICH CORP | COM | 82655210 | 142,189 | 2,219,616 | SH | DEFINED | 1,2 |
| SIGMA DESIGNS INC | COM | 82656510 | 146 | 13,300 | SH | DEFINED | 1 |
| SIGMATEL INC | COM | 82661W10 | 20,527 | 1,014,159 | SH | DEFINED | 1,2 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 4,075 | 150,974 | SH | DEFINED | 1,2 |
| SILGAN HOLDINGS INC | COM | 82704810 | 20,339 | 611,516 | SH | DEFINED | 1,2 |
| SILICON GRAPHICS INC | COM | 82705610 | 340 | 435,418 | SH | DEFINED | 1,2 |
| SILICON IMAGE INC | COM | 82705T10 | 9,070 | 1,020,298 | SH | DEFINED | 1,2 |
| SILICON LABORATORIES | COM | 82691910 | 22,254 | 732,288 | SH | DEFINED | 1,2 |
| SILICON STORAGE TECH | COM | 82705710 | 6,346 | 1,179,554 | SH | DEFINED | 1,2 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 381 | 73,637 | SH | DEFINED | 1 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 5,945 | 208,448 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | COM | 82880610 | 529,300 | 7,141,123 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | PFD CONV I | 82880680 | 517 | 8,189 | SH | DEFINED | 1,5 |
| SIMPSON MANUFACTURIN | COM | 82907310 | 23,975 | 612,548 | SH | DEFINED | 1,2 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 9,048 | 1,020,119 | SH | DEFINED | 1,2 |
| SINOPEC SHANGHAI PET | SPON ADR H | 82935M10 | 222 | 6,291 | SH | DEFINED | 1 |
| SIRENZA MICRODEVICES | COM | 82966T10 | 57 | 17,422 | SH | DEFINED | 1 |
| SIRF TECHNOLOGY HLDG | COM | 82967H10 | 12,765 | 423,657 | SH | DEFINED | 1,2 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 95,656 | 14,626,281 | SH | DEFINED | 1,2 |
| SIRNA THERAPEUTICS I | COM | 82966910 | 59 | 13,437 | SH | DEFINED | 1 |
| SIRVA INC | COM | 82967Y10 | 2,615 | 350,524 | SH | DEFINED | 1,2 |
| SITEL CORP | COM | 82980K10 | 141 | 50,251 | SH | DEFINED | 1 |
| SIX FLAGS INC | COM | 83001P10 | 9,057 | 1,259,708 | SH | DEFINED | 1,2 |
| SIZELER PPTY INVS IN | COM | 83013710 | 2,842 | 234,074 | SH | DEFINED | 1,2 |
| SJW CORP | COM | 78430510 | 4,519 | 93,604 | SH | DEFINED | 1,2 |

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| SOVRAN SELF STORAGE | COM | 84610H10 | 17,603 | 359,619 | SH | DEFINED | 1,2 |
| SPANISH BROADCASTING | CL A | 84642588 | 3,486 | 485,465 | SH | DEFINED | 1,2 |
| SPARTAN MTRS INC | COM | 84681910 | 128 | 11,950 | SH | DEFINED | 1,2 |
| SPARTAN STORES INC | COM | 84682210 | 2,441 | 236,948 | SH | DEFINED | 1,2 |
| SPARTECH CORP | COM NEW | 84722020 | 8,235 | 421,441 | SH | DEFINED | 1,2 |
| SPATIALIGHT INC | COM | 84724810 | 1,420 | 323,465 | SH | DEFINED | 1,2 |
| SPDR TR | UNIT SER 1 | 78462F10 | 106,536 | 865,862 | SH | DEFINED | 1,5 |
| SPECIALTY LABORATORI | COM | 84749R10 | 1,712 | 129,416 | SH | DEFINED | 1,2 |
| SPECTRALINK CORP | COM | 84758010 | 3,121 | 244,790 | SH | DEFINED | 1,2 |
| SPECTRANETICS CORP | COM | 84760C10 | 315 | 33,500 | SH | DEFINED | 1 |
| SPECTRUM BRANDS INC | COM | 84762L10 | 12,512 | 531,292 | SH | DEFINED | 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 127 | 17,200 | SH | DEFINED | 1 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 7,047 | 193,984 | SH | DEFINED | 1,2 |
| SPHERION CORP | COM | 84842010 | 7,016 | 923,106 | SH | DEFINED | 1,2 |
| SPHERIX INC | COM | 84842R10 | 29 | 18,099 | SH | DEFINED | 1 |
| SPINNAKER EXPL CO | COM | 84855W10 | 21,010 | 324,786 | SH | DEFINED | 1,2 |
| SPIRIT FIN CORP | COM | 84856830 | 9,544 | 848,382 | SH | DEFINED | 1,2 |
| SPORTS AUTH INC NEW | COM | 84917U10 | 20,849 | 708,194 | SH | DEFINED | 1,2 |
| SPORTS CLUB INC | COM | 84917P10 | 16 | 10,688 | SH | DEFINED | 1 |
| SPORTS RESORTS INTL | COM | 84918U10 | 10 | 10,200 | SH | DEFINED | 1 |
| SPORTSMANS GUIDE INC | COM NEW | 84890720 | 356 | 13,050 | SH | DEFINED | 1,2 |
| SPRINT NEXTEL CORP | COM FON | 85206110 | 2,066,698 | 86,909,083 | SH | DEFINED | 1,2 |
| SPSS INC | COM | 78462K10 | 6,432 | 268,018 | SH | DEFINED | 1,2 |
| SPX CORP | COM | 78463510 | 61,153 | 1,330,851 | SH | DEFINED | 1,2 |
| SRA INTL INC | CL A | 78464R10 | 14,085 | 396,978 | SH | DEFINED | 1,2 |
| SRS LABS INC | COM | 78464M10 | 108 | 16,900 | SH | DEFINED | 1 |
| SS&C TECHNOLOGIES IN | COM | 85227Q10 | 10,153 | 277,115 | SH | DEFINED | 1,2 |
| SSA GLOBAL TECHNOLOG | COM | 78465P10 | 1,285 | 73,020 | SH | DEFINED | 1,2 |
| ST JOE CO | COM | 79014810 | 59,585 | 954,129 | SH | DEFINED | 1,2 |
| ST JUDE MED INC | COM | 79084910 | 521,935 | 11,152,459 | SH | DEFINED | 1,2 |
| ST MARY LD & EXPL CO | COM | 79222810 | 32,214 | 880,164 | SH | DEFINED | 1,2 |
| ST PAUL TRAVELERS IN | COM | 79286010 | 882,150 | 19,660,127 | SH | DEFINED | 1,2 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 147 | 26,689 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 14,982 | 557,567 | SH | DEFINED | 1,2 |
| STAMPS COM INC | COM NEW | 85285720 | 3,949 | 229,458 | SH | DEFINED | 1,2 |
| STANCORP FINL GROUP | COM | 85289110 | 39,544 | 469,649 | SH | DEFINED | 1,2 |
| STANDARD MICROSYSTEM | COM | 85362610 | 9,274 | 310,060 | SH | DEFINED | 1,2 |
| STANDARD MTR PRODS I | COM | 85366610 | 1,613 | 198,829 | SH | DEFINED | 1,2 |
| STANDARD PAC CORP NE | COM | 85375C10 | 50,475 | 1,215,968 | SH | DEFINED | 1,2 |
| STANDARD REGISTER CO | COM | 85388710 | 4,229 | 282,854 | SH | DEFINED | 1,2 |
| STANDEX INTL CORP | COM | 85423110 | 4,559 | 173,137 | SH | DEFINED | 1,2 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 5,122 | 195,557 | SH | DEFINED | 1,2 |
| STANLEY WKS | COM | 85461610 | 153,138 | 3,280,593 | SH | DEFINED | 1,2 |
| STAPLES INC | COM | 85503010 | 500,555 | 23,478,211 | SH | DEFINED | 1,2 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 892 | 265,335 | SH | DEFINED | 1,2 |
| STARBUCKS CORP | COM | 85524410 | 515,277 | 10,284,961 | SH | DEFINED | 1,2 |
| STARTEK INC | COM | 85569C10 | 2,200 | 166,663 | SH | DEFINED | 1,2 |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 409,642 | 7,165,327 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|-----|
| STATE AUTO FINL CORP | COM | 85570710 | 6,686 | 211,326 | SH | DEFINED | 10, |
| STATE BANCORP INC N. | COM | 85571610 | 2,239 | 124,944 | SH | DEFINED | 1,2 |
| STATE FINL SVCS CORP | CL A | 85685510 | 3,243 | 88,790 | SH | DEFINED | 1,2 |
| STATE STR CORP | COM | 85747710 | 724,464 | 14,809,166 | SH | DEFINED | 1,2 |
| STATION CASINOS INC | COM | 85768910 | 42,291 | 637,297 | SH | DEFINED | 10, |
| STEAK N SHAKE CO | COM | 85787310 | 8,339 | 459,459 | SH | DEFINED | 1,2 |
| STEEL DYNAMICS INC | COM | 85811910 | 25,671 | 755,917 | SH | DEFINED | 1,2 |
| STEEL TECHNOLOGIES I | COM | 85814710 | 6,785 | 261,672 | SH | DEFINED | 1,2 |
| STEELCASE INC | CL A | 85815520 | 7,764 | 536,933 | SH | DEFINED | 1,2 |
| STEIN MART INC | COM | 85837510 | 10,119 | 498,487 | SH | DEFINED | 1,2 |
| STEINWAY MUSICAL INS | COM | 85849510 | 2,806 | 106,490 | SH | DEFINED | 1,2 |
| STELLENT INC | COM | 85856W10 | 2,122 | 247,657 | SH | DEFINED | 1,2 |
| STEMCELLS INC | COM | 85857R10 | 4,117 | 745,920 | SH | DEFINED | 1,2 |
| STEPAN CO | COM | 85858610 | 1,706 | 68,066 | SH | DEFINED | 1,2 |
| STEPHAN CO | COM | 85860310 | 39 | 10,099 | SH | DEFINED | 1 |
| STEREOTAXIS INC | COM | 85916J10 | 793 | 107,055 | SH | DEFINED | 1 |
| STERICYCLE INC | COM | 85891210 | 33,209 | 581,078 | SH | DEFINED | 1,2 |
| STERIS CORP | COM | 85915210 | 34,636 | 1,455,916 | SH | DEFINED | 1,2 |
| STERLING BANCORP | COM | 85915810 | 5,186 | 230,394 | SH | DEFINED | 1,2 |
| STERLING BANCSHARES | COM | 85890710 | 8,879 | 604,011 | SH | DEFINED | 1,2 |
| STERLING FINL CORP | COM | 85931710 | 8,193 | 406,601 | SH | DEFINED | 1,2 |
| STERLING FINL CORP W | COM | 85931910 | 10,351 | 459,013 | SH | DEFINED | 1,2 |
| STEWART & STEVENSON | COM | 86034210 | 9,715 | 407,343 | SH | DEFINED | 1,2 |
| STEWART ENTERPRISES | CL A | 86037010 | 15,477 | 2,334,394 | SH | DEFINED | 1,2 |
| STEWART INFORMATION | COM | 86037210 | 15,039 | 293,722 | SH | DEFINED | 1,2 |
| STEWART W P & CO LTD | COM | G8492210 | 356 | 15,934 | SH | DEFINED | 1,2 |
| STIFEL FINL CORP | COM | 86063010 | 3,333 | 92,850 | SH | DEFINED | 1,2 |
| STILLWATER MNG CO | COM | 86074Q10 | 6,267 | 684,906 | SH | DEFINED | 1,2 |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 3,487 | 201,802 | SH | DEFINED | 1 |
| STONE ENERGY CORP | COM | 86164210 | 21,268 | 348,429 | SH | DEFINED | 1,2 |
| STONERIDGE INC | COM | 86183P10 | 159 | 19,319 | SH | DEFINED | 1 |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 479 | 34,650 | SH | DEFINED | 1 |
| STRATAGENE CORP | COM | 86269H10 | 323 | 35,812 | SH | DEFINED | 1 |
| STRATASYS INC | COM | 86268510 | 3,726 | 125,465 | SH | DEFINED | 1,2 |
| STRATEGIC HOTEL CAP | COM | 86272T10 | 18,401 | 1,007,734 | SH | DEFINED | 1,2 |
| STRATEX NETWORKS INC | COM | 86279T10 | 397 | 152,576 | SH | DEFINED | 1,2 |
| STRATTEC SEC CORP | COM | 86311110 | 2,709 | 52,239 | SH | DEFINED | 1,2 |
| STRAYER ED INC | COM | 86323610 | 18,110 | 191,599 | SH | DEFINED | 1,2 |
| STREETTRACKS SER TR | DJ LRG CAP | 86330E20 | 2,178 | 31,389 | SH | DEFINED | 1 |
| STRIDE RITE CORP | COM | 86331410 | 8,822 | 688,182 | SH | DEFINED | 1,2 |
| STRYKER CORP | COM | 86366710 | 381,310 | 7,714,134 | SH | DEFINED | 1,2 |
| STUDENT LN CORP | COM | 86390210 | 10,481 | 44,248 | SH | DEFINED | 10, |
| STURM RUGER & CO INC | COM | 86415910 | 3,344 | 363,521 | SH | DEFINED | 1,2 |
| SUEZ | SPONSORED | 86468610 | 290 | 9,995 | SH | DEFINED | 1 |
| SUFFOLK BANCORP | COM | 86473910 | 5,163 | 161,811 | SH | DEFINED | 1,2 |
| SUMMIT BANCSHARES IN | COM | 86601110 | 1,851 | 100,780 | SH | DEFINED | 1,2 |
| SUMMIT FINANCIAL GRO | COM | 86606G10 | 1,836 | 67,389 | SH | DEFINED | 1,2 |
| SUMTOTAL SYS INC | COM | 86661510 | 75 | 15,391 | SH | DEFINED | 1 |
| SUN BANCORP INC | COM | 86663B10 | 3,266 | 154,880 | SH | DEFINED | 1,2 |
| SUN COMMUNITIES INC | COM | 86667410 | 11,911 | 363,584 | SH | DEFINED | 1,2 |
| SUN HYDRAULICS CORP | COM | 86694210 | 1,871 | 76,980 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|---------|------------|----|---------|-----|
| SUN LIFE FINL INC | COM | 86679610 | 5,070 | 135,248 | SH | DEFINED | 1,5 |
| SUN MICROSYSTEMS INC | COM | 86681010 | 347,290 | 88,368,895 | SH | DEFINED | 1,2 |
| SUNAIR ELECTRS INC | COM | 86701710 | 83 | 11,100 | SH | DEFINED | 10, |
| SUNCOM WIRELESS HLDG | CL A | 86722Q10 | 56 | 16,411 | SH | DEFINED | 1,5 |
| SUNCOR ENERGY INC | COM | 86722910 | 2,971 | 49,077 | SH | DEFINED | 1 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 116 | 13,400 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P10 | 777,676 | 9,944,701 | SH | DEFINED | 1,2 |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 433 | 11,200 | SH | DEFINED | 10, |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 17,280 | 258,914 | SH | DEFINED | 1 |
| SUNRISE TELECOM INC | COM | 86769Y10 | 25 | 11,617 | SH | DEFINED | 1,2 |
| SUNSTONE HOTEL INVS | COM | 86789210 | 16,925 | 693,917 | SH | DEFINED | 1 |
| SUNTERRA CORP | COM NEW | 86787D20 | 2,907 | 221,417 | SH | DEFINED | 1,2 |
| SUNTRON CORP | COM | 86789P10 | 25 | 18,415 | SH | DEFINED | 1 |
| SUNTRUST BKS INC | COM | 86791410 | 743,565 | 10,706,482 | SH | DEFINED | 1,2 |
| SUPERCONDUCTOR TECHN | COM | 86793110 | 16 | 26,834 | SH | DEFINED | 10, |
| SUPERGEN INC | COM | 86805910 | 3,612 | 573,299 | SH | DEFINED | 1 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 22,296 | 965,600 | SH | DEFINED | 1,2 |
| SUPERIOR ESSEX INC | COM | 86815V10 | 3,568 | 198,108 | SH | DEFINED | 1,2 |
| SUPERIOR INDS INTL I | COM | 86816810 | 14,716 | 683,845 | SH | DEFINED | 1,2 |
| SUPERIOR UNIFORM GP | COM | 86835810 | 142 | 11,004 | SH | DEFINED | 1 |
| SUPERTEX INC | COM | 86853210 | 6,591 | 219,770 | SH | DEFINED | 1,2 |
| SUPERVALU INC | COM | 86853610 | 155,340 | 4,991,659 | SH | DEFINED | 1,2 |
| SUPPORTSOFT INC | COM | 86858710 | 2,702 | 536,195 | SH | DEFINED | 12, |
| SUPREME INDS INC | CL A | 86860710 | 185 | 19,692 | SH | DEFINED | 1,2 |
| SUREWEST COMMUNICATI | COM | 86873310 | 5,919 | 206,381 | SH | DEFINED | 1 |
| SURMODICS INC | COM | 86887310 | 10,469 | 270,584 | SH | DEFINED | 1,2 |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 15,242 | 634,276 | SH | DEFINED | 1,2 |
| SVB FINL GROUP | COM | 78486Q10 | 40,534 | 833,352 | SH | DEFINED | 1,2 |
| SWIFT ENERGY CO | COM | 87073810 | 17,179 | 375,502 | SH | DEFINED | 1,2 |
| SWIFT TRANSN CO | COM | 87075610 | 10,586 | 598,086 | SH | DEFINED | 1,2 |
| SWISSCOM AG | SPONSORED | 87101310 | 259 | 7,903 | SH | DEFINED | 1 |
| SWS GROUP INC | COM | 78503N10 | 5,412 | 330,002 | SH | DEFINED | 1,2 |
| SYBASE INC | COM | 87113010 | 48,005 | 2,049,726 | SH | DEFINED | 1,2 |
| SYBRON DENTAL SPECIA | COM | 87114210 | 38,574 | 927,695 | SH | DEFINED | 13, |
| SYCAMORE NETWORKS IN | COM | 87120610 | 9,204 | 2,441,247 | SH | DEFINED | 1,2 |
| SYKES ENTERPRISES IN | COM | 87123710 | 5,882 | 494,270 | SH | DEFINED | 1,2 |
| SYMANTEC CORP | COM | 87150310 | 671,102 | 29,616,173 | SH | DEFINED | 1,2 |
| SYMBION INC DEL | COM | 87150710 | 6,179 | 238,846 | SH | DEFINED | 12, |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 63,875 | 6,598,661 | SH | DEFINED | 1,2 |
| SYMMETRICOM INC | COM | 87154310 | 4,932 | 637,166 | SH | DEFINED | 10, |
| SYMMETRY MED INC | COM | 87154620 | 2,744 | 115,770 | SH | DEFINED | 1,2 |
| SYMS CORP | COM | 87155110 | 881 | 65,801 | SH | DEFINED | 1,2 |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 10,820 | 414,242 | SH | DEFINED | 1,2 |
| SYNAGRO TECHNOLOGIES | COM NEW | 87156220 | 362 | 77,000 | SH | DEFINED | 1,2 |
| SYNAPTICS INC | COM | 87157D10 | 7,016 | 373,191 | SH | DEFINED | 1,2 |

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| SYNGENTA AG | SPONSORED | 87160A10 | 328 | 15,623 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS INC | COM | 87163F10 | 3,613 | 234,635 | SH | DEFINED | 1,2 |
| SYNNEX CORP | COM | 87162W10 | 1,884 | 111,906 | SH | DEFINED | 1,2 |
| SYNOPSIS INC | COM | 87160710 | 72,272 | 3,823,907 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| SYNOVUS FINL CORP | COM | 87161C10 | 215,532 | 7,775,338 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| SYNPLICITY INC | COM | 87160Y10 | 137 | 20,799 | SH | DEFINED | 1 |
| SYNTEL INC | COM | 87162H10 | 1,624 | 83,344 | SH | DEFINED | 1,2 |
| SYNTROLEUM CORP | COM | 87163010 | 6,750 | 463,608 | SH | DEFINED | 1,2 |
| SYPRIS SOLUTIONS INC | COM | 87165510 | 843 | 78,531 | SH | DEFINED | 1,2 |
| SYSICO CORP | COM | 87182910 | 530,252 | 16,903,151 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| SYSTEMAX INC | COM | 87185110 | 851 | 120,830 | SH | DEFINED | 1,2 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 332 | 20,000 | SH | DEFINED | 1,2 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 146 | 30,000 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 71,839 | 8,739,496 | SH | DEFINED | 1,2 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 18,392 | 832,597 | SH | DEFINED | 1,2 |
| TALBOTS INC | COM | 87416110 | 13,961 | 466,619 | SH | DEFINED | 1,2 |
| TALK AMERICA HLDGS I | COM NEW | 87426R20 | 6,390 | 677,614 | SH | DEFINED | 1,2 |
| TALX CORP | COM | 87491810 | 12,320 | 375,715 | SH | DEFINED | 1,2 |
| TANGER FACTORY OUTLE | COM | 87546510 | 17,825 | 640,972 | SH | DEFINED | 1,2 |
| TANOX INC | COM | 87588Q10 | 4,971 | 339,297 | SH | DEFINED | 1,2 |
| TARGET CORP | COM | 87612E10 | 4,065,319 | 78,284,598 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| TARGETED GENETICS CO | COM | 87612M10 | 31 | 46,114 | SH | DEFINED | 1 |
| TARRAGON CORP | COM | 87628710 | 2,668 | 143,739 | SH | DEFINED | 1,2 |
| TASER INTL INC | COM | 87651B10 | 4,545 | 736,554 | SH | DEFINED | 1,2 |
| TATA MTRS LTD | SPONSORED | 87656850 | 709 | 57,504 | SH | DEFINED | 1,5 |
| TAUBMAN CTRS INC | COM | 87666410 | 37,979 | 1,198,067 | SH | DEFINED | 1,2 |
| TAYLOR CAP GROUP INC | COM | 87685110 | 4,104 | 108,519 | SH | DEFINED | 1,2 |
| TBC CORP NEW | COM | 87218310 | 12,312 | 356,966 | SH | DEFINED | 1,2 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 744 | 21,260 | SH | DEFINED | 1,5 |
| TCF FINL CORP | COM | 87227510 | 63,627 | 2,378,578 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| TD BANKNORTH INC | COM | 87235A10 | 37,539 | 1,245,496 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| TDC A/S | SPONSORED | 87236N10 | 250 | 9,248 | SH | DEFINED | 1 |
| TDK CORP | AMERN DEP | 87235140 | 511 | 7,111 | SH | DEFINED | 1 |
| TEAM INC | COM | 87815510 | 241 | 10,700 | SH | DEFINED | 1 |
| TECH DATA CORP | COM | 87823710 | 26,438 | 720,175 | SH | DEFINED | 1,2 |
| TECH OPS SEVCON INC | COM | 87829310 | 74 | 12,400 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 35,374 | 620,807 | SH | DEFINED | 1,2 |
| TECHNICAL OLYMPIC US | COM | 87848310 | 4,632 | 177,073 | SH | DEFINED | 1,2 |
| TECHNITROL INC | COM | 87855510 | 10,566 | 689,709 | SH | DEFINED | 1,2 |
| TECHNOLOGY INVT CAP | COM | 87871730 | 1,812 | 114,750 | SH | DEFINED | 1,2 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 50 | 12,900 | SH | DEFINED | 1 |
| TECO ENERGY INC | COM | 87237510 | 104,801 | 5,815,797 | SH | DEFINED | 1,2 |
| | | | | | | | 13 |
| TECUMSEH PRODS CO | CL A | 87889520 | 7,367 | 342,320 | SH | DEFINED | 1,2 |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 7,417 | 172,290 | SH | DEFINED | 1,5 |
| TEGAL CORP | COM | 87900810 | 8 | 11,400 | SH | DEFINED | 1 |
| | | | | | | | |
| TEJON RANCH CO DEL | COM | 87908010 | 4,959 | 105,505 | SH | DEFINED | 1,2 |
| TEKELEC | COM | 87910110 | 16,728 | 798,460 | SH | DEFINED | 1,2 |
| TEKTRONIX INC | COM | 87913110 | 54,445 | 2,157,939 | SH | DEFINED | 1,2 |
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| THERMOGENESIS CORP | COM NEW | 88362320 | 2,481 | 468,062 | SH | DEFINED | 10, |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 111 | 22,364 | SH | DEFINED | 1, |
| THOMAS & BETTS CORP | COM | 88431510 | 25,216 | 732,806 | SH | DEFINED | 1,2 |
| THOMAS PPTYS GROUP I | COM | 88445310 | 187 | 14,400 | SH | DEFINED | 1, |
| THOMSON | SPONSORED | 88511810 | 258 | 12,380 | SH | DEFINED | 1, |
| THOMSON CORP | COM | 88490310 | 1,221 | 32,563 | SH | DEFINED | 7, |
| THOR INDS INC | COM | 88516010 | 20,897 | 614,610 | SH | DEFINED | 1,2 |
| THORATEC CORP | COM NEW | 88517530 | 12,012 | 676,368 | SH | DEFINED | 1,2 |
| THORNBURG MTG INC | COM | 88521810 | 27,693 | 1,105,074 | SH | DEFINED | 1,2 |
| THQ INC | COM NEW | 87244340 | 19,860 | 931,520 | SH | DEFINED | 1,2 |
| THRESHOLD PHARMACEUT | COM | 88580710 | 733 | 53,665 | SH | DEFINED | 1,2 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 24,461 | 2,925,924 | SH | DEFINED | 1,2 |
| TIDEWATER INC | COM | 88642310 | 38,310 | 787,145 | SH | DEFINED | 1,2 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 217 | 25,074 | SH | DEFINED | 1, |
| TIERONE CORP | COM | 88650R10 | 8,670 | 329,533 | SH | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 148,532 | 3,734,772 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| TIM PARTICIPACOES S | SPONS ADR | 88706P10 | 3,853 | 207,385 | SH | DEFINED | 1,2 |
| TIMBERLAND CO | CL A | 88710010 | 59,490 | 1,761,104 | SH | DEFINED | 1,2 |
| TIME WARNER INC | COM | 88731710 | 2,523,394 | 139,337,046 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| TIME WARNER TELECOM | CL A | 88731910 | 6,200 | 794,897 | SH | DEFINED | 1,2 |
| TIMKEN CO | COM | 88738910 | 32,680 | 1,102,938 | SH | DEFINED | 1,2 |
| TIPPERARY CORP | COM PAR \$0 | 88800230 | 1,047 | 142,061 | SH | DEFINED | 1,2 |
| TITAN INTL INC ILL | COM | 88830M10 | 1,809 | 131,770 | SH | DEFINED | 1,2 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 52 | 29,117 | SH | DEFINED | 1, |
| TITANIUM METALS CORP | COM NEW | 88833920 | 6,569 | 166,050 | SH | DEFINED | 1,2 |
| TIVO INC | COM | 88870610 | 3,758 | 685,818 | SH | DEFINED | 1,2 |
| TJX COS INC NEW | COM | 87254010 | 282,211 | 13,779,858 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| TNS INC | COM | 87296010 | 2,800 | 115,483 | SH | DEFINED | 1,2 |
| TODCO | CL A | 88889T10 | 29,901 | 716,875 | SH | DEFINED | 1,2 |
| TOLL BROTHERS INC | COM | 88947810 | 120,653 | 2,700,988 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 229 | 27,036 | SH | DEFINED | 1,6 |
| TOMPKINSTRUSTCO INC | COM | 89011010 | 4,439 | 102,643 | SH | DEFINED | 1,2 |
| TOO INC | COM | 89033310 | 18,164 | 662,211 | SH | DEFINED | 1,2 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 14,389 | 453,201 | SH | DEFINED | 1,2 |
| TOPPS INC | COM | 89078610 | 3,897 | 474,669 | SH | DEFINED | 1,2 |
| TORCHMARK CORP | COM | 89102710 | 165,268 | 3,128,295 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| TOREADOR RES CORP | COM | 89105010 | 6,251 | 176,584 | SH | DEFINED | 1,2 |
| TORO CO | COM | 89109210 | 28,214 | 767,520 | SH | DEFINED | 1,2 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 3,294 | 66,798 | SH | DEFINED | 1,7 |
| | | | | | | | 10, |
| TOTAL S A | SPONSORED | 89151E10 | 28,539 | 210,127 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 14,608 | 626,688 | SH | DEFINED | 1,2 |
| TOWER GROUP INC | COM | 89177710 | 3,101 | 205,125 | SH | DEFINED | 1,2 |
| TOWN & CTRY TR | SH BEN INT | 89208110 | 11,269 | 388,305 | SH | DEFINED | 1,2 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 7,285 | 78,865 | SH | DEFINED | 1,2 |
| TRACTOR SUPPLY CO | COM | 89235610 | 28,200 | 617,748 | SH | DEFINED | 1,2 |
| TRADESTATION GROUP I | COM | 89267P10 | 2,173 | 214,317 | SH | DEFINED | 1,2 |
| TRAFFIX INC | COM | 89272110 | 115 | 18,400 | SH | DEFINED | 1, |
| TRAMMELL CROW CO | COM | 89288R10 | 16,502 | 668,654 | SH | DEFINED | 1,2 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 4,513 | 571,932 | SH | DEFINED | 1,2 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 99 | 13,061 | SH | DEFINED | 1, |

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|----------------------|------------|----------|-----------|------------|----|---------|--------|
| TRANSACTION SYS ARCH | COM | 89341610 | 22,760 | 817,249 | SH | DEFINED | 1,2 |
| TRANSALTA CORP | COM | 89346D10 | 284 | 14,371 | SH | DEFINED | 7 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 16,694 | 292,885 | SH | DEFINED | 1,2 |
| TRANSCAT INC | COM | 89352910 | 84 | 19,200 | SH | DEFINED | 1 |
| TRANSMETA CORP DEL | COM | 89376R10 | 398 | 280,502 | SH | DEFINED | 1,2 |
| TRANSMONTAIGNE INC | COM | 89393410 | 6,575 | 822,877 | SH | DEFINED | 1,2 |
| TRANSOCEAN INC | ORD | G9007810 | 605,029 | 9,868,352 | SH | DEFINED | 1,2 |
| TRANSPORTADORA DE GA | SPON ADR B | 89387020 | 447 | 68,076 | SH | DEFINED | 10,1,5 |
| TRANSWITCH CORP | COM | 89406510 | 1,980 | 1,151,419 | SH | DEFINED | 1,2 |
| TRAVELZOO INC | COM | 89421Q10 | 860 | 38,767 | SH | DEFINED | 1,2 |
| TRC COS INC | COM | 87262510 | 3,888 | 249,225 | SH | DEFINED | 1 |
| TREDEGAR CORP | COM | 89465010 | 5,261 | 404,344 | SH | DEFINED | 1,2 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 11,823 | 439,855 | SH | DEFINED | 1,2 |
| TREND MICRO INC | SPONS ADR | 89486M20 | 599 | 18,697 | SH | DEFINED | 1 |
| TREX INC | COM | 89531P10 | 3,481 | 145,048 | SH | DEFINED | 1,2 |
| TRI CONTL CORP | COM | 89543610 | 2,283 | 125,018 | SH | DEFINED | 5,1 |
| TRI VY CORP | COM | 89573510 | 2,439 | 245,106 | SH | DEFINED | 1,2 |
| TRIAD GTY INC | COM | 89592510 | 4,525 | 115,363 | SH | DEFINED | 1,2 |
| TRIAD HOSPITALS INC | COM | 89579K10 | 60,103 | 1,327,666 | SH | DEFINED | 1,2 |
| TRIARC COS INC | CL B SER 1 | 89592730 | 12,380 | 810,765 | SH | DEFINED | 1,2 |
| TRIBUNE CO NEW | COM | 89604710 | 239,109 | 7,055,450 | SH | DEFINED | 1,2 |
| TRICO BANCSHARES | COM | 89609510 | 3,235 | 150,326 | SH | DEFINED | 10,1,2 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 9,316 | 292,868 | SH | DEFINED | 1,2 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 19,284 | 572,404 | SH | DEFINED | 1,2 |
| TRIMERIS INC | COM | 89626310 | 3,476 | 226,580 | SH | DEFINED | 1,2 |
| TRINITY INDS INC | COM | 89652210 | 31,319 | 773,500 | SH | DEFINED | 1,2 |
| TRIPATH IMAGING INC | COM | 89694210 | 2,608 | 369,467 | SH | DEFINED | 1,2 |
| TRIPATH TECHNOLOGY I | COM | 89672P10 | 16 | 23,158 | SH | DEFINED | 1 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 8,649 | 2,457,011 | SH | DEFINED | 1,2 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 9,042 | 243,259 | SH | DEFINED | 1,2 |
| TRIZEC PROPERTIES IN | COM | 89687P10 | 40,526 | 1,757,411 | SH | DEFINED | 1,2 |
| TRIZETTO GROUP INC | COM | 89688210 | 11,934 | 845,212 | SH | DEFINED | 1,2 |
| TRM CORP | COM | 87263610 | 1,893 | 124,596 | SH | DEFINED | 1,2 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 13,725 | 1,095,381 | SH | DEFINED | 1,2 |
| TRUSTMARK CORP | COM | 89840210 | 18,389 | 660,284 | SH | DEFINED | 1,2 |
| TRUSTREET PPTYS INC | COM | 89840410 | 11,518 | 735,975 | SH | DEFINED | 1,2 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 19,191 | 654,087 | SH | DEFINED | 1,2 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 3,936 | 550,478 | SH | DEFINED | 1,2 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 11,648 | 450,244 | SH | DEFINED | 1,2 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 141 | 33,219 | SH | DEFINED | 1 |
| TUPPERWARE CORP | COM | 89989610 | 28,974 | 1,271,925 | SH | DEFINED | 1,2 |
| TURBOCHEF TECHNOLOGI | COM NEW | 90000620 | 2,510 | 160,997 | SH | DEFINED | 1,2 |
| TURKCELL ILETISIM HI | SPON ADR N | 90011120 | 688 | 50,423 | SH | DEFINED | 1 |
| TUT SYSTEMS | COM | 90110310 | 59 | 18,418 | SH | DEFINED | 1 |
| TWEETER HOME ENTMT G | COM | 90116710 | 113 | 34,219 | SH | DEFINED | 1,5 |
| TWIN DISC INC | COM | 90147610 | 233 | 5,700 | SH | DEFINED | 1 |
| TXU CORP | COM | 87316810 | 1,118,527 | 9,908,995 | SH | DEFINED | 1,2 |
| TYCO INTL LTD NEW | COM | 90212410 | 1,372,623 | 49,286,286 | SH | DEFINED | 10,1,2 |
| TYLER TECHNOLOGIES I | COM | 90225210 | 3,934 | 475,127 | SH | DEFINED | 1,2 |
| TYSON FOODS INC | CL A | 90249410 | 142,234 | 7,880,005 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----|
| U S B HLDG INC | COM | 90291010 | 3,684 | 161,598 | SH | DEFINED | 1,2 |
| U S CONCRETE INC | COM | 90333L10 | 523 | 67,820 | SH | DEFINED | 1,2 |
| U S G CORP | COM NEW | 90329340 | 70,158 | 1,020,919 | SH | DEFINED | 1,2 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 5,981 | 329,365 | SH | DEFINED | 1,2 |
| U S SHIPPING PARTNER | COM UNIT | 90341710 | 273 | 10,800 | SH | DEFINED | 1 |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 904 | 77,554 | SH | DEFINED | 1,2 |
| U STORE IT TR | COM | 91274F10 | 12,068 | 595,360 | SH | DEFINED | 1,2 |
| UAP HLDG CORP | COM | 90344110 | 8,904 | 491,929 | SH | DEFINED | 1,2 |
| UBIQUITEL INC | COM | 90347430 | 9,082 | 1,039,114 | SH | DEFINED | 1,2 |
| UBS AG | NAMEN AKT | H8920M85 | 56,336 | 658,904 | SH | DEFINED | 1,2 |
| UCBH HOLDINGS INC | COM | 90262T30 | 24,992 | 1,363,426 | SH | DEFINED | 1,2 |
| UGI CORP NEW | COM | 90268110 | 42,156 | 1,497,558 | SH | DEFINED | 1,2 |
| UICI | COM | 90273710 | 21,601 | 600,020 | SH | DEFINED | 1,2 |
| UIL HLDG CORP | COM | 90274810 | 10,754 | 205,574 | SH | DEFINED | 1,2 |
| ULTICOM INC | COM | 90384410 | 1,916 | 173,672 | SH | DEFINED | 1,2 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 4,620 | 250,807 | SH | DEFINED | 1,2 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 42,466 | 746,583 | SH | DEFINED | 1,2 |
| ULTRALIFE BATTERIES | COM | 90389910 | 2,145 | 165,996 | SH | DEFINED | 1,2 |
| ULTRATECH INC | COM | 90403410 | 4,863 | 311,910 | SH | DEFINED | 1,2 |
| UMB FINL CORP | COM | 90278810 | 17,796 | 270,943 | SH | DEFINED | 1,2 |
| UMPQUA HLDGS CORP | COM | 90421410 | 14,686 | 603,848 | SH | DEFINED | 1,2 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 50,306 | 956,381 | SH | DEFINED | 1,2 |
| UNIFI INC | COM | 90467710 | 250 | 74,770 | SH | DEFINED | 1,2 |
| UNIFIRST CORP MASS | COM | 90470810 | 6,435 | 183,492 | SH | DEFINED | 1,2 |
| UNILEVER N V | N Y SHS NE | 90478470 | 2,002 | 28,017 | SH | DEFINED | 1 |
| UNILEVER PLC | SPON ADR N | 90476770 | 1,360 | 32,223 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 4,458 | 106,704 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 501,073 | 6,988,464 | SH | DEFINED | 1,2 |
| UNIONBANCAL CORP | COM | 90890610 | 71,853 | 1,030,595 | SH | DEFINED | 1,2 |
| UNISOURCE ENERGY COR | COM | 90920510 | 16,428 | 494,225 | SH | DEFINED | 1,2 |
| UNISYS CORP | COM | 90921410 | 59,901 | 9,021,212 | SH | DEFINED | 1,2 |
| UNIT CORP | COM | 90921810 | 26,094 | 472,035 | SH | DEFINED | 1,2 |
| UNITED AUTO GROUP IN | COM | 90944010 | 10,890 | 329,611 | SH | DEFINED | 1,2 |
| UNITED BANKSHARES IN | COM | 90990710 | 19,468 | 557,023 | SH | DEFINED | 1,2 |
| UNITED CAPITAL CORP | COM | 90991210 | 894 | 38,100 | SH | DEFINED | 1,2 |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 11,784 | 413,457 | SH | DEFINED | 1,2 |
| UNITED CMNTY FINL CO | COM | 90983910 | 5,273 | 469,954 | SH | DEFINED | 1,2 |
| UNITED DOMINION REAL | COM | 91019710 | 66,419 | 2,802,469 | SH | DEFINED | 1,2 |
| UNITED FIRE & CAS CO | COM | 91033110 | 11,078 | 245,580 | SH | DEFINED | 1,2 |
| UNITED GUARDIAN INC | COM | 91057110 | 115 | 14,000 | SH | DEFINED | 1 |
| UNITED INDL CORP | COM | 91067110 | 4,668 | 130,567 | SH | DEFINED | 1,2 |
| UNITED MICROELECTRON | SPONSORED | 91087320 | 3,638 | 1,010,450 | SH | DEFINED | 1 |
| UNITED NAT FOODS INC | COM | 91116310 | 28,253 | 799,009 | SH | DEFINED | 1,2 |
| UNITED ONLINE INC | COM | 91126810 | 17,691 | 1,277,308 | SH | DEFINED | 1,2 |
| UNITED PANAM FINANCI | COM | 91130110 | 1,742 | 69,753 | SH | DEFINED | 1,2 |
| UNITED PARCEL SERVIC | CL B | 91131210 | 1,849,563 | 26,754,856 | SH | DEFINED | 1,2 |
| UNITED RENTALS INC | COM | 91136310 | 32,208 | 1,634,071 | SH | DEFINED | 1,2 |
| UNITED RETAIL GROUP | COM | 91138010 | 79 | 10,300 | SH | DEFINED | 1,2 |
| UNITED SEC BANCSHARE | SHS | 91145910 | 1,695 | 61,768 | SH | DEFINED | 1,2 |
| UNITED STATES CELLUL | COM | 91168410 | 8,136 | 152,300 | SH | DEFINED | 1,2 |
| UNITED STATES STL CO | COM | 91290910 | 171,228 | 4,043,158 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|-------------|----|---------|-----|
| UNITED STATIONERS IN | COM | 91300410 | 27,482 | 574,216 | SH | DEFINED | 10, |
| UNITED SURGICAL PART | COM | 91301630 | 26,647 | 681,324 | SH | DEFINED | 1,2 |
| UNITED TECHNOLOGIES | COM | 91301710 | 5,765,705 | 111,221,160 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| UNITED THERAPEUTICS | COM | 91307C10 | 29,015 | 415,691 | SH | DEFINED | 1,2 |
| UNITED UTILS PLC | SPONSORED | 91311Q10 | 308 | 13,141 | SH | DEFINED | 1 |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 2,147,900 | 38,218,870 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| UNITIL CORP | COM | 91325910 | 258 | 9,192 | SH | DEFINED | 1,2 |
| UNITRIN INC | COM | 91327510 | 43,024 | 906,528 | SH | DEFINED | 1,2 |
| UNIVERSAL AMERN FINL | COM | 91337710 | 7,555 | 332,220 | SH | DEFINED | 1,2 |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 10,585 | 266,163 | SH | DEFINED | 1,2 |
| UNIVERSAL CORP VA | COM | 91345610 | 22,445 | 578,021 | SH | DEFINED | 1,2 |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 3,219 | 288,675 | SH | DEFINED | 1,2 |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 2,857 | 165,267 | SH | DEFINED | 1,2 |
| UNIVERSAL FST PRODS | COM | 91354310 | 15,196 | 265,109 | SH | DEFINED | 1,2 |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 5,462 | 164,273 | SH | DEFINED | 1,2 |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 43,413 | 911,466 | SH | DEFINED | 1,2 |
| | | | | | | | 13, |
| UNIVERSAL TECHNICAL | COM | 91391510 | 8,430 | 236,723 | SH | DEFINED | 1,2 |
| UNIVERSAL TRUCKLOAD | COM | 91388P10 | 772 | 41,533 | SH | DEFINED | 1 |
| UNIVEST CORP PA | COM | 91527110 | 3,184 | 115,147 | SH | DEFINED | 1,2 |
| UNIVISION COMMUNICAT | CL A | 91490610 | 161,362 | 6,082,248 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| UNIZAN FINANCIAL COR | COM | 91528W10 | 7,385 | 305,027 | SH | DEFINED | 1,2 |
| UNOVA INC | COM | 91529B10 | 22,283 | 637,019 | SH | DEFINED | 1,2 |
| UNUMPROVIDENT CORP | COM | 91529Y10 | 255,309 | 12,454,110 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| UPM KYMMENE CORP | SPONSORED | 91543610 | 571 | 28,391 | SH | DEFINED | 1 |
| UQM TECHNOLOGIES INC | COM | 90321310 | 77 | 18,576 | SH | DEFINED | 1 |
| URBAN OUTFITTERS INC | COM | 91704710 | 44,929 | 1,528,206 | SH | DEFINED | 1,2 |
| UROLOGIX INC | COM | 91727310 | 98 | 23,058 | SH | DEFINED | 1 |
| URS CORP NEW | COM | 90323610 | 31,259 | 773,936 | SH | DEFINED | 1,2 |
| URSTADT BIDDLE PPTYS | COM | 91728610 | 186 | 11,570 | SH | DEFINED | 1 |
| URSTADT BIDDLE PPTYS | CL A | 91728620 | 5,965 | 393,466 | SH | DEFINED | 1,2 |
| US BANCORP DEL | COM NEW | 90297330 | 1,553,906 | 55,338,549 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| US LEC CORP | CL A | 90331S10 | 26 | 13,600 | SH | DEFINED | 1 |
| USA MOBILITY INC | COM | 90341G10 | 8,952 | 331,807 | SH | DEFINED | 1,2 |
| USA TRUCK INC | COM | 90292510 | 1,383 | 54,665 | SH | DEFINED | 1,2 |
| USANA HEALTH SCIENCE | COM | 90328M10 | 11,600 | 243,197 | SH | DEFINED | 1,2 |
| USEC INC | COM | 90333E10 | 18,640 | 1,670,265 | SH | DEFINED | 1,2 |
| USI HLDGS CORP | COM | 90333H10 | 9,327 | 718,023 | SH | DEFINED | 1,2 |
| UST INC | COM | 90291110 | 154,025 | 3,679,537 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| UTAH MED PRODS INC | COM | 91748810 | 274 | 11,200 | SH | DEFINED | 1,2 |
| UTI WORLDWIDE INC | ORD | G8721010 | 1,085 | 13,965 | SH | DEFINED | 1,5 |
| UTSTARCOM INC | COM | 91807610 | 16,749 | 2,050,050 | SH | DEFINED | 1,2 |
| V F CORP | COM | 91820410 | 161,346 | 2,783,261 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| VA SOFTWARE CORP | COM | 91819B10 | 80 | 53,045 | SH | DEFINED | 1 |
| VAIL RESORTS INC | COM | 91879Q10 | 17,698 | 615,578 | SH | DEFINED | 1,2 |
| VALASSIS COMMUNICATI | COM | 91886610 | 34,271 | 879,203 | SH | DEFINED | 1,2 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 24,242 | 1,207,284 | SH | DEFINED | 1,2 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 1,821 | 672,067 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|-----|
| WFS FINL INC | COM | 92923B10 | 13,875 | 206,498 | SH | DEFINED | 1,2 |
| | | | | | | | 14 |
| WGL HLDGS INC | COM | 92924F10 | 53,859 | 1,676,290 | SH | DEFINED | 1,2 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 10,738 | 331,214 | SH | DEFINED | 1,2 |
| WHEELING PITTSBURGH | COM NEW | 96314230 | 1,736 | 103,782 | SH | DEFINED | 1,2 |
| WHIRLPOOL CORP | COM | 96332010 | 134,096 | 1,769,774 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| WHITE ELECTR DESIGNS | COM | 96380110 | 2,405 | 471,600 | SH | DEFINED | 1,5 |
| WHITE MTNS INS GROUP | COM | G9618E10 | 11,113 | 18,399 | SH | DEFINED | 1,5 |
| WHITEHALL JEWELLERS | COM | 96506310 | 31 | 18,292 | SH | DEFINED | 1 |
| WHITING PETE CORP NE | COM | 96638710 | 16,516 | 376,741 | SH | DEFINED | 1,2 |
| | | | | | | | |
| | | | | | | | |
| WHITNEY HLDG CORP | COM | 96661210 | 13,561 | 501,524 | SH | DEFINED | 1,2 |
| WHOLE FOODS MKT INC | COM | 96683710 | 157,267 | 1,169,707 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| WILD OATS MARKETS IN | COM | 96808B10 | 4,639 | 360,739 | SH | DEFINED | 1,2 |
| WILEY JOHN & SONS IN | CL A | 96822320 | 21,596 | 517,385 | SH | DEFINED | 1,2 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 4,028 | 93,243 | SH | DEFINED | 1,2 |
| WILLIAMS COS INC DEL | COM | 96945710 | 417,010 | 16,647,125 | SH | DEFINED | 1,2 |
| | | | | | | | 10, |
| WILLIAMS SONOMA INC | COM | 96990410 | 67,221 | 1,752,837 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| WILLIS GROUP HOLDING | SHS | G9665510 | 4,128 | 109,946 | SH | DEFINED | 1,5 |
| WILLOW GROVE BANCORP | COM | 97111W10 | 295 | 18,825 | SH | DEFINED | 1 |
| WILMINGTON TRUST COR | COM | 97180710 | 29,593 | 811,880 | SH | DEFINED | 1,2 |
| WILSHIRE BANCORP INC | COM | 97186T10 | 2,288 | 149,535 | SH | DEFINED | 1,2 |
| WILSHIRE ENTERPRISES | COM | 97188910 | 145 | 17,686 | SH | DEFINED | 1 |
| WILSONS THE LEATHER | COM | 97246310 | 1,915 | 313,938 | SH | DEFINED | 1,2 |
| WIMM BILL DANN FOODS | SPONSORED | 97263M10 | 216 | 11,246 | SH | DEFINED | 1,5 |
| WIND RIVER SYSTEMS I | COM | 97314910 | 16,098 | 1,245,032 | SH | DEFINED | 1,2 |
| WINDROSE MED PPTYS T | COM | 97349110 | 153 | 10,002 | SH | DEFINED | 1,3 |
| WINNEBAGO INDS INC | COM | 97463710 | 19,670 | 678,988 | SH | DEFINED | 1,2 |
| WINSTON HOTELS INC | COM | 97563A10 | 6,385 | 638,480 | SH | DEFINED | 1,2 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 14,128 | 281,093 | SH | DEFINED | 1,2 |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 1,354 | 130,710 | SH | DEFINED | 1,5 |
| WIRELESS FACILITIES | COM | 97653A10 | 3,977 | 685,740 | SH | DEFINED | 1,2 |
| WIRELESS TELECOM GRO | COM | 97652410 | 50 | 18,700 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 80,294 | 2,011,385 | SH | DEFINED | 1,2 |
| | | | | | | | 12, |
| WITNESS SYS INC | COM | 97742410 | 6,897 | 330,176 | SH | DEFINED | 1,2 |
| WJ COMMUNICATIONS IN | COM | 92928410 | 29 | 23,836 | SH | DEFINED | 1 |
| WMS INDS INC | COM | 92929710 | 11,203 | 398,255 | SH | DEFINED | 1,2 |
| WOLSELEY PLC | SPONSORED | 97786P10 | 214 | 4,967 | SH | DEFINED | 1 |
| WOLVERINE TUBE INC | COM | 97809310 | 269 | 35,909 | SH | DEFINED | 1,6 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 27,917 | 1,326,205 | SH | DEFINED | 1,2 |
| WOODHEAD INDS INC | COM | 97943810 | 200 | 14,583 | SH | DEFINED | 1 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 14,404 | 169,357 | SH | DEFINED | 1,2 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 6,158 | 242,356 | SH | DEFINED | 1,2 |
| WORLD AIR HLDGS INC | COM | 98142V10 | 2,885 | 272,167 | SH | DEFINED | 1,2 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 10,540 | 324,805 | SH | DEFINED | 1,2 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 3,246 | 249,679 | SH | DEFINED | 1,2 |
| WORTHINGTON INDS INC | COM | 98181110 | 29,307 | 1,393,594 | SH | DEFINED | 1,2 |
| WPP GROUP PLC | SPON ADR N | 92930930 | 243 | 4,763 | SH | DEFINED | 1 |
| WPS RESOURCES CORP | COM | 92931B10 | 27,953 | 483,624 | SH | DEFINED | 1,2 |
| WPT ENTERPRISES INC | COM | 98211W10 | 445 | 50,468 | SH | DEFINED | 1 |
| WRIGHT EXPRESS CORP | COM | 98233Q10 | 11,060 | 512,265 | SH | DEFINED | 1,2 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 8,520 | 345,234 | SH | DEFINED | 1,2 |

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| | | | | | | | |
|----------------------|-------------|----------|-------------|------------|----|---------|-----|
| WRIGLEY WM JR CO | COM | 98252610 | 331,063 | 4,605,776 | SH | DEFINED | 1,2 |
| WSFS FINL CORP | COM | 92932810 | 6,737 | 114,400 | SH | DEFINED | 1,2 |
| WYETH | COM | 98302410 | 1,669,782 | 36,087,784 | SH | DEFINED | 1,2 |
| WYNN RESORTS LTD | COM | 98313410 | 30,302 | 671,133 | SH | DEFINED | 1,2 |
| XANSER CORP | COM | 98389J10 | 87 | 28,000 | SH | DEFINED | 1 |
| XCEL ENERGY INC | COM | 98389B10 | 252,663 | 12,884,397 | SH | DEFINED | 1,2 |
| XERIUM TECHNOLOGIES | COM | 98416J10 | 1,319 | 114,873 | SH | DEFINED | 1,2 |
| XEROX CORP | COM | 98412110 | 1,031,975 | 75,602,535 | SH | DEFINED | 1,2 |
| XILINX INC | COM | 98391910 | 252,329 | 9,060,304 | SH | DEFINED | 1,2 |
| XL CAP LTD | CL A | G9825510 | 244,875 | 3,599,508 | SH | DEFINED | 1,2 |
| XM SATELLITE RADIO H | CL A | 98375910 | 88,306 | 2,459,080 | SH | DEFINED | 1,2 |
| XOMA LTD | ORD | G9825R10 | 173 | 98,041 | SH | DEFINED | 1,5 |
| X-RITE INC | COM | 98385710 | 3,934 | 317,228 | SH | DEFINED | 1,2 |
| XTO ENERGY INC | COM | 98385X10 | 468,928 | 10,347,046 | SH | DEFINED | 1,2 |
| YAHOO INC | COM | 98433210 | 1,111,723 | 32,852,339 | SH | DEFINED | 1,2 |
| YANKEE CANDLE INC | COM | 98475710 | 19,520 | 796,721 | SH | DEFINED | 1,2 |
| YARDVILLE NATL BANCO | COM | 98502110 | 3,772 | 106,997 | SH | DEFINED | 1,2 |
| YELLOW ROADWAY CORP | COM | 98557710 | 84,428 | 2,038,350 | SH | DEFINED | 1,2 |
| YORK INTL CORP NEW | COM | 98667010 | 43,027 | 767,383 | SH | DEFINED | 1,2 |
| YOUBET COM INC | COM | 98741310 | 89 | 15,473 | SH | DEFINED | 1 |
| YOUNG BROADCASTING I | CL A | 98743410 | 72 | 20,615 | SH | DEFINED | 1 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 2,660 | 70,259 | SH | DEFINED | 1,2 |
| YUM BRANDS INC | COM | 98849810 | 525,221 | 10,849,422 | SH | DEFINED | 1,2 |
| ZALE CORP NEW | COM | 98885810 | 28,488 | 1,048,129 | SH | DEFINED | 1,2 |
| ZAPATA CORP | COM PAR \$ | 98907060 | 141 | 19,760 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 40,618 | 1,039,091 | SH | DEFINED | 1,2 |
| ZENITH NATL INS CORP | COM | 98939010 | 16,190 | 258,262 | SH | DEFINED | 1,2 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 3,336 | 1,277,992 | SH | DEFINED | 1,2 |
| ZILA INC | COM PAR \$0 | 98951320 | 191 | 54,800 | SH | DEFINED | 1,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 458,857 | 6,660,718 | SH | DEFINED | 1,2 |
| ZIONS BANCORPORATION | COM | 98970110 | 174,195 | 2,445,874 | SH | DEFINED | 1,2 |
| ZIPREALTY INC | COM | 98974V10 | 562 | 44,094 | SH | DEFINED | 1 |
| ZIX CORP | COM | 98974P10 | 187 | 93,625 | SH | DEFINED | 1,6 |
| ZOLL MED CORP | COM | 98992210 | 5,239 | 199,728 | SH | DEFINED | 1,2 |
| ZOLTEK COS INC | COM | 98975W10 | 1,310 | 99,632 | SH | DEFINED | 1 |
| ZOMAX INC MINN | COM | 98992910 | 55 | 17,011 | SH | DEFINED | 1 |
| ZORAN CORP | COM | 98975F10 | 8,335 | 582,838 | SH | DEFINED | 1,2 |
| ZUMIEZ INC | COM | 98981710 | 766 | 23,479 | SH | DEFINED | 1 |
| ZYGO CORP | COM | 98985510 | 351 | 22,939 | SH | DEFINED | 1 |
| ZYMOGENETICS INC | COM | 98985T10 | 6,237 | 377,984 | SH | DEFINED | 1,2 |
| TOTAL MARKET VALUE | | | 447,516,023 | | | | |