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

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: JUNE 30, 2007

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA Boston, Massachusetts August 10, 2007

[Signature] [City, State] [Date]

Report Type (Check only one):

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

FORM 13F SUMMARY PAGE

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

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

REPORT SUMMARY:

Number of Other Included Managers: 13
 Form 13F Information Table Entry Total: 4,081
 Form 13F Information Table Value Total: 540,195,964 (thousands)

List of Other Included Managers:

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

| NO. | FORM 13F FILE NUMBER | NAME |
|-----|----------------------------|---|
| 1 | 28-00733 | State Street Bank and Trust Company |
| 2 | 28-11338 | SSgA Funds Management, Inc. |
| 3 | 28-11339 | Tuckerman Group, LLC |
| 4 | 28-11328 | Rexiter Capital Management LTD |
| 5 | 28-11326 | State Street Global Advisors LTD |
| 6 | 28-11327 | State Street Global Advisors Ltd. |
| 7 | 28-11329 | State Street Banque, SA |
| 8 | 28-11330 | State Street Global Advisors, Australia |
| 10 | 28-11332 | State Street Global Advisors (Japan) Co., Ltd. |
| 12 | 28-11331 | State Street Global Advisors Asia LTD |
| 13 | 28-11334 | State Street Global Advisors GmbH |
| 14 | 28-11333 | State Street Trust & Banking Co., Ltd. |
| 16 | | State Street Global Advisors Capital Management Trust Company, LLC |

STATE STREET CORPORATION (STT)

FORM 13F INFORMATION TABLE AS OF JUNE 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|-------------------|----------|------------------|----------------------|----------------------|--------------------------|---------|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 4,539 | 481,317 | SH | DEFINED | 1,2,5,6 |
| 1-800 CONTACTS INC | COM | 68197710 | 1,859 | 79,235 | SH | DEFINED | 1 |
| 1ST SOURCE CORP | COM | 33690110 | 9,405 | 377,406 | SH | DEFINED | 1,2 |
| 21ST CENTY INS GROUP | COM | 90130N10 | 10,523 | 481,378 | SH | DEFINED | 1,2,5 |
| 24/7 REAL MEDIA INC | COM NEW | 90131420 | 8,304 | 707,935 | SH | DEFINED | 1,5 |
| 3COM CORP | COM | 88553510 | 35,560 | 8,610,269 | SH | DEFINED | 1,2,5,6 |

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| | | | | | | | |
|----------------------|-------------|----------|-----------|------------|--------|---------|-----------------------|
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 5,362 | 215,616 | SH | DEFINED | 1 |
| 3M CO | COM | 88579Y10 | 4,472,649 | 51,534,153 | SH | DEFINED | 1,2,5,6,7,8, |
| 4 KIDS ENTMT INC | COM | 35086510 | 270 | 17,999 | SH | DEFINED | 1 |
| 8X8 INC NEW | COM | 28291410 | 35 | 25,500 | SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 16,510 | 1,259,330 | SH | DEFINED | 1,2,5,6 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 4,546 | 231,840 | SH | DEFINED | 1,2,5,6 |
| A D C TELECOMMUNICAT | COM NEW | 00088630 | 45,111 | 2,461,068 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| A S V INC | COM | 00196310 | 9,464 | 547,673 | SH | DEFINED | 1,2,6 |
| AAON INC | COM PAR \$0 | 00036020 | 4,485 | 140,818 | SH | DEFINED | 1 |
| AAR CORP | COM | 00036110 | 17,970 | 544,374 | SH | DEFINED | 1,2,5,6 |
| AARON RENTS INC | COM | 00253520 | 19,048 | 652,319 | SH | DEFINED | 1,2,6 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 269 | 200,800 | SH | DEFINED | 1,5 |
| ABAXIS INC | COM | 00256710 | 5,990 | 287,132 | SH | DEFINED | 1,2,6 |
| ABB LTD | SPONSORED | 00037520 | 4,108 | 181,777 | SH | DEFINED | 1 |
| ABBOTT LABS | COM | 00282410 | 2,204,617 | 41,169,317 | SH | DEFINED | 1,2,5,6,7,8, |
| ABERCROMBIE & FITCH | CL A | 00289620 | 168,567 | 2,309,770 | SH | DEFINED | 1,2,5,6,7,8, |
| ABIOMED INC | COM | 00365410 | 3,675 | 340,950 | SH | DEFINED | 1 |
| ABITIBI-CONSOLIDATED | COM | 00392410 | 41 | 13,843 | SH | DEFINED | 1,13 |
| ABM INDS INC | COM | 00095710 | 36,299 | 1,406,381 | SH | DEFINED | 1,2,5 |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 4,932 | 107,526 | SH | DEFINED | 1 |
| ABRAXAS PETE CORP | COM | 00383010 | 394 | 88,029 | SH | DEFINED | 1,2,5 |
| ABRAXIS BIOSCIENCE I | COM | 00383E10 | 12,098 | 544,204 | SH | DEFINED | 1,2,5, |
| ABX AIR INC | COM | 00080S10 | 7,409 | 919,264 | SH | DEFINED | 1,2 |
| ACA CAPITAL HOLDINGS | COM | 00083310 | 1,012 | 85,070 | SH | DEFINED | 1,2 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 6,533 | 404,245 | SH | DEFINED | 1,2,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 5,056 | 369,869 | SH | DEFINED | 1,5 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 25,121 | 968,064 | SH | DEFINED | 1,2,3,5 |
| ACCELRYX INC | COM | 00430U10 | 407 | 64,764 | SH | DEFINED | 1,2,5 |
| ACCENTURE LTD BERMUD | CL A | G1150G11 | 372,508 | 8,685,186 | SH | DEFINED | 1,2,5,6,7,8, |
| ACCESS INTEGRATED TE | CL A | 00432910 | 307 | 37,968 | SH | DEFINED | 1,5 |
| ACCO BRANDS CORP | COM | 00081T10 | 19,260 | 835,579 | SH | DEFINED | 1,2,5,6 |
| ACCREDITED HOME LEND | COM | 00437P10 | 4,826 | 353,066 | SH | DEFINED | 1,2,5,6 |
| ACCURAY INC | COM | 00439710 | 4,054 | 182,775 | SH | DEFINED | 1,2 |
| ACCURIDE CORP | COM | 00439810 | 5,051 | 327,746 | SH | DEFINED | 1,2,6 |
| ACE LTD | ORD | G0070K10 | 654,597 | 10,470,200 | SH | DEFINED | 1,2,5,6,7,8, |
| ACETO CORP | COM | 00444610 | 233 | 25,237 | SH | DEFINED | 1 |
| ACME COMMUNICATION I | COM | 00463110 | 230 | 45,878 | SH | DEFINED | 1,2 |
| ACME PACKET INC | COM | 00476410 | 1,973 | 171,748 | SH | DEFINED | 1,2 |
| ACORDA THERAPEUTICS | COM | 00484M10 | 3,934 | 230,620 | SH | DEFINED | 1 |
| ACTEL CORP | COM | 00493410 | 8,375 | 602,061 | SH | DEFINED | 1,2 |
| ACTIVE POWER INC | COM | 00504W10 | 142 | 79,964 | SH | DEFINED | 1,5 |
| ACTIVIDENTITY CORP | COM | 00506P10 | 221 | 48,128 | SH | DEFINED | 1 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 97,623 | 5,228,852 | SH | DEFINED | 1,2,5,6,7,8, |
| ACTUANT CORP | CL A NEW | 00508X20 | 24,454 | 387,784 | SH | DEFINED | 1,2,6 |
| ACTUATE CORP | COM | 00508B10 | 5,453 | 803,059 | SH | DEFINED | 1,2,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 54,220 | 899,463 | SH | DEFINED | 1,2,5, |
| ACXIOM CORP | COM | 00512510 | 37,762 | 1,427,690 | SH | DEFINED | 1,2,5,6, |
| ADAMS RESPIRATORY TH | COM | 00635P10 | 18,682 | 474,285 | SH | DEFINED | 1,2,6 |
| ADAPTEC INC | COM | 00651F10 | 7,378 | 1,936,554 | SH | DEFINED | 1,2,5,6 |
| ADMINISTAFF INC | COM | 00709410 | 14,706 | 439,104 | SH | DEFINED | 1,2,5,6 |
| ADOBE SYS INC | COM | 00724F10 | 592,271 | 14,751,448 | SH | DEFINED | 1,2,5,6,7,8, |
| ADOLOR CORP | COM | 00724X10 | 262 | 70,637 | SH | DEFINED | 1,2,5,6 |
| ADTRAN INC | COM | 00738A10 | 37,530 | 1,445,137 | SH | DEFINED | 1,2,5,6, |
| ADVANCE AMER CASH AD | COM | 00739W10 | 21,191 | 1,194,508 | SH | DEFINED | 1,2 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 83,236 | 2,053,686 | SH | DEFINED | 1,2,5,6,7,8, |
| ADVANCED ANALOGIC TE | COM | 00752J10 | 5,119 | 527,705 | SH | DEFINED | 1,2,6 |
| ADVANCED ENERGY INDS | COM | 00797310 | 22,674 | 1,000,637 | SH | DEFINED | 1,2,6 |
| ADVANCED MAGNETICS I | COM | 00753P10 | 10,233 | 175,953 | SH | DEFINED | 1,2,5,6 |
| ADVANCED MEDICAL OPT | COM | 00763M10 | 32,130 | 921,147 | SH | DEFINED | 1,2,5,6,16 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 208,980 | 14,613,980 | SH | DEFINED | 1,2,5,6,7,8, |
| ADVANCED MICRO DEVIC | COM | 00790310 | 5,005 | 350,000 | SH PUT | DEFINED | 16 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 16,986 | 2,486,954 | SH | DEFINED | 1,4 |
| ADVANTA CORP | CL B | 00794220 | 24,419 | 784,184 | SH | DEFINED | 1,2,6 |
| ADVANTEST CORP | SPON ADR N | 00762U20 | 319 | 7,292 | SH | DEFINED | 1 |
| ADVENT SOFTWARE INC | COM | 00797410 | 15,030 | 461,756 | SH | DEFINED | 1,2,5,6 |
| ADVENTRX PHARMACEUTI | COM | 00764X10 | 239 | 94,050 | SH | DEFINED | 1,5 |
| ADVISORY BRD CO | COM | 00762W10 | 14,031 | 252,539 | SH | DEFINED | 1,2,6 |
| AECOM TECHNOLOGY COR | COM | 00766T10 | 12,996 | 523,806 | SH | DEFINED | 1,2 |
| AEGON N V | ORD AMER R | 00792410 | 1,599 | 81,381 | SH | DEFINED | 1,2 |
| AEP INDS INC | COM | 00103110 | 5,709 | 126,841 | SH | DEFINED | 1,2 |
| AEROFLEX INC | COM | 00776810 | 17,049 | 1,203,156 | SH | DEFINED | 1,2,5 |
| AEROPOSTALE | COM | 00786510 | 177,040 | 4,247,612 | SH | DEFINED | 1,2,5,6,7,13 |
| AEROVIRONMENT INC | COM | 00807310 | 1,413 | 68,539 | SH | DEFINED | 1 |
| AES CORP | COM | 00130H10 | 492,684 | 22,517,555 | SH | DEFINED | 1,2,5,6,7,8, |
| AES CORP | COM | 00130H10 | 656 | 30,000 | SH | PUT | DEFINED 16 |
| AETNA INC NEW | COM | 00817Y10 | 1,347,205 | 27,271,358 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| AFC ENTERPRISES INC | COM | 00104Q10 | 11,693 | 676,300 | SH | DEFINED | 1,2,6 |
| AFFILIATED COMPUTER | CL A | 00819010 | 139,043 | 2,451,392 | SH | DEFINED | 1,2,5,6,7,8, |
| AFFILIATED MANAGERS | COM | 00825210 | 69,193 | 537,377 | SH | DEFINED | 1,2,5,6 |
| AFFORDABLE RESIDENTI | COM | 00827310 | 8,732 | 738,710 | SH | DEFINED | 1,2,5,6 |
| AFFYMAX INC | COM | 00826A10 | 1,410 | 52,291 | SH | DEFINED | 1,2 |
| AFFYMETRIX INC | COM | 00826T10 | 43,035 | 1,729,011 | SH | DEFINED | 1,2,5,6, |
| AFLAC INC | COM | 00105510 | 623,251 | 12,125,505 | SH | DEFINED | 1,2,5,6,7,8, |
| AFTERMARKET TECHNOLO | COM | 00831810 | 23,489 | 791,425 | SH | DEFINED | 1,2,5 |
| AGCO CORP | COM | 00108410 | 183,827 | 4,234,678 | SH | DEFINED | 1,2,5,7 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 7,302 | 905,967 | SH | DEFINED | 1,2,6 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 425,967 | 11,081,351 | SH | DEFINED | 1,2,5,6,7,8, |
| AGILYSYS INC | COM | 00847J10 | 26,381 | 1,172,493 | SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 56,880 | 1,405,146 | SH | DEFINED | 1,2,5,6,16 |
| AGREE REALTY CORP | COM | 00849210 | 4,056 | 129,798 | SH | DEFINED | 1,2,3 |
| AIR FRANCE KLM | SPONSORED | 00911910 | 398 | 8,575 | SH | DEFINED | 1 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 5,181 | 141,299 | SH | DEFINED | 1 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 506,573 | 6,303,009 | SH | DEFINED | 1,2,5,6,7,8, |
| AIRCASTLE LTD | COM | G0129K10 | 7,936 | 199,335 | SH | DEFINED | 1,2 |
| AIRGAS INC | COM | 00936310 | 52,292 | 1,091,687 | SH | DEFINED | 1,2,5,6, |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 82 | 22,468 | SH | DEFINED | 1 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 24,076 | 2,204,755 | SH | DEFINED | 1,2,6 |
| AK STL HLDG CORP | COM | 00154710 | 50,100 | 1,340,644 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 110,082 | 2,263,195 | SH | DEFINED 1,2,5,6,7,8, |
| AKORN INC | COM | 00972810 | 4,774 | 683,006 | SH | DEFINED 1,5,6 |
| AKZO NOBEL NV | SPONSORED | 01019930 | 908 | 10,577 | SH | DEFINED 1 |
| ALABAMA NATL BANCORP | COM | 01031710 | 15,977 | 258,359 | SH | DEFINED 1,2 |
| ALAMO GROUP INC | COM | 01131110 | 261 | 10,344 | SH | DEFINED 1 |
| ALASKA AIR GROUP INC | COM | 01165910 | 26,189 | 940,007 | SH | DEFINED 1,2,6 |
| ALASKA COMMUNICATION | COM | 01167P10 | 13,097 | 826,829 | SH | DEFINED 1,2 |
| ALBANY INTL CORP | CL A | 01234810 | 18,915 | 467,737 | SH | DEFINED 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 13,174 | 887,146 | SH | DEFINED 1,2,5 |
| ALBEMARLE CORP | COM | 01265310 | 83,665 | 2,171,423 | SH | DEFINED 1,2,5 |
| ALBERTO CULVER CO NE | COM | 01307810 | 63,847 | 2,691,694 | SH | DEFINED 1,2,5,6,7,12 |
| ALCAN INC | COM | 01371610 | 673 | 8,280 | SH | DEFINED 1,16 |
| ALCATEL-LUCENT | SPONSORED | 01390430 | 14,474 | 1,033,888 | SH | DEFINED 1,2,5,8,12,1 |
| ALCOA INC | COM | 01381710 | 1,182,218 | 29,168,949 | SH | DEFINED 1,2,5,6,7,8, |

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|----------------------|-------------|----------|-----------|------------|----|---------|-----------------------|
| ALCON INC | COM SHS | H0130110 | 13,436 | 99,594 | SH | DEFINED | 1,2,5,12 |
| ALESCO FINL INC | COM | 01448510 | 5,682 | 698,900 | SH | DEFINED | 1 |
| ALEXANDER & BALDWIN | COM | 01448210 | 32,718 | 616,047 | SH | DEFINED | 1,2,5, |
| ALEXANDERS INC | COM | 01475210 | 25,233 | 62,420 | SH | DEFINED | 1,2,3,5,6 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 69,852 | 721,461 | SH | DEFINED | 1,2,3,5 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 25,891 | 574,582 | SH | DEFINED | 1,2,5,6, |
| ALEXZA PHARMACEUTICA | COM | 01538410 | 1,475 | 178,300 | SH | DEFINED | 1 |
| ALFA CORP | COM | 01538510 | 11,966 | 768,501 | SH | DEFINED | 1,2 |
| ALFACELL CORP | COM | 01540410 | 67 | 26,635 | SH | DEFINED | 1,2 |
| ALICO INC | COM | 01623010 | 3,259 | 53,438 | SH | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 21,465 | 888,468 | SH | DEFINED | 1,2,5,6 |
| ALKERMES INC | COM | 01642T10 | 23,309 | 1,596,492 | SH | DEFINED | 1,2,5,6, |
| ALLEGHANY CORP DEL | COM | 01717510 | 36,625 | 90,099 | SH | DEFINED | 1,2,5 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 240,878 | 4,655,541 | SH | DEFINED | 1,2,5,6,8,10 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 289,684 | 2,762,054 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLEGIAN T RAVEL CO | COM | 01748X10 | 2,104 | 68,438 | SH | DEFINED | 1,2,6 |
| ALLERGAN INC | COM | 01849010 | 403,300 | 6,996,878 | SH | DEFINED | 1,2,5,6,8,10 |
| ALLETE INC | COM NEW | 01852230 | 21,612 | 459,335 | SH | DEFINED | 1,2,5 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 88,930 | 1,150,749 | SH | DEFINED | 1,2,5,12 |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 23 | 10,841 | SH | DEFINED | 1 |
| ALLIANCE HOLDINGS GP | COM UNITS | 01861G10 | 494 | 16,612 | SH | DEFINED | 1,2 |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 7,222 | 769,153 | SH | DEFINED | 1,2,6 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 25,242 | 2,511,681 | SH | DEFINED | 1,2,5,6 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 1,224 | 29,180 | SH | DEFINED | 1,2 |
| ALLIANCEBERNSTEIN HO | UNIT LTD P | 01881G10 | 16,392 | 188,216 | SH | DEFINED | 1,2,5 |
| ALLIANT ENERGY CORP | COM | 01880210 | 83,846 | 2,158,200 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 58,767 | 592,712 | SH | DEFINED | 1,2,5,6,12 |
| ALLIANZ SE | SP ADR 1/1 | 01880510 | 5,044 | 216,757 | SH | DEFINED | 1,2 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 51,650 | 1,668,297 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 75 | 26,800 | SH | DEFINED | 1 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 1,210 | 22,013 | SH | DEFINED | 1 |
| ALLIED NEVADA GOLD C | COM | 01934410 | 77 | 18,022 | SH | DEFINED | 1 |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 76,510 | 5,684,251 | SH | DEFINED | 1,2,5,6,10,1 |
| ALLIED WRLD ASSUR CO | SHS | G0219G20 | 24,741 | 482,753 | SH | DEFINED | 1,2,5 |
| ALLION HEALTHCARE IN | COM | 01961510 | 205 | 34,747 | SH | DEFINED | 1,5 |
| ALLIS CHALMERS ENERG | COM PAR \$. | 01964550 | 10,400 | 452,360 | SH | DEFINED | 1,5,6,16 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 2,243 | 507,569 | SH | DEFINED | 1,2,5 |
| ALLOY INC | NEW COM | 01985530 | 170 | 16,961 | SH | DEFINED | 1 |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 18,420 | 722,910 | SH | DEFINED | 1,2,6 |
| ALLSTATE CORP | COM | 02000210 | 1,273,794 | 20,708,728 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLSTATE CORP | COM | 02000210 | 1,538 | 25,000 | SH | CALL | DEFINED 16 |
| ALLTEL CORP | COM | 02003910 | 625,996 | 9,267,143 | SH | DEFINED | 1,2,5,6,7,8, |
| ALNYLAM PHARMACEUTIC | COM | 02043Q10 | 6,978 | 459,361 | SH | DEFINED | 1,2,5,6 |
| ALON USA ENERGY INC | COM | 02052010 | 7,696 | 174,880 | SH | DEFINED | 1,2,6 |
| ALPHA NATURAL RESOUR | COM | 02076X10 | 26,229 | 1,261,606 | SH | DEFINED | 1,2,6 |
| ALPHARMA INC | CL A | 02081310 | 22,023 | 846,709 | SH | DEFINED | 1,2,5 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 297 | 83,800 | SH | DEFINED | 1,5 |
| ALTEON INC | COM | 02144G10 | 1 | 10,500 | SH | DEFINED | 1 |
| ALTERA CORP | COM | 02144110 | 210,425 | 9,508,581 | SH | DEFINED | 1,2,5,6,7,8, |
| ALTRA HOLDINGS INC | COM | 02208R10 | 1,831 | 105,972 | SH | DEFINED | 1 |
| ALTRIA GROUP INC | COM | 02209S10 | 5,712,771 | 81,448,121 | SH | DEFINED | 1,2,5,6,7,8, |
| ALTUS PHARMACEUTICAL | COM | 02216N10 | 2,315 | 200,572 | SH | DEFINED | 1,2 |
| ALUMINA LTD | SPONSORED | 02220510 | 604 | 22,755 | SH | DEFINED | 1 |
| ALVARION LTD | SHS | M0861T10 | 363 | 38,904 | SH | DEFINED | 1,2,5 |
| AMAZON COM INC | COM | 02313510 | 545,379 | 7,972,212 | SH | DEFINED | 1,2,5,6,7,8, |
| AMB PROPERTY CORP | COM | 00163T10 | 159,007 | 2,987,726 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| AMBAC FINL GROUP INC | COM | 02313910 | 261,006 | 2,993,527 | SH | DEFINED | 1,2,5,6,7,8, |
| AMBASSADORS GROUP IN | COM | 02317710 | 8,999 | 253,279 | SH | DEFINED | 1,2,6 |
| AMBASSADORS INTL INC | COM | 02317810 | 3,556 | 106,927 | SH | DEFINED | 1 |
| AMCOL INTL CORP | COM | 02341W10 | 10,736 | 393,108 | SH | DEFINED | 1,2 |
| AMCOMP INC | COM | 02342J10 | 176 | 18,000 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| AMCORE FINL INC | COM | 02391210 | 11,975 | 413,088 | SH | DEFINED | 1,2,5 |
| AMDOCS LTD | ORD | G0260210 | 60,598 | 1,521,799 | SH | DEFINED | 1,2,5,12 |
| AMEDISYS INC | COM | 02343610 | 16,739 | 460,761 | SH | DEFINED | 1,2,6 |
| AMERCO | COM | 02358610 | 13,049 | 172,841 | SH | DEFINED | 1,2,6 |
| AMEREN CORP | COM | 02360810 | 394,413 | 8,047,601 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICA FIRST APT IN | COM | 02363X10 | 318 | 12,832 | SH | DEFINED | 1,3,5 |
| AMERICA MOVIL SAB DE | SPON ADR L | 02364W10 | 86,980 | 1,404,481 | SH | DEFINED | 1,2,4,7 |
| AMERICA SVC GROUP IN | COM | 02364L10 | 277 | 16,359 | SH | DEFINED | 1,5 |
| AMERICAN AXLE & MFG | COM | 02406110 | 26,102 | 881,222 | SH | DEFINED | 1,2,5 |
| AMERICAN CAMPUS CMNT | COM | 02483510 | 16,282 | 575,534 | SH | DEFINED | 1,2,3 |
| AMERICAN CAPITAL STR | COM | 02493710 | 70,345 | 1,654,396 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN COMMERCIAL | COM NEW | 02519520 | 21,420 | 822,265 | SH | DEFINED | 1,2,6 |
| AMERICAN DAIRY INC | COM | 02533410 | 250 | 13,400 | SH | DEFINED | 1 |
| AMERICAN DENTAL PART | COM | 02535310 | 3,399 | 130,900 | SH | DEFINED | 1 |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 296,310 | 11,547,531 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN ECOLOGY COR | COM NEW | 02553340 | 4,302 | 200,858 | SH | DEFINED | 1 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 677,264 | 15,036,953 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN EQTY INVT L | COM | 02567620 | 17,694 | 1,464,712 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS CO | COM | 02581610 | 2,120,145 | 34,654,221 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN FINL GROUP | COM | 02593210 | 97,595 | 2,857,843 | SH | DEFINED | 1,2,5,7 |
| AMERICAN FINL RLTY T | COM | 02607P30 | 36,562 | 3,542,871 | SH | DEFINED | 1,2,3,5 |
| AMERICAN GREETINGS C | CL A | 02637510 | 51,288 | 1,810,387 | SH | DEFINED | 1,2,5,6,16 |
| AMERICAN HOME MTG IN | COM | 02660R10 | 24,045 | 1,308,200 | SH | DEFINED | 1,2 |
| AMERICAN INTL GROUP | COM | 02687410 | 5,354,748 | 76,463,634 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN LD LEASE IN | COM | 02711810 | 607 | 24,280 | SH | DEFINED | 1,2,3,5 |
| AMERICAN MED SYS HLD | COM | 02744M10 | 26,398 | 1,463,316 | SH | DEFINED | 1,2,6 |
| AMERICAN NATL INS CO | COM | 02859110 | 23,208 | 152,084 | SH | DEFINED | 1,2,5 |
| AMERICAN OIL & GAS I | COM | 02872310 | 83 | 12,200 | SH | DEFINED | 1 |
| AMERICAN ORIENTAL BI | COM | 02873110 | 8,535 | 958,965 | SH | DEFINED | 1,2,6 |
| AMERICAN PAC CORP | COM | 02874010 | 161 | 10,500 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| AMERICAN PHYSICIANS | COM | 02888410 | 12,653 | 312,424 | SH | DEFINED 1,2 |
| AMERICAN RAILCAR IND | COM | 02916P10 | 5,083 | 130,326 | SH | DEFINED 1,2,6 |
| AMERICAN REAL ESTATE | DEPOSITRY | 02916910 | 1,110 | 10,912 | SH | DEFINED 1,2 |
| AMERICAN REPROGRAPHI | COM | 02926310 | 11,078 | 359,795 | SH | DEFINED 1,2,6 |
| AMERICAN SAFETY INS | ORD | G0299510 | 238 | 10,000 | SH | DEFINED 1 |
| AMERICAN SCIENCE & E | COM | 02942910 | 7,124 | 125,309 | SH | DEFINED 1,2,6 |
| AMERICAN SOFTWARE IN | CL A | 02968310 | 175 | 17,015 | SH | DEFINED 1 |
| AMERICAN STD COS INC | COM | 02971210 | 287,585 | 4,875,982 | SH | DEFINED 1,2,5,6,7,8, |
| AMERICAN STS WTR CO | COM | 02989910 | 14,117 | 396,893 | SH | DEFINED 1,2 |
| AMERICAN SUPERCONduc | COM | 03011110 | 9,130 | 472,807 | SH | DEFINED 1,2,5 |
| AMERICAN TECHNOLOGY | COM NEW | 03014520 | 103 | 27,289 | SH | DEFINED 1,2 |
| AMERICAN TOWER CORP | CL A | 02991220 | 246,690 | 5,873,571 | SH | DEFINED 1,2,5,6,7,8, |
| AMERICAN VANGUARD CO | COM | 03037110 | 3,287 | 229,520 | SH | DEFINED 1,2 |
| AMERICAN WOODMARK CO | COM | 03050610 | 15,668 | 452,831 | SH | DEFINED 1,2 |
| AMERICANWEST BANCORP | COM | 03058P10 | 3,676 | 201,625 | SH | DEFINED 1 |
| AMERICAS CAR MART IN | COM | 03062T10 | 198 | 14,564 | SH | DEFINED 1,5 |
| AMERICREDIT CORP | COM | 03060R10 | 67,203 | 2,531,190 | SH | DEFINED 1,2,5,7,12 |
| AMERIGAS PARTNERS L | UNIT L P I | 03097510 | 1,660 | 45,920 | SH | DEFINED 1,2 |
| AMERIGON INC | COM | 03070L30 | 4,267 | 237,200 | SH | DEFINED 1,5 |
| AMERIGROUP CORP | NOTE 2.00 | 03073TAB | 1,755 | 2,000,000 | SH | DEFINED 16 |
| AMERIGROUP CORP | COM | 03073T10 | 26,228 | 1,102,014 | SH | DEFINED 1,2,5 |
| AMERIPRISE FINL INC | COM | 03076C10 | 467,549 | 7,354,869 | SH | DEFINED 1,2,5,6,7,8, |

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| AMERIS BANCORP | COM | 03076K10 | 5,865 | 260,994 | SH | DEFINED | 1,2 |
| AMERISAFE INC | COM | 03071H10 | 4,515 | 230,020 | SH | DEFINED | 1 |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 538,264 | 10,880,620 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 13,708 | 394,594 | SH | DEFINED | 1,2,5,6 |
| AMERITYRE CORP | COM | 03073V10 | 70 | 15,978 | SH | DEFINED | 1 |
| AMERON INTL INC | COM | 03071010 | 12,681 | 140,608 | SH | DEFINED | 1,2 |
| AMES NATL CORP | COM | 03100110 | 212 | 9,860 | SH | DEFINED | 1 |
| AMETEK INC NEW | COM | 03110010 | 75,410 | 1,900,449 | SH | DEFINED | 1,2,5 |
| AMGEN INC | NOTE 0.12 | 031162AN | 453 | 500,000 | SH | DEFINED | 16 |
| AMGEN INC | COM | 03116210 | 1,912,318 | 34,587,057 | SH | DEFINED | 1,2,5,6,7,8, |
| AMICAS INC | COM | 00171210 | 190 | 53,600 | SH | DEFINED | 1 |
| AMIS HLDGS INC | COM | 03153810 | 23,968 | 1,914,383 | SH | DEFINED | 1,2,6 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 38,895 | 2,469,550 | SH | DEFINED | 1,2,5,6 |
| AMN HEALTHCARE SERVI | COM | 00174410 | 19,286 | 876,619 | SH | DEFINED | 1,2,6 |
| AMPAL AMERN ISRAEL C | CL A | 03201510 | 455 | 76,400 | SH | DEFINED | 1 |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 8,011 | 199,832 | SH | DEFINED | 1,2 |
| AMPEX CORP DEL | CL A NEW | 03209230 | 2,273 | 172,347 | SH | DEFINED | 1 |
| AMPHENOL CORP NEW | CL A | 03209510 | 126,479 | 3,547,802 | SH | DEFINED | 1,2,5,6,7,8, |
| AMR CORP | COM | 00176510 | 93,817 | 3,560,404 | SH | DEFINED | 1,2,5,6,7,8, |
| AMR CORP | COM | 00176510 | 3,953 | 150,000 | SH | PUT | DEFINED 16 |
| AMREP CORP NEW | COM | 03215910 | 2,809 | 59,082 | SH | DEFINED | 1,2 |
| AMSURG CORP | COM | 03232P40 | 17,625 | 730,122 | SH | DEFINED | 1,2 |
| AMTRUST FINANCIAL SE | COM | 03235930 | 8,395 | 446,787 | SH | DEFINED | 1,2,6 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 64,220 | 1,560,255 | SH | DEFINED | 1,2,5,6,7,8, |
| ANADARKO PETE CORP | COM | 03251110 | 683,735 | 13,151,270 | SH | DEFINED | 1,2,5,6,7,8, |
| ANADIGICS INC | COM | 03251510 | 11,798 | 855,578 | SH | DEFINED | 1,2,5,6 |
| ANADYS PHARMACEUTICA | COM | 03252Q40 | 275 | 73,800 | SH | DEFINED | 1,5 |
| ANALOG DEVICES INC | COM | 03265410 | 334,272 | 8,880,777 | SH | DEFINED | 1,2,5,6,7,8, |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 16,866 | 229,444 | SH | DEFINED | 1,2 |
| ANALYSTS INTL CORP | COM | 03268110 | 19 | 11,201 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 6,235 | 354,056 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 9,103 | 347,579 | SH | DEFINED | 1,2 |
| ANDERSONS INC | COM | 03416410 | 10,598 | 233,794 | SH | DEFINED | 1,2,6 |
| ANDREW CORP | COM | 03442510 | 49,439 | 3,423,746 | SH | DEFINED | 1,2,5 |
| ANESIVA INC COM | COM | 03460L10 | 318 | 51,750 | SH | DEFINED | 1,2 |
| ANGELICA CORP | COM | 03466310 | 238 | 11,297 | SH | DEFINED | 1 |
| ANGIODYNAMICS INC | COM | 03475V10 | 6,861 | 380,938 | SH | DEFINED | 1 |
| ANGLO AMERN PLC | ADR | 03485P10 | 11,361 | 387,216 | SH | DEFINED | 1,2,7 |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,142,365 | 21,901,179 | SH | DEFINED | 1,2,5,6,7,8, |
| ANIKA THERAPEUTICS I | COM | 03525510 | 206 | 13,592 | SH | DEFINED | 1,5 |
| ANIMAL HEALTH INTL I | COM | 03525N10 | 1,820 | 125,623 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 37,699 | 501,247 | SH | DEFINED | 1,2,5 |
| ANNALY CAP MGMT INC | COM | 03571040 | 88,006 | 6,103,024 | SH | DEFINED | 1,2,5 |
| ANNTAYLOR STORES COR | COM | 03611510 | 63,013 | 1,779,011 | SH | DEFINED | 1,2,5 |
| ANSOFT CORP | COM | 03638410 | 17,397 | 589,939 | SH | DEFINED | 1,2,6 |
| ANSWERTHINK INC | COM | 03691610 | 203 | 56,011 | SH | DEFINED | 1,5 |
| ANSYS INC | COM | 03662Q10 | 31,284 | 1,180,535 | SH | DEFINED | 1,2,6 |
| ANTHRACITE CAP INC | COM | 03702310 | 23,515 | 2,009,787 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 79 | 27,732 | SH | DEFINED | 1 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 7,282 | 804,597 | SH | DEFINED | 1,2 |
| AON CORP | COM | 03738910 | 654,671 | 15,364,250 | SH | DEFINED | 1,2,5,6,7,8, |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 45 | 18,498 | SH | DEFINED | 1 |
| APACHE CORP | COM | 03741110 | 796,929 | 9,767,488 | SH | DEFINED | 1,2,5,6,7,8, |
| APACHE CORP | COM | 03741110 | 3,672 | 45,000 | SH | CALL | DEFINED 16 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 188,451 | 3,737,631 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| APCO ARGENTINA INC C | ORD | 03748910 | 1,922 | 22,633 | SH | DEFINED | 1 |
| APEX SILVER MINES LT | ORD | G0407410 | 14,071 | 697,278 | SH | DEFINED | 1,2,5,6 |
| APEX SILVER MINES LT | NOTE 4.00 | 03760XAD | 1,009 | 1,000,000 | SH | DEFINED | 16 |
| APOGEE ENTERPRISES I | COM | 03759810 | 29,516 | 1,060,972 | SH | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 03760410 | 284,046 | 4,861,302 | SH | DEFINED | 1,2,5,6,7,8, |

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| APOLLO INVT CORP | COM | 03761U10 | 31,508 | 1,464,132 | SH | DEFINED | 1,2 |
| APPLE INC | COM | 03783310 | 2,909,929 | 23,844,059 | SH | DEFINED | 1,2,5,6,7,8, |
| APPLE INC | COM | 03783310 | 781 | 6,400 | SH PUT | DEFINED | 16 |
| APPLEBEES INTL INC | COM | 03789910 | 39,817 | 1,652,169 | SH | DEFINED | 1,2,5,6,16 |
| APPLERA CORP | COM AP BIO | 03802010 | 248,027 | 8,121,366 | SH | DEFINED | 1,2,5,6,7,8, |
| APPLERA CORP | COM CELERA | 03802020 | 17,013 | 1,372,005 | SH | DEFINED | 1,2,5,6 |
| APPLIED DIGITAL SOLU | COM NEW | 03818830 | 141 | 103,050 | SH | DEFINED | 1,5 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 27,875 | 944,900 | SH | DEFINED | 1,2 |
| APPLIED MATLS INC | COM | 03822210 | 837,397 | 42,143,761 | SH | DEFINED | 1,2,5,6,7,8, |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 10,978 | 4,391,139 | SH | DEFINED | 1,2,5,6 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 273 | 17,500 | SH | DEFINED | 1 |
| APPLIX INC | COM | 03831610 | 378 | 22,960 | SH | DEFINED | 1,5 |
| APRIA HEALTHCARE GRO | COM | 03793310 | 46,606 | 1,619,945 | SH | DEFINED | 1,2,5,6,7 |
| APTARGROUP INC | COM | 03833610 | 48,068 | 1,351,748 | SH | DEFINED | 1,2,5 |
| AQUA AMERICA INC | COM | 03836W10 | 56,729 | 2,522,420 | SH | DEFINED | 1,2,5,6,7,8, |
| AQUANTIVE INC | COM | 03839G10 | 39,315 | 616,226 | SH | DEFINED | 1,2,5,6 |
| AQUILA INC | COM | 03840P10 | 38,361 | 9,379,110 | SH | DEFINED | 1,2,5 |
| ARACRUZ CELULOSE S A | SPON ADR P | 03849620 | 994 | 15,013 | SH | DEFINED | 1,2 |
| ARBITRON INC | COM | 03875Q10 | 21,723 | 421,563 | SH | DEFINED | 1,2,5,6 |
| ARBOR RLTY TR INC | COM | 03892310 | 9,201 | 356,502 | SH | DEFINED | 1,2 |
| ARCADIA RES INC | COM | 03920910 | 70 | 56,160 | SH | DEFINED | 1,5 |
| ARCELOR MITTAL | NY REG SH | 03937E10 | 663 | 10,625 | SH | DEFINED | 1 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 32,258 | 444,699 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|-------------------------|
| ARCH CHEMICALS INC | COM | 03937R10 | 14,690 | 418,036 | SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 107,323 | 3,084,008 | SH | DEFINED | 1,2,5,6,7,8, |
| ARCHER DANIELS MIDLA | COM | 03948310 | 590,343 | 17,840,537 | SH | DEFINED | 1,2,5,6,7,8, |
| ARCHSTONE SMITH TR | COM | 03958310 | 451,570 | 7,639,484 | SH | DEFINED | 1,2,3,5,6,7,8, 13,14 |
| ARCTIC CAT INC | COM | 03967010 | 4,392 | 221,813 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 3,451 | 25,302 | SH | DEFINED | 1,2 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 13,745 | 1,250,723 | SH | DEFINED | 1,2,5,6 |
| ARENA RESOURCES INC | COM | 04004910 | 9,357 | 161,020 | SH | DEFINED | 1,2,5,6 |
| ARES CAP CORP | COM | 04010L10 | 16,185 | 960,552 | SH | DEFINED | 1,2 |
| ARGON ST INC | COM | 04014910 | 5,585 | 240,638 | SH | DEFINED | 1,2,6 |
| ARGONAUT GROUP INC | COM | 04015710 | 18,472 | 591,848 | SH | DEFINED | 1,2,5 |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 5,234 | 953,371 | SH | DEFINED | 1,2,5,6 |
| ARIBA INC | COM NEW | 04033V20 | 12,403 | 1,251,614 | SH | DEFINED | 1,2,5 |
| ARISTOTLE CORP | COM NEW | 04044820 | 114 | 10,427 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP D | COM | 04079010 | 14,132 | 362,642 | SH | DEFINED | 1,2 |
| ARLINGTON TANKERS LT | COM | G0489910 | 3,966 | 138,300 | SH | DEFINED | 1 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 216 | 24,659 | SH | DEFINED | 1 |
| ARMOR HOLDINGS INC | COM | 04226010 | 29,951 | 344,777 | SH | DEFINED | 1,2,5,6 |
| ARMSTRONG WORLD INDS | COM | 04247X10 | 7,322 | 146,005 | SH | DEFINED | 1,2,6 |
| ARQUE INC | COM | 04269E10 | 2,131 | 302,336 | SH | DEFINED | 1 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 6,274 | 537,605 | SH | DEFINED | 1,2,5 |
| ARRIS GROUP INC | COM | 04269Q10 | 48,058 | 2,732,118 | SH | DEFINED | 1,2 |
| ARROW ELECTRS INC | COM | 04273510 | 90,140 | 2,345,559 | SH | DEFINED | 1,2,5,6,7,8, |
| ARROW FINL CORP | COM | 04274410 | 370 | 16,832 | SH | DEFINED | 1,2,5 |
| ARROW INTL INC | COM | 04276410 | 16,713 | 436,611 | SH | DEFINED | 1,2,6 |
| ARROWHEAD RESH CORP | COM | 04279710 | 1,675 | 332,950 | SH | DEFINED | 1,5 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 4,453 | 1,674,212 | SH | DEFINED | 1,2,5 |
| ARTHROCARE CORP | COM | 04313610 | 21,039 | 479,139 | SH | DEFINED | 1,2,6 |

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| ARUBA NETWORKS INC | COM | 04317610 | 1,090 | 54,239 | SH | DEFINED | 1,2 |
| ARVINMERITOR INC | COM | 04335310 | 46,109 | 2,076,987 | SH | DEFINED | 1,2,5,16 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 9,473 | 379,698 | SH | DEFINED | 1,2,5 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 36,904 | 3,138,067 | SH | DEFINED | 1,2,3 |
| ASHLAND INC NEW | COM | 04420910 | 233,832 | 3,656,481 | SH | DEFINED | 1,2,5,6,10,11 |
| ASHWORTH INC | COM | 04516H10 | 341 | 48,773 | SH | DEFINED | 1,5 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 3,151 | 324,894 | SH | DEFINED | 1 |
| ASPECT MED SYS INC | COM | 04523510 | 3,549 | 237,260 | SH | DEFINED | 1,2,6 |
| ASPEN INSURANCE HOLD | SHS | G0538410 | 39,816 | 1,418,441 | SH | DEFINED | 1,2 |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 24,406 | 1,743,267 | SH | DEFINED | 1,2,5,6 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 5,106 | 288,480 | SH | DEFINED | 1,2,6 |
| ASSISTED LIVING CONC | CL A | 04544X10 | 8,218 | 771,608 | SH | DEFINED | 1,2,5,6 |
| ASSOCIATED BANC CORP | COM | 04548710 | 96,558 | 2,952,848 | SH | DEFINED | 1,2,5,6,7,8, |
| ASSOCIATED ESTATES R | COM | 04560410 | 5,599 | 359,134 | SH | DEFINED | 1,3,5 |
| ASSURANT INC | COM | 04621X10 | 150,277 | 2,550,531 | SH | DEFINED | 1,2,5,6,8,10 |
| ASSURED GUARANTY LTD | COM | G0585R10 | 29,162 | 986,524 | SH | DEFINED | 1,2 |
| ASTA FDG INC | COM | 04622010 | 10,147 | 264,040 | SH | DEFINED | 1,2,6 |
| ASTEC INDS INC | COM | 04622410 | 10,624 | 251,642 | SH | DEFINED | 1,2,5,6 |
| ASTORIA FINL CORP | COM | 04626510 | 38,189 | 1,525,116 | SH | DEFINED | 1,2,5,12 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 8,354 | 156,215 | SH | DEFINED | 1,2 |
| ASTRO-MED INC NEW | COM | 04638F10 | 147 | 14,712 | SH | DEFINED | 1 |
| ASTRONICS CORP | COM | 04643310 | 277 | 8,723 | SH | DEFINED | 1 |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 8,845 | 1,223,370 | SH | DEFINED | 1,2,5 |
| AT&T INC | COM | 00206R10 | 10,071,267 | 242,681,136 | SH | DEFINED | 1,2,5,6,7,8, |
| ATHEROGENICS INC | COM | 04743910 | 136 | 63,494 | SH | DEFINED | 1,2,5,6 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 32,697 | 1,060,227 | SH | DEFINED | 1,2,5,6 |
| ATLANTIC AMERN CORP | COM | 04820910 | 43 | 10,600 | SH | DEFINED | 1 |
| ATLANTIC TELE NETWORK | COM NEW | 04907920 | 3,291 | 114,922 | SH | DEFINED | 1,2 |
| ATLANTIS PLASTICS IN | COM | 04915610 | 44 | 11,000 | SH | DEFINED | 1 |
| ATLAS AIR WORLDWIDE | COM NEW | 04916420 | 18,478 | 313,502 | SH | DEFINED | 1,2,6 |
| ATLAS AMER INC | COM | 04916710 | 30,579 | 569,120 | SH | DEFINED | 1,2,5,6 |
| ATLAS PIPELINE PARTN | UNIT L P I | 04939210 | 912 | 16,809 | SH | DEFINED | 1,2 |
| ATMEL CORP | COM | 04951310 | 56,183 | 10,104,912 | SH | DEFINED | 1,2,5,6,8 |
| ATMI INC | COM | 00207R10 | 16,811 | 560,378 | SH | DEFINED | 1,2,5,6 |
| ATMOS ENERGY CORP | COM | 04956010 | 64,061 | 2,131,120 | SH | DEFINED | 1,2,5 |
| ATP OIL & GAS CORP | COM | 00208J10 | 24,177 | 497,069 | SH | DEFINED | 1,2,5,6 |
| ATS MED INC | COM | 00208310 | 50 | 24,829 | SH | DEFINED | 1 |
| ATWOOD OCEANICS INC | COM | 05009510 | 30,344 | 442,205 | SH | DEFINED | 1,2,6 |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 1,662 | 96,606 | SH | DEFINED | 1 |
| AUDIBLE INC | COM NEW | 05069A30 | 428 | 42,487 | SH | DEFINED | 1,5 |
| AUDIOCODES LTD | ORD | M1534210 | 160 | 28,536 | SH | DEFINED | 1,2,5 |
| AUDIOVOX CORP | CL A | 05075710 | 5,835 | 449,851 | SH | DEFINED | 1,2,5 |
| AURORA OIL & GAS COR | COM | 05203610 | 184 | 86,200 | SH | DEFINED | 1,5 |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 2,023 | 16,405 | SH | DEFINED | 1 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 90 | 58,177 | SH | DEFINED | 1,2,5 |
| AUTHORIZE NET HLDGS | COM | 05268610 | 9,748 | 544,864 | SH | DEFINED | 1,2 |
| AUTOBYTEL INC | COM | 05275N10 | 340 | 80,054 | SH | DEFINED | 1,5 |
| AUTODESK INC | COM | 05276910 | 284,585 | 6,044,716 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOLIV INC | COM | 05280010 | 46,339 | 814,829 | SH | DEFINED | 1,2,5,12 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 785,878 | 16,213,698 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTONATION INC | COM | 05329W10 | 115,474 | 5,145,898 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOZONE INC | COM | 05333210 | 479,040 | 3,506,367 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| AUXILIUM PHARMACEUTI | COM | 05334D10 | 5,242 | 328,845 | SH | DEFINED | 1 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 336,194 | 2,828,011 | SH | DEFINED | 1,2,3,5,6,7, |
| | | | | | | | 13,14 |
| AVANEX CORP | COM | 05348W10 | 4,321 | 2,400,601 | SH | DEFINED | 1,5 |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 97 | 40,428 | SH | DEFINED | 1,5 |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 82 | 99,162 | SH | DEFINED | 1,5 |
| AVATAR HLDGS INC | COM | 05349410 | 14,728 | 191,424 | SH | DEFINED | 1,2,5,6 |
| AVAYA INC | COM | 05349910 | 220,065 | 13,067,967 | SH | DEFINED | 1,2,5,6,7,8, |
| AVENTINE RENEWABLE E | COM | 05356X40 | 7,557 | 445,324 | SH | DEFINED | 1,2,6 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| AVERY DENNISON CORP | COM | 05361110 | 166,619 | 2,506,310 | SH | DEFINED | 1,2,5,6,7,8, |
| AVI BIOPHARMA INC | COM | 00234610 | 213 | 75,965 | SH | DEFINED | 1,2,5 |
| AVICI SYS INC | COM NEW | 05367L80 | 230 | 30,668 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 28,114 | 795,299 | SH | DEFINED | 1,2,5,8 |
| AVIGEN INC | COM | 05369010 | 167 | 27,112 | SH | DEFINED | 1,5 |
| AVIS BUDGET GROUP | COM | 05377410 | 202,859 | 7,135,370 | SH | DEFINED | 1,2,5,6,7,8, |
| AVISTA CORP | COM | 05379B10 | 18,836 | 874,081 | SH | DEFINED | 1,2,5 |
| AVNET INC | COM | 05380710 | 158,846 | 4,007,217 | SH | DEFINED | 1,2,5,6,7,8, |
| AVOCENT CORP | COM | 05389310 | 34,544 | 1,190,754 | SH | DEFINED | 1,2,5 |
| AVON PRODS INC | COM | 05430310 | 453,979 | 12,353,163 | SH | DEFINED | 1,2,5,6,7,8, |
| AVX CORP NEW | COM | 00244410 | 55,072 | 3,289,859 | SH | DEFINED | 1,2,5 |
| AWARE INC MASS | COM | 05453N10 | 104 | 19,242 | SH | DEFINED | 1 |
| AXA | SPONSORED | 05453610 | 2,335 | 54,247 | SH | DEFINED | 1 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 11,016 | 1,697,415 | SH | DEFINED | 1,2,5 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 126,478 | 3,111,393 | SH | DEFINED | 1,2,5,6,7,8, |
| AZZ INC | COM | 00247410 | 4,242 | 126,052 | SH | DEFINED | 1,5 |
| B A S F A G | SPONSORED | 05526250 | 2,289 | 17,515 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| BADGER METER INC | COM | 05652510 | 5,094 | 180,258 | SH | DEFINED | 1 |
| BAIDU COM INC | SPON ADR R | 05675210 | 790 | 4,703 | SH | DEFINED | 1,2,7 |
| BAKER HUGHES INC | COM | 05722410 | 752,643 | 8,946,193 | SH | DEFINED | 1,2,5,6,7,8, |
| BAKER MICHAEL CORP | COM | 05714910 | 2,726 | 73,385 | SH | DEFINED | 1 |
| BALCHEM CORP | COM | 05766520 | 4,297 | 236,495 | SH | DEFINED | 1 |
| BALDOR ELEC CO | COM | 05774110 | 29,529 | 599,204 | SH | DEFINED | 1,2,5 |
| BALDWIN & LYONS INC | CL B | 05775520 | 5,188 | 199,683 | SH | DEFINED | 1,2 |
| BALL CORP | COM | 05849810 | 163,105 | 3,067,616 | SH | DEFINED | 1,2,5,6,7,8, |
| BALLY TECHNOLOGIES I | COM | 05874B10 | 19,588 | 741,407 | SH | DEFINED | 1,2,5,6 |
| BANCFIRST CORP | COM | 05945F10 | 8,557 | 199,837 | SH | DEFINED | 1,2 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 4,253 | 174,432 | SH | DEFINED | 1,2 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 96,823 | 4,015,901 | SH | DEFINED | 1,2,4,5 |
| BANCO ITAU HLDG FINA | SP ADR 500 | 05960220 | 5,387 | 121,214 | SH | DEFINED | 1,2 |
| BANCO LATINOAMERICAN | CL E | P1699413 | 6,372 | 338,958 | SH | DEFINED | 1 |
| BANCO MACRO SA | SPON ADR B | 05961W10 | 10,448 | 317,857 | SH | DEFINED | 1,2,5,7 |
| BANCO SANTANDER CENT | ADR | 05964H10 | 2,508 | 136,440 | SH | DEFINED | 1,2 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 4,735 | 95,572 | SH | DEFINED | 1,2,5 |
| BANCOLOMBIA S A | SPON ADR P | 05968L10 | 62,256 | 1,896,324 | SH | DEFINED | 1,2,4,5,7 |
| BANCORP INC DEL | COM | 05969A10 | 3,517 | 157,297 | SH | DEFINED | 1 |
| BANCORPSOUTH INC | COM | 05969210 | 21,719 | 887,926 | SH | DEFINED | 1,2,5 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 278 | 13,232 | SH | DEFINED | 1 |
| BANK HAWAII CORP | COM | 06254010 | 60,489 | 1,171,350 | SH | DEFINED | 1,2,5 |
| BANK MONTREAL QUE | COM | 06367110 | 254 | 3,950 | SH | DEFINED | 1,14 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 10,971 | 951,506 | SH | DEFINED | 1,2,5 |
| BANK NEW YORK INC | COM | 06405710 | 785,360 | 18,951,737 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 4,840 | 99,117 | SH | DEFINED | 1,7 |
| BANK OF AMERICA CORP | COM | 06050510 | 6,580,631 | 134,600,750 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF GRANITE CORP | COM | 06240110 | 690 | 41,331 | SH | DEFINED | 1,2,5 |
| BANK OF THE OZARKS I | COM | 06390410 | 4,459 | 160,006 | SH | DEFINED | 1,2,6 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 6,349 | 737,417 | SH | DEFINED | 1,2,5 |
| BANKFINANCIAL CORP | COM | 06643P10 | 5,651 | 365,743 | SH | DEFINED | 1,2 |
| BANKRATE INC | COM | 06646V10 | 16,540 | 345,168 | SH | DEFINED | 1,2,6 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 13,315 | 663,404 | SH | DEFINED | 1,2 |
| BANNER CORP | COM | 06652V10 | 16,424 | 482,207 | SH | DEFINED | 1,2 |
| BARCLAYS BK PLC | IP MSCI IN | 06739F29 | 12,319 | 204,200 | SH | DEFINED | 4 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| BARCLAYS PLC | ADR | 06738E20 | 5,355 | 95,976 | SH | DEFINED | 1,2 |
| BARD C R INC | COM | 06738310 | 247,586 | 2,996,315 | SH | DEFINED | 1,2,5,6,7,8, |
| BARE ESCENTUALS INC | COM | 06751110 | 11,827 | 346,332 | SH | DEFINED | 1,2 |
| BARNES & NOBLE INC | COM | 06777410 | 51,274 | 1,332,825 | SH | DEFINED | 1,2,5 |
| BARNES GROUP INC | COM | 06780610 | 24,399 | 770,161 | SH | DEFINED | 1,2 |
| BARR PHARMACEUTICALS | COM | 06830610 | 122,301 | 2,434,825 | SH | DEFINED | 1,2,5,6,10,1 |
| BARRETT BILL CORP | COM | 06846N10 | 20,114 | 546,140 | SH | DEFINED | 1,2,6 |
| BARRETT BUSINESS SER | COM | 06846310 | 1,985 | 76,843 | SH | DEFINED | 1 |
| BARRICK GOLD CORP | COM | 06790110 | 1,672 | 57,529 | SH | DEFINED | 1,16 |
| BARRIER THERAPEUTICS | COM | 06850R10 | 92 | 14,100 | SH | DEFINED | 1 |
| BASIC ENERGY SVCS IN | COM | 06985P10 | 14,682 | 574,169 | SH | DEFINED | 1,2,6,16 |
| BASIN WTR INC | COM | 07011T30 | 90 | 10,340 | SH | DEFINED | 1 |
| BASSETT FURNITURE IN | COM | 07020310 | 315 | 23,080 | SH | DEFINED | 1,2,5 |
| BAUER EDDIE HLDGS IN | COM | 07162510 | 4,886 | 380,200 | SH | DEFINED | 1 |
| BAUSCH & LOMB INC | COM | 07170710 | 104,375 | 1,503,090 | SH | DEFINED | 1,2,5,6,7,8, |
| BAXTER INTL INC | COM | 07181310 | 1,143,969 | 20,304,743 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| BAYER A G | SPONSORED | 07273030 | 2,677 | 35,547 | SH | DEFINED | 1 |
| BB&T CORP | COM | 05493710 | 595,401 | 14,636,214 | SH | DEFINED | 1,2,5,6,7,8, |
| BBVA BANCO FRANCES S | SPONSORED | 07329M10 | 857 | 79,866 | SH | DEFINED | 1,5,7 |
| BCE INC | COM NEW | 05534B76 | 581 | 15,387 | SH | DEFINED | 1,16 |
| BCSB BANKCORP INC | COM | 05494810 | 108 | 10,000 | SH | DEFINED | 1 |
| BE AEROSPACE INC | COM | 07330210 | 38,530 | 932,927 | SH | DEFINED | 1,2,5,6 |
| BEA SYS INC | COM | 07332510 | 89,148 | 6,511,917 | SH | DEFINED | 1,2,5,6,7,8, |
| BEACON ROOFING SUPPL | COM | 07368510 | 10,183 | 599,375 | SH | DEFINED | 1,2,5,6 |
| BEAR STEARNS COS INC | COM | 07390210 | 536,536 | 3,832,400 | SH | DEFINED | 1,2,5,6,8,10 |
| BEARINGPOINT INC | COM | 07400210 | 22,979 | 3,143,486 | SH | DEFINED | 1,2,5,6 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 111 | 12,474 | SH | DEFINED | 1 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 34,868 | 1,413,374 | SH | DEFINED | 1,2,5 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 1,974 | 80,000 | SH | PUT | DEFINED |
| BEBE STORES INC | COM | 07557110 | 5,095 | 318,224 | SH | DEFINED | 1,2,6 |
| BECKMAN COULTER INC | COM | 07581110 | 75,770 | 1,171,459 | SH | DEFINED | 1,2,5,6,7,8, |
| BECTON DICKINSON & C | COM | 07588710 | 965,806 | 12,963,840 | SH | DEFINED | 1,2,5,6,7,8, |
| BED BATH & BEYOND IN | COM | 07589610 | 253,606 | 7,046,576 | SH | DEFINED | 1,2,5,6,7,8, |
| BEIJING MED PHARM CO | COM | 07725510 | 2,414 | 226,200 | SH | DEFINED | 1 |
| BEL FUSE INC | CL B | 07734730 | 6,021 | 176,946 | SH | DEFINED | 1,2,6 |
| BELDEN INC | COM | 07745410 | 61,237 | 1,106,363 | SH | DEFINED | 1,2,5,16 |
| BELL MICROPRODUCTS I | COM | 07813710 | 379 | 58,195 | SH | DEFINED | 1,5 |
| BELO CORP | COM SER A | 08055510 | 51,943 | 2,522,714 | SH | DEFINED | 1,2,5 |
| BEMIS INC | COM | 08143710 | 108,077 | 3,257,293 | SH | DEFINED | 1,2,5,6,7,10 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 28,371 | 1,254,235 | SH | DEFINED | 1,2,5 |
| BENETTON GROUP SPA | ADR NEW | 08179540 | 295 | 8,510 | SH | DEFINED | 1 |
| BENIHANA INC | COM | 08204710 | 216 | 10,737 | SH | DEFINED | 1,5 |
| BENIHANA INC | CL A | 08204720 | 2,293 | 114,655 | SH | DEFINED | 1 |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 4,657 | 383,581 | SH | DEFINED | 1 |
| BERKLEY W R CORP | COM | 08442310 | 219,819 | 6,755,352 | SH | DEFINED | 1,2,5,6,7,8, |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 572,103 | 158,697 | SH | DEFINED | 1,2,5,12 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 6,893 | 218,757 | SH | DEFINED | 1,2,5 |
| BERRY PETE CO | CL A | 08578910 | 22,570 | 598,994 | SH | DEFINED | 1,2,6 |
| BEST BUY INC | COM | 08651610 | 490,992 | 10,520,515 | SH | DEFINED | 1,2,5,6,7,8, |
| BEVERLY HILLS BANCOR | COM | 08786610 | 99 | 12,700 | SH | DEFINED | 1 |
| BG PLC | ADR FIN IN | 05543420 | 1,544 | 18,875 | SH | DEFINED | 1 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 8,587 | 143,709 | SH | DEFINED | 1 |
| BHP BILLITON PLC | SPONSORED | 05545E20 | 2,988 | 53,170 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 7,812 | 306,354 | SH | DEFINED | 1,2,6 |
| BIG LOTS INC | COM | 08930210 | 270,835 | 9,205,819 | SH | DEFINED | 1,2,5,6,7,10 |
| BIGBAND NETWORKS INC | COM | 08975050 | 1,413 | 107,752 | SH | DEFINED | 1,2 |
| BIO RAD LABS INC | CL A | 09057220 | 28,867 | 381,987 | SH | DEFINED | 1,2,5,6 |
| BIOANALYTICAL SYS IN | COM | 09058M10 | 119 | 16,400 | SH | DEFINED | 1 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 277 | 35,801 | SH | DEFINED | 1,2,5 |
| BIOENVISION INC | COM | 09059N10 | 3,218 | 556,686 | SH | DEFINED | 1,2,5 |
| BIOGEN IDEC INC | COM | 09062X10 | 490,160 | 9,161,872 | SH | DEFINED | 1,2,5,6,7,8, |

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| BIOGEN IDEC INC | COM | 09062X10 | 1,605 | 30,000 | SH | CALL | DEFINED | 16 |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 2,979 | 490,792 | SH | | DEFINED | 1,5 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 26,857 | 1,497,035 | SH | | DEFINED | 1,2,6 |
| BIOMET REALTY TRUST | COM | 09063H10 | 42,046 | 1,673,798 | SH | | DEFINED | 1,2,3 |
| BIOMET INC | COM | 09061310 | 285,274 | 6,239,594 | SH | | DEFINED | 1,2,5,6,7,8, |
| BIOMIMETIC THERAPEUT | COM | 09064X10 | 1,687 | 107,920 | SH | | DEFINED | 1 |
| BIONOVO INC | COM | 09064310 | 1,158 | 300,100 | SH | | DEFINED | 1 |
| BIO-REFERENCE LABS I | COM | \$.01 N 09057G60 | 3,801 | 138,974 | SH | | DEFINED | 1 |
| BIOSCRIP INC | COM | 09069N10 | 319 | 66,371 | SH | | DEFINED | 1,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| BIOSITE INC | COM | 09094510 | 635 | 6,900 | SH | DEFINED | 1,6 |
| BISYS GROUP INC | COM | 05547210 | 31,560 | 2,667,828 | SH | DEFINED | 1,2,5 |
| BJ SVCS CO | COM | 05548210 | 269,270 | 9,468,017 | SH | DEFINED | 1,2,5,6,7,8, |
| BJS RESTAURANTS INC | COM | 09180C10 | 4,497 | 227,805 | SH | DEFINED | 1,2,6 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 36,679 | 1,018,014 | SH | DEFINED | 1,2,5,7 |
| BLACK & DECKER CORP | COM | 09179710 | 184,726 | 2,091,788 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| BLACK BOX CORP DEL | COM | 09182610 | 11,991 | 289,785 | SH | DEFINED | 1,2,5 |
| BLACK HILLS CORP | COM | 09211310 | 45,296 | 1,139,523 | SH | DEFINED | 1,2,5 |
| BLACKBAUD INC | COM | 09227Q10 | 21,261 | 962,913 | SH | DEFINED | 1,2,6 |
| BLACKBOARD INC | COM | 09193550 | 17,907 | 425,142 | SH | DEFINED | 1,2,6 |
| BLACKROCK INC | COM | 09247X10 | 82,248 | 525,243 | SH | DEFINED | 1,2,5,16 |
| BLOCK H & R INC | COM | 09367110 | 210,438 | 9,004,640 | SH | DEFINED | 1,2,5,6,7,8, |
| BLOCKBUSTER INC | CL A | 09367910 | 21,155 | 4,908,391 | SH | DEFINED | 1,2,5,6 |
| BLOCKBUSTER INC | CL B | 09367920 | 168 | 42,865 | SH | DEFINED | 1,5,6 |
| BLOUNT INTL INC NEW | COM | 09518010 | 7,938 | 606,865 | SH | DEFINED | 1,2,6 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 10,853 | 219,160 | SH | DEFINED | 1,2,5,6 |
| BLUE NILE INC | COM | 09578R10 | 18,165 | 300,752 | SH | DEFINED | 1,2,6,16 |
| BLUEGREEN CORP | COM | 09623110 | 3,923 | 335,619 | SH | DEFINED | 1,2 |
| BLUELINK HLDGS INC | COM | 09624H10 | 3,303 | 314,862 | SH | DEFINED | 1,2 |
| BLYTH INC | COM | 09643P10 | 33,600 | 1,264,121 | SH | DEFINED | 1,2,5,7 |
| BMB MUNAI INC | COM | 09656A10 | 5,555 | 916,719 | SH | DEFINED | 1,2,7 |
| BMC SOFTWARE INC | COM | 05592110 | 338,496 | 11,171,494 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 1,520 | 42,833 | SH | DEFINED | 1,2 |
| BOB EVANS FARMS INC | COM | 09676110 | 35,476 | 962,722 | SH | DEFINED | 1,2,5 |
| BOEING CO | COM | 09702310 | 7,935,446 | 82,523,359 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| BOIS D ARC ENERGY IN | COM | 09738U10 | 4,022 | 236,165 | SH | DEFINED | 1,2,6 |
| BOK FINL CORP | COM NEW | 05561Q20 | 10,644 | 199,250 | SH | DEFINED | 1,2,5 |
| BOLT TECHNOLOGY CORP | COM | 09769810 | 344 | 7,800 | SH | DEFINED | 1 |
| BOMBAY CO INC | COM | 09792410 | 46 | 102,391 | SH | DEFINED | 1,5 |
| BON-TON STORES INC | COM | 09776J10 | 16,991 | 424,143 | SH | DEFINED | 1,2,5,6 |
| BOOKHAM INC | COM | 09856E10 | 185 | 82,249 | SH | DEFINED | 1,5 |
| BOOKS-A-MILLION INC | COM | 09857010 | 4,257 | 251,327 | SH | DEFINED | 1,2 |
| BORDERS GROUP INC | COM | 09970910 | 29,660 | 1,556,122 | SH | DEFINED | 1,2,5 |
| BORG WARNER INC | COM | 09972410 | 78,732 | 915,068 | SH | DEFINED | 1,2,5 |
| BORLAND SOFTWARE COR | COM | 09984910 | 7,228 | 1,216,861 | SH | DEFINED | 1,2,5,6 |
| BOSTON BEER INC | CL A | 10055710 | 13,498 | 343,014 | SH | DEFINED | 1,2,6 |
| BOSTON COMMUNICATION | COM | 10058210 | 21 | 12,133 | SH | DEFINED | 1 |
| BOSTON PRIVATE FINL | COM | 10111910 | 19,090 | 710,445 | SH | DEFINED | 1,2 |
| BOSTON PROPERTIES IN | COM | 10112110 | 427,183 | 4,182,742 | SH | DEFINED | 1,2,3,5,6,7, |
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| BOSTON SCIENTIFIC CO | COM | 10113710 | 495,714 | 32,315,108 | SH | DEFINED | 1,2,5,6,7,8, |
| BOTTOMLINE TECH DEL | COM | 10138810 | 4,081 | 330,483 | SH | DEFINED | 1,2 |
| BOWATER INC | COM | 10218310 | 32,932 | 1,319,908 | SH | DEFINED | 1,2,5,16 |
| BOWNE & CO INC | COM | 10304310 | 9,625 | 493,358 | SH | DEFINED | 1,2 |
| BOYD GAMING CORP | COM | 10330410 | 45,090 | 916,653 | SH | DEFINED | 1,2,5 |
| BOYD GAMING CORP | COM | 10330410 | 1,476 | 30,000 | SH CALL | DEFINED | 16 |
| BP PLC | SPONSORED | 05562210 | 3,088,225 | 42,808,768 | SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 1,704 | 23,595 | SH | DEFINED | 1,2 |
| BPZ ENERGY INC | COM | 05563910 | 1,994 | 357,400 | SH | DEFINED | 1 |
| BRADLEY PHARMACEUTIC | COM | 10457610 | 9,813 | 451,987 | SH | DEFINED | 1,5 |
| BRADY CORP | CL A | 10467410 | 27,235 | 733,299 | SH | DEFINED | 1,2,5 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 49,632 | 1,736,589 | SH | DEFINED | 1,2,3,5 |
| BRE PROPERTIES INC | CL A | 05564E10 | 60,111 | 1,013,841 | SH | DEFINED | 1,2,3,5 |
| BRIGGS & STRATTON CO | COM | 10904310 | 29,225 | 925,999 | SH | DEFINED | 1,2,5 |
| BRIGHAM EXPLORATION | COM | 10917810 | 5,342 | 910,087 | SH | DEFINED | 1,2 |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 17,948 | 461,270 | SH | DEFINED | 1,2,5,6 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 9,678 | 701,797 | SH | DEFINED | 1,2,5,6 |
| BRINKER INTL INC | COM | 10964110 | 138,780 | 4,741,379 | SH | DEFINED | 1,2,5,6,7,8, |
| BRINKS CO | COM | 10969610 | 47,994 | 775,467 | SH | DEFINED | 1,2,5,6 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,576,346 | 49,947,582 | SH | DEFINED | 1,2,5,6,7,8, |
| BRISTOL WEST HLDGS I | COM | 11037M10 | 6,052 | 270,551 | SH | DEFINED | 1,2 |
| BRISTOW GROUP INC | COM | 11039410 | 15,305 | 308,879 | SH | DEFINED | 1,2 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 2,003 | 28,977 | SH | DEFINED | 1 |
| BRITISH SKY BROADCAST | SPONSORED | 11101310 | 671 | 13,009 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 349,677 | 11,954,777 | SH | DEFINED | 1,2,5,6,7,8, |
| BROADRIDGE FINL SOLU | COM | 11133T10 | 53,843 | 2,816,034 | SH | DEFINED | 1,2,5,6,7,8, |
| BROCADE COMMUNICATIO | COM | 11162110 | 6,085 | 732,237 | SH | DEFINED | 1,7 |
| BRONCO DRILLING CO I | COM | 11221110 | 6,251 | 380,904 | SH | DEFINED | 1,2,6 |
| BROOKDALE SR LIVING | COM | 11246310 | 19,123 | 419,640 | SH | DEFINED | 1,2,5 |
| BROOKFIELD ASSET MGM | CL A LTD V | 11258510 | 459 | 11,508 | SH | DEFINED | 1,13 |
| BROOKFIELD HOMES COR | COM | 11272310 | 8,027 | 275,928 | SH | DEFINED | 1,2,5,6 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 13,076 | 537,902 | SH | DEFINED | 1,2,3 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 13,446 | 1,168,244 | SH | DEFINED | 1,2,5 |
| BROOKS AUTOMATION IN | COM | 11434010 | 25,657 | 1,413,602 | SH | DEFINED | 1,2,5 |
| BROWN & BROWN INC | COM | 11523610 | 63,003 | 2,506,097 | SH | DEFINED | 1,2,5,6,7,8, |
| BROWN FORMAN CORP | CL A | 11563710 | 1,716 | 22,634 | SH | DEFINED | 1,5,12 |
| BROWN FORMAN CORP | CL B | 11563720 | 142,902 | 1,955,414 | SH | DEFINED | 1,2,5,6,7,8, |
| BROWN SHOE INC NEW | COM | 11573610 | 25,668 | 1,055,414 | SH | DEFINED | 1,2,6 |
| BRT RLTY TR | SH BEN INT | 05564530 | 2,215 | 85,150 | SH | DEFINED | 1,5 |
| BRUKER BIOSCIENCES C | COM | 11679410 | 14,630 | 1,623,763 | SH | DEFINED | 1,2,5,6 |
| BRUNSWICK CORP | COM | 11704310 | 72,642 | 2,226,239 | SH | DEFINED | 1,2,5,6,7,8, |
| BRUSH ENGINEERED MAT | COM | 11742110 | 13,450 | 320,318 | SH | DEFINED | 1,2,5,6 |
| BRYN MAWR BK CORP | COM | 11766510 | 210 | 9,120 | SH | DEFINED | 1 |
| BT GROUP PLC | ADR | 05577E10 | 380 | 5,701 | SH | DEFINED | 1 |
| BUCA INC | COM | 11776910 | 77 | 22,055 | SH | DEFINED | 1,5 |
| BUCKEYE GP HOLDINGS | COM UNITS | 11816710 | 416 | 12,507 | SH | DEFINED | 1,2 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 2,473 | 48,193 | SH | DEFINED | 1,2 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 17,114 | 1,106,299 | SH | DEFINED | 1,2,16 |
| BUCKLE INC | COM | 11844010 | 13,958 | 354,269 | SH | DEFINED | 1,2 |
| BUCYRUS INTL INC NEW | CL A | 11875910 | 35,432 | 500,597 | SH | DEFINED | 1,2,5,6 |
| BUFFALO WILD WINGS I | COM | 11984810 | 8,627 | 207,428 | SH | DEFINED | 1,2,5 |
| BUILD A BEAR WORKSHO | COM | 12007610 | 5,176 | 198,000 | SH | DEFINED | 1,2,6 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 7,054 | 439,259 | SH | DEFINED | 1,2,6 |
| BUILDING MATLS HLDG | COM | 12011310 | 6,968 | 491,048 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 124,952 | 1,478,724 | SH | DEFINED | 1,2,5,6,7,8, |
| BURGER KING HLDGS IN | COM | 12120820 | 16,620 | 630,979 | SH | DEFINED | 1,2,5,6 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 799,419 | 9,389,459 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| C COR INC | COM | 12501010 | 15,114 | 1,074,953 | SH | DEFINED | 1,2,5,6 |
| C D I CORP | COM | 12507110 | 7,096 | 220,387 | SH | DEFINED | 1,2 |
| C D W CORP | COM | 12512N10 | 99,499 | 1,170,987 | SH | DEFINED | 1,2,5,6,7,8, |
| C H ROBINSON WORLDWI | COM NEW | 12541W20 | 197,245 | 3,755,618 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| C&D TECHNOLOGIES INC | COM | 12466110 | 412 | 73,537 | SH | DEFINED | 1,2,5 |
| CA INC | COM | 12673P10 | 270,565 | 10,474,844 | SH | DEFINED | 1,2,5,6,7,8, |
| CABELAS INC | COM | 12680430 | 12,571 | 568,075 | SH | DEFINED | 1,2 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 102,831 | 2,841,427 | SH | DEFINED | 1,2,5,6,7,8, |
| CABOT CORP | COM | 12705510 | 52,688 | 1,105,039 | SH | DEFINED | 1,2,5,6,12 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|-----------------------|----------------|----------|---------------|-------------------|---|-------------------------------|
| CABOT MICROELECTRONI | COM | 12709P10 | 16,310 | 459,577 | SH | DEFINED 1,2,5,6 |
| CABOT OIL & GAS CORP | COM | 12709710 | 38,272 | 1,037,756 | SH | DEFINED 1,2,5,6,7 |
| CACHE INC | COM NEW | 12715030 | 2,059 | 155,151 | SH | DEFINED 1 |
| CACI INTL INC | CL A | 12719030 | 27,111 | 554,991 | SH | DEFINED 1,2,5,6 |
| CADBURY SCHWEPPEES PL | ADR | 12720930 | 1,324 | 24,382 | SH | DEFINED 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 196,269 | 8,937,560 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| CADENCE FINL CORP | COM | 12738A10 | 420 | 21,585 | SH | DEFINED 1,5 |
| CADENCE PHARMACEUTIC | COM | 12738T10 | 1,139 | 93,930 | SH | DEFINED 1 |
| CADIZ INC | COM NEW | 12753720 | 2,615 | 116,399 | SH | DEFINED 1 |
| CAE INC | COM | 12476510 | 689 | 51,658 | SH | DEFINED 16 |
| CAL DIVE INTL INC DE | COM | 12802T10 | 4,235 | 254,658 | SH | DEFINED 1,2,6 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 2,379 | 145,246 | SH | DEFINED 1 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 9,635 | 377,103 | SH | DEFINED 1,2,5,6 |
| CALAMP CORP | COM | 12812610 | 210 | 50,949 | SH | DEFINED 1,5 |
| CALAVO GROWERS INC | COM | 12824610 | 254 | 20,200 | SH | DEFINED 1 |
| CALGON CARBON CORP | COM | 12960310 | 6,828 | 588,654 | SH | DEFINED 1 |
| CALIFORNIA COASTAL C | COM NEW | 12991520 | 215 | 12,670 | SH | DEFINED 1,5 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 157 | 10,730 | SH | DEFINED 1 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 113 | 27,902 | SH | DEFINED 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 8,968 | 417,514 | SH | DEFINED 1,2,6 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 12,213 | 325,774 | SH | DEFINED 1,2 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 179 | 38,085 | SH | DEFINED 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 27,501 | 1,544,152 | SH | DEFINED 1,2,5 |
| CALLON PETE CO DEL | COM | 13123X10 | 5,422 | 382,671 | SH | DEFINED 1,2 |
| CALUMET SPECIALTY PR | UT LTD PAR | 13147610 | 911 | 18,741 | SH | DEFINED 1,2 |
| CAMBREX CORP | COM | 13201110 | 6,480 | 488,350 | SH | DEFINED 1,2,5 |
| CAMDEN NATL CORP | COM | 13303410 | 585 | 14,959 | SH | DEFINED 1,5 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 82,671 | 1,234,442 | SH | DEFINED 1,2,3,5,6,7, 13,14 |
| CAMERON INTERNATIONA | COM | 13342B10 | 216,311 | 3,026,605 | SH | DEFINED 1,2,5,6,7,8, |
| CAMPBELL SOUP CO | COM | 13442910 | 395,966 | 10,202,679 | SH | DEFINED 1,2,5,6,7,8, |
| CANADIAN NAT RES LTD | COM | 13638510 | 512 | 7,722 | SH | DEFINED 1,16 |
| CANADIAN NATL RY CO | COM | 13637510 | 590 | 11,591 | SH | DEFINED 1 |
| CANADIAN PAC RY LTD | COM | 13645T10 | 451 | 6,553 | SH | DEFINED 1 |
| CANDELA CORP | COM | 13690710 | 1,143 | 98,702 | SH | DEFINED 1 |
| CANO PETE INC | COM | 13780110 | 258 | 42,929 | SH | DEFINED 1,2,5 |
| CANON INC | ADR | 13800630 | 3,857 | 65,766 | SH | DEFINED 1,2 |
| CANTEL MEDICAL CORP | COM | 13809810 | 2,230 | 131,111 | SH | DEFINED 1 |
| CAPELLA EDUCATION CO | COM | 13959410 | 4,791 | 104,086 | SH | DEFINED 1,6 |
| CAPITAL BK CORP | COM | 13979310 | 185 | 11,004 | SH | DEFINED 1 |
| CAPITAL CITY BK GROU | COM | 13967410 | 6,815 | 217,455 | SH | DEFINED 1,2 |
| CAPITAL CORP OF THE | COM NEW | 14006520 | 3,474 | 145,001 | SH | DEFINED 1 |
| CAPITAL LEASE FDG IN | COM | 14028810 | 6,860 | 638,138 | SH | DEFINED 1,2,3 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 834,515 | 10,638,890 | SH | DEFINED 1,2,5,6,7,8, |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 7,218 | 46,333 | SH | DEFINED 1,2 |
| CAPITAL SR LIVING CO | COM | 14047510 | 2,802 | 297,471 | SH | DEFINED 1 |

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|-------------------------------|------------|----------|-----------|------------|---------|----------------------|
| CAPITAL TRUST INC MD CL A NEW | 14052H50 | 8,643 | 253,150 | SH | DEFINED | 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 127,857 | 5,199,537 | SH | DEFINED 1,2,5,8 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 6,705 | 245,342 | SH | DEFINED 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 10,051 | 272,238 | SH | DEFINED 1,2,5 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 199 | 20,539 | SH | DEFINED 1 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 175 | 161,925 | SH | DEFINED 1,2,5 |
| CAPTARIS INC | COM | 14071N10 | 264 | 51,512 | SH | DEFINED 1 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 2,666 | 175,627 | SH | DEFINED 1,2,5 |
| CARAUSTAR INDS INC | COM | 14090910 | 290 | 55,184 | SH | DEFINED 1 |
| CARBO CERAMICS INC | COM | 14078110 | 24,489 | 558,976 | SH | DEFINED 1,2,6 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 273 | 24,867 | SH | DEFINED 1,5 |
| CARDINAL FINL CORP | COM | 14149F10 | 289 | 29,313 | SH | DEFINED 1 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 869,797 | 12,313,094 | SH | DEFINED 1,2,5,6,7,8, |
| CARDIODYNAMICS INTL | COM | 14159710 | 27 | 40,028 | SH | DEFINED 1,5 |
| CAREER EDUCATION COR | COM | 14166510 | 136,226 | 4,033,927 | SH | DEFINED 1,2,5,6,7,8, |
| | | | | | | 14,16 |
| CARLISLE COS INC | COM | 14233910 | 48,450 | 1,041,706 | SH | DEFINED 1,2,5 |
| CARMAX INC | COM | 14313010 | 100,704 | 3,949,178 | SH | DEFINED 1,2,5,6,7,8, |
| CARMIKE CINEMAS INC | COM | 14343640 | 4,426 | 201,559 | SH | DEFINED 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 513,371 | 10,526,359 | SH | DEFINED 1,2,5,6,7,8, |
| CARNIVAL PLC | ADR | 14365C10 | 336 | 6,960 | SH | DEFINED 1 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 183,950 | 1,411,637 | SH | DEFINED 1,2,5,6 |
| CARRIAGE SVCS INC | COM | 14390510 | 668 | 80,900 | SH | DEFINED 1,2 |
| CARRIER ACCESS CORP | COM | 14446010 | 237 | 50,624 | SH | DEFINED 1,2,5 |
| CARRIZO OIL & CO INC | COM | 14457710 | 12,327 | 297,241 | SH | DEFINED 1,2,6 |
| CARROLS RESTAURANT G | COM | 14574X10 | 1,584 | 103,901 | SH | DEFINED 1 |
| CARTER INC | COM | 14622910 | 18,857 | 726,934 | SH | DEFINED 1,2,6 |
| CASCADE BANCORP | COM | 14715410 | 11,195 | 483,807 | SH | DEFINED 1,2,6 |
| CASCADE CORP | COM | 14719510 | 18,110 | 230,873 | SH | DEFINED 1,2 |
| CASCADE NAT GAS CORP | COM | 14733910 | 5,234 | 198,197 | SH | DEFINED 1,2,5 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 3,527 | 327,159 | SH | DEFINED 1 |
| CASEYS GEN STORES IN | COM | 14752810 | 26,368 | 967,282 | SH | DEFINED 1,2,5,6 |
| CASH AMER INTL INC | COM | 14754D10 | 18,325 | 462,159 | SH | DEFINED 1,2,6 |
| CASH SYSTEMS INC | COM | 14756B10 | 84 | 12,300 | SH | DEFINED 1,5 |
| CASS INFORMATION SYS | COM | 14808P10 | 2,743 | 75,635 | SH | DEFINED 1 |
| CASTLE A M & CO | COM | 14841110 | 8,601 | 239,506 | SH | DEFINED 1,2,6 |
| CASTLEPOINT HOLDINGS | COM | G1952211 | 542 | 36,866 | SH | DEFINED 1,2 |
| CASUAL MALE RETAIL G | COM | 14871110 | 4,927 | 487,864 | SH | DEFINED 1 |
| CATALINA MARKETING C | COM | 14886710 | 24,441 | 775,889 | SH | DEFINED 1,2,5,6 |
| CATALYST SEMICONDUCT | COM | 14888110 | 95 | 19,869 | SH | DEFINED 1 |
| CATAPULT COMMUNICATI | COM | 14901610 | 157 | 15,861 | SH | DEFINED 1 |
| CATERPILLAR INC DEL | COM | 14912310 | 1,634,860 | 20,879,442 | SH | DEFINED 1,2,5,6,7,8, |
| CATHAY GENERAL BANCO | COM | 14915010 | 38,615 | 1,151,303 | SH | DEFINED 1,2,5 |
| CATO CORP NEW | CL A | 14920510 | 10,801 | 492,312 | SH | DEFINED 1,2 |
| CAVCO INDS INC DEL | COM | 14956810 | 445 | 11,856 | SH | DEFINED 1,5 |
| CAVIUM NETWORKS INC | COM | 14965A10 | 1,271 | 56,200 | SH | DEFINED 1,2 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 207,172 | 5,675,952 | SH | DEFINED 1,2,5,6,7,8, |
| CBEYOND INC | COM | 14984710 | 12,256 | 318,262 | SH | DEFINED 1,2,5,6 |
| CBIZ INC | COM | 12480510 | 7,527 | 1,024,116 | SH | DEFINED 1,2 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 42,938 | 1,191,062 | SH | DEFINED 1,2,3,5 |
| CBOT HLDGS INC | CL A | 14984K10 | 87,965 | 425,775 | SH | DEFINED 1,2,5,8 |
| CBRE REALTY FINANCE | COM | 12498B30 | 3,289 | 276,578 | SH | DEFINED 1,2 |
| CBRL GROUP INC | COM | 12489V10 | 25,266 | 594,769 | SH | DEFINED 1,2,5,16 |
| CBS CORP NEW | CL B | 12485720 | 897,628 | 26,939,601 | SH | DEFINED 1,2,5,6,7,8, |
| | | | | | | 14,16 |
| CCA INDS INC | COM | 12486710 | 96 | 10,608 | SH | DEFINED 1 |
| CDC CORP | SHS A | G2022L10 | 213 | 25,335 | SH | DEFINED 1,5 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 473 | 5,276 | SH | DEFINED 1 |
| CEC ENTMT INC | COM | 12513710 | 29,348 | 833,743 | SH | DEFINED 1,2,5,6 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,928 | 68,322 | SH | DEFINED 1,2 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 16,516 | 1,150,941 | SH | DEFINED 1,2,3 |
| CELADON GROUP INC | COM | 15083810 | 4,741 | 298,145 | SH | DEFINED 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|-------------------------------|
| CELANESE CORP DEL | COM SER A | 15087010 | 239,895 | 6,186,059 SH | | DEFINED 1,2,5 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 2,950 | 472,000 SH | PUT | DEFINED 16 |
| CELGENE CORP | COM | 15102010 | 549,392 | 9,582,969 SH | | DEFINED 1,2,5,6,7,8, |
| CELL GENESYS INC | COM | 15092110 | 2,890 | 862,813 SH | | DEFINED 1,2,5 |
| CELL THERAPEUTICS IN | COM NEW | 15093440 | 127 | 41,483 SH | | DEFINED 1,5 |
| CEMEX SAB DE CV | SPON ADR 5 | 15129088 | 32,585 | 883,066 SH | | DEFINED 1,2,7 |
| CENTENE CORP DEL | COM | 15135B10 | 26,602 | 1,241,904 SH | | DEFINED 1,2,6 |
| CENTENNIAL BK HLDGS | COM | 15134530 | 11,013 | 1,300,249 SH | | DEFINED 1,2 |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 10,818 | 1,139,887 SH | | DEFINED 1,2,6 |
| CENTER BANCORP INC | COM | 15140810 | 240 | 16,239 SH | | DEFINED 1 |
| CENTER FINL CORP CAL | COM | 15146E10 | 2,870 | 169,603 SH | | DEFINED 1,2 |
| CENTERLINE HOLDINGS | SH BEN INT | 15188T10 | 13,228 | 734,867 SH | | DEFINED 1,2,5 |
| CENTERPOINT ENERGY I | COM | 15189T10 | 239,573 | 13,768,537 SH | | DEFINED 1,2,5,6,7,8, |
| CENTERSTATE BKS FLA | COM | 15201P10 | 329 | 18,161 SH | | DEFINED 1 |
| CENTEX CORP | COM | 15231210 | 137,906 | 3,439,061 SH | | DEFINED 1,2,5,6,7,8, |
| CENTILLIUM COMMUNICA | COM | 15231910 | 161 | 76,942 SH | | DEFINED 1,5 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 16,838 | 486,365 SH | | DEFINED 1,2,6,7 |
| CENTRAL EUROPEAN MED | CL A NEW | G2004520 | 25,360 | 259,889 SH | | DEFINED 1,2,5,7 |
| CENTRAL GARDEN & PET | COM | 15352710 | 1,598 | 130,324 SH | | DEFINED 1,2,5 |
| CENTRAL GARDEN & PET | CL A NON-V | 15352720 | 10,722 | 914,051 SH | | DEFINED 1,2 |
| CENTRAL PAC FINL COR | COM | 15476010 | 21,236 | 643,308 SH | | DEFINED 1,2 |
| CENTRAL VT PUB SVC C | COM | 15577110 | 5,836 | 154,873 SH | | DEFINED 1,2 |
| CENTURY ALUM CO | COM | 15643110 | 20,563 | 376,404 SH | | DEFINED 1,2,5 |
| CENTURY CASINOS INC | COM | 15649210 | 173 | 19,200 SH | | DEFINED 1,5 |
| CENTURYTEL INC | COM | 15670010 | 350,628 | 7,148,389 SH | | DEFINED 1,2,5,6,7,10 16 |
| CENVEO INC | COM | 15670S10 | 17,041 | 734,851 SH | | DEFINED 1,2,5,6 |
| CEPHALON INC | COM | 15670810 | 117,265 | 1,458,702 SH | | DEFINED 1,2,5,6,7,8, 14,16 |
| CEPHEID | COM | 15670R10 | 10,780 | 738,326 SH | | DEFINED 1,2,5,6 |
| CERADYNE INC | COM | 15671010 | 63,689 | 861,134 SH | | DEFINED 1,2,5,6,13 |
| CERIDIAN CORP NEW | COM | 15677910 | 97,083 | 2,773,789 SH | | DEFINED 1,2,5,6,7,8, |
| CERNER CORP | COM | 15678210 | 68,921 | 1,242,491 SH | | DEFINED 1,2,5 |
| CERUS CORP | COM | 15708510 | 1,780 | 263,272 SH | | DEFINED 1,5 |
| CEVA INC | COM | 15721010 | 103 | 12,073 SH | | DEFINED 1 |
| CF INDS HLDGS INC | COM | 12526910 | 59,684 | 996,566 SH | | DEFINED 1,2,5,6,16 |
| CF INDS HLDGS INC | COM | 12526910 | 1,689 | 28,200 SH | CALL | DEFINED 1 |
| CFS BANCORP INC | COM | 12525D10 | 256 | 17,566 SH | | DEFINED 1,5 |
| CGG VERITAS | SPONSORED | 20438610 | 666 | 13,391 SH | | DEFINED 1,2 |
| CH ENERGY GROUP INC | COM | 12541M10 | 11,482 | 255,322 SH | | DEFINED 1,2,5 |
| CHAD THERAPEUTICS IN | COM | 15722810 | 38 | 27,600 SH | | DEFINED 1 |
| CHAMPION ENTERPRISES | COM | 15849610 | 32,417 | 3,297,798 SH | | DEFINED 1,2,5,6 |
| CHAMPS ENTMT INC DEL | COM | 15878710 | 70 | 14,700 SH | | DEFINED 1 |
| CHAPARRAL STL CO DEL | COM | 15942310 | 54,517 | 758,552 SH | | DEFINED 1,2,5,6,16 |
| CHARLES & COLVARD LT | COM | 15976510 | 125 | 25,200 SH | | DEFINED 1,5 |
| CHARLES RIV LABS INT | COM | 15986410 | 62,171 | 1,204,402 SH | | DEFINED 1,2,5,6,7,8, |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 10,619 | 395,201 SH | | DEFINED 1,2,6 |
| CHARMING SHOPPES INC | COM | 16113310 | 32,767 | 3,025,535 SH | | DEFINED 1,2,5 |
| CHART INDS INC | COM PAR \$0 | 16115Q30 | 5,018 | 176,442 SH | | DEFINED 1,2 |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 25,597 | 6,320,195 SH | | DEFINED 1,2,5,6 |
| CHATTEM INC | COM | 16245610 | 18,574 | 293,057 SH | | DEFINED 1,2,6 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 9,365 | 410,563 SH | | DEFINED 1,2,5,12 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| CHECKFREE CORP NEW | COM | 16281310 | 69,309 | 1,724,112 | SH | DEFINED | 1,2,5,6,7,8, |
| CHECKPOINT SYS INC | COM | 16282510 | 18,680 | 739,797 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 40,751 | 1,661,969 | SH | DEFINED | 1,2,5,6,8 |
| CHEMED CORP NEW | COM | 16359R10 | 36,945 | 557,331 | SH | DEFINED | 1,2,6 |
| CHEMICAL FINL CORP | COM | 16373110 | 11,350 | 438,734 | SH | DEFINED | 1,2,5 |
| CHEMTURA CORP | COM | 16389310 | 77,969 | 7,017,933 | SH | DEFINED | 1,2,5 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 23,789 | 613,270 | SH | DEFINED | 1,2,5,6 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 4,343 | 118,859 | SH | DEFINED | 1,2,5 |
| CHESAPEAKE CORP | COM | 16515910 | 4,107 | 326,705 | SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 470,766 | 13,605,951 | SH | DEFINED | 1,2,5,6,7,8, |
| CHESAPEAKE UTILS COR | COM | 16530310 | 411 | 12,007 | SH | DEFINED | 1,2 |
| CHEVRON CORP NEW | COM | 16676410 | 6,736,730 | 79,970,678 | SH | DEFINED | 1,2,5,6,7,8, |
| CHICAGO BRIDGE & IRO | N Y REGIST | 16725010 | 681 | 18,057 | SH | DEFINED | 1,5 |
| CHICAGO MERCANTILE H | CL A | 16776010 | 702,870 | 842,406 | SH | DEFINED | 1,2,5,6,7,8, |
| CHICOS FAS INC | COM | 16861510 | 112,615 | 4,626,760 | SH | DEFINED | 1,2,5,6,7,8, |
| CHILDRENS PL RETAIL | COM | 16890510 | 20,793 | 402,646 | SH | DEFINED | 1,2,5,6 |
| CHILE FD INC | COM | 16883410 | 401 | 17,300 | SH | DEFINED | 1 |
| CHINA MOBILE LIMITED | SPONSORED | 16941M10 | 698 | 12,946 | SH | DEFINED | 1 |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 1,604 | 14,370 | SH | DEFINED | 1 |
| CHINA YUCHAI INTL LT | COM | G2108210 | 121 | 10,600 | SH | DEFINED | 1,7 |
| CHIPOTLE MEXICAN GRI | CL A | 16965610 | 3,402 | 39,894 | SH | DEFINED | 1,2,5,6 |
| CHIPOTLE MEXICAN GRI | CL B | 16965620 | 30,103 | 382,842 | SH | DEFINED | 1,2,6 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 14,327 | 755,657 | SH | DEFINED | 1,2,6 |
| CHITTENDEN CORP | COM | 17022810 | 34,186 | 978,143 | SH | DEFINED | 1,2,5 |
| CHOICE HOTELS INTL I | COM | 16990510 | 49,633 | 1,255,890 | SH | DEFINED | 1,2,5,6 |
| CHOICEPOINT INC | COM | 17038810 | 75,974 | 1,789,725 | SH | DEFINED | 1,2,5,6,7,8, |
| CHOLESTECH CORP | COM | 17039310 | 364 | 16,533 | SH | DEFINED | 1 |
| CHORDIANT SOFTWARE I | COM NEW | 17040430 | 6,909 | 441,175 | SH | DEFINED | 1,5 |
| CHRISTOPHER & BANKS | COM | 17104610 | 15,159 | 883,934 | SH | DEFINED | 1,2,5,6 |
| CHUBB CORP | COM | 17123210 | 740,272 | 13,673,285 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| CHUNGHWA TELECOM CO | SPONSORED | 17133Q20 | 1,174 | 62,264 | SH | DEFINED | 1,12 |
| CHURCH & DWIGHT INC | COM | 17134010 | 52,923 | 1,092,096 | SH | DEFINED | 1,2,5,6 |
| CHURCHILL DOWNS INC | COM | 17148410 | 7,470 | 142,603 | SH | DEFINED | 1,2 |
| CIBA SPECIALTY CHEMI | SPONSORED | 17162W20 | 665 | 20,446 | SH | DEFINED | 1 |
| CIBER INC | COM | 17163B10 | 11,990 | 1,465,771 | SH | DEFINED | 1,2 |
| CIENA CORP | NOTE 0.87 | 171779AE | 536 | 500,000 | SH | DEFINED | 16 |
| CIENA CORP | COM NEW | 17177930 | 87,965 | 2,434,690 | SH | DEFINED | 1,2,5,6,8,10 |
| CIENA CORP | COM NEW | 17177930 | 3,613 | 100,000 | SH | PUT | DEFINED 16 |
| CIGNA CORP | COM | 12550910 | 682,897 | 13,077,301 | SH | DEFINED | 1,2,5,6,7,8, |
| CIMAREX ENERGY CO | COM | 17179810 | 67,874 | 1,722,259 | SH | DEFINED | 1,2,5,6,7,8, |
| CINCINNATI BELL INC | COM | 17187110 | 64,931 | 11,233,704 | SH | DEFINED | 1,2,5,6 |
| CINCINNATI FINL CORP | COM | 17206210 | 233,104 | 5,371,061 | SH | DEFINED | 1,2,5,6,7,8, |
| CINEMARK HOLDINGS IN | COM | 17243V10 | 6,011 | 335,983 | SH | DEFINED | 1,2 |
| CINTAS CORP | COM | 17290810 | 156,790 | 3,976,421 | SH | DEFINED | 1,2,5,6,7,8, |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 10 | 10,757 | SH | DEFINED | 1 |
| CIRCOR INTL INC | COM | 17273K10 | 15,309 | 378,656 | SH | DEFINED | 1,2 |
| CIRCUIT CITY STORE I | COM | 17273710 | 76,287 | 5,058,791 | SH | DEFINED | 1,2,5,6,7,8, |
| CIRRUS LOGIC INC | COM | 17275510 | 16,756 | 2,018,740 | SH | DEFINED | 1,2,5 |
| CISCO SYS INC | COM | 17275R10 | 4,983,826 | 178,952,471 | SH | DEFINED | 1,2,5,6,7,8, |
| CIT GROUP INC | COM | 12558110 | 469,608 | 8,564,797 | SH | DEFINED | 1,2,5,6,7,8, |
| CITADEL BROADCASTING | COM | 17285T10 | 31,117 | 4,824,397 | SH | DEFINED | 1,2,5,7,8,10 |
| CITI TRENDS INC | COM | 17306X10 | 5,359 | 141,186 | SH | DEFINED | 1,6 |
| CITIGROUP INC | COM | 17296710 | 7,711,261 | 150,346,292 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| CITIZENS & NORTHN CO | COM | 17292210 | 291 | 14,873 | SH | DEFINED | 1 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 192,697 | 12,619,316 | SH | DEFINED | 1,2,5,6,10,1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|-------------------------------|
| CITIZENS FIRST BANCO | COM | 17461R10 | 308 | 14,150 | SH | DEFINED 1,5 |
| CITIZENS INC | CL A | 17474010 | 2,266 | 321,832 | SH | DEFINED 1 |
| CITIZENS REPUBLIC BA | COM | 17442010 | 28,796 | 1,573,538 | SH | DEFINED 1,2,5 |
| CITRIX SYS INC | COM | 17737610 | 167,128 | 4,963,692 | SH | DEFINED 1,2,5,6,7,8, |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 8,685 | 275,632 | SH | DEFINED 1,2 |
| CITY HLDG CO | COM | 17783510 | 18,289 | 477,152 | SH | DEFINED 1,2 |
| CITY NATL CORP | COM | 17856610 | 57,383 | 754,148 | SH | DEFINED 1,2,5,12 |
| CKE RESTAURANTS INC | COM | 12561E10 | 17,306 | 862,295 | SH | DEFINED 1,2,6 |
| CKX INC | COM | 12562M10 | 7,478 | 541,111 | SH | DEFINED 1,2,5,6 |
| CLARCOR INC | COM | 17989510 | 37,992 | 1,015,023 | SH | DEFINED 1,2,5,6 |
| CLAYMONT STEEL HOLDI | COM | 18382P10 | 2,793 | 130,598 | SH | DEFINED 1 |
| CLAYTON HLDGS INC | COM | 18418N10 | 2,571 | 225,697 | SH | DEFINED 1,2 |
| CLEAN ENERGY FUELS C | COM | 18449910 | 274 | 21,848 | SH | DEFINED 1,2 |
| CLEAN HARBORS INC | COM | 18449610 | 11,523 | 233,166 | SH | DEFINED 1,2,6 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 506,458 | 13,391,275 | SH | DEFINED 1,2,5,6,7,8, |
| CLEAR CHANNEL OUTDOO | CL A | 18451C10 | 13,710 | 483,761 | SH | DEFINED 1,2 |
| CLEARWIRE CORP | CL A | 18538530 | 5,574 | 228,178 | SH | DEFINED 1,2 |
| CLEARWIRE CORP | CL A | 18538530 | 19,825 | 811,500 | SH CALL | DEFINED 1,16 |
| CLECO CORP NEW | COM | 12561W10 | 28,429 | 1,160,383 | SH | DEFINED 1,2,5,6 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 53,458 | 688,273 | SH | DEFINED 1,2,5,6,16 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 2,203 | 203,185 | SH | DEFINED 1,2 |
| CLOROX CO DEL | COM | 18905410 | 259,468 | 4,178,229 | SH | DEFINED 1,2,5,6,7,8, |
| CMGI INC | COM | 12575010 | 20,419 | 10,471,096 | SH | DEFINED 1,2,5 |
| CMS ENERGY CORP | COM | 12589610 | 126,376 | 7,347,457 | SH | DEFINED 1,2,5,6,7,10 |
| CNA FINL CORP | COM | 12611710 | 22,062 | 462,613 | SH | DEFINED 1,2,5,16 |
| CNA SURETY CORP | COM | 12612L10 | 5,958 | 315,060 | SH | DEFINED 1,2 |
| CNET NETWORKS INC | COM | 12613R10 | 16,235 | 1,982,266 | SH | DEFINED 1,2,5,6 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 390 | 7,640 | SH | DEFINED 1,5 |
| CNOOC LTD | SPONSORED | 12613210 | 376 | 3,305 | SH | DEFINED 1 |
| CNX GAS CORP | COM | 12618H30 | 9,269 | 302,915 | SH | DEFINED 1,2 |
| COACH INC | COM | 18975410 | 486,911 | 10,274,556 | SH | DEFINED 1,2,5,6,7,8, |
| COACHMEN INDS INC | COM | 18987310 | 187 | 19,317 | SH | DEFINED 1 |
| COBIZ INC | COM | 19089710 | 4,165 | 229,840 | SH | DEFINED 1,2,6 |
| COBRA ELECTRS CORP | COM | 19104210 | 100 | 10,200 | SH | DEFINED 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 6,502 | 129,274 | SH | DEFINED 1,2,6 |
| COCA COLA CO | COM | 19121610 | 3,125,589 | 59,751,273 | SH | DEFINED 1,2,5,6,7,8, |
| COCA COLA ENTERPRISE | COM | 19121910 | 271,482 | 11,311,743 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| COEUR D ALENE MINES | COM | 19210810 | 22,910 | 6,381,725 | SH | DEFINED 1,2,5,6 |
| COGENT COMM GROUP IN | COM NEW | 19239V30 | 19,251 | 644,490 | SH | DEFINED 1,2,5,6 |
| COGENT INC | COM | 19239Y10 | 11,107 | 756,121 | SH | DEFINED 1,2,5,6 |
| COGNEX CORP | COM | 19242210 | 14,169 | 629,468 | SH | DEFINED 1,2,5,6 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 264,372 | 3,524,959 | SH | DEFINED 1,2,5,6,7,8, |
| COHEN & STEERS INC | COM | 19247A10 | 9,808 | 225,733 | SH | DEFINED 1,2,6 |
| COHERENT INC | COM | 19247910 | 26,069 | 854,450 | SH | DEFINED 1,2,5,6 |
| COHU INC | COM | 19257610 | 8,097 | 363,910 | SH | DEFINED 1,2,6 |
| COINMACH SVC CORP | CL A | 19259W20 | 5,184 | 391,843 | SH | DEFINED 1,2 |
| COINSTAR INC | COM | 19259P30 | 21,465 | 681,861 | SH | DEFINED 1,2,6 |
| COLDWATER CREEK INC | COM | 19306810 | 49,489 | 2,130,375 | SH | DEFINED 1,2,5,6 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 3,704 | 149,950 | SH | DEFINED 1,2 |
| COLEMAN CABLE INC | COM | 19345930 | 2,258 | 87,300 | SH | DEFINED 1 |
| COLEY PHARMACEUTICAL | COM | 19388P10 | 148 | 40,984 | SH | DEFINED 1,6 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 876,614 | 13,517,563 | SH | DEFINED 1,2,5,6,8,10 |
| COLLAGENEX PHARMACEU | COM | 19419B10 | 405 | 32,669 | SH | DEFINED 1,5 |
| COLONIAL BANCGROUP I | COM | 19549330 | 73,136 | 2,928,958 | SH | DEFINED 1,2,5,6,7,8, |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 32,246 | 884,665 | SH | DEFINED 1,2,3,5 |
| COLOR KINETICS INC | COM | 19624P10 | 7,162 | 214,360 | SH | DEFINED 1,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| COLUMBIA BKG SYS INC | COM | 19723610 | 7,587 | 259,384 | SH | DEFINED | 1,2 |
| COLUMBIA LABS INC | COM | 19777910 | 121 | 50,263 | SH | DEFINED | 1,5 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 22,637 | 329,607 | SH | DEFINED | 1,2,5,6 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 12,986 | 403,281 | SH | DEFINED | 1,2,5,6 |
| COMARCO INC | COM | 20008010 | 79 | 12,500 | SH | DEFINED | 1 |
| COMBINATORX INC | COM | 20010A10 | 192 | 31,142 | SH | DEFINED | 1,5 |
| COMCAST CORP NEW | CL A | 20030N10 | 2,081,648 | 74,027,315 | SH | DEFINED | 1,2,5,6,7,8, |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 128,948 | 4,611,877 | SH | DEFINED | 1,2,5,6,7,8, |
| COMERICA INC | COM | 20034010 | 309,911 | 5,211,210 | SH | DEFINED | 1,2,5,6,7,8, |
| COMFORT SYS USA INC | COM | 19990810 | 8,674 | 611,705 | SH | DEFINED | 1,2,5 |
| COMMERCE BANCORP INC | COM | 20051910 | 184,620 | 4,991,089 | SH | DEFINED | 1,2,5,6,7,8, |
| COMMERCE BANCSHARES | COM | 20052510 | 34,528 | 762,215 | SH | DEFINED | 1,2,5,12 |
| COMMERCE GROUP INC M | COM | 20064110 | 51,892 | 1,494,591 | SH | DEFINED | 1,2,5 |
| COMMERCIAL METALS CO | COM | 20172310 | 79,337 | 2,349,333 | SH | DEFINED | 1,2,5 |
| COMMERCIAL VEH GROUP | COM | 20260810 | 5,805 | 311,570 | SH | DEFINED | 1,2 |
| COMMSCOPE INC | COM | 20337210 | 53,940 | 924,422 | SH | DEFINED | 1,2,5,6 |
| COMMUNICATIONS SYS I | COM | 20390010 | 199 | 17,903 | SH | DEFINED | 1,2 |
| COMMUNITY BANCORP NE | COM | 20343T10 | 3,788 | 135,393 | SH | DEFINED | 1 |
| COMMUNITY BK SYS INC | COM | 20360710 | 11,676 | 583,229 | SH | DEFINED | 1,2 |
| COMMUNITY BKS INC MI | COM | 20362810 | 12,062 | 374,359 | SH | DEFINED | 1,2 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 75,257 | 1,860,483 | SH | DEFINED | 1,2,5,6,7,8, |
| COMMUNITY TR BANCORP | COM | 20414910 | 9,157 | 283,486 | SH | DEFINED | 1,2 |
| COMMVAULT SYSTEMS IN | COM | 20416610 | 6,782 | 392,713 | SH | DEFINED | 1,2,6 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 3,741 | 53,443 | SH | DEFINED | 1,2 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 1,032 | 48,901 | SH | DEFINED | 1,2 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 1,127 | 21,798 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 17,810 | 472,419 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 239,294 | 5,371,367 | SH | DEFINED | 1,2,4,5,7 |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 2,559 | 69,398 | SH | DEFINED | 1,2,5 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 680 | 18,162 | SH | DEFINED | 1,2 |
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 1,661 | 174,685 | SH | DEFINED | 1,2,5 |
| COMPASS BANCSHARES I | COM | 20449H10 | 222,573 | 3,226,634 | SH | DEFINED | 1,2,5,6,7,8, |
| COMPASS DIVERSIFIED | SH BEN INT | 20451Q10 | 10,989 | 616,306 | SH | DEFINED | 1,2 |
| COMPASS MINERALS INT | COM | 20451N10 | 17,750 | 512,108 | SH | DEFINED | 1,2,5 |
| COMPLETE PRODUCTION | COM | 20453E10 | 17,316 | 669,870 | SH | DEFINED | 1,2,6 |
| COMPUCREDIT CORP | COM | 20478N10 | 19,360 | 552,819 | SH | DEFINED | 1,2,6 |
| COMPUTER PROGRAMS & | COM | 20530610 | 6,072 | 196,011 | SH | DEFINED | 1 |
| COMPUTER SCIENCES CO | COM | 20536310 | 294,993 | 4,987,197 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| COMPUTER TASK GROUP | COM | 20547710 | 154 | 34,745 | SH | DEFINED | 1 |
| COMPUWARE CORP | COM | 20563810 | 128,970 | 10,874,402 | SH | DEFINED | 1,2,5,6,7,8, |
| COMPX INTERNATIONAL | CL A | 20563P10 | 2,727 | 147,422 | SH | DEFINED | 1,2 |
| COMSTOCK HOMEBUILDIN | CL A | 20568410 | 32 | 11,500 | SH | DEFINED | 1 |
| COMSTOCK RES INC | COM NEW | 20576820 | 18,232 | 608,358 | SH | DEFINED | 1,2,5 |
| COMSYS IT PARTNERS I | COM | 20581E10 | 9,321 | 408,639 | SH | DEFINED | 1,2 |
| COMTECH GROUP INC | COM NEW | 20582120 | 2,861 | 173,309 | SH | DEFINED | 1,6 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 20,078 | 432,527 | SH | DEFINED | 1,2,5,6 |
| COMVERGE INC | COM | 20585910 | 1,535 | 49,500 | SH | DEFINED | 1 |
| CONAGRA FOODS INC | COM | 20588710 | 620,031 | 23,083,801 | SH | DEFINED | 1,2,5,6,7,8, |
| CONCEPTUS INC | COM | 20601610 | 6,444 | 332,694 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|---------------------|----------------|----------|---------------|-------------------|---|-----------------|
| CONCUR TECHNOLOGIES | COM | 20670810 | 11,183 | 489,400 | SH | DEFINED 1,2,5,6 |
| CONCURRENT COMPUTER | COM | 20671020 | 182 | 101,409 | SH | DEFINED 1,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| CONEXANT SYSTEMS INC | COM | 20714210 | 10,801 | 7,827,024 | SH | DEFINED | 1,2,5 |
| CONMED CORP | COM | 20741010 | 27,477 | 938,437 | SH | DEFINED | 1,2,16 |
| CONNECTICUT WTR SVC | COM | 20779710 | 280 | 11,515 | SH | DEFINED | 1,5 |
| CONNS INC | COM | 20824210 | 4,732 | 165,675 | SH | DEFINED | 1,2,6 |
| CONOCOPHILLIPS | COM | 20825C10 | 3,465,238 | 44,143,155 | SH | DEFINED | 1,2,5,6,8,10 |
| CONSECO INC | COM NEW | 20846488 | 38,508 | 1,843,348 | SH | DEFINED | 1,2,5 |
| CONSOL ENERGY INC | COM | 20854P10 | 269,844 | 5,852,174 | SH | DEFINED | 1,2,5,6,7,8, |
| CONSOLIDATED COMM HL | COM | 20903410 | 12,782 | 565,583 | SH | DEFINED | 1,2 |
| CONSOLIDATED EDISON | COM | 20911510 | 378,269 | 8,383,617 | SH | DEFINED | 1,2,5,6,7,8, |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 28,532 | 411,831 | SH | DEFINED | 1,2 |
| CONSOLIDATED TOMOKA | COM | 21022610 | 5,456 | 78,737 | SH | DEFINED | 1 |
| CONSOLIDATED WATER C | ORD | G2377310 | 3,998 | 136,400 | SH | DEFINED | 1 |
| CONSTAR INTL INC NEW | COM | 21036U10 | 70 | 11,400 | SH | DEFINED | 1 |
| CONSTELLATION BRANDS | CL A | 21036P10 | 130,197 | 5,362,313 | SH | DEFINED | 1,2,5,6,7,8, |
| CONSTELLATION ENERGY | COM | 21037110 | 502,340 | 5,762,758 | SH | DEFINED | 1,2,5,6,7,8, |
| CONSUMER PORTFOLIO S | COM | 21050210 | 69 | 11,100 | SH | DEFINED | 1 |
| CONTANGO OIL & GAS C | COM NEW | 21075N20 | 5,658 | 155,900 | SH | DEFINED | 1,5 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 71,099 | 2,099,161 | SH | DEFINED | 1,2,5,6 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 5,081 | 150,000 | SH | PUT | DEFINED 16 |
| CONTINENTAL RESOURCE | COM | 21201510 | 2,513 | 157,056 | SH | DEFINED | 1,2 |
| CONTINUOCARE CORP | COM | 21217210 | 35 | 11,400 | SH | DEFINED | 1 |
| CONVERA CORP | CL A | 21191910 | 150 | 34,329 | SH | DEFINED | 1,5 |
| CONVERGYS CORP | COM | 21248510 | 112,585 | 4,644,585 | SH | DEFINED | 1,2,5,6,7,8, |
| CON-WAY INC | COM | 20594410 | 34,717 | 691,022 | SH | DEFINED | 1,2,5 |
| COOPER COS INC | COM NEW | 21664840 | 57,520 | 1,078,778 | SH | DEFINED | 1,2,5,6,7,8, |
| COOPER INDS LTD | CL A | G2418210 | 321,810 | 5,636,891 | SH | DEFINED | 1,2,5,6,7,8, |
| COOPER TIRE & RUBR C | COM | 21683110 | 28,686 | 1,038,603 | SH | DEFINED | 1,2,5 |
| COPA HOLDINGS SA | CL A | P3107610 | 7,514 | 111,754 | SH | DEFINED | 1 |
| COPANO ENERGY L L C | COM UNITS | 21720210 | 1,611 | 37,757 | SH | DEFINED | 1,2 |
| COPART INC | COM | 21720410 | 40,573 | 1,326,346 | SH | DEFINED | 1,2,5,6 |
| CORE LABORATORIES N | COM | N2271710 | 2,344 | 23,046 | SH | DEFINED | 1,2,5,6 |
| CORE MARK HOLDING CO | COM | 21868110 | 6,222 | 172,931 | SH | DEFINED | 1,2 |
| CORE MOLDING TECHNOL | COM | 21868310 | 110 | 15,400 | SH | DEFINED | 2 |
| CORINTHIAN COLLEGES | COM | 21886810 | 33,551 | 2,059,592 | SH | DEFINED | 1,2,5,6 |
| CORN PRODS INTL INC | COM | 21902310 | 35,794 | 787,537 | SH | DEFINED | 1,2,5 |
| CORNELL COMPANIES IN | COM | 21914110 | 4,258 | 173,372 | SH | DEFINED | 1,5 |
| CORNING INC | COM | 21935010 | 1,036,028 | 40,549,044 | SH | DEFINED | 1,2,5,6,7,8, |
| CORPORATE EXECUTIVE | COM | 21988R10 | 45,662 | 703,470 | SH | DEFINED | 1,2,5,6,7,8, |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 53,012 | 1,292,671 | SH | DEFINED | 1,2,3,5 |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 41,469 | 657,090 | SH | DEFINED | 1,2,5,6 |
| CORTEX PHARMACEUTICA | COM NEW | 22052430 | 60 | 22,579 | SH | DEFINED | 1,2 |
| CORUS BANKSHARES INC | COM | 22087310 | 18,555 | 1,075,017 | SH | DEFINED | 1,2 |
| CORUS ENTERTAINMENT | COM CL B N | 22087410 | 1,102 | 23,532 | SH | DEFINED | 1,16 |
| CORVEL CORP | COM | 22100610 | 2,657 | 101,656 | SH | DEFINED | 1 |
| COSI INC | COM | 22122P10 | 202 | 44,400 | SH | DEFINED | 1,5 |
| COST PLUS INC CALIF | COM | 22148510 | 165 | 19,463 | SH | DEFINED | 1,5 |
| COSTAR GROUP INC | COM | 22160N10 | 12,798 | 242,022 | SH | DEFINED | 1,2,6 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 675,682 | 11,546,168 | SH | DEFINED | 1,2,5,6,7,8, |
| COUNTRYWIDE FINANCIA | COM | 22237210 | 592,962 | 16,312,570 | SH | DEFINED | 1,2,5,6,7,8, |
| COURIER CORP | COM | 22266010 | 6,141 | 153,513 | SH | DEFINED | 1,2 |
| COUSINS PPTYS INC | COM | 22279510 | 35,509 | 1,224,018 | SH | DEFINED | 1,2,3,5 |
| COVAD COMMUNICATIONS | COM | 22281420 | 300 | 333,523 | SH | DEFINED | 1,2,6 |
| COVANCE INC | COM | 22281610 | 97,368 | 1,420,189 | SH | DEFINED | 1,2,5,6,7,8, |
| COVANSYS CORP | COM | 22281W10 | 13,277 | 391,291 | SH | DEFINED | 1,2,6 |
| COVANTA HLDG CORP | COM | 22282E10 | 36,279 | 1,471,761 | SH | DEFINED | 1,2,5,6 |
| COVENANT TRANSN GROU | CL A | 22284P10 | 131 | 11,484 | SH | DEFINED | 1 |
| COVENTRY HEALTH CARE | COM | 22286210 | 314,630 | 5,457,583 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| COVIDIEN LTD | WHEN ISSUE | G2552X10 | 30,398 | 705,300 | SH | DEFINED | 1,2 |
| COWEN GROUP INC | COM | 22362110 | 3,377 | 188,560 | SH | DEFINED | 1 |
| COX RADIO INC | CL A | 22405110 | 14,262 | 1,001,535 | SH | DEFINED | 1,2,5 |
| CP HOLDERS | DEP RCPTS | 12616K10 | 208 | 1,554 | SH | DEFINED | 1 |

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|----------------------|-------------|----------|-----------|------------|---------|---------|-------------------|
| CPFL ENERGIA S A | SPONSORED | 12615310 | 321 | 5,290 | SH | DEFINED | 1 |
| CPI CORP | COM | 12590210 | 6,415 | 92,309 | SH | DEFINED | 1,5 |
| CPI INTERNATIONAL IN | COM | 12618M10 | 1,927 | 97,187 | SH | DEFINED | 1 |
| CRA INTL INC | COM | 12618T10 | 7,993 | 165,832 | SH | DEFINED | 1,2,6 |
| CRANE CO | COM | 22439910 | 37,967 | 835,360 | SH | DEFINED | 1,2,5 |
| CRAWFORD & CO | CL B | 22463310 | 2,224 | 329,003 | SH | DEFINED | 1 |
| CRAY INC | COM NEW | 22522330 | 2,631 | 344,849 | SH | DEFINED | 1,5 |
| CREDENCE SYS CORP | COM | 22530210 | 6,597 | 1,832,381 | SH | DEFINED | 1,2,5 |
| CREDICORP LTD | COM | G2519Y10 | 34,687 | 567,051 | SH | DEFINED | 1,2,7 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 2,192 | 81,681 | SH | DEFINED | 1,2,6 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 2,673 | 37,671 | SH | DEFINED | 1 |
| CREDO PETE CORP | COM PAR \$0 | 22543920 | 141 | 10,620 | SH | DEFINED | 1 |
| CREE INC | COM | 22544710 | 43,829 | 1,695,502 | SH | DEFINED | 1,2,5,6 |
| CRESCENT REAL ESTATE | COM | 22575610 | 51,174 | 2,280,498 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| CRESUD S A C I F Y A | SPONSORED | 22640610 | 900 | 42,086 | SH | DEFINED | 1,5 |
| CRH PLC | ADR | 12626K20 | 15,564 | 312,346 | SH | DEFINED | 1 |
| CROCS INC | COM | 22704610 | 32,976 | 766,877 | SH | DEFINED | 1,2,5,6 |
| CROCS INC | COM | 22704610 | 26,617 | 619,000 | SH CALL | DEFINED | 1,16 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 11,347 | 680,286 | SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 363 | 8,532 | SH | DEFINED | 1,2 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 13,519 | 470,558 | SH | DEFINED | 1,2,6 |
| CROSSTEX ENERGY L P | COM | 22765U10 | 629 | 17,813 | SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 104,648 | 2,885,245 | SH | DEFINED | 1,2,5,6,7,8, |
| CROWN HOLDINGS INC | COM | 22836810 | 41,613 | 1,666,504 | SH | DEFINED | 1,2,5,6 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 1,966 | 273,055 | SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 2,840 | 218,294 | SH | DEFINED | 1 |
| CRYSTAL RIV CAP INC | COM | 22939330 | 9,168 | 377,613 | SH | DEFINED | 1,2 |
| CSG SYS INTL INC | COM | 12634910 | 55,544 | 2,095,211 | SH | DEFINED | 1,2,5 |
| CSK AUTO CORP | COM | 12596510 | 31,519 | 1,712,966 | SH | DEFINED | 1,2,16 |
| CSS INDS INC | COM | 12590610 | 4,745 | 119,794 | SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 575,507 | 12,766,351 | SH | DEFINED | 1,2,5,6,7,8, |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 9,697 | 317,829 | SH | DEFINED | 1,2 |
| CTC MEDIA INC | COM | 12642X10 | 16,760 | 617,542 | SH | DEFINED | 1,2,5 |
| CTRIP COM INTL LTD | ADR | 22943F10 | 322 | 4,100 | SH | DEFINED | 1 |
| CTS CORP | COM | 12650110 | 8,392 | 662,852 | SH | DEFINED | 1,2 |
| CUBIC CORP | COM | 22966910 | 13,290 | 440,370 | SH | DEFINED | 1,2 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 18,030 | 914,784 | SH | DEFINED | 1,2,5,6 |
| CULLEN FROST BANKERS | COM | 22989910 | 51,592 | 964,881 | SH | DEFINED | 1,2,5 |
| CULP INC | COM | 23021510 | 108 | 12,000 | SH | DEFINED | 1 |
| CUMMINS INC | COM | 23102110 | 1,224,306 | 12,096,690 | SH | DEFINED | 1,2,5,6,7,8, |
| CUMULUS MEDIA INC | CL A | 23108210 | 5,185 | 554,496 | SH | DEFINED | 1,2 |
| CURAGEN CORP | COM | 23126R10 | 1,043 | 529,403 | SH | DEFINED | 1,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| CURIS INC | COM | 23126910 | 65 | 55,254 | SH | DEFINED | 1,5 |
| CURTISS WRIGHT CORP | COM | 23156110 | 36,971 | 793,204 | SH | DEFINED | 1,2 |
| CUTERA INC | COM | 23210910 | 4,611 | 185,024 | SH | DEFINED | 1 |
| CV THERAPEUTICS INC | COM | 12666710 | 11,269 | 853,081 | SH | DEFINED | 1,2,5,6 |
| CVB FINL CORP | COM | 12660010 | 13,682 | 1,230,365 | SH | DEFINED | 1,2,5 |
| CVS CAREMARK CORPORA | COM | 12665010 | 1,485,353 | 40,750,428 | SH | DEFINED | 1,2,5,6,7,8, |
| CYBERONICS INC | COM | 23251P10 | 5,124 | 304,666 | SH | DEFINED | 1,2,6 |
| CYBERSOURCE CORP | COM | 23251J10 | 4,836 | 401,010 | SH | DEFINED | 1 |
| CYMER INC | COM | 23257210 | 26,687 | 663,862 | SH | DEFINED | 1,2,5,6 |

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| CYNOSURE INC | CL A | 23257720 | 2,607 | 71,560 | SH | DEFINED | 1 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 8,354 | 629,982 | SH | DEFINED | 1,2,5 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 61,682 | 2,648,441 | SH | DEFINED | 1,2,5,6 |
| CYTEC INDS INC | COM | 23282010 | 44,524 | 698,201 | SH | DEFINED | 1,2,5 |
| CYTOGEN CORP | COM NEW | 23282430 | 20 | 10,317 | SH | DEFINED | 1 |
| CYTOKINETICS INC | COM | 23282W10 | 2,560 | 453,035 | SH | DEFINED | 1 |
| CYTOMEDIX INC | COM NEW | 23283B20 | 11 | 14,700 | SH | DEFINED | 5 |
| CYTRX CORP | COM NEW | 23282830 | 2,406 | 771,050 | SH | DEFINED | 1 |
| CYTYC CORP | COM | 23294610 | 103,187 | 2,393,584 | SH | DEFINED | 1,2,5,6,7,8, |
| D & E COMMUNICATIONS | COM | 23286010 | 623 | 33,966 | SH | DEFINED | 1,2 |
| D R HORTON INC | COM | 23331A10 | 151,791 | 7,616,220 | SH | DEFINED | 1,2,5,6,7,8, |
| DADE BEHRING HLDGS I | COM | 23342J20 | 40,430 | 761,102 | SH | DEFINED | 1,2,5,6 |
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 3,516 | 38,242 | SH | DEFINED | 1 |
| DAKTRONICS INC | COM | 23426410 | 12,434 | 578,845 | SH | DEFINED | 1,2,6 |
| DANAHER CORP DEL | COM | 23585110 | 536,225 | 7,102,320 | SH | DEFINED | 1,2,5,6,7,8, |
| DARDEN RESTAURANTS I | COM | 23719410 | 262,191 | 5,960,232 | SH | DEFINED | 1,2,5,6,7,8, |
| DARDEN RESTAURANTS I | COM | 23719410 | 880 | 20,000 | SH CALL | DEFINED | 16 |
| DARLING INTL INC | COM | 23726610 | 9,538 | 1,043,500 | SH | DEFINED | 1,5 |
| DARWIN PROFESSIONAL | COM | 23750210 | 1,654 | 65,697 | SH | DEFINED | 1,2 |
| DASSAULT SYS S A | SPONSORED | 23754510 | 347 | 5,500 | SH | DEFINED | 1 |
| DATARAM CORP | COM PAR \$1 | 23810820 | 72 | 17,300 | SH | DEFINED | 1 |
| DATASCOPE CORP | COM | 23811310 | 8,937 | 233,452 | SH | DEFINED | 1,2 |
| DATATRAK INTL INC | COM | 23813410 | 55 | 12,000 | SH | DEFINED | 1 |
| DAVITA INC | COM | 23918K10 | 74,896 | 1,390,061 | SH | DEFINED | 1,2,5,6,7,8, |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 6,202 | 100,975 | SH | DEFINED | 1,5 |
| DCP MIDSTREAM PARTNE | COM UT LTD | 23311P10 | 1,092 | 23,420 | SH | DEFINED | 1,2 |
| DCT INDUSTRIAL TRUST | COM | 23315310 | 48,294 | 4,488,265 | SH | DEFINED | 1,2,3,6 |
| DEALERTRACK HLDGS IN | COM | 24230910 | 29,628 | 804,241 | SH | DEFINED | 1,2,6 |
| DEAN FOODS CO NEW | COM | 24237010 | 126,730 | 3,976,452 | SH | DEFINED | 1,2,5,6,7,8, |
| DEARBORN BANCORP INC | COM | 24242R10 | 232 | 13,665 | SH | DEFINED | 1 |
| DEB SHOPS INC | COM | 24272810 | 2,601 | 94,086 | SH | DEFINED | 1,2 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 29,862 | 295,957 | SH | DEFINED | 1,2,5,6 |
| DECODE GENETICS INC | COM | 24358610 | 74 | 19,849 | SH | DEFINED | 1,5,6 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 79 | 11,400 | SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 688,965 | 5,706,183 | SH | DEFINED | 1,2,5,6,7,8, |
| DEERFIELD TRIARC CAP | COM | 24457230 | 12,614 | 862,229 | SH | DEFINED | 1,2 |
| DEL MONTE FOODS CO | COM | 24522P10 | 62,171 | 5,112,763 | SH | DEFINED | 1,2,5,12 |
| DELEK US HLDGS INC | COM | 24664710 | 4,957 | 186,017 | SH | DEFINED | 1,2,6 |
| DELIA'S INC NEW | COM | 24691110 | 281 | 36,854 | SH | DEFINED | 1 |
| DELL INC | COM | 24702R10 | 1,901,101 | 66,588,476 | SH | DEFINED | 1,2,5,6,7,8, |
| DELPHI FINL GROUP IN | CL A | 24713110 | 35,292 | 843,910 | SH | DEFINED | 1,2,5 |
| DELTA AIR LINES INC | COM NEW | 24736170 | 37,749 | 1,916,186 | SH | DEFINED | 1,2,5 |
| DELTA FINANCIAL CORP | COM | 24791810 | 2,576 | 209,949 | SH | DEFINED | 1,5 |
| DELTA PETE CORP | COM NEW | 24790720 | 17,260 | 859,558 | SH | DEFINED | 1,2,6 |
| DELTATHREE INC | COM | 24783N10 | 25 | 19,900 | SH | DEFINED | 1 |
| DELTIC TIMBER CORP | COM | 24785010 | 8,029 | 146,464 | SH | DEFINED | 1,2,6 |
| DELUXE CORP | COM | 24801910 | 170,493 | 4,198,291 | SH | DEFINED | 1,2,5,6,7,10 |
| DENBURY RES INC | COM NEW | 24791620 | 84,733 | 2,259,553 | SH | DEFINED | 1,2,5,6,7,8, |
| DENDREON CORP | COM | 24823Q10 | 10,765 | 1,526,997 | SH | DEFINED | 1,2,5,6 |
| DENNYS CORP | COM | 24869P10 | 5,659 | 1,271,789 | SH | DEFINED | 1,2,5,6 |
| DENTSPLY INTL INC NE | COM | 24903010 | 151,057 | 3,948,163 | SH | DEFINED | 1,2,5,6,7,8, |
| DEPOMED INC | COM | 24990810 | 159 | 33,304 | SH | DEFINED | 1 |
| DESIGN WITHIN REACH | COM | 25055710 | 107 | 18,000 | SH | DEFINED | 1 |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 708 | 4,894 | SH | DEFINED | 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 1,484 | 80,622 | SH | DEFINED | 1 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 219,193 | 4,158,476 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 986,551 | 12,601,238 | SH | DEFINED | 1,2,5,6,7,8, |
| DEVRY INC DEL | COM | 25189310 | 69,934 | 2,055,679 | SH | DEFINED | 1,2,5,6,7 |
| DEXCOM INC | COM | 25213110 | 168 | 20,500 | SH | DEFINED | 1 |
| DG FASTCHANNEL INC | COM | 23326R10 | 3,121 | 153,134 | SH | DEFINED | 1 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 2,169 | 26,032 | SH | DEFINED | 1 |

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| DIAMOND FOODS INC | COM | 25260310 | 365 | 20,800 | SH | DEFINED | 1 |
| DIAMOND HILL INVESTM | COM NEW | 25264R20 | 318 | 3,504 | SH | DEFINED | 1 |
| DIAMOND MGMT & TECHN | COM | 25269L10 | 12,292 | 931,212 | SH | DEFINED | 1,2 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 90,244 | 888,574 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| DIAMONDROCK HOSPITAL | COM | 25278430 | 49,538 | 2,596,355 | SH | DEFINED | 1,2,3 |
| DIAMONDS TR | UNIT SER 1 | 25278710 | 289 | 2,153 | SH | DEFINED | 1 |
| DICKS SPORTING GOODS | COM | 25339310 | 41,221 | 708,627 | SH | DEFINED | 1,2,5,6 |
| DIEBOLD INC | COM | 25365110 | 55,367 | 1,060,666 | SH | DEFINED | 1,2,5,12 |
| DIGENE CORP | COM | 25375210 | 22,543 | 375,411 | SH | DEFINED | 1,2,6 |
| DIGI INTL INC | COM | 25379810 | 11,737 | 796,267 | SH | DEFINED | 1,2,5 |
| DIGIMARC CORP | COM | 25380710 | 209 | 21,255 | SH | DEFINED | 1 |
| DIGITAL ANGEL CORP | COM | 25383010 | 20 | 12,701 | SH | DEFINED | 1,2 |
| DIGITAL RIV INC | COM | 25388B10 | 38,132 | 842,704 | SH | DEFINED | 1,2,6 |
| DIGITAL RLTY TR INC | COM | 25386810 | 52,570 | 1,395,179 | SH | DEFINED | 1,2,3,5 |
| DILLARDS INC | CL A | 25406710 | 55,493 | 1,544,464 | SH | DEFINED | 1,2,5,6,10,11 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 18 | 68,421 | SH | DEFINED | 1 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 6,562 | 497,499 | SH | DEFINED | 1,2,5 |
| DIODES INC | COM | 25454310 | 14,147 | 338,695 | SH | DEFINED | 1,2,6 |
| DIONEX CORP | COM | 25454610 | 29,010 | 408,650 | SH | DEFINED | 1,2,5,6 |
| DIRECTED ELECTRONICS | COM | 25457510 | 269 | 30,411 | SH | DEFINED | 1,6,16 |
| DIRECTV GROUP INC | COM | 25459L10 | 666,727 | 28,850,166 | SH | DEFINED | 1,2,5,6,7,8,11 |
| DISCOVER FINL SVCS | COM | 25470910 | 1,890 | 66,300 | SH | DEFINED | 1 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y10 | 93,246 | 4,055,935 | SH | DEFINED | 1,2,5,6,7,8,11 |
| DISCOVERY LABORATORI | COM | 25466810 | 1,875 | 662,605 | SH | DEFINED | 1,5 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 2,354,666 | 68,970,896 | SH | DEFINED | 1,2,5,6,7,8,11 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 1,892 | 59,147 | SH | DEFINED | 1,2,5 |
| DISTRIBUTED ENERGY S | COM | 25475V10 | 86 | 66,011 | SH | DEFINED | 1,2,5 |
| DITECH NETWORKS INC | COM | 25500T10 | 4,559 | 556,602 | SH | DEFINED | 1,2 |
| DIVX INC | COM | 25541310 | 3,289 | 219,256 | SH | DEFINED | 1,2,6 |
| DIXIE GROUP INC | CL A | 25551910 | 209 | 16,744 | SH | DEFINED | 1 |
| DJO INCORPORATED | COM | 23325G10 | 13,471 | 326,423 | SH | DEFINED | 1,2,6 |
| DNP SELECT INCOME FD | COM | 23325P10 | 2,125 | 195,299 | SH | DEFINED | 5,12 |
| DOBSON COMMUNICATION | CL A | 25606910 | 22,947 | 2,065,417 | SH | DEFINED | 1,2,5,6 |
| DOLBY LABORATORIES I | COM | 25659T10 | 22,790 | 643,590 | SH | DEFINED | 1,2,6 |
| DOLLAR FINL CORP | COM | 25666410 | 9,368 | 328,691 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------------|
| DOLLAR GEN CORP | COM | 25666910 | 194,270 | 8,862,702 | SH | DEFINED 1,2,5,6,7,8,11 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 15,085 | 369,359 | SH | DEFINED 1,2,5 |
| DOLLAR TREE STORES I | COM | 25674710 | 121,103 | 2,780,773 | SH | DEFINED 1,2,5,12,13,14 |
| DOMINION RES INC VA | COM | 25746U10 | 966,485 | 11,197,835 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| DOMINOS PIZZA INC | COM | 25754A20 | 24,138 | 1,321,155 | SH | DEFINED 1,2,6 |
| DOMTAR CORP | COM | 25755910 | 72,310 | 6,479,414 | SH | DEFINED 1,2,5,6,7,8,11 |
| DONALDSON INC | COM | 25765110 | 40,518 | 1,139,741 | SH | DEFINED 1,2,5,6 |
| DONEGAL GROUP INC | CL A | 25770120 | 2,832 | 190,055 | SH | DEFINED 1 |
| DONNELLEY R R & SONS | COM | 25786710 | 244,651 | 5,622,862 | SH | DEFINED 1,2,5,6,7,8,11 |
| DORAL FINL CORP | COM | 25811P10 | 218 | 184,998 | SH | DEFINED 1,2,5 |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 861 | 39,157 | SH | DEFINED 1,2 |
| DORMAN PRODUCTS INC | COM | 25827810 | 175 | 12,638 | SH | DEFINED 1 |
| DOT HILL SYS CORP | COM | 25848T10 | 515 | 142,963 | SH | DEFINED 1,5 |
| DOUBLE HULL TANKERS | COM | Y2111010 | 2,759 | 176,990 | SH | DEFINED 1,2 |
| DOUBLE-TAKE SOFTWARE | COM | 25859810 | 1,246 | 75,924 | SH | DEFINED 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| DOUGLAS EMMETT INC | COM | 25960P10 | 52,336 | 2,115,433 | SH | DEFINED | 1,2,3,5,6 |
| DOVER CORP | COM | 26000310 | 356,401 | 6,967,756 | SH | DEFINED | 1,2,5,6,7,8, |
| DOVER DOWNS GAMING & | COM | 26009510 | 10,347 | 689,366 | SH | DEFINED | 1,2,5 |
| DOVER MOTORSPORTS IN | COM | 26017410 | 214 | 35,335 | SH | DEFINED | 1,5 |
| DOW CHEM CO | COM | 26054310 | 1,156,656 | 26,156,863 | SH | DEFINED | 1,2,5,6,7,8, |
| DOW JONES & CO INC | COM | 26056110 | 84,103 | 1,463,932 | SH | DEFINED | 1,2,5,6,7,8, |
| DOWNEY FINL CORP | COM | 26101810 | 30,319 | 459,516 | SH | DEFINED | 1,2,5 |
| DPL INC | COM | 23329310 | 47,953 | 1,692,053 | SH | DEFINED | 1,2,5 |
| DR REDDYS LABS LTD | ADR | 25613520 | 998 | 61,828 | SH | DEFINED | 1,2,5 |
| DRDGOLD LTD | SPONSORED | 26152H10 | 33 | 45,800 | SH | DEFINED | 1 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 18,967 | 657,655 | SH | DEFINED | 1,2,5,6 |
| DRESS BARN INC | COM | 26157010 | 26,629 | 1,297,707 | SH | DEFINED | 1,2,6 |
| DRESSER-RAND GROUP I | COM | 26160810 | 64,999 | 1,645,538 | SH | DEFINED | 1,2,5,6 |
| DREW INDS INC | COM NEW | 26168L20 | 15,136 | 456,736 | SH | DEFINED | 1,2,6 |
| DRIL-QUIP INC | COM | 26203710 | 19,358 | 430,651 | SH | DEFINED | 1,2,6 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 34,946 | 610,198 | SH | DEFINED | 1,2,5 |
| DRUGSTORE COM INC | COM | 26224110 | 152 | 55,703 | SH | DEFINED | 1 |
| DSP GROUP INC | COM | 23332B10 | 10,835 | 529,307 | SH | DEFINED | 1,2,5,6 |
| DST SYS INC DEL | COM | 23332610 | 89,214 | 1,126,293 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| DSW INC | CL A | 23334L10 | 16,768 | 481,575 | SH | DEFINED | 1,2,6 |
| DTE ENERGY CO | COM | 23333110 | 272,191 | 5,644,772 | SH | DEFINED | 1,2,5,6,7,8, |
| DTS INC | COM | 23335C10 | 5,589 | 256,739 | SH | DEFINED | 1,2,6 |
| DU PONT E I DE NEMOU | COM | 26353410 | 2,000,875 | 39,356,320 | SH | DEFINED | 1,2,5,6,7,8, |
| DUCOMMUN INC DEL | COM | 26414710 | 842 | 32,739 | SH | DEFINED | 1,5 |
| DUKE ENERGY CORP NEW | COM | 26441C10 | 1,774,067 | 96,943,559 | SH | DEFINED | 1,2,5,6,7,8, |
| DUKE REALTY CORP | COM NEW | 26441150 | 120,975 | 3,391,516 | SH | DEFINED | 1,2,3,5,6,7, |
| | | | | | | | 13,14 |
| DUN & BRADSTREET COR | COM | 26483E10 | 122,452 | 1,189,083 | SH | DEFINED | 1,2,5,6,7,8, |
| DURECT CORP | COM | 26660510 | 3,069 | 797,131 | SH | DEFINED | 1,5 |
| DXP ENTERPRISES INC | COM NEW | 23337740 | 244 | 5,700 | SH | DEFINED | 1,5 |
| DYAX CORP | COM | 26746E10 | 198 | 47,354 | SH | DEFINED | 1,5 |
| DYCOM INDS INC | COM | 26747510 | 32,150 | 1,072,396 | SH | DEFINED | 1,2,5,6 |
| DYNAMEX INC | COM | 26784F10 | 4,978 | 194,990 | SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 6,196 | 165,233 | SH | DEFINED | 1,5 |
| DYNAVAX TECHNOLOGIES | COM | 26815810 | 267 | 64,452 | SH | DEFINED | 1,2,5 |
| DYNCORP INTL INC | CL A | 26817C10 | 11,855 | 539,108 | SH | DEFINED | 1,2,6 |
| DYNEGY INC DEL | CL A | 26817G10 | 115,892 | 12,276,725 | SH | DEFINED | 1,2,5,6,7,10 |
| E M C CORP MASS | COM | 26864810 | 1,057,787 | 58,441,258 | SH | DEFINED | 1,2,5,6,7,8, |
| E ON AG | SPONSORED | 26878010 | 3,909 | 70,263 | SH | DEFINED | 1 |
| E TRADE FINANCIAL CO | COM | 26924610 | 246,148 | 11,142,945 | SH | DEFINED | 1,2,5,6,7,8, |
| EAGLE BANCORP INC MD | COM | 26894810 | 236 | 14,309 | SH | DEFINED | 1 |
| EAGLE BULK SHIPPING | COM | Y2187A10 | 12,911 | 576,148 | SH | DEFINED | 1,2 |
| EAGLE HOSPITALITY PP | COM | 26959T10 | 410 | 31,179 | SH | DEFINED | 1,3,5 |
| EAGLE MATERIALS INC | COM | 26969P10 | 38,690 | 788,785 | SH | DEFINED | 1,2,5,6,7 |
| EAGLE TEST SYS INC | COM | 27000610 | 5,352 | 333,231 | SH | DEFINED | 1,2,6 |
| EARTHLINK INC | COM | 27032110 | 18,657 | 2,497,592 | SH | DEFINED | 1,2,5,6 |
| EAST WEST BANCORP IN | COM | 27579R10 | 26,505 | 681,710 | SH | DEFINED | 1,2,5,6 |
| EASTERN AMERN NAT GA | SPERS RCT | 27621710 | 221 | 8,800 | SH | DEFINED | 1 |
| EASTERN CO | COM | 27631710 | 266 | 9,150 | SH | DEFINED | 1 |
| EASTERN INS HLDGS IN | COM | 27653410 | 311 | 19,600 | SH | DEFINED | 1 |
| EASTGROUP PTY INC | COM | 27727610 | 24,508 | 559,281 | SH | DEFINED | 1,2,3,5 |
| EASTMAN CHEM CO | COM | 27743210 | 142,352 | 2,212,840 | SH | DEFINED | 1,2,5,6,10,1 |
| EASTMAN KODAK CO | COM | 27746110 | 254,504 | 9,144,940 | SH | DEFINED | 1,2,5,6,7,8, |
| EATON CORP | COM | 27805810 | 393,943 | 4,235,948 | SH | DEFINED | 1,2,5,6,7,8, |
| EATON VANCE CORP | COM NON VT | 27826510 | 86,261 | 1,952,501 | SH | DEFINED | 1,2,5 |
| EBAY INC | COM | 27864210 | 924,027 | 28,714,329 | SH | DEFINED | 1,2,5,6,7,8, |
| ECHELON CORP | COM | 27874N10 | 7,371 | 471,593 | SH | DEFINED | 1,2 |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 115,802 | 2,670,096 | SH | DEFINED | 1,2,5,6,7,8, |
| ECI TELECOM LTD | ORD | 26825810 | 381 | 41,635 | SH | DEFINED | 1,2,5 |
| ECLIPSYS CORP | COM | 27885610 | 12,179 | 615,077 | SH | DEFINED | 1,2,5,6 |
| ECOLAB INC | COM | 27886510 | 234,554 | 5,493,061 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| ECOLLEGE COM | COM | 27887E10 | 5,264 | 236,587 | SH | DEFINED | 1,2 |
| EDGAR ONLINE INC | COM | 27976510 | 102 | 37,815 | SH | DEFINED | 1,2,5 |
| EDGE PETE CORP DEL | COM | 27986210 | 5,937 | 423,763 | SH | DEFINED | 1,2 |
| EDGEWATER TECHNOLOGY | COM | 28035810 | 202 | 25,622 | SH | DEFINED | 1 |
| EDISON INTL | COM | 28102010 | 1,878,724 | 33,476,913 | SH | DEFINED | 1,2,5,6,7,8, |
| EDO CORP | COM | 28134710 | 8,432 | 256,513 | SH | DEFINED | 1,2 |
| EDUCATION RLTY TR IN | COM | 28140H10 | 11,441 | 815,472 | SH | DEFINED | 1,2,3,5 |
| EDWARDS AG INC | COM | 28176010 | 97,249 | 1,150,194 | SH | DEFINED | 1,2,5,6,12 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 88,959 | 1,802,975 | SH | DEFINED | 1,2,5,6 |
| EFJ INC | COM | 26843B10 | 244 | 45,210 | SH | DEFINED | 1,5 |
| EFUNDS CORP | COM | 28224R10 | 27,742 | 786,114 | SH | DEFINED | 1,2,5,6 |
| EGL INC | COM | 26848410 | 22,751 | 489,475 | SH | DEFINED | 1,2,6 |
| EHEALTH INC | COM | 28238P10 | 1,702 | 89,175 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 363,749 | 21,111,398 | SH | DEFINED | 1,2,5,6,7,8, |
| EL PASO ELEC CO | COM NEW | 28367785 | 27,232 | 1,108,792 | SH | DEFINED | 1,2,5 |
| ELECTRO RENT CORP | COM | 28521810 | 4,305 | 296,067 | SH | DEFINED | 1,5,6 |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 9,610 | 462,037 | SH | DEFINED | 1,2,5 |
| ELECTROGLAS INC | COM | 28532410 | 49 | 22,973 | SH | DEFINED | 1,5 |
| ELECTRONIC ARTS INC | COM | 28551210 | 371,051 | 7,841,317 | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONIC DATA SYS | COM | 28566110 | 784,403 | 28,287,151 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| ELECTRONICS FOR IMAG | COM | 28608210 | 30,330 | 1,074,758 | SH | DEFINED | 1,2,5 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 13,640 | 562,250 | SH | DEFINED | 1,2 |
| ELLIS PERRY INTL INC | COM | 28885310 | 7,700 | 239,354 | SH | DEFINED | 1,2 |
| EMAGEON INC | COM | 29076V10 | 210 | 23,325 | SH | DEFINED | 1 |
| EMBARQ CORP | COM | 29078E10 | 344,918 | 5,442,924 | SH | DEFINED | 1,2,5,6,7,8, |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 245 | 12,826 | SH | DEFINED | 1,2,5 |
| EMBOTELLADORA ANDINA | SPON ADR B | 29081P30 | 2,084 | 101,696 | SH | DEFINED | 1,2 |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 827 | 17,154 | SH | DEFINED | 1,2 |
| EMC INS GROUP INC | COM | 26866410 | 1,961 | 79,019 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 60,984 | 836,546 | SH | DEFINED | 1,2,5,6,16 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| EMCORE CORP | COM | 29084610 | 379 | 69,469 | SH | DEFINED 1,5 |
| EMERGENCY MEDICAL SV | CL A | 29100P10 | 4,812 | 122,980 | SH | DEFINED 1,2,5 |
| EMERGENT BIOSOLUTION | COM | 29089Q10 | 368 | 35,696 | SH | DEFINED 1 |
| EMERITUS CORP | COM | 29100510 | 2,046 | 66,058 | SH | DEFINED 1,6 |
| EMERSON ELEC CO | COM | 29101110 | 992,443 | 21,206,052 | SH | DEFINED 1,2,5,6,7,8, |
| EMERSON RADIO CORP | COM NEW | 29108720 | 47 | 15,800 | SH | DEFINED 1 |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 101 | 20,918 | SH | DEFINED 1,2 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 4,776 | 518,554 | SH | DEFINED 1,2,5,6 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 13,647 | 610,046 | SH | DEFINED 1,2 |
| EMPIRE RESORTS INC | COM | 29205210 | 426 | 58,557 | SH | DEFINED 1,5 |
| EMPLOYERS HOLDINGS I | COM | 29221810 | 17,017 | 801,174 | SH | DEFINED 1,2 |
| EMPRESA DIST Y COMER | SPON ADR | 29244A10 | 7,182 | 351,525 | SH | DEFINED 1,2,7 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 97,902 | 2,016,101 | SH | DEFINED 1,2,4,5,7 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 4,670 | 211,701 | SH | DEFINED 1,2 |
| EMULEX CORP | COM NEW | 29247520 | 48,245 | 2,209,008 | SH | DEFINED 1,2,5,13 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 763 | 13,707 | SH | DEFINED 1,2 |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 2,948 | 53,069 | SH | DEFINED 1,2 |
| ENBRIDGE INC | COM | 29250N10 | 1,180 | 34,920 | SH | DEFINED 1,16 |
| ENCANA CORP | COM | 29250510 | 1,140 | 18,556 | SH | DEFINED 1,16 |
| ENCORE ACQUISITION C | COM | 29255W10 | 32,368 | 1,164,314 | SH | DEFINED 1,2,6 |
| ENCORE CAP GROUP INC | COM | 29255410 | 2,195 | 175,900 | SH | DEFINED 1,5,6 |

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|----------------------|------------|----------|---------|------------|----|---------|-----------------------|
| ENCORE WIRE CORP | COM | 29256210 | 10,232 | 347,557 | SH | DEFINED | 1,2,5,6 |
| ENCYSIVE PHARMACEUTI | COM | 29256X10 | 1,392 | 781,876 | SH | DEFINED | 1,2,5 |
| ENDEAVOUR INTL CORP | COM | 29259G10 | 137 | 91,340 | SH | DEFINED | 1 |
| ENDESA S A | SPONSORED | 29258N10 | 1,511 | 28,606 | SH | DEFINED | 1 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 93,026 | 2,717,689 | SH | DEFINED | 1,2,5,7 |
| ENDOLOGIX INC | COM | 29266S10 | 154 | 34,475 | SH | DEFINED | 1 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 19,378 | 483,954 | SH | DEFINED | 1,2,5 |
| ENDWAVE CORP | COM NEW | 29264A20 | 229 | 20,100 | SH | DEFINED | 1,5 |
| ENEL SOCIETA PER AZI | ADR | 29265W10 | 1,270 | 23,654 | SH | DEFINED | 1,2 |
| ENERGEN CORP | COM | 29265N10 | 120,316 | 2,189,957 | SH | DEFINED | 1,2,5 |
| ENERGIZER HLDGS INC | COM | 29266R10 | 246,439 | 2,474,283 | SH | DEFINED | 1,2,5,6,7,8, |
| ENERGY CONVERSION DE | COM | 29265910 | 17,896 | 580,653 | SH | DEFINED | 1,2,6 |
| ENERGY EAST CORP | COM | 29266M10 | 83,090 | 3,184,734 | SH | DEFINED | 1,2,5,6,7,8, |
| ENERGY INFRASTRUCTUR | COM | 29269P10 | 1,908 | 195,500 | SH | DEFINED | 1 |
| ENERGY PARTNERS LTD | COM | 29270U10 | 8,083 | 484,311 | SH | DEFINED | 1,2,5,6 |
| ENERGY TRANSFER EQUI | COM UT LTD | 29273V10 | 5,291 | 124,512 | SH | DEFINED | 1,2 |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 9,306 | 150,760 | SH | DEFINED | 1,2,16 |
| ENERGYSOUTH INC | COM | 29297010 | 6,131 | 120,213 | SH | DEFINED | 1,2 |
| ENERNOC INC | COM | 29276410 | 1,234 | 32,360 | SH | DEFINED | 1,2 |
| ENERSIS S A | SPONSORED | 29274F10 | 6,838 | 341,032 | SH | DEFINED | 1,2,5 |
| ENERSYS | COM | 29275Y10 | 6,634 | 362,535 | SH | DEFINED | 1,2 |
| ENGLOBAL CORP | COM | 29330610 | 2,267 | 186,568 | SH | DEFINED | 1,5 |
| ENI S P A | SPONSORED | 26874R10 | 3,386 | 46,801 | SH | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 9,316 | 396,083 | SH | DEFINED | 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 29,638 | 692,634 | SH | DEFINED | 1,2,5,16 |
| ENSCO INTL INC | COM | 26874Q10 | 356,586 | 5,844,718 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| ENSTAR GROUP LIMITED | SHS | G3075P10 | 9,777 | 80,996 | SH | DEFINED | 1,2,6 |
| ENTEGRIS INC | COM | 29362U10 | 28,060 | 2,361,978 | SH | DEFINED | 1,2,5 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 19,681 | 790,731 | SH | DEFINED | 1,2,5 |
| ENERGY CORP NEW | COM | 29364G10 | 669,818 | 6,239,573 | SH | DEFINED | 1,2,5,6,7,8, |
| ENTERPRISE FINL SVCS | COM | 29371210 | 3,298 | 132,648 | SH | DEFINED | 1 |
| ENTERPRISE GP HLDGS | UNIT LP IN | 29371610 | 435 | 11,469 | SH | DEFINED | 1,2 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 8,990 | 282,626 | SH | DEFINED | 1,2 |
| ENTERTAINMENT DIST C | COM | 29382J10 | 203 | 102,255 | SH | DEFINED | 1,5 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 23,577 | 438,399 | SH | DEFINED | 1,2,3,5 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 12,639 | 1,211,817 | SH | DEFINED | 1,2,5,6 |
| ENTREMED INC | COM | 29382F10 | 81 | 53,089 | SH | DEFINED | 1,5 |
| ENTRUST INC | COM | 29384810 | 304 | 74,847 | SH | DEFINED | 1,5 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 32 | 13,800 | SH | DEFINED | 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 7,732 | 517,189 | SH | DEFINED | 1,2,5,6 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 17,415 | 2,218,466 | SH | DEFINED | 1,2,5 |
| EOG RES INC | COM | 26875P10 | 528,136 | 7,228,798 | SH | DEFINED | 1,2,5,6,7,8, |
| EON COMMUNICATIONS C | COM | 26876310 | 24 | 25,950 | SH | DEFINED | 1 |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 11,803 | 793,722 | SH | DEFINED | 1,2,5,6 |
| EPIQ SYS INC | COM | 26882D10 | 18,256 | 1,129,692 | SH | DEFINED | 1,2,6 |
| EPIX PHARMACEUTICALS | COM NEW | 26881Q30 | 167 | 29,806 | SH | DEFINED | 1,5 |
| EPLUS INC | COM | 29426810 | 108 | 11,100 | SH | DEFINED | 1 |
| EPOCH HOLDING CORP | COM | 29428R10 | 435 | 32,500 | SH | DEFINED | 1 |
| EQUIFAX INC | COM | 29442910 | 197,550 | 4,447,323 | SH | DEFINED | 1,2,5,6,7,8, |
| EQUINIX INC | COM NEW | 29444U50 | 39,125 | 427,731 | SH | DEFINED | 1,2,6 |
| EQUITABLE RES INC | COM | 29454910 | 133,938 | 2,702,546 | SH | DEFINED | 1,2,5,6,7,8, |
| EQUITY INNS INC | COM | 29470310 | 33,599 | 1,499,964 | SH | DEFINED | 1,2,3,5 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 50,273 | 963,270 | SH | DEFINED | 1,2,3,5,6 |
| EQUITY ONE | COM | 29475210 | 34,425 | 1,347,363 | SH | DEFINED | 1,2,3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 469,758 | 10,294,945 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 7,334 | 771,150 | SH | DEFINED | 1,2,5,6 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 7,011 | 175,764 | SH | DEFINED | 1,2,5 |
| ERIE INDY CO | CL A | 29530P10 | 23,243 | 430,109 | SH | DEFINED | 1,2,5,12 |
| ESB FINL CORP | COM | 26884F10 | 214 | 19,418 | SH | DEFINED | 1 |
| ESCHELON TELECOM INC | COM | 29629010 | 3,741 | 126,370 | SH | DEFINED | 1,2,5 |

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| ESCO TECHNOLOGIES IN COM | | 29631510 | 13,417 | 370,023 | SH | DEFINED | 1,2,5,6 |
| ESPEED INC | CL A | 29664310 | 3,347 | 387,411 | SH | DEFINED | 1,2,6 |
| ESS TECHNOLOGY INC | COM | 26915110 | 110 | 66,250 | SH | DEFINED | 1,5 |
| ESSEX PPTY TR INC | COM | 29717810 | 64,345 | 553,270 | SH | DEFINED | 1,2,3,5 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 19,362 | 400,777 | SH | DEFINED | 1,2 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 45,265 | 1,321,604 | SH | DEFINED | 1,2,5 |
| EUROBANCSHARES INC | COM | 29871610 | 109 | 12,000 | SH | DEFINED | 1 |
| EURONET WORLDWIDE IN | COM | 29873610 | 15,559 | 533,575 | SH | DEFINED | 1,2,5,6 |
| EV3 INC | COM | 26928A20 | 3,862 | 228,809 | SH | DEFINED | 1,2,6 |
| EVANS & SUTHERLAND C | COM | 29909610 | 35 | 15,300 | SH | DEFINED | 1 |
| EVCI CAREER COLLEGES | COM | 26926P10 | 12 | 14,005 | SH | DEFINED | 1,5 |
| EVERCORE PARTNERS IN | CLASS A | 29977A10 | 2,920 | 98,100 | SH | DEFINED | 1 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 137,031 | 1,261,331 | SH | DEFINED | 1,2,5,6,7,8, |
| EVERGREEN ENERGY INC | COM | 30024B10 | 6,768 | 1,122,349 | SH | DEFINED | 1,2,5,6 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 10,772 | 1,158,317 | SH | DEFINED | 1,2,5,6 |
| EVOLVING SYS INC | COM | 30049R10 | 42 | 18,630 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 62 | 21,354 | SH | DEFINED | 1 |
| EXAR CORP | COM | 30064510 | 7,025 | 524,279 | SH | DEFINED | 1,2,5,6 |
| EXCEL MARITIME CARRI | COM | V3267N10 | 453 | 17,984 | SH | DEFINED | 1,5 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 6,728 | 240,797 | SH | DEFINED | 1 |
| EXCO RESOURCES INC | COM | 26927940 | 24,826 | 1,423,500 | SH | DEFINED | 1,2,5,6 |
| EXELIXIS INC | COM | 30161Q10 | 19,172 | 1,584,488 | SH | DEFINED | 1,2,5,6 |
| EXELON CORP | COM | 30161N10 | 1,803,392 | 24,840,109 | SH | DEFINED | 1,2,5,6,7,8, |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 8,168 | 878,309 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------------|
| EXLSERVICE HOLDINGS | COM | 30208110 | 4,506 | 240,444 | SH | DEFINED 1,2,6 |
| EXPEDIA INC DEL | COM | 30212P10 | 187,219 | 6,391,906 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| EXPEDITORS INTL WASH | COM | 30213010 | 171,050 | 4,141,641 | SH | DEFINED 1,2,5,6,7,8, |
| EXPONENT INC | COM | 30214U10 | 6,233 | 278,611 | SH | DEFINED 1,2 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 400,931 | 8,017,012 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 6,249 | 1,045,038 | SH | DEFINED 1,2 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 25,702 | 1,557,676 | SH | DEFINED 1,2,3 |
| EXTREME NETWORKS INC | COM | 30226D10 | 7,733 | 1,909,338 | SH | DEFINED 1,2,5,6 |
| EXXON MOBIL CORP | COM | 30231G10 | 14,693,423 | 175,171,950 | SH | DEFINED 1,2,5,6,7,8, |
| EZCORP INC | CL A NON V | 30230110 | 7,971 | 602,029 | SH | DEFINED 1,2,5,6 |
| F M C CORP | COM NEW | 30249130 | 59,084 | 660,968 | SH | DEFINED 1,2,5 |
| F N B CORP VA | COM | 30293010 | 688 | 19,161 | SH | DEFINED 1,2 |
| F5 NETWORKS INC | COM | 31561610 | 57,020 | 707,444 | SH | DEFINED 1,2,5,6 |
| FACTSET RESH SYS INC | COM | 30307510 | 34,083 | 498,650 | SH | DEFINED 1,2,5,6 |
| FAIR ISAAC CORP | COM | 30325010 | 38,562 | 961,158 | SH | DEFINED 1,2,5,6,12,1 |
| FAIRCHILD CORP | CL A | 30369810 | 25 | 11,478 | SH | DEFINED 1 |
| FAIRCHILD SEMICONduc | COM | 30372610 | 39,906 | 2,065,540 | SH | DEFINED 1,2,5,8 |
| FAIRFAX FINL HLDGS L | SUB VTG | 30390110 | 609 | 3,177 | SH | DEFINED 16 |
| FAIRPOINT COMMUNICAT | COM | 30556010 | 8,314 | 468,422 | SH | DEFINED 1,2 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 5,618 | 532,499 | SH | DEFINED 1,2,5,6 |
| FAMILY DLR STORES IN | COM | 30700010 | 136,979 | 3,991,232 | SH | DEFINED 1,2,5,6,7,8, |
| FAMOUS DAVES AMER IN | COM | 30706810 | 536 | 24,070 | SH | DEFINED 1,2,5 |
| FARMER BROS CO | COM | 30767510 | 2,273 | 100,454 | SH | DEFINED 1,2 |
| FARMERS CAP BK CORP | COM | 30956210 | 495 | 17,124 | SH | DEFINED 1,2 |
| FARO TECHNOLOGIES IN | COM | 31164210 | 5,374 | 168,690 | SH | DEFINED 1 |
| FASTENAL CO | COM | 31190010 | 136,146 | 3,252,401 | SH | DEFINED 1,2,5,6,7,8, |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------------|
| FBL FINL GROUP INC | CL A | 30239F10 | 14,899 | 378,929 | SH | DEFINED | 1,2 |
| FBR CAPITAL MARKETS | COM | 30247C30 | 582 | 34,425 | SH | DEFINED | 1,2 |
| FCSTONE GROUP INC | COM | 31308T10 | 3,487 | 60,874 | SH | DEFINED | 1,2 |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 5,836 | 170,558 | SH | DEFINED | 1,2 |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,139,126 | 18,766,498 | SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL NATL MTG ASS | COM | 31358610 | 1,761,077 | 26,956,630 | SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 107,078 | 1,385,939 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| FEDERAL SIGNAL CORP | COM | 31385510 | 18,081 | 1,140,040 | SH | DEFINED | 1,2,5 |
| FEDERATED INVS INC P | CL B | 31421110 | 82,207 | 2,144,715 | SH | DEFINED | 1,2,5,6,10,1 |
| FEDEX CORP | COM | 31428X10 | 905,713 | 8,161,784 | SH | DEFINED | 1,2,5,6,7,8, |
| FEI CO | COM | 30241L10 | 14,642 | 451,084 | SH | DEFINED | 1,2,5,6 |
| FELCOR LODGING TR IN | COM | 31430F10 | 64,414 | 2,474,603 | SH | DEFINED | 1,2,3,5,6 |
| FELDMAN MALL PPTYS I | COM | 31430810 | 370 | 32,443 | SH | DEFINED | 1,3,5 |
| FERRELLGAS PARTNERS | UNIT LTD P | 31529310 | 1,037 | 43,014 | SH | DEFINED | 1,2 |
| FERRO CORP | COM | 31540510 | 23,518 | 943,379 | SH | DEFINED | 1,2,5 |
| FIAT S P A | SP ADR ORD | 31562188 | 856 | 28,776 | SH | DEFINED | 1 |
| FIBERTOWER CORP | COM | 31567R10 | 6,614 | 1,527,578 | SH | DEFINED | 1,2,5,6 |
| FIDELITY NATIONAL FI | CL A | 31620R10 | 99,044 | 4,179,060 | SH | DEFINED | 1,2,5,6,7,8, |
| FIDELITY NATL INFORM | COM | 31620M10 | 232,797 | 4,288,825 | SH | DEFINED | 1,2,5,6,7,8, |
| FIELDSTONE INVT CORP | COM | 31659U30 | 315 | 86,580 | SH | DEFINED | 1 |
| FIFTH THIRD BANCORP | COM | 31677310 | 535,009 | 13,452,572 | SH | DEFINED | 1,2,5,6,7,8, |
| FINANCIAL FED CORP | COM | 31749210 | 14,674 | 492,079 | SH | DEFINED | 1,2 |
| FINANCIAL INSTNS INC | COM | 31758540 | 706 | 34,970 | SH | DEFINED | 1,2 |
| FINISAR | COM | 31787A10 | 12,203 | 3,228,240 | SH | DEFINED | 1,2,5,6 |
| FINISH LINE INC | CL A | 31792310 | 6,129 | 672,769 | SH | DEFINED | 1,2,5 |
| FINLAY ENTERPRISES I | COM NEW | 31788420 | 54 | 10,036 | SH | DEFINED | 1 |
| FIRST ACCEPTANCE COR | COM | 31845710 | 2,747 | 270,328 | SH | DEFINED | 1,2,6 |
| FIRST ADVANTAGE CORP | CL A | 31845F10 | 2,260 | 98,207 | SH | DEFINED | 1,2,6 |
| FIRST ALBANY COS INC | COM | 31846510 | 20 | 11,835 | SH | DEFINED | 1 |
| FIRST AMERN CORP CAL | COM | 31852230 | 84,833 | 1,713,794 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRST BANCORP N C | COM | 31891010 | 4,155 | 221,833 | SH | DEFINED | 1,2,5 |
| FIRST BANCORP P R | COM | 31867210 | 25,767 | 2,344,619 | SH | DEFINED | 1,2,5 |
| FIRST BUSEY CORP | COM | 31938310 | 4,453 | 222,763 | SH | DEFINED | 1,2,5 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 8,797 | 375,303 | SH | DEFINED | 1,2,6 |
| FIRST CHARTER CORP | COM | 31943910 | 12,649 | 649,687 | SH | DEFINED | 1,2,5 |
| FIRST CMNTY BANCORP | COM | 31983B10 | 26,668 | 466,136 | SH | DEFINED | 1,2 |
| FIRST CMNTY BANCSTAR | COM | 31983A10 | 6,345 | 203,416 | SH | DEFINED | 1,2 |
| FIRST COMWLTH FINL C | COM | 31982910 | 14,841 | 1,359,069 | SH | DEFINED | 1,2,5 |
| FIRST CONSULTING GRO | COM | 31986R10 | 287 | 30,258 | SH | DEFINED | 1 |
| FIRST CTZNS BANCSTAR | CL A | 31946M10 | 11,062 | 56,902 | SH | DEFINED | 1,2,5 |
| FIRST DATA CORP | COM | 31996310 | 755,902 | 23,137,483 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRST DEFIANCE FINL | COM | 32006W10 | 448 | 15,012 | SH | DEFINED | 1,5 |
| FIRST FINL BANCORP O | COM | 32020910 | 9,370 | 625,080 | SH | DEFINED | 1,2,5 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 12,802 | 329,872 | SH | DEFINED | 1,2,5 |
| FIRST FINL CORP IND | COM | 32021810 | 6,692 | 227,914 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS INC | COM | 32023910 | 6,619 | 202,365 | SH | DEFINED | 1,2 |
| FIRST HORIZON NATL C | COM | 32051710 | 143,014 | 3,667,020 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRST IND CORP | COM | 32054R10 | 9,452 | 427,303 | SH | DEFINED | 1,2 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 53,895 | 1,390,468 | SH | DEFINED | 1,2,3,5 |
| FIRST MARBLEHEAD COR | COM | 32077110 | 70,721 | 1,830,249 | SH | DEFINED | 1,2,5,12 |
| FIRST MERCHANTS CORP | COM | 32081710 | 9,519 | 396,115 | SH | DEFINED | 1,2 |
| FIRST MERCURY FINANC | COM | 32084110 | 3,773 | 179,911 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR | COM | 32086710 | 31,735 | 893,686 | SH | DEFINED | 1,2,5 |
| FIRST NATL LINCOLN C | COM | 33571610 | 220 | 12,962 | SH | DEFINED | 1 |
| FIRST NIAGARA FINL G | COM | 33582V10 | 33,550 | 2,561,061 | SH | DEFINED | 1,2,5 |
| FIRST PL FINL CORP | COM | 33610T10 | 10,869 | 514,641 | SH | DEFINED | 1,2 |
| FIRST POTOMAC RLTY T | COM | 33610F10 | 13,991 | 600,743 | SH | DEFINED | 1,2,3 |
| FIRST REGL BANCORP | COM | 33615C10 | 3,732 | 146,702 | SH | DEFINED | 1,2 |
| FIRST REP BK SAN FRA | COM | 33615810 | 23,230 | 432,909 | SH | DEFINED | 1,2 |
| FIRST SEC GROUP INC | COM | 33631210 | 231 | 21,400 | SH | DEFINED | 1 |
| FIRST SOLAR INC | COM | 33643310 | 23,177 | 259,570 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| FIRST SOUTH BANCORP | COM | 33646W10 | 2,948 | 109,605 | SH | DEFINED | 1 |
| FIRST ST BANCORPORAT | COM | 33645310 | 6,946 | 326,244 | SH | DEFINED | 1,2 |
| FIRSTCITY FINL CORP | COM | 33761X10 | 110 | 10,940 | SH | DEFINED | 1,5 |
| FIRSTENERGY CORP | COM | 33793210 | 1,308,974 | 20,222,060 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| FIRSTFED FINL CORP | COM | 33790710 | 32,601 | 574,671 | SH | DEFINED | 1,2,5 |
| FIRSTMERIT CORP | COM | 33791510 | 41,502 | 1,982,879 | SH | DEFINED | 1,2,5 |
| FIRSTSERVICE CORP | SUB VTG SH | 33761N10 | 598 | 16,607 | SH | DEFINED | 16 |
| FISERV INC | COM | 33773810 | 266,456 | 4,691,122 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| FISHER COMMUNICATION | COM | 33775620 | 5,533 | 108,935 | SH | DEFINED | 1,2 |
| FIVE STAR QUALITY CA | COM | 33832D10 | 308 | 38,548 | SH | DEFINED | 1,5 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 8,911 | 739,491 | SH | DEFINED | 1,2,5 |
| FLAGSTONE REINSURANC | SHS | G3529T10 | 5,086 | 381,812 | SH | DEFINED | 1,2 |
| FLANDERS CORP | COM | 33849410 | 114 | 14,800 | SH | DEFINED | 1 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 7,596 | 839,356 | SH | DEFINED | 1,2,6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 33,741 | 3,124,165 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| FLIR SYS INC | COM | 30244510 | 55,164 | 1,192,738 | SH | DEFINED | 1,2,5,6 |
| FLORIDA EAST COAST I | COM | 34063210 | 40,342 | 486,164 | SH | DEFINED | 1,2,6 |
| FLORIDA PUB UTILS CO | COM | 34113510 | 134 | 10,800 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|---------------------------|
| FLORIDA ROCK INDS IN | COM | 34114010 | 50,229 | 744,134 | SH | DEFINED 1,2,5, |
| FLOTEK INDS INC DEL | COM | 34338910 | 6,529 | 108,900 | SH | DEFINED 1,5 |
| FLOW INTL CORP | COM | 34346810 | 4,824 | 382,856 | SH | DEFINED 1 |
| FLOWERS FOODS INC | COM | 34349810 | 74,128 | 2,222,067 | SH | DEFINED 1,2,5,6 |
| FLOWERVE CORP | COM | 34354P10 | 69,710 | 973,598 | SH | DEFINED 1,2,5,6 |
| FLUOR CORP NEW | COM | 34341210 | 261,013 | 2,343,659 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| FLUSHING FINL CORP | COM | 34387310 | 5,293 | 329,556 | SH | DEFINED 1,2 |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 104,397 | 1,317,806 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| FNB CORP PA | COM | 30252010 | 20,651 | 1,233,646 | SH | DEFINED 1,2,5 |
| FNB FINANCIAL SERVIC | COM | 30252610 | 174 | 12,282 | SH | DEFINED 1 |
| FOCUS ENHANCEMENTS I | COM | 34415910 | 31 | 30,200 | SH | DEFINED 1 |
| FOCUS MEDIA HLDG LTD | SPONSORED | 34415V10 | 1,364 | 27,014 | SH | DEFINED 1,2 |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 2,815 | 71,585 | SH | DEFINED 1 |
| FOOT LOCKER INC | COM | 34484910 | 68,617 | 3,147,555 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| FORCE PROTECTION INC | COM NEW | 34520320 | 18,820 | 911,800 | SH | DEFINED 1,2,5 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 442,789 | 47,005,180 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 2,120 | 225,000 | SH PUT | DEFINED 16 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 70,414 | 1,145,323 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| FOREST LABS INC | COM | 34583810 | 416,266 | 9,118,651 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 52,571 | 1,243,994 | SH | DEFINED 1,2,5,16 |
| FORGENT NETWORKS INC | COM | 34629U10 | 16 | 17,427 | SH | DEFINED 1 |
| FORMFACTOR INC | COM | 34637510 | 24,697 | 644,835 | SH | DEFINED 1,2,6 |
| FORRESTER RESH INC | COM | 34656310 | 18,152 | 645,295 | SH | DEFINED 1,2,6 |
| FORTUNE BRANDS INC | COM | 34963110 | 317,796 | 3,858,156 | SH | DEFINED 1,2,5,6,7,8,14,16 |
| FORWARD AIR CORP | COM | 34985310 | 19,642 | 576,182 | SH | DEFINED 1,2,6 |
| FOSSIL INC | COM | 34988210 | 29,830 | 1,011,520 | SH | DEFINED 1,2,5,6 |
| FOSTER L B CO | COM | 35006010 | 3,597 | 125,409 | SH | DEFINED 1,5 |
| FOSTER WHEELER LTD | SHS NEW | G3653513 | 62,176 | 581,137 | SH | DEFINED 1,2,5 |
| FOUNDATION COAL HLDG | COM | 35039W10 | 29,080 | 715,557 | SH | DEFINED 1,2,5,6 |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 41,457 | 2,488,439 | SH | DEFINED 1,2,5,6,8 |
| FOUNTAIN POWERBOAT I | COM NEW | 35075530 | 39 | 13,400 | SH | DEFINED 1 |
| FOXHOLLOW TECHNOLOGI | COM | 35166A10 | 6,338 | 298,393 | SH | DEFINED 1,2,6 |

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|-----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| FPIC INS GROUP INC | COM | 30256310 | 9,779 | 239,864 | SH | DEFINED | 1,2,5 |
| FPL GROUP INC | COM | 30257110 | 727,817 | 12,827,225 | SH | DEFINED | 1,2,5,6,7,8, |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 413 | 15,027 | SH | DEFINED | 1,2 |
| FRANKLIN BK CORP DEL | COM | 35245110 | 10,285 | 690,261 | SH | DEFINED | 1,2 |
| FRANKLIN COVEY CO | COM | 35346910 | 200 | 25,566 | SH | DEFINED | 1,5 |
| FRANKLIN ELEC INC | COM | 35351410 | 12,981 | 275,142 | SH | DEFINED | 1,2,6 |
| FRANKLIN RES INC | COM | 35461310 | 588,054 | 4,439,152 | SH | DEFINED | 1,2,5,6,7,8, |
| FRANKLIN STREET PPTY | COM | 35471R10 | 15,826 | 956,837 | SH | DEFINED | 1,2,3 |
| FREDS INC | CL A | 35610810 | 9,050 | 676,399 | SH | DEFINED | 1,2,5,6 |
| FREEDOM ACQUISITION | COM | 35645F10 | 7,480 | 679,377 | SH | DEFINED | 1 |
| FREEMPORT-MCMORAN COP | COM | 35671D85 | 1,024,290 | 12,367,659 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| FREIGHTCAR AMER INC | COM | 35702310 | 12,592 | 263,214 | SH | DEFINED | 1,2,6 |
| FREMONT GEN CORP | COM | 35728810 | 12,475 | 1,159,365 | SH | DEFINED | 1,2,5 |
| FREQUENCY ELECTRS IN | COM | 35801010 | 113 | 10,700 | SH | DEFINED | 1 |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 770 | 16,761 | SH | DEFINED | 1 |
| FRESH DEL MONTE PROD | ORD | G3673810 | 9,960 | 397,591 | SH | DEFINED | 1,2,5 |
| FRIEDMAN BILLINGS RA | CL A | 35843410 | 19,394 | 3,552,057 | SH | DEFINED | 1,2,5 |
| FRIEDMAN INDS INC | COM | 35843510 | 181 | 18,790 | SH | DEFINED | 1 |
| FRISCHS RESTAURANTS | COM | 35874810 | 205 | 6,720 | SH | DEFINED | 1 |
| FRONTIER AIRLINES HO | COM | 35905910 | 341 | 60,810 | SH | DEFINED | 1 |
| FRONTIER FINL CORP W | COM | 35907K10 | 17,242 | 765,294 | SH | DEFINED | 1,2,5 |
| FRONTIER OIL CORP | COM | 35914P10 | 140,025 | 3,199,099 | SH | DEFINED | 1,2,5,6,7 |
| FRONTLINE LTD | SHS | G3682E12 | 14,915 | 325,307 | SH | DEFINED | 1,2,5 |
| FROZEN FOOD EXPRESS | COM | 35936010 | 144 | 14,221 | SH | DEFINED | 1,5 |
| FSI INTL INC | COM | 30263310 | 160 | 50,255 | SH | DEFINED | 1 |
| FTD GROUP INC | COM | 30267U10 | 19,751 | 1,072,840 | SH | DEFINED | 1,2 |
| FTI CONSULTING INC | COM | 30294110 | 24,642 | 647,968 | SH | DEFINED | 1,2,5,6 |
| FUEL SYS SOLUTIONS I | COM | 35952W10 | 346 | 20,844 | SH | DEFINED | 1,5 |
| FUEL TECH INC | COM | 35952310 | 7,742 | 226,030 | SH | DEFINED | 1,2,5 |
| FUELCELL ENERGY INC | COM | 35952H10 | 6,746 | 851,768 | SH | DEFINED | 1,2,5,6 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N10 | 1,727 | 38,704 | SH | DEFINED | 1 |
| FULLER H B CO | COM | 35969410 | 46,327 | 1,549,901 | SH | DEFINED | 1,2,5 |
| FULTON FINL CORP PA | COM | 36027110 | 30,269 | 2,099,133 | SH | DEFINED | 1,2,5,12 |
| FURMANITE CORPORATIO | COM | 36108610 | 329 | 42,500 | SH | DEFINED | 1,5 |
| FURNITURE BRANDS INT | COM | 36092110 | 19,477 | 1,371,606 | SH | DEFINED | 1,2,5 |
| FX ENERGY INC | COM | 30269510 | 3,601 | 393,589 | SH | DEFINED | 1,5 |
| G & K SVCS INC | CL A | 36126810 | 13,229 | 334,839 | SH | DEFINED | 1,2,5 |
| G B & T BANCSHARES I | COM | 36146210 | 321 | 19,200 | SH | DEFINED | 1 |
| GAIAM INC | CL A | 36268Q10 | 6,440 | 353,289 | SH | DEFINED | 1,2 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 46,774 | 1,677,698 | SH | DEFINED | 1,2,5,12 |
| GAMCO INVESTORS INC | COM | 36143810 | 7,098 | 126,629 | SH | DEFINED | 1,2 |
| GAMESTOP CORP NEW | CL A | 36467W10 | 201,143 | 5,144,316 | SH | DEFINED | 1,2,5,7,13 |
| GANNETT INC | COM | 36473010 | 349,245 | 6,355,683 | SH | DEFINED | 1,2,5,6,7,8, |
| GANNETT INC | COM | 36473010 | 10,441 | 190,000 | SH | CALL | DEFINED 16 |
| GAP INC DEL | COM | 36476010 | 283,800 | 14,858,652 | SH | DEFINED | 1,2,5,6,7,8, |
| GARDNER DENVER INC | COM | 36555810 | 24,727 | 581,118 | SH | DEFINED | 1,2,5,6 |
| GARMIN LTD | ORD | G3726010 | 104,089 | 1,407,175 | SH | DEFINED | 1,2,5,6,7,8, |
| GARTNER INC | COM | 36665110 | 35,054 | 1,425,526 | SH | DEFINED | 1,2,5,6 |
| GASCO ENERGY INC | COM | 36722010 | 326 | 137,623 | SH | DEFINED | 1,2,5 |
| GATEHOUSE MEDIA INC | COM | 36734810 | 3,940 | 212,376 | SH | DEFINED | 1,2 |
| GATEWAY FINL HLDGS I | COM | 36814010 | 207 | 14,200 | SH | DEFINED | 1 |
| GATEWAY INC | COM | 36762610 | 7,525 | 4,732,996 | SH | DEFINED | 1,2,5,6 |
| GATX CORP | COM | 36144810 | 44,154 | 896,530 | SH | DEFINED | 1,2,5,6 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 32,523 | 606,323 | SH | DEFINED | 1,2,6 |
| GEHL CO | COM | 36848310 | 6,223 | 204,972 | SH | DEFINED | 1 |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 18,788 | 3,818,781 | SH | DEFINED | 1,2,5,6 |
| GENAERA CORP | COM NEW | 36867G20 | 54 | 18,578 | SH | DEFINED | 1,5 |
| GENCO SHIPPING & TRA | SHS | Y2685T10 | 10,265 | 248,792 | SH | DEFINED | 1,2 |
| GENCORP INC | COM | 36868210 | 9,752 | 746,157 | SH | DEFINED | 1,2,6 |
| GENE LOGIC INC | COM | 36868910 | 61 | 43,866 | SH | DEFINED | 1,5 |
| GENELABS TECHNOLOGIE | COM NEW | 36870620 | 46 | 19,505 | SH | DEFINED | 1 |

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| GENENTECH INC | COM NEW | 36871040 | 463,273 | 6,123,095 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL CABLE CORP D | COM | 36930010 | 34,515 | 455,642 | SH | DEFINED | 1,2,5,6 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 27,108 | 2,116,134 | SH | DEFINED | 1,2,6 |
| GENERAL DYNAMICS COR | COM | 36955010 | 977,386 | 12,495,342 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL ELECTRIC CO | COM | 36960410 | 11,120,999 | 290,517,220 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL GROWTH PPTYS | COM | 37002110 | 405,513 | 7,658,412 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 20,545 | 767,193 | SH | DEFINED | 1,2,5 |
| GENERAL MLS INC | COM | 37033410 | 597,282 | 10,223,930 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL MTRS CORP | COM | 37044210 | 2,797,150 | 73,998,670 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL MTRS CORP | DEB SR CV | 37044271 | 251 | 10,000 | SH | DEFINED | 16 |
| GENESCO INC | COM | 37153210 | 18,973 | 362,706 | SH | DEFINED | 1,2 |
| GENESEE & WYO INC | CL A | 37155910 | 15,721 | 526,840 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| GENESIS ENERGY L P | UNIT LTD P | 37192710 | 505 | 14,470 | SH | DEFINED | 1 |
| GENESIS HEALTHCARE C | COM | 37184D10 | 20,609 | 301,213 | SH | DEFINED | 1,2,5,6 |
| GENESIS MICROCHIP IN | COM | 37184C10 | 8,141 | 869,715 | SH | DEFINED | 1,2,5,6 |
| GENITOPE CORP | COM | 37229P50 | 301 | 77,975 | SH | DEFINED | 1 |
| GENLYTE GROUP INC | COM | 37230210 | 43,230 | 550,423 | SH | DEFINED | 1,2 |
| GENOMIC HEALTH INC | COM | 37244C10 | 3,644 | 193,804 | SH | DEFINED | 1,2,5 |
| GEN-PROBE INC NEW | COM | 36866T10 | 55,175 | 913,190 | SH | DEFINED | 1,2,5,6 |
| GENTA INC | COM NEW | 37245M20 | 62 | 210,848 | SH | DEFINED | 1,5 |
| GENTEK INC | COM NEW | 37245X20 | 7,037 | 199,813 | SH | DEFINED | 1,2 |
| GENTEX CORP | COM | 37190110 | 50,729 | 2,576,407 | SH | DEFINED | 1,2,5,12 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 9,017 | 449,509 | SH | DEFINED | 1,2,5,6 |
| GENUINE PARTS CO | COM | 37246010 | 209,557 | 4,224,949 | SH | DEFINED | 1,2,5,6,7,8, |
| GENVEC INC | COM | 37246C10 | 1,282 | 545,344 | SH | DEFINED | 1,5 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 570,223 | 16,576,256 | SH | DEFINED | 1,2,5,6,7,8, |
| GENZYME CORP | COM | 37291710 | 432,753 | 6,719,773 | SH | DEFINED | 1,2,5,6,7,8, |
| GEO GROUP INC | COM | 36159R10 | 19,696 | 676,835 | SH | DEFINED | 1,2,5,6 |
| GEOEYE INC | COM | 37250W10 | 4,190 | 192,802 | SH | DEFINED | 1 |
| GEOGLOBAL RESOURCES | COM | 37249T10 | 1,742 | 342,156 | SH | DEFINED | 1,5,6 |
| GEOKINETICS INC | COM PAR \$0 | 37291030 | 1,862 | 60,000 | SH | DEFINED | 1 |
| GEOMET INC DEL | COM | 37250U20 | 1,165 | 152,134 | SH | DEFINED | 1,2,5 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 23,037 | 1,272,041 | SH | DEFINED | 1,2,5 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 3,762 | 323,775 | SH | DEFINED | 1 |
| GERDAU AMERISTEEL CO | COM | 37373P10 | 983 | 67,191 | SH | DEFINED | 16 |
| GERDAU S A | SPONSORED | 37373710 | 23,809 | 925,697 | SH | DEFINED | 1,2,7 |
| GERMAN AMERN BANCORP | COM | 37386510 | 193 | 14,038 | SH | DEFINED | 1,5 |
| GERON CORP | COM | 37416310 | 9,354 | 1,328,721 | SH | DEFINED | 1,2,6 |
| GETTY IMAGES INC | COM | 37427610 | 36,547 | 764,415 | SH | DEFINED | 1,2,5,6,7,8, |
| GETTY RLTY CORP NEW | COM | 37429710 | 6,199 | 235,899 | SH | DEFINED | 1,2,3 |
| GEVITY HR INC | COM | 37439310 | 7,359 | 380,693 | SH | DEFINED | 1,2,6 |
| GFI GROUP INC | COM | 36165220 | 13,856 | 191,174 | SH | DEFINED | 1,2,6 |
| GIBRALTAR INDS INC | COM | 37468910 | 8,594 | 388,011 | SH | DEFINED | 1,2 |
| G-III APPAREL GROUP | COM | 36237H10 | 1,939 | 122,790 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COM | 37555810 | 933,533 | 24,060,122 | SH | DEFINED | 1,2,5,6,7,8, |
| GIVEN IMAGING | ORD SHS | M5202010 | 386 | 12,272 | SH | DEFINED | 1,2,5 |
| GLACIER BANCORP INC | COM | 37637Q10 | 16,724 | 821,813 | SH | DEFINED | 1,2 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 4,178 | 194,667 | SH | DEFINED | 1,2 |
| GLATFELTER | COM | 37731610 | 13,264 | 976,016 | SH | DEFINED | 1,2 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 831,872 | 15,884,519 | SH | DEFINED | 1,2 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 30,041 | 1,201,654 | SH | DEFINED | 1,2,3,5 |

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|-----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| GLOBAL CASH ACCESS H | COM | 37896710 | 8,480 | 529,312 | SH | DEFINED | 1,2,6 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 6,175 | 327,081 | SH | DEFINED | 1,2,6 |
| GLOBAL INDS LTD | COM | 37933610 | 194,527 | 7,253,076 | SH | DEFINED | 1,2,5,6,7,16 |
| GLOBAL PARTNERS LP | COM UNITS | 37946R10 | 266 | 7,400 | SH | DEFINED | 1 |
| GLOBAL PMTS INC | COM | 37940X10 | 44,854 | 1,131,243 | SH | DEFINED | 1,2,5,6 |
| GLOBAL SOURCES LTD | ORD | G3930010 | 3,066 | 135,200 | SH | DEFINED | 1 |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 199,205 | 2,757,164 | SH | DEFINED | 1,2,5,6,7,8, |
| GLOBALSTAR INC | COM | 37897340 | 1,955 | 188,846 | SH | DEFINED | 1,2 |
| GLU MOBILE INC | COM | 37989010 | 213 | 15,300 | SH | DEFINED | 1 |
| GMH CMNTYS TR | COM | 36188G10 | 8,919 | 920,416 | SH | DEFINED | 1,2,3 |
| GMX RES INC | COM | 38011M10 | 4,795 | 138,597 | SH | DEFINED | 1,5 |
| GOL LINHAS AEREAS IN | SP ADR REP | 38045R10 | 945 | 28,632 | SH | DEFINED | 1 |
| GOLAR LNG LTD BERMUD | SHS | G9456A10 | 6,859 | 411,700 | SH | DEFINED | 1 |
| GOLDEN STAR RES LTD | COM | 38119T10 | 408 | 110,017 | SH | DEFINED | 16 |
| GOLDEN TELECOM INC | COM | 38122G10 | 11,812 | 214,721 | SH | DEFINED | 1,2,6 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 2,750,513 | 12,689,794 | SH | DEFINED | 1,2,5,6,7,8, |
| GOODMAN GLOBAL INC | COM | 38239A10 | 13,119 | 590,396 | SH | DEFINED | 1,2 |
| GOODRICH CORP | COM | 38238810 | 184,375 | 3,095,613 | SH | DEFINED | 1,2,5,6,8,10 |
| GOODRICH PETE CORP | COM NEW | 38241040 | 7,109 | 205,294 | SH | DEFINED | 1,2,6 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 316,222 | 9,097,306 | SH | DEFINED | 1,2,5,6,10,1 |
| GOOGLE INC | CL A | 38259P50 | 3,039,926 | 5,815,814 | SH | DEFINED | 1,2,5,6,7,8, |
| GORMAN RUPP CO | COM | 38308210 | 5,234 | 164,276 | SH | DEFINED | 1,2 |
| GOTTSCHALKS INC | COM | 38348510 | 138 | 11,592 | SH | DEFINED | 1 |
| GP STRATEGIES CORP | COM | 36225V10 | 256 | 23,557 | SH | DEFINED | 1 |
| GPO AEROPORTUARIO DE | SPON ADR B | 40050610 | 10,334 | 209,535 | SH | DEFINED | 1,2,7 |
| GRACE W R & CO DEL N | COM | 38388F10 | 28,253 | 1,153,649 | SH | DEFINED | 1,2,5,6 |
| GRACO INC | COM | 38410910 | 58,712 | 1,457,595 | SH | DEFINED | 1,2,5,6 |
| GRAFTECH INTL LTD | COM | 38431310 | 51,277 | 3,044,949 | SH | DEFINED | 1,2,5 |
| GRAINGER W W INC | COM | 38480210 | 183,065 | 1,967,382 | SH | DEFINED | 1,2,5,6,7,8, |
| GRAMERCY CAP CORP | COM | 38487110 | 12,505 | 454,081 | SH | DEFINED | 1,2 |
| GRANITE CONSTR INC | COM | 38732810 | 59,722 | 930,532 | SH | DEFINED | 1,2,5 |
| GRANT PRIDECO INC | COM | 38821G10 | 211,109 | 3,921,781 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| GRAPHIC PACKAGING CO | COM | 38868810 | 5,480 | 1,132,167 | SH | DEFINED | 1,2,6 |
| GRAY TELEVISION INC | COM | 38937510 | 13,061 | 1,408,907 | SH | DEFINED | 1,2 |
| GREAT AMERN FINL RES | COM | 38991510 | 4,204 | 173,780 | SH | DEFINED | 1,2 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 10,432 | 311,022 | SH | DEFINED | 1,2,5,6 |
| GREAT LAKES DREDGE & | COM | 39060710 | 112 | 11,800 | SH | DEFINED | 1 |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,112 | 9,588 | SH | DEFINED | 1,5 |
| GREAT PLAINS ENERGY | COM | 39116410 | 44,849 | 1,540,128 | SH | DEFINED | 1,2,5 |
| GREAT SOUTHN BANCORP | COM | 39090510 | 5,674 | 209,754 | SH | DEFINED | 1,2 |
| GREAT WOLF RESORTS I | COM | 39152310 | 6,629 | 465,210 | SH | DEFINED | 1,2 |
| GREATBATCH INC | COM | 39153L10 | 17,711 | 546,639 | SH | DEFINED | 1,2,5,16 |
| GREATER BAY BANCORP | COM | 39164810 | 31,731 | 1,139,780 | SH | DEFINED | 1,2,5 |
| GREATER COMMUNITY BA | COM | 39167M10 | 170 | 10,795 | SH | DEFINED | 1 |
| GREEN BANKSHARES INC | COM NEW | 39436120 | 4,870 | 155,779 | SH | DEFINED | 1 |
| GREEN MTN COFFEE ROA | COM | 39312210 | 6,242 | 79,274 | SH | DEFINED | 1 |
| GREENBRIER COS INC | COM | 39365710 | 6,420 | 212,456 | SH | DEFINED | 1,2 |
| GREENFIELD ONLINE IN | COM | 39515010 | 3,972 | 249,650 | SH | DEFINED | 1,5 |
| GREENHILL & CO INC | COM | 39525910 | 18,448 | 268,491 | SH | DEFINED | 1,2,6 |
| GREENLIGHT CAPITAL R | CLASS A | G4095J10 | 2,088 | 92,658 | SH | DEFINED | 1,2 |
| GREIF INC | CL A | 39762410 | 33,796 | 566,956 | SH | DEFINED | 1,2,6 |
| GREY WOLF INC | COM | 39788810 | 30,103 | 3,653,242 | SH | DEFINED | 1,2,5,6 |
| GRIFFON CORP | COM | 39843310 | 9,741 | 447,258 | SH | DEFINED | 1,2 |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 19,355 | 479,785 | SH | DEFINED | 1,2 |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 160 | 14,270 | SH | DEFINED | 1 |
| GROUPE DANONE | SPONSORED | 39944910 | 2,009 | 123,563 | SH | DEFINED | 1 |
| GRUBB & ELLIS CO | COM PAR \$0 | 40009520 | 1,801 | 155,292 | SH | DEFINED | 1,5 |
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 704 | 13,357 | SH | DEFINED | 1,7 |
| GRUPO FINANCIERO GAL | SP ADR 10 | 39990910 | 974 | 101,602 | SH | DEFINED | 1,5,7 |
| GRUPO TELEVISIA SA DE | SP ADR REP | 40049J20 | 99,543 | 3,605,320 | SH | DEFINED | 1,2,4,5,7 |
| GSI COMMERCE INC | COM | 36238G10 | 6,967 | 306,792 | SH | DEFINED | 1,2,5,6 |

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|----------------------|-----|----------|--------|---------|----|---------|---------|
| GTC BIOTHERAPEUTICS | COM | 36238T10 | 67 | 58,385 | SH | DEFINED | 1,5 |
| GTX INC DEL | COM | 40052B10 | 3,905 | 241,171 | SH | DEFINED | 1,2,6 |
| GUESS INC | COM | 40161710 | 29,476 | 613,573 | SH | DEFINED | 1,2,5,6 |
| GUIDANCE SOFTWARE IN | COM | 40169210 | 248 | 17,619 | SH | DEFINED | 1 |
| GUITAR CTR MGMT INC | COM | 40204010 | 31,589 | 528,162 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|----|
| GULF ISLAND FABRICAT | COM | 40230710 | 6,298 | 181,508 | SH | DEFINED | 1,2 | |
| GULFMARK OFFSHORE IN | COM | 40262910 | 34,815 | 679,709 | SH | DEFINED | 1,2,5 | |
| GULFPORT ENERGY CORP | COM NEW | 40263530 | 3,888 | 194,582 | SH | DEFINED | 1 | |
| GYMBOREE CORP | COM | 40377710 | 39,541 | 1,003,319 | SH | DEFINED | 1,2,6 | |
| H & E EQUIPMENT SERV | COM | 40403010 | 5,822 | 209,884 | SH | DEFINED | 1,2,6 | |
| HAEMONETICS CORP | COM | 40502410 | 20,200 | 383,961 | SH | DEFINED | 1,2,5,6 | |
| HAIN CELESTIAL GROUP | COM | 40521710 | 16,705 | 615,521 | SH | DEFINED | 1,2,5 | |
| HALLIBURTON CO | COM | 40621610 | 1,322,840 | 38,343,201 | SH | DEFINED | 1,2,5,6,7,8, | |
| HALLIBURTON CO | COM | 40621610 | 2,070 | 60,000 | SH | CALL | DEFINED | 16 |
| HALOZYME THERAPEUTIC | COM | 40637H10 | 9,808 | 1,062,578 | SH | DEFINED | 1,2,5,6 | |
| HAMPTON ROADS BANKSH | COM | 40932110 | 163 | 11,399 | SH | DEFINED | 1 | |
| HANA BIOSCIENCES INC | COM | 40963P10 | 95 | 57,852 | SH | DEFINED | 1,5 | |
| HANCOCK HLDG CO | COM | 41012010 | 14,845 | 395,334 | SH | DEFINED | 1,2 | |
| HANDLEMAN CO DEL | COM | 41025210 | 183 | 29,423 | SH | DEFINED | 1 | |
| HANESBRANDS INC | COM | 41034510 | 48,175 | 1,782,269 | SH | DEFINED | 1,2,5,6,7,8, | |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 281 | 26,053 | SH | DEFINED | 1,5 | |
| HANMI FINL CORP | COM | 41049510 | 13,752 | 806,096 | SH | DEFINED | 1,2 | |
| HANOVER COMPRESSOR C | COM | 41076810 | 54,319 | 2,277,532 | SH | DEFINED | 1,2,5,6 | |
| HANOVER INS GROUP IN | COM | 41086710 | 58,935 | 1,207,930 | SH | DEFINED | 1,2,5,7 | |
| HANSEN MEDICAL INC | COM | 41130710 | 2,145 | 113,538 | SH | DEFINED | 1,6,16 | |
| HANSEN NAT CORP | COM | 41131010 | 44,854 | 1,043,594 | SH | DEFINED | 1,2,5,6,16 | |
| HANSON PLC NEW | SPONSORED | 41134910 | 718 | 6,656 | SH | DEFINED | 1 | |
| HARDINGE INC | COM | 41232430 | 4,914 | 144,400 | SH | DEFINED | 1,2 | |
| HARLEY DAVIDSON INC | COM | 41282210 | 407,687 | 6,839,231 | SH | DEFINED | 1,2,5,6,7,8, | |
| HARLEYSVILLE GROUP I | COM | 41282410 | 16,147 | 484,017 | SH | DEFINED | 1,2 | |
| HARLEYSVILLE NATL CO | COM | 41285010 | 7,105 | 440,751 | SH | DEFINED | 1,2 | |
| HARMAN INTL INDS INC | COM | 41308610 | 184,076 | 1,575,991 | SH | DEFINED | 1,2,5,6,7,8, | |
| HARMONIC INC | COM | 41316010 | 10,680 | 1,204,104 | SH | DEFINED | 1,2,5,6 | |
| HARRAHS ENTMT INC | COM | 41361910 | 643,725 | 7,550,145 | SH | DEFINED | 1,2,5,6,7,8, | |
| HARRIS & HARRIS GROU | COM | 41383310 | 1,534 | 136,950 | SH | DEFINED | 1 | |
| HARRIS CORP DEL | COM | 41387510 | 169,132 | 3,100,486 | SH | DEFINED | 1,2,5,8,12 | |
| HARRIS INTERACTIVE I | COM | 41454910 | 5,955 | 1,113,090 | SH | DEFINED | 1,2,6 | |
| HARRIS STRATEX NTRK | CL A | 41457P10 | 6,181 | 343,779 | SH | DEFINED | 1,2,5,6 | |
| HARSCO CORP | COM | 41586410 | 78,601 | 1,511,561 | SH | DEFINED | 1,2,5,6,7,8, | |
| HARTE-HANKS INC | COM | 41619610 | 44,955 | 1,750,571 | SH | DEFINED | 1,2,5,6 | |
| HARTFORD FINL SVCS G | COM | 41651510 | 1,618,141 | 16,426,157 | SH | DEFINED | 1,2,5,6,7,8, | |
| | | | | | | | 14,16 | |
| HARTMARX CORP | COM | 41711910 | 215 | 27,004 | SH | DEFINED | 1 | |
| HARVARD BIOSCIENCE I | COM | 41690610 | 99 | 18,932 | SH | DEFINED | 1 | |
| HARVEST NATURAL RESO | COM | 41754V10 | 9,995 | 839,232 | SH | DEFINED | 1,2,5 | |
| HASBRO INC | COM | 41805610 | 338,678 | 10,782,491 | SH | DEFINED | 1,2,5,6,7,8, | |
| | | | | | | | 14,16 | |
| HAVERTY FURNITURE IN | COM | 41959610 | 3,622 | 310,391 | SH | DEFINED | 1 | |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 29,052 | 1,226,333 | SH | DEFINED | 1,2,5 | |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 82 | 22,715 | SH | DEFINED | 1 | |
| HAWK CORP | CL A | 42008910 | 191 | 14,000 | SH | DEFINED | 1 | |
| HAWKINS INC | COM | 42026110 | 225 | 14,552 | SH | DEFINED | 1 | |

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|----------------------|------------|----------|-----------|-------------|----|---------|-------------------|
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 6,774 | 1,266,236 | SH | DEFINED | 1,2,5 |
| HAYNES INTERNATIONAL | COM NEW | 42087720 | 12,173 | 144,179 | SH | DEFINED | 1,2 |
| HCC INS HLDGS INC | COM | 40413210 | 56,714 | 1,697,527 | SH | DEFINED | 1,2,5 |
| HDFC BANK LTD | ADR REPS 3 | 40415F10 | 1,496 | 17,760 | SH | DEFINED | 1,2,5 |
| HEADWATERS INC | NOTE 2.87 | 42210PAB | 1,815 | 2,000,000 | SH | DEFINED | 16 |
| HEADWATERS INC | COM | 42210P10 | 23,252 | 1,346,385 | SH | DEFINED | 1,2 |
| HEALTH CARE PPTY INV | COM | 42191510 | 74,331 | 2,569,339 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| HEALTH CARE REIT INC | COM | 42217K10 | 29,033 | 719,340 | SH | DEFINED | 1,2,3,5 |
| HEALTH GRADES INC | COM | 42218Q10 | 364 | 55,901 | SH | DEFINED | 1,5 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 63,504 | 5,590,177 | SH | DEFINED | 1,2,5,6,7,8, |
| HEALTH NET INC | COM | 42222G10 | 145,874 | 2,762,756 | SH | DEFINED | 1,2,5,6,7,8, |
| HEALTHCARE RLTY TR | COM | 42194610 | 21,345 | 768,347 | SH | DEFINED | 1,2,3,5 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 11,355 | 384,925 | SH | DEFINED | 1,2,6 |
| HEALTHEXTRAS INC | COM | 42221110 | 18,253 | 617,057 | SH | DEFINED | 1,2,6 |
| HEALTHSOUTH CORP | COM NEW | 42192430 | 20,733 | 1,144,814 | SH | DEFINED | 1,2,6 |
| HEALTHSPRING INC | COM | 42224N10 | 22,363 | 1,173,320 | SH | DEFINED | 1,2,16 |
| HEALTHTRONICS INC | COM | 42222L10 | 314 | 72,282 | SH | DEFINED | 1,2,5 |
| HEALTHWAYS INC | COM | 42224510 | 29,103 | 614,386 | SH | DEFINED | 1,2,5,6 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 8,230 | 341,487 | SH | DEFINED | 1,2,5,7 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 33,703 | 2,067,657 | SH | DEFINED | 1,2,5,6 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 4,980 | 204,948 | SH | DEFINED | 1 |
| HEARTLAND PMT SYS IN | COM | 42235N10 | 5,783 | 197,169 | SH | DEFINED | 1,2,6 |
| HECLA MNG CO | COM | 42270410 | 24,014 | 2,811,958 | SH | DEFINED | 1,2,5,6 |
| HEELYS INC | COM | 42279M10 | 2,129 | 82,325 | SH | DEFINED | 1,2,6 |
| HEICO CORP NEW | COM | 42280610 | 19,527 | 464,053 | SH | DEFINED | 1,2,5,6 |
| HEICO CORP NEW | CL A | 42280620 | 972 | 27,658 | SH | DEFINED | 1,2,6 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 23,371 | 456,106 | SH | DEFINED | 1,2,5,6 |
| HEINZ H J CO | COM | 42307410 | 477,899 | 10,067,388 | SH | DEFINED | 1,2,5,6,7,8, |
| HELEN OF TROY CORP L | COM | G4388N10 | 12,899 | 477,730 | SH | DEFINED | 1,2,5 |
| HELIX ENERGY SOLUTIO | COM | 42330P10 | 82,619 | 2,070,127 | SH | DEFINED | 1,2,5,6,7 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 956 | 61,487 | SH | DEFINED | 1 |
| HELMERICH & PAYNE IN | COM | 42345210 | 138,917 | 3,921,994 | SH | DEFINED | 1,2,5,6 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 80 | 60,910 | SH | DEFINED | 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 50,170 | 1,948,337 | SH | DEFINED | 1,2,5,6 |
| HERBALIFE LTD | COM USD SH | G4412G10 | 16,407 | 413,799 | SH | DEFINED | 1,2,5,6 |
| HERCULES INC | COM | 42705610 | 137,286 | 6,986,574 | SH | DEFINED | 1,2,5,6,10,1 |
| HERCULES OFFSHORE IN | COM | 42709310 | 12,254 | 378,456 | SH | DEFINED | 1,2,6 |
| HERCULES TECH GROWTH | COM | 42709650 | 3,155 | 233,500 | SH | DEFINED | 1 |
| HERITAGE COMMERCE CO | COM | 42692710 | 4,101 | 173,203 | SH | DEFINED | 1 |
| HERLEY INDS INC DEL | COM | 42739810 | 230 | 14,060 | SH | DEFINED | 1 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 15,296 | 1,294,112 | SH | DEFINED | 1,2,3,5 |
| HERSHEY CO | COM | 42786610 | 229,575 | 4,535,265 | SH | DEFINED | 1,2,5,6,7,8, |
| HERTZ GLOBAL HOLDING | COM | 42805T10 | 74,591 | 2,807,333 | SH | DEFINED | 1,2,5,6,7,8, |
| HESKA CORP | COM | 42805E10 | 26 | 11,100 | SH | DEFINED | 1 |
| HESS CORP | COM | 42809H10 | 454,940 | 7,716,083 | SH | DEFINED | 1,2,5,6,7,8, |
| HEWITT ASSOCS INC | COM | 42822Q10 | 39,605 | 1,237,671 | SH | DEFINED | 1,2,5 |
| HEWLETT PACKARD CO | COM | 42823610 | 4,852,497 | 108,751,610 | SH | DEFINED | 1,2,5,6,7,8, |
| HEXCEL CORP NEW | COM | 42829110 | 29,118 | 1,381,958 | SH | DEFINED | 1,2,6 |
| HFF INC | CL A | 40418F10 | 3,376 | 217,690 | SH | DEFINED | 1,2 |
| HI / FN INC | COM | 42835810 | 124 | 21,020 | SH | DEFINED | 1 |
| HIBBETT SPORTS INC | COM | 42856710 | 18,109 | 661,412 | SH | DEFINED | 1,2,6 |
| HICKORY TECH CORP | COM | 42906010 | 196 | 21,522 | SH | DEFINED | 1,5 |
| HIGHLAND HOSPITALITY | COM | 43014110 | 29,326 | 1,527,380 | SH | DEFINED | 1,2,3,6 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 63,038 | 1,681,000 | SH | DEFINED | 1,2,3,5 |
| HILAND PARTNERS L P | UT LTD PAR | 43129110 | 343 | 6,302 | SH | DEFINED | 1 |
| HILB ROGAL & HOBBS C | COM | 43129410 | 28,988 | 676,346 | SH | DEFINED | 1,2,5,6 |
| HILLENBRAND INDS INC | COM | 43157310 | 80,418 | 1,237,196 | SH | DEFINED | 1,2,5,6,7,8, |
| HILTON HOTELS CORP | COM | 43284810 | 330,793 | 9,883,264 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 1,551 | 21,919 | SH | DEFINED | 1,2 |
| HITTITE MICROWAVE CO | COM | 43365Y10 | 9,374 | 219,378 | SH | DEFINED | 1,2,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M |
|-----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|-------------------|
| HKN INC | COM | 40420K10 | 105 | 10,416 | SH | DEFINED | 1,5 |
| HLTH CORPORATION | COM | 40422Y10 | 40,950 | 2,922,883 | SH | DEFINED | 1,2,5,6,7,12 |
| HMS HLDGS CORP | COM | 40425J10 | 4,322 | 225,827 | SH | DEFINED | 1 |
| HNI CORP | COM | 40425110 | 29,820 | 727,312 | SH | DEFINED | 1,2,5,6 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 61 | 30,000 | SH | DEFINED | 1,5 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 90,007 | 1,213,198 | SH | DEFINED | 1,2,5,6 |
| HOLLY ENERGY PARTNER | COM UT LTD | 43576310 | 562 | 11,049 | SH | DEFINED | 1,2 |
| HOLOGIC INC | COM | 43644010 | 45,547 | 823,492 | SH | DEFINED | 1,2,5,6 |
| HOME BANCSHARES INC | COM | 43689320 | 3,473 | 154,016 | SH | DEFINED | 1 |
| HOME DEPOT INC | COM | 43707610 | 2,303,384 | 58,535,809 | SH | DEFINED | 1,2,5,6,7,8, |
| HOME PROPERTIES INC | COM | 43730610 | 42,309 | 814,731 | SH | DEFINED | 1,2,3,5 |
| HOME SOLUTIONS AMER | COM | 43735510 | 3,778 | 631,801 | SH | DEFINED | 1,5 |
| HOMEBANC CORP GA | COM | 43738R10 | 171 | 135,030 | SH | DEFINED | 1 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 1,965 | 54,159 | SH | DEFINED | 1,2 |
| HONEYWELL INTL INC | COM | 43851610 | 4,276,778 | 75,991,077 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| HOOKER FURNITURE COR | COM | 43903810 | 3,351 | 149,353 | SH | DEFINED | 1 |
| HOOPER HOLMES INC | COM | 43910410 | 273 | 81,372 | SH | DEFINED | 1 |
| HORACE MANN EDUCATOR | COM | 44032710 | 29,151 | 1,372,479 | SH | DEFINED | 1,2,5 |
| HORIZON FINL CORP WA | COM | 44041F10 | 5,334 | 244,796 | SH | DEFINED | 1,2,5 |
| HORIZON LINES INC | COM | 44044K10 | 25,324 | 773,025 | SH | DEFINED | 1,2,5,6 |
| HORIZON OFFSHORE INC | COM NEW | 44043J20 | 8,498 | 442,619 | SH | DEFINED | 1,2,5 |
| HORMEL FOODS CORP | COM | 44045210 | 62,974 | 1,686,044 | SH | DEFINED | 1,2,5,12 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 25,935 | 669,118 | SH | DEFINED | 1,2,5,16 |
| HOSPIRA INC | COM | 44106010 | 171,509 | 4,393,158 | SH | DEFINED | 1,2,5,6,7,8, |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 125,549 | 3,026,010 | SH | DEFINED | 1,2,3,5 |
| HOST HOTELS & RESORT | COM | 44107P10 | 452,120 | 19,555,375 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| HOT TOPIC INC | COM | 44133910 | 12,642 | 1,163,037 | SH | DEFINED | 1,2,5,6 |
| HOUSEVALUES INC | COM | 44183Y10 | 98 | 21,540 | SH | DEFINED | 1 |
| HOUSTON WIRE & CABLE | COM | 44244K10 | 5,304 | 186,703 | SH | DEFINED | 1,6 |
| HOVNIANIAN ENTERPRISE | CL A | 44248720 | 37,756 | 2,284,104 | SH | DEFINED | 1,2,5 |
| HOVNIANIAN ENTERPRISE | CL A | 44248720 | 1,653 | 100,000 | SH PUT | DEFINED | 16 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 98,455 | 9,466,844 | SH | DEFINED | 1,2,3,5 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 16,481 | 179,585 | SH | DEFINED | 1,2 |
| HUB GROUP INC | CL A | 44332010 | 56,410 | 1,604,386 | SH | DEFINED | 1,2,6 |
| HUBBELL INC | CL B | 44351020 | 49,007 | 903,849 | SH | DEFINED | 1,2,5,6 |
| HUDSON CITY BANCORP | COM | 44368310 | 158,822 | 12,996,906 | SH | DEFINED | 1,2,5,6,7,8, |
| HUDSON HIGHLAND GROU | COM | 44379210 | 9,504 | 444,297 | SH | DEFINED | 1,2,5,6 |
| HUGHES COMMUNICATION | COM | 44439810 | 3,714 | 71,168 | SH | DEFINED | 1,2,6 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 1,279 | 50,707 | SH | DEFINED | 1,2,5 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 21,548 | 2,415,720 | SH | DEFINED | 1,2,5,6,8 |
| HUMANA INC | COM | 44485910 | 426,307 | 6,998,970 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| HUMANA INC | COM | 44485910 | 1,827 | 30,000 | SH CALL | DEFINED | 16 |
| HUNGARIAN TEL & CABL | COM | 44554210 | 284 | 14,200 | SH | DEFINED | 1,7 |
| HUNT J B TRANS SVCS | COM | 44565810 | 46,072 | 1,571,362 | SH | DEFINED | 1,2,5,12 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 190,156 | 8,362,162 | SH | DEFINED | 1,2,5,6,7,8, |
| HUNTSMAN CORP | COM | 44701110 | 29,824 | 1,226,801 | SH | DEFINED | 1,2,5 |
| HURCO COMPANIES INC | COM | 44732410 | 2,907 | 58,170 | SH | DEFINED | 1,5 |
| HURON CONSULTING GRO | COM | 44746210 | 21,057 | 288,407 | SH | DEFINED | 1,2,5,6 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 7,921 | 421,088 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| HUTTIG BLDG PRODS IN | COM | 44845110 | 176 | 23,247 | SH | DEFINED | 1,5 |
| HYPERCOM CORP | COM | 44913M10 | 4,493 | 760,187 | SH | DEFINED | 1,2 |
| HYPERDYNAMICS CORP | COM | 44895410 | 38 | 12,200 | SH | DEFINED | 1 |
| HYTHIAM INC | COM | 44919F10 | 3,424 | 395,878 | SH | DEFINED | 1 |
| I D SYSTEMS INC | COM | 44948910 | 129 | 10,060 | SH | DEFINED | 1,5 |
| I2 TECHNOLOGIES INC | COM NEW | 46575420 | 6,015 | 322,687 | SH | DEFINED | 1,2,5 |
| IAC INTERACTIVECORP | COM NEW | 44919P30 | 178,572 | 5,159,540 | SH | DEFINED | 1,2,5,6,7,8, |
| IBASIS INC | COM NEW | 45073220 | 3,483 | 346,576 | SH | DEFINED | 1 |
| IBERIABANK CORP | COM | 45082810 | 9,117 | 184,361 | SH | DEFINED | 1,2,5 |
| ICAD INC | COM | 44934S10 | 61 | 14,758 | SH | DEFINED | 1,2 |
| ICICI BK LTD | ADR | 45104G10 | 12,710 | 258,591 | SH | DEFINED | 1,2,5,7 |
| ICO GLOBAL COMM HLDG | CL A | 44930K10 | 4,073 | 1,170,348 | SH | DEFINED | 1,2 |
| ICO INC NEW | COM | 44929310 | 347 | 32,800 | SH | DEFINED | 1 |
| ICONIX BRAND GROUP I | COM | 45105510 | 15,036 | 676,687 | SH | DEFINED | 1,2,5,6 |
| ICT GROUP INC | COM | 44929Y10 | 1,837 | 98,196 | SH | DEFINED | 1 |
| ICU MED INC | COM | 44930G10 | 10,672 | 248,525 | SH | DEFINED | 1,2,6 |
| IDACORP INC | COM | 45110710 | 41,673 | 1,300,646 | SH | DEFINED | 1,2,5,6 |
| IDAHO GEN MINES INC | COM | 45127230 | 2,700 | 425,800 | SH | DEFINED | 1 |
| IDEARC INC | COM | 45166310 | 78,136 | 2,211,600 | SH | DEFINED | 1,2,5,6,7,8, |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 1,936 | 328,185 | SH | DEFINED | 1,2,6 |
| IDERA PHARMACEUTICAL | COM NEW | 45168K30 | 94 | 13,164 | SH | DEFINED | 1 |
| IDEX CORP | COM | 45167R10 | 31,336 | 813,072 | SH | DEFINED | 1,2,5 |
| IDEXX LABS INC | COM | 45168D10 | 34,370 | 363,204 | SH | DEFINED | 1,2,5,6 |
| IDT CORP | CL B | 44894730 | 8,338 | 807,901 | SH | DEFINED | 1,2 |
| I-FLOW CORP | COM NEW | 44952030 | 5,187 | 309,846 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 2,359 | 294,190 | SH | DEFINED | 1 |
| IHOP CORP | COM | 44962310 | 15,765 | 289,630 | SH | DEFINED | 1,2 |
| IHS INC | CL A | 45173410 | 26,057 | 566,447 | SH | DEFINED | 1,2,6 |
| II VI INC | COM | 90210410 | 10,904 | 401,331 | SH | DEFINED | 1,2,6 |
| IKANOS COMMUNICATION | COM | 45173E10 | 128 | 16,874 | SH | DEFINED | 1 |
| IKON OFFICE SOLUTION | COM | 45171310 | 224,164 | 14,360,293 | SH | DEFINED | 1,2,5,6 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 656,451 | 12,113,869 | SH | DEFINED | 1,2,5,6,7,8, |
| ILLUMINA INC | COM | 45232710 | 30,230 | 744,755 | SH | DEFINED | 1,2,6 |
| IMATION CORP | COM | 45245A10 | 36,632 | 993,805 | SH | DEFINED | 1,2,5 |
| IMCLONE SYS INC | COM | 45245W10 | 122,505 | 3,464,515 | SH | DEFINED | 1,2,5,7,12 |
| IMMERGENT INC | COM | 45247Q10 | 3,930 | 160,687 | SH | DEFINED | 1,5 |
| IMMERSION CORP | COM | 45252110 | 4,732 | 315,904 | SH | DEFINED | 1,5 |
| IMMTECH PHARMACEUTIC | COM | 45251910 | 89 | 11,000 | SH | DEFINED | 1 |
| IMMUCOR INC | COM | 45252610 | 35,942 | 1,285,015 | SH | DEFINED | 1,2,6 |
| IMMUNOGEN INC | COM | 45253H10 | 285 | 51,410 | SH | DEFINED | 1,5 |
| IMMUNOMEDICS INC | COM | 45290710 | 2,546 | 613,493 | SH | DEFINED | 1,5 |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 7,751 | 1,681,442 | SH | DEFINED | 1,2 |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 976 | 19,652 | SH | DEFINED | 1 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 2,372 | 51,086 | SH | DEFINED | 1,16 |
| IMPERIAL SUGAR CO NE | COM NEW | 45309620 | 5,490 | 178,300 | SH | DEFINED | 1,2 |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 1,162 | 12,598 | SH | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 233,617 | 7,270,978 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| INCYTE CORP | COM | 45337C10 | 8,821 | 1,470,210 | SH | DEFINED | 1,2,5,6 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 1,532 | 74,985 | SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 8,110 | 274,550 | SH | DEFINED | 1,2,5 |
| INDEPENDENT BANK COR | COM | 45383810 | 7,830 | 454,962 | SH | DEFINED | 1,2 |
| INDEVUS PHARMACEUTIC | COM | 45407210 | 5,264 | 782,219 | SH | DEFINED | 1,5 |
| INDYMAC BANCORP INC | COM | 45660710 | 35,602 | 1,220,489 | SH | DEFINED | 1,2,5 |
| INERGY HLDGS L P | COM | 45661Q10 | 693 | 13,623 | SH | DEFINED | 1,2 |
| INERGY L P | UNIT LTD P | 45661510 | 1,801 | 49,738 | SH | DEFINED | 1,2 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 342 | 20,677 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|-------------------------|----------------|----------|---------------|-------------------|---|----------------------------|
| INFINITY PPTY & CAS | COM | 45665Q10 | 25,048 | 493,753 | SH | DEFINED 1,2,5 |
| INFOCROSSING INC | COM | 45664X10 | 5,486 | 297,001 | SH | DEFINED 1 |
| INFOCUS CORP | COM | 45665B10 | 91 | 40,721 | SH | DEFINED 1,5 |
| INFORMATICA CORP | COM | 45666Q10 | 19,775 | 1,338,878 | SH | DEFINED 1,2,5,6 |
| INFORMATION SERVICES | COM | 45675Y10 | 2,404 | 314,212 | SH | DEFINED 1 |
| INFORTE CORP | COM | 45677R10 | 55 | 13,074 | SH | DEFINED 1 |
| INFOSPACE INC | COM NEW | 45678T20 | 14,626 | 630,150 | SH | DEFINED 1,2,6 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 32,623 | 647,545 | SH | DEFINED 1,2,4,5 |
| INFOUSA INC NEW | COM | 45681830 | 12,466 | 1,219,802 | SH | DEFINED 1,2 |
| INFRASTRUCTURE SVCS INC | COM | 45684P10 | 19,301 | 520,243 | SH | DEFINED 1,2,6 |
| ING GROEP N V | SPONSORED | 45683710 | 5,728 | 130,262 | SH | DEFINED 1,2 |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 417,737 | 7,620,155 | SH | DEFINED 1,2,5,6,7,8, |
| INGLES MKTS INC | CL A | 45703010 | 7,434 | 215,795 | SH | DEFINED 1,2,5 |
| INGRAM MICRO INC | CL A | 45715310 | 122,579 | 5,646,177 | SH | DEFINED 1,2,5,7 |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 25,357 | 1,493,334 | SH | DEFINED 1,2,3 |
| INNERWORKINGS INC | COM | 45773Y10 | 3,625 | 226,284 | SH | DEFINED 1,2,6 |
| INNKEEPERS USA TR | COM | 4576J010 | 28,385 | 1,600,967 | SH | DEFINED 1,2,3,5 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 69 | 17,200 | SH | DEFINED 1 |
| INNOPHOS HOLDINGS IN | COM | 45774N10 | 2,775 | 194,032 | SH | DEFINED 1 |
| INNOSPEC INC | COM | 45768S10 | 25,635 | 432,956 | SH | DEFINED 1,2,5,6 |
| INNOTRAC CORP | COM | 45767M10 | 26 | 11,000 | SH | DEFINED 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 4,221 | 181,780 | SH | DEFINED 1,2 |
| INNOVEX INC | COM | 45764710 | 54 | 33,483 | SH | DEFINED 1,5 |
| INPHONIC INC | COM | 45772G10 | 2,056 | 439,375 | SH | DEFINED 1,6 |
| INPUT/OUTPUT INC | COM | 45765210 | 15,655 | 1,002,898 | SH | DEFINED 1,2,6 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 21,802 | 965,970 | SH | DEFINED 1,2,5 |
| INSITE VISION INC | COM | 45766010 | 107 | 71,003 | SH | DEFINED 1,2,5 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 9,595 | 439,921 | SH | DEFINED 1,2 |
| INSMED INC | COM NEW | 45766920 | 85 | 105,202 | SH | DEFINED 1,5 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 392 | 62,085 | SH | DEFINED 1,5 |
| INSTEEL INDUSTRIES I | COM | 45774W10 | 4,065 | 225,851 | SH | DEFINED 1,5 |
| INSULET CORP | COM | 45784P10 | 210 | 14,800 | SH | DEFINED 1 |
| INTEGRA BK CORP | COM | 45814P10 | 12,673 | 590,255 | SH | DEFINED 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 35,645 | 721,262 | SH | DEFINED 1,2,6,16 |
| INTEGRAL SYS INC MD | COM | 45810H10 | 3,649 | 150,111 | SH | DEFINED 1 |
| INTEGRATED DEVICE TE | COM | 45811810 | 47,132 | 3,086,555 | SH | DEFINED 1,2,5 |
| INTEGRATED ELECTRICA | COM | 45811E30 | 8,491 | 257,551 | SH | DEFINED 1,2,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 247 | 39,264 | SH | DEFINED 1,5 |
| INTEGRITY BANCSHARES | COM | 45818G10 | 127 | 19,189 | SH | DEFINED 1 |
| INTEGRYS ENERGY GROU | COM | 45822P10 | 117,544 | 2,317,059 | SH | DEFINED 1,2,5,6,10,1 |
| INTEL CORP | COM | 45814010 | 4,001,246 | 168,544,486 | SH | DEFINED 1,2,5,6,7,8, |
| INTER PARFUMS INC | COM | 45833410 | 2,164 | 81,303 | SH | DEFINED 1 |
| INTER TEL INC | COM | 45837210 | 9,101 | 380,304 | SH | DEFINED 1,2 |
| INTERACTIVE BROKERS | COM | 45841N10 | 15,521 | 572,101 | SH | DEFINED 1,2 |
| INTERACTIVE DATA COR | COM | 45840J10 | 21,870 | 816,671 | SH | DEFINED 1,2,5 |
| INTERACTIVE INTELLIG | COM | 45839M10 | 2,790 | 135,419 | SH | DEFINED 1,5 |
| INTERCONTINENTAL HTL | SPONS ADR | 45857P30 | 391 | 15,789 | SH | DEFINED 1 |
| INTERCONTINENTALEXCH | COM | 45865V10 | 105,751 | 715,256 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| INTERDIGITAL COMMUNI | COM | 45866A10 | 4,902 | 152,364 | SH | DEFINED 1,2,5,6,16 |
| INTERFACE INC | CL A | 45866510 | 15,629 | 828,696 | SH | DEFINED 1,2,5,6 |
| INTERLEUKIN GENETICS | COM | 45873810 | 27 | 14,900 | SH | DEFINED 1 |
| INTERLINE BRANDS INC | COM | 45874310 | 11,484 | 440,353 | SH | DEFINED 1,2 |
| INTERMEC INC | COM | 45878610 | 19,704 | 778,510 | SH | DEFINED 1,2,5,6 |
| INTERMUNE INC | COM | 45884X10 | 14,487 | 558,478 | SH | DEFINED 1,2,5,6 |
| INTERNAP NETWORK SVC | COM PAR \$. | 45885A30 | 8,311 | 576,324 | SH | DEFINED 1,2,5,6 |
| INTERNATIONAL BANC SH | COM | 45904410 | 22,208 | 866,835 | SH | DEFINED 1,2,5 |

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|---------------------------------|----------|-----------|------------|----|---------|-------------------|
| INTERNATIONAL BUSINE COM | 45920010 | 6,509,395 | 61,846,982 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INTERNATIONAL COAL G COM | 45928H10 | 10,767 | 1,800,421 | SH | DEFINED | 1,2,6 |
| INTERNATIONAL FLAVOR COM | 45950610 | 124,066 | 2,379,475 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INTERNATIONAL GAME T COM | 45990210 | 333,424 | 8,398,586 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INTERNATIONAL PWR PL SPONSORED | 46018M10 | 813 | 9,492 | SH | DEFINED | 1 |
| INTERNATIONAL RECTIF COM | 46025410 | 50,051 | 1,343,302 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL SHIPHO COM NEW | 46032120 | 203 | 10,100 | SH | DEFINED | 1 |
| INTERNATIONAL SPEEDW CL A | 46033520 | 59,167 | 1,122,501 | SH | DEFINED | 1,2,5 |
| INTERNET CAP GROUP I COM NEW | 46059C20 | 7,512 | 605,828 | SH | DEFINED | 1,2 |
| INTERPHARM HLDGS INC COM | 46058810 | 13 | 10,400 | SH | DEFINED | 1 |
| INTERPOOL INC COM | 46062R10 | 4,533 | 168,505 | SH | DEFINED | 1,2 |
| INTERPUBLIC GROUP CO COM | 46069010 | 129,349 | 11,346,392 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INTERPUBLIC GROUP CO COM | 46069010 | 1,140 | 100,000 | SH | PUT | DEFINED 16 |
| INTERSIL CORP CL A | 46069S10 | 87,096 | 2,768,472 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INTERSTATE HOTELS & COM | 46088S10 | 888 | 170,043 | SH | DEFINED | 1,2,5 |
| INTERVEST BANCSHARES CL A | 46092710 | 403 | 14,300 | SH | DEFINED | 1,2 |
| INTERVOICE INC NEW COM | 46114210 | 4,515 | 541,992 | SH | DEFINED | 1,2,5,6 |
| INTERWOVEN INC COM NEW | 46114T50 | 15,930 | 1,134,625 | SH | DEFINED | 1,2,5,6 |
| INTEVAC INC COM | 46114810 | 11,748 | 552,566 | SH | DEFINED | 1,2,5 |
| INTL PAPER CO COM | 46014610 | 968,117 | 24,791,730 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INTL SECS EXCHANGE H CL A | 46031W20 | 34,891 | 533,908 | SH | DEFINED | 1,2,5,6 |
| INTRICON CORP COM | 46121H10 | 74 | 10,850 | SH | DEFINED | 1 |
| INTROGEN THERAPEUTIC COM | 46119F10 | 46 | 12,855 | SH | DEFINED | 1 |
| INTUIT COM | 46120210 | 314,700 | 10,462,089 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INTUITIVE SURGICAL I COM NEW | 46120E60 | 90,040 | 648,841 | SH | DEFINED | 1,2,5 |
| INVACARE CORP COM | 46120310 | 8,884 | 484,656 | SH | DEFINED | 1,2,5 |
| INVENTIV HEALTH INC COM | 46122E10 | 17,537 | 479,022 | SH | DEFINED | 1,2,6 |
| INVERNESS MED INNOVA COM | 46126P10 | 33,053 | 647,840 | SH | DEFINED | 1,2,5,6 |
| INVESCO PLC SPONSORED | 46127U10 | 332 | 12,862 | SH | DEFINED | 1 |
| INVESTMENT TECHNOLOG COM | 46145F10 | 26,640 | 614,813 | SH | DEFINED | 1,2,5 |
| INVESTTOOLS INC COM | 46145P10 | 9,056 | 909,213 | SH | DEFINED | 1,2,5,6 |
| INVESTORS BANCORP IN COM | 46146P10 | 10,084 | 750,844 | SH | DEFINED | 1,2,6 |
| INVESTORS FINL SERVI COM | 46191510 | 71,316 | 1,156,411 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| INVESTORS REAL ESTAT SH BEN INT | 46173010 | 8,411 | 814,203 | SH | DEFINED | 1,2,3,5 |
| INVESTORS TITLE CO COM | 46180410 | 223 | 4,400 | SH | DEFINED | 1 |
| INVITROGEN CORP COM | 46185R10 | 75,457 | 1,023,151 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| IOMEGA CORP COM NEW | 46203030 | 339 | 72,871 | SH | DEFINED | 1,5 |
| IONATRON INC COM | 46207010 | 1,397 | 358,190 | SH | DEFINED | 1,2,6 |
| IOWA TELECOMM SERVIC COM | 46259420 | 13,344 | 587,050 | SH | DEFINED | 1,2 |
| IPASS INC COM | 46261V10 | 6,349 | 1,171,341 | SH | DEFINED | 1,2,6 |
| IPC HLDGS LTD ORD | G4933P10 | 30,915 | 957,424 | SH | DEFINED | 1,2,5 |
| IPCS INC COM NEW | 44980Y30 | 7,780 | 229,699 | SH | DEFINED | 1,2,6 |
| IPG PHOTONICS CORP COM | 44980X10 | 2,418 | 121,214 | SH | DEFINED | 1,2,6 |
| IRELAND BK SPONSORED | 46267Q10 | 938 | 11,553 | SH | DEFINED | 1 |
| IRIS INTL INC COM | 46270W10 | 271 | 16,115 | SH | DEFINED | 1 |
| IROBOT CORP COM | 46272610 | 3,237 | 163,055 | SH | DEFINED | 1,2,6 |
| IRON MTN INC COM | 46284610 | 64,520 | 2,469,205 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| IRSA INVERSIONES Y R GLOBL DEP | 45004720 | 1,007 | 54,448 | SH | DEFINED | 1,5 |
| IRVINE SENSORS CORP COM NEW | 46366450 | 17 | 11,424 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|-----------------|----------------|----------|---------------|-------------------|---|-------------|
| IRWIN FINL CORP | COM | 46411910 | 11,613 | 775,740 | SH | DEFINED 1,2 |

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|----------------------|-------------|----------|-----------|-------------|----|------|---------|--------------|
| ISHARES INC | MSCI CDA I | 46428650 | 1,732 | 57,996 | SH | | DEFINED | 1 |
| ISHARES TR | FTSE XNHUA | 46428718 | 9,664 | 75,000 | SH | PUT | DEFINED | 16 |
| ISHARES TR | MSCI EMERG | 46428723 | 4,486 | 34,078 | SH | | DEFINED | 1 |
| ISHARES TR | MSCI EAFE | 46428746 | 22,102 | 273,640 | SH | | DEFINED | 1 |
| ISHARES TR | RUSSELL 20 | 46428765 | 2,134 | 25,720 | SH | | DEFINED | 1 |
| ISHARES TR | RUSSELL 20 | 46428765 | 33,184 | 400,000 | SH | CALL | DEFINED | 1 |
| ISHARES TR | RUSSELL 20 | 46428765 | 125,751 | 1,515,800 | SH | PUT | DEFINED | 1,16 |
| ISHARES TR | RUSSELL 30 | 46428768 | 733 | 8,426 | SH | | DEFINED | 1 |
| ISILON SYS INC | COM | 46432L10 | 1,548 | 100,357 | SH | | DEFINED | 1,2,6 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 14,930 | 1,542,331 | SH | | DEFINED | 1,2,5,6 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 6,053 | 252,619 | SH | | DEFINED | 1,2,5,6 |
| ISOLAGEN INC | COM | 46488N10 | 381 | 89,657 | SH | | DEFINED | 1,2,5 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 197 | 26,700 | SH | | DEFINED | 1 |
| ISTAR FINL INC | COM | 45031U10 | 81,567 | 1,840,005 | SH | | DEFINED | 1,2,5,6,7,8, |
| ITC HLDGS CORP | COM | 46568510 | 21,756 | 535,466 | SH | | DEFINED | 1,2 |
| ITLA CAP CORP | COM | 45056510 | 7,852 | 150,654 | SH | | DEFINED | 1,2 |
| I-TRAX INC | COM NEW | 45069D20 | 219 | 52,620 | SH | | DEFINED | 1,5 |
| ITRON INC | COM | 46574110 | 38,950 | 499,741 | SH | | DEFINED | 1,2,6 |
| ITT CORP NEW | COM | 45091110 | 330,022 | 4,833,367 | SH | | DEFINED | 1,2,5,6,7,8, |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 200,412 | 1,707,375 | SH | | DEFINED | 1,2,5,6,7,13 |
| IVANHOE MINES LTD | COM | 46579N10 | 593 | 41,631 | SH | | DEFINED | 1,16 |
| IXIA | COM | 45071R10 | 6,041 | 652,373 | SH | | DEFINED | 1,2,6 |
| IXYS CORP | COM | 46600W10 | 3,046 | 364,746 | SH | | DEFINED | 1,5,6 |
| J & J SNACK FOODS CO | COM | 46603210 | 10,591 | 280,624 | SH | | DEFINED | 1,2 |
| J ALEXANDER CORP | COM | 46609610 | 233 | 16,100 | SH | | DEFINED | 1 |
| J CREW GROUP INC | COM | 46612H40 | 29,663 | 548,405 | SH | | DEFINED | 1,2,6 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 34,939 | 1,001,127 | SH | | DEFINED | 1,2,6 |
| JABIL CIRCUIT INC | COM | 46631310 | 115,346 | 5,226,378 | SH | | DEFINED | 1,2,5,6,7,8, |
| JACK IN THE BOX INC | COM | 46636710 | 46,405 | 654,148 | SH | | DEFINED | 1,2,5,6 |
| JACKSON HEWITT TAX S | COM | 46820210 | 12,872 | 457,931 | SH | | DEFINED | 1,2,6 |
| JACLYN INC | COM | 46977210 | 166 | 14,600 | SH | | DEFINED | 1 |
| JACO ELECTRS INC | COM | 46978310 | 45 | 19,600 | SH | | DEFINED | 1 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 130,954 | 2,277,058 | SH | | DEFINED | 1,2,5,6,7,8, |
| JAKKS PAC INC | COM | 47012E10 | 17,339 | 616,164 | SH | | DEFINED | 1,2 |
| JAMBA INC | COM | 47023A10 | 5,996 | 655,995 | SH | | DEFINED | 1,2,6 |
| JAMES HARDIE INDS N | SPONSORED | 47030M10 | 439 | 11,935 | SH | | DEFINED | 1 |
| JAMES RIV GROUP INC | COM | 47035910 | 4,202 | 126,442 | SH | | DEFINED | 1,2 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 213 | 16,420 | SH | | DEFINED | 1 |
| JANUS CAP GROUP INC | COM | 47102X10 | 151,118 | 5,428,099 | SH | | DEFINED | 1,2,5,6,7,8, |
| JARDEN CORP | COM | 47110910 | 95,303 | 2,215,823 | SH | | DEFINED | 1,2,5,6,16 |
| JAVELIN PHARMACEUTIC | COM | 47189410 | 2,482 | 400,966 | SH | | DEFINED | 1 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 8,142 | 414,767 | SH | | DEFINED | 1,2 |
| JDS UNIPHASE CORP | COM PAR \$0 | 46612J50 | 80,468 | 5,991,643 | SH | | DEFINED | 1,2,5,6,7,8, |
| JEFFERIES GROUP INC | COM | 47231910 | 45,999 | 1,704,930 | SH | | DEFINED | 1,2,5 |
| JER INVT TR INC | COM | 46614H30 | 8,431 | 562,087 | SH | | DEFINED | 1,2 |
| JETBLUE AWYS CORP | COM | 47714310 | 43,281 | 3,683,520 | SH | | DEFINED | 1,2,5,6 |
| JETBLUE AWYS CORP | COM | 47714310 | 3,525 | 300,000 | SH | PUT | DEFINED | 16 |
| JO-ANN STORES INC | COM | 47758P30 | 19,231 | 676,421 | SH | | DEFINED | 1,2,16 |
| JOHNSON & JOHNSON | COM | 47816010 | 7,729,826 | 125,443,462 | SH | | DEFINED | 1,2,5,6,7,8, |
| JOHNSON CTLS INC | COM | 47836610 | 559,658 | 4,834,222 | SH | | DEFINED | 1,2,5,6,7,8, |
| JONES APPAREL GROUP | COM | 48007410 | 85,926 | 3,041,642 | SH | | DEFINED | 1,2,5,6,7,8, |
| JONES LANG LASALLE I | COM | 48020Q10 | 56,550 | 498,240 | SH | | DEFINED | 1,2,5,6 |
| JONES SODA CO | COM | 48023P10 | 4,524 | 322,648 | SH | | DEFINED | 1,2,5,6 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 19,848 | 478,622 | SH | | DEFINED | 1,2,5,6,16 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 12,138 | 933,011 | SH | | DEFINED | 1,2 |
| JOURNAL REGISTER CO | COM | 48113810 | 291 | 65,050 | SH | | DEFINED | 1,2,5 |
| JOY GLOBAL INC | COM | 48116510 | 144,085 | 2,470,164 | SH | | DEFINED | 1,2,5,6,7,8, |
| JP MORGAN CHASE & CO | COM | 46625H10 | 5,273,749 | 108,849,305 | SH | | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | | 14,16 |
| JUNIPER NETWORKS INC | COM | 48203R10 | 372,763 | 14,809,808 | SH | | DEFINED | 1,2,5,6,7,8, |
| JUPITERMEDIA CORP | COM | 48207D10 | 252 | 34,565 | SH | | DEFINED | 1,2,6 |
| K TRON INTL INC | COM | 48273010 | 398 | 3,960 | SH | | DEFINED | 1,5 |

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|----------------------|-------------|----------|---------|------------|----|---------|-----------------------|
| K V PHARMACEUTICAL C | CL A | 48274020 | 13,415 | 492,482 | SH | DEFINED | 1,2,5,6 |
| K2 INC | COM | 48273210 | 11,302 | 744,023 | SH | DEFINED | 1,2 |
| KADANT INC | COM | 48282T10 | 8,665 | 277,740 | SH | DEFINED | 1,2 |
| KAISER ALUMINUM CORP | COM PAR \$0 | 48300770 | 14,218 | 195,094 | SH | DEFINED | 1,2,6 |
| KAMAN CORP | COM | 48354810 | 19,323 | 619,538 | SH | DEFINED | 1,2 |
| KANSAS CITY LIFE INS | COM | 48483610 | 5,008 | 107,653 | SH | DEFINED | 1,2 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 44,305 | 1,180,199 | SH | DEFINED | 1,2,5,6 |
| KAYDON CORP | COM | 48658710 | 21,734 | 416,991 | SH | DEFINED | 1,2,5 |
| KAYNE ANDERSON ENERG | COM | 48660Q10 | 2,651 | 105,300 | SH | DEFINED | 1 |
| KB HOME | COM | 48666K10 | 101,183 | 2,570,041 | SH | DEFINED | 1,2,5,6,7,8, |
| KBR INC | COM | 48242W10 | 62,216 | 2,371,941 | SH | DEFINED | 1,2,5 |
| KBW INC | COM | 48242310 | 12,346 | 420,231 | SH | DEFINED | 1,2,6 |
| KEARNY FINL CORP | COM | 48716910 | 4,505 | 334,176 | SH | DEFINED | 1,2 |
| KEITHLEY INSTRS INC | COM | 48758410 | 249 | 19,824 | SH | DEFINED | 1 |
| KELLOGG CO | COM | 48783610 | 375,264 | 7,245,871 | SH | DEFINED | 1,2,5,6,7,8, |
| KELLWOOD CO | COM | 48804410 | 16,513 | 587,245 | SH | DEFINED | 1,2,5 |
| KELLY SVCS INC | CL A | 48815220 | 13,077 | 476,218 | SH | DEFINED | 1,2,5,6 |
| KEMET CORP | COM | 48836010 | 14,232 | 2,018,672 | SH | DEFINED | 1,2,5 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 6,281 | 170,828 | SH | DEFINED | 1,6 |
| KENEXA CORP | COM | 48887910 | 11,274 | 298,965 | SH | DEFINED | 1,2,5,6 |
| KENNAMETAL INC | COM | 48917010 | 50,615 | 617,033 | SH | DEFINED | 1,2,5 |
| KENSEY NASH CORP | COM | 49005710 | 8,023 | 299,255 | SH | DEFINED | 1,2 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 5,604 | 573,562 | SH | DEFINED | 1,2,6 |
| KEY TECHNOLOGY INC | COM | 49314310 | 363 | 16,200 | SH | DEFINED | 1,2 |
| KEYCORP NEW | COM | 49326710 | 374,119 | 10,897,730 | SH | DEFINED | 1,2,5,6,7,8, |
| KEYNOTE SYS INC | COM | 49330810 | 3,105 | 189,311 | SH | DEFINED | 1 |
| KEYSPAN CORP | COM | 49337W10 | 279,513 | 6,658,243 | SH | DEFINED | 1,2,5,6,7,8, |
| KEYSTONE AUTOMOTIVE | COM | 49338N10 | 9,031 | 218,291 | SH | DEFINED | 1,2,6 |
| KFORCE INC | COM | 49373210 | 12,972 | 811,785 | SH | DEFINED | 1,2,5,6 |
| KILROY RLTY CORP | COM | 49427F10 | 43,507 | 614,156 | SH | DEFINED | 1,2,3,5 |
| KIMBALL INTL INC | CL B | 49427410 | 8,818 | 629,413 | SH | DEFINED | 1,2,5 |
| KIMBERLY CLARK CORP | COM | 49436810 | 947,134 | 14,159,573 | SH | DEFINED | 1,2,5,6,7,8, |
| KIMCO REALTY CORP | COM | 49446R10 | 299,236 | 7,860,162 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 8,228 | 149,091 | SH | DEFINED | 1,2 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 3,785 | 72,936 | SH | DEFINED | 1,2,5 |
| KINDRED HEALTHCARE I | COM | 49458010 | 23,352 | 760,149 | SH | DEFINED | 1,2,5 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 206,568 | 3,974,760 | SH | DEFINED | 1,2,5,12 |
| KING PHARMACEUTICALS | COM | 49558210 | 285,809 | 13,969,175 | SH | DEFINED | 1,2,5,6,7,10 |
| KINROSS GOLD CORP | COM NO PAR | 49690240 | 484 | 41,439 | SH | DEFINED | 1,13 |
| KIRBY CORP | COM | 49726610 | 27,011 | 703,599 | SH | DEFINED | 1,2,5,6 |
| KIRKLANDS INC | COM | 49749810 | 88 | 23,094 | SH | DEFINED | 1 |
| KITE RLTY GROUP TR | COM | 49803T10 | 12,280 | 645,660 | SH | DEFINED | 1,2,3,5 |
| KKR FINANCIAL HLDGS | COM | 48248A30 | 3,284 | 131,820 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| KLA-TENCOR CORP | COM | 48248010 | 286,471 | 5,213,303 | SH | DEFINED 1,2,5,6,7,8, |
| KMG AMER CORP | COM | 48256310 | 174 | 33,100 | SH | DEFINED 1 |
| KNBT BANCORP INC | COM | 48292110 | 7,197 | 489,607 | SH | DEFINED 1,2 |
| KNIGHT CAPITAL GROUP | CL A | 49900510 | 28,025 | 1,688,275 | SH | DEFINED 1,2,5,6 |
| KNIGHT TRANSN INC | COM | 49906410 | 20,395 | 1,052,362 | SH | DEFINED 1,2,5,6 |
| KNIGHTSBRIDGE TANKER | ORD | G5299G10 | 5,674 | 185,965 | SH | DEFINED 1,5 |
| KNOLL INC | COM NEW | 49890420 | 18,022 | 804,533 | SH | DEFINED 1,2,6 |
| KNOLOGY INC | COM | 49918380 | 6,441 | 370,787 | SH | DEFINED 1,2,5,6 |

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| KNOT INC | COM | 49918410 | 6,360 | 315,032 | SH | DEFINED | 1,2,5,6 |
| KOHLBERG CAPITAL COR | COM | 50023310 | 3,194 | 172,206 | SH | DEFINED | 1 |
| KOHL'S CORP | COM | 50025510 | 716,628 | 10,089,085 | SH | DEFINED | 1,2,5,6,7,8, |
| KOMAG INC | COM NEW | 50045320 | 19,922 | 624,724 | SH | DEFINED | 1,2,5,6,16 |
| KOMAG INC | COM NEW | 50045320 | 1,276 | 40,000 | SH | CALL | DEFINED |
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 783 | 62,543 | SH | DEFINED | 1 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 3,291 | 77,764 | SH | DEFINED | 1,2 |
| KOOKMIN BK NEW | SPONSORED | 50049M10 | 80,024 | 912,267 | SH | DEFINED | 1,2,4,5 |
| KOPIN CORP | COM | 50060010 | 479 | 122,859 | SH | DEFINED | 1,5 |
| KOPPERS HOLDINGS INC | COM | 50060P10 | 6,947 | 206,253 | SH | DEFINED | 1,2 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 1,882 | 85,939 | SH | DEFINED | 1,2 |
| KORN FERRY INTL | COM NEW | 50064320 | 31,975 | 1,217,629 | SH | DEFINED | 1,2,5,6 |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 2,178 | 417,312 | SH | DEFINED | 1,2,5 |
| KRAFT FOODS INC | CL A | 50075N10 | 2,053,110 | 58,244,265 | SH | DEFINED | 1,2,5,6,7,8, |
| KRISPY KREME DOUGHNU | COM | 50101410 | 7,932 | 856,577 | SH | DEFINED | 1,2,5,6 |
| KROGER CO | COM | 50104410 | 672,208 | 23,896,498 | SH | DEFINED | 1,2,5,6,7,8, |
| KRONOS WORLDWIDE INC | COM | 50105F10 | 1,218 | 48,246 | SH | DEFINED | 1,2 |
| K-SWISS INC | CL A | 48268610 | 21,949 | 774,759 | SH | DEFINED | 1,2,6 |
| KT CORP | SPONSORED | 48268K10 | 495 | 21,104 | SH | DEFINED | 1,2,5 |
| KUBOTA CORP | ADR | 50117320 | 683 | 16,870 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDS | COM | 50124210 | 9,318 | 889,947 | SH | DEFINED | 1,2,5,6 |
| KVH INDS INC | COM | 48273810 | 159 | 18,126 | SH | DEFINED | 1 |
| KYOCERA CORP | ADR | 50155620 | 1,359 | 12,892 | SH | DEFINED | 1,2 |
| KYPHON INC | COM | 50157710 | 35,094 | 728,847 | SH | DEFINED | 1,2,5,6 |
| L S B BANCSHARES N C | COM | 50215810 | 142 | 10,400 | SH | DEFINED | 1 |
| L-1 IDENTITY SOLUTIO | COM | 50212A10 | 17,277 | 844,828 | SH | DEFINED | 1,2,6 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 297,454 | 3,054,252 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| LA Z BOY INC | COM | 50533610 | 17,543 | 1,530,842 | SH | DEFINED | 1,2,5 |
| LABOR READY INC | COM NEW | 50540120 | 26,569 | 1,149,691 | SH | DEFINED | 1,2,5,6,16 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 306,841 | 3,920,792 | SH | DEFINED | 1,2,5,6,7,8, |
| LABRANCHE & CO INC | COM | 50544710 | 11,443 | 1,550,567 | SH | DEFINED | 1,2,5,6 |
| LACLEDE GROUP INC | COM | 50559710 | 12,931 | 405,623 | SH | DEFINED | 1,2,5 |
| LADENBURG THALMAN FI | COM | 50575Q10 | 2,014 | 875,821 | SH | DEFINED | 1 |
| LADISH INC | COM NEW | 50575420 | 9,391 | 218,399 | SH | DEFINED | 1,2 |
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 942 | 20,690 | SH | DEFINED | 1 |
| LAIDLAW INTL INC | COM | 50730R10 | 25,739 | 744,992 | SH | DEFINED | 1,2,5 |
| LAKELAND BANCORP INC | COM | 51163710 | 5,392 | 405,387 | SH | DEFINED | 1,2 |
| LAKELAND FINL CORP | COM | 51165610 | 4,317 | 202,963 | SH | DEFINED | 1,2 |
| LAKELAND INDS INC | COM | 51179510 | 145 | 10,433 | SH | DEFINED | 1 |
| LAKES ENTMT INC | COM | 51206P10 | 3,491 | 295,586 | SH | DEFINED | 1,2,5 |
| LAM RESEARCH CORP | COM | 51280710 | 321,123 | 6,247,525 | SH | DEFINED | 1,2,5,6,7,8, |
| LAMAR ADVERTISING CO | CL A | 51281510 | 80,206 | 1,277,972 | SH | DEFINED | 1,2,5,6,7,8, |
| LAMSON & SESSIONS CO | COM | 51369610 | 5,670 | 213,392 | SH | DEFINED | 1,5 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 5,964 | 70,876 | SH | DEFINED | 1,5 |
| LANCASTER COLONY COR | COM | 51384710 | 20,080 | 479,351 | SH | DEFINED | 1,2,5 |
| LANCE INC | COM | 51460610 | 11,296 | 479,437 | SH | DEFINED | 1,2 |
| LANDAMERICA FINL GRO | COM | 51493610 | 33,859 | 350,907 | SH | DEFINED | 1,2,5 |
| LANDAUER INC | COM | 51476K10 | 8,532 | 173,239 | SH | DEFINED | 1,2 |
| LANDEC CORP | COM | 51476610 | 2,808 | 209,562 | SH | DEFINED | 1 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 8,783 | 290,266 | SH | DEFINED | 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 40,173 | 832,605 | SH | DEFINED | 1,2,5,6,7 |
| LAS VEGAS SANDS CORP | COM | 51783410 | 104,962 | 1,374,024 | SH | DEFINED | 1,2,5,6,7,8, |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 50,815 | 1,170,313 | SH | DEFINED | 1,2,3,5 |
| LASERCARD CORP | COM | 51807U10 | 190 | 17,416 | SH | DEFINED | 1,5 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 15,338 | 2,681,437 | SH | DEFINED | 1,2,5 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 152,796 | 3,357,419 | SH | DEFINED | 1,2,5,6,7,8, |
| LAUREATE EDUCATION I | COM | 51861310 | 43,957 | 712,886 | SH | DEFINED | 1,2,5,6 |
| LAWSON PRODS INC | COM | 52077610 | 4,117 | 106,386 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078P10 | 19,940 | 2,016,158 | SH | DEFINED | 1,2,6 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 6,668 | 162,828 | SH | DEFINED | 1,6 |
| LAZARD LTD | SHS A | G5405010 | 19,352 | 429,756 | SH | DEFINED | 1,2,5 |

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| LCA-VISION INC | COM PAR \$. | 50180330 | 13,511 | 285,891 | SH | DEFINED | 1,2,6 |
| LEAP WIRELESS INTL I | COM NEW | 52186330 | 46,003 | 544,409 | SH | DEFINED | 1,2,5 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 6,109 | 595,996 | SH | DEFINED | 1,2,5,6 |
| LEAR CORP | COM | 52186510 | 86,236 | 2,421,677 | SH | DEFINED | 1,2,5,6,7,8, |
| LEARNING TREE INTL I | COM | 52201510 | 277 | 21,175 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 5,120 | 338,825 | SH | DEFINED | 1,2,6 |
| LECROY CORP | COM | 52324W10 | 193 | 19,900 | SH | DEFINED | 1 |
| LEE ENTERPRISES INC | COM | 52376810 | 22,538 | 1,080,449 | SH | DEFINED | 1,2,6 |
| LEGG MASON INC | COM | 52490110 | 331,953 | 3,374,195 | SH | DEFINED | 1,2,5,6,7,8, |
| LEGGETT & PLATT INC | COM | 52466010 | 149,819 | 6,794,511 | SH | DEFINED | 1,2,5,6,7,8, |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 1,250,509 | 16,497,478 | SH | DEFINED | 1,2,5,6,7,8, |
| LENNAR CORP | CL A | 52605710 | 160,855 | 4,399,765 | SH | DEFINED | 1,2,5,6,7,8, |
| LENNOX INTL INC | COM | 52610710 | 17,517 | 511,747 | SH | DEFINED | 1,2,5 |
| LENOX GROUP INC | COM | 52626210 | 144 | 20,519 | SH | DEFINED | 1,5 |
| LEUCADIA NATL CORP | COM | 52728810 | 119,684 | 3,395,281 | SH | DEFINED | 1,2,5,6,7,8, |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 100,084 | 17,108,457 | SH | DEFINED | 1,2,5,6,7,8, |
| LEVITT CORP | CL A | 52742P10 | 280 | 29,651 | SH | DEFINED | 1,2,5 |
| LEXICON PHARMACEUTIC | COM | 52887210 | 180 | 56,229 | SH | DEFINED | 1,2,5 |
| LEXINGTON REALTY TRU | COM | 52904310 | 22,468 | 1,080,197 | SH | DEFINED | 1,2,3,5 |
| LEXMARK INTL NEW | CL A | 52977110 | 276,745 | 5,612,345 | SH | DEFINED | 1,2,5,6,7,8, |
| LG PHILIP LCD CO LTD | SPONS ADR | 50186V10 | 276 | 12,180 | SH | DEFINED | 1,2 |
| LHC GROUP INC | COM | 50187A10 | 4,356 | 166,263 | SH | DEFINED | 1,2 |
| LIBBEY INC | COM | 52989810 | 3,643 | 168,875 | SH | DEFINED | 1 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 164,964 | 4,019,581 | SH | DEFINED | 1,2,5,6,7,8, |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 38,070 | 968,715 | SH | DEFINED | 1,2,5,6,7,8, |
| LIBERTY MEDIA HLDG C | INT COM SE | 53071M10 | 181,790 | 8,141,056 | SH | DEFINED | 1,2,5,6,7,8, |
| LIBERTY MEDIA HLDG C | CAP COM SE | 53071M30 | 188,536 | 1,602,107 | SH | DEFINED | 1,2,5,6,7,8, |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 118,340 | 2,693,826 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| LIFE TIME FITNESS IN | COM | 53217R20 | 25,765 | 484,029 | SH | DEFINED | 1,2,6 |
| LIFECCELL CORP | COM | 53192710 | 18,243 | 597,354 | SH | DEFINED | 1,2,6 |
| LIFECORE BIOMEDICAL | COM | 53218710 | 198 | 12,475 | SH | DEFINED | 1 |
| LIFEPOINT HOSPITALS | NOTE 3.50 | 53219LAH | 508 | 500,000 | SH | DEFINED | 16 |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 34,202 | 884,235 | SH | DEFINED | 1,2,5 |
| LIFETIME BRANDS INC | COM | 53222Q10 | 3,124 | 152,768 | SH | DEFINED | 1 |
| LIFEWAY FOODS INC | COM | 53191410 | 240 | 21,300 | SH | DEFINED | 1 |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 7,264 | 1,055,874 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|-------------------------------|
| LILLY ELI & CO | COM | 53245710 | 1,503,887 | 26,912,795 | SH | DEFINED 1,2,5,6,7,8, |
| LIMITED BRANDS INC | COM | 53271610 | 245,451 | 8,941,763 | SH | DEFINED 1,2,5,6,7,8, |
| LIN TV CORP | CL A | 53277410 | 20,502 | 1,089,966 | SH | DEFINED 1,2,6 |
| LINCARE HLDGS INC | COM | 53279110 | 79,105 | 1,985,060 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| LINCOLN EDL SVCS COR | COM | 53353510 | 640 | 43,043 | SH | DEFINED 1,2 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 47,546 | 640,431 | SH | DEFINED 1,2,5 |
| LINCOLN NATL CORP IN | COM | 53418710 | 514,786 | 7,255,611 | SH | DEFINED 1,2,5,6,7,8, |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 245,562 | 6,787,242 | SH | DEFINED 1,2,5,6,7,8, |
| LINN ENERGY LLC | UNIT LTD L | 53602010 | 1,577 | 47,926 | SH | DEFINED 1,2 |
| LINSAY CORPORATION | COM | 53555510 | 7,510 | 169,562 | SH | DEFINED 1,2,5 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 5,039 | 855,434 | SH | DEFINED 1,2,6 |
| LIQUIDITY SERVICES I | COM | 53635B10 | 2,415 | 128,583 | SH | DEFINED 1,6 |
| LITHIA MTRS INC | CL A | 53679710 | 6,254 | 246,796 | SH | DEFINED 1,2,5 |
| LITTELFUSE INC | COM | 53700810 | 19,619 | 580,965 | SH | DEFINED 1,2,6 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|-----------------------|
| LIVE NATION INC | COM | 53803410 | 24,919 | 1,113,448 | SH | DEFINED | 1,2,5,6 |
| LIVEPERSON INC | COM | 53814610 | 1,565 | 292,489 | SH | DEFINED | 1 |
| LIZ CLAIBORNE INC | COM | 53932010 | 132,038 | 3,539,899 | SH | DEFINED | 1,2,5,6,7,8, |
| LIZ CLAIBORNE INC | COM | 53932010 | 2,052 | 55,000 | SH | CALL | DEFINED 16 |
| LKQ CORP | COM | 50188920 | 23,648 | 958,948 | SH | DEFINED | 1,2,6 |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 2,780 | 62,161 | SH | DEFINED | 1 |
| LMI AEROSPACE INC | COM | 50207910 | 451 | 18,548 | SH | DEFINED | 1,5 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 7,382,542 | 78,429,218 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| LODGENET ENTMT CORP | COM | 54021110 | 21,214 | 661,693 | SH | DEFINED | 1,2,6 |
| LODGIAN INC | COM PAR \$. | 54021P40 | 5,232 | 348,073 | SH | DEFINED | 1,2 |
| LOEWS CORP | COM | 54042410 | 488,520 | 9,582,574 | SH | DEFINED | 1,2,5,6,8,10 |
| LOEWS CORP | CAROLNA GP | 54042420 | 235,588 | 3,048,889 | SH | DEFINED | 1,2,5,7,8 |
| LOGILITY INC | COM | 54140Y10 | 520 | 47,200 | SH | DEFINED | 1,2 |
| LOGITECH INTL S A | SHS | H5043023 | 401 | 15,177 | SH | DEFINED | 1,5 |
| LO-JACK CORP | COM | 53945110 | 6,913 | 310,139 | SH | DEFINED | 1,2 |
| LONGS DRUG STORES CO | COM | 54316210 | 28,200 | 536,934 | SH | DEFINED | 1,2,5,6 |
| LOOKSMART LTD | COM NEW | 54344250 | 85 | 21,728 | SH | DEFINED | 1,2 |
| LOOPNET INC | COM | 54352430 | 7,329 | 314,166 | SH | DEFINED | 1,2,6 |
| LORAL SPACE & COMMUN | COM | 54388110 | 8,527 | 173,030 | SH | DEFINED | 1,2 |
| LOUISIANA PAC CORP | COM | 54634710 | 43,983 | 2,324,670 | SH | DEFINED | 1,2,5,12 |
| LOWES COS INC | COM | 54866110 | 3,126,193 | 101,863,581 | SH | DEFINED | 1,2,5,6,7,8, |
| LSB INDS INC | COM | 50216010 | 3,197 | 149,548 | SH | DEFINED | 1 |
| LSI CORPORATION | COM | 50216110 | 164,247 | 21,870,431 | SH | DEFINED | 1,2,5,6,7,8, |
| LSI INDS INC | COM | 50216C10 | 6,131 | 342,541 | SH | DEFINED | 1,2 |
| LTC PPTYS INC | COM | 50217510 | 10,500 | 461,520 | SH | DEFINED | 1,2,3,5 |
| LTX CORP | COM | 50239210 | 4,491 | 807,753 | SH | DEFINED | 1,2,5 |
| LUBRIZOL CORP | COM | 54927110 | 201,995 | 3,129,272 | SH | DEFINED | 1,2,5 |
| LUBYS INC | COM | 54928210 | 636 | 65,855 | SH | DEFINED | 1 |
| LUFKIN INDS INC | COM | 54976410 | 12,602 | 195,227 | SH | DEFINED | 1,2,6 |
| LUMINENT MTG CAP INC | COM | 55027830 | 8,905 | 882,573 | SH | DEFINED | 1,2 |
| LUMINEX CORP DEL | COM | 55027E10 | 7,019 | 570,209 | SH | DEFINED | 1,2,5,6 |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 1,299 | 33,618 | SH | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 462 | 31,635 | SH | DEFINED | 1 |
| LYONDELL CHEMICAL CO | COM | 55207810 | 223,990 | 6,034,223 | SH | DEFINED | 1,2,5,6,7,8, |
| M & F WORLDWIDE CORP | COM | 55254110 | 18,085 | 271,632 | SH | DEFINED | 1,2,5,6,16 |
| M & T BK CORP | COM | 55261F10 | 202,022 | 1,889,820 | SH | DEFINED | 1,2,5,6,7,8, |
| M D C HLDGS INC | COM | 55267610 | 44,723 | 924,800 | SH | DEFINED | 1,2,5 |
| M/I HOMES INC | COM | 55305B10 | 5,307 | 199,515 | SH | DEFINED | 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 4,080 | 256,465 | SH | DEFINED | 1,2 |
| MACERICH CO | COM | 55438210 | 170,154 | 2,064,474 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| MAC-GRAY CORP | COM | 55415310 | 161 | 10,500 | SH | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 55448910 | 72,419 | 1,665,176 | SH | DEFINED | 1,2,3,5 |
| MACROVISION CORP | COM | 55590410 | 41,290 | 1,373,584 | SH | DEFINED | 1,2,5,6 |
| MACYS INC | COM | 55616P10 | 667,848 | 16,788,543 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| MADDEN STEVEN LTD | COM | 55626910 | 11,575 | 353,321 | SH | DEFINED | 1,2,5,6 |
| MAF BANCORP INC | COM | 55261R10 | 28,541 | 526,003 | SH | DEFINED | 1,2,5 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 28,218 | 607,239 | SH | DEFINED | 1,2,6 |
| MAGELLAN MIDSTREAM H | COM LP INT | 55907R10 | 953 | 31,770 | SH | DEFINED | 1,2 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 3,797 | 81,524 | SH | DEFINED | 1,2 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 10,576 | 753,281 | SH | DEFINED | 1,2 |
| MAGNA ENTMT CORP | CL A | 55921110 | 1,566 | 536,305 | SH | DEFINED | 1,5,6 |
| MAGNETEK INC | COM | 55942410 | 278 | 53,946 | SH | DEFINED | 1,5 |
| MAGUIRE PPTYS INC | COM | 55977510 | 31,406 | 914,815 | SH | DEFINED | 1,2,3,5 |
| MAGYAR TELEKOM TELEC | SPONSORED | 55977610 | 275 | 9,853 | SH | DEFINED | 1 |
| MAIDENFORM BRANDS IN | COM | 56030510 | 11,892 | 598,773 | SH | DEFINED | 1,2 |
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 6,034 | 359,362 | SH | DEFINED | 1,2 |
| MAJESCO ENTERTAINMEN | COM NEW | 56069020 | 32 | 21,650 | SH | DEFINED | 1 |
| MAKITA CORP | ADR NEW | 56087730 | 294 | 6,579 | SH | DEFINED | 1 |
| MANAGEMENT NETWORK G | COM | 56169310 | 37 | 16,180 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|---|
| MANHATTAN ASSOCS INC | COM | 56275010 | 26,053 | 933,456 | SH | DEFINED | 1,2,5,6 |
| MANITOWOC INC | COM | 56357110 | 71,720 | 892,256 | SH | DEFINED | 1,2,5,6 |
| MANNATECH INC | COM | 56377110 | 10,055 | 632,780 | SH | DEFINED | 1,2,6 |
| MANNKIND CORP | COM | 56400P20 | 6,876 | 557,687 | SH | DEFINED | 1,2,6 |
| MANOR CARE INC NEW | COM | 56405510 | 112,854 | 1,728,498 | SH | DEFINED | 1,2,5,6,10,11 |
| MANPOWER INC | COM | 56418H10 | 160,175 | 1,736,502 | SH | DEFINED | 1,2,5,6,7,8,9 |
| MANTECH INTL CORP | CL A | 56456310 | 18,329 | 594,511 | SH | DEFINED | 1,2,6 |
| MANULIFE FINL CORP | COM | 56501R10 | 8,486 | 227,389 | SH | DEFINED | 1,13 |
| MARATHON ACQUISITION | COM | 56575610 | 2,656 | 337,000 | SH | DEFINED | 1 |
| MARATHON OIL CORP | COM | 56584910 | 1,545,559 | 25,776,494 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16 |
| MARCHEX INC | CL B | 56624R10 | 5,710 | 349,864 | SH | DEFINED | 1,2,6 |
| MARCUS CORP | COM | 56633010 | 7,567 | 318,475 | SH | DEFINED | 1,2 |
| MARINE PRODS CORP | COM | 56842710 | 1,405 | 170,664 | SH | DEFINED | 1,2,6 |
| MARINEMAX INC | COM | 56790810 | 4,942 | 246,877 | SH | DEFINED | 1,2 |
| MARINER ENERGY INC | COM | 56845T30 | 40,206 | 1,657,965 | SH | DEFINED | 1,2,5 |
| MARKEL CORP | COM | 57053510 | 72,348 | 149,307 | SH | DEFINED | 1,2,5,12 |
| MARKETAXESS HLDGS IN | COM | 57060D10 | 7,678 | 426,772 | SH | DEFINED | 1,6 |
| MARKWEST ENERGY PART | UNIT LTD P | 57075910 | 1,829 | 52,556 | SH | DEFINED | 1,2 |
| MARKWEST HYDROCARBON | COM | 57076210 | 11,303 | 196,810 | SH | DEFINED | 1,2,5,6 |
| MARLIN BUSINESS SVCS | COM | 57115710 | 224 | 10,500 | SH | DEFINED | 1 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 434,867 | 10,057,045 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MARSH & MCLENNAN COS | COM | 57174810 | 418,418 | 13,549,805 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 293,829 | 6,168,994 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 16,842 | 648,514 | SH | DEFINED | 1,2,5,6 |
| MARTEN TRANS LTD | COM | 57307510 | 3,959 | 219,809 | SH | DEFINED | 1 |
| MARTHA STEWART LIVIN | CL A | 57308310 | 7,043 | 409,503 | SH | DEFINED | 1,2,6 |
| MARTIN MARIETTA MATL | COM | 57328410 | 191,350 | 1,181,029 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MARTIN MIDSTREAM PRT | UNIT L P I | 57333110 | 371 | 8,946 | SH | DEFINED | 1 |
| MARVEL ENTERTAINMENT | COM | 57383T10 | 36,522 | 1,433,377 | SH | DEFINED | 1,2,5,6,13 |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 104,013 | 5,711,848 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MASCO CORP | COM | 57459910 | 286,448 | 10,061,396 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MASISA S A NEW | SPONSORED | 57480010 | 734 | 52,593 | SH | DEFINED | 1,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PUT/ CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|---|
| MASSEY ENERGY CORP | COM | 57620610 | 43,342 | 1,626,352 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MASSEY ENERGY CORP | COM | 57620610 | 9,328 | 350,000 | SH | PUT | DEFINED 16 |
| MASTEC INC | COM | 57632310 | 9,394 | 593,782 | SH | DEFINED | 1,2,5 |
| MASTERCARD INC | CL A | 57636Q10 | 140,260 | 845,604 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MATERIAL SCIENCES CO | COM | 57667410 | 239 | 20,258 | SH | DEFINED | 1 |
| MATRIA HEALTHCARE IN | COM NEW | 57681720 | 9,135 | 301,689 | SH | DEFINED | 1,2,5 |
| MATRIX SVC CO | COM | 57685310 | 8,311 | 334,444 | SH | DEFINED | 1,2,5,6 |
| MATRIX INITIATIVES | COM | 57685L10 | 258 | 12,324 | SH | DEFINED | 1 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 2,438 | 123,079 | SH | DEFINED | 1 |
| MATTEL INC | COM | 57708110 | 337,803 | 13,357,191 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MATTHEWS INTL CORP | CL A | 57712810 | 33,301 | 763,599 | SH | DEFINED | 1,2,5,6 |
| MATTSON TECHNOLOGY I | COM | 57722310 | 6,731 | 693,896 | SH | DEFINED | 1,2,6 |
| MAUI LD & PINEAPPLE | COM | 57734510 | 1,956 | 53,241 | SH | DEFINED | 1 |
| MAX CAPITAL GROUP LT | SHS | G6052F10 | 26,092 | 921,985 | SH | DEFINED | 1,2,5 |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 276,749 | 8,283,427 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| MAXIMUS INC | COM | 57793310 | 14,341 | 330,583 | SH | DEFINED | 1,2,5 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 191 | 13,415 | SH | DEFINED | 1 |
| MXYGEN INC | COM | 57777610 | 4,170 | 486,597 | SH | DEFINED | 1,2 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 19,477 | 560,651 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-----------------------|
| MBIA INC | COM | 55262C10 | 268,555 | 4,316,223 | SH | DEFINED | 1,2,5,6,7,8, |
| MBT FINL CORP | COM | 57887710 | 706 | 50,117 | SH | DEFINED | 1 |
| MCAFEE INC | COM | 57906410 | 213,183 | 6,056,342 | SH | DEFINED | 1,2,5,7,8,10 |
| MCCLATCHY CO | CL A | 57948910 | 24,839 | 981,376 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 136,506 | 3,575,326 | SH | DEFINED | 1,2,5,6,7,8, |
| MCCORMICK & SCHMICKS | COM | 57979310 | 3,996 | 154,034 | SH | DEFINED | 1 |
| MCDERMOTT INTL INC | COM | 58003710 | 79,488 | 956,303 | SH | DEFINED | 1,2,5 |
| MCDONALDS CORP | COM | 58013510 | 1,962,098 | 38,654,416 | SH | DEFINED | 1,2,5,6,7,8, |
| MCG CAPITAL CORP | COM | 58047P10 | 19,649 | 1,226,512 | SH | DEFINED | 1,2 |
| MCGRATH RENTCORP | COM | 58058910 | 10,513 | 312,058 | SH | DEFINED | 1,2 |
| MCGRAW HILL COS INC | COM | 58064510 | 846,666 | 12,436,337 | SH | DEFINED | 1,2,5,6,7,8, |
| MCKESSON CORP | COM | 58155Q10 | 781,781 | 13,108,331 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| MCMORAN EXPLORATION | COM | 58241110 | 4,762 | 340,173 | SH | DEFINED | 1,2,6 |
| MDU RES GROUP INC | COM | 55269010 | 123,901 | 4,418,720 | SH | DEFINED | 1,2,5,12 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 4,203 | 383,447 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COM | 58333410 | 173,567 | 4,914,124 | SH | DEFINED | 1,2,5,6,7,8, |
| MEASUREMENT SPECIALT | COM | 58342110 | 4,880 | 206,066 | SH | DEFINED | 1,2 |
| MECHANICAL TECHNOLOG | COM | 58353810 | 48 | 37,856 | SH | DEFINED | 1,2 |
| MECHEL OAO | SPONSORED | 58384010 | 5,961 | 163,180 | SH | DEFINED | 1,2,5,7 |
| MEDALLION FINL CORP | COM | 58392810 | 342 | 28,900 | SH | DEFINED | 1 |
| MEDAREX INC | COM | 58391610 | 30,525 | 2,136,080 | SH | DEFINED | 1,2,5,6 |
| MEDCATH CORP | COM | 58404W10 | 18,455 | 580,341 | SH | DEFINED | 1,2,6 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 561,446 | 7,198,954 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| MEDIA GEN INC | CL A | 58440410 | 16,243 | 488,225 | SH | DEFINED | 1,2 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 8,533 | 880,583 | SH | DEFINED | 1,2,5,6 |
| MEDICAL ACTION INDS | COM | 58449L10 | 3,413 | 188,982 | SH | DEFINED | 1,2 |
| MEDICAL PPTYS TRUST | COM | 58463J30 | 12,592 | 951,760 | SH | DEFINED | 1,2,3 |
| MEDICAL STAFFING NET | COM | 58463F10 | 196 | 36,000 | SH | DEFINED | 1,2 |
| MEDICINES CO | COM | 58468810 | 13,687 | 776,764 | SH | DEFINED | 1,2,5,6 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 49,841 | 1,632,001 | SH | DEFINED | 1,2,5,6 |
| MEDIFAST INC | COM | 58470H10 | 195 | 21,800 | SH | DEFINED | 1,5 |
| MEDIMMUNE INC | COM | 58469910 | 1,350 | 23,295 | SH | DEFINED | 1 |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 4,318 | 293,974 | SH | DEFINED | 1,2,5,6 |
| MEDIVATION INC | COM | 58501N10 | 4,791 | 234,507 | SH | DEFINED | 1,2,6 |
| MEDTRONIC INC | COM | 58505510 | 1,621,124 | 31,259,614 | SH | DEFINED | 1,2,5,6,7,8, |
| MELLON FINL CORP | COM | 58551A10 | 457,926 | 10,407,398 | SH | DEFINED | 1,2,5,6,7,8, |
| MEMC ELECTR MATLS IN | COM | 55271510 | 392,895 | 6,428,258 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| MEMORY PHARMACEUTICA | COM | 58606R40 | 249 | 105,231 | SH | DEFINED | 1 |
| MENS WEARHOUSE INC | COM | 58711810 | 46,990 | 920,119 | SH | DEFINED | 1,2,5 |
| MENTOR CORP MINN | COM | 58718810 | 37,456 | 920,742 | SH | DEFINED | 1,2,5,6 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 26,191 | 1,988,680 | SH | DEFINED | 1,2,5,6 |
| MERCANTILE BANK CORP | COM | 58737610 | 477 | 17,603 | SH | DEFINED | 1,5 |
| MERCER INTL INC | COM | 58805610 | 4,812 | 471,744 | SH | DEFINED | 1 |
| MERCK & CO INC | COM | 58933110 | 3,382,352 | 67,918,723 | SH | DEFINED | 1,2,5,6,7,8, |
| MERCURY COMPUTER SYS | COM | 58937810 | 4,261 | 349,284 | SH | DEFINED | 1,2,5 |
| MERCURY GENL CORP NE | COM | 58940010 | 51,317 | 931,176 | SH | DEFINED | 1,2,5,12 |
| MEREDITH CORP | COM | 58943310 | 55,330 | 898,220 | SH | DEFINED | 1,2,5,6,10,1 |
| MERGE TECHNOLOGIES I | COM | 58998110 | 298 | 45,660 | SH | DEFINED | 1,2,5 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 10,795 | 498,362 | SH | DEFINED | 1,2,6 |
| MERIDIAN GOLD INC | COM | 58997510 | 4,325 | 156,809 | SH | DEFINED | 1,2,16 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 4,017 | 1,330,102 | SH | DEFINED | 1,2,5 |
| MERIT MED SYS INC | COM | 58988910 | 7,979 | 667,142 | SH | DEFINED | 1,2,6 |
| MERITAGE HOMES CORP | COM | 59001A10 | 32,501 | 1,214,981 | SH | DEFINED | 1,2,5 |
| MERIX CORP | COM | 59004910 | 315 | 39,923 | SH | DEFINED | 1,5 |
| MERRILL LYNCH & CO I | COM | 59018810 | 6,255,218 | 74,841,092 | SH | DEFINED | 1,2,5,6,7,8, |
| MERUELO MADDUX PROPE | COM | 59047310 | 4,731 | 579,799 | SH | DEFINED | 1,2 |
| MESA AIR GROUP INC | COM | 59047910 | 309 | 46,756 | SH | DEFINED | 1 |
| MESA LABS INC | COM | 59064R10 | 221 | 9,500 | SH | DEFINED | 1 |

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|-----------------------|-----------|----------|-----------|-------------|----|---------|-------------------|
| MET PRO CORP | COM | 59087630 | 199 | 12,664 | SH | DEFINED | 1 |
| METABASIS THERAPEUTI | COM | 59101M10 | 187 | 26,690 | SH | DEFINED | 1 |
| METABOLIX INC | COM | 59101880 | 2,597 | 103,740 | SH | DEFINED | 1 |
| METAL MGMT INC | COM NEW | 59109720 | 17,319 | 392,978 | SH | DEFINED | 1,2 |
| METALLINE MINING INC | COM | 59125710 | 95 | 24,966 | SH | DEFINED | 1,2 |
| METHODE ELECTRS INC | COM | 59152020 | 29,626 | 1,893,019 | SH | DEFINED | 1,2 |
| METLIFE INC | COM | 59156R10 | 1,375,148 | 21,326,733 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| METRETEK TECHNOLOGIE | COM | 59159Q10 | 514 | 33,271 | SH | DEFINED | 1,2,5 |
| METROCORP BANCSHARES | COM | 59165010 | 302 | 14,149 | SH | DEFINED | 1 |
| METROPICS COMMUNICATI | COM | 59170810 | 14,345 | 434,159 | SH | DEFINED | 1,2,5 |
| METROPOLITAN HEALTH | COM | 59214210 | 39 | 22,000 | SH | DEFINED | 1,5 |
| METSO CORP | SPONSORED | 59267110 | 618 | 10,479 | SH | DEFINED | 1 |
| METTLER TOLEDO INTER | COM | 59268810 | 39,790 | 416,608 | SH | DEFINED | 1,2,5,6 |
| MFA MTG INVTS INC | COM | 55272X10 | 12,194 | 1,674,973 | SH | DEFINED | 1,2 |
| MGE ENERGY INC | COM | 55277P10 | 11,383 | 348,413 | SH | DEFINED | 1,2 |
| MGI PHARMA INC | COM | 55288010 | 26,771 | 1,196,735 | SH | DEFINED | 1,2,5,6 |
| MGIC INVT CORP WIS | COM | 55284810 | 132,000 | 2,321,483 | SH | DEFINED | 1,2,5,6,7,8, |
| MGM MIRAGE | COM | 55295310 | 125,903 | 1,526,472 | SH | DEFINED | 1,2,5,6,7,8, |
| MGP INGREDIENTS INC | COM | 55302G10 | 4,720 | 279,294 | SH | DEFINED | 1 |
| MICREL INC | COM | 59479310 | 25,854 | 2,032,546 | SH | DEFINED | 1,2,5,6 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 169,765 | 4,583,282 | SH | DEFINED | 1,2,5,6,7,8, |
| MICRON TECHNOLOGY IN | NOTE 1.87 | 595112AH | 1,068 | 1,000,000 | SH | DEFINED | 16 |
| MICRON TECHNOLOGY IN | COM | 59511210 | 272,927 | 21,781,861 | SH | DEFINED | 1,2,5,6,7,8, |
| MICROS SYS INC | COM | 59490110 | 54,240 | 997,066 | SH | DEFINED | 1,2,6 |
| MICROSEMI CORP | COM | 59513710 | 29,638 | 1,237,506 | SH | DEFINED | 1,2,5,6 |
| MICROSOFT CORP | COM | 59491810 | 7,345,285 | 249,246,193 | SH | DEFINED | 1,2,5,6,7,8, |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 24,440 | 258,649 | SH | DEFINED | 1,2,5,6 |
| MICROTEK MEDICAL HLD | COM | 59515B10 | 196 | 42,533 | SH | DEFINED | 1,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| MICROTUNE INC DEL | COM | 59514P10 | 3,625 | 693,193 | SH | DEFINED 1,2,5 |
| MICROVISION INC DEL | COM | 59496010 | 155 | 31,010 | SH | DEFINED 1 |
| MICRUS ENDOVASCULAR | COM | 59518V10 | 3,851 | 156,550 | SH | DEFINED 1,5 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 32,137 | 612,362 | SH | DEFINED 1,2,3 |
| MIDAS GROUP INC | COM | 59562610 | 8,030 | 354,194 | SH | DEFINED 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 17,090 | 285,687 | SH | DEFINED 1,2,6 |
| MIDDLESEX WATER CO | COM | 59668010 | 279 | 14,532 | SH | DEFINED 1,2,5 |
| MIDLAND CO | COM | 59748610 | 12,113 | 258,059 | SH | DEFINED 1,2 |
| MIDWAY GAMES INC | COM | 59814810 | 2,158 | 339,303 | SH | DEFINED 1,2 |
| MIDWEST AIR GROUP IN | COM | 59791110 | 4,299 | 286,246 | SH | DEFINED 1,2,5 |
| MIDWEST BANC HOLDING | COM | 59825110 | 4,035 | 278,281 | SH | DEFINED 1,2 |
| MILLEA HOLDINGS INC | ADR | 60032R10 | 3,208 | 78,172 | SH | DEFINED 1,2 |
| MILLENNIUM CELL INC | COM | 60038B10 | 10 | 14,948 | SH | DEFINED 1 |
| MILLENNIUM PHARMACEU | COM | 59990210 | 76,645 | 7,251,195 | SH | DEFINED 1,2,5,6,7,8, |
| MILLER HERMAN INC | COM | 60054410 | 43,810 | 1,386,395 | SH | DEFINED 1,2,5,6 |
| MILLER INDS INC TENN | COM NEW | 60055120 | 3,476 | 138,491 | SH | DEFINED 1 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 1,600 | 17,464 | SH | DEFINED 1,5 |
| MILLIPORE CORP | COM | 60107310 | 116,760 | 1,554,928 | SH | DEFINED 1,2,5,6,7,8, |
| MINDSPEED TECHNOLOGI | COM | 60268210 | 299 | 135,505 | SH | DEFINED 1,5 |
| MINE SAFETY APPLIANC | COM | 60272010 | 37,724 | 862,070 | SH | DEFINED 1,2,5,6 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 60,905 | 909,712 | SH | DEFINED 1,2,5 |
| MINRAD INTL INC | COM | 60443P10 | 2,237 | 377,200 | SH | DEFINED 1 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 6,771 | 770,311 | SH | DEFINED 1,2 |

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|-----------------------|-----------|----------|------------|-------------|---------|---------|--------------|
| MIRANT CORP NEW | COM | 60467R10 | 139,902 | 3,280,235 | SH | DEFINED | 1,2,5,6,7,8, |
| MISSION WEST PPTYS I | COM | 60520310 | 2,770 | 198,731 | SH | DEFINED | 1,3,5 |
| MITSUBISHI UFJ FINL | SPONSORED | 60682210 | 5,395 | 489,573 | SH | DEFINED | 1,2 |
| MITSUI & CO LTD | ADR | 60682720 | 1,887 | 4,701 | SH | DEFINED | 1,2 |
| MIVA INC | COM | 55311R10 | 430 | 66,100 | SH | DEFINED | 1,5 |
| MIZUHO FINL GROUP IN | SPONSORED | 60687Y10 | 1,065 | 76,706 | SH | DEFINED | 1 |
| MKS INSTRUMENT INC | COM | 55306N10 | 38,052 | 1,373,727 | SH | DEFINED | 1,2,5,6 |
| MOBILE MINI INC | COM | 60740F10 | 16,933 | 579,907 | SH | DEFINED | 1,2,5,6 |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 119,156 | 1,967,245 | SH | DEFINED | 1,2,4,5,7 |
| MOBILITY ELECTRONICS | COM | 60741U10 | 167 | 44,326 | SH | DEFINED | 1,5 |
| MOCON INC | COM | 60749410 | 119 | 10,400 | SH | DEFINED | 1 |
| MODINE MFG CO | COM | 60782810 | 17,353 | 767,837 | SH | DEFINED | 1,2,5,6 |
| MODTECH HLDGS INC | COM | 60783C10 | 69 | 25,467 | SH | DEFINED | 1,5 |
| MOHAWK INDS INC | COM | 60819010 | 118,219 | 1,172,922 | SH | DEFINED | 1,2,5,6,7,8, |
| MOLDFLOW CORP | COM | 60850710 | 290 | 13,200 | SH | DEFINED | 1 |
| MOLECULAR INSIGHT PH | COM | 60852M10 | 347 | 36,737 | SH | DEFINED | 1 |
| MOLEX INC | COM | 60855410 | 89,439 | 2,980,301 | SH | DEFINED | 1,2,5,6,10,1 |
| MOLEX INC | CL A | 60855420 | 3,303 | 124,419 | SH | DEFINED | 1,2,5,12 |
| MOLINA HEALTHCARE IN | COM | 60855R10 | 8,888 | 291,235 | SH | DEFINED | 1,2 |
| MOLSON COORS BREWING | CL B | 60871R20 | 144,795 | 1,566,028 | SH | DEFINED | 1,2,5,6,7,8, |
| MOMENTA PHARMACEUTIC | COM | 60877T10 | 3,710 | 368,104 | SH | DEFINED | 1,2,5,6 |
| MONACO COACH CORP | COM | 60886R10 | 8,308 | 578,958 | SH | DEFINED | 1,2 |
| MONARCH CASINO & RES | COM | 60902710 | 10,805 | 402,419 | SH | DEFINED | 1,2,6 |
| MONEYGRAM INTL INC | COM | 60935Y10 | 50,422 | 1,804,022 | SH | DEFINED | 1,2,5,6,12 |
| MONMOUTH REAL ESTATE | CL A | 60972010 | 137 | 15,770 | SH | DEFINED | 1,3 |
| MONOGRAM BIOSCIENCES | COM | 60975U10 | 284 | 167,889 | SH | DEFINED | 1 |
| MONOLITHIC PWR SYS I | COM | 60983910 | 8,612 | 493,545 | SH | DEFINED | 1,2 |
| MONRO MUFFLER BRAKE | COM | 61023610 | 8,825 | 235,656 | SH | DEFINED | 1,5 |
| MONSANTO CO NEW | COM | 61166W10 | 990,394 | 14,663,817 | SH | DEFINED | 1,2,5,6,7,8, |
| MONSTER WORLDWIDE IN | COM | 61174210 | 135,614 | 3,299,607 | SH | DEFINED | 1,2,5,6,7,8, |
| MONTEREY GOURMET FOO | COM | 61257010 | 52 | 12,100 | SH | DEFINED | 1 |
| MONTPELLIER RE HOLDIN | SHS | G6218510 | 31,203 | 1,683,007 | SH | DEFINED | 1,2,5 |
| MOODYS CORP | COM | 61536910 | 366,290 | 5,888,906 | SH | DEFINED | 1,2,5,6,7,8, |
| MOOG INC | CL A | 61539420 | 24,846 | 563,276 | SH | DEFINED | 1,2 |
| MORGAN STANLEY | COM NEW | 61744644 | 10,758,266 | 128,257,825 | SH | DEFINED | 1,2,5,6,7,8, |
| MORGANS HOTEL GROUP | COM | 61748W10 | 5,606 | 229,960 | SH | DEFINED | 1,2,6 |
| MORNINGSTAR INC | COM | 61770010 | 10,255 | 218,078 | SH | DEFINED | 1,2,6 |
| MORTONS RESTAURANT G | COM | 61943010 | 2,373 | 131,021 | SH | DEFINED | 1 |
| MOSAIC CO | COM | 61945A10 | 85,502 | 2,191,227 | SH | DEFINED | 1,2,5,6,7,8, |
| MOSYS INC | COM | 61971810 | 306 | 35,000 | SH | DEFINED | 1 |
| MOTHERS WK INC | COM | 61990310 | 532 | 17,026 | SH | DEFINED | 1,2,5 |
| MOTOROLA INC | COM | 62007610 | 1,259,963 | 71,184,377 | SH | DEFINED | 1,2,5,6,7,8, |
| MOTOROLA INC | COM | 62007610 | 1,770 | 100,000 | SH CALL | DEFINED | 16 |
| MOVADO GROUP INC | COM | 62458010 | 12,243 | 362,857 | SH | DEFINED | 1,2 |
| MOVE INC COM | COM | 62458M10 | 9,605 | 2,144,003 | SH | DEFINED | 1,2,5,6 |
| MOVIE GALLERY INC | COM | 62458110 | 61 | 31,931 | SH | DEFINED | 1 |
| MPS GROUP INC | COM | 55340910 | 34,373 | 2,570,920 | SH | DEFINED | 1,2,5 |
| MRV COMMUNICATIONS I | COM | 55347710 | 6,633 | 2,041,005 | SH | DEFINED | 1,2,5 |
| MSC INDL DIRECT INC | CL A | 55353010 | 39,057 | 710,129 | SH | DEFINED | 1,2,5,6 |
| MSC SOFTWARE CORP | COM | 55353110 | 7,896 | 584,020 | SH | DEFINED | 1,2,6 |
| MTC TECHNOLOGIES INC | COM | 55377A10 | 3,514 | 143,090 | SH | DEFINED | 1,2,6 |
| MTR GAMING GROUP INC | COM | 55376910 | 4,888 | 317,410 | SH | DEFINED | 1,2,5,6 |
| MTS SYS CORP | COM | 55377710 | 14,522 | 325,094 | SH | DEFINED | 1,2,6 |
| MUELLER INDS INC | COM | 62475610 | 20,535 | 596,263 | SH | DEFINED | 1,2,5 |
| MUELLER WTR PRODS IN | COM SER A | 62475810 | 28,725 | 1,683,777 | SH | DEFINED | 1,2 |
| MUELLER WTR PRODS IN | COM SER B | 62475820 | 3,861 | 257,412 | SH | DEFINED | 1,2 |
| MULTI COLOR CORP | COM | 62538310 | 2,136 | 54,350 | SH | DEFINED | 1 |
| MULTI FINELINE ELECT | COM | 62541B10 | 2,195 | 127,897 | SH | DEFINED | 1,2,5,6 |
| MULTIMEDIA GAMES INC | COM | 62545310 | 12,662 | 992,345 | SH | DEFINED | 1,2,5 |
| MURPHY OIL CORP | COM | 62671710 | 339,535 | 5,712,236 | SH | DEFINED | 1,2,5,6,8,10 |
| MVC CAPITAL INC | COM | 55382910 | 5,524 | 293,679 | SH | DEFINED | 1 |
| MWI VETERINARY SUPPL | COM | 55402X10 | 3,593 | 90,075 | SH | DEFINED | 1 |

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| MYERS INDS INC | COM | 62846410 | 8,428 | 381,191 | SH | DEFINED | 1,2,6 |
| MYLAN LABS INC | COM | 62853010 | 119,893 | 6,591,134 | SH | DEFINED | 1,2,5,6,10,11 |
| MYRIAD GENETICS INC | COM | 62855J10 | 26,451 | 711,241 | SH | DEFINED | 1,2,5,6 |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 6,692 | 1,454,848 | SH | DEFINED | 1,2,5,6 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 284,821 | 8,532,697 | SH | DEFINED | 1,2,5,6,7,8,9 |
| NACCO INDS INC | CL A | 62957910 | 20,983 | 134,947 | SH | DEFINED | 1,2 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 37,782 | 1,376,402 | SH | DEFINED | 1,2,5,6 |
| NANOGEN INC | COM | 63007510 | 94 | 69,287 | SH | DEFINED | 1,5 |
| NANOMETRICS INC | COM | 63007710 | 156 | 22,810 | SH | DEFINED | 1 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 114 | 18,801 | SH | DEFINED | 1 |
| NAPCO SEC SYS INC | COM | 63040210 | 510 | 80,875 | SH | DEFINED | 1,2 |
| NAPSTER INC | COM | 63079710 | 323 | 95,147 | SH | DEFINED | 1,2,5 |
| NARA BANCORP INC | COM | 63080P10 | 8,657 | 543,416 | SH | DEFINED | 1,2,5,6 |
| NASB FINL INC | COM | 62896810 | 2,160 | 64,184 | SH | DEFINED | 1 |
| NASDAQ STOCK MARKET | COM | 63110310 | 40,664 | 1,368,712 | SH | DEFINED | 1,2,5 |
| NASH FINCH CO | COM | 63115810 | 21,636 | 437,095 | SH | DEFINED | 1,2,16 |
| NASTECH PHARMACEUTIC | COM PAR \$0 | 63172840 | 3,675 | 336,824 | SH | DEFINED | 1 |
| NATCO GROUP INC | CL A | 63227W20 | 11,984 | 260,285 | SH | DEFINED | 1,2,5,6 |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 2,582 | 14,991 | SH | DEFINED | 1 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 1,636 | 142,114 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|------------------------------------|
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 1,705 | 148,882 | SH | DEFINED | 1,2 |
| NATIONAL CINEMEDIA I | COM | 63530910 | 15,563 | 555,610 | SH | DEFINED | 1,2 |
| NATIONAL CITY CORP | COM | 63540510 | 531,110 | 15,939,677 | SH | DEFINED | 1,2,5,6,7,8,9 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 25,375 | 547,938 | SH | DEFINED | 1,2,6 |
| NATIONAL FUEL GAS CO | COM | 63618010 | 67,328 | 1,554,553 | SH | DEFINED | 1,2,5 |
| NATIONAL GRID PLC | SPON ADR N | 63627430 | 851 | 11,540 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 11,907 | 375,367 | SH | DEFINED | 1,2,3 |
| NATIONAL HEALTH REAL | COM | 63590510 | 615 | 26,112 | SH | DEFINED | 1,2,3,5 |
| NATIONAL HEALTHCARE | COM | 63590610 | 6,895 | 133,626 | SH | DEFINED | 1,2,5 |
| NATIONAL INSTRS CORP | COM | 63651810 | 39,778 | 1,221,295 | SH | DEFINED | 1,2,5,6 |
| NATIONAL INTERSTATE | COM | 63654U10 | 4,168 | 159,816 | SH | DEFINED | 1,2,6 |
| NATIONAL OILWELL VAR | COM | 63707110 | 624,910 | 5,994,914 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16 |
| NATIONAL PENN BANCSH | COM | 63713810 | 12,589 | 754,744 | SH | DEFINED | 1,2,5 |
| NATIONAL PRESTO INDS | COM | 63721510 | 5,237 | 84,013 | SH | DEFINED | 1,2,5 |
| NATIONAL R V HLDGS I | COM | 63727710 | 16 | 11,211 | SH | DEFINED | 1 |
| NATIONAL RESEARCH CO | COM | 63737210 | 207 | 8,200 | SH | DEFINED | 1 |
| NATIONAL RETAIL PROP | COM | 63741710 | 25,830 | 1,181,591 | SH | DEFINED | 1,2,3,5 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 253,206 | 8,956,699 | SH | DEFINED | 1,2,5,6,7,8,9 |
| NATIONAL WESTN LIFE | CL A | 63852210 | 12,703 | 50,226 | SH | DEFINED | 1,2 |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 40,429 | 639,491 | SH | DEFINED | 1,2,5,8 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 50,057 | 1,840,324 | SH | DEFINED | 1,2,3,5 |
| NATURAL ALTERNATIVES | COM NEW | 63884230 | 102 | 14,200 | SH | DEFINED | 1 |
| NATURAL GAS SERVICES | COM | 63886Q10 | 196 | 10,980 | SH | DEFINED | 1 |
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 1,473 | 38,723 | SH | DEFINED | 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 4,144 | 260,272 | SH | DEFINED | 1 |
| NAUTILUS INC | COM | 63910B10 | 12,470 | 1,035,696 | SH | DEFINED | 1,2,5 |
| NAVARRA CORP | COM | 63920810 | 170 | 43,556 | SH | DEFINED | 1,5 |
| NAVIGANT CONSULTING | COM | 63935N10 | 19,290 | 1,039,330 | SH | DEFINED | 1,2,6 |
| NAVIGATORS GROUP INC | COM | 63890410 | 15,112 | 280,379 | SH | DEFINED | 1,2 |
| NAVISITE INC | COM NEW | 63935M20 | 80 | 10,569 | SH | DEFINED | 1,2 |
| NAVTEQ CORP | COM | 63936L10 | 62,973 | 1,487,310 | SH | DEFINED | 1,2,5,6,7,8,9 |

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|----------------------|-------------|----------|-----------|------------|---------|---------|--------------|
| NBT BANCORP INC | COM | 62877810 | 11,891 | 527,103 | SH | DEFINED | 1,2,5 |
| NBTY INC | COM | 62878210 | 112,896 | 2,613,336 | SH | DEFINED | 1,2,5,6,7,8, |
| NCI BUILDING SYS INC | COM | 62885210 | 17,076 | 346,163 | SH | DEFINED | 1,2 |
| NCR CORP NEW | COM | 62886E10 | 208,153 | 3,961,801 | SH | DEFINED | 1,2,5,6,8,10 |
| NEC CORP | ADR | 62905020 | 827 | 160,789 | SH | DEFINED | 1,2 |
| NEENAH PAPER INC | COM | 64007910 | 9,936 | 240,826 | SH | DEFINED | 1,2,5 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 14,379 | 1,515,159 | SH | DEFINED | 1,2,5,6 |
| NELNET INC | CL A | 64031N10 | 9,102 | 372,430 | SH | DEFINED | 1,2 |
| NEON COMMUNICATIONS | COM | 64050T10 | 441 | 88,474 | SH | DEFINED | 1,2,5 |
| NEOPHARM INC | COM | 64091910 | 29 | 24,851 | SH | DEFINED | 1 |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 108 | 44,047 | SH | DEFINED | 1,5 |
| NEOWARE INC | COM | 64065P10 | 7,709 | 569,360 | SH | DEFINED | 1,5 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 5,275 | 405,485 | SH | DEFINED | 1,6 |
| NET 1 UEPS TECHNOLOG | COM NEW | 64107N20 | 12,440 | 515,109 | SH | DEFINED | 1,2,6 |
| NET SERVICOS DE COMU | SPONSD ADR | 64109T20 | 672 | 40,650 | SH | DEFINED | 1 |
| NETBANK INC | COM | 64093310 | 25 | 79,369 | SH | DEFINED | 1,2,5 |
| NETEASE COM INC | SPONSORED | 64110W10 | 327 | 19,200 | SH | DEFINED | 1,2 |
| NETFLIX INC | COM | 64110L10 | 20,205 | 1,042,013 | SH | DEFINED | 1,2,5,6 |
| NETGEAR INC | COM | 64111Q10 | 25,652 | 707,655 | SH | DEFINED | 1,2,6 |
| NETLOGIC MICROSYSTEM | COM | 64118B10 | 9,512 | 298,744 | SH | DEFINED | 1,2,5,6 |
| NETSCOUT SYS INC | COM | 64115T10 | 296 | 34,109 | SH | DEFINED | 1 |
| NETWORK APPLIANCE IN | COM | 64120L10 | 305,773 | 10,475,271 | SH | DEFINED | 1,2,5,6,7,8, |
| NETWORK ENGINES INC | COM | 64121A10 | 27 | 14,419 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 2,461 | 257,971 | SH | DEFINED | 1,5 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 10,126 | 901,695 | SH | DEFINED | 1,2,5,6 |
| NEUROGEN CORP | COM | 64124E10 | 1,884 | 283,718 | SH | DEFINED | 1 |
| NEUROMETRIX INC | COM | 64125510 | 128 | 13,230 | SH | DEFINED | 1,5 |
| NEUSTAR INC | CL A | 64126X20 | 27,921 | 963,783 | SH | DEFINED | 1,2,5,6 |
| NEVADA GOLD & CASINO | COM NEW | 64126Q20 | 68 | 34,000 | SH | DEFINED | 1 |
| NEW BRUNSWICK SCIENT | COM | 64287610 | 174 | 21,820 | SH | DEFINED | 1,2 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 172 | 19,757 | SH | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 28,417 | 556,987 | SH | DEFINED | 1,2,5 |
| NEW YORK & CO INC | COM | 64929510 | 4,631 | 422,517 | SH | DEFINED | 1,2,6 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 93,255 | 5,479,151 | SH | DEFINED | 1,2,5,6,7,8, |
| NEW YORK MTG TR INC | COM | 64960410 | 62 | 32,200 | SH | DEFINED | 1 |
| NEW YORK TIMES CO | CL A | 65011110 | 90,756 | 3,573,074 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWALLIANCE BANCSTAR | COM | 65020310 | 25,843 | 1,755,659 | SH | DEFINED | 1,2,5,6 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 27,147 | 1,082,846 | SH | DEFINED | 1,2 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 235,179 | 7,991,140 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWFIELD EXPL CO | COM | 65129010 | 114,980 | 2,524,269 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWMARKET CORP | COM | 65158710 | 10,908 | 225,507 | SH | DEFINED | 1,2,5,6 |
| NEWMONT MINING CORP | COM | 65163910 | 469,953 | 12,031,579 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 10,207 | 1,317,061 | SH | DEFINED | 1,2 |
| NEWPORT CORP | COM | 65182410 | 8,496 | 548,818 | SH | DEFINED | 1,2,5 |
| NEWS CORP | CL A | 65248E10 | 1,185,844 | 55,909,674 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWS CORP | CL B | 65248E20 | 49,530 | 2,159,117 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWSTAR FINANCIAL IN | COM | 65251F10 | 2,429 | 170,728 | SH | DEFINED | 1,2,6 |
| NEXCEN BRANDS INC | COM | 65335110 | 5,482 | 492,111 | SH | DEFINED | 1,6 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 1,242 | 94,490 | SH | DEFINED | 1 |
| NEXTWAVE WIRELESS IN | COM | 65337Y10 | 2,689 | 322,062 | SH | DEFINED | 1,2 |
| NGAS RESOURCES INC | COM | 62912T10 | 266 | 33,191 | SH | DEFINED | 1,5 |
| NGP CAP RES CO | COM | 62912R10 | 6,274 | 375,250 | SH | DEFINED | 1,2 |
| NIC INC | COM | 62914B10 | 4,705 | 687,857 | SH | DEFINED | 1,2 |
| NICOR INC | COM | 65408610 | 78,968 | 1,839,889 | SH | DEFINED | 1,2,5,6,10,1 |
| NIGHTHAWK RADIOLOGY | COM | 65411N10 | 3,576 | 198,095 | SH | DEFINED | 1,2,6 |
| NII HLDGS INC | CL B NEW | 62913F20 | 169,889 | 2,104,154 | SH | DEFINED | 1,2,5,6,7,8, |
| NIKE INC | CL B | 65410610 | 582,502 | 9,993,178 | SH | DEFINED | 1,2,5,6,7,8, |
| NIKE INC | CL B | 65410610 | 2,332 | 40,000 | SH CALL | DEFINED | 16 |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 515 | 23,247 | SH | DEFINED | 1,2 |
| NISOURCE INC | COM | 65473P10 | 210,071 | 10,143,477 | SH | DEFINED | 1,2,5,6,7,8, |
| NISSAN MOTORS | SPONSORED | 65474440 | 1,071 | 49,961 | SH | DEFINED | 1 |
| NITROMED INC | COM | 65479850 | 33 | 15,000 | SH | DEFINED | 1 |

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|----------------------|-----------|----------|---------|-----------|----|---------|--------------|
| NL INDS INC | COM NEW | 62915640 | 1,175 | 117,298 | SH | DEFINED | 1,2 |
| NMS COMMUNICATIONS C | COM | 62924810 | 140 | 81,572 | SH | DEFINED | 1,5 |
| NMT MED INC | COM | 62929410 | 239 | 20,116 | SH | DEFINED | 1 |
| NN INC | COM | 62933710 | 142 | 12,000 | SH | DEFINED | 1,2 |
| NOBEL LEARNING CMNTY | COM | 65488910 | 181 | 12,400 | SH | DEFINED | 1 |
| NOBLE CORPORATION | SHS | G6542210 | 391,079 | 4,010,249 | SH | DEFINED | 1,2,5,6,7,8, |
| NOBLE ENERGY INC | COM | 65504410 | 302,863 | 4,854,354 | SH | DEFINED | 1,2,5,6,7,8, |
| NOBLE INTL LTD | COM | 65505310 | 2,978 | 145,685 | SH | DEFINED | 1 |
| NOKIA CORP | SPONSORED | 65490220 | 13,546 | 481,881 | SH | DEFINED | 1,2 |
| NOMURA HLDGS INC | SPONSORED | 65535H20 | 2,089 | 107,590 | SH | DEFINED | 1,2 |
| NORDIC AMERICAN TANK | COM | G6577310 | 14,883 | 364,420 | SH | DEFINED | 1,5 |
| NORDSON CORP | COM | 65566310 | 53,477 | 1,066,129 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------------|
| NORDSTROM INC | COM | 65566410 | 385,250 | 7,536,188 | SH | DEFINED 1,2,5,6,7,8, |
| NORFOLK SOUTHERN COR | COM | 65584410 | 613,166 | 11,663,793 | SH | DEFINED 1,2,5,6,7,8, |
| NORSK HYDRO A S | SPONSORED | 65653160 | 839 | 21,930 | SH | DEFINED 1 |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 5,766 | 239,766 | SH | DEFINED 1,2 |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 7,937 | 330,000 | SH PUT | DEFINED 16 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 13 | 13,000 | SH | DEFINED 1 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 4,901 | 230,618 | SH | DEFINED 1,2 |
| NORTHEAST UTILS | COM | 66439710 | 73,458 | 2,590,213 | SH | DEFINED 1,2,5,12 |
| NORTHERN TR CORP | COM | 66585910 | 327,872 | 5,103,857 | SH | DEFINED 1,2,5,6,7,8, |
| NORTHFIELD LABS INC | COM | 66613510 | 49 | 34,179 | SH | DEFINED 1 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 2,461,418 | 31,609,322 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| NORTHSTAR NEUROSCIEN | COM | 66704V10 | 2,349 | 201,935 | SH | DEFINED 1 |
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 15,259 | 1,219,766 | SH | DEFINED 1,2 |
| NORTHWEST AIRLS CORP | COM | 66728040 | 178,981 | 8,062,189 | SH | DEFINED 1,2,5 |
| NORTHWEST BANCORP IN | COM | 66732810 | 7,340 | 280,809 | SH | DEFINED 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 35,849 | 776,117 | SH | DEFINED 1,2,5 |
| NORTHWEST PIPE CO | COM | 66774610 | 3,729 | 104,840 | SH | DEFINED 1,5 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 17,551 | 551,760 | SH | DEFINED 1,2 |
| NOVA BIOSOURCE FUELS | COM | 65488W10 | 75 | 29,600 | SH | DEFINED 1 |
| NOVAMED INC DEL | COM | 66986W10 | 107 | 17,752 | SH | DEFINED 1 |
| NOVARTIS A G | SPONSORED | 66987V10 | 5,295 | 94,441 | SH | DEFINED 1,2 |
| NOVASTAR FINL INC | COM | 66994740 | 11,382 | 1,630,645 | SH | DEFINED 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 19,067 | 732,764 | SH | DEFINED 1,2,5,6,16 |
| NOVAVAX INC | COM | 67000210 | 235 | 81,149 | SH | DEFINED 1,2,5 |
| NOVELL INC | COM | 67000610 | 66,815 | 8,577,056 | SH | DEFINED 1,2,5,6,10,1 |
| NOVELLUS SYS INC | COM | 67000810 | 232,799 | 8,205,828 | SH | DEFINED 1,2,5,6,7,8, |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 13,625 | 581,038 | SH | DEFINED 1,2,6 |
| NOVO-NORDISK A S | ADR | 67010020 | 1,118 | 10,299 | SH | DEFINED 1 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 315 | 76,055 | SH | DEFINED 1,5 |
| NRG ENERGY INC | COM NEW | 62937750 | 179,805 | 4,325,363 | SH | DEFINED 1,2,5,8 |
| NSTAR | COM | 67019E10 | 53,904 | 1,661,132 | SH | DEFINED 1,2,5,12 |
| NTELOS HLDGS CORP | COM | 67020Q10 | 12,613 | 456,346 | SH | DEFINED 1,2,6,16 |
| NTN BUZZTIME INC | COM NEW | 62941030 | 24 | 23,400 | SH | DEFINED 1 |
| NTR ACQUISITION CO | COM | 62941510 | 2,755 | 290,876 | SH | DEFINED 1 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 2,033 | 128,680 | SH | DEFINED 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 217 | 16,310 | SH | DEFINED 1,5 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 12,651 | 766,754 | SH | DEFINED 1,2,6 |
| NUANCE COMMUNICATION | COM | 67020Y10 | 33,030 | 1,974,281 | SH | DEFINED 1,2,5,6,13 |
| NUCO2 INC | COM | 62942810 | 5,545 | 216,012 | SH | DEFINED 1,6 |

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| NUCOR CORP | COM | 67034610 | 646,657 | 11,025,698 | SH | DEFINED | 1,2,5,6,7,8, |
| NUSTAR ENERGY LP | UNIT COM | 67058H10 | 3,184 | 46,481 | SH | DEFINED | 1,2 |
| NUSTAR GP HOLDINGS L | UNIT RESTG | 67059L10 | 1,504 | 39,318 | SH | DEFINED | 1,2 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 267 | 16,100 | SH | DEFINED | 1 |
| NUTRI SYS INC NEW | COM | 67069D10 | 20,447 | 292,725 | SH | DEFINED | 1,2,5,6 |
| NUVASIVE INC | COM | 67070410 | 12,292 | 455,076 | SH | DEFINED | 1,2,6 |
| NUVEEN INVTS INC | CL A | 67090F10 | 170,002 | 2,735,358 | SH | DEFINED | 1,2,5 |
| NUVELO INC | COM NEW | 67072M30 | 199 | 73,104 | SH | DEFINED | 1,2,5,6 |
| NVE CORP | COM NEW | 62944520 | 226 | 6,433 | SH | DEFINED | 1 |
| NVIDIA CORP | COM | 67066G10 | 418,962 | 10,141,912 | SH | DEFINED | 1,2,5,6,7,8, |
| NVR INC | COM | 62944T10 | 227,569 | 334,783 | SH | DEFINED | 1,2,5,6,7,8, |
| NXSTAGE MEDICAL INC | COM | 67072V10 | 2,728 | 210,972 | SH | DEFINED | 1 |
| NYMAGIC INC | COM | 62948410 | 5,964 | 148,348 | SH | DEFINED | 1,2 |
| NYMEX HOLDINGS INC | COM | 62948N10 | 117,649 | 936,476 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| NYSE EURONEXT | COM | 62949110 | 191,147 | 2,596,396 | SH | DEFINED | 1,2,5,6,7,8, |
| O CHARLEYS INC | COM | 67082310 | 8,802 | 436,604 | SH | DEFINED | 1,2 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 68,992 | 1,887,616 | SH | DEFINED | 1,2,5 |
| OAKLEY INC | COM | 67366210 | 15,400 | 542,265 | SH | DEFINED | 1,2,5 |
| OBAGI MEDICAL PRODUC | COM | 67423R10 | 1,181 | 66,673 | SH | DEFINED | 1 |
| OCCAM NETWORKS INC | COM NEW | 67457P30 | 189 | 18,935 | SH | DEFINED | 1,2 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 1,702,748 | 29,418,595 | SH | DEFINED | 1,2,5,6,7,8, |
| OCEANEERING INTL INC | COM | 67523210 | 38,853 | 738,082 | SH | DEFINED | 1,2,5,6 |
| OCEANFIRST FINL CORP | COM | 67523410 | 380 | 21,602 | SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM NEW | 67574630 | 8,813 | 661,146 | SH | DEFINED | 1,2,6 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 14,047 | 1,184,395 | SH | DEFINED | 1,2,5,6 |
| ODYSSEY MARINE EXPLO | COM | 67611810 | 2,454 | 408,339 | SH | DEFINED | 1,5 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 30,571 | 712,787 | SH | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 67622010 | 330,110 | 10,894,735 | SH | DEFINED | 1,2,5,6,7,8, |
| OFFICEMAX INC DEL | COM | 67622P10 | 95,820 | 2,438,163 | SH | DEFINED | 1,2,5,6,10,1 |
| OGE ENERGY CORP | COM | 67083710 | 67,932 | 1,853,520 | SH | DEFINED | 1,2,5,6 |
| OHIO CAS CORP | COM | 67724010 | 57,457 | 1,326,639 | SH | DEFINED | 1,2,5 |
| OIL DRI CORP AMER | COM | 67786410 | 218 | 12,396 | SH | DEFINED | 1 |
| OIL STS INTL INC | COM | 67802610 | 35,524 | 859,317 | SH | DEFINED | 1,2,6 |
| OIL SVC HOLDERS TR | DEPOSTRY R | 67800210 | 69,892 | 400,000 | SH | CALL | DEFINED |
| OIL SVC HOLDERS TR | DEPOSTRY R | 67800210 | 87,365 | 500,000 | SH | PUT | DEFINED |
| OILSANDS QUEST INC | COM | 67804610 | 2,383 | 964,700 | SH | DEFINED | 1 |
| OLD DOMINION FGHT LI | COM | 67958010 | 12,420 | 411,955 | SH | DEFINED | 1,2,6 |
| OLD NATL BANCORP IND | COM | 68003310 | 28,420 | 1,711,010 | SH | DEFINED | 1,2,5 |
| OLD REP INTL CORP | COM | 68022310 | 111,445 | 5,242,002 | SH | DEFINED | 1,2,5,6,7,8, |
| OLD SECOND BANCORP I | COM | 68027710 | 6,192 | 212,347 | SH | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 152,508 | 7,262,265 | SH | DEFINED | 1,2,5 |
| OLYMPIC STEEL INC | COM | 68162K10 | 6,502 | 226,861 | SH | DEFINED | 1,5 |
| OM GROUP INC | COM | 67087210 | 41,217 | 778,861 | SH | DEFINED | 1,2,5,16 |
| OMEGA FINL CORP | COM | 68209210 | 6,494 | 241,515 | SH | DEFINED | 1,2,5 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 16,121 | 1,018,360 | SH | DEFINED | 1,2,3 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 234 | 25,250 | SH | DEFINED | 1,5 |
| OMNI ENERGY SERVICES | COM NEW | 68210T20 | 604 | 53,873 | SH | DEFINED | 1,2,5 |
| OMNICARE INC | COM | 68190410 | 101,371 | 2,811,189 | SH | DEFINED | 1,2,5,6,7,8, |
| OMNICELL INC | COM | 68213N10 | 10,328 | 497,040 | SH | DEFINED | 1,2,6 |
| OMNICOM GROUP INC | COM | 68191910 | 725,935 | 13,717,601 | SH | DEFINED | 1,2,5,6,7,8, |
| OMNICOM GROUP INC | COM | 68191910 | 2,117 | 40,000 | SH | CALL | DEFINED |
| OMNITURE INC | COM | 68212S10 | 8,188 | 357,222 | SH | DEFINED | 1,2,6 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 22,182 | 1,224,868 | SH | DEFINED | 1,2,5,6 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 297 | 49,017 | SH | DEFINED | 1 |
| OMRIX BIOPHARMACEUTI | COM | 68198910 | 4,434 | 140,955 | SH | DEFINED | 1,6 |
| ON ASSIGNMENT INC | COM | 68215910 | 5,618 | 524,113 | SH | DEFINED | 1 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 48,680 | 4,541,080 | SH | DEFINED | 1,2,5,6,16 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 3,326 | 1,108,650 | SH | DEFINED | 1 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 560 | 24,591 | SH | DEFINED | 1,3,5 |
| ONEBEACON INSURANCE | CL A | G6774210 | 3,905 | 154,152 | SH | DEFINED | 1,2 |
| ONEOK INC NEW | COM | 68268010 | 94,801 | 1,880,601 | SH | DEFINED | 1,2,5 |

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| ONEOK PARTNERS LP | UNIT LTD P | 68268N10 | 3,864 | 56,448 | SH | DEFINED | 1,2 |
| ONLINE RES CORP | COM | 68273G10 | 3,828 | 348,653 | SH | DEFINED | 1 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 21,852 | 812,333 | SH | DEFINED | 1,2,5,6 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 38,003 | 360,695 | SH | DEFINED | 1,2,5,7 |
| OPEN TEXT CORP | COM | 68371510 | 1,022 | 46,959 | SH | DEFINED | 16 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| OPENTV CORP | CL A | G6754310 | 1,621 | 764,676 | SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 9,338 | 1,491,678 | SH | DEFINED | 1,2,5,6 |
| OPLINK COMMUNICATION | COM NEW | 68375Q40 | 4,206 | 280,410 | SH | DEFINED | 1 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 545 | 47,384 | SH | DEFINED | 1,2,5 |
| OPNEXT INC | COM | 68375V10 | 2,911 | 219,827 | SH | DEFINED | 1,2 |
| OPSWARE INC | COM | 68383A10 | 12,110 | 1,273,397 | SH | DEFINED | 1,2,5,6 |
| OPTEUM INC | CL A | 68384A10 | 46 | 16,800 | SH | DEFINED | 1 |
| OPTICAL COMMUNICATIO | CL A | 68382T10 | 27 | 16,887 | SH | DEFINED | 1 |
| OPTION CARE INC | COM | 68394810 | 6,127 | 397,851 | SH | DEFINED | 1,2,5 |
| OPTIONSXPRESS HLDGS | COM | 68401010 | 20,712 | 807,169 | SH | DEFINED | 1,2,6 |
| OPTIUM CORP | COM | 68402T10 | 737 | 58,223 | SH | DEFINED | 1,2 |
| ORACLE CORP | COM | 68389X10 | 2,128,468 | 107,989,260 | SH | DEFINED | 1,2,5,6,7,8, |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 9,637 | 1,178,138 | SH | DEFINED | 1,2,5,6 |
| ORBCOMM INC | COM | 68555P10 | 4,072 | 248,122 | SH | DEFINED | 1,6 |
| ORBITAL SCIENCES COR | COM | 68556410 | 26,778 | 1,274,544 | SH | DEFINED | 1,2,6 |
| ORBOTECH LTD | ORD | M7525310 | 1,346 | 60,288 | SH | DEFINED | 1,2,5,7 |
| ORCHID CELLMARK INC | COM | 68573C10 | 86 | 18,491 | SH | DEFINED | 1 |
| OREXIGEN THERAPEUTIC | COM | 68616410 | 215 | 14,300 | SH | DEFINED | 1 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 6,189 | 567,284 | SH | DEFINED | 1,2 |
| ORIENT-EXPRESS HOTEL | CL A | G6774310 | 18,384 | 344,276 | SH | DEFINED | 1,2,5,6 |
| ORIGEN FINL INC | COM | 68619E20 | 170 | 25,800 | SH | DEFINED | 1 |
| ORITANI FINL CORP | COM | 68632310 | 2,138 | 149,650 | SH | DEFINED | 1,2 |
| ORIX CORP | SPONSORED | 68633010 | 2,201 | 16,517 | SH | DEFINED | 1,2 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 6,171 | 163,773 | SH | DEFINED | 1,2,6 |
| ORTHOFIX INTL N V | COM | N6748L10 | 9,241 | 205,497 | SH | DEFINED | 1,2,6 |
| ORTHOLOGIC CORP | COM | 68750J10 | 70 | 49,488 | SH | DEFINED | 1,5 |
| ORTHOVITA INC | COM | 68750U10 | 222 | 73,900 | SH | DEFINED | 1 |
| OSCIENT PHARMACEUTIC | COM NEW | 68812R30 | 52 | 11,356 | SH | DEFINED | 1,5 |
| OSHKOSH TRUCK CORP | COM | 68823920 | 86,133 | 1,368,926 | SH | DEFINED | 1,2,5,6,7,8, |
| OSI PHARMACEUTICALS | COM | 67104010 | 38,080 | 1,051,656 | SH | DEFINED | 1,2,5,6 |
| OSI SYSTEMS INC | COM | 67104410 | 6,111 | 223,427 | SH | DEFINED | 1 |
| OSIRIS THERAPEUTICS | COM | 68827R10 | 3,696 | 273,569 | SH | DEFINED | 1,2,6 |
| OSTEOTECH INC | COM | 68858210 | 272 | 37,736 | SH | DEFINED | 1 |
| OTTER TAIL CORP | COM | 68964810 | 14,380 | 448,393 | SH | DEFINED | 1,2,5 |
| OUTDOOR CHANNEL HLDG | COM NEW | 69002720 | 161 | 14,266 | SH | DEFINED | 1 |
| OVERLAND STORAGE INC | COM | 69031010 | 110 | 42,300 | SH | DEFINED | 1,5 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 77,115 | 947,357 | SH | DEFINED | 1,2,5 |
| OVERSTOCK COM INC DE | COM | 69037010 | 3,528 | 193,107 | SH | DEFINED | 1,2,5,6 |
| OWENS & MINOR INC NE | COM | 69073210 | 22,259 | 637,071 | SH | DEFINED | 1,2,5 |
| OWENS CORNING NEW | COM | 69074210 | 28,915 | 859,810 | SH | DEFINED | 1,2,5 |
| OWENS ILL INC | COM NEW | 69076840 | 81,922 | 2,340,641 | SH | DEFINED | 1,2,5,6,7,8, |
| OXFORD INDS INC | COM | 69149730 | 10,723 | 241,837 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 147 | 37,029 | SH | DEFINED | 1,5 |
| OYO GEOSPACE CORP | COM | 67107410 | 3,857 | 51,994 | SH | DEFINED | 1 |
| P C CONNECTION | COM | 69318J10 | 606 | 45,789 | SH | DEFINED | 1 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 17,982 | 510,839 | SH | DEFINED | 1,2,6 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 3,307 | 76,733 | SH | DEFINED | 1,2 |

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| | | | | | | | |
|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| PAB BANKSHARES INC | COM | 69313P10 | 281 | 14,800 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 540,639 | 6,211,384 | SH | DEFINED | 1,2,5,6,7,8, |
| PACER INTL INC TENN | COM | 69373H10 | 14,381 | 611,452 | SH | DEFINED | 1,2 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 22,917 | 849,423 | SH | DEFINED | 1,2,5 |
| PACIFIC CONTINENTAL | COM | 69412V10 | 333 | 20,568 | SH | DEFINED | 1 |
| PACIFIC ETHANOL INC | COM | 69423U10 | 5,696 | 431,549 | SH | DEFINED | 1,2,5,6 |
| PACIFIC MERCANTILE B | COM | 69455210 | 225 | 15,900 | SH | DEFINED | 1 |
| PACIFIC PREMIER BANC | COM | 69478X10 | 110 | 10,300 | SH | DEFINED | 1 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 35,953 | 1,634,216 | SH | DEFINED | 1,2,5,6 |
| PACKAGING CORP AMER | COM | 69515610 | 33,424 | 1,320,604 | SH | DEFINED | 1,2,5 |
| PACKETEER INC | COM | 69521010 | 4,156 | 532,172 | SH | DEFINED | 1,2,5,6 |
| PACTIV CORP | COM | 69525710 | 326,621 | 10,242,108 | SH | DEFINED | 1,2,5,6,7,8, |
| PAETEC HOLDING CORP | COM | 69545910 | 10,060 | 891,079 | SH | DEFINED | 1,2 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 6,886 | 790,580 | SH | DEFINED | 1,2 |
| PAINCARE HLDGS INC | COM | 69562E10 | 26 | 71,000 | SH | DEFINED | 1,5 |
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 143 | 72,200 | SH | DEFINED | 1,5 |
| PALL CORP | COM | 69642930 | 156,405 | 3,400,851 | SH | DEFINED | 1,2,5,6,7,8, |
| PALM HARBOR HOMES | COM | 69663910 | 2,149 | 151,857 | SH | DEFINED | 1,2 |
| PALM INC NEW | COM | 69664310 | 53,512 | 3,340,307 | SH | DEFINED | 1,2,5,6 |
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 8,645 | 249,072 | SH | DEFINED | 1,2,6 |
| PAN AMERICAN SILVER | COM | 69790010 | 817 | 31,030 | SH | DEFINED | 16 |
| PANACOS PHARMACEUTIC | COM | 69811Q10 | 199 | 61,711 | SH | DEFINED | 1,5,6 |
| PANERA BREAD CO | CL A | 69840W10 | 22,027 | 478,220 | SH | DEFINED | 1,2,5,6,7 |
| PANTRY INC | COM | 69865710 | 18,620 | 403,900 | SH | DEFINED | 1,2,6,16 |
| PAPA JOHNS INTL INC | COM | 69881310 | 24,370 | 847,367 | SH | DEFINED | 1,2,6 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 26,194 | 927,866 | SH | DEFINED | 1,2,5,6 |
| PARALLEL PETE CORP D | COM | 69915710 | 11,047 | 504,435 | SH | DEFINED | 1,2,6 |
| PARAMETRIC TECHNOLOG | COM NEW | 69917320 | 52,110 | 2,411,379 | SH | DEFINED | 1,2,5,6 |
| PAREXEL INTL CORP | COM | 69946210 | 16,221 | 385,665 | SH | DEFINED | 1,2,6 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 12,724 | 451,517 | SH | DEFINED | 1,2 |
| PARK NATL CORP | COM | 70065810 | 17,052 | 201,114 | SH | DEFINED | 1,2,5 |
| PARK OHIO HLDGS CORP | COM | 70066610 | 2,693 | 98,628 | SH | DEFINED | 1,5 |
| PARKER DRILLING CO | COM | 70108110 | 16,685 | 1,583,047 | SH | DEFINED | 1,2,5,6 |
| PARKER HANNIFIN CORP | COM | 70109410 | 362,161 | 3,698,921 | SH | DEFINED | 1,2,5,6,7,8, |
| PARKERVISION INC | COM | 70135410 | 324 | 27,152 | SH | DEFINED | 1,5 |
| PARKVALE FINL CORP | COM | 70149210 | 256 | 8,632 | SH | DEFINED | 1 |
| PARKWAY PPTYS INC | COM | 70159Q10 | 20,494 | 426,701 | SH | DEFINED | 1,2,3 |
| PARLUX FRAGRANCES IN | COM | 70164510 | 84 | 18,905 | SH | DEFINED | 1 |
| PARTNERRE LTD | COM | G6852T10 | 63,215 | 815,677 | SH | DEFINED | 1,2,5,6,7,8, |
| PARTNERS TR FINL GRO | COM | 70213F10 | 9,509 | 905,613 | SH | DEFINED | 1,2,5 |
| PATHMARK STORES INC | COM | 70322A10 | 6,029 | 465,213 | SH | DEFINED | 1,2,6 |
| PATRICK INDS INC | COM | 70334310 | 170 | 10,800 | SH | DEFINED | 1 |
| PATRIOT CAPITAL FUND | COM | 70335Y10 | 2,813 | 189,400 | SH | DEFINED | 1 |
| PATRIOT TRANSN HLDG | COM | 70337B10 | 1,942 | 22,395 | SH | DEFINED | 1 |
| PATTERSON COMPANIES | COM | 70339510 | 135,610 | 3,638,573 | SH | DEFINED | 1,2,5,6,7,8, |
| PATTERSON UTI ENERGY | COM | 70348110 | 95,586 | 3,646,941 | SH | DEFINED | 1,2,5,6,7,8, |
| PAYCHEX INC | COM | 70432610 | 333,945 | 8,536,428 | SH | DEFINED | 1,2,5,6,7,8, |
| PAYLESS SHOESOURCE I | COM | 70437910 | 86,540 | 2,742,953 | SH | DEFINED | 1,2,5,6 |
| PC MALL INC | COM | 69323K10 | 2,510 | 205,202 | SH | DEFINED | 1,2 |
| PC-TEL INC | COM | 69325Q10 | 266 | 30,394 | SH | DEFINED | 1 |
| PDF SOLUTIONS INC | COM | 69328210 | 3,894 | 329,185 | SH | DEFINED | 1,2,5,6 |
| PDL BIOPHARMA INC | COM | 69329Y10 | 78,545 | 3,371,045 | SH | DEFINED | 1,2,5,6,7,8, |
| PEABODY ENERGY CORP | COM | 70454910 | 359,114 | 7,422,776 | SH | DEFINED | 1,2,5,6,7,8, |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 264 | 9,755 | SH | DEFINED | 1 |
| PEARSON PLC | SPONSORED | 70501510 | 808 | 47,954 | SH | DEFINED | 1 |
| PEDIATRIX MED GROUP | COM | 70532410 | 56,152 | 1,018,171 | SH | DEFINED | 1,2,5,6,7 |
| PEERLESS SYS CORP | COM | 70553610 | 22 | 10,500 | SH | DEFINED | 1 |
| PEETS COFFEE & TEA I | COM | 70556010 | 4,387 | 178,123 | SH | DEFINED | 1,2,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| PEGASYSTEMS INC | COM | 70557310 | 5,155 | 471,658 | SH | DEFINED | 1,2 |
| PENFORD CORP | COM | 70705110 | 266 | 9,752 | SH | DEFINED | 1 |
| PENN NATL GAMING INC | COM | 70756910 | 41,689 | 693,776 | SH | DEFINED | 1,2,5 |
| PENN TREATY AMERN CO | COM NEW | 70787440 | 61 | 10,632 | SH | DEFINED | 1 |
| PENN VA CORP | COM | 70788210 | 27,568 | 685,783 | SH | DEFINED | 1,2,6 |
| PENN VA RESOURCES PA | COM | 70788410 | 1,496 | 48,101 | SH | DEFINED | 1,2 |
| PENN WEST ENERGY TR | TR UNIT | 70788510 | 200 | 6,000 | SH | DEFINED | 1,7 |
| PENNANTPARK INVT COR | COM | 70806210 | 2,465 | 175,600 | SH | DEFINED | 1 |
| PENNEY J C INC | COM | 70816010 | 2,112,228 | 29,182,482 | SH | DEFINED | 1,2,5,6,7,8, |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 42,036 | 948,252 | SH | DEFINED | 1,2,3,5 |
| PENSON WORLDWIDE INC | COM | 70960010 | 4,245 | 173,041 | SH | DEFINED | 1,2,6 |
| PENTAIR INC | COM | 70963110 | 72,350 | 1,875,807 | SH | DEFINED | 1,2,5,6,7,8, |
| PENWEST PHARMACEUTIC | COM | 70975410 | 3,784 | 303,412 | SH | DEFINED | 1,2 |
| PEOPLES BANCORP INC | COM | 70978910 | 6,838 | 252,593 | SH | DEFINED | 1,2 |
| PEOPLES BANCTRUST IN | COM | 70979610 | 202 | 8,100 | SH | DEFINED | 1 |
| PEOPLES UNITED FINAN | COM | 71270410 | 50,949 | 2,873,632 | SH | DEFINED | 1,2,5,6,7,8, |
| PEOPLESUPPORT INC | COM | 71271430 | 3,571 | 314,612 | SH | DEFINED | 1,2 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 14,492 | 718,869 | SH | DEFINED | 1,2,5,6 |
| PEPCO HOLDINGS INC | COM | 71329110 | 107,982 | 3,829,144 | SH | DEFINED | 1,2,5,6,7,8, |
| PEPSI BOTTLING GROUP | COM | 71340910 | 256,957 | 7,629,352 | SH | DEFINED | 1,2,5,6,8,10 |
| PEPSIAMERICAS INC | COM | 71343P20 | 39,483 | 1,607,634 | SH | DEFINED | 1,2,5,6,12 |
| PEPSICO INC | COM | 71344810 | 3,015,179 | 46,494,661 | SH | DEFINED | 1,2,5,6,7,8, |
| PEREGRINE PHARMACEUT | COM | 71366110 | 237 | 307,800 | SH | DEFINED | 1,5 |
| PERFICIENT INC | COM | 71375U10 | 6,828 | 329,873 | SH | DEFINED | 1,5,6 |
| PERFORMANCE FOOD GRO | COM | 71375510 | 21,758 | 669,679 | SH | DEFINED | 1,2,5 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 80 | 17,817 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 6,374 | 571,116 | SH | DEFINED | 1,2 |
| PERINI CORP | COM | 71383910 | 42,126 | 684,636 | SH | DEFINED | 1,2,5,6,16 |
| PERKINELMER INC | COM | 71404610 | 74,935 | 2,875,469 | SH | DEFINED | 1,2,5,6,10,1 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 73 | 23,800 | SH | DEFINED | 1 |
| PEROT SYS CORP | CL A | 71426510 | 26,264 | 1,541,329 | SH | DEFINED | 1,2,5,6 |
| PERRIGO CO | COM | 71429010 | 40,048 | 2,045,346 | SH | DEFINED | 1,2,5 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 88 | 19,100 | SH | DEFINED | 1 |
| PETMED EXPRESS INC | COM | 71638210 | 12,216 | 951,414 | SH | DEFINED | 1,5 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 1,870 | 172,311 | SH | DEFINED | 1,2,5 |
| PETRO-CDA | COM | 71644E10 | 1,302 | 24,501 | SH | DEFINED | 1 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 379 | 2,552 | SH | DEFINED | 1 |
| PETROHAWK ENERGY COR | COM | 71649510 | 39,085 | 2,464,356 | SH | DEFINED | 1,2,5,6 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 106,508 | 998,386 | SH | DEFINED | 1,2,7 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 38,503 | 317,496 | SH | DEFINED | 1,2,4 |
| PETROLEUM DEV CORP | COM | 71657810 | 20,029 | 421,843 | SH | DEFINED | 1,2,5,6 |
| PETROQUEST ENERGY IN | COM | 71674810 | 8,100 | 557,083 | SH | DEFINED | 1,2,6 |
| PETSMART INC | COM | 71676810 | 86,200 | 2,656,395 | SH | DEFINED | 1,2,5,6,7,8, |
| PFF BANCORP INC | COM | 69331W10 | 14,963 | 535,728 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 5,553,711 | 217,196,346 | SH | DEFINED | 1,2,5,6,7,8, |
| PFSWEB INC | COM | 71709810 | 9 | 10,481 | SH | DEFINED | 1 |
| PG&E CORP | COM | 69331C10 | 550,779 | 12,158,485 | SH | DEFINED | 1,2,5,6,7,8, |
| PGT INC | COM | 69336V10 | 1,261 | 115,334 | SH | DEFINED | 1,2,5 |
| PHARMACEUTICAL PROD | COM | 71712410 | 70,287 | 1,836,610 | SH | DEFINED | 1,2,5 |
| PHARMACYCLICS INC | COM | 71693310 | 76 | 28,088 | SH | DEFINED | 1,5 |
| PHARMANET DEV GROUP | COM | 71714810 | 21,057 | 660,519 | SH | DEFINED | 1,2 |
| PHARMION CORP | COM | 71715B40 | 12,917 | 446,195 | SH | DEFINED | 1,2,6 |
| PHARMOS CORP | COM PAR \$. | 71713930 | 18 | 12,713 | SH | DEFINED | 1 |
| PHASE FORWARD INC | COM | 71721R40 | 8,434 | 501,121 | SH | DEFINED | 1,2 |
| PHH CORP | COM NEW | 69332020 | 27,985 | 896,661 | SH | DEFINED | 1,2,5,6 |
| PHI INC | COM NON VT | 69336T20 | 5,624 | 188,803 | SH | DEFINED | 1 |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| PHILADELPHIA CONS HL | COM | 71752810 | 43,797 | 1,047,764 | SH | DEFINED | 1,2,5,6 |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 43,272 | 756,512 | SH | DEFINED | 1,2,4,7 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 60,464 | 998,255 | SH | DEFINED | 1,2,5 |
| PHOENIX COS INC NEW | COM | 71902E10 | 49,667 | 3,308,924 | SH | DEFINED | 1,2,5 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 288 | 34,144 | SH | DEFINED | 1 |
| PHOTOMEDEX INC | COM | 71935810 | 25 | 19,600 | SH | DEFINED | 1 |
| PHOTON DYNAMICS INC | COM | 71936410 | 1,825 | 167,466 | SH | DEFINED | 1 |
| PHOTRONICS INC | COM | 71940510 | 15,934 | 1,070,848 | SH | DEFINED | 1,2,5 |
| PICO HLDGS INC | COM NEW | 69336620 | 14,623 | 338,034 | SH | DEFINED | 1,2,6 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 38,373 | 1,556,714 | SH | DEFINED | 1,2,5 |
| PIER 1 IMPORTS INC | COM | 72027910 | 12,214 | 1,438,612 | SH | DEFINED | 1,2,5,6 |
| PIKE ELEC CORP | COM | 72128310 | 7,810 | 348,989 | SH | DEFINED | 1,2,6 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 27,469 | 719,644 | SH | DEFINED | 1,2 |
| PINNACLE AIRL CORP | COM | 72344310 | 3,980 | 212,246 | SH | DEFINED | 1,2 |
| PINNACLE ENTMT INC | COM | 72345610 | 25,437 | 903,639 | SH | DEFINED | 1,2,5,6 |
| PINNACLE FINL PARTNE | COM | 72346Q10 | 5,973 | 203,430 | SH | DEFINED | 1,2 |
| PINNACLE WEST CAP CO | COM | 72348410 | 264,189 | 6,629,594 | SH | DEFINED | 1,2,5,6,7,8, |
| PIONEER COS INC | COM NEW | 72364330 | 6,242 | 181,616 | SH | DEFINED | 1 |
| PIONEER DRILLING CO | COM | 72365510 | 11,128 | 746,343 | SH | DEFINED | 1,2,5 |
| PIONEER NAT RES CO | COM | 72378710 | 119,167 | 2,446,461 | SH | DEFINED | 1,2,5,6,7,8, |
| PIPER JAFFRAY COS | COM | 72407810 | 23,544 | 422,457 | SH | DEFINED | 1,2,5 |
| PITNEY BOWES INC | COM | 72447910 | 327,487 | 6,994,600 | SH | DEFINED | 1,2,5,6,7,8, |
| PIXELWORKS INC | COM | 72581M10 | 142 | 96,605 | SH | DEFINED | 1,5 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 8,175 | 128,441 | SH | DEFINED | 1,2 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 72,419 | 1,514,719 | SH | DEFINED | 1,2,5,6 |
| PLANAR SYS INC | COM | 72690010 | 290 | 38,660 | SH | DEFINED | 1,5 |
| PLANETOUT INC | COM | 72705810 | 25 | 18,200 | SH | DEFINED | 1,5 |
| PLANTRONICS INC NEW | COM | 72749310 | 43,185 | 1,647,016 | SH | DEFINED | 1,2,5,7 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 31,862 | 916,894 | SH | DEFINED | 1,2,5 |
| PLATO LEARNING INC | COM | 72764Y10 | 122 | 26,547 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 3,583 | 316,225 | SH | DEFINED | 1,2,6 |
| PLAYTEX PRODS INC | COM | 72813P10 | 29,127 | 1,966,707 | SH | DEFINED | 1,2,6 |
| PLEXUS CORP | COM | 72913210 | 15,606 | 678,821 | SH | DEFINED | 1,2,5,6 |
| PLUG POWER INC | COM | 72919P10 | 240 | 76,592 | SH | DEFINED | 1,2,5,6 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 189,945 | 4,559,411 | SH | DEFINED | 1,2,5,6,7,8, |
| PLX TECHNOLOGY INC | COM | 69341710 | 3,878 | 347,524 | SH | DEFINED | 1,5 |
| PMA CAP CORP | CL A | 69341920 | 8,512 | 796,304 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 245 | 18,606 | SH | DEFINED | 1,5 |
| PMC-SIERRA INC | COM | 69344F10 | 41,760 | 5,402,271 | SH | DEFINED | 1,2,5,6,8,10 |
| PMI GROUP INC | COM | 69344M10 | 81,279 | 1,819,533 | SH | DEFINED | 1,2,5,6,7,8, |
| PNC FINL SVCS GROUP | COM | 69347510 | 679,743 | 9,496,264 | SH | DEFINED | 1,2,5,6,7,8, |
| PNM RES INC | COM | 69349H10 | 51,164 | 1,841,091 | SH | DEFINED | 1,2,5 |
| POGO PRODUCING CO | COM | 73044810 | 48,870 | 962,194 | SH | DEFINED | 1,2,5,12 |
| POLARIS INDS INC | COM | 73106810 | 40,258 | 743,314 | SH | DEFINED | 1,2,5,6,16 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 146,639 | 1,494,642 | SH | DEFINED | 1,2,5,6,7,8, |
| POLYCOM INC | COM | 73172K10 | 60,549 | 1,802,044 | SH | DEFINED | 1,2,5,6 |
| POLYMEDICA CORP | COM | 73173810 | 16,838 | 412,183 | SH | DEFINED | 1,2,6 |
| POLYONE CORP | COM | 73179P10 | 11,334 | 1,576,359 | SH | DEFINED | 1,2,5 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 149 | 15,201 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|-----------------|
| PONIARD PHARMACEUTIC | COM NEW | 73244930 | 1,138 | 167,359 | SH | DEFINED 1 |
| POOL CORPORATION | COM | 73278L10 | 22,523 | 577,071 | SH | DEFINED 1,2,5,6 |
| POPE & TALBOT INC | COM | 73282710 | 85 | 21,468 | SH | DEFINED 1,5 |

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| POPE RES DEL LTD PAR DEPOSITRY | 73285710 | 366 | 7,512 | SH | DEFINED | 1 |
| POPULAR INC | 73317410 | 61,070 | 3,800,240 | SH | DEFINED | 1,2,5,6,12 |
| PORTEC RAIL PRODS IN | 73621210 | 161 | 13,300 | SH | DEFINED | 1 |
| PORTFOLIO RECOVERY A | 73640Q10 | 22,656 | 377,482 | SH | DEFINED | 1,2,6 |
| PORTLAND GEN ELEC CO | 73650884 | 12,107 | 441,219 | SH | DEFINED | 1,2 |
| PORTUGAL TELECOM SGP | 73727310 | 591 | 42,538 | SH | DEFINED | 1 |
| POSCO | 69348310 | 3,316 | 27,632 | SH | DEFINED | 1,2 |
| POSSIS MEDICAL INC | 73740710 | 6,438 | 591,721 | SH | DEFINED | 1 |
| POST PPTYS INC | 73746410 | 56,753 | 1,088,689 | SH | DEFINED | 1,2,3,5 |
| POTASH CORP SASK INC | 73755L10 | 1,152 | 14,769 | SH | DEFINED | 1,16 |
| POTLATCH CORP NEW | 73763010 | 38,582 | 896,216 | SH | DEFINED | 1,2,5 |
| POWELL INDS INC | 73912810 | 3,738 | 117,705 | SH | DEFINED | 1 |
| POWER-ONE INC | 73930810 | 4,575 | 1,149,468 | SH | DEFINED | 1,2,5,6 |
| POWERWAVE TECHNOLOGI | 73936310 | 18,856 | 2,814,388 | SH | DEFINED | 1,2,5,6 |
| POZEN INC | 73941U10 | 11,312 | 626,030 | SH | DEFINED | 1,2,5 |
| PPG INDS INC | 69350610 | 507,851 | 6,672,597 | SH | DEFINED | 1,2,5,6,7,8, |
| PPL CORP | 69351T10 | 570,326 | 12,189,047 | SH | DEFINED | 1,2,5,6,7,8, |
| PRA INTL | 69353C10 | 6,648 | 262,761 | SH | DEFINED | 1,2,6 |
| PRAXAIR INC | 74005P10 | 610,155 | 8,475,550 | SH | DEFINED | 1,2,5,6,7,8, |
| PRE PAID LEGAL SVCS | 74006510 | 24,532 | 381,462 | SH | DEFINED | 1,2,6 |
| PRECISION CASTPARTS | 74018910 | 373,384 | 3,076,661 | SH | DEFINED | 1,2,5,6,8,10 |
| PREFERRED BK LOS ANG | 74036710 | 4,257 | 106,416 | SH | DEFINED | 1 |
| PREFORMED LINE PRODS | 74044410 | 571 | 11,900 | SH | DEFINED | 1 |
| PREMIER CMNTY BANKSH | 74047310 | 235 | 7,200 | SH | DEFINED | 1 |
| PREMIER EXIBITIONS I | 74051E10 | 5,327 | 337,980 | SH | DEFINED | 1,5 |
| PREMIERE GLOBAL SVCS | 74058510 | 19,102 | 1,467,159 | SH | DEFINED | 1,2 |
| PREMIERWEST BANCORP | 74092110 | 304 | 22,573 | SH | DEFINED | 1 |
| PRESIDENTIAL LIFE CO | 74088410 | 6,936 | 352,794 | SH | DEFINED | 1,2 |
| PRESSTEK INC | 74111310 | 342 | 42,834 | SH | DEFINED | 1,5 |
| PRESTIGE BRANDS HLDG | 74112D10 | 11,210 | 863,612 | SH | DEFINED | 1,2,16 |
| PRG-SCHULTZ INTERNAT | 69357C50 | 348 | 21,902 | SH | DEFINED | 1,2 |
| PRICE T ROWE GROUP I | 74144T10 | 342,191 | 6,594,551 | SH | DEFINED | 1,2,5,6,7,8, |
| PRICELINE COM INC | 74150340 | 57,464 | 835,961 | SH | DEFINED | 1,2,5,6 |
| PRICESMART INC | 74151110 | 5,087 | 205,684 | SH | DEFINED | 1,2 |
| PRIDE INTL INC DEL | 74153Q10 | 127,306 | 3,398,464 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | 14,16 |
| PRIMEDIA INC | 74157K10 | 9,971 | 3,498,502 | SH | DEFINED | 1,2,5,6 |
| PRIMUS GUARANTY LTD | G7245710 | 5,968 | 556,700 | SH | DEFINED | 1,6 |
| PRINCETON REVIEW INC | 74235210 | 197 | 41,173 | SH | DEFINED | 1,5 |
| PRINCIPAL FINANCIAL | 74251V10 | 382,741 | 6,566,158 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | 14,16 |
| PRIVATEBANCORP INC | 74296210 | 10,043 | 348,732 | SH | DEFINED | 1,2,5,6 |
| PROASSURANCE CORP | 74267C10 | 29,023 | 521,345 | SH | DEFINED | 1,2,5 |
| PROCENTURY CORP | 74268T10 | 336 | 20,050 | SH | DEFINED | 1,2 |
| PROCTER & GAMBLE CO | 74271810 | 5,707,262 | 93,271,159 | SH | DEFINED | 1,2,5,6,7,8, |
| PROGENICS PHARMACEUT | 74318710 | 11,200 | 519,256 | SH | DEFINED | 1,2,6 |
| PROGRESS ENERGY INC | 74326310 | 943,183 | 20,688,365 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | 14,16 |
| PROGRESS SOFTWARE CO | 74331210 | 22,992 | 723,260 | SH | DEFINED | 1,2,5,6 |
| PROGRESSIVE CORP OHI | 74331510 | 484,601 | 20,250,783 | SH | DEFINED | 1,2,5,6,7,8, |
| PROGRESSIVE GAMING I | 74332S10 | 326 | 55,527 | SH | DEFINED | 1 |
| PROLIANCE INTL INC | 74340R10 | 86 | 27,829 | SH | DEFINED | 1,2,5 |
| PROLOGIS | 74341010 | 534,026 | 9,385,340 | SH | DEFINED | 1,2,3,5,6,7, |
| | | | | | | 13,14 |
| PROSPECT CAPITAL COR | 74348T10 | 3,894 | 222,900 | SH | DEFINED | 1 |
| PROSPERITY BANCSHARE | 74360610 | 19,959 | 609,254 | SH | DEFINED | 1,2 |
| PROTALIX BIOTHERAPEU | 74365A10 | 9,088 | 336,700 | SH | DEFINED | 1 |
| PROTECTION ONE INC | 74366340 | 441 | 29,501 | SH | DEFINED | 1,5 |
| PROTECTIVE LIFE CORP | 74367410 | 73,705 | 1,541,618 | SH | DEFINED | 1,2,5,12 |
| PROVIDENCE SVC CORP | 74381510 | 4,429 | 165,772 | SH | DEFINED | 1 |
| PROVIDENT BANKSHARES | 74385910 | 22,973 | 700,825 | SH | DEFINED | 1,2,5 |
| PROVIDENT FINL SVCS | 74386T10 | 24,012 | 1,523,594 | SH | DEFINED | 1,2,5 |

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| PROVIDENT NEW YORK B | COM | 74402810 | 8,862 | 655,934 | SH | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | COM | 74432010 | 1,127,432 | 11,595,514 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| PRUDENTIAL PLC | ADR | 74435K20 | 1,068 | 37,347 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 30,419 | 480,017 | SH | DEFINED | 1,2,3,5,6 |
| PSS WORLD MED INC | COM | 69366A10 | 21,559 | 1,183,276 | SH | DEFINED | 1,2,5,6 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 41,863 | 1,154,512 | SH | DEFINED | 1,2,6 |
| PUBLIC STORAGE | COM | 74460D10 | 342,249 | 4,455,201 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 697,439 | 7,945,301 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| PUBLICIS S A NEW | SPONSORED | 74463M10 | 702 | 16,160 | SH | DEFINED | 1 |
| PUGET ENERGY INC NEW | COM | 74531010 | 44,116 | 1,824,496 | SH | DEFINED | 1,2,5,12 |
| PULTE HOMES INC | COM | 74586710 | 151,034 | 6,727,552 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| PVF CAPITAL CORP | COM | 69365410 | 160 | 11,927 | SH | DEFINED | 1 |
| PXRE GROUP LTD | COM | G7301810 | 2,827 | 609,260 | SH | DEFINED | 1,5 |
| Q MED | COM | 74791410 | 47 | 12,007 | SH | DEFINED | 1 |
| QAD INC | COM | 74727D10 | 1,646 | 198,271 | SH | DEFINED | 1,2 |
| QC HLDGS INC | COM | 74729T10 | 1,018 | 67,899 | SH | DEFINED | 1,2 |
| QLOGIC CORP | COM | 74727710 | 101,477 | 6,094,729 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| QUADRA REALTY TRUST | COM | 74694510 | 2,316 | 185,113 | SH | DEFINED | 1 |
| QUADRAMED CORP | COM | 74730W10 | 43 | 14,100 | SH | DEFINED | 1 |
| QUAKER CHEM CORP | COM | 74731610 | 539 | 22,834 | SH | DEFINED | 1,5 |
| QUAKER FABRIC CORP N | COM | 74739910 | 16 | 13,821 | SH | DEFINED | 1 |
| QUALCOMM INC | COM | 74752510 | 1,840,689 | 42,421,962 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| QUALITY DISTR INC FL | COM | 74756M10 | 300 | 26,720 | SH | DEFINED | 1,5 |
| QUALITY SYS INC | COM | 74758210 | 12,749 | 335,756 | SH | DEFINED | 1,2,6 |
| QUANEX CORP | COM | 74762010 | 39,435 | 809,748 | SH | DEFINED | 1,2 |
| QUANTA SVCS INC | COM | 74762E10 | 61,446 | 2,003,458 | SH | DEFINED | 1,2,5,6 |
| QUANTUM CORP | COM DSSG | 74790620 | 10,300 | 3,249,248 | SH | DEFINED | 1,2,5 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 307 | 196,779 | SH | DEFINED | 1,5 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 214,291 | 4,148,899 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| QUEST RESOURCE CORP | COM NEW | 74834930 | 506 | 43,356 | SH | DEFINED | 1,5 |
| QUEST SOFTWARE INC | COM | 74834T10 | 17,006 | 1,050,399 | SH | DEFINED | 1,2,5,6 |
| QUESTAR CORP | COM | 74835610 | 293,326 | 5,550,152 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| QUICKLOGIC CORP | COM | 74837P10 | 45 | 16,818 | SH | DEFINED | 1 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 36,680 | 822,795 | SH | DEFINED | 1,2,5,6 |
| QUIDEL CORP | COM | 74838J10 | 7,447 | 424,092 | SH | DEFINED | 1,5,6 |
| QUIKSILVER INC | COM | 74838C10 | 36,054 | 2,551,597 | SH | DEFINED | 1,2,5 |
| QUIXOTE CORP | COM | 74905610 | 187 | 10,015 | SH | DEFINED | 1 |
| QUOVADX INC | COM | 74913K10 | 117 | 37,359 | SH | DEFINED | 1,5 |
| QWEST COMMUNICATIONS | COM | 74912110 | 1,043,087 | 107,534,724 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 64,489 | 850,997 | SH | DEFINED | 1,2,5,7,12 |
| RACKABLE SYS INC | COM | 75007710 | 5,557 | 449,590 | SH | DEFINED | 1,2,5,6 |
| RADIAN GROUP INC | COM | 75023610 | 112,870 | 2,090,178 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 4,580 | 345,917 | SH | DEFINED | 1 |
| RADIATION THERAPY SV | COM | 75032320 | 4,299 | 163,201 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------|
| RADIO ONE INC | CL A | 75040P10 | 672 | 95,001 | SH | DEFINED | 1,2 |
| RADIO ONE INC | CL D NON V | 75040P40 | 8,598 | 1,217,809 | SH | DEFINED | 1,2,5 |
| RADIO SHACK CORP | COM | 75043810 | 188,345 | 5,683,310 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| RADISYS CORP | COM | 75045910 | 5,278 | 425,676 | SH | DEFINED | 1,2,5 |

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| RADNET INC | COM | 75049110 | 110 | 11,550 | SH | DEFINED | 1 |
| RADWARE LTD | ORD | M8187310 | 206 | 14,155 | SH | DEFINED | 1,2,5 |
| RADYNE CORP | COM NEW | 75061140 | 137 | 12,851 | SH | DEFINED | 1 |
| RAE SYS INC | COM | 75061P10 | 102 | 44,300 | SH | DEFINED | 1,2,5 |
| RAINMAKER SYSTEMS | COM NEW | 75087530 | 78 | 10,960 | SH | DEFINED | 1 |
| RAIT FINANCIAL TRUST | COM | 74922710 | 25,908 | 995,713 | SH | DEFINED | 1,2,16 |
| RALCORP HLDGS INC NE | COM | 75102810 | 23,218 | 434,394 | SH | DEFINED | 1,2,5,6 |
| RAM HOLDINGS LTD | SHS | G7368R10 | 2,937 | 186,500 | SH | DEFINED | 1 |
| RAMBUS INC DEL | COM | 75091710 | 22,455 | 1,248,894 | SH | DEFINED | 1,2,5,6 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 17,708 | 492,843 | SH | DEFINED | 1,2,3 |
| RANGE RES CORP | COM | 75281A10 | 65,511 | 1,751,168 | SH | DEFINED | 1,2,5,6,7,8, |
| RARE HOSPITALITY INT | COM | 75382010 | 12,441 | 464,725 | SH | DEFINED | 1,2,5,6 |
| RASER TECHNOLOGIES I | COM | 75405510 | 1,790 | 242,154 | SH | DEFINED | 1 |
| RAVEN INDS INC | COM | 75421210 | 7,937 | 222,260 | SH | DEFINED | 1,2,6 |
| RAYMOND JAMES FINANC | COM | 75473010 | 48,290 | 1,562,768 | SH | DEFINED | 1,2,5 |
| RAYONIER INC | COM | 75490710 | 50,765 | 1,124,602 | SH | DEFINED | 1,2,5 |
| RAYTHEON CO | COM NEW | 75511150 | 654,007 | 12,135,968 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| RBC BEARINGS INC | COM | 75524B10 | 19,019 | 461,075 | SH | DEFINED | 1,2,6 |
| RC2 CORP | COM | 74938810 | 21,872 | 546,668 | SH | DEFINED | 1,2,6 |
| RCN CORP | COM NEW | 74936120 | 8,954 | 476,532 | SH | DEFINED | 1,2,6 |
| READING INTERNATIONAL | CL A | 75540810 | 213 | 23,000 | SH | DEFINED | 1 |
| REALNETWORKS INC | COM | 75605L10 | 19,984 | 2,446,014 | SH | DEFINED | 1,2,5,6 |
| REALTY INCOME CORP | COM | 75610910 | 45,200 | 1,794,362 | SH | DEFINED | 1,2,3,5 |
| RED HAT INC | COM | 75657710 | 39,662 | 1,780,158 | SH | DEFINED | 1,2,5,6 |
| RED LION HOTELS CORP | COM | 75676410 | 319 | 24,830 | SH | DEFINED | 1 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 9,772 | 242,067 | SH | DEFINED | 1,2,6 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 9,179 | 321,850 | SH | DEFINED | 1,2 |
| REDWOOD TR INC | COM | 75807540 | 18,934 | 391,363 | SH | DEFINED | 1,2 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 1,137 | 29,984 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 955 | 18,469 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 24,475 | 525,888 | SH | DEFINED | 1,2,5 |
| REGAL ENTMT GROUP | CL A | 75876610 | 24,001 | 1,094,415 | SH | DEFINED | 1,2,5 |
| REGENCY CTRS CORP | COM | 75884910 | 135,672 | 1,924,424 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| REGENCY ENERGY PARTN | COM UNITS | 75885Y10 | 976 | 29,405 | SH | DEFINED | 1,2 |
| REGENERATION TECH IN | COM | 75886N10 | 3,478 | 309,157 | SH | DEFINED | 1 |
| REGENERON PHARMACEUT | COM | 75886F10 | 21,910 | 1,222,675 | SH | DEFINED | 1,2,5,6 |
| REGENT COMMUNICATION | COM | 75886510 | 189 | 56,526 | SH | DEFINED | 1 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 666,014 | 20,121,263 | SH | DEFINED | 1,2,5,6,7,8, |
| REGIS CORP MINN | COM | 75893210 | 37,323 | 975,754 | SH | DEFINED | 1,2,5 |
| REHABCARE GROUP INC | COM | 75914810 | 4,504 | 316,259 | SH | DEFINED | 1,2,5 |
| REINSURANCE GROUP AM | COM | 75935110 | 30,461 | 505,658 | SH | DEFINED | 1,2,5 |
| REIS INC | COM | 75936P10 | 180 | 19,839 | SH | DEFINED | 1,2 |
| RELIANCE STEEL & ALU | COM | 75950910 | 75,304 | 1,338,500 | SH | DEFINED | 1,2,5 |
| RELIANT ENERGY INC | COM | 75952B10 | 169,693 | 6,296,590 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| RENAISSANCE LEARNING | COM | 75968L10 | 1,330 | 101,160 | SH | DEFINED | 1,6 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 106,181 | 1,712,873 | SH | DEFINED | 1,2,5,6,7,8, |
| RENASANT CORP | COM | 75970E10 | 6,574 | 289,112 | SH | DEFINED | 1,2 |
| RENOVIS INC | COM | 75988510 | 184 | 51,080 | SH | DEFINED | 1,5 |
| RENT A CTR INC NEW | COM | 76009N10 | 48,590 | 1,852,451 | SH | DEFINED | 1,2,5 |
| RENTECH INC | COM | 76011210 | 4,941 | 1,907,623 | SH | DEFINED | 1,2,5,6 |
| RENTRAK CORP | COM | 76017410 | 358 | 24,140 | SH | DEFINED | 1,5 |
| REPLIGEN CORP | COM | 75991610 | 112 | 28,613 | SH | DEFINED | 1,5 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 2,321 | 59,972 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 15,848 | 778,773 | SH | DEFINED | 1,2 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 3,472 | 209,281 | SH | DEFINED | 1,2 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 170 | 17,734 | SH | DEFINED | 1 |
| REPUBLIC PROPERTY TR | COM | 76073710 | 4,751 | 387,814 | SH | DEFINED | 1,3 |
| REPUBLIC SVCS INC | COM | 76075910 | 166,147 | 5,422,547 | SH | DEFINED | 1,2,5,6,7,8, |
| RES-CARE INC | COM | 76094310 | 15,181 | 718,094 | SH | DEFINED | 1,2 |

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| RESEARCH FRONTIERS I | COM | 76091110 | 224 | 15,870 | SH | DEFINED | 1 |
| RESEARCH IN MOTION L | COM | 76097510 | 4,195 | 20,978 | SH | DEFINED | 1,5,16 |
| RESMED INC | COM | 76115210 | 49,947 | 1,210,546 | SH | DEFINED | 1,2,5,6 |
| RESOURCE AMERICA INC | CL A | 76119520 | 5,326 | 258,402 | SH | DEFINED | 1,2,5 |
| RESOURCE CAP CORP | COM | 76120W30 | 5,192 | 371,390 | SH | DEFINED | 1,2 |
| RESOURCES CONNECTION | COM | 76122Q10 | 21,840 | 658,231 | SH | DEFINED | 1,2,6 |
| RESPIRONICS INC | COM | 76123010 | 31,427 | 737,886 | SH | DEFINED | 1,2,5,6 |
| RESTORATION HARDWARE | COM | 76098110 | 269 | 48,275 | SH | DEFINED | 1,5 |
| RETAIL VENTURES INC | COM | 76128Y10 | 4,854 | 300,936 | SH | DEFINED | 1,2,6 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 67 | 26,900 | SH | DEFINED | 1 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 1,119 | 14,976 | SH | DEFINED | 1,2 |
| REVLON INC | CL A | 76152550 | 4,523 | 3,301,797 | SH | DEFINED | 1,2,6 |
| REWARDS NETWORK INC | COM | 76155710 | 3,782 | 929,207 | SH | DEFINED | 1 |
| REX STORES CORP | COM | 76162410 | 579 | 29,214 | SH | DEFINED | 1 |
| REXAM PLC | SP ADR NEW | 76165540 | 460 | 9,233 | SH | DEFINED | 1 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 348,300 | 5,342,021 | SH | DEFINED | 1,2,5,6,7,8, |
| RF MICRODEVICES INC | COM | 74994110 | 67,073 | 10,748,907 | SH | DEFINED | 1,2,5,6,7 |
| RICHARDSON ELECTRS L | COM | 76316510 | 95 | 10,300 | SH | DEFINED | 1 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 3,332 | 373,998 | SH | DEFINED | 1,2,5,6 |
| RIGHTNOW TECHNOLOGIE | COM | 76657R10 | 3,197 | 194,841 | SH | DEFINED | 1,6 |
| RIMAGE CORP | COM | 76672110 | 3,412 | 108,000 | SH | DEFINED | 1 |
| RINKER GROUP LTD | SPONSORED | 76687M10 | 447 | 5,612 | SH | DEFINED | 1 |
| RIO TINTO PLC | SPONSORED | 76720410 | 2,452 | 8,009 | SH | DEFINED | 1 |
| RITCHIE BROS AUCTION | COM | 76774410 | 303 | 4,844 | SH | DEFINED | 1,5 |
| RITE AID CORP | COM | 76775410 | 36,736 | 5,758,047 | SH | DEFINED | 1,2,5,6 |
| RIVERBED TECHNOLOGY | COM | 76857310 | 5,621 | 128,280 | SH | DEFINED | 1,2,6 |
| RIVERVIEW BANCORP IN | COM | 76939710 | 225 | 16,450 | SH | DEFINED | 1 |
| RIVIERA HLDGS CORP | COM | 76962710 | 5,274 | 145,079 | SH | DEFINED | 1,5 |
| RLI CORP | COM | 74960710 | 107,398 | 1,919,542 | SH | DEFINED | 1,2 |
| ROBBINS & MYERS INC | COM | 77019610 | 11,595 | 218,237 | SH | DEFINED | 1,2 |
| ROBERT HALF INTL INC | COM | 77032310 | 175,729 | 4,814,484 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCHESTER MED CORP | COM | 77149710 | 207 | 13,797 | SH | DEFINED | 1 |
| ROCK OF AGES CORP | CL A | 77263210 | 58 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 36,266 | 1,143,308 | SH | DEFINED | 1,2 |
| ROCKVILLE FINL INC | COM | 77418610 | 1,824 | 120,794 | SH | DEFINED | 1 |
| ROCKWELL AUTOMATION | COM | 77390310 | 310,742 | 4,474,970 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWELL COLLINS INC | COM | 77434110 | 312,823 | 4,428,416 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWOOD HLDGS INC | COM | 77441510 | 29,326 | 802,357 | SH | DEFINED | 1,2 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 23,416 | 339,362 | SH | DEFINED | 1,2,5,6 |
| ROGERS COMMUNICATION | CL B | 77510920 | 1,917 | 45,112 | SH | DEFINED | 1,16 |
| ROGERS CORP | COM | 77513310 | 11,446 | 309,358 | SH | DEFINED | 1,2,6 |
| ROHM & HAAS CO | COM | 77537110 | 269,160 | 4,922,457 | SH | DEFINED | 1,2,5,6,7,8, |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| ROLLINS INC | COM | 77571110 | 18,392 | 807,710 | SH | DEFINED 1,2,6 |
| ROMA FINANCIAL CORP | COM | 77581P10 | 2,146 | 129,518 | SH | DEFINED 1,2 |
| ROPER INDS INC NEW | COM | 77669610 | 100,018 | 1,751,627 | SH | DEFINED 1,2,5,6,7,8, |
| ROSETTA RESOURCES IN | COM | 77777930 | 21,922 | 1,017,735 | SH | DEFINED 1,2,16 |
| ROSS STORES INC | COM | 77829610 | 90,379 | 2,934,372 | SH | DEFINED 1,2,5,6,7,8, |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 736 | 12,920 | SH | DEFINED 1,2,5 |
| ROTECH HEALTHCARE IN | COM | 77866910 | 13 | 12,100 | SH | DEFINED 1 |
| ROWAN COS INC | COM | 77938210 | 153,900 | 3,755,501 | SH | DEFINED 1,2,5,6,7,8, |
| ROYAL BANCSHARES PA | CL A | 78008110 | 1,238 | 62,810 | SH | DEFINED 1 |
| ROYAL BK CDA MONTREA | COM | 78008710 | 939 | 17,697 | SH | DEFINED 1,14 |

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| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 65,263 | 1,518,445 | SH | DEFINED | 1,2,5,6,7,8, |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 5,454 | 65,439 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PL | SPONS ADR | 78025920 | 7,696 | 94,774 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 8,775 | 369,145 | SH | DEFINED | 1,2,5,6 |
| ROYAL KPN NV | SPONSORED | 78064120 | 246 | 14,811 | SH | DEFINED | 1 |
| RPC INC | COM | 74966010 | 7,674 | 450,346 | SH | DEFINED | 1,2,5,6 |
| RPM INTL INC | COM | 74968510 | 51,177 | 2,214,494 | SH | DEFINED | 1,2,5 |
| RSC HOLDINGS INC | COM | 74972L10 | 4,367 | 218,360 | SH | DEFINED | 1,2 |
| RTI INTL METALS INC | COM | 74973W10 | 39,945 | 529,982 | SH | DEFINED | 1,2,5,6 |
| RUBY TUESDAY INC | COM | 78118210 | 31,665 | 1,202,632 | SH | DEFINED | 1,2,5,6 |
| RUDDICK CORP | COM | 78125810 | 24,797 | 823,261 | SH | DEFINED | 1,2,5 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 7,244 | 436,114 | SH | DEFINED | 1,2,5 |
| RURAL / METRO CORP | COM | 78174810 | 142 | 24,900 | SH | DEFINED | 1 |
| RURAL CELLULAR CORP | CL A | 78190410 | 18,345 | 418,742 | SH | DEFINED | 1,2 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 7,420 | 341,621 | SH | DEFINED | 1,2 |
| RUSS BERRIE & CO | COM | 78223310 | 3,881 | 208,309 | SH | DEFINED | 1,2 |
| RUTHS CHRIS STEAK HS | COM | 78333210 | 3,909 | 230,053 | SH | DEFINED | 1,2,6 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 1,630 | 43,180 | SH | DEFINED | 1,2,5 |
| RYDER SYS INC | COM | 78354910 | 82,024 | 1,524,615 | SH | DEFINED | 1,2,5,6,10,1 |
| RYERSON INC | COM | 78375P10 | 16,144 | 428,795 | SH | DEFINED | 1,2,5 |
| RYLAND GROUP INC | COM | 78376410 | 40,795 | 1,091,656 | SH | DEFINED | 1,2,5 |
| S & T BANCORP INC | COM | 78385910 | 13,428 | 408,157 | SH | DEFINED | 1,2,5 |
| S Y BANCORP INC | COM | 78506010 | 4,453 | 187,402 | SH | DEFINED | 1,2 |
| S1 CORPORATION | COM | 78463B10 | 7,353 | 920,240 | SH | DEFINED | 1,2,5,6 |
| SABA SOFTWARE INC | COM NEW | 78493260 | 193 | 37,710 | SH | DEFINED | 1 |
| SAFECO CORP | COM | 78642910 | 176,298 | 2,831,642 | SH | DEFINED | 1,2,5,6,7,8, |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 6,823 | 2,428,110 | SH | DEFINED | 1,5,8 |
| SAFETY INS GROUP INC | COM | 78648T10 | 12,230 | 295,422 | SH | DEFINED | 1,2 |
| SAFeway INC | COM NEW | 78651420 | 441,965 | 12,987,512 | SH | DEFINED | 1,2,5,6,7,8, |
| SAGA COMMUNICATIONS | CL A | 78659810 | 279 | 28,518 | SH | DEFINED | 1 |
| SAIA INC | COM | 78709Y10 | 6,520 | 239,177 | SH | DEFINED | 1,2,5 |
| SAIC INC | COM | 78390X10 | 27,100 | 1,499,699 | SH | DEFINED | 1,2 |
| SAKS INC | COM | 79377W10 | 58,956 | 2,761,417 | SH | DEFINED | 1,2,5,6 |
| SALARY COM INC | COM | 79400610 | 182 | 15,171 | SH | DEFINED | 1 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 1,939 | 174,825 | SH | DEFINED | 1,2,6 |
| SALESFORCE COM INC | COM | 79466L30 | 35,712 | 833,213 | SH | DEFINED | 1,2,5,6 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 7,970 | 647,985 | SH | DEFINED | 1,2,5,6 |
| SALLY BEAUTY HLDGS I | COM | 79546E10 | 11,182 | 1,242,478 | SH | DEFINED | 1,2,5,12 |
| SALTON INC | COM | 79575710 | 36 | 19,324 | SH | DEFINED | 1,2 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,912 | 250,176 | SH | DEFINED | 1 |
| SANDERSON FARMS INC | COM | 80001310 | 20,246 | 449,708 | SH | DEFINED | 1,2,6 |
| SANDISK CORP | COM | 80004C10 | 299,925 | 6,128,431 | SH | DEFINED | 1,2,5,6,7,8, |
| SANDY SPRING BANCORP | COM | 80036310 | 7,866 | 250,191 | SH | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 135 | 12,300 | SH | DEFINED | 1 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 405 | 49,937 | SH | DEFINED | 1,5 |
| SANMINA SCI CORP | COM | 80090710 | 51,508 | 16,456,310 | SH | DEFINED | 1,2,5,6,7,8, |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 1,494 | 37,103 | SH | DEFINED | 1,2 |
| SANTANDER BANCORP | COM | 80280910 | 1,676 | 112,789 | SH | DEFINED | 1,2 |
| SANTARUS INC | COM | 80281730 | 3,412 | 660,033 | SH | DEFINED | 1 |
| SANTOS LIMITED | SPONSORED | 80302160 | 649 | 13,672 | SH | DEFINED | 1 |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 5,281 | 103,398 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 9,253 | 1,196,986 | SH | DEFINED | 1,2,5,6 |
| SARA LEE CORP | COM | 80311110 | 334,374 | 19,216,890 | SH | DEFINED | 1,2,5,6,7,8, |
| SATYAM COMPUTER SERV | ADR | 80409810 | 18,446 | 744,993 | SH | DEFINED | 1,2,4,5 |
| SAUER-DANFOSS INC | COM | 80413710 | 8,334 | 280,048 | SH | DEFINED | 1,2 |
| SAUL CTRS INC | COM | 80439510 | 24,828 | 547,468 | SH | DEFINED | 1,2,3,5 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 11,805 | 950,510 | SH | DEFINED | 1,2,5,6 |
| SAVVIS INC | COM NEW | 80542330 | 19,640 | 396,684 | SH | DEFINED | 1,2,6 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 34,535 | 1,028,132 | SH | DEFINED | 1,2,5,6,7 |
| SCANA CORP NEW | COM | 80589M10 | 107,694 | 2,812,583 | SH | DEFINED | 1,2,5,6,7,8, |
| SCANSOURCE INC | COM | 80603710 | 16,535 | 516,885 | SH | DEFINED | 1,2,6 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 5,257 | 144,411 | SH | DEFINED | 1,2,5 |

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| SCHAWK INC | CL A | 80637310 | 4,668 | 233,178 | SH | DEFINED | 1 | |
| SCHEIN HENRY INC | COM | 80640710 | 77,213 | 1,445,119 | SH | DEFINED | 1,2,5,12 | |
| SCHERING PLOUGH CORP | COM | 80660510 | 1,005,678 | 33,038,050 | SH | DEFINED | 1,2,5,6,8,10 | |
| SCHIFF NUTRITION INT | COM | 80669310 | 72 | 11,000 | SH | DEFINED | 1 | |
| SCHLUMBERGER LTD | COM | 80685710 | 2,733,620 | 32,182,958 | SH | DEFINED | 1,2,5,6,7,8, | |
| SCHNITZER STL INDS | CL A | 80688210 | 19,919 | 415,507 | SH | DEFINED | 1,2,5 | |
| SCHOLASTIC CORP | COM | 80706610 | 26,655 | 741,663 | SH | DEFINED | 1,2,5 | |
| SCHOOL SPECIALTY INC | COM | 80786310 | 12,805 | 361,329 | SH | DEFINED | 1,2,5 | |
| SCHULMAN A INC | COM | 80819410 | 9,933 | 408,272 | SH | DEFINED | 1,2 | |
| SCHWAB CHARLES CORP | COM | 80851310 | 535,749 | 26,108,646 | SH | DEFINED | 1,2,5,6,7,8, | |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 8,286 | 267,290 | SH | DEFINED | 1,2 | |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 139 | 56,695 | SH | DEFINED | 1,5 | |
| SCIELE PHARMA INC | NOTE | 2.62 808627AA | 1,530 | 1,500,000 | SH | DEFINED | 16 | |
| SCIELE PHARMA INC | COM | 80862710 | 21,971 | 932,549 | SH | DEFINED | 1,2,6,16 | |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 59,317 | 1,697,198 | SH | DEFINED | 1,2,5,6 | |
| SCM MICROSYSTEMS INC | COM | 78401810 | 52 | 17,355 | SH | DEFINED | 1 | |
| SCO GROUP INC | COM | 78403A10 | 24 | 18,024 | SH | DEFINED | 1 | |
| SCOLR PHARMA INC | COM | 78402X10 | 60 | 26,800 | SH | DEFINED | 1,5 | |
| SCOTTISH RE GROUP LI | SHS | G7353741 | 4,493 | 918,882 | SH | DEFINED | 1,2,5,6 | |
| SCOTTS MIRACLE GRO C | CL A | 81018610 | 28,595 | 665,939 | SH | DEFINED | 1,2,5,6 | |
| SCPIE HLDGS INC | COM | 78402P10 | 621 | 24,851 | SH | DEFINED | 1,5 | |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 107,202 | 2,346,291 | SH | DEFINED | 1,2,5,6,8,10 | |
| SEABOARD CORP | COM | 81154310 | 31,514 | 13,439 | SH | DEFINED | 1,2,6 | |
| SEABRIGHT INSURANCE | COM | 81165610 | 7,818 | 447,248 | SH | DEFINED | 1,2 | |
| SEACHANGE INTL INC | COM | 81169910 | 2,076 | 267,546 | SH | DEFINED | 1,5 | |
| SEACOAST BKG CORP FL | COM | 81170730 | 4,885 | 224,583 | SH | DEFINED | 1,2 | |
| SEACOR HOLDINGS INC | COM | 81190410 | 30,527 | 326,977 | SH | DEFINED | 1,2,5 | |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 139,870 | 6,424,880 | SH | DEFINED | 1,2,5,6,7,8, | |
| SEALED AIR CORP NEW | COM | 81211K10 | 148,811 | 4,797,274 | SH | DEFINED | 1,2,5,6,7,8, | |
| SEALY CORP | COM | 81213930 | 11,818 | 715,359 | SH | DEFINED | 1,2,6 | |
| SEARS HLDGS CORP | COM | 81235010 | 945,415 | 5,577,668 | SH | DEFINED | 1,2,5,6,7,8, | |
| SEATTLE GENETICS INC | COM | 81257810 | 4,773 | 486,512 | SH | DEFINED | 1 | |
| SECURE COMPUTING COR | COM | 81370510 | 7,585 | 999,348 | SH | DEFINED | 1,2,5 | |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| SECURITY BANK CORP | COM | 81404710 | 5,488 | 273,024 | SH | DEFINED | 1 |
| SECURITY CAPITAL ASS | COM | G8018D10 | 9,855 | 319,253 | SH | DEFINED | 1,2 |
| SEI INVESTMENTS CO | COM | 78411710 | 63,848 | 2,198,634 | SH | DEFINED | 1,2,5,12 |
| SELECT COMFORT CORP | COM | 81616X10 | 12,201 | 752,236 | SH | DEFINED | 1,2,5,6 |
| SELECT SECTOR SPDR T | SBI HEALTH | 81369Y20 | 579 | 16,387 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS S | 81369Y30 | 794 | 29,352 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS D | 81369Y40 | 1,097 | 27,881 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 5,735 | 83,123 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-FI | 81369Y60 | 2,618 | 72,359 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-IN | 81369Y70 | 6,492 | 166,283 | SH | DEFINED | 5 |
| SELECTICA INC | COM | 81628810 | 127 | 66,348 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 25,333 | 942,457 | SH | DEFINED | 1,2,5 |
| SEMCO ENERGY INC | COM | 78412D10 | 2,862 | 368,349 | SH | DEFINED | 1,5 |
| SEMITOOL INC | COM | 81690910 | 3,300 | 343,403 | SH | DEFINED | 1,5 |
| SEMPRA ENERGY | COM | 81685110 | 536,078 | 9,050,778 | SH | DEFINED | 1,2,5,6,7,8, |
| SEMTECH CORP | COM | 81685010 | 29,752 | 1,716,786 | SH | DEFINED | 1,2,5,6 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 30,330 | 1,490,435 | SH | DEFINED | 1,2,3 |
| SENOXYX INC | COM | 81724Q10 | 5,918 | 438,401 | SH | DEFINED | 1,2,6 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 32,447 | 1,277,932 | SH | DEFINED | 1,2,5 |

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| SEPRACOR INC | COM | 81731510 | 75,776 | 1,847,298 | SH | DEFINED | 1,2,5,12 |
| SEQUA CORPORATION | CL A | 81732010 | 16,870 | 150,624 | SH | DEFINED | 1,2 |
| SERVICE CORP INTL | COM | 81756510 | 38,260 | 2,993,748 | SH | DEFINED | 1,2,5 |
| SERVICEMASTER CO | COM | 81760N10 | 66,078 | 4,274,124 | SH | DEFINED | 1,2,5,6,7,8, |
| SEVERN BANCORP ANNA | COM | 81811M10 | 279 | 17,113 | SH | DEFINED | 1 |
| SHARPER IMAGE CORP | COM | 82001310 | 178 | 15,587 | SH | DEFINED | 1 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 994 | 23,634 | SH | DEFINED | 1,16 |
| SHAW GROUP INC | COM | 82028010 | 39,917 | 862,317 | SH | DEFINED | 1,2,5 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 6,355 | 125,032 | SH | DEFINED | 1,2 |
| SHENGDA TECH INC | COM | 82321310 | 1,023 | 192,300 | SH | DEFINED | 1 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 296,803 | 4,465,224 | SH | DEFINED | 1,2,5,6,7,8, |
| SHILOH INDS INC | COM | 82454310 | 1,137 | 93,385 | SH | DEFINED | 1 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 13,075 | 440,545 | SH | DEFINED | 1,2,5,7 |
| SHIRE PLC | SPONSORED | 82481R10 | 346 | 4,670 | SH | DEFINED | 1 |
| SHOE CARNIVAL INC | COM | 82488910 | 4,338 | 157,793 | SH | DEFINED | 1,2,5 |
| SHORE BANCSHARES INC | COM | 82510710 | 275 | 10,650 | SH | DEFINED | 1,5 |
| SHUFFLE MASTER INC | COM | 82554910 | 13,176 | 793,757 | SH | DEFINED | 1,2,6 |
| SHUTTERFLY INC | COM | 82568P30 | 3,046 | 141,348 | SH | DEFINED | 1,6 |
| SI INTL INC | COM | 78427V10 | 6,139 | 185,922 | SH | DEFINED | 1 |
| SIEMENS A G | SPONSORED | 82619750 | 5,166 | 36,114 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 2,125 | 75,356 | SH | DEFINED | 1 |
| SIERRA HEALTH SVCS I | COM | 82632210 | 26,315 | 632,867 | SH | DEFINED | 1,2,5,6 |
| SIERRA PAC RES NEW | COM | 82642810 | 58,946 | 3,356,832 | SH | DEFINED | 1,2,5 |
| SIGMA ALDRICH CORP | COM | 82655210 | 172,790 | 4,049,458 | SH | DEFINED | 1,2,5,6,7,8, |
| SIGMA DESIGNS INC | COM | 82656510 | 8,396 | 321,819 | SH | DEFINED | 1,2,5,6 |
| SIGMATEL INC | COM | 82661W10 | 140 | 48,154 | SH | DEFINED | 1 |
| SIGMATRON INTL INC | COM | 82661L10 | 100 | 10,611 | SH | DEFINED | 1 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 16,406 | 481,113 | SH | DEFINED | 1,2,6 |
| SILGAN HOLDINGS INC | COM | 82704810 | 46,641 | 843,716 | SH | DEFINED | 1,2,6 |
| SILICON GRAPHICS INC | COM NEW | 82705630 | 2,060 | 77,616 | SH | DEFINED | 1 |
| SILICON IMAGE INC | COM | 82705T10 | 16,884 | 1,967,860 | SH | DEFINED | 1,2,5,6 |
| SILICON LABORATORIES | COM | 82691910 | 42,108 | 1,216,634 | SH | DEFINED | 1,2,5,6 |
| SILICON STORAGE TECH | COM | 82705710 | 11,230 | 3,010,687 | SH | DEFINED | 1,2,5 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 762 | 69,287 | SH | DEFINED | 1,4 |
| SILVER STD RES INC | COM | 82823L10 | 906 | 26,372 | SH | DEFINED | 16 |
| SILVERLEAF RESORTS I | COM | 82839510 | 228 | 38,400 | SH | DEFINED | 1,2 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 9,690 | 351,220 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | COM | 82880610 | 772,476 | 8,302,618 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| SIMPSON MANUFACTURIN | COM | 82907310 | 28,095 | 832,680 | SH | DEFINED | 1,2,5,6 |
| SINA CORP | ORD | G8147710 | 615 | 14,700 | SH | DEFINED | 1,2,6 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 34,447 | 2,422,451 | SH | DEFINED | 1,2,16 |
| SIRENZA MICRODEVICES | COM | 82966T10 | 4,970 | 418,687 | SH | DEFINED | 1,5 |
| SIRF TECHNOLOGY HLDG | COM | 82967H10 | 18,603 | 896,957 | SH | DEFINED | 1,2,6 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 53,304 | 17,650,400 | SH | DEFINED | 1,2,5,6,7,8, |
| SIRONA DENTAL SYSTEM | COM | 82966C10 | 8,886 | 234,904 | SH | DEFINED | 1,2,6 |
| SIRVA INC | COM | 82967Y10 | 92 | 46,615 | SH | DEFINED | 1,2 |
| SIX FLAGS INC | COM | 83001P10 | 7,577 | 1,244,103 | SH | DEFINED | 1,2,5,6 |
| SJW CORP | COM | 78430510 | 7,406 | 222,389 | SH | DEFINED | 1,2,6 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 1,083 | 39,599 | SH | DEFINED | 1,2 |
| SKECHERS U S A INC | CL A | 83056610 | 12,475 | 427,228 | SH | DEFINED | 1,2,6 |
| SKILLED HEALTHCARE G | CL A | 83066R10 | 3,575 | 230,480 | SH | DEFINED | 1,2 |
| SKILLSOFT PLC | SPONSORED | 83092810 | 146 | 15,765 | SH | DEFINED | 1,5 |
| SKY FINL GROUP INC | COM | 83080P10 | 32,742 | 1,175,227 | SH | DEFINED | 1,2,5 |
| SKYLINE CORP | COM | 83083010 | 3,446 | 114,830 | SH | DEFINED | 1,2 |
| SKYWEST INC | COM | 83087910 | 30,414 | 1,276,288 | SH | DEFINED | 1,2,5 |
| SKYWORKS SOLUTIONS I | COM | 83088M10 | 19,321 | 2,628,758 | SH | DEFINED | 1,2,5 |
| SL GREEN RLTY CORP | COM | 78440X10 | 169,106 | 1,364,967 | SH | DEFINED | 1,2,3,5,6,7, 13,14 |
| SLM CORP | COM | 78442P10 | 594,653 | 10,327,428 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| SM&A | COM | 78465D10 | 183 | 26,131 | SH | DEFINED | 1 |

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| SMART MODULAR TECHNO | ORD SHS | G8224510 | 7,742 | 562,663 | SH | DEFINED | 1,2,6 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 674 | 10,862 | SH | DEFINED | 1 |
| SMITH & WESSON HLDG | COM | 83175610 | 6,689 | 399,359 | SH | DEFINED | 1,5,6 |
| SMITH A O | COM | 83186520 | 17,110 | 428,927 | SH | DEFINED | 1,2 |
| SMITH INTL INC | COM | 83211010 | 334,057 | 5,696,748 | SH | DEFINED | 1,2,5,6,7,8, |
| SMITH MICRO SOFTWARE | COM | 83215410 | 5,076 | 337,060 | SH | DEFINED | 1,2,5 |
| SMITHFIELD FOODS INC | COM | 83224810 | 57,470 | 1,866,528 | SH | DEFINED | 1,2,5,12 |
| SMITHTOWN BANCORP IN | COM | 83244910 | 214 | 8,413 | SH | DEFINED | 1 |
| SMUCKER J M CO | COM NEW | 83269640 | 64,899 | 1,019,466 | SH | DEFINED | 1,2,5,6,7,16 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 45,141 | 3,391,523 | SH | DEFINED | 1,2,5,6,7,8, |
| SMURFIT-STONE CONTAI | COM | 83272710 | 2,662 | 200,000 | SH PUT | DEFINED | 16 |
| SNAP ON INC | COM | 83303410 | 85,561 | 1,693,948 | SH | DEFINED | 1,2,5,6,10,1 |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 3,454 | 20,075 | SH | DEFINED | 1,2,5 |
| SOCKET COMMUNICATION | COM | 83367210 | 19 | 21,600 | SH | DEFINED | 1 |
| SODEXHO ALLIANCE SA | SPONSORED | 83379210 | 582 | 8,163 | SH | DEFINED | 1 |
| SOHU COM INC | COM | 83408W10 | 10,618 | 331,904 | SH | DEFINED | 1,2,6 |
| SOLECTRON CORP | COM | 83418210 | 91,706 | 24,920,232 | SH | DEFINED | 1,2,5,6,7,8, |
| SOLERA HOLDINGS INC | COM | 83421A10 | 5,934 | 306,172 | SH | DEFINED | 1,2 |
| SOMANETICS CORP | COM NEW | 83444540 | 289 | 15,790 | SH | DEFINED | 1,5 |
| SOMAXON PHARMACEUTIC | COM | 83445310 | 929 | 76,426 | SH | DEFINED | 1 |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 14,268 | 492,510 | SH | DEFINED | 1,2,5 |
| SONIC CORP | COM | 83545110 | 25,810 | 1,166,801 | SH | DEFINED | 1,2,5,6 |
| SONIC INNOVATIONS IN | COM | 83545M10 | 2,150 | 245,680 | SH | DEFINED | 1,5 |
| SONIC SOLUTIONS | COM | 83546010 | 4,618 | 366,196 | SH | DEFINED | 1,2,5,6 |
| SONICWALL INC | COM | 83547010 | 14,259 | 1,660,009 | SH | DEFINED | 1,2,5,6 |
| SONOCO PRODS CO | COM | 83549510 | 170,886 | 3,991,721 | SH | DEFINED | 1,2,5,6 |
| SONOSITE INC | COM | 83568G10 | 7,860 | 250,088 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------------|
| SONUS NETWORKS INC | COM | 83591610 | 28,849 | 3,386,090 | SH | DEFINED 1,2,5,6 |
| SONUS PHARMACEUTICAL | COM | 83569210 | 195 | 36,900 | SH | DEFINED 1 |
| SONY CORP | ADR NEW | 83569930 | 2,459 | 47,877 | SH | DEFINED 1 |
| SOTHEBYS | COM | 83589810 | 91,977 | 1,998,632 | SH | DEFINED 1,2,5,6,7 |
| SOURCE INTERLINK COS | COM NEW | 83615120 | 2,595 | 521,044 | SH | DEFINED 1,2,5 |
| SOURCEFIRE INC | COM | 83616T10 | 196 | 14,000 | SH | DEFINED 1 |
| SOURCEFORGE INC | COM | 83616W10 | 4,383 | 1,038,651 | SH | DEFINED 1,2,5 |
| SOUTH FINL GROUP INC | COM | 83784110 | 32,769 | 1,447,413 | SH | DEFINED 1,2,5 |
| SOUTH JERSEY INDS IN | COM | 83851810 | 20,994 | 593,397 | SH | DEFINED 1,2 |
| SOUTHERN CMNTY FINL | COM | 84263210 | 182 | 20,550 | SH | DEFINED 1 |
| SOUTHERN CO | COM | 84258710 | 886,408 | 25,850,330 | SH | DEFINED 1,2,5,6,7,8, |
| SOUTHERN COPPER CORP | COM | 84265V10 | 163,406 | 1,733,569 | SH | DEFINED 1,2,5,7,12 |
| SOUTHERN UN CO NEW | COM | 84403010 | 30,836 | 946,191 | SH | DEFINED 1,2,5 |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 3,862 | 177,819 | SH | DEFINED 1 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 272,380 | 18,268,255 | SH | DEFINED 1,2,5,6,7,8, 14,16 |
| SOUTHWEST BANCORP IN | COM | 84476710 | 7,674 | 319,238 | SH | DEFINED 1,2 |
| SOUTHWEST GAS CORP | COM | 84489510 | 37,185 | 1,099,832 | SH | DEFINED 1,2,5 |
| SOUTHWEST WTR CO | COM | 84533110 | 4,928 | 385,884 | SH | DEFINED 1 |
| SOUTHWESTERN ENERGY | COM | 84546710 | 136,670 | 3,071,231 | SH | DEFINED 1,2,5,6,7,8, |
| SOVEREIGN BANCORP IN | COM | 84590510 | 195,518 | 9,248,744 | SH | DEFINED 1,2,5,6,7,8, |
| SOVRAN SELF STORAGE | COM | 84610H10 | 26,858 | 557,674 | SH | DEFINED 1,2,3,5 |
| SPANISH BROADCASTING | CL A | 84642588 | 2,785 | 647,784 | SH | DEFINED 1,2 |
| SPANSION INC | COM CL A | 84649R10 | 38,037 | 3,426,771 | SH | DEFINED 1,2,6,7 |
| SPARTAN MTRS INC | COM | 84681910 | 6,520 | 383,100 | SH | DEFINED 1,5 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| SPARTAN STORES INC | COM | 84682210 | 12,862 | 390,809 | SH | DEFINED | 1,2 |
| SPARTECH CORP | COM NEW | 84722020 | 17,247 | 649,616 | SH | DEFINED | 1,2 |
| SPDR TR | UNIT SER 1 | 78462F10 | 80,993 | 538,409 | SH | DEFINED | 1,5,13 |
| SPECTRA ENERGY CORP | COM | 84756010 | 1,286,588 | 49,560,400 | SH | DEFINED | 1,2,5,6,7,8, |
| SPECTRANETICS CORP | COM | 84760C10 | 4,709 | 408,758 | SH | DEFINED | 1 |
| SPECTRUM BRANDS INC | COM | 84762L10 | 4,973 | 734,582 | SH | DEFINED | 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 290 | 17,200 | SH | DEFINED | 1 |
| SPECTRUM PHARMACEUTI | COM | 84763A10 | 265 | 37,021 | SH | DEFINED | 1,2 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 16,921 | 423,243 | SH | DEFINED | 1,2 |
| SPHERION CORP | COM | 84842010 | 19,104 | 2,034,548 | SH | DEFINED | 1,2,5 |
| SPHERIX INC | COM | 84842R10 | 42 | 18,099 | SH | DEFINED | 1 |
| SPIRIT AEROSYSTEMS H | COM CL A | 84857410 | 21,735 | 602,926 | SH | DEFINED | 1,2,5 |
| SPIRIT FIN CORP | COM | 84856830 | 26,686 | 1,832,831 | SH | DEFINED | 1,2,3,5 |
| SPORT CHALET INC | CL A | 84916320 | 138 | 13,713 | SH | DEFINED | 1 |
| SPRINT NEXTEL CORP | COM FON | 85206110 | 1,647,029 | 79,528,191 | SH | DEFINED | 1,2,5,6,7,8, |
| SPSS INC | COM | 78462K10 | 14,939 | 338,449 | SH | DEFINED | 1,2,5,6 |
| SPX CORP | COM | 78463510 | 106,692 | 1,215,038 | SH | DEFINED | 1,2,5,6,7,8, |
| SRA INTL INC | CL A | 78464R10 | 22,273 | 881,748 | SH | DEFINED | 1,2,6 |
| SRS LABS INC | COM | 78464M10 | 166 | 17,055 | SH | DEFINED | 1 |
| ST JOE CO | COM | 79014810 | 42,848 | 924,652 | SH | DEFINED | 1,2,5,6,7,8, |
| ST JUDE MED INC | COM | 79084910 | 370,066 | 8,919,400 | SH | DEFINED | 1,2,5,6,7,8, |
| ST MARY LD & EXPL CO | COM | 79222810 | 28,651 | 782,394 | SH | DEFINED | 1,2,5,6 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 102 | 26,689 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 22,904 | 1,092,732 | SH | DEFINED | 1,2,5 |
| STAKTEK HLDGS INC | COM | 85256P10 | 52 | 13,160 | SH | DEFINED | 1 |
| STAMPS COM INC | COM NEW | 85285720 | 4,832 | 350,622 | SH | DEFINED | 1,2,6 |
| STANCORP FINL GROUP | COM | 85289110 | 62,007 | 1,181,534 | SH | DEFINED | 1,2,5 |
| STANDARD MICROSYSTEM | COM | 85362610 | 11,442 | 333,196 | SH | DEFINED | 1,2 |
| STANDARD MTR PRODS I | COM | 85366610 | 3,458 | 230,076 | SH | DEFINED | 1,2,5 |
| STANDARD PAC CORP NE | COM | 85375C10 | 38,325 | 2,186,266 | SH | DEFINED | 1,2,5 |
| STANDARD PARKING COR | COM | 85379010 | 6,949 | 197,822 | SH | DEFINED | 1,2 |
| STANDARD REGISTER CO | COM | 85388710 | 3,121 | 273,743 | SH | DEFINED | 1 |
| STANDEX INTL CORP | COM | 85423110 | 5,368 | 188,763 | SH | DEFINED | 1,2,5 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 305 | 14,864 | SH | DEFINED | 1,5 |
| STANLEY INC | COM | 85453210 | 936 | 53,096 | SH | DEFINED | 1 |
| STANLEY WKS | COM | 85461610 | 147,865 | 2,436,004 | SH | DEFINED | 1,2,5,6,7,8, |
| STANTEC INC | COM | 85472N10 | 1,110 | 33,915 | SH | DEFINED | 1,16 |
| STAPLES INC | COM | 85503010 | 528,775 | 22,282,960 | SH | DEFINED | 1,2,5,6,7,8, |
| STAR GAS PARTNERS L | UNIT LTD P | 85512C10 | 449 | 100,590 | SH | DEFINED | 1 |
| STAR MARITIME ACQUIS | COM | 85516E10 | 2,873 | 234,375 | SH | DEFINED | 1 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 75 | 85,452 | SH | DEFINED | 1,5 |
| STARBUCKS CORP | COM | 85524410 | 477,695 | 18,204,848 | SH | DEFINED | 1,2,5,6,7,8, |
| STARTEK INC | COM | 85569C10 | 194 | 17,981 | SH | DEFINED | 1 |
| STARWOOD HOTELS&RESO | COM | 85590A40 | 450,406 | 6,715,455 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| STATE AUTO FINL CORP | COM | 85570710 | 11,198 | 365,343 | SH | DEFINED | 1,2 |
| STATE BANCORP INC N. | COM | 85571610 | 218 | 13,054 | SH | DEFINED | 1 |
| STATE STR CORP | COM | 85747710 | 960,939 | 14,048,811 | SH | DEFINED | 1,2,5,6,7,8, |
| STATION CASINOS INC | COM | 85768910 | 48,986 | 564,352 | SH | DEFINED | 1,2,5,6,7,8, |
| STATOIL ASA | SPONSORED | 85771P10 | 1,033 | 33,325 | SH | DEFINED | 1 |
| STEAK N SHAKE CO | COM | 85787310 | 7,434 | 445,443 | SH | DEFINED | 1,2 |
| STEC INC | COM | 78477410 | 1,837 | 285,625 | SH | DEFINED | 1 |
| STEEL DYNAMICS INC | COM | 85811910 | 127,826 | 3,050,011 | SH | DEFINED | 1,2,5,16 |
| STEELCASE INC | CL A | 85815520 | 16,156 | 873,323 | SH | DEFINED | 1,2,5,6,16 |
| STEIN MART INC | COM | 85837510 | 6,030 | 491,856 | SH | DEFINED | 1,2,5 |
| STEINER LEISURE LTD | ORD | P8744Y10 | 10,707 | 217,973 | SH | DEFINED | 1,2,5,6 |
| STEINWAY MUSICAL INS | COM | 85849510 | 8,129 | 234,996 | SH | DEFINED | 1,2 |
| STEMCELLS INC | COM | 85857R10 | 209 | 90,335 | SH | DEFINED | 1,2,5 |
| STEPAN CO | COM | 85858610 | 4,114 | 135,870 | SH | DEFINED | 1,5 |
| STEPHAN CO | COM | 85860310 | 38 | 10,099 | SH | DEFINED | 1 |
| STEREOTAXIS INC | COM | 85916J10 | 4,124 | 315,757 | SH | DEFINED | 1 |
| STERICYCLE INC | COM | 85891210 | 77,741 | 1,748,558 | SH | DEFINED | 1,2,5,6 |

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|----------------------|------------|----------|--------|-----------|----|---------|---------|
| STERIS CORP | COM | 85915210 | 54,765 | 1,789,712 | SH | DEFINED | 1,2,5 |
| STERLING BANCORP | COM | 85915810 | 4,947 | 308,612 | SH | DEFINED | 1,2 |
| STERLING BANCSHARES | COM | 85890710 | 15,632 | 1,382,160 | SH | DEFINED | 1,2 |
| STERLING CONSTRUCTIO | COM | 85924110 | 273 | 12,918 | SH | DEFINED | 1,5 |
| STERLING FINL CORP | COM | 85931710 | 5,886 | 559,460 | SH | DEFINED | 1,2 |
| STERLING FINL CORP W | COM | 85931910 | 28,627 | 989,201 | SH | DEFINED | 1,2 |
| STEWART ENTERPRISES | CL A | 86037010 | 25,779 | 3,309,265 | SH | DEFINED | 1,2,5 |
| STEWART INFORMATION | COM | 86037210 | 10,825 | 271,774 | SH | DEFINED | 1,2 |
| STEWART W P & CO LTD | COM | G8492210 | 2,254 | 207,002 | SH | DEFINED | 1,2,5 |
| STIFEL FINL CORP | COM | 86063010 | 11,004 | 186,860 | SH | DEFINED | 1,2,6 |
| STILLWATER MNG CO | COM | 86074Q10 | 15,016 | 1,363,882 | SH | DEFINED | 1,2,5,6 |
| STONE ENERGY CORP | COM | 86164210 | 21,514 | 627,961 | SH | DEFINED | 1,2,5 |
| STONERIDGE INC | COM | 86183P10 | 1,810 | 146,679 | SH | DEFINED | 1,2 |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 921 | 49,186 | SH | DEFINED | 1 |
| STRATASYS INC | COM | 86268510 | 7,064 | 150,368 | SH | DEFINED | 1,2,5 |
| STRATEGIC HOTELS & R | COM | 86272T10 | 42,613 | 1,894,756 | SH | DEFINED | 1,2,3 |
| STRATTEC SEC CORP | COM | 86311110 | 531 | 11,296 | SH | DEFINED | 1,2,5 |
| STRATUS PPTYS INC | COM NEW | 86316720 | 1,676 | 48,593 | SH | DEFINED | 1 |
| STRAYER ED INC | COM | 86323610 | 40,486 | 307,386 | SH | DEFINED | 1,2,6 |
| STREETTRACKS SER TR | SPDR LRG C | 86330E20 | 2,012 | 22,943 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| STREETTRACKS SER TR | DJ WIL REI | 86330E60 | 1,924 | 23,704 | SH | DEFINED 8 |
| STRIDE RITE CORP | COM | 86331410 | 11,957 | 590,179 | SH | DEFINED 1,2,5 |
| STRYKER CORP | COM | 86366710 | 471,363 | 7,471,280 | SH | DEFINED 1,2,5,6,7,8, |
| STUDENT LN CORP | COM | 86390210 | 9,263 | 45,428 | SH | DEFINED 1,2,5,12 |
| STURM RUGER & CO INC | COM | 86415910 | 4,892 | 315,233 | SH | DEFINED 1 |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 3,271 | 68,321 | SH | DEFINED 1,2 |
| SUEZ | SPONSORED | 86468610 | 835 | 14,575 | SH | DEFINED 1 |
| SUFFOLK BANCORP | COM | 86473910 | 6,444 | 201,895 | SH | DEFINED 1,2 |
| SULPHCO INC | COM | 86537810 | 1,666 | 461,450 | SH | DEFINED 1,6 |
| SUMTOTAL SYS INC | COM | 86661510 | 147 | 18,721 | SH | DEFINED 1,5 |
| SUN BANCORP INC | COM | 86663B10 | 4,407 | 261,218 | SH | DEFINED 1,2 |
| SUN COMMUNITIES INC | COM | 86667410 | 23,240 | 780,657 | SH | DEFINED 1,2,3,5 |
| SUN HEALTHCARE GROUP | COM NEW | 86693340 | 6,226 | 429,655 | SH | DEFINED 1,5 |
| SUN HYDRAULICS CORP | COM | 86694210 | 3,478 | 70,610 | SH | DEFINED 1 |
| SUN LIFE FINL INC | COM | 86679610 | 8,418 | 176,283 | SH | DEFINED 1 |
| SUN MICROSYSTEMS INC | COM | 86681010 | 471,811 | 89,697,998 | SH | DEFINED 1,2,5,6,7,8, |
| SUNAIR SERVICES CORP | COM | 86701710 | 39 | 11,100 | SH | DEFINED 1 |
| SUNCOR ENERGY INC | COM | 86722910 | 336 | 3,733 | SH | DEFINED 1 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 85 | 13,400 | SH | DEFINED 1 |
| SUNOCO INC | COM | 86764P10 | 553,618 | 6,948,018 | SH | DEFINED 1,2,5,6,7,8, |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 1,192 | 19,832 | SH | DEFINED 1,2 |
| SUNPOWER CORP | COM CL A | 86765210 | 10,350 | 164,161 | SH | DEFINED 1,2,5,6 |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 35,898 | 897,667 | SH | DEFINED 1,2,6 |
| SUNSTONE HOTEL INVS | COM | 86789210 | 48,173 | 1,696,814 | SH | DEFINED 1,2,3 |
| SUNTECH PWR HLDGS CO | ADR | 86800C10 | 545 | 14,933 | SH | DEFINED 1,2 |
| SUN-TIMES MEDIA GROU | COM | 86688Q10 | 5,229 | 996,094 | SH | DEFINED 1,2,5,6 |
| SUNTRON CORP | COM | 86789P10 | 21 | 18,215 | SH | DEFINED 1 |
| SUNTRUST BKS INC | COM | 86791410 | 751,367 | 8,763,316 | SH | DEFINED 1,2,5,6,7,8, |
| SUPER MICRO COMPUTER | COM | 86800U10 | 193 | 19,300 | SH | DEFINED 1 |
| SUPERGEN INC | COM | 86805910 | 5,061 | 910,251 | SH | DEFINED 1,2,5 |
| SUPERIOR BANCORP | COM | 86806M10 | 4,212 | 411,775 | SH | DEFINED 1,5 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 90,926 | 2,277,704 | SH | DEFINED 1,2,5,6,7 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| SUPERIOR ESSEX INC | COM | 86815V10 | 12,276 | 328,688 | SH | DEFINED | 1,2 |
| SUPERIOR INDS INTL I | COM | 86816810 | 8,515 | 391,331 | SH | DEFINED | 1,2,5 |
| SUPERIOR OFFSHORE IN | COM | 86825Q10 | 1,687 | 92,703 | SH | DEFINED | 1,2 |
| SUPERIOR UNIFORM GP | COM | 86835810 | 144 | 11,004 | SH | DEFINED | 1 |
| SUPERIOR WELL SVCS I | COM | 86837X10 | 4,781 | 188,144 | SH | DEFINED | 1,2,6 |
| SUPERTEL HOSPITALITY | COM | 86852610 | 255 | 30,100 | SH | DEFINED | 1 |
| SUPERTEX INC | COM | 86853210 | 4,814 | 153,617 | SH | DEFINED | 1,2,6 |
| SUPERVALU INC | COM | 86853610 | 256,843 | 5,544,976 | SH | DEFINED | 1,2,5,6,7,8, |
| SUPPORTSOFT INC | COM | 86858710 | 330 | 60,437 | SH | DEFINED | 1,5 |
| SUPREME INDS INC | CL A | 86860710 | 137 | 19,692 | SH | DEFINED | 1 |
| SUREWEST COMMUNICATI | COM | 86873310 | 9,349 | 343,196 | SH | DEFINED | 1,2,5 |
| SURMODICS INC | COM | 86887310 | 20,836 | 416,726 | SH | DEFINED | 1,2,6 |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 22,793 | 1,018,930 | SH | DEFINED | 1,2,5 |
| SVB FINL GROUP | COM | 78486Q10 | 41,985 | 790,521 | SH | DEFINED | 1,2,5,6 |
| SWIFT ENERGY CO | COM | 87073810 | 23,569 | 551,194 | SH | DEFINED | 1,2,5 |
| SWISSCOM AG | SPONSORED | 87101310 | 1,000 | 29,330 | SH | DEFINED | 1 |
| SWITCH & DATA FACILI | COM | 87104310 | 2,881 | 150,142 | SH | DEFINED | 1,2 |
| SWS GROUP INC | COM | 78503N10 | 15,674 | 724,986 | SH | DEFINED | 1,2,6 |
| SYBASE INC | COM | 87113010 | 58,338 | 2,441,933 | SH | DEFINED | 1,2,5,6 |
| SYCAMORE NETWORKS IN | COM | 87120610 | 15,322 | 3,811,401 | SH | DEFINED | 1,2,5 |
| SYKES ENTERPRISES IN | COM | 87123710 | 12,855 | 676,923 | SH | DEFINED | 1,2,6 |
| SYMANTEC CORP | COM | 87150310 | 423,327 | 20,956,801 | SH | DEFINED | 1,2,5,6,7,8, |
| SYMBION INC DEL | COM | 87150710 | 6,697 | 308,470 | SH | DEFINED | 1,2,6 |
| SYMMETRICOM INC | COM | 87154310 | 8,737 | 1,040,087 | SH | DEFINED | 1,2,5 |
| SYMMETRY MED INC | COM | 87154620 | 8,639 | 539,606 | SH | DEFINED | 1,2,6 |
| SYMS CORP | COM | 87155110 | 2,035 | 103,121 | SH | DEFINED | 1,2 |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 5,582 | 485,009 | SH | DEFINED | 1,2,5,6 |
| SYNALLOY CP DEL | COM | 87156510 | 293 | 8,400 | SH | DEFINED | 1 |
| SYNAPTICS INC | COM | 87157D10 | 17,297 | 483,281 | SH | DEFINED | 1,2,5,6 |
| SYNCHRONOSS TECHNOLO | COM | 87157B10 | 6,630 | 225,981 | SH | DEFINED | 1,2 |
| SYNERGY FINANCIAL GR | COM | 87162V10 | 164 | 12,300 | SH | DEFINED | 1 |
| SYNERON MEDICAL LTD | ORD SHS | M8724510 | 320 | 12,843 | SH | DEFINED | 1,2,5 |
| SYNGENTA AG | SPONSORED | 87160A10 | 2,181 | 56,032 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS INC | COM | 87163F10 | 15,124 | 1,176,066 | SH | DEFINED | 1,2 |
| SYNNEX CORP | COM | 87162W10 | 4,330 | 210,098 | SH | DEFINED | 1,2 |
| SYNOPSIS INC | COM | 87160710 | 90,284 | 3,415,977 | SH | DEFINED | 1,2,5,6,7,8, |
| SYNOVIS LIFE TECHNOL | COM | 87162G10 | 247 | 17,169 | SH | DEFINED | 1 |
| SYNOVUS FINL CORP | COM | 87161C10 | 239,647 | 7,806,080 | SH | DEFINED | 1,2,5,6,7,8, |
| SYNPLICITY INC | COM | 87160Y10 | 166 | 23,699 | SH | DEFINED | 1 |
| SYNTA PHARMACEUTICAL | COM | 87162T20 | 348 | 41,947 | SH | DEFINED | 1 |
| SYNTAX BRILLIAN CORP | COM | 87163L10 | 2,477 | 503,372 | SH | DEFINED | 1 |
| SYNTEL INC | COM | 87162H10 | 4,564 | 150,195 | SH | DEFINED | 1,2,6 |
| SYNTROLEUM CORP | COM | 87163010 | 249 | 90,325 | SH | DEFINED | 1,5 |
| SYSCO CORP | COM | 87182910 | 601,840 | 18,243,107 | SH | DEFINED | 1,2,5,6,7,8, |
| SYSTEMAX INC | COM | 87185110 | 6,848 | 329,064 | SH | DEFINED | 1,2,6,16 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 3,640 | 108,819 | SH | DEFINED | 1,2 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 209 | 30,000 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 121,717 | 10,935,922 | SH | DEFINED | 1,4,5,7,8 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 24,631 | 1,233,376 | SH | DEFINED | 1,2,5,6 |
| TAL INTL GROUP INC | COM | 87408310 | 7,197 | 242,252 | SH | DEFINED | 1,2 |
| TALBOTS INC | COM | 87416110 | 13,161 | 525,797 | SH | DEFINED | 1,2,5 |
| TALEO CORP | CL A | 87424N10 | 4,758 | 211,202 | SH | DEFINED | 1 |
| TAM SA | SP ADR REP | 87484D10 | 1,164 | 35,181 | SH | DEFINED | 1 |
| TANGER FACTORY OUTLE | COM | 87546510 | 28,112 | 750,665 | SH | DEFINED | 1,2,3,5 |
| TANOX INC | COM | 87588Q10 | 6,912 | 356,105 | SH | DEFINED | 1,2,6 |
| TARGET CORP | COM | 87612E10 | 4,174,764 | 65,640,946 | SH | DEFINED | 1,2,5,6,7,8, |
| TARRAGON CORP | COM | 87628710 | 1,516 | 179,243 | SH | DEFINED | 1,5 |
| TASER INTL INC | COM | 87651B10 | 13,015 | 932,273 | SH | DEFINED | 1,2,5,6 |
| TATA MTRS LTD | SPONSORED | 87656850 | 613 | 37,352 | SH | DEFINED | 1,2,5 |
| TAUBMAN CTRS INC | COM | 87666410 | 158,597 | 3,196,870 | SH | DEFINED | 1,2,3,5,6 |
| TAYLOR CAP GROUP INC | COM | 87685110 | 7,562 | 274,675 | SH | DEFINED | 1,2 |
| TBS INTERNATIONAL LI | COM CL A | G8697515 | 767 | 27,020 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|--------|-----------|----|---------|--------------|
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 856 | 21,682 | SH | DEFINED | 1,2 |
| TCF FINL CORP | COM | 87227510 | 69,907 | 2,514,648 | SH | DEFINED | 1,2,5,6,7,8, |
| TD AMERITRADE HLDG C | COM | 87236Y10 | 55,163 | 2,758,169 | SH | DEFINED | 1,2,5,8,12 |
| TDK CORP | AMERN DEP | 87235140 | 853 | 8,821 | SH | DEFINED | 1,2 |
| TEAM INC | COM | 87815510 | 3,642 | 80,982 | SH | DEFINED | 1 |
| TECH DATA CORP | COM | 87823710 | 58,113 | 1,511,004 | SH | DEFINED | 1,2,5 |
| TECH OPS SEVCON INC | COM | 87829310 | 117 | 12,400 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 52,479 | 917,307 | SH | DEFINED | 1,2,5,6 |
| TECHNITROL INC | COM | 87855510 | 16,995 | 592,788 | SH | DEFINED | 1,2,5 |
| TECHNOLOGY INVT CAP | COM | 87871730 | 4,178 | 264,628 | SH | DEFINED | 1 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 52 | 12,900 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| TECHTARGET INC | COM | 87874R10 | 187 | 14,537 | SH | DEFINED 1,2 |
| TECHTEAM GLOBAL INC | COM | 87831110 | 149 | 12,370 | SH | DEFINED 1 |
| TECHWELL INC | COM | 87874D10 | 3,170 | 241,957 | SH | DEFINED 1,2 |
| TECK COMINCO LTD | CL B | 87874220 | 2,357 | 55,458 | SH | DEFINED 1,5,7 |
| TECO ENERGY INC | COM | 87237510 | 104,526 | 6,084,184 | SH | DEFINED 1,2,5,6,10,1 |
| TECUMSEH PRODS CO | CL A | 87889520 | 4,910 | 312,534 | SH | DEFINED 1,2,5 |
| TEEKAY CORPORATION | COM | Y8564W10 | 26,306 | 454,251 | SH | DEFINED 1,2,5,12 |
| TEEKAY LNG PARTNERS | PRTNRSP UN | Y8564M10 | 533 | 14,792 | SH | DEFINED 1,2 |
| TEJON RANCH CO DEL | COM | 87908010 | 6,722 | 152,079 | SH | DEFINED 1,2,6 |
| TEKELEC | COM | 87910110 | 15,020 | 1,041,599 | SH | DEFINED 1,2,5,6 |
| TEKTRONIX INC | COM | 87913110 | 71,264 | 2,112,149 | SH | DEFINED 1,2,5,6,10,1 |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 545 | 28,740 | SH | DEFINED 1,2 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 14,086 | 565,252 | SH | DEFINED 1,2,5,7 |
| TELECOM CORP NEW ZEA | SPONSORED | 87927820 | 225 | 8,045 | SH | DEFINED 1 |
| TELECOM ITALIA S P A | SPON ADR O | 87927Y10 | 292 | 10,640 | SH | DEFINED 1 |
| TELECOMMUNICATION SY | CL A | 87929J10 | 129 | 25,400 | SH | DEFINED 1 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 23,623 | 514,104 | SH | DEFINED 1,2,5,6 |
| TELEFLEX INC | COM | 87936910 | 94,029 | 1,149,777 | SH | DEFINED 1,2,5,16 |
| TELEFONICA S A | SPONSORED | 87938220 | 4,845 | 72,567 | SH | DEFINED 1,2 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 27,865 | 735,422 | SH | DEFINED 1,2,7 |
| TELEPHONE & DATA SYS | COM | 87943310 | 117,183 | 1,872,827 | SH | DEFINED 1,2,5,6,7,8, |
| TELEPHONE & DATA SYS | SPL COM | 87943386 | 13,204 | 229,432 | SH | DEFINED 1,2,5,6,7,8, |
| TELETECH HOLDINGS IN | COM | 87993910 | 25,935 | 798,729 | SH | DEFINED 1,2,6 |
| TELIK INC | COM | 87959M10 | 2,465 | 729,210 | SH | DEFINED 1,2,6 |
| TELKONET INC | COM | 87960410 | 103 | 52,900 | SH | DEFINED 1,5 |
| TELLABS INC | COM | 87966410 | 162,409 | 15,093,729 | SH | DEFINED 1,2,5,6,7,8, |
| TELULAR CORP | COM NEW | 87970T20 | 108 | 23,100 | SH | DEFINED 1 |
| TEMECULA VY BANCORP | COM | 87972L10 | 198 | 11,200 | SH | DEFINED 1 |
| TEMPLE INLAND INC | COM | 87986810 | 365,810 | 5,945,238 | SH | DEFINED 1,2,5,6,7,8, |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 53,464 | 2,064,252 | SH | DEFINED 1,2,6,13 |
| TENARIS S A | SPONSORED | 88031M10 | 57,573 | 1,175,929 | SH | DEFINED 1,2,5,7 |
| TENET HEALTHCARE COR | COM | 88033G10 | 88,352 | 13,571,718 | SH | DEFINED 1,2,5,6,7,8, |
| TENNANT CO | COM | 88034510 | 10,325 | 282,887 | SH | DEFINED 1,2 |
| TENNECO INC | COM | 88034910 | 24,395 | 696,212 | SH | DEFINED 1,2,5,6 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 6,389 | 144,036 | SH | DEFINED 1,2 |
| TERADYNE INC | COM | 88077010 | 132,919 | 7,560,807 | SH | DEFINED 1,2,5,6,7,8, |
| TERCICA INC | COM | 88078L10 | 1,262 | 247,525 | SH | DEFINED 1 |
| TEREX CORP NEW | COM | 88077910 | 441,037 | 5,424,806 | SH | DEFINED 1,2,5,6,7,8, |
| TERRA INDS INC | COM | 88091510 | 46,024 | 1,810,541 | SH | DEFINED 1,2,5,6,16 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 1,018 | 8,015 | SH | DEFINED 1,2 |
| TERREMARK WORLDWIDE | COM NEW | 88144820 | 4,150 | 643,463 | SH | DEFINED 1,2,5 |

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|----------------------|-----------|----------|-----------|-------------|----|---------|-------------------|
| TESCO CORP | COM | 88157K10 | 1,066 | 33,785 | SH | DEFINED | 16 |
| TESORO CORP | COM | 88160910 | 328,046 | 5,740,082 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| TESSCO TECHNOLOGIES | COM | 87238610 | 275 | 14,171 | SH | DEFINED | 1,2 |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 27,559 | 679,640 | SH | DEFINED | 1,2,6 |
| TETRA TECH INC NEW | COM | 88162G10 | 29,644 | 1,375,576 | SH | DEFINED | 1,2,5,6 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 18,337 | 650,232 | SH | DEFINED | 1,2,5,6 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 37,216 | 902,206 | SH | DEFINED | 1,2,5,7 |
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 8,829 | 395,038 | SH | DEFINED | 1,2 |
| TEXAS INDS INC | COM | 88249110 | 35,229 | 449,289 | SH | DEFINED | 1,2,5,6 |
| TEXAS INSTRS INC | COM | 88250810 | 1,411,320 | 37,505,173 | SH | DEFINED | 1,2,5,6,7,8, |
| TEXAS ROADHOUSE INC | CL A | 88268110 | 8,965 | 700,972 | SH | DEFINED | 1,2,6 |
| TEXTRON INC | COM | 88320310 | 360,417 | 3,273,247 | SH | DEFINED | 1,2,5,6,7,8, |
| TFS FINL CORP | COM | 87240R10 | 8,614 | 746,405 | SH | DEFINED | 1,2 |
| TGC INDS INC | COM NEW | 87241730 | 436 | 40,023 | SH | DEFINED | 1,2,5 |
| THERAGENICS CORP | COM | 88337510 | 339 | 81,181 | SH | DEFINED | 1 |
| THERAVANCE INC | COM | 88338T10 | 5,896 | 184,247 | SH | DEFINED | 1,2,6 |
| THERMO FISHER SCIENT | COM | 88355610 | 713,764 | 13,800,541 | SH | DEFINED | 1,2,5,6,7,8, |
| THERMOGENESIS CORP | COM NEW | 88362320 | 178 | 64,644 | SH | DEFINED | 1,5 |
| THESTREET COM | COM | 88368Q10 | 2,771 | 254,697 | SH | DEFINED | 1,2 |
| THINK PARTNERSHIP IN | COM | 88409N10 | 309 | 103,200 | SH | DEFINED | 1,5 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 390 | 66,674 | SH | DEFINED | 1 |
| THOMAS & BETTS CORP | COM | 88431510 | 66,939 | 1,154,119 | SH | DEFINED | 1,2,5,6 |
| THOMAS PPTYS GROUP I | COM | 88445310 | 3,782 | 236,700 | SH | DEFINED | 1 |
| THOMAS WEISEL PARTNE | COM | 88448110 | 4,502 | 270,411 | SH | DEFINED | 1,2,6 |
| THOMSON | SPONSORED | 88511810 | 399 | 21,531 | SH | DEFINED | 1 |
| THOR INDS INC | COM | 88516010 | 38,388 | 850,431 | SH | DEFINED | 1,2,5,6 |
| THORATEC CORP | COM NEW | 88517530 | 13,014 | 707,663 | SH | DEFINED | 1,2,5,6 |
| THORNBURG MTG INC | COM | 88521810 | 40,118 | 1,532,386 | SH | DEFINED | 1,2,5 |
| THQ INC | COM NEW | 87244340 | 28,586 | 936,647 | SH | DEFINED | 1,2,5,6 |
| THRESHOLD PHARMACEUT | COM | 88580710 | 25 | 20,317 | SH | DEFINED | 1,2 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 31,869 | 3,521,474 | SH | DEFINED | 1,2,5,6 |
| TIDEWATER INC | COM | 88642310 | 180,748 | 2,550,059 | SH | DEFINED | 1,2,5,6 |
| TIENS BIOTECH GROUP | COM | 88650T10 | 191 | 49,822 | SH | DEFINED | 1 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 174 | 17,800 | SH | DEFINED | 1 |
| TIERONE CORP | COM | 88650R10 | 8,913 | 296,110 | SH | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 189,004 | 3,562,090 | SH | DEFINED | 1,2,5,6,7,8, |
| TIM HORTONS INC | COM | 88706M10 | 58,953 | 1,917,176 | SH | DEFINED | 1,2,5,6,7,8, |
| TIM PARTICIPACOE S | SPONS ADR | 88706P10 | 82,808 | 2,402,320 | SH | DEFINED | 1,4,5 |
| TIMBERLAND BANCORP I | COM | 88709810 | 170 | 10,826 | SH | DEFINED | 1 |
| TIMBERLAND CO | CL A | 88710010 | 27,231 | 1,081,041 | SH | DEFINED | 1,2,5,6 |
| TIME WARNER CABLE IN | CL A | 88732J10 | 44,945 | 1,147,435 | SH | DEFINED | 1,2,5 |
| TIME WARNER INC | COM | 88731710 | 2,360,848 | 112,207,583 | SH | DEFINED | 1,2,5,6,7,8, |
| TIME WARNER TELECOM | CL A | 88731910 | 40,905 | 2,035,078 | SH | DEFINED | 1,2,5,6 |
| TIMKEN CO | COM | 88738910 | 56,117 | 1,554,055 | SH | DEFINED | 1,2,5,8 |
| TITAN INTL INC ILL | COM | 88830M10 | 9,013 | 285,143 | SH | DEFINED | 1,2 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 63 | 29,117 | SH | DEFINED | 1 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 35,858 | 1,124,075 | SH | DEFINED | 1,2,5 |
| TIVO INC | COM | 88870610 | 6,406 | 1,106,464 | SH | DEFINED | 1,2,6 |
| TJX COS INC NEW | COM | 87254010 | 406,726 | 14,790,041 | SH | DEFINED | 1,2,5,6,7,8, |
| TNS INC | COM | 87296010 | 5,287 | 366,915 | SH | DEFINED | 1,2,6 |
| TNT N V | SPONSORED | 87260W10 | 706 | 15,685 | SH | DEFINED | 1 |
| TODCO | COM | 88889T10 | 41,860 | 886,675 | SH | DEFINED | 1,2,5,6 |
| TOLL BROTHERS INC | COM | 88947810 | 76,465 | 3,061,030 | SH | DEFINED | 1,2,5,6,7,8, |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 453 | 42,916 | SH | DEFINED | 1 |
| TOMKINS PLC | SPONSORED | 89003020 | 441 | 21,215 | SH | DEFINED | 1 |
| TOMOTHERAPY INC | COM | 89008810 | 2,239 | 102,143 | SH | DEFINED | 1,2 |
| TOMPKINS FINANCIAL C | COM | 89011010 | 4,704 | 125,781 | SH | DEFINED | 1,2,5 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 19,493 | 703,477 | SH | DEFINED | 1,2,5,6 |
| TOPPS INC | COM | 89078610 | 5,751 | 547,149 | SH | DEFINED | 1,2 |
| TORCHMARK CORP | COM | 89102710 | 183,453 | 2,738,110 | SH | DEFINED | 1,2,5,6,7,8, |
| TOREADOR RES CORP | COM | 89105010 | 3,158 | 210,564 | SH | DEFINED | 1,2 |

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| TORO CO | COM | 89109210 | 39,644 | 673,192 | SH | DEFINED | 1,2,5,6 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 2,401 | 35,057 | SH | DEFINED | 1 |
| TOTAL S A | SPONSORED | 89151E10 | 8,726 | 107,757 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
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| TOTAL SYS SVCS INC | COM | 89190610 | 19,544 | 662,298 | SH | DEFINED | 1,2,5,12 |
| TOUSA INC | COM | 87296210 | 137 | 32,812 | SH | DEFINED | 1,2,5 |
| TOWER GROUP INC | COM | 89177710 | 8,497 | 266,374 | SH | DEFINED | 1,2,5,6 |
| TOWN SPORTS INTL HLD | COM | 89214A10 | 4,434 | 229,487 | SH | DEFINED | 1,2,6 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 8,987 | 71,391 | SH | DEFINED | 1,2 |
| TRACTOR SUPPLY CO | COM | 89235610 | 25,902 | 497,638 | SH | DEFINED | 1,2,5,6 |
| TRADESTATION GROUP I | COM | 89267P10 | 4,115 | 353,205 | SH | DEFINED | 1,2,5,6 |
| TRAFFIX INC | COM | 89272110 | 101 | 18,400 | SH | DEFINED | 1 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 183 | 39,497 | SH | DEFINED | 1 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 110 | 18,461 | SH | DEFINED | 1,5 |
| TRANSACTION SYS ARCH | COM | 89341610 | 24,431 | 725,814 | SH | DEFINED | 1,2,6 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 24,598 | 345,821 | SH | DEFINED | 1,2,5,12,16 |
| TRANSCANADA CORP | COM | 89353D10 | 991 | 28,802 | SH | DEFINED | 1,16 |
| TRANSCAT INC | COM | 89352910 | 134 | 19,200 | SH | DEFINED | 1 |
| TRANSDIGM GROUP INC | COM | 89364110 | 5,868 | 145,037 | SH | DEFINED | 1,2,6 |
| TRANSMERIDIAN EXPL I | COM | 89376N10 | 146 | 83,098 | SH | DEFINED | 1,2,5 |
| TRANSMETA CORP DEL | COM | 89376R10 | 203 | 270,812 | SH | DEFINED | 1,5 |
| TRANSOCEAN INC | ORD | G9007810 | 836,237 | 7,890,513 | SH | DEFINED | 1,2,5,6,7,8, |
| TRANSPORTADORA DE GA | SPON ADR B | 89387020 | 1,005 | 125,573 | SH | DEFINED | 1,5 |
| TRANSWITCH CORP | COM | 89406510 | 337 | 185,222 | SH | DEFINED | 1,5 |
| TRAVELCENTERS OF AME | COM | 89417410 | 832 | 20,558 | SH | DEFINED | 1,2,5 |
| TRAVELERS COMPANIES | COM | 89417E10 | 1,062,603 | 19,861,745 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| TRAVELZOO INC | COM | 89421Q10 | 8,516 | 320,281 | SH | DEFINED | 1,2,5 |
| TRC COS INC | COM | 87262510 | 233 | 15,685 | SH | DEFINED | 1 |
| TREDEGAR CORP | COM | 89465010 | 15,334 | 719,918 | SH | DEFINED | 1,2,16 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 19,328 | 726,359 | SH | DEFINED | 1,2,5 |
| TREX INC | COM | 89531P10 | 3,638 | 185,342 | SH | DEFINED | 1,2,6 |
| TRI CONTL CORP | COM | 89543610 | 1,958 | 75,255 | SH | DEFINED | 1,5,12 |
| TRI VY CORP | COM | 89573510 | 302 | 38,200 | SH | DEFINED | 1,5 |
| TRIAD GTY INC | COM | 89592510 | 11,069 | 277,222 | SH | DEFINED | 1,2 |
| TRIAD HOSPITALS INC | COM | 89579K10 | 83,714 | 1,557,182 | SH | DEFINED | 1,2,5,6,7,8, |
| TRIARC COS INC | CL B SER 1 | 89592730 | 21,578 | 1,374,419 | SH | DEFINED | 1,2,6 |
| TRIBUNE CO NEW | COM | 89604710 | 61,540 | 2,093,190 | SH | DEFINED | 1,2,5,6,7,10 |
| TRICO BANCSHARES | COM | 89609510 | 4,787 | 214,076 | SH | DEFINED | 1,2 |
| TRICO MARINE SERVICE | COM NEW | 89610620 | 22,063 | 539,711 | SH | DEFINED | 1,2 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 15,160 | 826,143 | SH | DEFINED | 1,2,5,6 |
| TRIMAS CORP | COM NEW | 89621520 | 1,394 | 115,400 | SH | DEFINED | 1 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 46,962 | 1,458,457 | SH | DEFINED | 1,2,5,6 |
| TRIMERIS INC | COM | 89626310 | 167 | 24,414 | SH | DEFINED | 1,5 |
| TRINITY INDS INC | COM | 89652210 | 58,118 | 1,334,820 | SH | DEFINED | 1,2,5,6 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 15,894 | 3,141,026 | SH | DEFINED | 1,2,5 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 16,448 | 251,224 | SH | DEFINED | 1,2 |
| TRIZETO GROUP INC | COM | 89688210 | 12,577 | 649,648 | SH | DEFINED | 1,2,6 |
| TRM CORP | COM | 87263610 | 148 | 101,700 | SH | DEFINED | 1,5 |
| TRONOX INC | CL A | 89705110 | 682 | 47,413 | SH | DEFINED | 1,2 |
| TRONOX INC | COM CL B | 89705120 | 8,588 | 611,266 | SH | DEFINED | 1,2,5 |
| TRUBION PHARMACEUTIC | COM | 89778N10 | 1,539 | 73,727 | SH | DEFINED | 1,2 |
| TRUE RELIGION APPARE | COM | 89784N10 | 3,739 | 183,921 | SH | DEFINED | 1,5,6 |

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| TRUMP ENTMT RESORTS | COM | 89816T10 | 5,869 | 466,502 | SH | DEFINED | 1,2,6 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 10,866 | 1,099,835 | SH | DEFINED | 1,2,5 |
| TRUSTMARK CORP | COM | 89840210 | 26,002 | 1,005,491 | SH | DEFINED | 1,2,5 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 16,115 | 437,539 | SH | DEFINED | 1,2,5 |
| TTM TECHNOLOGIES | IN COM | 87305R10 | 15,357 | 1,181,316 | SH | DEFINED | 1,2,6 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 6,801 | 550,274 | SH | DEFINED | 1,2,5 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 120 | 47,619 | SH | DEFINED | 1,5 |
| TUPPERWARE BRANDS CO | COM | 89989610 | 59,738 | 2,078,552 | SH | DEFINED | 1,2,5,7 |
| TURBOCHEF TECHNOLOGI | COM NEW | 90000620 | 3,118 | 224,030 | SH | DEFINED | 1,5,6 |
| TWEEN BRANDS INC | COM | 90116610 | 25,556 | 573,012 | SH | DEFINED | 1,2,5,6 |
| TWEETER HOME ENTMT G | COM | 90116710 | 5 | 27,419 | SH | DEFINED | 1 |
| TWIN DISC INC | COM | 90147610 | 3,178 | 44,200 | SH | DEFINED | 1 |
| TXCO RES INC | COM | 87311M10 | 4,170 | 405,689 | SH | DEFINED | 1,5 |
| TXU CORP | COM | 87316810 | 1,106,916 | 16,447,486 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| TYCO ELECTRONICS LTD | WHEN ISSUE | G9144P10 | 18,350 | 469,800 | SH | DEFINED | 1,2 |
| TYCO INTERNATIONAL L | WHEN ISSUE | G9143X20 | 1,653 | 30,800 | SH | DEFINED | 1,2 |
| TYCO INTL LTD NEW | COM | 90212410 | 1,830,260 | 54,165,732 | SH | DEFINED | 1,2,5,6,7,8, |
| TYLER TECHNOLOGIES I | COM | 90225210 | 9,218 | 742,756 | SH | DEFINED | 1,2,5,6 |
| TYSON FOODS INC | CL A | 90249410 | 153,368 | 6,656,616 | SH | DEFINED | 1,2,5,6,7,8, |
| U S AIRWAYS GROUP | IN COM | 90341W10 | 43,424 | 1,434,554 | SH | DEFINED | 1,2,5,16 |
| U S B HLDG INC | COM | 90291010 | 3,516 | 184,471 | SH | DEFINED | 1,2 |
| U S CONCRETE INC | COM | 90333L10 | 4,682 | 538,822 | SH | DEFINED | 1,2,5 |
| U S G CORP | COM NEW | 90329340 | 48,099 | 980,809 | SH | DEFINED | 1,2,5 |
| U S GLOBAL INVS INC | CL A | 90295210 | 2,659 | 117,300 | SH | DEFINED | 1 |
| U S GOLD CORP | COM PAR \$0 | 91202320 | 2,306 | 419,260 | SH | DEFINED | 1 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 227 | 16,887 | SH | DEFINED | 1,5 |
| U S SHIPPING PARTNER | COM UNIT | 90341710 | 245 | 11,898 | SH | DEFINED | 1,2 |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 273 | 14,710 | SH | DEFINED | 1,5 |
| U STORE IT TR | COM | 91274F10 | 19,078 | 1,164,022 | SH | DEFINED | 1,2,3 |
| UAL CORP | COM NEW | 90254980 | 85,572 | 2,108,194 | SH | DEFINED | 1,2,5 |
| UAP HLDG CORP | COM | 90344110 | 21,645 | 718,140 | SH | DEFINED | 1,2 |
| UBS AG | SHS NEW | H8923133 | 119,744 | 1,995,393 | SH | DEFINED | 1,2 |
| UCBH HOLDINGS INC | COM | 90262T30 | 36,880 | 2,018,614 | SH | DEFINED | 1,2,5,6 |
| UDR INC | COM | 90265310 | 104,425 | 3,970,526 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| UGI CORP NEW | COM | 90268110 | 40,466 | 1,483,359 | SH | DEFINED | 1,2,5 |
| UIL HLDG CORP | COM | 90274810 | 14,505 | 438,231 | SH | DEFINED | 1,2,5 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 9,139 | 315,908 | SH | DEFINED | 1,2,6 |
| ULTRA CLEAN HLDGS IN | COM | 90385V10 | 2,925 | 209,207 | SH | DEFINED | 1,5 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 48,472 | 877,474 | SH | DEFINED | 1,2,5,6,7,8, |
| ULTRALIFE BATTERIES | COM | 90389910 | 186 | 17,700 | SH | DEFINED | 1 |
| ULTRAPETROL BAHAMAS | COM | P9439810 | 3,844 | 162,200 | SH | DEFINED | 1 |
| ULTRATECH INC | COM | 90403410 | 6,569 | 492,776 | SH | DEFINED | 1,2,6 |
| UMB FINL CORP | COM | 90278810 | 32,710 | 887,164 | SH | DEFINED | 1,2,5 |
| UMPQUA HLDGS CORP | COM | 90421410 | 25,692 | 1,092,823 | SH | DEFINED | 1,2,5 |
| UNDER ARMOUR INC | CL A | 90431110 | 14,815 | 324,540 | SH | DEFINED | 1,2,6 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 101,366 | 898,074 | SH | DEFINED | 1,2,4,5,7 |
| UNICA CORP | COM | 90458310 | 1,412 | 85,600 | SH | DEFINED | 1 |
| UNIFI INC | COM | 90467710 | 164 | 62,634 | SH | DEFINED | 1,5 |
| UNIFIRST CORP MASS | COM | 90470810 | 12,341 | 280,160 | SH | DEFINED | 1,2,5 |
| UNILEVER N V | N Y SHS NE | 90478470 | 1,296 | 41,778 | SH | DEFINED | 1 |
| UNILEVER PLC | SPON ADR N | 90476770 | 2,093 | 64,882 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 5,020 | 216,395 | SH | DEFINED | 1,2 |
| UNION DRILLING INC | COM | 90653P10 | 3,960 | 241,152 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 742,450 | 6,447,680 | SH | DEFINED | 1,2,5,6,7,8, |
| UNIONBANCAL CORP | COM | 90890610 | 72,727 | 1,218,210 | SH | DEFINED | 1,2,5,6,7,8, |
| UNISOURCE ENERGY COR | COM | 90920510 | 19,303 | 586,893 | SH | DEFINED | 1,2,5 |
| UNISYS CORP | COM | 90921410 | 88,045 | 9,632,891 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| UNIT CORP | COM | 90921810 | 35,861 | 570,039 | SH | DEFINED | 1,2,5,6 |
| UNITED AMER INDEMNIT | CL A | 90933T10 | 8,290 | 333,351 | SH | DEFINED | 1,2 |
| UNITED AUTO GROUP IN | COM | 90944010 | 1,174 | 55,128 | SH | DEFINED | 1,2 |
| UNITED BANKSHARES IN | COM | 90990710 | 26,174 | 823,093 | SH | DEFINED | 1,2,5 |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 14,875 | 574,529 | SH | DEFINED | 1,2,6 |
| UNITED CMNTY FINL CO | COM | 90983910 | 8,753 | 877,094 | SH | DEFINED | 1,2,5 |
| UNITED FIRE & CAS CO | COM | 91033110 | 16,743 | 473,223 | SH | DEFINED | 1,2 |
| UNITED GUARDIAN INC | COM | 91057110 | 168 | 14,000 | SH | DEFINED | 1 |
| UNITED INDL CORP | COM | 91067110 | 13,212 | 220,279 | SH | DEFINED | 1,2,6 |
| UNITED MICROELECTRON | SPONSORED | 91087320 | 2,215 | 647,801 | SH | DEFINED | 1,4 |
| UNITED NAT FOODS INC | COM | 91116310 | 18,523 | 696,863 | SH | DEFINED | 1,2,6 |
| UNITED ONLINE INC | COM | 91126810 | 28,433 | 1,724,275 | SH | DEFINED | 1,2,5 |
| UNITED PANAM FINANCI | COM | 91130110 | 401 | 28,105 | SH | DEFINED | 1,2,6 |
| UNITED PARCEL SERVIC | CL B | 91131210 | 2,022,879 | 27,710,667 | SH | DEFINED | 1,2,5,6,7,8, |
| UNITED RENTALS INC | COM | 91136310 | 79,330 | 2,437,930 | SH | DEFINED | 1,2,5,7,16 |
| UNITED RENTALS INC | COM | 91136310 | 1,952 | 60,000 | SH | PUT | DEFINED 16 |
| UNITED RETAIL GROUP | COM | 91138010 | 383 | 32,960 | SH | DEFINED | 1,2 |
| UNITED SECURITY BANC | COM | 91146010 | 1,500 | 73,625 | SH | DEFINED | 1 |
| UNITED STATES CELLUL | COM | 91168410 | 17,385 | 191,885 | SH | DEFINED | 1,2,5 |
| UNITED STATES STL CO | COM | 91290910 | 516,253 | 4,747,151 | SH | DEFINED | 1,2,5,6,7,8, |
| UNITED STATIONERS IN | COM | 91300410 | 38,866 | 583,221 | SH | DEFINED | 1,2,5 |
| UNITED TECHNOLOGIES | COM | 91301710 | 7,264,417 | 102,416,709 | SH | DEFINED | 1,2,5,6,7,8, |
| UNITED THERAPEUTICS | COM | 91307C10 | 22,459 | 352,238 | SH | DEFINED | 1,2,6 |
| UNITED UTILS PLC | SPONSORED | 91311Q10 | 547 | 19,404 | SH | DEFINED | 1 |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 2,016,778 | 39,436,410 | SH | DEFINED | 1,2,5,6,7,8, |
| UNITRIN INC | COM | 91327510 | 42,083 | 855,695 | SH | DEFINED | 1,2,5,12 |
| UNIVERSAL AMERN FINL | COM | 91337710 | 15,633 | 734,611 | SH | DEFINED | 1,2,6 |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 38,796 | 535,332 | SH | DEFINED | 1,2,6 |
| UNIVERSAL CORP VA | COM | 91345610 | 76,252 | 1,251,668 | SH | DEFINED | 1,2,5,7 |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 5,358 | 341,035 | SH | DEFINED | 1,2,6 |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 8,186 | 225,399 | SH | DEFINED | 1,2,5 |
| UNIVERSAL FST PRODS | COM | 91354310 | 11,756 | 278,183 | SH | DEFINED | 1,2 |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 6,122 | 183,841 | SH | DEFINED | 1,2,3 |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 55,068 | 895,422 | SH | DEFINED | 1,2,5,12 |
| UNIVERSAL STAINLESS | COM | 91383710 | 2,662 | 75,570 | SH | DEFINED | 1,5 |
| UNIVERSAL TECHNICAL | COM | 91391510 | 8,011 | 315,535 | SH | DEFINED | 1,2,6 |
| UNIVERSAL TRUCKLOAD | COM | 91388P10 | 1,546 | 77,783 | SH | DEFINED | 1 |
| UNIVEST CORP PA | COM | 91527110 | 4,075 | 180,940 | SH | DEFINED | 1 |
| UNUM GROUP | COM | 91529Y10 | 255,914 | 9,801,362 | SH | DEFINED | 1,2,5,6,7,8, |
| UPM KYMMENE CORP | SPONSORED | 91543610 | 850 | 34,589 | SH | DEFINED | 1 |
| UQM TECHNOLOGIES INC | COM | 90321310 | 82 | 19,576 | SH | DEFINED | 1 |
| URANERZ ENERGY CORPO | COM | 91688T10 | 204 | 39,900 | SH | DEFINED | 1 |
| URANIUM RES INC | COM PAR \$0 | 91690150 | 7,147 | 647,944 | SH | DEFINED | 1,2 |
| URBAN OUTFITTERS INC | COM | 91704710 | 52,004 | 2,164,138 | SH | DEFINED | 1,2,5,12 |
| UROLOGIX INC | COM | 91727310 | 43 | 19,209 | SH | DEFINED | 1 |
| URS CORP NEW | COM | 90323610 | 26,668 | 549,284 | SH | DEFINED | 1,2,5 |
| URSTADT BIDDLE PPTYS | COM | 91728610 | 207 | 11,570 | SH | DEFINED | 1 |
| URSTADT BIDDLE PPTYS | CL A | 91728620 | 8,242 | 484,512 | SH | DEFINED | 1,2,3 |
| US BANCORP DEL | COM NEW | 90297330 | 1,683,726 | 51,099,429 | SH | DEFINED | 1,2,5,6,7,8, |
| US BIOENERGY CORP | COM | 90342V10 | 1,465 | 128,951 | SH | DEFINED | 1,2,6 |
| USA MOBILITY INC | COM | 90341G10 | 17,505 | 654,142 | SH | DEFINED | 1,2,5 |
| USANA HEALTH SCIENCE | COM | 90328M10 | 16,199 | 362,060 | SH | DEFINED | 1,2,6 |
| USEC INC | COM | 90333E10 | 56,067 | 2,550,812 | SH | DEFINED | 1,2,5,6,16 |
| UST INC | COM | 90291110 | 211,009 | 3,928,668 | SH | DEFINED | 1,2,5,6,8,10 |
| UTAH MED PRODS INC | COM | 91748810 | 356 | 11,200 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|------------|---------|---------|--------------|
| UTI WORLDWIDE INC | ORD | G8721010 | 20,909 | 780,468 | SH | DEFINED | 1,2,5,6 |
| UTSTARCOM INC | COM | 91807610 | 25,760 | 4,591,743 | SH | DEFINED | 1,2,5,6 |
| UTSTARCOM INC | COM | 91807610 | 2,894 | 515,800 | SH CALL | DEFINED | 1,16 |
| V F CORP | COM | 91820410 | 222,848 | 2,433,365 | SH | DEFINED | 1,2,5,6,7,8, |
| VAALCO ENERGY INC | COM NEW | 91851C20 | 5,653 | 1,170,452 | SH | DEFINED | 1,2 |
| VAIL RESORTS INC | COM | 91879Q10 | 34,266 | 562,945 | SH | DEFINED | 1,2,6 |
| VALASSIS COMMUNICATI | COM | 91886610 | 22,750 | 1,323,469 | SH | DEFINED | 1,2,5,6 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 36,348 | 2,177,808 | SH | DEFINED | 1,2,5,6 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 104 | 93,924 | SH | DEFINED | 1,5 |
| VALERO ENERGY CORP N | COM | 91913Y10 | 1,476,459 | 19,989,967 | SH | DEFINED | 1,2,5,6,7,8, |
| VALHI INC NEW | COM | 91890510 | 1,553 | 95,275 | SH | DEFINED | 1,2 |
| VALLEY NATL BANCORP | COM | 91979410 | 27,972 | 1,243,774 | SH | DEFINED | 1,2,5,12 |
| VALMONT INDS INC | COM | 92025310 | 21,945 | 301,606 | SH | DEFINED | 1,2,6 |
| VALSPAR CORP | COM | 92035510 | 68,667 | 2,416,986 | SH | DEFINED | 1,2,5 |
| VALUE LINE INC | COM | 92043710 | 698 | 15,900 | SH | DEFINED | 1 |
| VALUECLICK INC | COM | 92046N10 | 72,466 | 2,459,825 | SH | DEFINED | 1,2,5,6 |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 7,225 | 638,239 | SH | DEFINED | 1,2,6 |
| VANDA PHARMACEUTICAL | COM | 92165910 | 7,186 | 354,706 | SH | DEFINED | 1,2 |
| VARIAN INC | COM | 92220610 | 48,260 | 880,176 | SH | DEFINED | 1,2,5,6 |
| VARIAN MED SYS INC | COM | 92220P10 | 151,006 | 3,552,242 | SH | DEFINED | 1,2,5,6,7,8, |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 38,444 | 959,657 | SH | DEFINED | 1,2,5,6 |
| VASCO DATA SEC INTL | COM | 92230Y10 | 7,902 | 347,196 | SH | DEFINED | 1,2,5,6 |
| VCA ANTECH INC | COM | 91819410 | 54,826 | 1,454,648 | SH | DEFINED | 1,2,5,6 |
| VECTOR GROUP LTD | COM | 92240M10 | 9,879 | 438,485 | SH | DEFINED | 1,2,5 |
| VECTREN CORP | COM | 92240G10 | 40,618 | 1,508,275 | SH | DEFINED | 1,2,5 |
| VEECO INSTRS INC DEL | COM | 92241710 | 10,310 | 497,123 | SH | DEFINED | 1,2,5 |
| VENOCO INC | COM | 92275P30 | 3,027 | 162,115 | SH | DEFINED | 1,2,6 |
| VENTANA MED SYS INC | COM | 92276H10 | 52,028 | 673,328 | SH | DEFINED | 1,2,6 |
| VENTAS INC | COM | 92276F10 | 47,945 | 1,322,627 | SH | DEFINED | 1,2,3,5 |
| VEOLIA ENVIRONNEMENT | SPONSORED | 92334N10 | 608 | 7,762 | SH | DEFINED | 1 |
| VERASUN ENERGY CORP | COM | 92336G10 | 5,446 | 376,086 | SH | DEFINED | 1,2,6 |
| VERIFONE HLDGS INC | COM | 92342Y10 | 25,018 | 709,733 | SH | DEFINED | 1,2,5,6,16 |
| VERIGY LTD | SHS | Y9369110 | 1,162 | 40,605 | SH | DEFINED | 1,5,6 |
| VERISIGN INC | COM | 92343E10 | 288,086 | 9,079,303 | SH | DEFINED | 1,2,5,6,7,8, |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,532,010 | 85,790,875 | SH | DEFINED | 1,2,5,6,7,8, |
| VERSANT CORP | COM NEW | 92528430 | 267 | 11,061 | SH | DEFINED | 1,2 |
| VERSO TECHNOLOGIES I | COM NEW | 92531720 | 12 | 14,262 | SH | DEFINED | 1 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 68,400 | 2,394,966 | SH | DEFINED | 1,2,5,6,7,8, |
| VERTRUE INC | COM | 92534N10 | 19,203 | 393,664 | SH | DEFINED | 1,2,6 |
| VESTIN RLTY MTG II I | COM | 92549X10 | 186 | 32,210 | SH | DEFINED | 1 |
| VIACELL INC | COM | 92554J10 | 189 | 34,150 | SH | DEFINED | 1 |
| VIACOM INC NEW | CL A | 92553P10 | 4,467 | 107,376 | SH | DEFINED | 1,2,5,7 |
| VIACOM INC NEW | CL B | 92553P20 | 691,468 | 16,609,855 | SH | DEFINED | 1,2,5,6,7,8, |
| VIAD CORP | COM NEW | 92552R40 | 28,501 | 675,855 | SH | DEFINED | 1,2,5 |
| VIASAT INC | COM | 92552V10 | 13,595 | 423,534 | SH | DEFINED | 1,2,5,6 |
| VICAL INC | COM | 92560210 | 105 | 20,235 | SH | DEFINED | 1 |
| VICON INDS INC | COM | 92581110 | 134 | 13,100 | SH | DEFINED | 1 |
| VICOR CORP | COM | 92581510 | 7,976 | 602,845 | SH | DEFINED | 1,2 |
| VIEWPOINT CORP | COM | 92672P10 | 168 | 150,007 | SH | DEFINED | 1,5 |
| VIEWPOINT FINL GROUP | COM | 92672710 | 2,410 | 140,042 | SH | DEFINED | 1,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|-----------------|
| VIGNETTE CORP | COM NEW | 92673440 | 12,297 | 641,781 | SH | DEFINED 1,2,5,6 |
| VILLAGE SUPER MKT IN | CL A NEW | 92710740 | 2,802 | 58,600 | SH | DEFINED 1,2 |

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|----------------------|------------|----------|-----------|------------|---------|---------|-------------------|
| VINA CONCHA Y TORO S | SPONSORED | 92719110 | 1,320 | 26,584 | SH | DEFINED | 1,2,5 |
| VINEYARD NATL BANCOR | COM | 92742610 | 710 | 30,896 | SH | DEFINED | 1 |
| VION PHARMACEUTICALS | COM | 92762410 | 31 | 28,831 | SH | DEFINED | 1 |
| VIRAGE LOGIC CORP | COM | 92763R10 | 89 | 12,122 | SH | DEFINED | 1 |
| VIRCO MFG CO | COM | 92765110 | 97 | 14,761 | SH | DEFINED | 1 |
| VIRGIN MEDIA INC | COM | 92769L10 | 118,189 | 4,849,773 | SH | DEFINED | 1,2,5,6,7,8, |
| VIRGINIA COMM BANCOR | COM | 92778Q10 | 3,796 | 224,463 | SH | DEFINED | 1,2,6 |
| VIRGINIA FINL GROUP | COM | 92781010 | 1,125 | 50,671 | SH | DEFINED | 1 |
| VIOPHARMA INC | COM | 92824110 | 28,958 | 2,098,427 | SH | DEFINED | 1,2,5,6 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 135,229 | 8,547,971 | SH | DEFINED | 1,2,5,7 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 396 | 25,000 | SH CALL | DEFINED | 16 |
| VISICU INC | COM | 92831L20 | 878 | 95,954 | SH | DEFINED | 1 |
| VISTA GOLD CORP | COM NEW | 92792630 | 98 | 22,700 | SH | DEFINED | 1 |
| VISTACARE INC | CL A | 92839Y10 | 259 | 26,385 | SH | DEFINED | 1,5 |
| VISTAPRINT LIMITED | SHS | G9376220 | 21,672 | 566,597 | SH | DEFINED | 1,2,6 |
| VISTEON CORP | COM | 92839U10 | 17,099 | 2,110,999 | SH | DEFINED | 1,2,5,6 |
| VISTEON CORP | COM | 92839U10 | 810 | 100,000 | SH PUT | DEFINED | 16 |
| VISUAL SCIENCES INC | COM | 92845H10 | 3,855 | 249,195 | SH | DEFINED | 1 |
| VITAL IMAGES INC | COM | 92846N10 | 6,920 | 254,771 | SH | DEFINED | 1,2,5 |
| VITAL SIGNS INC | COM | 92846910 | 15,363 | 276,557 | SH | DEFINED | 1,2,6 |
| VIVO PARTICIPACOES S | SPON ADR P | 92855S10 | 161 | 32,049 | SH | DEFINED | 1,2 |
| VIVUS INC | COM | 92855110 | 2,700 | 516,200 | SH | DEFINED | 1,5 |
| VOCUS INC | COM | 92858J10 | 3,426 | 136,457 | SH | DEFINED | 1 |
| VODAFONE GROUP PLC N | SPONS ADR | 92857W20 | 14,885 | 442,604 | SH | DEFINED | 1,2 |
| VOLCANO CORPORATION | COM | 92864510 | 8,785 | 434,672 | SH | DEFINED | 1,2,6 |
| VOLCOM INC | COM | 92864N10 | 10,134 | 202,153 | SH | DEFINED | 1,2,6 |
| VOLT INFORMATION SCI | COM | 92870310 | 9,270 | 502,685 | SH | DEFINED | 1,2,5 |
| VOLTERRA SEMICONDUCT | COM | 92870810 | 3,649 | 256,969 | SH | DEFINED | 1 |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 2,059 | 103,521 | SH | DEFINED | 1 |
| VONAGE HLDGS CORP | COM | 92886T20 | 1,295 | 416,398 | SH | DEFINED | 1,2,6 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 533,572 | 4,857,717 | SH | DEFINED | 1,2,3,5,6,7,13,14 |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 985 | 43,280 | SH | DEFINED | 1,2,7 |
| VULCAN MATLS CO | COM | 92916010 | 293,698 | 2,564,155 | SH | DEFINED | 1,2,5,6,7,8, |
| W & T OFFSHORE INC | COM | 92922P10 | 22,627 | 808,383 | SH | DEFINED | 1,2,6 |
| W HLDG CO INC | COM | 92925110 | 5,926 | 2,244,843 | SH | DEFINED | 1,2,5 |
| W P CAREY & CO LLC | COM | 92930Y10 | 1,182 | 37,597 | SH | DEFINED | 1,2 |
| WABASH NATL CORP | COM | 92956610 | 7,734 | 528,637 | SH | DEFINED | 1,2 |
| WABTEC CORP | COM | 92974010 | 31,041 | 849,752 | SH | DEFINED | 1,2,6 |
| WACHOVIA CORP NEW | COM | 92990310 | 2,949,677 | 57,554,676 | SH | DEFINED | 1,2,5,6,7,8, |
| WADDELL & REED FINL | CL A | 93005910 | 59,899 | 2,302,922 | SH | DEFINED | 1,2,5 |
| WAL MART STORES INC | COM | 93114210 | 3,465,529 | 72,033,449 | SH | DEFINED | 1,2,5,6,7,8, |
| WALGREEN CO | COM | 93142210 | 1,122,280 | 25,775,841 | SH | DEFINED | 1,2,5,6,7,8, |
| WALTER INDS INC | COM | 93317Q10 | 51,591 | 1,781,463 | SH | DEFINED | 1,2,7 |
| WARNACO GROUP INC | COM NEW | 93439040 | 44,620 | 1,134,204 | SH | DEFINED | 1,2,5,6 |
| WARNER CHILCOTT LIMI | COM CL A | G9435N10 | 13,283 | 734,246 | SH | DEFINED | 1,2,5 |
| WARNER MUSIC GROUP C | COM | 93455010 | 58,506 | 4,048,868 | SH | DEFINED | 1,2,6 |
| WARREN RES INC | COM | 93564A10 | 8,280 | 708,916 | SH | DEFINED | 1,2,6 |
| WASHINGTON FED INC | COM | 93882410 | 34,229 | 1,408,011 | SH | DEFINED | 1,2,5 |
| WASHINGTON GROUP INT | COM NEW | 93886220 | 35,008 | 437,548 | SH | DEFINED | 1,2,6 |
| WASHINGTON MUT INC | COM | 93932210 | 1,047,785 | 24,572,812 | SH | DEFINED | 1,2,5,6,7,8,14,16 |
| WASHINGTON POST CO | CL B | 93964010 | 93,105 | 119,967 | SH | DEFINED | 1,2,5,6,7,8, |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 38,944 | 1,145,420 | SH | DEFINED | 1,2,3,5 |
| WASHINGTON TR BANCOR | COM | 94061010 | 4,993 | 198,058 | SH | DEFINED | 1,2 |
| WASTE CONNECTIONS IN | COM | 94105310 | 45,692 | 1,510,971 | SH | DEFINED | 1,2,5,6 |
| WASTE INDUSTRIES USA | COM | 94105710 | 2,593 | 75,959 | SH | DEFINED | 1 |
| WASTE MGMT INC DEL | COM | 94106L10 | 827,995 | 21,203,466 | SH | DEFINED | 1,2,5,6,7,8, |
| WASTE SERVICES INC D | COM NEW | 94107520 | 3,781 | 311,187 | SH | DEFINED | 1 |
| WATERS CORP | COM | 94184810 | 243,186 | 4,096,796 | SH | DEFINED | 1,2,5,6,7,8, |
| WATSCO INC | COM | 94262220 | 17,662 | 324,676 | SH | DEFINED | 1,2,6 |
| WATSON PHARMACEUTICA | COM | 94268310 | 95,659 | 2,940,646 | SH | DEFINED | 1,2,5,6,10,1 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| WATSON WYATT WORLDWI | CL A | 94271210 | 34,500 | 683,439 | SH | DEFINED | 1,2,5,6 |
| WATTS WATER TECHNOLO | CL A | 94274910 | 17,134 | 457,273 | SH | DEFINED | 1,2 |
| WAUSAU PAPER CORP | COM | 94331510 | 9,907 | 739,345 | SH | DEFINED | 1,2 |
| WAUWATOSA HLDGS INC | COM | 94348P10 | 2,163 | 130,776 | SH | DEFINED | 1,2,6 |
| WAVE SYSTEMS CORP | COM NEW | 94352630 | 33 | 15,939 | SH | DEFINED | 1 |
| WCA WASTE CORP | COM | 92926K10 | 204 | 23,000 | SH | DEFINED | 1 |
| WCI CMNTYS INC | COM | 92923C10 | 23,964 | 1,436,688 | SH | DEFINED | 1,2,6 |
| WD-40 CO | COM | 92923610 | 9,161 | 278,711 | SH | DEFINED | 1,2 |
| WEATHERFORD INTERNAT | COM | G9508910 | 526,000 | 9,522,077 | SH | DEFINED | 1,2,5,6,7,8, |
| WEB COM INC | COM NEW | 94732Q10 | 109 | 17,202 | SH | DEFINED | 1 |
| WEBMD HEALTH CORP | CL A | 94770V10 | 3,132 | 66,540 | SH | DEFINED | 1,2,6 |
| WEBSense INC | COM | 94768410 | 28,929 | 1,361,347 | SH | DEFINED | 1,2,5,6 |
| WEBSITE PROS INC | COM | 94769V10 | 200 | 21,194 | SH | DEFINED | 1 |
| WEBSTER FINL CORP CO | COM | 94789010 | 43,405 | 1,017,226 | SH | DEFINED | 1,2,5,7 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 30,707 | 603,988 | SH | DEFINED | 1,2,5,12 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 83,950 | 2,042,583 | SH | DEFINED | 1,2,3,5 |
| WEIS MKTS INC | COM | 94884910 | 10,088 | 249,026 | SH | DEFINED | 1,2,5 |
| WELLCARE HEALTH PLAN | COM | 94946T10 | 243,728 | 2,692,835 | SH | DEFINED | 1,2,5,6,7,13 |
| WELLMAN INC | COM | 94970210 | 153 | 50,353 | SH | DEFINED | 1 |
| WELLPOINT INC | COM | 94973V10 | 1,567,297 | 19,632,938 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| WELLS FARGO & CO NEW | COM | 94974610 | 3,329,789 | 94,676,980 | SH | DEFINED | 1,2,5,6,7,8, |
| WENDYS INTL INC | COM | 95059010 | 87,249 | 2,374,110 | SH | DEFINED | 1,2,5,6,7,8, |
| WERNER ENTERPRISES I | COM | 95075510 | 24,986 | 1,240,022 | SH | DEFINED | 1,2,5 |
| WESBANCO INC | COM | 95081010 | 17,385 | 589,325 | SH | DEFINED | 1,2 |
| WESCO FINL CORP | COM | 95081710 | 6,362 | 16,524 | SH | DEFINED | 1,2,5,12 |
| WESCO INTL INC | COM | 95082P10 | 35,623 | 589,291 | SH | DEFINED | 1,2,5,6 |
| WEST BANCORPORATION | CAP STK | 95123P10 | 331 | 20,751 | SH | DEFINED | 1 |
| WEST COAST BANCORP O | COM | 95214510 | 11,816 | 388,805 | SH | DEFINED | 1,2 |
| WEST MARINE INC | COM | 95423510 | 3,086 | 224,287 | SH | DEFINED | 1,2 |
| WEST PHARMACEUTICAL | COM | 95530610 | 20,892 | 443,093 | SH | DEFINED | 1,2 |
| WESTAMERICA BANCORPO | COM | 95709010 | 33,402 | 755,012 | SH | DEFINED | 1,2,5 |
| WESTAR ENERGY INC | COM | 95709T10 | 57,516 | 2,368,843 | SH | DEFINED | 1,2,5 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 153 | 58,510 | SH | DEFINED | 1,5 |
| WESTERN ALLIANCE BAN | COM | 95763810 | 6,532 | 218,832 | SH | DEFINED | 1,2,6 |
| WESTERN DIGITAL CORP | COM | 95810210 | 96,699 | 4,997,347 | SH | DEFINED | 1,2,5,6,7,8, |
| WESTERN REFNG INC | COM | 95931910 | 17,016 | 294,386 | SH | DEFINED | 1,2,5,13,16 |
| WESTERN UN CO | COM | 95980210 | 534,935 | 25,680,969 | SH | DEFINED | 1,2,5,6,7,8, |
| WESTFIELD FINANCIAL | COM | 96008P10 | 1,940 | 194,537 | SH | DEFINED | 1 |
| WESTLAKE CHEM CORP | COM | 96041310 | 7,923 | 281,771 | SH | DEFINED | 1,2 |
| WESTMORELAND COAL CO | COM | 96087810 | 284 | 10,350 | SH | DEFINED | 1,5 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 2,614 | 24,022 | SH | DEFINED | 1 |
| WESTWOOD HLDGS GROUP | COM | 96176510 | 244 | 7,140 | SH | DEFINED | 1 |
| WESTWOOD ONE INC | COM | 96181510 | 11,883 | 1,652,712 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| WET SEAL INC | CL A | 96184010 | 7,061 | 1,174,895 | SH | DEFINED 1 |
| WEYCO GROUP INC | COM | 96214910 | 3,893 | 144,548 | SH | DEFINED 1 |
| WEYERHAEUSER CO | COM | 96216610 | 451,307 | 5,717,813 | SH | DEFINED 1,2,5,6,7,8, |
| WGL HLDGS INC | COM | 92924F10 | 79,659 | 2,440,537 | SH | DEFINED 1,2,5,6 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 34,460 | 556,619 | SH | DEFINED 1,2,5,6 |
| WHEELING PITTSBURGH | COM NEW | 96314230 | 3,458 | 181,737 | SH | DEFINED 1,2,5 |
| WHIRLPOOL CORP | COM | 96332010 | 422,180 | 3,796,587 | SH | DEFINED 1,2,5,6,7,8, |
| WHITE ELECTR DESIGNS | COM | 96380110 | 447 | 77,110 | SH | DEFINED 1,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| WHITE MTNS INS GROUP | COM | G9618E10 | 47,186 | 77,862 | SH | DEFINED | 1,2,5,12 |
| WHITING PETE CORP | NE COM | 96638710 | 23,916 | 590,235 | SH | DEFINED | 1,2 |
| WHITNEY HLDG CORP | COM | 96661210 | 29,355 | 975,249 | SH | DEFINED | 1,2,5,7 |
| WHOLE FOODS MKT INC | COM | 96683710 | 151,351 | 3,951,726 | SH | DEFINED | 1,2,5,6,7,8, |
| WILD OATS MARKETS IN | COM | 96808B10 | 6,800 | 405,706 | SH | DEFINED | 1,2,6 |
| WILEY JOHN & SONS IN | CL A | 96822320 | 60,138 | 1,245,346 | SH | DEFINED | 1,2,5,6 |
| WILLBROS GROUP INC | COM | 96919910 | 8,382 | 282,400 | SH | DEFINED | 1,2,5,6 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 4,949 | 186,979 | SH | DEFINED | 1,2 |
| WILLIAMS COS INC DEL | COM | 96945710 | 558,050 | 17,648,650 | SH | DEFINED | 1,2,5,6,7,8, |
| WILLIAMS PARTNERS L | COM UNIT L | 96950F10 | 1,151 | 23,845 | SH | DEFINED | 1,2 |
| WILLIAMS SCOTSMAN IN | COM | 96950G10 | 10,559 | 443,464 | SH | DEFINED | 1,2 |
| WILLIAMS SONOMA INC | COM | 96990410 | 59,818 | 1,894,164 | SH | DEFINED | 1,2,5,6,7,8, |
| WILLIS GROUP HOLDING | SHS | G9665510 | 25,853 | 586,773 | SH | DEFINED | 1,2,5,6,7,8, |
| WILLOW FINANCIAL BAN | COM | 97111W10 | 1,497 | 115,178 | SH | DEFINED | 1 |
| WILMINGTON TRUST COR | COM | 97180710 | 49,648 | 1,196,056 | SH | DEFINED | 1,2,5 |
| WILSHIRE BANCORP INC | COM | 97186T10 | 6,476 | 531,689 | SH | DEFINED | 1,6 |
| WILSHIRE ENTERPRISES | COM | 97188910 | 96 | 17,686 | SH | DEFINED | 1 |
| WILSONS THE LEATHER | COM | 97246310 | 76 | 41,294 | SH | DEFINED | 1 |
| WIMM BILL DANN FOODS | SPONSORED | 97263M10 | 17,586 | 169,083 | SH | DEFINED | 1,2,5,7 |
| WIND RIVER SYSTEMS I | COM | 97314910 | 16,539 | 1,503,547 | SH | DEFINED | 1,2,5,6 |
| WINDSTREAM CORP | COM | 97381W10 | 154,925 | 10,496,242 | SH | DEFINED | 1,2,5,6,8,10 |
| WINN DIXIE STORES IN | COM NEW | 97428030 | 16,284 | 555,783 | SH | DEFINED | 1,2,6 |
| WINNEBAGO INDS INC | COM | 97463710 | 24,805 | 840,271 | SH | DEFINED | 1,2,6 |
| WINSTON HOTELS INC | COM | 97563A10 | 12,255 | 816,993 | SH | DEFINED | 1,2,3,5 |
| WINTHROP RLTY TR | SH BEN INT | 97639110 | 3,887 | 562,544 | SH | DEFINED | 1,3,5 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 19,107 | 435,737 | SH | DEFINED | 1,2 |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 3,385 | 217,692 | SH | DEFINED | 1,2,5 |
| WIRELESS FACILITIES | COM | 97653A10 | 92 | 54,887 | SH | DEFINED | 1 |
| WIRELESS TELECOM GRO | COM | 97652410 | 59 | 18,700 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 98,346 | 2,223,509 | SH | DEFINED | 1,2,5,6,7,8, |
| WJ COMMUNICATIONS IN | COM | 92928410 | 41 | 23,536 | SH | DEFINED | 1 |
| WMS INDS INC | COM | 92929710 | 16,597 | 575,079 | SH | DEFINED | 1,2,6 |
| WOLSELEY PLC | SPONSORED | 97786P10 | 459 | 18,967 | SH | DEFINED | 1 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 28,674 | 1,034,796 | SH | DEFINED | 1,2,5 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 37,435 | 697,508 | SH | DEFINED | 1,2,5 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 18,112 | 423,870 | SH | DEFINED | 1,2,6 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 20,523 | 487,953 | SH | DEFINED | 1,2,6 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 5,084 | 317,943 | SH | DEFINED | 1,2 |
| WORLDGATE COMMUNICAT | COM | 98156L30 | 11 | 22,500 | SH | DEFINED | 1,5 |
| WORTHINGTON INDS INC | COM | 98181110 | 41,605 | 1,921,717 | SH | DEFINED | 1,2,5,6 |
| WPP GROUP PLC | SPON ADR 0 | 92930940 | 1,509 | 20,184 | SH | DEFINED | 1 |
| WRIGHT EXPRESS CORP | COM | 98233Q10 | 28,060 | 818,784 | SH | DEFINED | 1,2,6 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 12,180 | 504,975 | SH | DEFINED | 1,2,6 |
| WRIGLEY WM JR CO | COM | 98252610 | 323,973 | 5,857,402 | SH | DEFINED | 1,2,5,6,7,8, |
| WSFS FINL CORP | COM | 92932810 | 10,552 | 161,279 | SH | DEFINED | 1,2,5 |
| WYETH | COM | 98302410 | 2,071,542 | 36,127,354 | SH | DEFINED | 1,2,5,6,7,8, |
| WYNDHAM WORLDWIDE CO | COM | 98310W10 | 175,208 | 4,831,981 | SH | DEFINED | 1,2,5,6,7,8, |
| WYNN RESORTS LTD | COM | 98313410 | 64,676 | 721,431 | SH | DEFINED | 1,2,5,6,7,8, |
| XCEL ENERGY INC | COM | 98389B10 | 308,692 | 15,080,204 | SH | DEFINED | 1,2,5,6,7,8, |
| XENOPORT INC | COM | 98411C10 | 13,286 | 299,100 | SH | DEFINED | 1,2,5,6 |
| XERIUM TECHNOLOGIES | COM | 98416J10 | 1,741 | 228,500 | SH | DEFINED | 1,2 |
| XEROX CORP | COM | 98412110 | 1,170,852 | 63,357,783 | SH | DEFINED | 1,2,5,6,7,8, |
| XETHANOL CORP | COM | 98420A10 | 112 | 66,613 | SH | DEFINED | 2,5 |
| XILINX INC | COM | 98391910 | 223,239 | 8,339,151 | SH | DEFINED | 1,2,5,6,7,8, |
| XL CAP LTD | CL A | G9825510 | 465,290 | 5,520,111 | SH | DEFINED | 1,2,5,6,7,8, |
| | | | | | | | 14,16 |
| XM SATELLITE RADIO H | CL A | 98375910 | 40,792 | 3,465,728 | SH | DEFINED | 1,2,5,6,7,8, |
| XOMA LTD | ORD | G9825R10 | 3,869 | 1,272,621 | SH | DEFINED | 1,5 |
| X-RITE INC | COM | 98385710 | 6,033 | 408,436 | SH | DEFINED | 1 |
| XTO ENERGY INC | COM | 98385X10 | 718,220 | 11,950,420 | SH | DEFINED | 1,2,5,6,7,8, |
| YAHOO INC | COM | 98433210 | 810,182 | 29,862,964 | SH | DEFINED | 1,2,5,6,7,8, |
| YARDVILLE NATL BANCO | COM | 98502110 | 4,819 | 141,114 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-------------|------------|----|---------|-----------------------|
| YINGLI GREEN ENERGY | ADR | 98584B10 | 13,288 | 916,400 | SH | DEFINED | 1,2,7 |
| YUBET COM INC | COM | 98741310 | 83 | 34,173 | SH | DEFINED | 1,5 |
| YOUNG BROADCASTING I | CL A | 98743410 | 69 | 18,745 | SH | DEFINED | 1 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 285 | 9,889 | SH | DEFINED | 1,6 |
| YRC WORLDWIDE INC | COM | 98424910 | 34,852 | 947,074 | SH | DEFINED | 1,2,5,16 |
| YUM BRANDS INC | COM | 98849810 | 672,221 | 20,544,659 | SH | DEFINED | 1,2,5,6,7,8, |
| ZALE CORP NEW | COM | 98885810 | 23,040 | 967,650 | SH | DEFINED | 1,2,5 |
| ZAPATA CORP | COM PAR \$ | 98907060 | 134 | 19,760 | SH | DEFINED | 1 |
| ZAREBA SYSTEMS INC | COM | 98913110 | 118 | 16,900 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 69,704 | 1,799,279 | SH | DEFINED | 1,2,5,8,12 |
| ZENITH NATL INS CORP | COM | 98939010 | 30,455 | 646,749 | SH | DEFINED | 1,2 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 285 | 198,729 | SH | DEFINED | 1,5 |
| ZILA INC | COM PAR \$0 | 98951320 | 72 | 51,800 | SH | DEFINED | 1,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 540,759 | 6,370,116 | SH | DEFINED | 1,2,5,6,7,8, 14,16 |
| ZIONS BANCORPORATION | COM | 98970110 | 289,270 | 3,761,145 | SH | DEFINED | 1,2,5,6,7,8, |
| ZIPREALTY INC | COM | 98974V10 | 1,727 | 230,300 | SH | DEFINED | 1 |
| ZIX CORP | COM | 98974P10 | 67 | 36,465 | SH | DEFINED | 1 |
| ZOLL MED CORP | COM | 98992210 | 8,954 | 401,359 | SH | DEFINED | 1,2 |
| ZOLTEK COS INC | COM | 98975W10 | 10,396 | 250,320 | SH | DEFINED | 1,2,5,6 |
| ZORAN CORP | COM | 98975F10 | 28,206 | 1,407,477 | SH | DEFINED | 1,2,5 |
| ZUMIEZ INC | COM | 98981710 | 7,659 | 202,716 | SH | DEFINED | 1,2,6 |
| ZYGO CORP | COM | 98985510 | 4,510 | 315,575 | SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 7,744 | 530,051 | SH | DEFINED | 1,2,6 |
| | TOTAL | | | | | | |
| | MARKET | | | | | | |
| | VALUE | | 540,195,964 | | | | |