STATE STREET CORP
Form 13F-HR
May 03, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: March 31, 2005

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

[Signature]	Boston, Massachusetts [City, State]	May 3, 2005 [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).)

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

FORM 13F SUMMARY PAGE

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

Form 13F File Number	Name
28-03621	Advanced Investment Partners LLC
28-07472	Bel Air Investment Advisors LLC
28-99999	Shott Capital Management, LLC
28-04003	Ariel Capital Management, LLC
28-00096	Capital Guardian Trust Company
28-10372	Philadelphia International Advisors, L.P.
28-02924	Turner Investment Partners Inc. (Turner Investment Partners)
28-03570	AXA (Alliance Capital Management L.P.)
28-00223	RCM Capital Management LLC
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)
28-03459	Smith Asset Management Group LP
28-04557	Wellington Management Company LLP

REPORT SUMMARY:

Number of Other Included Managers:	13
Form 13F Information Table Entry Total:	3,817
Form 13F Information Table Value Total:	458,793,352
	(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 Co
2	28-11338	SSgA Funds Management Inc

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2005

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGE
1 800 FLOWERS COM	CL A	68243Q10	3,509	463,502	SH		DEFINED	1,2
1-800 CONTACTS INC	COM	68197710	3,005	143,971	SH		DEFINED	1,2
1ST SOURCE CORP	COM	33690110	5,266	246,866	SH		DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	6,646	476,412	SH		DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	851	261,722	SH		DEFINED	1
3COM CORP	COM	88553510	19,282	5,416,161	SH		DEFINED	1,2,5,6,7,13
3M CO	COM	88579Y10	5,369,520	62,662,155	SH		DEFINED	1,2,5,6,7,8,10
4 KIDS ENTMT INC	COM	35086510	4,962	224,437	SH		DEFINED	1,2,6
7-ELEVEN INC	COM NEW	81782620	12,255	510,209	SH		DEFINED	1,2,5
8X8 INC NEW	COM	28291410	31	18,800	SH		DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	21,637	1,642,919	SH		DEFINED	1,2,5,13
A C MOORE ARTS & CRA	COM	00086T10	5,063	189,926	SH		DEFINED	1,2,5
A D C TELECOMMUNICAT	COM	00088610	43,951	22,086,067	SH		DEFINED	1,2,5,6,7,8,10
A S V INC	COM	00196310	6,022	151,891	SH		DEFINED	1,2
AAIPHARMA INC	COM	00252W10	25	34,628	SH		DEFINED	1,5
AAMES INVT CORP MD	COM	00253G10	4,120	502,402	SH		DEFINED	1,2
AAON INC	COM PAR $0	00036020	2,267	137,738	SH		DEFINED	1,2
AAR CORP	COM	00036110	8,064	592,906	SH		DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	13,773	688,644	SH		DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	49	23,700	SH		DEFINED	1
ABAXIS INC	COM	00256710	2,239	253,010	SH		DEFINED	1,2
ABB LTD	SPONSORED	00037520	251	40,559	SH		DEFINED	1
ABBOTT LABS	COM	00282410	2,219,958	47,618,143	SH		DEFINED	1,2,5,6,7,8,10
ABC BANCORP	COM	00040010	3,485	206,347	SH		DEFINED	1,2
ABERCROMBIE & FITCH	CL A	00289620	185,647	3,243,317	SH		DEFINED	1,2,5,10,13
ABGENIX INC	COM	00339B10	9,003	1,286,087	SH		DEFINED	1,2,5
ABIOMED INC	COM	00365410	2,202	208,125	SH		DEFINED	1,2
ABLE LABORATORIES IN	COM NEW	00371N40	6,016	256,453	SH		DEFINED	1,2
ABM INDS INC	COM	00095710	13,317	692,519	SH		DEFINED	1,2,5,6
ABN AMRO HLDG NV	SPONSORED	00093710	2,061	83,065	SH		DEFINED	1
ACACIA RESH CORP	ACACIA TCH	00388130	100	17,683	SH		DEFINED	1,5
ACADIA RLTY TR	COM SH BEN	00423910	12,854	799,395	SH		DEFINED	1,2,3,5
ACCELRYS INC	COM	00430U10	2,331	393,021	SH		DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	53,255	2,205,188	SH		DEFINED	1,2,5,7,8,10,1
ACCREDITED HOME LEND	COM	00437P10	8,721	240,717	SH		DEFINED	1,2,5
ACCREDO HEALTH INC	COM	00437V10	22,157	498,927	SH		DEFINED	1,2,5,6
ACE CASH EXPRESS INC	COM	00440310	2,840	124,846	SH		DEFINED	1,2
ACE LTD	ORD	G0070K10	336,308	8,148,966	SH		DEFINED	1,2,5,6,7,8,10
ACETO CORP	COM	00444610	2,413	325,173	SH		DEFINED	1,2
ACME COMMUNICATION I	COM	00463110	230	43,678	SH		DEFINED	1,2
ACTEL CORP	COM	00493410	6,283	408,530	SH		DEFINED	1,2,6

ACTION PERFORMANCE C	COM	00493310	3,703	279,884	SH	DEFINED	1,2,6
ACTIVCARD CORP	COM	00506J10	5,762	907,416	SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	33	10,254	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	37,215	2,514,532	SH	DEFINED	1,2,5,13
ACTUANT CORP	CL A NEW	00508X20	17,701	394,048	SH	DEFINED	1,2
ACTUATE CORP	COM	00508B10	1,660	691,543	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	20,312	752,304	SH	DEFINED	1,2,5,6
ACXIOM CORP	COM	00512510	32,745	1,564,499	SH	DEFINED	1,2,5,10,12,13
ADAPTEC INC	COM	00651F10	8,442	1,762,477	SH	DEFINED	1,2,5,6
ADE CORP MASS	COM	00089C10	2,797	125,992	SH	DEFINED	1,2
ADECCO SA	SPONSORED	00675410	257	18,692	SH	DEFINED	1
ADESA INC	COM	00686U10	40,932	1,752,215	SH	DEFINED	1,2,5,12,13
ADMINISTAFF INC	COM	00709410	7,143	489,255	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	520,050	7,742,292	SH	DEFINED	1,2,5,6,7,8,10
ADOLOR CORP	COM	00724X10	5,599	564,394	SH	DEFINED	1,2,5
ADTRAN INC	COM	00738A10	14,537	824,066	SH	DEFINED	1,2,5,13
ADVANCE AMER CASH AD	COM	00739W10	752	48,600	SH	DEFINED	1,2
ADVANCE AUTO PARTS I	COM	00751Y10	49,605	983,249	SH	DEFINED	1,2,5,12,13
ADVANCED DIGITAL INF	COM	00752510	8,046	988,404	SH	DEFINED	1,2,5
ADVANCED ENERGY INDS	COM	00797310	3,038	314,130	SH	DEFINED	1,2,6
ADVANCED MARKETING S	COM	00753T10	1,504	250,680	SH	DEFINED	1,2,6
ADVANCED MEDICAL OPT	COM	00763M10	24,014	663,176	SH	DEFINED	1,2,5,6
ADVANCED MICRO DEVIC	COM	00790310	174,809	10,844,245	SH	DEFINED	1,2,5,6,7,8,10
ADVANCED NEUROMODULA	COM	00757T10	7,866	293,397	SH	DEFINED	1,2
ADVANCED SEMICONDUCT	SPONSORED	00756M40	140	39,140	SH	DEFINED	1
ADVANCIS PHARMACEUTI	COM	00764L10	339	91,614	SH	DEFINED	1,2
ADVANTA CORP	CL A	00794210	382	18,366	SH	DEFINED	1
ADVANTA CORP	CL B	00794220	6,349	276,032	SH	DEFINED	1,2
ADVENT SOFTWARE INC	COM	00797410	9,442	519,375	SH	DEFINED	1,2,5,13
ADVISORY BRD CO	COM	00762W10	11,025	252,277	SH	DEFINED	1,2
ADVO INC	COM	00758510	21,134	564,333	SH	DEFINED	1,2,5,6
AEGON N V	ORD AMER R	00792410	986	73,258	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	9,596	1,028,471	SH	DEFINED	1,2,5,6
AEROPOSTALE	COM	00786510	45,120	1,377,723	SH	DEFINED	1,2,5,13
AES CORP	COM	00130H10	362,636	22,138,938	SH	DEFINED	1,2,5,6,7,8,10
AETHER SYS INC	COM	00808V10	67	19,911	SH	DEFINED	1
AETNA INC NEW	COM	00817Y10	1,342,349	17,909,933	SH	DEFINED	1,2,5,6,7,8,10
AFC ENTERPRISES INC	COM	00104Q10	581	22,790	SH	DEFINED	1
AFFILIATED COMPUTER	CL A	00819010	165,148	3,101,961	SH	DEFINED	1,2,5,6,10,12,
AFFILIATED MANAGERS	COM	00825210	37,114	598,324	SH	DEFINED	1,2,5
AFFIRMATIVE INS HLDG	COM	00827210	1,134	76,860	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	8,419	665,572	SH	DEFINED	1,2,3
AFFYMETRIX INC	COM	00826T10	26,735	624,492	SH	DEFINED	1,2,5,12
AFLAC INC	COM	00105510	646,598	17,353,678	SH	DEFINED	1,2,5,6,7,8,10
AFTERMARKET TECHNOLO	COM	00831810	5,030	304,860	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	23,618	1,294,144	SH	DEFINED	1,2,5,13
AGERE SYS INC	CL A	00845V10	3,542	2,477,003	SH	DEFINED	1,5,7
AGERE SYS INC	CL B	00845V20	25,331	17,838,608	SH	DEFINED	1,2,5,7,8,10,1
AGILE SOFTWARE CORP	COM	00846X10	6,416	881,337	SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	308,030	13,875,212	SH	DEFINED	1,2,5,6,7,8,10
AGILYSYS INC	COM	00847J10	13,242	673,573	SH	DEFINED	1,2,6
AGL RES INC	COM	00120410	35,711	1,022,359	SH	DEFINED	1,2,5,6,13
AGRIUM INC	COM	00891610	3,016	165,284	SH	DEFINED	1
AIR METHODS CORP	COM PAR $.	00912830	112	14,100	SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	878,754	13,884,570	SH	DEFINED	1,2,5,6,7,8,10
AIRGAS INC	COM	00936310	33,090	1,385,108	SH	DEFINED	1,2,5,13
AIRSPAN NETWORKS INC	COM	00950H10	1,560	305,283	SH	DEFINED	1,2
AIRTRAN HLDGS INC	COM	00949P10	14,703	1,624,669	SH	DEFINED	1,2,13
AIXTRON AKTIENGESELL	SPONSORED	00960610	94	22,540	SH	DEFINED	1,5

AK STL HLDG CORP	COM	00154710	29,920	2,705,276	SH	DEFINED	1,2,5
AKAMAI TECHNOLOGIES	COM	00971T10	13,112	1,030,023	SH	DEFINED	1,2,5
AKSYS LTD	COM	01019610	735	231,951	SH	DEFINED	1,2
AKTIEBOLAGETT ELECTR	SPONSORED	01019820	394	8,464	SH	DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	624	13,563	SH	DEFINED	1
ALABAMA NATL BANCORP	COM	01031710	11,439	184,823	SH	DEFINED	1,2
ALAMO GROUP INC	COM	01131110	201	8,144	SH	DEFINED	1
ALAMOSA HLDGS INC	COM	01158910	18,335	1,571,114	SH	DEFINED	1,2,5
ALASKA AIR GROUP INC	COM	01165910	25,941	881,134	SH	DEFINED	1,2,6,13
ALASKA COMMUNICATION	COM	01167P10	1,307	130,011	SH	DEFINED	1,2
ALBANY INTL CORP	CL A	01234810	13,706	443,861	SH	DEFINED	1,2,6
ALBANY MOLECULAR RES	COM	01242310	3,882	377,581	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	27,361	752,491	SH	DEFINED	1,2,5,13
ALBERTO CULVER CO	COM	01306810	117,106	2,446,844	SH	DEFINED	1,2,5,6,10,12,
ALBERTSONS INC	COM	01310410	208,009	10,073,084	SH	DEFINED	1,2,5,6,7,8,10
ALCAN INC	COM	01371610	3,403	89,729	SH	DEFINED	1
ALCATEL	SPONSORED	01390430	581	48,096	SH	DEFINED	1
ALCOA INC	COM	01381710	953,063	31,361,081	SH	DEFINED	1,2,5,6,7,8,10
ALCON INC	COM SHS	H0130110	9,162	102,608	SH	DEFINED	1,2,5,12
ALDERWOODS GROUP INC	COM	01438310	10,465	841,220	SH	DEFINED	1,2,5
ALDILA INC	COM NEW	01438420	247	14,600	SH	DEFINED	2
ALERIS INTL INC	COM	01447710	8,628	345,823	SH	DEFINED	1,2
ALEXANDER & BALDWIN	COM	01448210	32,509	789,043	SH	DEFINED	1,2,5,13
ALEXANDERS INC	COM	01475210	11,705	48,467	SH	DEFINED	1,2,5
ALEXANDRIA REAL ESTA	COM	01527110	28,925	449,284	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	8,642	398,872	SH	DEFINED	1,2,5
ALFA CORP	COM	01538510	7,725	534,574	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	34	17,093	SH	DEFINED	1
ALICO INC	COM	01623010	2,536	48,116	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	4,438	711,235	SH	DEFINED	1,2
ALKERMES INC	COM	01642T10	26,804	2,582,254	SH	DEFINED	1,2,5
ALLEGHANY CORP DEL	COM	01717510	14,051	50,724	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	94,254	4,562,125	SH	DEFINED	1,2,5,6,10,13
ALLEGHENY TECHNOLOGI	COM	01741R10	76,457	3,171,156	SH	DEFINED	1,2,5,6,10,13
ALLERGAN INC	COM	01849010	240,068	3,455,709	SH	DEFINED	1,2,5,6,10,12,
ALLETE INC	COM NEW	01852230	13,821	330,240	SH	DEFINED	1,2,5
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	5,298	112,363	SH	DEFINED	1,5
ALLIANCE DATA SYSTEM	COM	01858110	42,557	1,053,399	SH	DEFINED	1,2,5,13
ALLIANCE GAMING CORP	COM NEW	01859P60	7,292	760,378	SH	DEFINED	1,2,5
ALLIANCE IMAGING INC	COM NEW	01860620	3,978	416,559	SH	DEFINED	1,2
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	835	12,990	SH	DEFINED	1,5
ALLIANCE SEMICONDUCT	COM	01877H10	930	373,467	SH	DEFINED	1,2,5,6
ALLIANT ENERGY CORP	COM	01880210	42,179	1,575,025	SH	DEFINED	1,2,5,13
ALLIANT TECHSYSTEMS	COM	01880410	63,928	894,717	SH	DEFINED	1,2,5,7,10,13
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	972	76,454	SH	DEFINED	1
ALLIED CAP CORP NEW	COM	01903Q10	40,810	1,563,609	SH	DEFINED	1,2,5,6,7,8,10
ALLIED DEFENSE GROUP	COM	01911810	215	8,794	SH	DEFINED	1,5
ALLIED DOMECQ PLC	SPON ADR N	01912120	507	12,469	SH	DEFINED	1
ALLIED HEALTHCARE IN	COM	01923A10	129	20,700	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	14,458	346,623	SH	DEFINED	1,2
ALLIED WASTE INDS IN	COM PAR$.0	01958930	49,943	6,832,099	SH	DEFINED	1,2,5,6,10,13
ALLMERICA FINL CORP	COM	01975410	27,717	770,977	SH	DEFINED	1,2,5,10,13
ALLOS THERAPEUTICS I	COM	01977710	363	176,271	SH	DEFINED	1,2
ALLOY INC	COM	01985510	2,833	481,767	SH	DEFINED	1,2
ALLSCRIPTS HEALTHCAR	COM	01988P10	6,946	485,764	SH	DEFINED	1,2
ALLSTATE CORP	COM	02000210	1,217,773	22,526,327	SH	DEFINED	1,2,5,6,7,8,10
ALLTEL CORP	COM	02003910	428,589	7,813,839	SH	DEFINED	1,2,5,6,7,10,1
ALNYLAM PHARMACEUTIC	COM	02043Q10	84	11,500	SH	DEFINED	2
ALPHA NATURAL RESOUR	COM	02076X10	975	34,000	SH	DEFINED	1,2

ALPHARMA INC	CL A	02081310	17,638	1,431,639	SH	DEFINED	1,2,5,6
ALTAIR NANOTECHNOLOG	COM	02137310	98	27,400	SH	DEFINED	1
ALTERA CORP	COM	02144110	233,314	11,795,445	SH	DEFINED	1,2,5,6,7,8,10
ALTIRIS INC	COM	02148M10	7,918	331,975	SH	DEFINED	1,2,6
ALTRIA GROUP INC	COM	02209S10	5,461,590	83,523,314	SH	DEFINED	1,2,5,6,7,8,10
ALUMINA LTD	SPONSORED	02220510	225	12,229	SH	DEFINED	1
AMAZON COM INC	COM	02313510	130,891	3,819,408	SH	DEFINED	1,2,5,7,8,10,1
AMB PROPERTY CORP	COM	00163T10	68,711	1,817,743	SH	DEFINED	1,2,3,5,7,13
AMBAC FINL GROUP INC	COM	02313910	267,933	3,584,391	SH	DEFINED	1,2,5,6,7,8,10
AMBASSADORS GROUP IN	COM	02317710	3,961	118,525	SH	DEFINED	1,2
AMCOL INTL CORP	COM	02341W10	6,472	344,986	SH	DEFINED	1,2
AMCORE FINL INC	COM	02391210	11,131	394,031	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	6,770	238,363	SH	DEFINED	1,5,12
AMEDISYS INC	COM	02343610	6,579	217,486	SH	DEFINED	1,2,6
AMERADA HESS CORP	COM	02355110	301,458	3,133,330	SH	DEFINED	1,2,5,6,7,10,1
AMERCO	COM	02358610	6,458	139,477	SH	DEFINED	1,2
AMEREN CORP	COM	02360810	305,101	6,225,284	SH	DEFINED	1,2,5,6,7,8,10
AMERICA MOVIL S A DE	SPON ADR L	02364W10	20,429	395,912	SH	DEFINED	1,2
AMERICA SVC GROUP IN	COM	02364L10	3,206	144,881	SH	DEFINED	1,2
AMERICA WEST HLDG CO	CL B	02365720	2,819	519,101	SH	DEFINED	1,2
AMERICAN AXLE & MFG	COM	02406110	40,838	1,666,853	SH	DEFINED	1,2,5,10,12,14
AMERICAN CAMPUS CMNT	COM	02483510	3,488	166,074	SH	DEFINED	1,2
AMERICAN CAPITAL STR	COM	02493710	25,163	801,100	SH	DEFINED	1,2,5
AMERICAN EAGLE OUTFI	COM	02553E10	95,802	3,242,045	SH	DEFINED	1,2,5,12,13
AMERICAN ECOLOGY COR	COM NEW	02553340	236	19,900	SH	DEFINED	1
AMERICAN ELEC PWR IN	COM	02553710	432,307	12,692,512	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN EQTY INVT L	COM	02567620	3,578	279,738	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	2,194,697	42,723,315	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN FINL GROUP	COM	02593210	43,839	1,423,329	SH	DEFINED	1,2,5,10,12,13
AMERICAN FINL RLTY T	COM	02607P30	25,510	1,743,673	SH	DEFINED	1,2,5
AMERICAN GREETINGS C	CL A	02637510	51,592	2,024,806	SH	DEFINED	1,2,5,6,13
AMERICAN HEALTHWAYS	COM	02649V10	16,726	506,555	SH	DEFINED	1,2,5,6
AMERICAN HOME MTG IN	COM	02660R10	24,053	839,846	SH	DEFINED	1,2,5
AMERICAN INTL GROUP	COM	02687410	4,610,100	83,199,785	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN ITALIAN PAS	CL A	02707010	12,616	460,437	SH	DEFINED	1,2,5,6
AMERICAN LD LEASE IN	COM	02711810	345	14,900	SH	DEFINED	1
AMERICAN MED SYS HLD	COM	02744M10	15,203	884,922	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	10,309	97,349	SH	DEFINED	1,2,5
AMERICAN PAC CORP	COM	02874010	86	11,800	SH	DEFINED	1
AMERICAN PHARMACEUTI	COM	02886P10	11,239	217,216	SH	DEFINED	1,2,5
AMERICAN PHYSICIANS	COM	02888210	183	14,000	SH	DEFINED	1
AMERICAN PHYSICIANS	COM	02888410	7,181	209,556	SH	DEFINED	1,2
AMERICAN PWR CONVERS	COM	02906610	141,830	5,423,695	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN REAL ESTATE	DEPOSITRY	02916910	294	10,625	SH	DEFINED	1
AMERICAN RETIREMENT	COM	02891310	220	15,154	SH	DEFINED	1
AMERICAN SCIENCE & E	COM	02942910	308	6,900	SH	DEFINED	1
AMERICAN SOFTWARE IN	CL A	02968310	69	10,600	SH	DEFINED	1
AMERICAN STD COS INC	COM	02971210	266,342	5,730,247	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN STS WTR CO	COM	02989910	5,977	236,263	SH	DEFINED	1,2
AMERICAN SUPERCONDUC	COM	03011110	3,540	354,663	SH	DEFINED	1,2,5
AMERICAN TECHNICNAL	COM	03013710	141	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY	COM NEW	03014520	163	20,097	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	63,554	3,486,228	SH	DEFINED	1,2,5,10
AMERICAN VANGUARD CO	COM	03037110	2,909	64,832	SH	DEFINED	1,2
AMERICAN WOODMARK CO	COM	03050610	6,466	178,237	SH	DEFINED	1,2
AMERICANWEST BANCORP	COM	03058P10	3,370	174,892	SH	DEFINED	1,2
AMERICAS CAR MART IN	COM	03062T10	3,008	85,783	SH	DEFINED	1,2,5
AMERICREDIT CORP	COM	03060R10	53,661	2,289,307	SH	DEFINED	1,2,5,13
AMERIGROUP CORP	COM	03073T10	32,627	892,418	SH	DEFINED	1,2,5,6

AMERISOURCEBERGEN CO	COM	03073E10	237,703	4,149,122	SH	DEFINED	1,2,5,6,7,8,10
AMERISTAR CASINOS IN	COM	03070Q10	21,419	391,715	SH	DEFINED	1,2,5
AMERITRADE HLDG CORP	COM	03074K10	26,485	2,594,028	SH	DEFINED	1,2,5
AMERIVEST PPTYS INC	COM	03071L10	85	16,400	SH	DEFINED	1
AMERON INTL INC	COM	03071010	4,255	118,194	SH	DEFINED	1,2
AMERUS GROUP CO	COM	03072M10	44,328	938,158	SH	DEFINED	1,2,5,13
AMETEK INC NEW	COM	03110010	40,952	1,017,448	SH	DEFINED	1,2,5,12,13
AMGEN INC	COM	03116210	2,345,193	40,288,496	SH	DEFINED	1,2,5,6,7,8,10
AMICAS INC	COM	00171210	91	24,800	SH	DEFINED	1
AMIS HLDGS INC	COM	03153810	14,520	1,286,099	SH	DEFINED	1,2
AMKOR TECHNOLOGY INC	COM	03165210	4,805	1,244,875	SH	DEFINED	1,2,5
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	17,594	642,369	SH	DEFINED	1,2,3
AMN HEALTHCARE SERVI	COM	00174410	5,259	330,527	SH	DEFINED	1,2
AMPHENOL CORP NEW	CL A	03209510	51,396	1,387,593	SH	DEFINED	1,2,5,13
AMR CORP	COM	00176510	23,402	2,187,098	SH	DEFINED	1,2,5
AMREP CORP NEW	COM	03215910	213	8,700	SH	DEFINED	1
AMSOUTH BANCORPORATI	COM	03216510	261,646	10,082,690	SH	DEFINED	1,2,5,6,7,8,10
AMSURG CORP	COM	03232P40	13,170	520,536	SH	DEFINED	1,2,6
AMVESCAP PLC	SPONSORED	03235E10	130	10,256	SH	DEFINED	1
AMYLIN PHARMACEUTICA	COM	03234610	17,217	984,367	SH	DEFINED	1,2,5,12
ANADARKO PETE CORP	COM	03251110	582,809	7,658,462	SH	DEFINED	1,2,5,6,7,8,10
ANADIGICS INC	COM	03251510	43	30,115	SH	DEFINED	1,5
ANALOG DEVICES INC	COM	03265410	402,381	11,133,960	SH	DEFINED	1,2,5,6,7,8,10
ANALOGIC CORP	COM PAR $0	03265720	7,715	178,371	SH	DEFINED	1,2,6
ANALYSTS INTL CORP	COM	03268110	41	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	3,940	324,803	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	9,427	335,364	SH	DEFINED	1,2
ANCHOR GLASS CONTAIN	COM NEW	03304B30	494	220,723	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	307	9,900	SH	DEFINED	1
ANDREW CORP	COM	03442510	46,542	3,974,588	SH	DEFINED	1,2,5,6,10,12,
ANDRX CORP DEL	ANDRX GROU	03455310	17,387	766,941	SH	DEFINED	1,2,5
ANGELICA CORP	COM	03466310	4,834	172,654	SH	DEFINED	1,2,6
ANGIODYNAMICS INC	COM	03475V10	476	25,994	SH	DEFINED	1
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	373	10,824	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	1,182,453	24,951,539	SH	DEFINED	1,2,5,6,7,8,10
ANIMAS CORP DEL	COM	03525Y10	1,163	57,551	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	18,100	500,700	SH	DEFINED	1,2,5,6
ANNALY MTG MGMT INC	COM	03571040	22,929	1,222,213	SH	DEFINED	1,2,5
ANNTAYLOR STORES COR	COM	03611510	23,898	933,889	SH	DEFINED	1,2,5,13
ANSOFT CORP	COM	03638410	4,103	152,091	SH	DEFINED	1,2
ANSWERTHINK INC	COM	03691610	2,416	585,082	SH	DEFINED	1,2,5
ANSYS INC	COM	03662Q10	27,683	809,202	SH	DEFINED	1,2,6
ANTEON INTL CORP	COM	03674E10	16,558	425,326	SH	DEFINED	1,2
ANTHRACITE CAP INC	COM	03702310	12,584	1,129,587	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	2,347	350,342	SH	DEFINED	1,2
ANWORTH MORTGAGE ASS	COM	03734710	7,470	782,241	SH	DEFINED	1,2,5,7
AO TATNEFT	SPON ADR R	03737P30	956	29,850	SH	DEFINED	1,2,7
AON CORP	COM	03738910	466,048	20,404,911	SH	DEFINED	1,2,5,6,7,8,10
APACHE CORP	COM	03741110	605,581	9,890,270	SH	DEFINED	1,2,5,6,7,8,10
APARTMENT INVT & MGM	CL A	03748R10	151,085	4,061,435	SH	DEFINED	1,2,3,5,6,7,8,
APCO ARGENTINA INC C	ORD	03748910	233	6,030	SH	DEFINED	1
APEX SILVER MINES LT	ORD	G0407410	168	10,499	SH	DEFINED	1,5
APHTON CORP	COM	03759P10	33	26,168	SH	DEFINED	1
APOGEE ENTERPRISES I	COM	03759810	17,146	1,200,734	SH	DEFINED	1,2,6
APOLLO GROUP INC	CL A	03760410	339,623	4,585,777	SH	DEFINED	1,2,5,6,7,8,10
APOLLO INVT CORP	COM	03761U10	14,438	860,435	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	1,024,021	24,574,548	SH	DEFINED	1,2,5,6,7,8,10
APPLEBEES INTL INC	COM	03789910	32,001	1,161,156	SH	DEFINED	1,2,5,13
APPLERA CORP	COM AP BIO	03802010	123,919	6,277,573	SH	DEFINED	1,2,5,6,7,8,10

APPLERA CORP	COM CE GEN	03802020	12,263	1,196,362	SH	DEFINED	1,2,5
APPLICA INC	COM	03815A10	2,026	400,304	SH	DEFINED	1,2,5,6
APPLIED DIGITAL SOLU	COM NEW	03818830	116	33,550	SH	DEFINED	1
APPLIED FILMS CORP	COM	03819710	5,270	227,937	SH	DEFINED	1,2,5
APPLIED INDL TECHNOL	COM	03820C10	11,877	436,639	SH	DEFINED	1,2,6
APPLIED MATLS INC	COM	03822210	782,602	48,160,116	SH	DEFINED	1,2,5,6,7,8,10
APPLIED MICRO CIRCUI	COM	03822W10	26,036	7,937,795	SH	DEFINED	1,2,5,6,10,13
APPLIED SIGNAL TECHN	COM	03823710	3,687	160,997	SH	DEFINED	1,2,6
APRIA HEALTHCARE GRO	COM	03793310	30,977	965,009	SH	DEFINED	1,2,5,13
APTARGROUP INC	COM	03833610	30,139	579,823	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	30,649	1,258,163	SH	DEFINED	1,2,5,13
AQUANTIVE INC	COM	03839G10	7,881	715,827	SH	DEFINED	1,2
AQUILA INC	COM	03840P10	17,514	4,572,736	SH	DEFINED	1,2,5,13
ARACRUZ CELULOSE S A	SPON ADR P	03849620	2,308	64,477	SH	DEFINED	1,2
ARADIGM CORP	COM	03850510	18	14,828	SH	DEFINED	1
ARAMARK CORP	CL B	03852110	66,737	2,539,474	SH	DEFINED	1,2,5,10
ARBITRON INC	COM	03875Q10	24,688	575,486	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	2,854	115,293	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	1,268	31,676	SH	DEFINED	1,5
ARCH CHEMICALS INC	COM	03937R10	10,336	363,051	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	37,044	861,278	SH	DEFINED	1,2,5,13
ARCHER DANIELS MIDLA	COM	03948310	432,631	17,600,932	SH	DEFINED	1,2,5,6,7,8,10
ARCHIPELAGO HLDG INC	COM	03957A10	1,881	106,262	SH	DEFINED	1,2
ARCHSTONE SMITH TR	COM	03958310	243,145	7,128,267	SH	DEFINED	1,2,3,5,6,7,8,
ARCTIC CAT INC	COM	03967010	7,090	262,003	SH	DEFINED	1,2,6
ARDEN GROUP INC	CL A	03976210	2,060	29,022	SH	DEFINED	1,2
ARDEN RLTY INC	COM	03979310	38,320	1,132,052	SH	DEFINED	1,2,3,5
ARENA PHARMACEUTICAL	COM	04004710	113	22,405	SH	DEFINED	1
ARES CAP CORP	COM	04010L10	1,628	99,278	SH	DEFINED	1,2
ARGONAUT GROUP INC	COM	04015710	8,606	405,560	SH	DEFINED	1,2,5
ARGOSY GAMING CO	COM	04022810	22,401	487,829	SH	DEFINED	1,2,5,6
ARIAD PHARMACEUTICAL	COM	04033A10	4,155	741,960	SH	DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	7,480	963,940	SH	DEFINED	1,2,5
ARKANSAS BEST CORP D	COM	04079010	18,555	491,127	SH	DEFINED	1,2,6
ARM HLDGS PLC	SPONSORED	04206810	91	15,204	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	19,249	518,989	SH	DEFINED	1,2,5,6
ARQULE INC	COM	04269E10	241	51,486	SH	DEFINED	1,6
ARRAY BIOPHARMA INC	COM	04269X10	2,811	400,963	SH	DEFINED	1,2,5
ARRIS GROUP INC	COM	04269Q10	16,284	2,356,622	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	41,928	1,653,980	SH	DEFINED	1,2,5,6,7,13
ARROW FINL CORP	COM	04274410	3,631	133,350	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	15,630	455,010	SH	DEFINED	1,2
ART TECHNOLOGY GROUP	COM	04289L10	15	14,728	SH	DEFINED	1
ARTESYN TECHNOLOGIES	COM	04312710	5,827	668,948	SH	DEFINED	1,2,5,6
ARTHROCARE CORP	COM	04313610	10,631	373,029	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	29,087	1,880,232	SH	DEFINED	1,2,5,13
ASBURY AUTOMOTIVE GR	COM	04343610	2,824	183,357	SH	DEFINED	1,2,5
ASCENTIAL SOFTWARE C	COM NEW	04362P20	21,179	1,142,946	SH	DEFINED	1,2,5,13
ASHFORD HOSPITALITY	COM SHS	04410310	3,623	355,158	SH	DEFINED	1,2
ASHLAND INC	COM	04420410	142,207	2,107,700	SH	DEFINED	1,2,5,6,7,10,1
ASHWORTH INC	COM	04516H10	661	58,013	SH	DEFINED	1,5,6
ASIAINFO HLDGS INC	COM	04518A10	3,991	795,108	SH	DEFINED	1,2
ASK JEEVES INC	COM	04517410	15,073	536,788	SH	DEFINED	1,2,5
ASML HLDG NV	N Y SHS	N0705911	286	17,041	SH	DEFINED	1
ASPECT COMMUNICATION	COM	04523Q10	12,150	1,167,126	SH	DEFINED	1,2,5
ASPECT MED SYS INC	COM	04523510	3,502	162,207	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	5,942	1,046,067	SH	DEFINED	1,2,5

ASSET ACCEP CAP CORP	COM	04543P10	3,548	185,935	SH	DEFINED	1,2
ASSOCIATED BANC CORP	COM	04548710	56,980	1,824,515	SH	DEFINED	1,2,5,13
ASSOCIATED ESTATES R	COM	04560410	1,953	195,861	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	30,042	891,443	SH	DEFINED	1,2,5
ASSURED GUARANTY LTD	COM	G0585R10	1,772	98,746	SH	DEFINED	1
ASTA FDG INC	COM	04622010	2,606	123,097	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	5,422	245,886	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	46,112	1,822,628	SH	DEFINED	1,2,5,7,13
ASTRAZENECA PLC	SPONSORED	04635310	7,527	190,417	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	106	11,770	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	3,451	720,362	SH	DEFINED	1,2,5
AT ROAD INC	COM	04648K10	2,830	690,308	SH	DEFINED	1,2
AT&T CORP	COM NEW	00195750	746,860	39,832,539	SH	DEFINED	1,2,5,6,7,8,10
ATARI INC	COM	04651M10	876	277,057	SH	DEFINED	1,2
ATHEROGENICS INC	COM	04743910	7,175	548,095	SH	DEFINED	1,2,5
ATHEROS COMMUNICATIO	COM	04743P10	4,502	438,376	SH	DEFINED	1,2
ATI TECHNOLOGIES INC	COM	00194110	464	26,836	SH	DEFINED	5,13
ATLANTIC COAST FED C	COM	04842510	522	41,864	SH	DEFINED	1
ATLANTIS PLASTICS IN	COM	04915610	261	11,000	SH	DEFINED	1
ATLAS AMER INC	COM	04916710	1,786	49,371	SH	DEFINED	1,2
ATMEL CORP	COM	04951310	23,869	8,091,230	SH	DEFINED	1,2,5,10,13
ATMI INC	COM	00207R10	13,117	523,831	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	33,658	1,246,601	SH	DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	412	19,018	SH	DEFINED	1
ATS MED INC	COM	00208310	69	19,029	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	12,766	191,861	SH	DEFINED	1,2
AU OPTRONICS CORP	SPONSORED	00225510	10,223	697,364	SH	DEFINED	1
AUDIOVOX CORP	CL A	05075710	3,631	284,983	SH	DEFINED	1,2,5,6
AUGUST TECHNOLOGY CO	COM	05106U10	2,720	232,090	SH	DEFINED	1,2
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,049	13,159	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	1,652	414,153	SH	DEFINED	1,2
AUTOBYTEL INC	COM	05275N10	2,947	584,815	SH	DEFINED	1,2
AUTODESK INC	COM	05276910	217,340	7,303,088	SH	DEFINED	1,2,5,6,10,12,
AUTOLIV INC	COM	05280010	46,066	966,763	SH	DEFINED	1,2,5
AUTOMATIC DATA PROCE	COM	05301510	931,734	20,728,223	SH	DEFINED	1,2,5,6,7,8,10
AUTONATION INC	COM	05329W10	110,928	5,856,833	SH	DEFINED	1,2,5,6,7,10,1
AUTOZONE INC	COM	05333210	261,361	3,049,717	SH	DEFINED	1,2,5,6,7,8,10
AVALONBAY CMNTYS INC	COM	05348410	108,650	1,624,316	SH	DEFINED	1,2,3,5,7,8,10
AVANEX CORP	COM	05348W10	1,446	1,112,449	SH	DEFINED	1,2,5
AVANIR PHARMACEUTICA	CL A	05348P10	168	76,515	SH	DEFINED	1,5
AVANT IMMUNOTHERAPEU	COM	05349110	1,703	1,044,500	SH	DEFINED	1,2,5
AVATAR HLDGS INC	COM	05349410	3,297	70,374	SH	DEFINED	1,2,5
AVAYA INC	COM	05349910	148,380	12,703,777	SH	DEFINED	1,2,5,6,7,8,10
AVERY DENNISON CORP	COM	05361110	181,613	2,932,559	SH	DEFINED	1,2,5,6,7,8,10
AVI BIOPHARMA INC	COM	00234610	27	10,752	SH	DEFINED	1
AVIALL INC NEW	COM	05366B10	11,897	424,894	SH	DEFINED	1,2
AVID TECHNOLOGY INC	COM	05367P10	20,606	380,746	SH	DEFINED	1,2,5,6
AVIGEN INC	COM	05369010	62	22,212	SH	DEFINED	1,5
AVISTA CORP	COM	05379B10	13,737	784,953	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	32,138	1,744,719	SH	DEFINED	1,2,5,13
AVOCENT CORP	COM	05389310	16,968	661,282	SH	DEFINED	1,2,5,12,13
AVON PRODS INC	COM	05430310	586,835	13,666,398	SH	DEFINED	1,2,5,6,7,8,10
AVX CORP NEW	COM	00244410	8,744	713,834	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	79	18,042	SH	DEFINED	1
AXA	SPONSORED	05453610	1,331	49,897	SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	12,983	1,778,498	SH	DEFINED	1,2,5,6
AXIS CAPITAL HOLDING	SHS	G0692U10	8,657	320,147	SH	DEFINED	1,5
AXONYX INC	COM	05461R10	957	777,769	SH	DEFINED	1,2

AZTAR CORP	COM	05480210	17,741	621,178	SH	DEFINED	1,2,5,6
B A S F A G	SPONSORED	05526250	2,012	28,522	SH	DEFINED	1
BADGER METER INC	COM	05652510	222	8,382	SH	DEFINED	1
BAIRNCO CORP	COM	05709710	152	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	521,064	11,711,932	SH	DEFINED	1,2,5,6,7,8,10
BALCHEM CORP	COM	05766520	261	11,218	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	14,050	544,354	SH	DEFINED	1,2,5,6
BALDWIN & LYONS INC	CL B	05775520	3,459	133,336	SH	DEFINED	1,2
BALL CORP	COM	05849810	190,832	4,600,569	SH	DEFINED	1,2,5,6,7,8,10
BALLY TOTAL FITNESS	COM	05873K10	763	219,250	SH	DEFINED	1,2,5,6
BANC CORP	COM	05944B10	276	26,900	SH	DEFINED	1,5
BANCFIRST CORP	COM	05945F10	4,410	63,896	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	2,174	133,642	SH	DEFINED	1
BANCO BRADESCO S A	SP ADR PFD	05946030	10,185	351,204	SH	DEFINED	1,2
BANCO SANTANDER CENT	ADR	05964H10	2,760	226,951	SH	DEFINED	1
BANCO SANTANDER CHIL	SP ADR REP	05965X10	1,203	36,299	SH	DEFINED	1,2,7
BANCOLOMBIA S A	SPON ADR P	05968L10	1,991	149,000	SH	DEFINED	7
BANCORP INC DEL	COM	05969A10	1,252	89,412	SH	DEFINED	1,2
BANCORPSOUTH INC	COM	05969210	25,380	1,229,634	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	2,072	102,360	SH	DEFINED	1,2
BANDAG INC	COM	05981510	11,809	251,360	SH	DEFINED	1,2,13
BANK HAWAII CORP	COM	06254010	31,149	688,234	SH	DEFINED	1,2,5,13
BANK MUTUAL CORP NEW	COM	06375010	12,894	1,090,893	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	646,433	22,252,435	SH	DEFINED	1,2,5,6,7,8,10
BANK NOVA SCOTIA HAL	COM	06414910	3,345	102,416	SH	DEFINED	1,5,7
BANK OF AMERICA CORP	COM	06050510	5,823,947	132,062,294	SH	DEFINED	1,2,5,6,7,8,10
BANK OF GRANITE CORP	COM	06240110	4,109	222,232	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	4,728	148,901	SH	DEFINED	1,2
BANKATLANTIC BANCORP	CL A	06590850	20,624	1,185,297	SH	DEFINED	1,2,5
BANKRATE INC	COM	06646V10	179	13,400	SH	DEFINED	1
BANKUNITED FINL CORP	CL A	06652B10	11,194	416,759	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	7,794	289,006	SH	DEFINED	1,2
BANTA CORP	COM	06682110	25,360	592,516	SH	DEFINED	1,2,5,6,13
BARCLAYS PLC	ADR	06738E20	12,178	293,871	SH	DEFINED	1,2
BARD C R INC	COM	06738310	266,722	3,917,770	SH	DEFINED	1,2,5,6,7,8,10
BARNES & NOBLE INC	COM	06777410	39,863	1,155,773	SH	DEFINED	1,2,5,10,13
BARNES GROUP INC	COM	06780610	6,244	229,824	SH	DEFINED	1,2,6
BARNWELL INDS INC	COM	06822110	244	4,600	SH	DEFINED	1
BARR PHARMACEUTICALS	COM	06830610	78,978	1,617,413	SH	DEFINED	1,2,5,10,12,13
BARRETT BILL CORP	COM	06846N10	439	15,200	SH	DEFINED	1,2
BARRETT BUSINESS SER	COM	06846310	219	9,973	SH	DEFINED	1
BARRICK GOLD CORP	COM	06790110	4,174	174,215	SH	DEFINED	1,5
BARRIER THERAPEUTICS	COM	06850R10	3,663	236,482	SH	DEFINED	1,2
BASSETT FURNITURE IN	COM	07020310	3,523	178,846	SH	DEFINED	1,2,5,6
BAUSCH & LOMB INC	COM	07170710	157,124	2,143,573	SH	DEFINED	1,2,5,6,7,10,1
BAXTER INTL INC	COM	07181310	733,464	21,585,165	SH	DEFINED	1,2,5,6,7,8,10
BAYER A G	SPONSORED	07273030	985	29,771	SH	DEFINED	1
BB&T CORP	COM	05493710	633,634	16,213,777	SH	DEFINED	1,2,5,6,7,8,10
BBVA BANCO FRANCES S	SPONSORED	07329M10	98	15,601	SH	DEFINED	1,7
BE AEROSPACE INC	COM	07330210	10,172	847,698	SH	DEFINED	1,2,5
BEA SYS INC	COM	07332510	57,417	7,204,135	SH	DEFINED	1,2,5,7,8,10,1
BEACON ROOFING SUPPL	COM	07368510	3,918	179,041	SH	DEFINED	1,2
BEAR STEARNS COS INC	COM	07390210	422,109	4,225,317	SH	DEFINED	1,2,5,6,7,10,1
BEARINGPOINT INC	COM	07400210	12,851	1,465,387	SH	DEFINED	1,2,5
BEASLEY BROADCAST GR	CL A	07401410	1,278	71,886	SH	DEFINED	1,2
BEAZER HOMES USA INC	COM	07556Q10	32,208	645,968	SH	DEFINED	1,2,5
BEBE STORES INC	COM	07557110	4,982	146,742	SH	DEFINED	1,2
BECKMAN COULTER INC	COM	07581110	59,889	901,259	SH	DEFINED	1,2,5,12,13
BECTON DICKINSON & C	COM	07588710	983,869	16,841,304	SH	DEFINED	1,2,5,6,7,8,10

BED BATH & BEYOND IN	COM	07589610	318,787	8,724,322	SH	DEFINED	1,2,5,6,7,8,10
BEDFORD PPTY INVS IN	COM PAR $0	07644630	8,776	402,027	SH	DEFINED	1,2,3
BEI TECHNOLOGIES INC	COM	05538P10	6,512	271,692	SH	DEFINED	1,2,5,6
BEL FUSE INC	CL B	07734730	4,930	162,694	SH	DEFINED	1,2,6
BELDEN CDT INC	COM	07745410	18,609	837,845	SH	DEFINED	1,2,5,6
BELL MICROPRODUCTS I	COM	07813710	432	57,715	SH	DEFINED	1,5,6
BELLSOUTH CORP	COM	07986010	3,430,955	130,504,174	SH	DEFINED	1,2,5,6,7,8,10
BELO CORP	COM SER A	08055510	37,257	1,543,380	SH	DEFINED	1,2,5,13
BEMIS INC	COM	08143710	89,183	2,865,766	SH	DEFINED	1,2,5,6,10,12,
BENCHMARK ELECTRS IN	COM	08160H10	21,643	679,951	SH	DEFINED	1,2,5,6
BENTLEY PHARMACEUTIC	COM	08265710	1,671	227,092	SH	DEFINED	1,2
BERKLEY W R CORP	COM	08442310	103,420	2,085,074	SH	DEFINED	1,2,5,10,12,13
BERKSHIRE HATHAWAY I	CL B	08467020	456,766	159,932	SH	DEFINED	1,5
BERKSHIRE HILLS BANC	COM	08468010	3,160	93,633	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	16,988	330,182	SH	DEFINED	1,2
BEST BUY INC	COM	08651610	442,581	8,194,423	SH	DEFINED	1,2,5,6,7,8,10
BEVERLY ENTERPRISES	COM NEW	08785130	20,244	1,635,208	SH	DEFINED	1,2,5
BEVERLY HILLS BANCOR	COM	08786610	1,562	145,689	SH	DEFINED	1,2
BFC FINL CORP	CL A	05538420	689	72,901	SH	DEFINED	1,2
BG PLC	ADR FIN IN	05543420	17,374	440,964	SH	DEFINED	1,2
BHP BILLITON LTD	SPONSORED	08860610	2,119	75,719	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	7,548	305,568	SH	DEFINED	1,2
BIG LOTS INC	COM	08930210	38,417	3,196,062	SH	DEFINED	1,2,5,6,10,13
BIMINI MTG MGMT INC	CL A	09031E40	8,245	595,275	SH	DEFINED	1,2
BINDVIEW DEV CORP	COM	09032710	52	15,956	SH	DEFINED	1
BIO LOGIC SYS CORP	COM	09090910	129	19,050	SH	DEFINED	1
BIO RAD LABS INC	CL A	09057220	17,344	356,059	SH	DEFINED	1,2,5
BIOCRYST PHARMACEUTI	COM	09058V10	1,014	219,861	SH	DEFINED	1
BIOENVISION INC	COM	09059N10	1,836	319,344	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X10	331,439	9,604,135	SH	DEFINED	1,2,5,6,7,8,10
BIOLASE TECHNOLOGY I	COM	09091110	3,256	383,042	SH	DEFINED	1,2,5,6
BIOMARIN PHARMACEUTI	COM	09061G10	4,917	954,822	SH	DEFINED	1,2
BIOMED REALTY TRUST	COM	09063H10	13,025	632,295	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	276,878	7,627,502	SH	DEFINED	1,2,5,6,7,8,10
BIO-REFERENCE LABS I	COM $.01 N	09057G60	1,111	79,785	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	271	44,883	SH	DEFINED	1,5
BIOSITE INC	COM	09094510	12,028	231,181	SH	DEFINED	1,2,6
BIOSOURCE INTL INC	COM	09066H10	76	10,500	SH	DEFINED	1
BIOVAIL CORP	COM	09067J10	1,631	108,179	SH	DEFINED	1,13
BIOVERIS CORP	COM	09067610	1,727	327,143	SH	DEFINED	1,2,5
BISYS GROUP INC	COM	05547210	38,103	2,430,053	SH	DEFINED	1,2,5,13
BJ SVCS CO	COM	05548210	274,210	5,285,464	SH	DEFINED	1,2,5,6,7,8,10
BJS RESTAURANTS INC	COM	09180C10	3,226	166,384	SH	DEFINED	1,2
BJS WHOLESALE CLUB I	COM	05548J10	55,784	1,796,012	SH	DEFINED	1,2,5,10,13
BKF CAP GROUP INC	COM	05548G10	3,646	91,117	SH	DEFINED	1,2
BLACK & DECKER CORP	COM	09179710	257,930	3,265,347	SH	DEFINED	1,2,5,6,7,8,10
BLACK BOX CORP DEL	COM	09182610	11,648	311,357	SH	DEFINED	1,2,5,6
BLACK HILLS CORP	COM	09211310	20,622	623,599	SH	DEFINED	1,2,5,13
BLACKBAUD INC	COM	09227Q10	822	65,200	SH	DEFINED	1
BLACKBOARD INC	COM	09193550	924	52,980	SH	DEFINED	1
BLACKROCK INC	CL A	09247X10	12,347	164,787	SH	DEFINED	1,2,5
BLAIR CORP	COM	09282810	3,914	118,722	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	231,897	4,584,748	SH	DEFINED	1,2,5,6,7,8,10
BLOCKBUSTER INC	CL A	09367910	14,611	1,654,754	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	151	18,022	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	1,339	78,881	SH	DEFINED	1
BLUE COAT SYSTEMS IN	COM NEW	09534T50	3,512	149,465	SH	DEFINED	1,2
BLUE NILE INC	COM	09578R10	1,300	47,020	SH	DEFINED	1
BLUEGREEN CORP	COM	09623110	2,994	233,030	SH	DEFINED	1,2

BLYTH INC	COM	09643P10	18,724	588,054	SH	DEFINED	1,2,5,13
BMC SOFTWARE INC	COM	05592110	144,292	9,619,450	SH	DEFINED	1,2,5,6,7,8,10
BOB EVANS FARMS INC	COM	09676110	15,881	677,214	SH	DEFINED	1,2,5,6,13
BOC GROUP PLC	SPONSORED	05561760	452	11,617	SH	DEFINED	1
BOEING CO	COM	09702310	5,255,424	89,897,775	SH	DEFINED	1,2,5,6,7,8,10
BOK FINL CORP	COM NEW	05561Q20	7,057	173,469	SH	DEFINED	1,2,5
BOMBAY CO INC	COM	09792410	2,793	526,998	SH	DEFINED	1,2
BONE CARE INTL INC	COM	09807210	6,458	248,975	SH	DEFINED	1,2
BON-TON STORES INC	COM	09776J10	9,449	522,310	SH	DEFINED	1,2
BORDERS GROUP INC	COM	09970910	39,725	1,492,295	SH	DEFINED	1,2,5,13
BORG WARNER INC	COM	09972410	38,355	787,909	SH	DEFINED	1,2,5,12,13
BORLAND SOFTWARE COR	COM	09984910	10,210	1,257,426	SH	DEFINED	1,2,5
BOSTON BEER INC	CL A	10055710	2,837	129,529	SH	DEFINED	1,2
BOSTON COMMUNICATION	COM	10058210	5,431	762,724	SH	DEFINED	1,2,6
BOSTON PRIVATE FINL	COM	10111910	9,015	379,585	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	130,434	2,165,603	SH	DEFINED	1,2,3,5,7,8,10
BOSTON SCIENTIFIC CO	COM	10113710	596,623	20,369,514	SH	DEFINED	1,2,5,6,7,8,10
BOTTOMLINE TECH DEL	COM	10138810	352	26,996	SH	DEFINED	1,2
BOWATER INC	COM	10218310	29,878	793,143	SH	DEFINED	1,2,5,7,13
BOWNE & CO INC	COM	10304310	8,400	558,532	SH	DEFINED	1,2,6
BOYD GAMING CORP	COM	10330410	54,033	1,036,101	SH	DEFINED	1,2,13
BOYDS COLLECTION LTD	COM	10335410	45	19,259	SH	DEFINED	1
BOYKIN LODGING CO	COM	10343010	1,427	149,788	SH	DEFINED	1,3,5
BP PLC	SPONSORED	05562210	3,351,383	53,708,067	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,336	19,137	SH	DEFINED	1,5
BRADLEY PHARMACEUTIC	COM	10457610	2,224	232,647	SH	DEFINED	1,2,6
BRADY CORP	CL A	10467410	21,925	677,730	SH	DEFINED	1,2,5,6
BRANDYWINE RLTY TR	SH BEN INT	10536820	32,554	1,146,273	SH	DEFINED	1,2,3,5
BRE PROPERTIES INC	CL A	05564E10	30,932	876,267	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	19,223	527,951	SH	DEFINED	1,2,5,6,12
BRIGHAM EXPLORATION	COM	10917810	3,201	346,821	SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	12,919	382,910	SH	DEFINED	1,2,5
BRIGHTPOINT INC	COM NEW	10947340	10,109	539,713	SH	DEFINED	1,2
BRINKER INTL INC	COM	10964110	61,083	1,686,448	SH	DEFINED	1,2,5,7,8,10,1
BRINKS CO	COM	10969610	30,334	876,707	SH	DEFINED	1,2,5,7,13
BRISTOL MYERS SQUIBB	COM	11012210	1,529,913	60,090,847	SH	DEFINED	1,2,5,6,7,8,10
BRISTOL WEST HLDGS I	COM	11037M10	3,094	199,591	SH	DEFINED	1,2
BRITESMILE INC	COM NEW	11041520	37	10,336	SH	DEFINED	1
BRITISH AMERN TOB PL	SPONSORED	11044810	897	25,416	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	258	5,145	SH	DEFINED	1
BRITISH SKY BROADCAS	SPONSORED	11101310	346	7,849	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	240,014	8,021,849	SH	DEFINED	1,2,5,6,7,8,10
BROADVISION INC	COM NEW	11141260	41	24,066	SH	DEFINED	1,5
BROADWING CORP	COM	11161E10	2,658	642,104	SH	DEFINED	1,2,5
BROCADE COMMUNICATIO	COM	11162110	34,288	5,791,976	SH	DEFINED	1,2,5
BROOKFIELD HOMES COR	COM	11272310	9,346	221,418	SH	DEFINED	1,2,5
BROOKFIELD PPTYS COR	COM	11290010	4,450	115,578	SH	DEFINED	1,3,5
BROOKLINE BANCORP IN	COM	11373M10	13,151	882,613	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	12,273	808,491	SH	DEFINED	1,2,5,6
BROOKSTONE INC	COM	11453710	5,119	315,586	SH	DEFINED	1,2,5
BROOKTROUT INC	COM	11458010	372	33,089	SH	DEFINED	1,2,6
BROWN & BROWN INC	COM	11523610	43,950	953,576	SH	DEFINED	1,2,5,13
BROWN FORMAN CORP	CL A	11563710	1,134	20,594	SH	DEFINED	1,5
BROWN FORMAN CORP	CL B	11563720	112,685	2,058,182	SH	DEFINED	1,2,5,6,7,10,1
BROWN SHOE INC NEW	COM	11573610	11,048	322,371	SH	DEFINED	1,2,6
BRUKER BIOSCIENCES C	COM	11679410	1,078	306,181	SH	DEFINED	1,2,5
BRUNSWICK CORP	COM	11704310	131,774	2,812,678	SH	DEFINED	1,2,5,6,7,8,10
BRUSH ENGINEERED MAT	COM	11742110	5,347	281,000	SH	DEFINED	1,2,5
BRYN MAWR BK CORP	COM	11766510	1,903	93,208	SH	DEFINED	1,2

BSQUARE CORP	COM	11776U10	10	20,627	SH	DEFINED	1
BT GROUP PLC	ADR	05577E10	493	12,665	SH	DEFINED	1
BUCA INC	COM	11776910	97	15,455	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,590	34,833	SH	DEFINED	1,5
BUCKEYE TECHNOLOGIES	COM	11825510	6,108	565,514	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	4,014	114,992	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	9,484	242,812	SH	DEFINED	1,2
BUFFALO WILD WINGS I	COM	11984810	2,838	75,028	SH	DEFINED	1,2
BUILD A BEAR WORKSHO	COM	12007610	4,129	134,720	SH	DEFINED	1,2
BUILDING MATLS HLDG	COM	12011310	10,485	235,735	SH	DEFINED	1,2,6
BUNGE LIMITED	COM	G1696210	18,388	341,286	SH	DEFINED	1,5
BUNZL PUB LTD CO	SPONSORED	12073830	220	4,438	SH	DEFINED	1
BURLINGTON COAT FACT	COM	12157910	11,993	417,885	SH	DEFINED	1,2,6
BURLINGTON NORTHN SA	COM	12189T10	706,628	13,102,680	SH	DEFINED	1,2,5,6,7,8,10
BURLINGTON RES INC	COM	12201410	791,482	15,807,518	SH	DEFINED	1,2,5,6,7,8,10
C COR INC	COM	12501010	4,284	704,624	SH	DEFINED	1,2,5,6
C D I CORP	COM	12507110	4,399	198,761	SH	DEFINED	1,2,6
C D W CORP	COM	12512N10	73,877	1,303,409	SH	DEFINED	1,2,5,6,7,8,10
C H ROBINSON WORLDWI	COM	12541W10	71,715	1,391,713	SH	DEFINED	1,2,5,13
C&D TECHNOLOGIES INC	COM	12466110	4,323	430,108	SH	DEFINED	1,2,5,6
CABELAS INC	COM	12680430	2,215	107,370	SH	DEFINED	1,2
CABLE & WIRELESS PUB	SPONSORED	12683020	211	28,998	SH	DEFINED	1
CABLEVISION SYS CORP	CL A NY CA	12686C10	72,462	2,583,325	SH	DEFINED	1,2,5,7,8,10,1
CABOT CORP	COM	12705510	255,180	7,633,274	SH	DEFINED	1,2,5,6,7,12,1
CABOT MICROELECTRONI	COM	12709P10	27,487	875,929	SH	DEFINED	1,2,5,13
CABOT OIL & GAS CORP	COM	12709710	35,828	649,639	SH	DEFINED	1,2,5
CACHE INC	COM NEW	12715030	2,953	217,969	SH	DEFINED	1,2
CACI INTL INC	CL A	12719030	28,123	509,196	SH	DEFINED	1,2,5,6
CADBURY SCHWEPPES PL	ADR	12720930	1,054	25,905	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	77,134	5,159,480	SH	DEFINED	1,2,5,7,8,10,1
CADMUS COMMUNICATION	COM	12758710	246	17,415	SH	DEFINED	1,2
CAE INC	COM	12476510	94	19,000	SH	DEFINED	7
CAESARS ENTMT INC	COM	12768710	114,372	5,779,267	SH	DEFINED	1,2,5,7,8,10,1
CAL DIVE INTL INC	COM	12791410	49,370	1,089,855	SH	DEFINED	1,2,5
CAL MAINE FOODS INC	COM NEW	12803020	1,525	194,026	SH	DEFINED	1,2
CALAMOS ASSET MGMT I	CL A	12811R10	8,732	324,365	SH	DEFINED	1,2
CALAMP CORP	COM	12812610	74	12,189	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	182	17,800	SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	4,336	507,743	SH	DEFINED	1,2
CALIFORNIA MICRO DEV	COM	13043910	1,472	291,421	SH	DEFINED	1,2
CALIFORNIA PIZZA KIT	COM	13054D10	7,336	312,987	SH	DEFINED	1,2
CALIFORNIA WTR SVC G	COM	13078810	8,344	250,057	SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	152	23,605	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	25,550	1,996,104	SH	DEFINED	1,2,5,13
CALLON PETE CO DEL	COM	13123X10	2,593	166,846	SH	DEFINED	1,2
CALLWAVE INC DEL	COM	13126N10	149	25,250	SH	DEFINED	1
CALPINE CORP	COM	13134710	48,300	17,249,909	SH	DEFINED	1,2,5,6,10,13
CAMBREX CORP	COM	13201110	8,763	411,391	SH	DEFINED	1,2,5
CAMDEN NATL CORP	COM	13303410	4,443	125,690	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	45,571	968,978	SH	DEFINED	1,2,3,5
CAMPBELL SOUP CO	COM	13442910	259,181	8,931,114	SH	DEFINED	1,2,5,6,7,8,10
CANADIAN NAT RES LTD	COM	13638510	3,080	54,200	SH	DEFINED	1,5,7
CANADIAN NATL RY CO	COM	13637510	3,490	55,131	SH	DEFINED	1,5,7
CANCERVAX CORP	COM	13738Y10	1,488	225,825	SH	DEFINED	1,2
CANDELA CORP	COM	13690710	2,517	282,184	SH	DEFINED	1,2
CANDIES INC	COM	13740910	64	13,900	SH	DEFINED	1
CANON INC	ADR	13800630	2,231	41,628	SH	DEFINED	1
CANTEL MEDICAL CORP	COM	13809810	645	22,274	SH	DEFINED	1,2
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	29,803	899,847	SH	DEFINED	1,2,5

CAPITAL CITY BK GROU	COM	13967410	5,594	138,084	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM	14006510	3,174	68,284	SH	DEFINED	1
CAPITAL CROSSING BK	COM	14007110	1,505	45,738	SH	DEFINED	1,2
CAPITAL LEASE FDG IN	COM	14028810	3,559	322,121	SH	DEFINED	1,2
CAPITAL ONE FINL COR	COM	14040H10	564,505	7,549,889	SH	DEFINED	1,2,5,6,7,10,1
CAPITAL SOUTHWEST CO	COM	14050110	3,691	46,663	SH	DEFINED	1,2
CAPITAL TRUST INC MD	CL A NEW	14052H50	5,185	156,260	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	14,161	615,688	SH	DEFINED	1,2,5
CAPITOL BANCORP LTD	COM	14056D10	5,076	167,806	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	7,242	209,055	SH	DEFINED	1,2,5
CAPSTEAD MTG CORP	COM NO PAR	14067E50	6,769	791,670	SH	DEFINED	1,2,5
CAPSTONE TURBINE COR	COM	14067D10	1,402	904,742	SH	DEFINED	1,2,5
CAPTARIS INC	COM	14071N10	1,713	422,866	SH	DEFINED	1,2,6
CAPTIVA SOFTWARE COR	COM	14073T10	201	18,560	SH	DEFINED	1
CARACO PHARMACEUTICA	COM	14075T10	734	89,709	SH	DEFINED	1,2
CARAUSTAR INDS INC	COM	14090910	6,381	494,683	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	20,060	285,953	SH	DEFINED	1,2
CARDIAC SCIENCE INC	COM NEW	14141020	1,063	924,272	SH	DEFINED	1,2,5
CARDINAL HEALTH INC	COM	14149Y10	781,802	14,010,783	SH	DEFINED	1,2,5,6,7,8,10
CARDIODYNAMICS INTL	COM	14159710	1,596	546,558	SH	DEFINED	1,2,5
CAREER EDUCATION COR	COM	14166510	65,104	1,900,280	SH	DEFINED	1,2,5,7,8,10,1
CAREMARK RX INC	COM	14170510	568,328	14,286,786	SH	DEFINED	1,2,5,6,7,8,10
CARLISLE COS INC	COM	14233910	28,985	415,431	SH	DEFINED	1,2,5,12,13
CARMAX INC	COM	14313010	55,724	1,769,007	SH	DEFINED	1,2,5,7,8,10,1
CARMIKE CINEMAS INC	COM	14343640	4,738	127,092	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	554,003	10,692,983	SH	DEFINED	1,2,5,6,7,8,10
CARPENTER TECHNOLOGY	COM	14428510	29,903	503,333	SH	DEFINED	1,2
CARRAMERICA RLTY COR	COM	14441810	45,694	1,448,301	SH	DEFINED	1,2,3,5
CARREKER CORP	COM	14443310	1,801	321,116	SH	DEFINED	1,2,5,6
CARRIAGE SVCS INC	COM	14390510	335	60,200	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM	14446010	1,677	281,450	SH	DEFINED	1,2
CARTER INC	COM	14622910	5,921	148,945	SH	DEFINED	1,2
CASCADE BANCORP	COM	14715410	4,595	236,739	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	5,614	160,412	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	3,669	183,802	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,603	272,343	SH	DEFINED	1,2
CASEYS GEN STORES IN	COM	14752810	16,879	939,305	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	10,160	463,311	SH	DEFINED	1,2
CASTLE A M & CO	COM	14841110	150	11,938	SH	DEFINED	1
CASTLE ENERGY CORP	COM PAR$0.	14844930	159	13,500	SH	DEFINED	1
CASUAL MALE RETAIL G	COM	14871110	2,653	408,757	SH	DEFINED	1,2
CATALINA MARKETING C	COM	14886710	36,472	1,408,187	SH	DEFINED	1,2,5,13
CATALYST SEMICONDUCT	COM	14888110	72	16,969	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	2,367	110,848	SH	DEFINED	1,2,6
CATELLUS DEV CORP NE	COM	14911310	55,408	2,079,095	SH	DEFINED	1,2,3,5
CATERPILLAR INC DEL	COM	14912310	1,353,877	14,806,177	SH	DEFINED	1,2,5,6,7,8,10
CATHAY GENERAL BANCO	COM	14915010	20,637	655,154	SH	DEFINED	1,2,5
CATO CORP NEW	CL A	14920510	14,920	462,633	SH	DEFINED	1,2,6
CB RICHARD ELLIS GRO	CL A	12497T10	18,096	517,190	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	33,585	469,655	SH	DEFINED	1,2,3,5
CBRL GROUP INC	COM	12489V10	39,576	958,267	SH	DEFINED	1,2,5,13
CCA INDS INC	COM	12486710	124	10,608	SH	DEFINED	1
CCC INFORMATION SVCS	COM	12487Q10	2,917	127,673	SH	DEFINED	1,2
CDN IMPERIAL BK OF C	COM	13606910	679	11,205	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	33,976	928,307	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	1,960	62,294	SH	DEFINED	1,5
CEDAR SHOPPING CTRS	COM NEW	15060220	5,170	363,093	SH	DEFINED	1,2,3
CELANESE CORP DEL	COM SER A	15087010	1,292	71,830	SH	DEFINED	1,2,5
CELESTICA INC	SUB VTG SH	15101Q10	1,668	123,473	SH	DEFINED	1,5,7

CELGENE CORP	COM	15102010	57,995	1,703,240	SH	DEFINED	1,2,5,12
CELL GENESYS INC	COM	15092110	2,930	646,870	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	3,043	847,736	SH	DEFINED	1,2,5
CEMEX S A	SPON ADR 5	15129088	11,500	317,252	SH	DEFINED	1,2
CENDANT CORP	COM	15131310	781,405	38,043,070	SH	DEFINED	1,2,5,6,7,8,10
CENTENE CORP DEL	COM	15135B10	22,978	766,178	SH	DEFINED	1,2,6
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	4,046	372,863	SH	DEFINED	1,2
CENTER BANCORP INC	COM	15140810	159	12,882	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	2,308	130,890	SH	DEFINED	1,2
CENTERPOINT ENERGY I	COM	15189T10	119,999	9,974,999	SH	DEFINED	1,2,5,6,7,8,10
CENTERPOINT PPTYS TR	COM	15189510	39,438	961,891	SH	DEFINED	1,2,3,5
CENTEX CORP	COM	15231210	251,576	4,392,801	SH	DEFINED	1,2,5,6,7,8,10
CENTILLIUM COMMUNICA	COM	15231910	49	19,034	SH	DEFINED	1,5
CENTRAL COAST BANCOR	COM	15314510	2,785	166,053	SH	DEFINED	1,2
CENTRAL EUROPEAN DIS	COM	15343510	5,773	173,418	SH	DEFINED	1,2
CENTRAL FGHT LINES I	COM	15349110	469	131,832	SH	DEFINED	1,2
CENTRAL GARDEN & PET	COM	15352710	12,078	275,373	SH	DEFINED	1,2
CENTRAL PAC FINL COR	COM	15476010	16,195	481,265	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	6,635	386,231	SH	DEFINED	1,2,6
CENTRAL VT PUB SVC C	COM	15577110	7,523	334,642	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	18,015	595,343	SH	DEFINED	1,2
CENTURY BANCORP INC	CL A NON V	15643210	1,343	46,856	SH	DEFINED	1,2
CENTURY BUSINESS SVC	COM	15649010	3,782	922,328	SH	DEFINED	1,2
CENTURYTEL INC	COM	15670010	156,509	4,765,804	SH	DEFINED	1,2,5,6,10,12,
CENVEO INC	COM	15670S10	201	35,720	SH	DEFINED	1,5
CEPHALON INC	COM	15670810	51,358	1,096,694	SH	DEFINED	1,2,5,13
CEPHEID	COM	15670R10	5,857	605,733	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	9,556	427,199	SH	DEFINED	1,2,5,6
CERES GROUP INC	COM	15677210	2,030	373,799	SH	DEFINED	1,2
CERIDIAN CORP NEW	COM	15677910	45,234	2,652,992	SH	DEFINED	1,2,5,6,7,8,10
CERNER CORP	COM	15678210	27,002	514,226	SH	DEFINED	1,2,5,6
CERTEGY INC	COM	15688010	43,408	1,253,830	SH	DEFINED	1,2,5,7,8,10,1
CERUS CORP	COM	15708510	47	15,262	SH	DEFINED	1
CEVA INC	COM	15721010	89	11,985	SH	DEFINED	1,5
CFS BANCORP INC	COM	12525D10	188	13,694	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	11,735	256,780	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	102	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	13,212	1,405,572	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	93	10,400	SH	DEFINED	1
CHARLES & COLVARD LT	COM	15976510	245	19,200	SH	DEFINED	1
CHARLES RIV LABS INT	COM	15986410	70,985	1,509,038	SH	DEFINED	1,2,5,10,12,13
CHARLES RIVER ASSOCI	COM	15985210	6,964	141,112	SH	DEFINED	1,2
CHARLOTTE RUSSE HLDG	COM	16104810	2,217	171,557	SH	DEFINED	1,2
CHARMING SHOPPES INC	COM	16113310	14,739	1,812,899	SH	DEFINED	1,2,5
CHARTER COMMUNICATIO	CL A	16117M10	6,193	3,870,754	SH	DEFINED	1,2,5
CHARTER FINL CORP WE	COM	16122M10	1,794	53,753	SH	DEFINED	1,2
CHARTERMAC	SH BEN INT	16090810	13,729	638,573	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	23,022	517,703	SH	DEFINED	1,2
CHECK POINT SOFTWARE	ORD	M2246510	7,755	356,710	SH	DEFINED	1,2,5,12
CHECKERS DRIVE-IN RE	COM NEW	16280930	746	56,500	SH	DEFINED	1,2
CHECKFREE CORP NEW	COM	16281310	54,212	1,330,031	SH	DEFINED	1,2,5,13
CHECKPOINT SYS INC	COM	16282510	15,177	899,087	SH	DEFINED	1,2,6
CHEESECAKE FACTORY I	COM	16307210	40,365	1,138,644	SH	DEFINED	1,2,5,13
CHEMED CORP NEW	COM	16359R10	17,641	230,659	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	12,254	376,974	SH	DEFINED	1,2,5
CHENIERE ENERGY INC	COM NEW	16411R20	22,227	344,557	SH	DEFINED	1,2
CHEROKEE INC DEL NEW	COM	16444H10	3,530	105,429	SH	DEFINED	1,2,5
CHEROKEE INTL CORP	COM	16445010	487	69,724	SH	DEFINED	1,2
CHESAPEAKE CORP	COM	16515910	6,093	289,863	SH	DEFINED	1,2

CHESAPEAKE ENERGY CO	COM	16516710	61,425	2,799,682	SH	DEFINED	1,2,5
CHESAPEAKE UTILS COR	COM	16530310	221	8,299	SH	DEFINED	1
CHEVRONTEXACO CORP	COM	16676410	4,856,490	83,287,437	SH	DEFINED	1,2,5,6,7,8,10
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	211	4,782	SH	DEFINED	1
CHICAGO MERCANTILE H	CL A	16776010	60,317	310,864	SH	DEFINED	1,2,5
CHICOS FAS INC	COM	16861510	90,667	3,208,321	SH	DEFINED	1,2,5,7,8,10,1
CHILDRENS PL RETAIL	COM	16890510	14,919	312,430	SH	DEFINED	1,2,5,6
CHINA MOBILE HONG KO	SPONSORED	16941M10	2,562	156,150	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	627	15,378	SH	DEFINED	1
CHINADOTCOM CORP	CL A	G2108N10	45	14,335	SH	DEFINED	1,5
CHIQUITA BRANDS INTL	COM	17003280	26,088	974,174	SH	DEFINED	1,2
CHIRON CORP	COM	17004010	133,666	3,812,498	SH	DEFINED	1,2,5,6,7,8,10
CHITTENDEN CORP	COM	17022810	18,570	712,325	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	15,995	258,187	SH	DEFINED	1,2,5
CHOICEPOINT INC	COM	17038810	63,586	1,585,287	SH	DEFINED	1,2,5,7,8,10,1
CHOLESTECH CORP	COM	17039310	134	13,300	SH	DEFINED	1
CHORDIANT SOFTWARE I	COM	17040410	1,677	1,004,078	SH	DEFINED	1,2
CHRISTOPHER & BANKS	COM	17104610	12,461	708,030	SH	DEFINED	1,2,5,6
CHUBB CORP	COM	17123210	502,604	6,340,410	SH	DEFINED	1,2,5,6,7,8,10
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	331	15,600	SH	DEFINED	1,4
CHURCH & DWIGHT INC	COM	17134010	30,065	847,623	SH	DEFINED	1,2,5,13
CHURCHILL DOWNS INC	COM	17148410	6,918	174,745	SH	DEFINED	1,2
CIBER INC	COM	17163B10	7,147	983,074	SH	DEFINED	1,2,6
CIENA CORP	COM	17177910	32,631	18,971,560	SH	DEFINED	1,2,5,6,7,8,10
CIGNA CORP	COM	12550910	545,713	6,111,003	SH	DEFINED	1,2,5,6,7,8,10
CIMAREX ENERGY CO	COM	17179810	36,915	946,547	SH	DEFINED	1,2,5
CINCINNATI BELL INC	COM	17187110	24,549	5,776,343	SH	DEFINED	1,2,5,6,13
CINCINNATI FINL CORP	COM	17206210	227,079	5,207,038	SH	DEFINED	1,2,5,6,7,8,10
CINERGY CORP	COM	17247410	245,106	6,049,004	SH	DEFINED	1,2,5,6,7,8,10
CINTAS CORP	COM	17290810	176,935	4,283,105	SH	DEFINED	1,2,5,6,7,8,10
CIPHERGEN BIOSYSTEMS	COM	17252Y10	999	360,681	SH	DEFINED	1,2
CIRCLE GROUP HLDGS I	COM	17257010	139	192,902	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	5,192	210,638	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	95,973	5,979,655	SH	DEFINED	1,2,5,6,10,13
CIRRUS LOGIC INC	COM	17275510	5,717	1,264,779	SH	DEFINED	1,2,5
CISCO SYS INC	COM	17275R10	3,784,132	211,522,212	SH	DEFINED	1,2,5,6,7,8,10
CIT GROUP INC	COM	12558110	268,752	7,072,430	SH	DEFINED	1,2,5,6,7,8,10
CITADEL BROADCASTING	COM	17285T10	12,454	907,088	SH	DEFINED	1,2,10
CITIGROUP INC	COM	17296710	12,122,111	269,739,905	SH	DEFINED	1,2,5,6,7,8,10
CITIZENS BKG CORP MI	COM	17442010	19,263	656,112	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	124,916	9,653,492	SH	DEFINED	1,2,5,6,7,10,1
CITIZENS FIRST BANCO	COM	17461R10	3,429	153,489	SH	DEFINED	1,2,5
CITIZENS INC	CL A	17474010	2,789	484,961	SH	DEFINED	1,2
CITRIX SYS INC	COM	17737610	149,672	6,283,471	SH	DEFINED	1,2,5,6,7,8,10
CITY BK LYNNWOOD WAS	COM	17770A10	4,022	124,372	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	9,234	312,659	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	40,705	582,994	SH	DEFINED	1,2,5,7,13
CKE RESTAURANTS INC	COM	12561E10	25,152	1,586,886	SH	DEFINED	1,2
CLAIRES STORES INC	COM	17958410	28,528	1,238,183	SH	DEFINED	1,2,5,6,13
CLARCOR INC	COM	17989510	29,198	561,923	SH	DEFINED	1,2,5,6
CLARK INC	COM	18145710	4,655	300,718	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	500	27,240	SH	DEFINED	1
CLEAR CHANNEL COMMUN	COM	18450210	525,047	15,231,986	SH	DEFINED	1,2,5,6,7,8,10
CLECO CORP NEW	COM	12561W10	25,128	1,179,719	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	29,448	404,113	SH	DEFINED	1,2,5
CLIFTON SVGS BANCORP	COM	18712Q10	1,743	155,643	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	276,156	4,384,124	SH	DEFINED	1,2,5,6,7,8,10
CLOSURE MED CORP	COM	18909310	4,084	152,972	SH	DEFINED	1,2
CMGI INC	COM	12575010	12,631	6,161,274	SH	DEFINED	1,2,5

CMS ENERGY CORP	COM	12589610	93,858	7,197,718	SH	DEFINED	1,2,5,6,10,13
CNA FINL CORP	COM	12611710	10,728	382,319	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	3,840	282,319	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	18,517	1,961,495	SH	DEFINED	1,2,5
CNF INC	COM	12612W10	95,495	2,040,923	SH	DEFINED	1,2,5,10,12,13
CNS INC	COM	12613610	353	19,821	SH	DEFINED	1,2
COACH INC	COM	18975410	332,278	5,867,524	SH	DEFINED	1,2,5,6,7,8,10
COACHMEN INDS INC	COM	18987310	3,360	247,072	SH	DEFINED	1,2,6
COASTAL FINL CORP DE	COM	19046E10	3,248	215,953	SH	DEFINED	1,2,5
COBIZ INC	COM	19089710	3,578	184,600	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	77	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	4,896	93,599	SH	DEFINED	1,2
COCA COLA CO	COM	19121610	3,151,094	75,620,197	SH	DEFINED	1,2,5,6,7,8,10
COCA COLA ENTERPRISE	COM	19121910	220,415	10,741,463	SH	DEFINED	1,2,5,6,7,10,1
COEUR D ALENE MINES	COM	19210810	12,877	3,508,843	SH	DEFINED	1,2,5
COGENT INC	COM	19239Y10	6,611	262,540	SH	DEFINED	1,2,5
COGNEX CORP	COM	19242210	16,955	681,452	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	85,171	1,843,527	SH	DEFINED	1,2,5,12,13
COGNOS INC	COM	19244C10	9,449	226,314	SH	DEFINED	1,2
COHEN & STEERS INC	COM	19247A10	984	59,620	SH	DEFINED	1
COHERENT INC	COM	19247910	16,077	476,200	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	5,812	364,409	SH	DEFINED	1,2,6
COINSTAR INC	COM	19259P30	10,203	481,268	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	19,445	1,052,228	SH	DEFINED	1,2,5
COLE KENNETH PRODTNS	CL A	19329410	3,593	123,304	SH	DEFINED	1,2
COLES MYER LTD	SPON ADR N	19387040	360	6,150	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	19416210	729,163	13,976,672	SH	DEFINED	1,2,5,6,7,10,1
COLLAGENEX PHARMACEU	COM	19419B10	1,371	293,600	SH	DEFINED	1
COLLEGIATE FDG SVCS	COM	19458M10	1,058	67,895	SH	DEFINED	1
COLLINS & AIKMAN COR	COM NEW	19483020	662	537,914	SH	DEFINED	1,2,5
COLONIAL BANCGROUP I	COM	19549330	40,603	1,978,725	SH	DEFINED	1,2,5,13
COLONIAL PPTYS TR	COM SH BEN	19587210	21,284	554,133	SH	DEFINED	1,2,3,5
COLOR KINETICS INC	COM	19624P10	1,715	170,110	SH	DEFINED	1,2
COLT TELECOM GROUP P	SPONSORED	19687710	55	14,344	SH	DEFINED	1
COLUMBIA BANCORP	COM	19722710	2,802	87,933	SH	DEFINED	1,2
COLUMBIA BKG SYS INC	COM	19723610	6,955	292,843	SH	DEFINED	1,2
COLUMBIA LABS INC	COM	19777910	53	27,813	SH	DEFINED	1
COLUMBIA SPORTSWEAR	COM	19851610	7,560	142,017	SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	248	18,178	SH	DEFINED	1,2
COMARCO INC	COM	20008010	108	12,500	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,998,878	59,173,412	SH	DEFINED	1,2,5,6,7,8,10
COMCAST CORP NEW	CL A SPL	20030N20	125,261	3,745,848	SH	DEFINED	1,2,5,7,8,10,1
COMERICA INC	COM	20034010	295,238	5,360,161	SH	DEFINED	1,2,5,6,7,8,10
COMFORT SYS USA INC	COM	19990810	4,063	524,194	SH	DEFINED	1,2
COMMERCE BANCORP INC	COM	20051910	78,492	2,417,371	SH	DEFINED	1,2,5,7,8,10,1
COMMERCE BANCSHARES	COM	20052510	34,719	720,311	SH	DEFINED	1,2,5,7
COMMERCE GROUP INC M	COM	20064110	29,231	471,613	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	246	6,312	SH	DEFINED	1
COMMERCIAL CAP BANCO	COM	20162L10	12,621	620,178	SH	DEFINED	1,2,5
COMMERCIAL FEDERAL C	COM	20164710	26,552	960,301	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	34,995	1,032,602	SH	DEFINED	1,2,5
COMMERCIAL NET LEASE	COM	20221810	14,326	776,468	SH	DEFINED	1,2,5
COMMERCIAL VEH GROUP	COM	20260810	2,549	127,447	SH	DEFINED	1,2
COMMONWEALTH TEL ENT	COM	20334910	27,393	581,104	SH	DEFINED	1,2,6
COMMSCOPE INC	COM	20337210	23,430	1,566,206	SH	DEFINED	1,2,5,13
COMMUNICATIONS SYS I	COM	20390010	234	20,503	SH	DEFINED	1,2
COMMUNITY BK NORTHN	COM	20356610	228	11,300	SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	11,766	513,557	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	3,948	157,991	SH	DEFINED	1,2

COMMUNITY HEALTH SYS	COM	20366810	50,130	1,435,972	SH	DEFINED	1,2,5,7,13
COMMUNITY TR BANCORP	COM	20414910	6,189	214,814	SH	DEFINED	1,2
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	20,108	957,985	SH	DEFINED	1,2,4,5
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	317	7,557	SH	DEFINED	1
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	4,979	172,344	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	1,715	75,138	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	405	16,812	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	18,244	686,657	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	34,678	1,097,044	SH	DEFINED	1,2,4,5
COMPANIA ANONIMA NAC	SPON ADR D	20442110	19,671	1,039,682	SH	DEFINED	1,2,4,5
COMPANIA DE TELECOMU	SPON ADR N	20444930	520	46,694	SH	DEFINED	1,2,7
COMPASS BANCSHARES I	COM	20449H10	150,819	3,322,003	SH	DEFINED	1,2,5,6,7,8,10
COMPASS MINERALS INT	COM	20451N10	6,034	237,105	SH	DEFINED	1,2,5
COMPEX TECHNOLOGIES	COM	20451310	82	16,400	SH	DEFINED	1
COMPUCREDIT CORP	COM	20478N10	10,196	383,014	SH	DEFINED	1,2
COMPUTER ASSOC INTL	COM	20491210	400,316	14,771,816	SH	DEFINED	1,2,5,6,7,8,10
COMPUTER HORIZONS CO	COM	20590810	74	20,195	SH	DEFINED	1
COMPUTER NETWORK TEC	COM	20492510	415	89,777	SH	DEFINED	1,2
COMPUTER PROGRAMS &	COM	20530610	2,785	99,184	SH	DEFINED	1,2
COMPUTER SCIENCES CO	COM	20536310	290,375	6,333,153	SH	DEFINED	1,2,5,6,7,8,10
COMPUTER TASK GROUP	COM	20547710	98	24,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	89,473	12,426,828	SH	DEFINED	1,2,5,6,7,8,10
COMPX INTERNATIONAL	CL A	20563P10	1,057	62,268	SH	DEFINED	1,2
COMSTOCK RES INC	COM NEW	20576820	23,843	829,593	SH	DEFINED	1,2,5
COMTECH TELECOMMUNIC	COM NEW	20582620	15,781	302,906	SH	DEFINED	1,2,5
COMVERSE TECHNOLOGY	COM PAR $0	20586240	148,956	5,906,270	SH	DEFINED	1,2,5,6,7,8,10
CONAGRA FOODS INC	COM	20588710	886,354	32,803,645	SH	DEFINED	1,2,5,6,7,8,10
CONCEPTUS INC	COM	20601610	2,977	381,727	SH	DEFINED	1,2
CONCORD CAMERA CORP	COM	20615610	58	31,841	SH	DEFINED	1,5
CONCORD COMMUNICATIO	COM	20618610	2,783	275,037	SH	DEFINED	1,2,5,6
CONCUR TECHNOLOGIES	COM	20670810	3,162	389,442	SH	DEFINED	1,2,5
CONCURRENT COMPUTER	COM	20671020	92	44,809	SH	DEFINED	1,5
CONEXANT SYSTEMS INC	COM	20714210	6,554	4,369,103	SH	DEFINED	1,2,5
CONMED CORP	COM	20741010	16,258	539,784	SH	DEFINED	1,2,6
CONNECTICUT WTR SVC	COM	20779710	3,100	124,317	SH	DEFINED	1,2,5
CONNETICS CORP	COM	20819210	14,123	558,425	SH	DEFINED	1,2,6
CONNS INC	COM	20824210	1,538	81,832	SH	DEFINED	1,2
CONOCOPHILLIPS	COM	20825C10	2,142,663	19,868,912	SH	DEFINED	1,2,5,6,7,10,1
CONSECO INC	PFD B CV 5	20846486	3,909	147,500	SH	DEFINED	2
CONSECO INC	COM NEW	20846488	32,982	1,615,163	SH	DEFINED	1,2,5
CONSOL ENERGY INC	COM	20854P10	42,540	904,716	SH	DEFINED	1,2,5,12
CONSOLIDATED EDISON	COM	20911510	326,330	7,736,616	SH	DEFINED	1,2,5,6,7,8,10
CONSOLIDATED GRAPHIC	COM	20934110	23,449	445,793	SH	DEFINED	1,2,6
CONSOLIDATED TOMOKA	COM	21022610	4,880	85,276	SH	DEFINED	1,2
CONSTAR INTL INC NEW	COM	21036U10	65	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	72,160	1,364,863	SH	DEFINED	1,2,5,13
CONSTELLATION ENERGY	COM	21037110	319,847	6,186,590	SH	DEFINED	1,2,5,6,7,8,10
CONTINENTAL AIRLS IN	CL B	21079530	14,093	1,170,499	SH	DEFINED	1,2,5
CONVERA CORP	CL A	21191910	57	11,019	SH	DEFINED	1
CONVERGYS CORP	COM	21248510	85,193	5,706,157	SH	DEFINED	1,2,5,6,7,8,10
COOPER CAMERON CORP	COM	21664010	52,432	916,489	SH	DEFINED	1,2,5,6,7,8,10
COOPER COS INC	COM NEW	21664840	34,844	477,964	SH	DEFINED	1,2,5,6,12
COOPER INDS LTD	CL A	G2418210	176,241	2,464,225	SH	DEFINED	1,2,5,6,7,8,10
COOPER TIRE & RUBR C	COM	21683110	41,121	2,239,701	SH	DEFINED	1,2,5,6,10,13
COPART INC	COM	21720410	22,593	958,965	SH	DEFINED	1,2,5,13
CORCEPT THERAPEUTICS	COM	21835210	106	23,426	SH	DEFINED	1,2
CORE LABORATORIES N	COM	N2271710	468	18,213	SH	DEFINED	1,2,5
CORGENTECH INC	COM	21872P10	293	126,189	SH	DEFINED	1,2
CORILLIAN CORP	COM	21872510	1,460	419,669	SH	DEFINED	1,2

CORINTHIAN COLLEGES	COM	21886810	26,269	1,671,047	SH	DEFINED	1,2,5,10,13
CORIXA CORP	COM	21887F10	2,566	835,724	SH	DEFINED	1,2
CORN PRODS INTL INC	COM	21902310	47,783	1,838,518	SH	DEFINED	1,2,5,6
CORNELL COMPANIES IN	COM	21914110	2,337	185,513	SH	DEFINED	1,2,5
CORNERSTONE RLTY INC	COM	21922V10	11,814	1,190,914	SH	DEFINED	1,2,3,5
CORNING INC	COM	21935010	429,966	38,631,262	SH	DEFINED	1,2,5,6,7,8,10
CORPORATE EXECUTIVE	COM	21988R10	23,936	374,285	SH	DEFINED	1,2,5,12
CORPORATE OFFICE PPT	SH BEN INT	22002T10	26,377	996,110	SH	DEFINED	1,2,3,5
CORRECTIONAL PPTYS T	COM	22025E10	4,032	159,684	SH	DEFINED	1,2
CORRECTIONS CORP AME	COM NEW	22025Y40	20,964	543,115	SH	DEFINED	1,2,5
CORUS BANKSHARES INC	COM	22087310	17,158	359,781	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	148	14,436	SH	DEFINED	1
CORVEL CORP	COM	22100610	2,116	99,265	SH	DEFINED	1,2
COSI INC	COM	22122P10	1,910	280,851	SH	DEFINED	1,2
COST PLUS INC CALIF	COM	22148510	10,733	399,283	SH	DEFINED	1,2,5,6
COSTAR GROUP INC	COM	22160N10	8,680	235,542	SH	DEFINED	1,2
COSTCO WHSL CORP NEW	COM	22160K10	600,085	13,582,738	SH	DEFINED	1,2,5,6,7,8,10
COTT CORP QUE	COM	22163N10	8,378	345,788	SH	DEFINED	1,2
COUNTRYWIDE FINANCIA	COM	22237210	648,846	19,989,103	SH	DEFINED	1,2,5,6,7,8,10
COURIER CORP	COM	22266010	4,846	92,415	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	28,204	1,090,213	SH	DEFINED	1,2,3,5
COVANCE INC	COM	22281610	40,926	859,616	SH	DEFINED	1,2,5,12,13
COVANSYS CORP	COM	22281W10	4,620	309,783	SH	DEFINED	1,2
COVENANT TRANS INC	CL A	22284P10	2,168	123,168	SH	DEFINED	1,2
COVENTRY HEALTH CARE	COM	22286210	169,548	2,488,234	SH	DEFINED	1,2,5,7,10,12,
COX RADIO INC	CL A	22405110	24,353	1,448,748	SH	DEFINED	1,2,5,10
CPI CORP	COM	12590210	457	30,253	SH	DEFINED	1,6
CRANE CO	COM	22439910	22,848	793,612	SH	DEFINED	1,2,5,13
CRAWFORD & CO	CL B	22463310	1,347	188,452	SH	DEFINED	1,2
CRAY INC	COM	22522310	3,005	1,178,300	SH	DEFINED	1,2,5
CREDENCE SYS CORP	COM	22530210	14,348	1,813,850	SH	DEFINED	1,2,5,13
CREDICORP LTD	COM	G2519Y10	357	20,710	SH	DEFINED	1,7
CREDIT ACCEP CORP MI	COM	22531010	4,315	218,155	SH	DEFINED	1,2
CREDIT SUISSE GROUP	SPONSORED	22540110	19,957	466,289	SH	DEFINED	1,2
CREE INC	COM	22544710	24,499	1,126,399	SH	DEFINED	1,2,5,12,13
CRESCENT REAL ESTATE	COM	22575610	30,202	1,848,353	SH	DEFINED	1,2,3,5,7,8,10
CRH PLC	ADR	12626K20	25,922	986,004	SH	DEFINED	1
CRIIMI MAE INC	COM NEW	22660350	438	21,800	SH	DEFINED	1,2
CROMPTON CORP	COM	22711610	76,966	5,271,670	SH	DEFINED	1,2,5,13
CROSS CTRY HEALTHCAR	COM	22748310	6,491	387,266	SH	DEFINED	1,2,6
CROSS TIMBERS RTY TR	TR UNIT	22757R10	274	6,999	SH	DEFINED	1,5
CROSSTEX ENERGY INC	COM	22765Y10	1,220	27,879	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	66,692	4,152,694	SH	DEFINED	1,2,5,7,10,12,
CROWN HOLDINGS INC	COM	22836810	47,902	3,078,552	SH	DEFINED	1,2,5
CROWN MEDIA HLDGS IN	CL A	22841110	2,101	233,234	SH	DEFINED	1,2
CRT PROPERTIES INC	COM	22876P10	15,132	694,777	SH	DEFINED	1,2,3
CRYOLIFE INC	COM	22890310	472	76,234	SH	DEFINED	1,6
CRYSTALLEX INTL CORP	COM	22942F10	53	15,078	SH	DEFINED	1,5
CSG SYS INTL INC	COM	12634910	17,914	1,099,714	SH	DEFINED	1,2,5,13
CSK AUTO CORP	COM	12596510	12,397	702,354	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	3,223	88,182	SH	DEFINED	1,2
CSX CORP	COM	12640810	254,768	6,116,883	SH	DEFINED	1,2,5,6,7,8,10
CT COMMUNICATIONS IN	COM NEW	12642640	2,934	278,671	SH	DEFINED	1,2
CTI MOLECULAR IMAGIN	COM	22943D10	12,384	610,938	SH	DEFINED	1,2
CTS CORP	COM	12650110	7,484	575,703	SH	DEFINED	1,2,6
CUBIC CORP	COM	22966910	4,636	244,789	SH	DEFINED	1,2,6
CUBIST PHARMACEUTICA	COM	22967810	7,253	682,993	SH	DEFINED	1,2,5
CULLEN FROST BANKERS	COM	22989910	29,786	659,721	SH	DEFINED	1,2,5,13
CUMMINS INC	COM	23102110	122,341	1,739,039	SH	DEFINED	1,2,5,6,10,13

CUMULUS MEDIA INC	CL A	23108210	11,105	779,283	SH	DEFINED	1,2
CUNO INC	COM	12658310	15,173	295,245	SH	DEFINED	1,2,5,6
CURAGEN CORP	COM	23126R10	4,500	1,081,762	SH	DEFINED	1,2,5
CURATIVE HEALTH SRVC	COM	23126W10	93	27,469	SH	DEFINED	1,6
CURIS INC	COM	23126910	2,330	650,936	SH	DEFINED	1,2
CURTISS WRIGHT CORP	COM	23156110	18,841	330,539	SH	DEFINED	1,2,6
CV THERAPEUTICS INC	COM	12666710	11,490	564,320	SH	DEFINED	1,2,5
CVB FINL CORP	COM	12660010	11,914	656,771	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	628,436	11,942,905	SH	DEFINED	1,2,5,6,7,8,10
CYBERGUARD CORP	COM	23191010	1,539	186,719	SH	DEFINED	1,2
CYBERONICS INC	COM	23251P10	13,985	316,627	SH	DEFINED	1,2,6
CYBEROPTICS CORP	COM	23251710	1,122	89,914	SH	DEFINED	1,2
CYBERSOURCE CORP	COM	23251J10	1,823	353,898	SH	DEFINED	1,2
CYMER INC	COM	23257210	17,135	640,078	SH	DEFINED	1,2,5,6
CYPRESS BIOSCIENCES	COM PAR $.	23267450	4,550	497,840	SH	DEFINED	1,2
CYPRESS SEMICONDUCTO	COM	23280610	24,063	1,909,775	SH	DEFINED	1,2,5,13
CYTEC INDS INC	COM	23282010	42,206	777,996	SH	DEFINED	1,2,5,13
CYTOGEN CORP	COM NEW	23282430	1,128	194,851	SH	DEFINED	1,2
CYTOKINETICS INC	COM	23282W10	529	80,675	SH	DEFINED	1,2
CYTYC CORP	COM	23294610	35,179	1,528,837	SH	DEFINED	1,2,5,12,13
D & E COMMUNICATIONS	COM	23286010	1,914	209,684	SH	DEFINED	1,2
D & K HEALTHCARE RES	COM	23286110	126	15,000	SH	DEFINED	1
D R HORTON INC	COM	23331A10	149,677	5,118,907	SH	DEFINED	1,2,5,6,7,8,10
DADE BEHRING HLDGS I	COM	23342J20	59,378	1,007,594	SH	DEFINED	1,2,5,10,12,14
DAIMLERCHRYSLER AG	ORD	D1668R12	2,306	51,563	SH	DEFINED	1,2
DAKTRONICS INC	COM	23426410	5,175	239,026	SH	DEFINED	1,2,6
DANA CORP	COM	23581110	45,649	3,569,143	SH	DEFINED	1,2,5,6,10,13
DANAHER CORP DEL	COM	23585110	469,439	8,789,345	SH	DEFINED	1,2,5,6,7,8,10
DANIELSON HLDG CORP	COM	23627410	11,067	641,554	SH	DEFINED	1,2
DARDEN RESTAURANTS I	COM	23719410	245,765	8,010,604	SH	DEFINED	1,2,5,6,7,8,10
DARLING INTL INC	COM	23726610	3,516	881,201	SH	DEFINED	1,2
DATARAM CORP	COM PAR $1	23810820	104	22,200	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	7,198	235,393	SH	DEFINED	1,2,6
DATASTREAM SYS INC	COM	23812410	136	19,303	SH	DEFINED	1
DAVE & BUSTERS INC	COM	23833N10	6,797	363,497	SH	DEFINED	1,2
DAVITA INC	COM	23918K10	55,900	1,335,719	SH	DEFINED	1,2,5
DAWSON GEOPHYSICAL C	COM	23935910	220	9,100	SH	DEFINED	1
DDI CORP	COM PAR $	23316230	976	348,465	SH	DEFINED	1,2
DEAN FOODS CO NEW	COM	24237010	87,749	2,558,279	SH	DEFINED	1,2,5,7,8,10,1
DEB SHOPS INC	COM	24272810	2,005	71,049	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	4,863	136,079	SH	DEFINED	1,2
DECODE GENETICS INC	COM	24358610	4,043	709,227	SH	DEFINED	1,2
DECORATOR INDS INC	COM PAR $0	24363120	107	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	482,285	7,184,343	SH	DEFINED	1,2,5,6,7,8,10
DEL MONTE FOODS CO	COM	24522P10	39,079	3,601,744	SH	DEFINED	1,2,5,7,10
DELL INC	COM	24702R10	3,008,441	78,304,034	SH	DEFINED	1,2,5,6,7,8,10
DELPHI CORP	COM	24712610	321,539	71,772,126	SH	DEFINED	1,2,5,6,7,8,10
DELPHI FINL GROUP IN	CL A	24713110	17,198	399,952	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	20,578	762,146	SH	DEFINED	1,2,5,6
DELTA AIR LINES INC	COM	24736110	16,101	3,975,664	SH	DEFINED	1,2,5,6,10,13
DELTA FINANCIAL CORP	COM	24791810	297	33,999	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	4,065	279,556	SH	DEFINED	1,2
DELTATHREE INC	COM	24783N10	50	13,000	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	9,261	236,865	SH	DEFINED	1,2
DELUXE CORP	COM	24801910	39,456	989,857	SH	DEFINED	1,2,5,6,7,13
DENBURY RES INC	COM NEW	24791620	28,314	803,698	SH	DEFINED	1,2
DENDREON CORP	COM	24823Q10	4,453	816,996	SH	DEFINED	1,2,5
DENDRITE INTL INC	COM	24823910	10,249	729,956	SH	DEFINED	1,2,6
DENTSPLY INTL INC NE	COM	24903010	60,291	1,108,086	SH	DEFINED	1,2,5,12,13

DEPARTMENT 56 INC	COM	24950910	4,303	246,462	SH	DEFINED	1,2,5,6
DEPOMED INC	COM	24990810	965	244,939	SH	DEFINED	1,2
DESIGN WITHIN REACH	COM	25055710	451	28,682	SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	854	9,911	SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,548	77,534	SH	DEFINED	1
DEVELOPERS DIVERSIFI	COM	25159110	95,229	2,395,690	SH	DEFINED	1,2,3,5,13
DEVON ENERGY CORP NE	COM	25179M10	814,052	17,048,214	SH	DEFINED	1,2,5,6,7,8,10
DEVRY INC DEL	COM	25189310	17,050	901,138	SH	DEFINED	1,2,5,6,13
DEX MEDIA INC	COM	25212E10	12,692	614,616	SH	DEFINED	1,2,5
DHB INDS INC	COM	23321E10	2,615	297,171	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	2,504	44,006	SH	DEFINED	1
DIAGNOSTIC PRODS COR	COM	25245010	20,136	416,889	SH	DEFINED	1,2,5,6
DIAMOND OFFSHORE DRI	COM	25271C10	39,744	796,476	SH	DEFINED	1,2,5,7,12
DIAMONDCLUSTER INTL	COM	25278P10	6,153	382,198	SH	DEFINED	1,2
DICKS SPORTING GOODS	COM	25339310	15,639	425,785	SH	DEFINED	1,2
DIEBOLD INC	COM	25365110	55,391	1,009,869	SH	DEFINED	1,2,5,12,13
DIGENE CORP	COM	25375210	4,635	223,369	SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	5,445	396,833	SH	DEFINED	1,2,5,6
DIGIMARC CORP	COM	25380710	1,797	292,231	SH	DEFINED	1,2
DIGITAL INSIGHT CORP	COM	25385P10	9,364	570,953	SH	DEFINED	1,2,6
DIGITAL RIV INC	COM	25388B10	17,618	565,405	SH	DEFINED	1,2
DIGITAL RLTY TR INC	COM	25386810	5,935	413,043	SH	DEFINED	1,2,3
DIGITAL THEATER SYS	COM	25389G10	4,378	241,772	SH	DEFINED	1,2
DIGITAS INC	COM	25388K10	10,189	1,008,763	SH	DEFINED	1,2
DILLARDS INC	CL A	25406710	67,484	2,508,687	SH	DEFINED	1,2,5,6,10,13
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	8	68,821	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	7,797	512,984	SH	DEFINED	1,2,5
DIMON INC	COM	25439410	4,353	696,436	SH	DEFINED	1,2,6
DIODES INC	COM	25454310	2,785	102,651	SH	DEFINED	1,2
DIONEX CORP	COM	25454610	22,387	410,772	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	4,559	221,977	SH	DEFINED	1,2
DIRECTV GROUP INC	COM	25459L10	641,601	44,493,858	SH	DEFINED	1,2,5,7,8,10,1
DISCOVERY LABORATORI	COM	25466810	4,329	768,875	SH	DEFINED	1,2,5
DISCOVERY PARTNERS I	COM	25467510	63	19,812	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	25468710	2,030,753	70,684,067	SH	DEFINED	1,2,5,6,7,8,10
DISTRIBUCION Y SERVI	SPONSORED	25475310	255	13,399	SH	DEFINED	1,2,7
DISTRIBUTED ENERGY S	COM	25475V10	88	25,799	SH	DEFINED	1,2
DITECH COMMUNICATION	COM	25500M10	6,023	483,023	SH	DEFINED	1,2
DIVERSA CORP	COM	25506410	1,924	386,370	SH	DEFINED	1,2
DIXIE GROUP INC	CL A	25551910	247	15,644	SH	DEFINED	1
DJ ORTHOPEDICS INC	COM	23325G10	8,203	327,464	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	1,541	143,591	SH	DEFINED	5
DOBSON COMMUNICATION	CL A	25606910	3,170	1,569,318	SH	DEFINED	1,2
DOCUCORP INTL INC	COM	25591110	80	10,300	SH	DEFINED	1
DOLBY LABORATORIES I	COM	25659T10	693	29,500	SH	DEFINED	1,2
DOLLAR GEN CORP	COM	25666910	245,732	11,215,497	SH	DEFINED	1,2,5,6,7,8,10
DOLLAR THRIFTY AUTOM	COM	25674310	12,334	376,267	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	46,872	1,631,472	SH	DEFINED	1,2,5,12,13
DOMINION HOMES INC	COM	25738610	894	52,794	SH	DEFINED	1,2
DOMINION RES INC VA	COM	25746U10	999,632	13,430,503	SH	DEFINED	1,2,5,6,7,8,10
DOMINOS PIZZA INC	COM	25754A20	6,471	346,213	SH	DEFINED	1,2
DONALDSON INC	COM	25765110	33,972	1,052,423	SH	DEFINED	1,2,5,12,13
DONEGAL GROUP INC	CL A	25770120	1,954	107,565	SH	DEFINED	1,2
DONEGAL GROUP INC	CL B	25770130	240	14,621	SH	DEFINED	1
DONNELLEY R R & SONS	COM	25786710	189,668	5,998,351	SH	DEFINED	1,2,5,6,7,8,10
DORAL FINL CORP	COM	25811P10	23,167	1,058,350	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	698	31,507	SH	DEFINED	1,5
DOT HILL SYS CORP	COM	25848T10	3,740	628,527	SH	DEFINED	1,2,5
DOUBLECLICK INC	COM	25860930	14,848	1,928,322	SH	DEFINED	1,2,5

DOV PHARMACEUTICAL I	COM	25985810	2,648	193,538	SH	DEFINED	1,2
DOVER CORP	COM	26000310	230,193	6,091,377	SH	DEFINED	1,2,5,6,7,8,10
DOVER DOWNS GAMING &	COM	26009510	4,389	352,529	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	933	184,718	SH	DEFINED	1,2,5
DOW CHEM CO	COM	26054310	1,441,328	28,913,305	SH	DEFINED	1,2,5,6,7,8,10
DOW JONES & CO INC	COM	26056110	70,466	1,885,639	SH	DEFINED	1,2,5,6,7,8,10
DOWNEY FINL CORP	COM	26101810	24,016	390,306	SH	DEFINED	1,2,5
DPL INC	COM	23329310	48,887	1,955,499	SH	DEFINED	1,2,5,13
DR REDDYS LABS LTD	ADR	25613520	311	18,137	SH	DEFINED	1
DREAMWORKS ANIMATION	CL A	26153C10	11,165	274,261	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	6,875	377,336	SH	DEFINED	1,2,6
DREW INDS INC	COM NEW	26168L20	3,794	100,772	SH	DEFINED	1,2
DREYERS GRAND ICE CR	COM A CALL	26187710	575	7,117	SH	DEFINED	1,5,12
DRIL-QUIP INC	COM	26203710	6,124	199,235	SH	DEFINED	1,2
DRS TECHNOLOGIES INC	COM	23330X10	20,877	491,218	SH	DEFINED	1,2,5,6
DRUGSTORE COM INC	COM	26224110	1,508	584,654	SH	DEFINED	1,2
DSL NET INC	COM	26250610	3	26,359	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	13,888	539,143	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	56,620	1,226,078	SH	DEFINED	1,2,5,7,8,10,1
DTE ENERGY CO	COM	23333110	258,554	5,685,014	SH	DEFINED	1,2,5,6,7,8,10
DU PONT E I DE NEMOU	COM	26353410	2,296,425	44,817,043	SH	DEFINED	1,2,5,6,7,8,10
DUCOMMUN INC DEL	COM	26414710	2,452	122,599	SH	DEFINED	1,2,5
DUKE ENERGY CORP	COM	26439910	2,370,384	84,626,351	SH	DEFINED	1,2,5,6,7,8,10
DUKE REALTY CORP	COM NEW	26441150	93,166	3,121,150	SH	DEFINED	1,2,3,5,7,8,10
DUN & BRADSTREET COR	COM	26483E10	99,334	1,616,509	SH	DEFINED	1,2,5,7,8,10,1
DUPONT PHOTOMASKS IN	COM	26613X10	5,880	220,474	SH	DEFINED	1,2,6
DUQUESNE LT HLDGS IN	COM	26623310	31,542	1,760,167	SH	DEFINED	1,2,5,13
DURA AUTOMOTIVE SYST	CL A	26590310	134	27,722	SH	DEFINED	1,5
DURATEK INC	COM	26658Q10	2,694	135,061	SH	DEFINED	1,2
DURECT CORP	COM	26660510	1,708	469,114	SH	DEFINED	1,2
DUSA PHARMACEUTICALS	COM	26689810	1,654	189,473	SH	DEFINED	1,2
DYAX CORP	COM	26746E10	1,235	383,483	SH	DEFINED	1,2
DYCOM INDS INC	COM	26747510	27,407	1,192,142	SH	DEFINED	1,2,5,13
DYNAVAX TECHNOLOGIES	COM	26815810	376	80,610	SH	DEFINED	1,2
DYNEGY INC NEW	CL A	26816Q10	40,048	10,242,410	SH	DEFINED	1,2,5,6,10,13
E M C CORP MASS	COM	26864810	919,758	74,655,650	SH	DEFINED	1,2,5,6,7,8,10
E ON AG	SPONSORED	26878010	19,964	694,416	SH	DEFINED	1,2
E PIPHANY INC	COM	26881V10	3,835	1,080,209	SH	DEFINED	1,2,5
E TRADE FINANCIAL CO	COM	26924610	132,835	11,069,573	SH	DEFINED	1,2,5,6,10,13
E Z EM INC	COM NEW	26930540	881	73,894	SH	DEFINED	1
EAGLE BROADBAND INC	COM	26943710	698	2,053,773	SH	DEFINED	1,2
EAGLE MATERIALS INC	COM	26969P10	25,114	310,285	SH	DEFINED	1,2,5,7
EAGLE MATERIALS INC	CL B	26969P20	611	7,759	SH	DEFINED	1,2,5
EARTHLINK INC	COM	27032110	29,628	3,291,999	SH	DEFINED	1,2,5
EAST WEST BANCORP IN	COM	27579R10	32,142	870,577	SH	DEFINED	1,2,5
EASTERN AMERN NAT GA	SPERS RCT	27621710	234	8,800	SH	DEFINED	1
EASTGROUP PPTY INC	COM	27727610	19,864	526,895	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	121,684	2,062,443	SH	DEFINED	1,2,5,6,7,10,1
EASTMAN KODAK CO	COM	27746110	294,758	9,055,558	SH	DEFINED	1,2,5,6,7,8,10
EATON CORP	COM	27805810	320,827	4,905,613	SH	DEFINED	1,2,5,6,7,8,10
EATON VANCE CORP	COM NON VT	27826510	46,245	1,972,930	SH	DEFINED	1,2,5,13
EBAY INC	COM	27864210	1,227,629	32,947,651	SH	DEFINED	1,2,5,6,7,8,10
ECHELON CORP	COM	27874N10	3,346	489,246	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI	CL A	27876210	82,540	2,821,889	SH	DEFINED	1,2,5,7,8,10,1
ECI TELECOM LTD	ORD	26825810	109	15,163	SH	DEFINED	1,2
ECLIPSYS CORP	COM	27885610	8,232	531,793	SH	DEFINED	1,2,5
ECOLAB INC	COM	27886510	238,208	7,207,507	SH	DEFINED	1,2,5,6,7,8,10
ECOLLEGE COM	COM	27887E10	2,861	221,135	SH	DEFINED	1,2
EDGE PETE CORP DEL	COM	27986210	3,346	202,083	SH	DEFINED	1,2

EDISON INTL	COM	28102010	1,403,039	40,410,110	SH	DEFINED	1,2,5,6,7,8,10
EDO CORP	COM	28134710	7,799	259,537	SH	DEFINED	1,2,6
EDP ENERGIAS DE PORT	SPONSORED	26835310	494	17,562	SH	DEFINED	1
EDUCATE INC	COM	28138P10	2,972	214,300	SH	DEFINED	1,2
EDUCATION MGMT CORP	COM	28139T10	26,788	958,414	SH	DEFINED	1,2,5,12,13
EDUCATION RLTY TR IN	COM	28140H10	2,536	152,477	SH	DEFINED	1,2,3
EDWARDS AG INC	COM	28176010	54,560	1,217,855	SH	DEFINED	1,2,5,6,7,13
EDWARDS LIFESCIENCES	COM	28176E10	78,021	1,805,209	SH	DEFINED	1,2,5,10,12,13
EFUNDS CORP	COM	28224R10	18,601	833,357	SH	DEFINED	1,2,5,6
EGL INC	COM	26848410	17,207	754,683	SH	DEFINED	1,2,6
EL PASO CORP	COM	28336L10	362,929	34,303,287	SH	DEFINED	1,2,5,6,7,8,10
EL PASO ELEC CO	COM NEW	28367785	18,331	964,801	SH	DEFINED	1,2,5
ELECTRO RENT CORP	COM	28521810	3,720	277,199	SH	DEFINED	1,2,5
ELECTRO SCIENTIFIC I	COM	28522910	8,887	458,317	SH	DEFINED	1,2,5,6
ELECTRONIC ARTS INC	COM	28551210	448,601	8,663,595	SH	DEFINED	1,2,5,6,7,8,10
ELECTRONIC DATA SYS	COM	28566110	621,893	30,086,751	SH	DEFINED	1,2,5,6,7,8,10
ELECTRONICS BOUTIQUE	COM	28604510	10,670	248,309	SH	DEFINED	1,2,5,6
ELECTRONICS FOR IMAG	COM	28608210	17,425	976,721	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	7,509	316,322	SH	DEFINED	1,2
ELKCORP	COM	28745610	12,621	328,172	SH	DEFINED	1,2,6
ELLIS PERRY INTL INC	COM	28885310	1,569	69,919	SH	DEFINED	1,2
E-LOAN INC	COM	26861P10	68	25,501	SH	DEFINED	1
EMBARCADERO TECHNOLO	COM	29078710	2,089	316,923	SH	DEFINED	1,2
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	140	10,802	SH	DEFINED	1,2,7
EMBREX INC	COM	29081710	2,005	171,105	SH	DEFINED	1
EMC INS GROUP INC	COM	26866410	1,214	63,673	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	11,390	243,275	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	110	32,729	SH	DEFINED	1,5
EMERGE INTERACTIVE I	CL A	29088W10	12	14,126	SH	DEFINED	1
EMERITUS CORP	COM	29100510	169	12,910	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	815,942	12,566,480	SH	DEFINED	1,2,5,6,7,8,10
EMERSON RADIO CORP	COM NEW	29108720	158	44,800	SH	DEFINED	1,5
EMISPHERE TECHNOLOGI	COM	29134510	112	30,549	SH	DEFINED	1,2
EMMIS COMMUNICATIONS	CL A	29152510	23,241	1,209,202	SH	DEFINED	1,2,5,13
EMPIRE DIST ELEC CO	COM	29164110	9,383	403,412	SH	DEFINED	1,2
EMPIRE RESORTS INC	COM	29205210	756	104,591	SH	DEFINED	1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	27,869	1,399,742	SH	DEFINED	1,2,4,5,7
EMS TECHNOLOGIES INC	COM	26873N10	2,194	161,325	SH	DEFINED	1,2
EMULEX CORP	COM NEW	29247520	51,068	2,710,632	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	408	8,345	SH	DEFINED	1
ENBRIDGE ENERGY PART	COM	29250R10	475	9,532	SH	DEFINED	1,5
ENCANA CORP	COM	29250510	1,656	23,519	SH	DEFINED	1,5
ENCORE ACQUISITION C	COM	29255W10	14,570	352,781	SH	DEFINED	1,2
ENCORE CAP GROUP INC	COM	29255410	2,603	178,910	SH	DEFINED	1,2
ENCORE MED CORP	COM	29256E10	2,472	459,478	SH	DEFINED	1,2
ENCORE WIRE CORP	COM	29256210	2,623	257,131	SH	DEFINED	1,2,5
ENCYSIVE PHARMACEUTI	COM	29256X10	9,608	940,151	SH	DEFINED	1,2,5
ENDESA S A	SPONSORED	29258N10	997	44,144	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	11,667	517,379	SH	DEFINED	1,2,5
ENDOLOGIX INC	COM	29266S10	62	10,700	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	3,295	87,082	SH	DEFINED	1,5
ENERGEN CORP	COM	29265N10	61,135	917,942	SH	DEFINED	1,2,5
ENERGIZER HLDGS INC	COM	29266R10	171,480	2,867,555	SH	DEFINED	1,2,5,7,8,10,1
ENERGY CONVERSION DE	COM	29265910	6,685	294,114	SH	DEFINED	1,2
ENERGY EAST CORP	COM	29266M10	82,818	3,158,587	SH	DEFINED	1,2,5,7,8,10,1
ENERGY PARTNERS LTD	COM	29270U10	17,884	688,634	SH	DEFINED	1,2,5
ENERGYSOUTH INC	COM	29297010	3,102	108,342	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	718	85,496	SH	DEFINED	1,2
ENERSYS	COM	29275Y10	1,805	137,760	SH	DEFINED	1,2

ENESCO GROUP INC	COM	29297310	289	43,480	SH	DEFINED	1,6
ENGELHARD CORP	COM	29284510	159,826	5,322,197	SH	DEFINED	1,2,5,6,7,10,1
ENGINEERED SUPPORT S	COM	29286610	21,129	394,780	SH	DEFINED	1,2,6
ENI S P A	SPONSORED	26874R10	20,106	154,470	SH	DEFINED	1,2
ENNIS INC	COM	29338910	5,906	349,047	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	8,842	321,514	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	95,311	2,530,819	SH	DEFINED	1,2,5,7,8,10,1
ENSTAR GROUP INC GA	COM	29358R10	2,788	46,463	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	6,852	692,789	SH	DEFINED	1,2,5
ENTERASYS NETWORKS I	COM	29363710	4,355	3,111,051	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	18,428	518,803	SH	DEFINED	1,2,5,13
ENTERGY CORP NEW	COM	29364G10	589,489	8,342,614	SH	DEFINED	1,2,5,6,7,8,10
ENTERPRISE PRODS PAR	COM	29379210	8,216	319,698	SH	DEFINED	1,2,5
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	15,399	371,692	SH	DEFINED	1,2,5
ENTRAVISION COMMUNIC	CL A	29382R10	6,673	752,289	SH	DEFINED	1,2,5
ENTREMED INC	COM	29382F10	32	15,389	SH	DEFINED	1
ENTRUST INC	COM	29384810	3,271	872,321	SH	DEFINED	1,2,5
ENVIRONMENTAL TECTON	COM	29409210	72	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	7,907	548,301	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	8,384	822,799	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	382,753	7,852,964	SH	DEFINED	1,2,5,6,7,8,10
EON LABS INC	COM	29412E10	8,380	277,130	SH	DEFINED	1,2,5
EPICOR SOFTWARE CORP	COM	29426L10	7,881	603,298	SH	DEFINED	1,2,5
EPIQ SYS INC	COM	26882D10	2,887	222,432	SH	DEFINED	1,2,6
EPIX PHARMACEUTICALS	COM	26881Q10	2,211	315,816	SH	DEFINED	1,2,5
EQUIFAX INC	COM	29442910	160,198	5,219,867	SH	DEFINED	1,2,5,6,7,8,10
EQUINIX INC	COM NEW	29444U50	7,503	177,207	SH	DEFINED	1,2
EQUITABLE RES INC	COM	29454910	54,342	946,073	SH	DEFINED	1,2,5,6,7,12,1
EQUITY INNS INC	COM	29470310	14,177	1,285,281	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	16,419	465,777	SH	DEFINED	1,2,3,5
EQUITY OFFICE PROPER	COM	29474110	489,651	16,251,279	SH	DEFINED	1,2,3,5,6,7,8,
EQUITY ONE	COM	29475210	21,511	1,044,723	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	326,919	10,149,608	SH	DEFINED	1,2,3,5,6,7,8,
ERESEARCHTECHNOLOGY	COM	29481V10	7,855	666,793	SH	DEFINED	1,2,5
ERICSSON L M TEL CO	ADR B SEK	29482160	8,067	286,067	SH	DEFINED	1,5
ERIE INDTY CO	CL A	29530P10	14,120	270,920	SH	DEFINED	1,2,5
ESB FINL CORP	COM	26884F10	243	17,889	SH	DEFINED	1
ESCALADE INC	COM	29605610	1,838	134,878	SH	DEFINED	1,2
ESCO TECHNOLOGIES IN	COM	29631510	23,827	296,538	SH	DEFINED	1,2,5
ESPEED INC	CL A	29664310	3,356	364,756	SH	DEFINED	1,2
ESS TECHNOLOGY INC	COM	26915110	5,483	1,040,397	SH	DEFINED	1,2,5,6
ESSEX PPTY TR INC	COM	29717810	43,011	622,443	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	13,741	397,705	SH	DEFINED	1,2,6
ETHAN ALLEN INTERIOR	COM	29760210	21,401	668,796	SH	DEFINED	1,2,5,6
EUROBANCSHARES INC	COM	29871610	1,678	99,249	SH	DEFINED	1,2
EURONET WORLDWIDE IN	COM	29873610	9,557	334,758	SH	DEFINED	1,2,5
EVANS & SUTHERLAND C	COM	29909610	84	15,300	SH	DEFINED	1
EVEREST RE GROUP LTD	COM	G3223R10	45,065	529,495	SH	DEFINED	1,5,7,8,10,12,
EVERGREEN SOLAR INC	COM	30033R10	1,011	143,000	SH	DEFINED	1,2
EVOLVING SYS INC	COM	30049R10	43	16,130	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	64	17,954	SH	DEFINED	1
EXACTECH INC	COM	30064E10	1,310	77,213	SH	DEFINED	1,2
EXAR CORP	COM	30064510	8,927	666,191	SH	DEFINED	1,2,5,6
EXCEL TECHNOLOGY INC	COM	30067T10	5,884	239,396	SH	DEFINED	1,2
EXELIXIS INC	COM	30161Q10	7,459	1,100,132	SH	DEFINED	1,2,5
EXELON CORP	COM	30161N10	1,263,726	27,538,161	SH	DEFINED	1,2,5,6,7,8,10
EXIDE TECHNOLOGIES	COM NEW	30205120	3,819	296,055	SH	DEFINED	1,2
EXPEDITORS INTL WASH	COM	30213010	109,559	2,045,927	SH	DEFINED	1,2,5,7,8,10,1
EXPLORATION CO	COM NEW	30213320	64	11,187	SH	DEFINED	1

EXPONENT INC	COM	30214U10	2,087	87,362	SH	DEFINED	1,2
EXPRESS SCRIPTS INC	COM	30218210	233,221	2,674,854	SH	DEFINED	1,2,5,6,7,8,10
EXPRESSJET HOLDINGS	CL A	30218U10	53,551	4,693,372	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	4,139	306,595	SH	DEFINED	1,2
EXTREME NETWORKS INC	COM	30226D10	10,363	1,759,396	SH	DEFINED	1,2,5
EXXON MOBIL CORP	COM	30231G10	12,497,913	209,696,530	SH	DEFINED	1,2,5,6,7,8,10
EYETECH PHARMACEUTIC	COM	30229710	12,946	470,768	SH	DEFINED	1,2,5
F M C CORP	COM NEW	30249130	56,963	1,065,717	SH	DEFINED	1,2,5,13
F N B CORP VA	COM	30293010	2,762	107,148	SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	35,956	712,146	SH	DEFINED	1,2,13
FACTSET RESH SYS INC	COM	30307510	19,013	575,970	SH	DEFINED	1,2,5,6
FAIR ISAAC CORP	COM	30325010	51,026	1,481,588	SH	DEFINED	1,2,5,10,12,13
FAIRCHILD CORP	CL A	30369810	36	11,478	SH	DEFINED	1
FAIRCHILD SEMICONDUC	COM	30372610	23,703	1,546,170	SH	DEFINED	1,2,5,8,13
FAIRMONT HOTELS RESO	COM	30520410	1,108	33,425	SH	DEFINED	1
FAIRPOINT COMMUNICAT	COM	30556010	380	25,400	SH	DEFINED	1,2
FALCONSTOR SOFTWARE	COM	30613710	2,629	440,407	SH	DEFINED	1,2,5
FAMILY DLR STORES IN	COM	30700010	140,569	4,630,085	SH	DEFINED	1,2,5,6,7,8,10
FARGO ELECTRONICS IN	COM	30744P10	236	16,100	SH	DEFINED	1
FARMER BROS CO	COM	30767510	2,682	111,996	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	3,298	97,576	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	3,522	149,605	SH	DEFINED	1,2
FASTENAL CO	COM	31190010	52,208	944,081	SH	DEFINED	1,2,5,6,12,13
FBL FINL GROUP INC	CL A	30239F10	5,837	208,458	SH	DEFINED	1,2
FEDDERS CORP	COM NEW	31313550	169	60,653	SH	DEFINED	1,6
FEDERAL AGRIC MTG CO	CL C	31314830	2,231	127,587	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,356,866	21,469,397	SH	DEFINED	1,2,5,6,7,8,10
FEDERAL NATL MTG ASS	COM	31358610	1,676,966	30,798,276	SH	DEFINED	1,2,5,6,7,8,10
FEDERAL REALTY INVT	SH BEN INT	31374720	41,046	848,934	SH	DEFINED	1,2,3,5
FEDERAL SIGNAL CORP	COM	31385510	15,429	1,017,048	SH	DEFINED	1,2,5,13
FEDERATED DEPT STORE	COM	31410H10	480,146	7,544,725	SH	DEFINED	1,2,5,6,7,8,10
FEDERATED INVS INC P	CL B	31421110	84,510	2,985,148	SH	DEFINED	1,2,5,6,10,13
FEDEX CORP	COM	31428X10	866,803	9,226,214	SH	DEFINED	1,2,5,6,7,8,10
FEI CO	COM	30241L10	9,159	395,645	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	19,507	1,569,374	SH	DEFINED	1,2,3,5
FERRO CORP	COM	31540510	14,893	791,319	SH	DEFINED	1,2,5,13
FFLC BANCORP INC	COM	30242W10	288	6,950	SH	DEFINED	1
FIAT S P A	SP ADR ORD	31562188	92	12,617	SH	DEFINED	1
FIDELITY BANKSHARES	COM	31604Q10	7,286	317,044	SH	DEFINED	1,2
FIDELITY NATL FINL I	COM	31632610	97,247	2,952,239	SH	DEFINED	1,2,5,7,8,10,1
FIDELITY SOUTHN CORP	COM	31639410	206	12,281	SH	DEFINED	1
FIELDSTONE INVT CORP	COM	31659U30	889	61,200	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	630,520	14,670,081	SH	DEFINED	1,2,5,6,7,8,10
FILENET CORP	COM	31686910	19,479	855,109	SH	DEFINED	1,2,5,6
FINANCIAL FED CORP	COM	31749210	15,465	437,235	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	3,081	155,512	SH	DEFINED	1,2
FINDWHAT COM	COM	31779410	3,812	367,599	SH	DEFINED	1,2,5,6
FINISAR	COM	31787A10	2,995	2,396,222	SH	DEFINED	1,2,5
FINISH LINE INC	CL A	31792310	16,267	702,699	SH	DEFINED	1,2,5,6
FIRST ACCEPTANCE COR	COM	31845710	2,939	277,223	SH	DEFINED	1,2
FIRST ADVANTAGE CORP	CL A	31845F10	1,114	53,035	SH	DEFINED	1,2
FIRST AMERN CORP CAL	COM	31852230	48,203	1,463,357	SH	DEFINED	1,2,5,13
FIRST BANCORP N C	COM	31891010	3,733	164,902	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	24,761	586,068	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	3,915	202,345	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	3,474	164,095	SH	DEFINED	1,2
FIRST CHARTER CORP	COM	31943910	10,345	457,943	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	9,256	208,929	SH	DEFINED	1,2
FIRST CMNTY BANCSHAR	COM	31983A10	4,112	146,478	SH	DEFINED	1,2

FIRST COMWLTH FINL C	COM	31982910	14,037	1,024,604	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	115	22,167	SH	DEFINED	1
FIRST CTZNS BANCSHAR	CL A	31946M10	14,637	99,990	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	1,122,270	28,549,220	SH	DEFINED	1,2,5,6,7,8,10
FIRST DEFIANCE FINL	COM	32006W10	349	13,412	SH	DEFINED	1,5
FIRST FINL BANCORP O	COM	32020910	10,037	549,955	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	9,495	212,751	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	6,430	217,602	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	5,121	184,333	SH	DEFINED	1,2
FIRST HORIZON NATL C	COM	32051710	145,763	3,573,495	SH	DEFINED	1,2,5,6,7,8,10
FIRST HORIZON PHARMA	COM	32051K10	7,366	436,396	SH	DEFINED	1,2
FIRST IND CORP	COM	32054R10	6,558	271,002	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	35,323	933,735	SH	DEFINED	1,2,3,5
FIRST LONG IS CORP	COM	32073410	1,988	46,977	SH	DEFINED	1,2
FIRST MARBLEHEAD COR	COM	32077110	12,698	220,711	SH	DEFINED	1,2,5
FIRST MERCHANTS CORP	COM	32081710	8,409	324,658	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	25,822	795,014	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	24,413	1,848,034	SH	DEFINED	1,2,5
FIRST OAK BROOK BANC	COM	33584720	2,970	101,407	SH	DEFINED	1,2
FIRST PL FINL CORP	COM	33610T10	5,474	299,115	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	272	11,900	SH	DEFINED	1
FIRST REP BK SAN FRA	COM	33615810	9,075	280,339	SH	DEFINED	1,2
FIRST ST BANCORPORAT	COM	33645310	6,719	395,822	SH	DEFINED	1,2
FIRST UN REAL EST EQ	SH BEN INT	33740010	60	14,849	SH	DEFINED	1
FIRSTBANK CORP MICH	COM	33761G10	2,380	94,993	SH	DEFINED	1,5
FIRSTENERGY CORP	COM	33793210	976,614	23,280,431	SH	DEFINED	1,2,5,6,7,8,10
FIRSTFED FINL CORP	COM	33790710	23,738	465,363	SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	30,306	1,132,524	SH	DEFINED	1,2,5,13
FISERV INC	COM	33773810	230,162	5,782,962	SH	DEFINED	1,2,5,6,7,8,10
FISHER COMMUNICATION	COM	33775620	4,538	87,754	SH	DEFINED	1,2
FISHER SCIENTIFIC IN	COM NEW	33803220	190,647	3,349,381	SH	DEFINED	1,2,5,6,7,8,10
FLAG FINL CORP	COM	33832H10	188	12,606	SH	DEFINED	1
FLAGSTAR BANCORP INC	COM	33793010	11,204	573,088	SH	DEFINED	1,2,5
FLANDERS CORP	COM	33849410	1,661	147,288	SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	9,291	1,067,965	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD	ORD	Y2573F10	32,751	2,720,177	SH	DEFINED	1,2,5,7,8,10,1
FLIR SYS INC	COM	30244510	23,180	765,021	SH	DEFINED	1,2,5,6,12
FLORIDA EAST COAST I	COM	34063210	13,972	328,905	SH	DEFINED	1,2
FLORIDA ROCK INDS IN	COM	34114010	26,122	444,105	SH	DEFINED	1,2,5,7,12
FLOWERS FOODS INC	COM	34349810	19,446	689,332	SH	DEFINED	1,2,5,6
FLOWSERVE CORP	COM	34354P10	34,580	1,336,689	SH	DEFINED	1,2,5,13
FLUOR CORP NEW	COM	34341210	139,201	2,511,286	SH	DEFINED	1,2,5,6,7,8,10
FLUSHING FINL CORP	COM	34387310	6,811	374,236	SH	DEFINED	1,2
FLYI INC	COM	34407T10	887	698,725	SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	30,760	927,079	SH	DEFINED	1,2,5,12,13
FNB CORP PA	COM	30252010	14,866	776,306	SH	DEFINED	1,2,5
FOCUS ENHANCEMENTS I	COM	34415910	12	11,700	SH	DEFINED	1
FOMENTO ECONOMICO ME	SPON ADR U	34441910	4,548	84,934	SH	DEFINED	1,2
FONAR CORP	COM	34443710	41	30,200	SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	80,047	2,731,993	SH	DEFINED	1,2,5,6,7,8,10
FOOTHILL INDPT BANCO	COM	34490510	224	8,875	SH	DEFINED	1
FORD MTR CO DEL	COM PAR $0	34537086	702,636	62,015,564	SH	DEFINED	1,2,5,6,7,8,10
FOREST CITY ENTERPRI	CL A	34555010	19,905	311,989	SH	DEFINED	1,2,5
FOREST LABS INC	COM	34583810	351,193	9,504,539	SH	DEFINED	1,2,5,6,10,12,
FOREST OIL CORP	COM PAR $0	34609170	46,804	1,155,650	SH	DEFINED	1,2,5,13
FORMFACTOR INC	COM	34637510	9,003	397,645	SH	DEFINED	1,2
FORRESTER RESH INC	COM	34656310	3,108	220,743	SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	408,204	5,062,684	SH	DEFINED	1,2,5,6,7,8,10
FORWARD AIR CORP	COM	34985310	23,621	554,751	SH	DEFINED	1,2,6

FOSSIL INC	COM	34988210	13,315	513,592	SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	128	13,900	SH	DEFINED	1
FOUNDATION COAL HLDG	COM	35039W10	712	30,290	SH	DEFINED	1,2,5
FOUNDRY NETWORKS INC	COM	35063R10	11,801	1,192,021	SH	DEFINED	1,2,5
FOUNTAIN POWERBOAT I	COM NEW	35075530	78	13,400	SH	DEFINED	1
FOUR SEASONS HOTEL I	LTD VTG SH	35100E10	1,867	26,402	SH	DEFINED	1
FOX ENTMT GROUP INC	CL A	35138T10	4,379	120,459	SH	DEFINED	1,7
FOXHOLLOW TECHNOLOGI	COM	35166A10	902	32,000	SH	DEFINED	1
FPIC INS GROUP INC	COM	30256310	6,099	189,717	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	518,347	12,910,266	SH	DEFINED	1,2,5,6,7,8,10
FRANCE TELECOM	SPONSORED	35177Q10	416	13,924	SH	DEFINED	1
FRANKLIN BK CORP DEL	COM	35245110	3,332	193,134	SH	DEFINED	1,2
FRANKLIN ELEC INC	COM	35351410	8,675	229,912	SH	DEFINED	1,2
FRANKLIN RES INC	COM	35461310	376,758	5,488,105	SH	DEFINED	1,2,5,6,7,8,10
FREDS INC	CL A	35610810	11,807	687,654	SH	DEFINED	1,2,5,6
FREEPORT-MCMORAN COP	CL B	35671D85	203,253	5,131,367	SH	DEFINED	1,2,5,6,7,8,10
FREESCALE SEMICONDUC	COM CL A	35687M10	2,164	127,681	SH	DEFINED	1,5
FREESCALE SEMICONDUC	CL B	35687M20	178,111	10,325,251	SH	DEFINED	1,2,5,6,7,8,10
FREMONT GEN CORP	COM	35728810	14,347	652,443	SH	DEFINED	1,2,5
FRESH DEL MONTE PROD	ORD	G3673810	734	24,040	SH	DEFINED	1,5
FRIEDMAN BILLINGS RA	CL A	35843410	30,967	1,951,323	SH	DEFINED	1,2,5,7
FRIEDMAN INDS INC	COM	35843510	95	13,840	SH	DEFINED	1
FRONTIER AIRLINES IN	COM	35906510	5,732	546,981	SH	DEFINED	1,2,6
FRONTIER FINL CORP W	COM	35907K10	9,341	246,475	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	23,163	638,802	SH	DEFINED	1,2
FRONTLINE LTD	ORD	G3682E12	243	4,955	SH	DEFINED	1,5
FSI INTL INC	COM	30263310	1,619	382,742	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	13,070	633,245	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	6,134	614,670	SH	DEFINED	1,2,5
FUJI PHOTO FILM LTD	ADR	35958630	8,024	219,364	SH	DEFINED	1,2
FULLER H B CO	COM	35969410	12,910	445,172	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	27,072	1,242,425	SH	DEFINED	1,2,5
FURNITURE BRANDS INT	COM	36092110	22,033	1,010,231	SH	DEFINED	1,2,5,13
FX ENERGY INC	COM	30269510	4,797	419,317	SH	DEFINED	1,2
G & K SVCS INC	CL A	36126810	12,385	307,394	SH	DEFINED	1,2,5,6
G B & T BANCSHARES I	COM	36146210	2,620	120,979	SH	DEFINED	1,2
GABELLI ASSET MGMT I	CL A	36239Y10	4,493	100,623	SH	DEFINED	1,2
GABLES RESIDENTIAL T	SH BEN INT	36241810	22,309	669,938	SH	DEFINED	1,2,3,5
GAIAM INC	CL A	36268Q10	84	15,100	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	36,930	1,282,305	SH	DEFINED	1,2,5,13
GALLAHER GROUP PLC	SPONSORED	36359510	16,437	288,420	SH	DEFINED	1
GAMESTOP CORP	CL A	36466R10	2,681	120,998	SH	DEFINED	1,2,5
GAMESTOP CORP	COM CL B	36466R20	13,099	587,421	SH	DEFINED	1,2,5,6
GANDER MOUNTAIN CO	COM	36471P10	862	65,828	SH	DEFINED	1
GANNETT INC	COM	36473010	642,197	8,120,847	SH	DEFINED	1,2,5,6,7,8,10
GAP INC DEL	COM	36476010	503,644	23,060,618	SH	DEFINED	1,2,5,6,7,8,10
GARDNER DENVER INC	COM	36555810	18,346	464,329	SH	DEFINED	1,2,6
GARMIN LTD	ORD	G3726010	3,621	78,176	SH	DEFINED	1,5,12
GARTNER INC	COM	36665110	12,068	1,261,024	SH	DEFINED	1,2,5,13
GARTNER INC	CL B	36665120	135	14,418	SH	DEFINED	1,13
GATEWAY INC	COM	36762610	34,646	8,596,969	SH	DEFINED	1,2,5,6,10,13
GATX CORP	COM	36144810	45,762	1,378,788	SH	DEFINED	1,2,5,6,13
GAYLORD ENTMT CO NEW	COM	36790510	20,959	518,787	SH	DEFINED	1,2,7
GEMPLUS INTL S A	ADR	36866Y10	68	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	13,798	3,171,948	SH	DEFINED	1,2,5
GENAERA CORP	COM	36867G10	1,712	751,018	SH	DEFINED	1,2
GENAISSANCE PHARMACE	COM	36867W10	18	14,456	SH	DEFINED	1
GENCORP INC	COM	36868210	15,544	777,194	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	114	36,404	SH	DEFINED	1,5

GENELABS TECHNOLOGIE	COM	36870610	608	1,012,989	SH	DEFINED	1,2,5
GENENCOR INTL INC	COM	36870910	4,170	216,867	SH	DEFINED	1,2
GENENTECH INC	COM NEW	36871040	354,069	6,254,525	SH	DEFINED	1,2,5,7,8,10,1
GENERAL BINDING CORP	COM	36915410	2,880	137,165	SH	DEFINED	1,2
GENERAL CABLE CORP D	COM	36930010	7,304	605,126	SH	DEFINED	1,2,5
GENERAL COMMUNICATIO	CL A	36938510	10,190	1,116,065	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	768,606	7,179,879	SH	DEFINED	1,2,5,6,7,8,10
GENERAL ELEC CO	COM	36960410	12,023,321	333,425,443	SH	DEFINED	1,2,5,6,7,8,10
GENERAL GROWTH PPTYS	COM	37002110	174,828	5,126,920	SH	DEFINED	1,2,3,5,7,8,10
GENERAL MARITIME COR	SHS	Y2692M10	3,212	66,304	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	480,931	9,784,957	SH	DEFINED	1,2,5,6,7,8,10
GENERAL MTRS CORP	COM	37044210	2,929,127	99,664,073	SH	DEFINED	1,2,5,6,7,8,10
GENESCO INC	COM	37153210	12,240	430,696	SH	DEFINED	1,2,6
GENESEE & WYO INC	CL A	37155910	8,287	319,844	SH	DEFINED	1,2
GENESIS HEALTHCARE C	COM	37184D10	22,588	526,661	SH	DEFINED	1,2,5
GENESIS MICROCHIP IN	COM	37184C10	7,005	484,750	SH	DEFINED	1,2
GENITOPE CORP	COM	37229P50	244	19,500	SH	DEFINED	1
GENLYTE GROUP INC	COM	37230210	28,826	320,391	SH	DEFINED	1,2
GEN-PROBE INC NEW	COM	36866T10	33,614	754,354	SH	DEFINED	1,2,5,12,13
GENTA INC	COM NEW	37245M20	926	819,502	SH	DEFINED	1,2,5
GENTEX CORP	COM	37190110	36,938	1,157,940	SH	DEFINED	1,2,5,12,13
GENTIVA HEALTH SERVI	COM	37247A10	6,463	399,460	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	208,571	4,795,846	SH	DEFINED	1,2,5,6,7,8,10
GENVEC INC	COM	37246C10	24	14,112	SH	DEFINED	1
GENWORTH FINL INC	COM CL A	37247D10	40,992	1,489,521	SH	DEFINED	1,2,5,10,12,14
GENZYME CORP	COM	37291710	416,385	7,274,366	SH	DEFINED	1,2,5,6,7,8,10
GEO GROUP INC	COM	36159R10	3,988	139,528	SH	DEFINED	1,2,5
GEORGIA GULF CORP	COM PAR $0	37320020	47,195	1,026,419	SH	DEFINED	1,2,5
GEORGIA PAC CORP	COM	37329810	381,884	10,760,324	SH	DEFINED	1,2,5,6,7,8,10
GERBER SCIENTIFIC IN	COM	37373010	239	32,816	SH	DEFINED	1,2,6
GERDAU S A	SPONSORED	37373710	2,402	145,562	SH	DEFINED	1,2
GERMAN AMERN BANCORP	COM	37386510	2,032	131,104	SH	DEFINED	1,2,5
GERON CORP	COM	37416310	3,895	637,442	SH	DEFINED	1,2
GETTY IMAGES INC	COM	37427610	32,315	454,438	SH	DEFINED	1,2,5,12
GETTY RLTY CORP NEW	COM	37429710	7,359	288,027	SH	DEFINED	1,2
GEVITY HR INC	COM	37439310	7,328	383,254	SH	DEFINED	1,2
GIANT INDS INC	COM	37450810	4,187	162,913	SH	DEFINED	1,2
GIBRALTAR INDS INC	COM	37468910	7,530	343,190	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	103	12,700	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	436,262	12,186,076	SH	DEFINED	1,2,5,6,7,8,10
GILLETTE CO	COM	37576610	1,565,198	31,006,298	SH	DEFINED	1,2,5,6,7,8,10
GLACIER BANCORP INC	COM	37637Q10	10,727	351,695	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	2,575	121,367	SH	DEFINED	1,2
GLAMIS GOLD LTD	COM	37677510	1,974	126,441	SH	DEFINED	1,12,13
GLATFELTER	COM	37731610	8,476	574,657	SH	DEFINED	1,2,13
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	885,200	19,276,998	SH	DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	67	37,475	SH	DEFINED	1
GLENBOROUGH RLTY TR	COM	37803P10	14,489	757,777	SH	DEFINED	1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	18,774	792,153	SH	DEFINED	1,2,3,5
GLOBAL CROSSING LTD	SHS NEW	G3921A17	301	19,400	SH	DEFINED	1
GLOBAL IMAGING SYSTE	COM	37934A10	13,736	387,352	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	12,559	1,336,064	SH	DEFINED	1,2,5
GLOBAL PMTS INC	COM	37940X10	24,653	382,277	SH	DEFINED	1,2,5,6
GLOBAL POWER EQUIPME	COM	37941P10	4,854	506,649	SH	DEFINED	1,2,5
GLOBAL SIGNAL INC	COM	37944Q10	4,558	152,144	SH	DEFINED	1,2
GLOBALSANTAFE CORP	SHS	G3930E10	45,632	1,231,960	SH	DEFINED	1,5,7,8,10,12,
GMH CMNTYS TR	COM	36188G10	7,856	670,847	SH	DEFINED	1,2,3
GOLD BANC CORP INC	COM	37990710	8,085	576,276	SH	DEFINED	1,2,5
GOLD KIST INC	COM	38061410	2,349	147,723	SH	DEFINED	1,2

GOLDEN TELECOM INC	COM	38122G10	4,937	192,838	SH	DEFINED	1,2
GOLDEN WEST FINL COR	COM	38131710	503,782	8,326,981	SH	DEFINED	1,2,5,6,7,8,10
GOLDMAN SACHS GROUP	COM	38141G10	1,385,690	12,598,331	SH	DEFINED	1,2,5,6,7,8,10
GOODRICH CORP	COM	38238810	137,886	3,601,109	SH	DEFINED	1,2,5,6,7,10,1
GOODRICH PETE CORP	COM NEW	38241040	232	11,000	SH	DEFINED	1
GOODYEAR TIRE & RUBR	COM	38255010	108,570	8,132,574	SH	DEFINED	1,2,5,6,10,13
GOODYS FAMILY CLOTHI	COM	38258810	3,625	401,849	SH	DEFINED	1,2,5,6
GOOGLE INC	CL A	38259P50	99,214	549,629	SH	DEFINED	1,2,5,7,8,10,1
GOREMOTE INTERNET CO	COM	38285910	21	13,500	SH	DEFINED	1
GORMAN RUPP CO	COM	38308210	6,414	298,864	SH	DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	114	10,992	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	4,687	470,615	SH	DEFINED	1,2
GP STRATEGIES CORP	COM	36225V10	145	20,257	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	8,633	1,013,263	SH	DEFINED	1,2
GRACO INC	COM	38410910	44,022	1,090,738	SH	DEFINED	1,2,5,12,13
GRAFTECH INTL LTD	COM	38431310	8,746	1,537,129	SH	DEFINED	1,2,5
GRAINGER W W INC	COM	38480210	159,761	2,565,612	SH	DEFINED	1,2,5,6,7,8,10
GRAMERCY CAP CORP	COM	38487110	1,850	94,880	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	24,303	925,113	SH	DEFINED	1,2,5,13
GRANT PRIDECO INC	COM	38821G10	52,445	2,170,741	SH	DEFINED	1,2,5,12,13
GRAPHIC PACKAGING CO	COM	38868810	4,409	999,762	SH	DEFINED	1,2
GRAY TELEVISION INC	COM	38937510	10,651	736,044	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	1,949	115,053	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	4,929	330,788	SH	DEFINED	1,2,5,6
GREAT LAKES CHEM COR	COM	39056810	53,919	1,678,686	SH	DEFINED	1,2,5,6,10,13
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,472	13,248	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	35,494	1,160,692	SH	DEFINED	1,2,5,13
GREAT SOUTHN BANCORP	COM	39090510	4,862	149,746	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	474	19,000	SH	DEFINED	1,2
GREATER BAY BANCORP	COM	39164810	26,149	1,071,234	SH	DEFINED	1,2,5,13
GREENBRIER COS INC	COM	39365710	3,281	93,500	SH	DEFINED	1,2
GREENFIELD ONLINE IN	COM	39515010	1,257	63,950	SH	DEFINED	1
GREENHILL & CO INC	COM	39525910	5,238	146,323	SH	DEFINED	1,2
GREIF INC	CL A	39762410	16,006	229,710	SH	DEFINED	1,2
GREY WOLF INC	COM	39788810	18,366	2,791,184	SH	DEFINED	1,2,5
GRIFFIN LD & NURSERI	CL A	39823110	224	8,600	SH	DEFINED	1
GRIFFON CORP	COM	39843310	8,721	407,322	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I	COM	39890510	8,704	330,961	SH	DEFINED	1,2,6
GROUPE CGI INC	CL A SUB V	39945C10	90	14,270	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	880	44,046	SH	DEFINED	1
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	752	26,825	SH	DEFINED	1,7
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	11,631	197,805	SH	DEFINED	1,2
GSI COMMERCE INC	COM	36238G10	4,042	298,755	SH	DEFINED	1,2,5
GTECH HLDGS CORP	COM	40051810	46,685	1,984,053	SH	DEFINED	1,2,5,7,8,10,1
GTX INC DEL	COM	40052B10	655	72,011	SH	DEFINED	1,2
GUESS INC	COM	40161710	3,870	282,474	SH	DEFINED	1,2
GUIDANT CORP	COM	40169810	696,774	9,428,606	SH	DEFINED	1,2,5,6,7,8,10
GUILFORD PHARMACEUTI	COM	40182910	1,216	528,693	SH	DEFINED	1,2
GUITAR CTR MGMT INC	COM	40204010	24,529	447,363	SH	DEFINED	1,2,5,6
GULF ISLAND FABRICAT	COM	40230710	2,941	125,361	SH	DEFINED	1,2
GULFMARK OFFSHORE IN	COM	40262910	5,749	221,872	SH	DEFINED	1,2,5
GYMBOREE CORP	COM	40377710	6,458	514,975	SH	DEFINED	1,2,6
HAEMONETICS CORP	COM	40502410	32,992	782,531	SH	DEFINED	1,2,5,6
HAGGAR CORP	COM	40517310	485	24,023	SH	DEFINED	1,6
HAIN CELESTIAL GROUP	COM	40521710	9,651	517,758	SH	DEFINED	1,2,5,6
HALLIBURTON CO	COM	40621610	663,667	15,344,911	SH	DEFINED	1,2,5,6,7,8,10
HAMPSHIRE GROUP LTD	COM	40885910	219	5,500	SH	DEFINED	1
HANAROTELECOM INC	SPONSORED	40964920	37	12,549	SH	DEFINED	1
HANCOCK FABRICS INC	COM	40990010	2,352	316,150	SH	DEFINED	1,2,6

HANCOCK HLDG CO	COM	41012010	15,678	482,400	SH	DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	7,419	391,301	SH	DEFINED	1,2
HANGER ORTHOPEDIC GR	COM NEW	41043F20	2,037	342,333	SH	DEFINED	1,2,5
HANMI FINL CORP	COM	41049510	7,428	448,832	SH	DEFINED	1,2
HANOVER COMPRESSOR C	COM	41076810	23,605	1,955,645	SH	DEFINED	1,2,5,13
HANSEN NAT CORP	COM	41131010	4,828	80,537	SH	DEFINED	1,2
HANSON PLC NEW	SPONSORED	41134910	289	6,133	SH	DEFINED	1
HARBOR FLA BANCSHARE	COM	41190110	10,834	317,711	SH	DEFINED	1,2,5
HARDINGE INC	COM	41232430	6,000	444,445	SH	DEFINED	1
HARKEN ENERGY CORP	COM NEW	41255230	46	94,171	SH	DEFINED	1
HARLAND JOHN H CO	COM	41269310	18,456	537,147	SH	DEFINED	1,2,5,6
HARLEY DAVIDSON INC	COM	41282210	568,317	9,839,281	SH	DEFINED	1,2,5,6,7,8,10
HARLEYSVILLE GROUP I	COM	41282410	5,957	299,964	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	8,303	390,718	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	106,976	1,209,312	SH	DEFINED	1,2,5,7,8,10,1
HARMONIC INC	COM	41316010	11,805	1,234,829	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD	SPONSORED	41321630	329	42,184	SH	DEFINED	1
HARRAHS ENTMT INC	COM	41361910	403,640	6,250,228	SH	DEFINED	1,2,5,6,7,8,10
HARRIS & HARRIS GROU	COM	41383310	2,445	203,059	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	79,792	2,443,861	SH	DEFINED	1,2,5,7,10,13
HARRIS INTERACTIVE I	COM	41454910	3,433	744,768	SH	DEFINED	1,2
HARSCO CORP	COM	41586410	32,046	537,589	SH	DEFINED	1,2,5,12,13
HARTE-HANKS INC	COM	41619610	39,233	1,423,554	SH	DEFINED	1,2,5,10,13
HARTFORD FINL SVCS G	COM	41651510	1,354,004	19,749,182	SH	DEFINED	1,2,5,6,7,8,10
HARTMARX CORP	COM	41711910	3,249	340,524	SH	DEFINED	1,2
HARVARD BIOSCIENCE I	COM	41690610	61	15,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	6,424	540,257	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	113,353	5,542,926	SH	DEFINED	1,2,5,6,7,8,10
HAVAS	SPONSORED	41931310	73	12,678	SH	DEFINED	1
HAVERTY FURNITURE IN	COM	41959610	4,703	308,382	SH	DEFINED	1,2,6
HAWAIIAN ELEC INDUST	COM	41987010	30,489	1,194,713	SH	DEFINED	1,2,5,13
HAWAIIAN HOLDINGS IN	COM	41987910	78	11,915	SH	DEFINED	1
HAWK CORP	CL A	42008910	165	16,200	SH	DEFINED	1
HAWKINS INC	COM	42026110	148	12,452	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	2,916	560,820	SH	DEFINED	1,2
HCA INC	COM	40411910	627,822	11,719,663	SH	DEFINED	1,2,5,6,7,8,10
HCC INS HLDGS INC	COM	40413210	31,440	869,473	SH	DEFINED	1,2,5,13
HEADWATERS INC	COM	42210P10	18,718	570,309	SH	DEFINED	1,2
HEALTH CARE PPTY INV	COM	42191510	30,326	1,292,110	SH	DEFINED	1,2,5
HEALTH CARE REIT INC	COM	42217K10	18,088	565,253	SH	DEFINED	1,2,5
HEALTH MGMT ASSOC IN	CL A	42193310	178,081	6,802,182	SH	DEFINED	1,2,5,6,7,8,10
HEALTH NET INC	COM	42222G10	75,955	2,322,059	SH	DEFINED	1,2,5,7,8,10,1
HEALTHCARE RLTY TR	COM	42194610	28,325	777,295	SH	DEFINED	1,2,5
HEALTHCARE SVCS GRP	COM	42190610	5,280	217,747	SH	DEFINED	1,2
HEALTHEXTRAS INC	COM	42221110	4,815	289,206	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	688	63,973	SH	DEFINED	1,2,5
HEARST-ARGYLE TELEVI	COM	42231710	13,549	531,340	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	23,868	1,246,345	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	2,512	126,465	SH	DEFINED	1,2
HECLA MNG CO	COM	42270410	9,978	1,820,834	SH	DEFINED	1,2,5
HEICO CORP NEW	COM	42280610	5,892	293,131	SH	DEFINED	1,2,5
HEICO CORP NEW	CL A	42280620	208	13,114	SH	DEFINED	1
HEIDRICK & STRUGGLES	COM	42281910	11,318	307,812	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	391,211	10,619,203	SH	DEFINED	1,2,5,6,7,8,10
HELEN OF TROY CORP L	COM	G4388N10	619	22,607	SH	DEFINED	1,5
HELIX TECHNOLOGY COR	COM	42331910	7,066	456,747	SH	DEFINED	1,2,6
HELLENIC TELECOM ORG	SPONSORED	42332530	423	48,012	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	40,409	1,018,106	SH	DEFINED	1,2,5,6,13
HEMISPHERX BIOPHARMA	COM	42366C10	45	30,210	SH	DEFINED	1,5

HENRY JACK & ASSOC I	COM	42628110	18,340	1,019,467	SH	DEFINED	1,2,5,13
HERCULES INC	COM	42705610	50,785	3,504,846	SH	DEFINED	1,2,5,6,10,13
HERITAGE COMMERCE CO	COM	42692710	269	14,600	SH	DEFINED	1
HERITAGE PPTY INVT T	COM	42725M10	31,937	1,076,057	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	2,955	172,727	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	117	11,700	SH	DEFINED	1,2
HERSHEY FOODS CORP	COM	42786610	363,178	6,006,908	SH	DEFINED	1,2,5,6,7,8,10
HEWITT ASSOCS INC	COM	42822Q10	9,843	370,030	SH	DEFINED	1,2,5
HEWLETT PACKARD CO	COM	42823610	2,049,383	93,408,544	SH	DEFINED	1,2,5,6,7,8,10
HEXCEL CORP NEW	COM	42829110	8,239	531,212	SH	DEFINED	1,2
HI / FN INC	COM	42835810	138	19,020	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	13,797	459,300	SH	DEFINED	1,2,6
HIBERNIA CORP	CL A	42865610	98,086	3,064,233	SH	DEFINED	1,2,5,7,8,10,1
HICKORY TECH CORP	COM	42906010	171	16,862	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	5,104	493,171	SH	DEFINED	1,2
HIGHWOODS PPTYS INC	COM	43128410	44,767	1,669,159	SH	DEFINED	1,2,3,5,13
HILB ROGAL & HOBBS C	COM	43129410	20,960	585,488	SH	DEFINED	1,2,5
HILFIGER TOMMY CORP	ORD	G8915Z10	771	65,856	SH	DEFINED	1,2,5
HILLENBRAND INDS INC	COM	43157310	55,835	1,006,584	SH	DEFINED	1,2,5,6,7,8,10
HILTON HOTELS CORP	COM	43284810	331,172	14,817,561	SH	DEFINED	1,2,5,6,7,8,10
HITACHI LIMITED	ADR 10 COM	43357850	12,990	209,077	SH	DEFINED	1,2
HI-TECH PHARMACAL IN	COM	42840B10	234	10,650	SH	DEFINED	1
HNI CORP	COM	40425110	35,715	794,552	SH	DEFINED	1,2,5,6,12,13
HOLLINGER INTL INC	CL A	43556910	9,008	826,398	SH	DEFINED	1,2,5
HOLLIS-EDEN PHARMACE	COM	43590210	1,251	177,539	SH	DEFINED	1,2
HOLLY CORP	COM PAR $0	43575830	14,193	380,819	SH	DEFINED	1,2
HOLLY ENERGY PARTNER	COM UT LTD	43576310	210	5,600	SH	DEFINED	1
HOLLYWOOD ENTMT CORP	COM	43614110	10,646	808,384	SH	DEFINED	1,2,5
HOLOGIC INC	COM	43644010	11,038	346,303	SH	DEFINED	1,2,5,6
HOME DEPOT INC	COM	43707610	2,817,012	73,666,621	SH	DEFINED	1,2,5,6,7,8,10
HOME PROPERTIES INC	COM	43730610	29,339	756,155	SH	DEFINED	1,2,3,5
HOMEBANC CORP GA	COM	43738R10	4,803	543,372	SH	DEFINED	1,2
HOMESTORE INC	COM	43785210	3,386	1,525,407	SH	DEFINED	1,2,5
HONDA MOTOR LTD	AMERN SHS	43812830	929	37,082	SH	DEFINED	1
HONEYWELL INTL INC	COM	43851610	3,800,866	102,146,357	SH	DEFINED	1,2,5,6,7,8,10
HOOKER FURNITURE COR	COM	43903810	1,583	83,777	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	3,484	911,928	SH	DEFINED	1,2,6
HORACE MANN EDUCATOR	COM	44032710	14,995	845,237	SH	DEFINED	1,2,5,13
HORIZON FINL CORP WA	COM	44041F10	3,663	195,061	SH	DEFINED	1,2,5
HORIZON OFFSHORE INC	COM	44043J10	16	40,369	SH	DEFINED	1,5
HORMEL FOODS CORP	COM	44045210	43,570	1,400,513	SH	DEFINED	1,2,5,7,13
HORNBECK OFFSHORE SV	COM	44054310	1,716	68,493	SH	DEFINED	1,2
HOSPIRA INC	COM	44106010	152,468	4,724,751	SH	DEFINED	1,2,5,6,7,8,10
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	56,192	1,391,586	SH	DEFINED	1,2,3,5,13
HOST MARRIOTT CORP N	COM	44107P10	125,973	7,607,066	SH	DEFINED	1,2,3,5,7,8,10
HOT TOPIC INC	COM	44133910	19,292	882,910	SH	DEFINED	1,2,5,6
HOUSTON EXPL CO	COM	44212010	13,842	243,051	SH	DEFINED	1,2
HOVNANIAN ENTERPRISE	CL A	44248720	24,989	489,971	SH	DEFINED	1,2,5,13
HRPT PPTYS TR	COM SH BEN	40426W10	40,448	3,396,172	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	14,785	186,210	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	13,412	214,014	SH	DEFINED	1,2
HUBBELL INC	CL B	44351020	44,518	871,189	SH	DEFINED	1,2,5,6,12,13
HUDSON CITY BANCORP	COM	44368310	25,460	696,573	SH	DEFINED	1,2,5
HUDSON HIGHLAND GROU	COM	44379210	5,214	305,068	SH	DEFINED	1,2,5
HUDSON UNITED BANCOR	COM	44416510	19,024	539,700	SH	DEFINED	1,2,5
HUGHES SUPPLY INC	COM	44448210	25,226	847,933	SH	DEFINED	1,2,5,6,12
HUGOTON RTY TR TEX	UNIT BEN I	44471710	449	15,219	SH	DEFINED	1
HUMAN GENOME SCIENCE	COM	44490310	18,467	2,002,961	SH	DEFINED	1,2,5
HUMANA INC	COM	44485910	227,966	7,137,330	SH	DEFINED	1,2,5,6,10,13

HUNT J B TRANS SVCS	COM	44565810	36,549	835,025	SH	DEFINED	1,2,5,12,13
HUNTINGTON BANCSHARE	COM	44615010	186,725	7,812,776	SH	DEFINED	1,2,5,6,7,8,10
HUNTSMAN CORP	COM	44701110	1,761	75,500	SH	DEFINED	1
HURON CONSULTING GRO	COM	44746210	797	38,462	SH	DEFINED	1
HUTCHINSON TECHNOLOG	COM	44840710	15,887	456,775	SH	DEFINED	1,2,5,6
HUTTIG BLDG PRODS IN	COM	44845110	164	15,027	SH	DEFINED	1
HYDRIL	COM	44877410	15,815	270,756	SH	DEFINED	1,2
HYPERCOM CORP	COM	44913M10	3,314	700,597	SH	DEFINED	1,2
HYPERION SOLUTIONS C	COM	44914M10	34,040	771,708	SH	DEFINED	1,2,5,6
IAC INTERACTIVECORP	COM	44919P10	114,470	5,140,103	SH	DEFINED	1,2,5,7,8,10,1
IBERIABANK CORP	COM	45082810	5,660	100,602	SH	DEFINED	1,2,5
ICICI BK LTD	ADR	45104G10	31,787	1,534,129	SH	DEFINED	1,2,4,5
ICOS CORP	COM	44929510	13,617	606,291	SH	DEFINED	1,2,5
ICT GROUP INC	COM	44929Y10	1,396	123,900	SH	DEFINED	1
ICU MED INC	COM	44930G10	5,974	168,275	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	32,214	1,135,493	SH	DEFINED	1,2,5,6,13
IDENIX PHARMACEUTICA	COM	45166R20	1,672	84,209	SH	DEFINED	1
IDENTIX INC	COM	45190610	7,111	1,408,187	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	37,900	939,285	SH	DEFINED	1,2,5,6,12
IDEXX LABS INC	COM	45168D10	28,001	517,011	SH	DEFINED	1,2,5,6,7
IDT CORP	COM	44894710	3,595	253,177	SH	DEFINED	1,2
IDT CORP	CL B	44894730	3,175	214,658	SH	DEFINED	1,2
IDX SYS CORP	COM	44949110	10,922	314,491	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	4,128	260,766	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	1,035	277,366	SH	DEFINED	1,2
IHOP CORP	COM	44962310	17,975	376,985	SH	DEFINED	1,2,6
II VI INC	COM	90210410	5,724	328,202	SH	DEFINED	1,2
IKON OFFICE SOLUTION	COM	45171310	200,583	20,281,361	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	755,146	8,434,556	SH	DEFINED	1,2,5,6,7,8,10
ILLUMINA INC	COM	45232710	5,708	706,447	SH	DEFINED	1,2
IMAGISTICS INTERNATI	COM	45247T10	10,957	313,679	SH	DEFINED	1,2,5,6
IMATION CORP	COM	45245A10	24,437	703,213	SH	DEFINED	1,2,5,13
IMCLONE SYS INC	COM	45245W10	22,619	655,633	SH	DEFINED	1,2,5,12
IMMERSION CORP	COM	45252110	96	16,024	SH	DEFINED	1
IMMUCOR INC	COM	45252610	24,137	799,517	SH	DEFINED	1,2,6
IMMUNICON CORP DEL	COM	45260A10	404	68,533	SH	DEFINED	1,2
IMMUNOGEN INC	COM	45253H10	4,347	831,141	SH	DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	1,668	686,499	SH	DEFINED	1,2,5
IMPAC MED SYS INC	COM	45255A10	231	9,700	SH	DEFINED	1
IMPAC MTG HLDGS INC	COM	45254P10	21,422	1,116,889	SH	DEFINED	1,2,5
IMPAX LABORATORIES I	COM	45256B10	12,192	762,030	SH	DEFINED	1,2
IMPERIAL CHEM INDS P	ADR NEW	45270450	289	14,165	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	838	11,004	SH	DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	340	6,387	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	238,442	9,776,225	SH	DEFINED	1,2,5,6,7,8,10
INAMED CORP	COM	45323510	33,183	474,863	SH	DEFINED	1,2,5,12,13
INCO LTD	COM	45325840	315	7,926	SH	DEFINED	1
INCYTE CORP	COM	45337C10	7,711	1,129,027	SH	DEFINED	1,2,5
INDEPENDENCE CMNTY B	COM	45341410	44,239	1,134,330	SH	DEFINED	1,2,5,13
INDEPENDENCE HLDG CO	COM NEW	45344030	1,237	68,592	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	6,962	240,086	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	10,893	378,607	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	1,892	680,466	SH	DEFINED	1,2,5
INDIA FD INC	COM	45408910	2,618	96,372	SH	DEFINED	7
INDYMAC BANCORP INC	COM	45660710	26,726	786,073	SH	DEFINED	1,2,5,13
INERGY L P	UNIT LTD P	45661510	647	20,000	SH	DEFINED	1
INFINITY PPTY & CAS	COM	45665Q10	11,945	382,113	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	3,654	230,673	SH	DEFINED	1,2
INFOCUS CORP	COM	45665B10	3,398	591,939	SH	DEFINED	1,2,5

INFORMATICA CORP	COM	45666Q10	10,475	1,266,577	SH	DEFINED	1,2,5
INFOSPACE INC	COM NEW	45678T20	21,627	529,683	SH	DEFINED	1,2
INFOSYS TECHNOLOGIES	SPONSORED	45678810	7,511	101,875	SH	DEFINED	1,2
INFOUSA INC NEW	COM	45681830	5,977	568,680	SH	DEFINED	1,2
INFRASOURCE SVCS INC	COM	45684P10	1,069	89,121	SH	DEFINED	1
ING GROUP N V	SPONSORED	45683710	33,271	1,100,586	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	331,774	4,165,401	SH	DEFINED	1,2,5,6,7,8,10
INGLES MKTS INC	CL A	45703010	2,137	160,400	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	49,358	2,960,891	SH	DEFINED	1,2,5,10,12,14
INKINE PHARMACEUTICA	COM	45721410	1,989	641,604	SH	DEFINED	1,2
INLAND REAL ESTATE C	COM NEW	45746120	761	50,600	SH	DEFINED	1
INNKEEPERS USA TR	COM	4576J010	16,517	1,279,407	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	43	11,700	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	3,677	115,823	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	71	19,983	SH	DEFINED	1
INPHONIC INC	COM	45772G10	2,189	96,350	SH	DEFINED	1,2
INPUT/OUTPUT INC	COM	45765210	6,078	942,271	SH	DEFINED	1,2
INSIGHT COMMUNICATIO	CL A	45768V10	11,013	929,401	SH	DEFINED	1,2,5
INSIGHT ENTERPRISES	COM	45765U10	16,497	939,479	SH	DEFINED	1,2,5,6
INSITUFORM TECHNOLOG	CL A	45766710	8,135	560,662	SH	DEFINED	1,2,6
INSPIRE PHARMACEUTIC	COM	45773310	4,813	589,877	SH	DEFINED	1,2
INSTINET GROUP INC	COM	45775010	10,178	1,730,975	SH	DEFINED	1,2,5
INSURANCE AUTO AUCTI	COM	45787510	4,513	162,038	SH	DEFINED	1,2,5,6
INTAC INTL	COM	45811T10	1,101	87,417	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	7,324	330,823	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	12,767	362,486	SH	DEFINED	1,2,6
INTEGRATED ALARM SVC	COM	45890M10	102	20,130	SH	DEFINED	1
INTEGRATED CIRCUIT S	COM	45811K20	18,312	957,764	SH	DEFINED	1,2,5,13
INTEGRATED DEVICE TE	COM	45811810	24,957	2,074,565	SH	DEFINED	1,2,5,13
INTEGRATED ELECTRICA	COM	45811E10	1,348	488,444	SH	DEFINED	1,2,5
INTEGRATED SILICON S	COM	45812P10	3,442	513,742	SH	DEFINED	1,2,5
INTEL CORP	COM	45814010	4,841,234	208,404,389	SH	DEFINED	1,2,5,6,7,8,10
INTELIDATA TECHNOLOG	COM	45814T10	36	124,388	SH	DEFINED	1,5
INTELLISYNC CORP	COM	45817610	178	48,610	SH	DEFINED	1,5
INTER PARFUMS INC	COM	45833410	736	51,112	SH	DEFINED	1,2
INTER TEL INC	COM	45837210	14,871	606,965	SH	DEFINED	1,2,6
INTERACTIVE DATA COR	COM	45840J10	11,571	557,619	SH	DEFINED	1,2,5
INTERCHANGE CORP	COM	45845K10	305	30,116	SH	DEFINED	1
INTERCHANGE FINL SVC	COM	45844710	4,258	246,830	SH	DEFINED	1,2
INTERCONTINENTAL HOT	SPONS ADR	45857320	336	28,451	SH	DEFINED	1
INTERDIGITAL COMMUNI	COM	45866A10	14,158	924,165	SH	DEFINED	1,2,5
INTERFACE INC	CL A	45866510	5,788	848,642	SH	DEFINED	1,2,5,6
INTERGRAPH CORP	COM	45868310	18,837	653,822	SH	DEFINED	1,2,5
INTERLAND INC	COM NEW	45872720	26	12,327	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	336	17,600	SH	DEFINED	1,2
INTERMAGNETICS GEN C	COM	45877110	12,450	511,523	SH	DEFINED	1,2,6
INTERMIX MEDIA INC	COM	45881X10	86	11,700	SH	DEFINED	1
INTERMUNE INC	COM	45884X10	4,405	400,433	SH	DEFINED	1,2,5
INTERNAP NETWORK SVC	COM	45885A10	1,605	2,719,878	SH	DEFINED	1,2
INTERNATIONAL BANCSH	COM	45904410	11,887	342,866	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	9,604,768	105,107,992	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL DISPLA	COM	45941210	108	11,378	SH	DEFINED	1
INTERNATIONAL FLAVOR	COM	45950610	108,361	2,743,325	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL GAME T	COM	45990210	250,046	9,379,056	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL RECTIF	COM	46025410	41,185	905,159	SH	DEFINED	1,2,5,12,13
INTERNATIONAL SHIPHO	COM NEW	46032120	163	10,700	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	28,954	533,720	SH	DEFINED	1,2,5,10,13
INTERNATIONAL STL GR	COM	46037710	10,775	272,791	SH	DEFINED	1,2,5,12
INTERNET CAP GROUP I	COM NEW	46059C20	3,860	549,825	SH	DEFINED	1,2

INTERNET SEC SYS INC	COM	46060X10	16,161	883,112	SH	DEFINED	1,2,5,6
INTERPUBLIC GROUP CO	COM	46069010	139,502	11,360,058	SH	DEFINED	1,2,5,6,7,8,10
INTERSECTIONS INC	COM	46098130	1,367	93,986	SH	DEFINED	1
INTERSIL CORP	CL A	46069S10	37,316	2,154,510	SH	DEFINED	1,2,5,12,13
INTERVIDEO INC	COM	46114Y10	920	83,619	SH	DEFINED	1,2
INTERVOICE INC NEW	COM	46114210	6,878	613,583	SH	DEFINED	1,2,5
INTERWOVEN INC	COM NEW	46114T50	5,010	643,080	SH	DEFINED	1,2,5
INTEVAC INC	COM	46114810	1,907	202,230	SH	DEFINED	1,2
INTL PAPER CO	COM	46014610	1,278,042	34,738,834	SH	DEFINED	1,2,5,6,7,8,10
INTRADO INC	COM	46117A10	3,791	308,227	SH	DEFINED	1,2,6
INTRALASE CORP	COM	46116910	1,583	94,573	SH	DEFINED	1,2
INTRAWARE INC	COM	46118M10	8	12,476	SH	DEFINED	1
INTUIT	COM	46120210	244,450	5,584,872	SH	DEFINED	1,2,5,6,7,8,10
INTUITIVE SURGICAL I	COM NEW	46120E60	22,548	495,880	SH	DEFINED	1,2
INVACARE CORP	COM	46120310	20,136	451,170	SH	DEFINED	1,2,5,6
INVERNESS MED INNOVA	COM	46126P10	5,084	216,328	SH	DEFINED	1,2,5
INVESTMENT TECHNOLOG	COM	46145F10	14,731	841,765	SH	DEFINED	1,2,5
INVESTORS FINL SERVI	COM	46191510	47,121	963,421	SH	DEFINED	1,2,5,13
INVESTORS REAL ESTAT	SH BEN INT	46173010	6,269	671,897	SH	DEFINED	1,2,5
INVITROGEN CORP	COM	46185R10	152,468	2,203,297	SH	DEFINED	1,2,5,7,8,10,1
IOMEGA CORP	COM NEW	46203030	3,404	793,512	SH	DEFINED	1,2,5
IONATRON INC	COM	46207010	144	17,300	SH	DEFINED	1
IOWA TELECOMM SERVIC	COM	46259420	5,081	260,565	SH	DEFINED	1,2
IPASS INC	COM	46261V10	9,103	1,487,383	SH	DEFINED	1,2
IPAYMENT INC	COM	46262E10	6,464	153,181	SH	DEFINED	1,2
IPC HLDGS LTD	ORD	G4933P10	299	7,618	SH	DEFINED	1,5
IPSCO INC	COM	46262210	256	5,029	SH	DEFINED	1
IRELAND BK	SPONSORED	46267Q10	303	4,780	SH	DEFINED	1
IRON MTN INC PA	COM	46284610	34,663	1,201,899	SH	DEFINED	1,2,5
IRSA INVERSIONES Y R	GLOBL DEP	45004720	192	15,307	SH	DEFINED	1,7
IRVINE SENSORS CORP	COM NEW	46366450	23	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	18,727	813,518	SH	DEFINED	1,2
ISHARES TR	RUSSELL100	46428759	1,895	28,800	SH	DEFINED	1
ISHARES TR	RUSSELL 30	46428768	417	6,194	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	2,859	738,829	SH	DEFINED	1,2,5
ISLE OF CAPRI CASINO	COM	46459210	6,009	226,414	SH	DEFINED	1,2,5
ISOLAGEN INC	COM	46488N10	1,520	241,718	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	1,166	118,014	SH	DEFINED	1,2
ISTAR FINL INC	COM	45031U10	54,488	1,323,157	SH	DEFINED	1,2,5,7,8,10,1
ITC DELTACOM INC	COM NEW	45031T40	144	182,001	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	3,704	74,146	SH	DEFINED	1,2
ITRON INC	COM	46574110	11,358	383,189	SH	DEFINED	1,2,6
ITT EDUCATIONAL SERV	COM	45068B10	41,012	845,609	SH	DEFINED	1,2,5,10,12,13
ITT INDS INC IND	COM	45091110	921,497	10,211,623	SH	DEFINED	1,2,5,6,7,8,10
IVAX CORP	COM	46582310	57,963	2,931,888	SH	DEFINED	1,2,5,7,12,13
IVAX DIAGNOSTICS INC	COM	45070W10	116	28,657	SH	DEFINED	1
IVILLAGE INC	COM	46588H10	2,326	381,969	SH	DEFINED	1,2
IXIA	COM	45071R10	9,246	523,270	SH	DEFINED	1,2
IXYS CORP	COM	46600W10	4,759	415,992	SH	DEFINED	1,2,5
J & J SNACK FOODS CO	COM	46603210	6,165	131,650	SH	DEFINED	1,2,6
J ALEXANDER CORP	COM	46609610	136	18,800	SH	DEFINED	1
J JILL GROUP INC	COM	46618910	4,323	314,184	SH	DEFINED	1,2,5,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	17,365	506,113	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	153,897	5,396,110	SH	DEFINED	1,2,5,6,7,8,10
JACK IN THE BOX INC	COM	46636710	25,297	681,850	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	11,200	535,377	SH	DEFINED	1,2
JACLYN INC	COM	46977210	91	21,900	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	60	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	40,179	773,857	SH	DEFINED	1,2,5,13

JACUZZI BRANDS INC	COM	46986510	11,274	1,155,148	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	9,605	447,360	SH	DEFINED	1,2,6
JAMDAT MOBILE INC	COM	47023T10	773	44,850	SH	DEFINED	1
JAMES RIVER COAL CO	COM NEW	47035520	353	9,200	SH	DEFINED	1
JANUS CAP GROUP INC	COM	47102X10	85,387	6,120,921	SH	DEFINED	1,2,5,6,7,10,1
JARDEN CORP	COM	47110910	21,343	465,201	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	6,298	448,581	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM	46612J10	65,472	39,204,630	SH	DEFINED	1,2,5,6,7,8,10
JEFFERIES GROUP INC	COM	47231910	24,668	654,683	SH	DEFINED	1,2,5,13
JEFFERSON PILOT CORP	COM	47507010	194,971	3,974,953	SH	DEFINED	1,2,5,6,7,8,10
JETBLUE AWYS CORP	COM	47714310	25,026	1,314,392	SH	DEFINED	1,2,5,6,13
JLG INDS INC	COM	46621010	16,524	766,783	SH	DEFINED	1,2,5,6
JO-ANN STORES INC	COM	47758P30	11,619	413,638	SH	DEFINED	1,2,6
JOHNSON & JOHNSON	COM	47816010	9,366,248	139,461,699	SH	DEFINED	1,2,5,6,7,8,10
JOHNSON CTLS INC	COM	47836610	294,240	5,276,894	SH	DEFINED	1,2,5,6,7,8,10
JONES APPAREL GROUP	COM	48007410	123,232	3,679,678	SH	DEFINED	1,2,5,6,7,8,10
JONES LANG LASALLE I	COM	48020Q10	24,296	520,823	SH	DEFINED	1,2,5
JOS A BANK CLOTHIERS	COM	48083810	4,448	151,817	SH	DEFINED	1,2,5
JOURNAL COMMUNICATIO	CL A	48113010	5,589	337,702	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	10,433	624,742	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	44,062	1,256,753	SH	DEFINED	1,2,5,12
JPMORGAN & CHASE & C	COM	46625H10	4,021,517	116,228,809	SH	DEFINED	1,2,5,6,7,8,10
JUNIPER NETWORKS INC	COM	48203R10	150,865	6,838,844	SH	DEFINED	1,2,5,7,8,10,1
JUPITERMEDIA CORP	COM	48207D10	3,804	245,269	SH	DEFINED	1,2
K FED BANCORP	COM	48246S10	769	60,863	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	12,014	517,860	SH	DEFINED	1,2,5
K2 INC	COM	48273210	9,484	689,712	SH	DEFINED	1,2,6
KADANT INC	COM	48282T10	5,153	277,776	SH	DEFINED	1,2
KAMAN CORP	CL A	48354810	4,667	374,824	SH	DEFINED	1,2,6
KANBAY INTL INC	COM	48369P20	1,787	87,351	SH	DEFINED	1,2
KANEB PIPE LINE PART	SR PREF UN	48416910	378	6,362	SH	DEFINED	1,5
KANEB SERVICES LLC	COM	48417310	1,179	27,648	SH	DEFINED	1,2,5
KANSAS CITY LIFE INS	COM	48483610	3,676	75,388	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	20,463	1,062,476	SH	DEFINED	1,2,5,6
KATY INDS INC	COM	48602610	88	23,204	SH	DEFINED	1,2
KAYDON CORP	COM	48658710	14,700	468,150	SH	DEFINED	1,2,5,6
KB HOME	COM	48666K10	136,494	1,162,046	SH	DEFINED	1,2,5,6,10,13
KCS ENERGY INC	COM	48243420	11,444	745,073	SH	DEFINED	1,2,5
KEANE INC	COM	48666510	15,135	1,161,515	SH	DEFINED	1,2,5,13
KEITH COMPANIES INC	COM	48753910	179	10,330	SH	DEFINED	1
KEITHLEY INSTRS INC	COM	48758410	3,359	208,276	SH	DEFINED	1,2,6
KELLOGG CO	COM	48783610	420,262	9,712,538	SH	DEFINED	1,2,5,6,7,8,10
KELLWOOD CO	COM	48804410	13,875	481,930	SH	DEFINED	1,2,5,6
KELLY SVCS INC	CL A	48815220	10,745	373,225	SH	DEFINED	1,2,5,6,13
KEMET CORP	COM	48836010	12,996	1,676,879	SH	DEFINED	1,2,5,13
KENNAMETAL INC	COM	48917010	43,103	907,627	SH	DEFINED	1,2,5,13
KENSEY NASH CORP	COM	49005710	4,587	169,396	SH	DEFINED	1,2,6
KERR MCGEE CORP	COM	49238610	501,352	6,400,507	SH	DEFINED	1,2,5,6,7,8,10
KERYX BIOPHARMACEUTI	COM	49251510	4,151	310,673	SH	DEFINED	1,2
KEY ENERGY SVCS INC	COM	49291410	24,333	2,121,440	SH	DEFINED	1,2,5
KEYCORP NEW	COM	49326710	440,872	13,586,203	SH	DEFINED	1,2,5,6,7,8,10
KEYNOTE SYS INC	COM	49330810	2,802	236,044	SH	DEFINED	1,2
KEYSPAN CORP	COM	49337W10	202,830	5,204,768	SH	DEFINED	1,2,5,6,7,8,10
KEYSTONE AUTOMOTIVE	COM	49338N10	4,772	206,032	SH	DEFINED	1,2
KFORCE INC	COM	49373210	4,255	387,200	SH	DEFINED	1,2,5
KFX INC	COM	48245L10	9,858	735,667	SH	DEFINED	1,2
KILROY RLTY CORP	COM	49427F10	34,116	833,923	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	8,240	568,259	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	1,025,119	15,595,914	SH	DEFINED	1,2,5,6,7,8,10

KIMCO REALTY CORP	COM	49446R10	120,551	2,236,562	SH	DEFINED	1,2,3,5,7,8,10
KINDER MORGAN ENERGY	UT LTD PAR	49455010	1,736	38,582	SH	DEFINED	1,2,5
KINDER MORGAN INC KA	COM	49455P10	277,575	3,666,778	SH	DEFINED	1,2,5,6,7,8,10
KINDER MORGAN MANAGE	SHS	49455U10	1,573	38,746	SH	DEFINED	1,5
KINDRED HEALTHCARE I	COM	49458010	14,190	404,282	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	17,652	295,923	SH	DEFINED	1,2,5
KING PHARMACEUTICALS	COM	49558210	52,215	6,283,362	SH	DEFINED	1,2,5,6,10,12,
KINROSS GOLD CORP	COM NO PAR	49690240	660	109,943	SH	DEFINED	1,5,7,10,12,13
KINTERA INC	COM	49720P50	422	79,613	SH	DEFINED	1,2
KIRBY CORP	COM	49726610	18,028	428,932	SH	DEFINED	1,2,5,6
KIRKLANDS INC	COM	49749810	1,828	165,291	SH	DEFINED	1,2
KITE RLTY GROUP TR	COM	49803T10	5,889	408,925	SH	DEFINED	1,2,3
KLA-TENCOR CORP	COM	48248010	250,876	5,452,634	SH	DEFINED	1,2,5,6,7,8,10
KMG AMER CORP	COM	48256310	149	15,300	SH	DEFINED	1
KNBT BANCORP INC	COM	48292110	6,705	438,252	SH	DEFINED	1,2
KNIGHT RIDDER INC	COM	49904010	142,801	2,123,435	SH	DEFINED	1,2,5,6,7,8,10
KNIGHT TRADING GROUP	COM	49906310	17,188	1,782,947	SH	DEFINED	1,2,5
KNIGHT TRANSN INC	COM	49906410	15,621	633,199	SH	DEFINED	1,2,5,6
KNOLOGY INC	COM	49918380	66	27,700	SH	DEFINED	1
KOHLS CORP	COM	50025510	480,202	9,300,836	SH	DEFINED	1,2,5,6,7,8,10
KOMAG INC	COM NEW	50045320	9,359	418,755	SH	DEFINED	1,2,5
KONINKLIJKE AHOLD N	SPON ADR N	50046730	268	32,257	SH	DEFINED	1
KONINKLIJKE PHILIPS	NY REG SH	50047230	2,039	74,084	SH	DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	32,265	722,622	SH	DEFINED	1,4,5
KOPIN CORP	COM	50060010	3,362	1,095,071	SH	DEFINED	1,2,5,6
KOREA ELECTRIC PWR	SPONSORED	50063110	2,653	197,391	SH	DEFINED	1
KORN FERRY INTL	COM NEW	50064320	14,773	776,313	SH	DEFINED	1,2,5,13
KOS PHARMACEUTICALS	COM	50064810	10,001	239,951	SH	DEFINED	1,2
KOSAN BIOSCIENCES IN	COM	50064W10	1,349	329,108	SH	DEFINED	1,2,5
KRAFT FOODS INC	CL A	50075N10	301,077	9,109,741	SH	DEFINED	1,2,5,7,8,10,1
KRAMONT RLTY TR	COM SH BEN	50075Q10	8,533	364,672	SH	DEFINED	1,2,5
KRISPY KREME DOUGHNU	COM	50101410	8,210	1,075,989	SH	DEFINED	1,2,5,13
KROGER CO	COM	50104410	360,160	22,467,882	SH	DEFINED	1,2,5,6,7,8,10
KRONOS INC	COM	50105210	33,061	646,853	SH	DEFINED	1,2,5,6
KRONOS WORLDWIDE INC	COM	50105F10	2,548	59,950	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	24,749	749,291	SH	DEFINED	1,2,6
KT CORP	SPONSORED	48268K10	7,169	336,424	SH	DEFINED	1,2
KULICKE & SOFFA INDS	COM	50124210	7,129	1,133,410	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	1,829	200,812	SH	DEFINED	1,2
KYOCERA CORP	ADR	50155620	474	6,633	SH	DEFINED	1
KYPHON INC	COM	50157710	8,412	334,199	SH	DEFINED	1,2,5
L-3 COMMUNICATIONS H	COM	50242410	246,507	3,470,950	SH	DEFINED	1,2,5,6,10,13
LA JOLLA PHARMACEUTI	COM	50345910	35	49,889	SH	DEFINED	1,5
LA QUINTA CORP	PAIRED CTF	50419U20	25,830	3,038,855	SH	DEFINED	1,2,5
LA Z BOY INC	COM	50533610	19,724	1,415,926	SH	DEFINED	1,2,5,6
LABONE INC NEW	COM	50540L10	12,450	361,077	SH	DEFINED	1,2,5,6
LABOR READY INC	COM NEW	50540120	16,108	863,724	SH	DEFINED	1,2,5,6
LABORATORY CORP AMER	COM NEW	50540R40	189,496	3,931,446	SH	DEFINED	1,2,5,6,7,8,10
LABRANCHE & CO INC	COM	50544710	9,693	1,042,310	SH	DEFINED	1,2,5,13
LACLEDE GROUP INC	COM	50559710	9,676	331,385	SH	DEFINED	1,2,5
LACROSSE FOOTWEAR IN	COM	50568810	170	14,400	SH	DEFINED	1
LADENBURG THALMAN FI	COM	50575Q10	46	68,042	SH	DEFINED	1,2,5
LAFARGE COPPEE S A	SPON ADR N	50586140	274	11,293	SH	DEFINED	1
LAFARGE NORTH AMERIC	COM	50586210	25,904	443,189	SH	DEFINED	1,2,5,13
LAIDLAW INTL INC	COM	50730R10	31,525	1,515,612	SH	DEFINED	1,2,5
LAKELAND BANCORP INC	COM	51163710	3,314	212,876	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	3,264	84,901	SH	DEFINED	1,2
LAKES ENTMNT INC	COM	51206P10	4,014	222,988	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	63,866	2,212,942	SH	DEFINED	1,2,5,10,12,13

LAMAR ADVERTISING CO	CL A	51281510	37,092	920,633	SH	DEFINED	1,2,5
LAMSON & SESSIONS CO	COM	51369610	187	18,800	SH	DEFINED	1
LAN AIRLINES S A	SPONSORED	50172310	429	12,056	SH	DEFINED	1,7
LANCASTER COLONY COR	COM	51384710	32,745	769,555	SH	DEFINED	1,2,5,13
LANCE INC	COM	51460610	8,910	554,464	SH	DEFINED	1,2,6
LANCER CORP	COM	51461410	185	12,078	SH	DEFINED	1
LANDAMERICA FINL GRO	COM	51493610	25,490	509,502	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	8,225	173,004	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	180	24,661	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	12,098	418,329	SH	DEFINED	1,2,6
LANDSTAR SYS INC	COM	51509810	49,055	1,497,857	SH	DEFINED	1,2,5,6
LANNET INC	COM	51601210	1,094	173,638	SH	DEFINED	1,2
LAS VEGAS SANDS CORP	COM	51783410	1,373	30,520	SH	DEFINED	1,5
LASALLE HOTEL PPTYS	COM SH BEN	51794210	24,105	829,779	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	638	128,206	SH	DEFINED	1,2
LASERSCOPE	COM	51808110	8,175	257,576	SH	DEFINED	1,2
LATTICE SEMICONDUCTO	COM	51841510	14,764	2,749,327	SH	DEFINED	1,2,5,13
LAUDER ESTEE COS INC	CL A	51843910	74,996	1,667,311	SH	DEFINED	1,2,5,6,7,8,10
LAUREATE EDUCATION I	COM	51861310	25,040	585,189	SH	DEFINED	1,2,5,12,13
LAWSON PRODS INC	COM	52077610	9,234	197,301	SH	DEFINED	1,2,6
LAWSON SOFTWARE INC	COM	52078010	5,647	957,128	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	2,040	118,106	SH	DEFINED	1,2
LAZARE KAPLAN INTL I	COM	52107810	168	14,711	SH	DEFINED	1
LCA-VISION INC	COM PAR $.	50180330	9,360	281,076	SH	DEFINED	1,2,6
LCC INTERNATIONAL IN	CL A	50181010	529	125,771	SH	DEFINED	1
LEADIS TECHNOLOGY IN	COM	52171N10	1,800	301,050	SH	DEFINED	1
LEAPFROG ENTERPRISES	CL A	52186N10	4,498	396,306	SH	DEFINED	1,2,5
LEAR CORP	COM	52186510	53,531	1,206,740	SH	DEFINED	1,2,5,7,8,10,1
LEARNING CARE GROUP	COM	52200L10	37	10,200	SH	DEFINED	1
LEARNING TREE INTL I	COM	52201510	2,181	151,362	SH	DEFINED	1,2
LECG CORP	COM	52323410	3,358	171,344	SH	DEFINED	1,2
LECROY CORP	COM	52324W10	2,326	135,757	SH	DEFINED	1,2
LEE ENTERPRISES INC	COM	52376810	28,567	658,230	SH	DEFINED	1,2,5,6,13
LEGG MASON INC	COM	52490110	145,016	1,855,847	SH	DEFINED	1,2,5,7,8,10,1
LEGGETT & PLATT INC	COM	52466010	152,917	5,294,923	SH	DEFINED	1,2,5,6,7,8,10
LEHMAN BROS HLDGS IN	COM	52490810	847,950	9,005,416	SH	DEFINED	1,2,5,6,7,8,10
LENNAR CORP	CL A	52605710	130,288	2,298,666	SH	DEFINED	1,2,5,7,8,10,1
LENNOX INTL INC	COM	52610710	17,492	798,011	SH	DEFINED	1,2,5,6
LESCO INC OHIO	COM	52687210	152	10,390	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	40,584	1,181,499	SH	DEFINED	1,2,5,13
LEVEL 3 COMMUNICATIO	COM	52729N10	17,366	8,430,179	SH	DEFINED	1,2,5,7,8,10,1
LEVITT CORP	CL A	52742P10	5,426	211,629	SH	DEFINED	1,2,5
LEXAR MEDIA INC	COM	52886P10	5,304	1,064,964	SH	DEFINED	1,2,5
LEXICON GENETICS INC	COM	52887210	6,230	1,219,266	SH	DEFINED	1,2,5
LEXINGTON CORP PPTYS	COM	52904310	15,845	722,207	SH	DEFINED	1,2,5
LEXMARK INTL NEW	CL A	52977110	327,564	4,096,085	SH	DEFINED	1,2,5,6,7,8,10
LIBBEY INC	COM	52989810	4,903	233,486	SH	DEFINED	1,2,6
LIBERTY CORP S C	COM	53037010	9,829	242,389	SH	DEFINED	1,2,5
LIBERTY MEDIA CORP N	COM SER A	53071810	358,734	34,593,437	SH	DEFINED	1,2,5,7,8,10,1
LIBERTY MEDIA INTL I	COM SER A	53071910	97,594	2,231,223	SH	DEFINED	1,2,5,7,8,10,1
LIBERTY PPTY TR	SH BEN INT	53117210	78,647	2,014,000	SH	DEFINED	1,2,3,5,7,8,10
LIFE TIME FITNESS IN	COM	53217R20	4,094	151,736	SH	DEFINED	1,2
LIFECELL CORP	COM	53192710	3,529	396,466	SH	DEFINED	1,2
LIFECORE BIOMEDICAL	COM	53218710	187	10,505	SH	DEFINED	1
LIFELINE SYS INC	COM	53219210	4,997	164,795	SH	DEFINED	1,2
LIFEPOINT HOSPITALS	COM	53219L10	31,266	713,185	SH	DEFINED	1,2,5,13
LIFETIME HOAN CORP	COM	53192610	1,342	86,626	SH	DEFINED	1,2
LIGAND PHARMACEUTICA	CL B	53220K20	10,421	1,818,635	SH	DEFINED	1,2,5
LIGHTBRIDGE INC	COM	53222610	296	48,930	SH	DEFINED	1,2

LILLY ELI & CO	COM	53245710	1,665,425	31,965,926	SH	DEFINED	1,2,5,6,7,8,10
LIMITED BRANDS INC	COM	53271610	279,763	11,512,887	SH	DEFINED	1,2,5,6,7,8,10
LIN TV CORP	CL A	53277410	10,599	626,062	SH	DEFINED	1,2
LINCARE HLDGS INC	COM	53279110	82,109	1,856,406	SH	DEFINED	1,2,5,7,8,10,1
LINCOLN ELEC HLDGS I	COM	53390010	15,054	500,450	SH	DEFINED	1,2,5
LINCOLN NATL CORP IN	COM	53418710	240,662	5,331,450	SH	DEFINED	1,2,5,6,7,8,10
LINDSAY MFG CO	COM	53555510	3,775	197,867	SH	DEFINED	1,2,5,6
LINEAR TECHNOLOGY CO	COM	53567810	340,839	8,896,865	SH	DEFINED	1,2,5,6,7,8,10
LINENS N THINGS INC	COM	53567910	20,546	827,466	SH	DEFINED	1,2,5,6
LIONBRIDGE TECHNOLOG	COM	53625210	3,641	639,842	SH	DEFINED	1,2
LITHIA MTRS INC	CL A	53679710	9,743	380,430	SH	DEFINED	1,2,5
LITTELFUSE INC	COM	53700810	11,663	407,102	SH	DEFINED	1,2,6
LIZ CLAIBORNE INC	COM	53932010	192,346	4,793,078	SH	DEFINED	1,2,5,6,7,8,10
LKQ CORP	COM	50188920	3,868	192,740	SH	DEFINED	1,2
LLOYDS TSB GROUP PLC	SPONSORED	53943910	1,939	53,467	SH	DEFINED	1
LOCKHEED MARTIN CORP	COM	53983010	5,090,494	83,368,717	SH	DEFINED	1,2,5,6,7,8,10
LODGENET ENTMT CORP	COM	54021110	3,453	183,255	SH	DEFINED	1,2
LOEWS CORP	COM	54042410	289,998	3,943,399	SH	DEFINED	1,2,5,6,7,10,1
LOEWS CORP	CAROLNA GP	54042420	14,980	452,574	SH	DEFINED	1,2,5
LO-JACK CORP	COM	53945110	184	13,342	SH	DEFINED	1
LONE STAR STEAKHOUSE	COM	54230710	10,396	359,644	SH	DEFINED	1,2,6
LONE STAR TECHNOLOGI	COM	54231210	22,960	582,288	SH	DEFINED	1,2
LONGS DRUG STORES CO	COM	54316210	19,890	581,251	SH	DEFINED	1,2,5,6
LONGVIEW FIBRE CO	COM	54321310	19,079	1,016,983	SH	DEFINED	1,2,5,13
LOOKSMART LTD	COM	54344210	1,106	1,243,135	SH	DEFINED	1,2
LOUDEYE CORP	COM	54575410	34	22,700	SH	DEFINED	1
LOUISIANA PAC CORP	COM	54634710	131,337	5,224,223	SH	DEFINED	1,2,5,6,10,12,
LOWES COS INC	COM	54866110	3,465,327	60,699,371	SH	DEFINED	1,2,5,6,7,8,10
LSB INDS INC	COM	50216010	149	20,248	SH	DEFINED	1
LSI INDS INC	COM	50216C10	3,246	289,079	SH	DEFINED	1,2
LSI LOGIC CORP	COM	50216110	71,752	12,835,755	SH	DEFINED	1,2,5,6,7,8,10
LTC PPTYS INC	COM	50217510	6,459	372,248	SH	DEFINED	1,2,5
LTX CORP	COM	50239210	5,001	1,126,460	SH	DEFINED	1,2,5,13
LUBRIZOL CORP	COM	54927110	117,077	2,880,828	SH	DEFINED	1,2,5,13
LUBYS INC	COM	54928210	197	25,421	SH	DEFINED	1
LUCENT TECHNOLOGIES	COM	54946310	340,150	123,691,076	SH	DEFINED	1,2,5,6,7,8,10
LUFKIN INDS INC	COM	54976410	4,832	100,059	SH	DEFINED	1,2
LUMINENT MTG CAP INC	COM	55027830	5,822	530,252	SH	DEFINED	1,2
LUMINEX CORP DEL	COM	55027E10	2,872	381,372	SH	DEFINED	1,2,5
LUXOTTICA GROUP S P	SPONSORED	55068R20	6,547	320,915	SH	DEFINED	1,2
LYDALL INC DEL	COM	55081910	334	30,076	SH	DEFINED	1,6
LYON WILLIAM HOMES	COM	55207410	5,004	65,241	SH	DEFINED	1,2
LYONDELL CHEMICAL CO	COM	55207810	77,727	2,783,904	SH	DEFINED	1,2,5,13
M & F WORLDWIDE CORP	COM	55254110	1,862	139,586	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	257,500	2,523,023	SH	DEFINED	1,2,5,6,7,8,10
M D C HLDGS INC	COM	55267610	26,753	384,108	SH	DEFINED	1,2,5,6
M SYS FLASH DISK PIO	ORD	M7061C10	220	9,974	SH	DEFINED	1,2
M/I HOMES INC	COM	55305B10	8,844	180,756	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	3,945	117,509	SH	DEFINED	1,2
MACDERMID INC	COM	55427310	15,455	475,538	SH	DEFINED	1,2,5
MACERICH CO	COM	55438210	59,887	1,124,004	SH	DEFINED	1,2,3,5
MAC-GRAY CORP	COM	55415310	89	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	53,997	1,275,009	SH	DEFINED	1,2,3,5,13
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	1,156	41,300	SH	DEFINED	1
MACROCHEM CORP DEL	COM	55590310	4	10,400	SH	DEFINED	1
MACROMEDIA INC	COM	55610010	33,745	1,007,326	SH	DEFINED	1,2,5,12,13
MACRONIX INTL LTD	SPONSORED	55610310	22	16,729	SH	DEFINED	1

MACROVISION CORP	COM	55590410	21,505	943,596	SH	DEFINED	1,2,5,13
MADDEN STEVEN LTD	COM	55626910	4,021	240,899	SH	DEFINED	1,2,5
MAF BANCORP INC	COM	55261R10	17,370	418,163	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	13,639	400,554	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	1,730	28,330	SH	DEFINED	1,2,5
MAGMA DESIGN AUTOMAT	COM	55918110	4,597	387,296	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	3,389	551,880	SH	DEFINED	1,2,5
MAGNA INTL INC	CL A	55922240	3,746	55,994	SH	DEFINED	1
MAGNETEK INC	COM	55942410	1,910	358,363	SH	DEFINED	1,2,6
MAGNUM HUNTER RES IN	COM PAR $0	55972F20	20,410	1,266,933	SH	DEFINED	1,2,5
MAGUIRE PPTYS INC	COM	55977510	19,889	832,876	SH	DEFINED	1,2,3,5
MAGYAR TAVKOZLESI RT	SPONSORED	55977610	232	9,853	SH	DEFINED	1
MAIN STR BKS INC NEW	COM	56034R10	5,527	208,963	SH	DEFINED	1,2,5
MAINSOURCE FINANCIAL	COM	56062Y10	4,266	194,082	SH	DEFINED	1,2
MAIR HOLDINGS INC	COM	56063510	151	17,061	SH	DEFINED	1
MAJESCO HLDGS INC	COM NEW	56069020	153	13,200	SH	DEFINED	1
MANAGEMENT NETWORK G	COM	56169310	3,224	1,360,480	SH	DEFINED	1
MANCHESTER TECHNOLOG	COM	56239810	85	15,100	SH	DEFINED	2
MANDALAY RESORT GROU	COM	56256710	65,791	933,341	SH	DEFINED	1,2,5,7,13
MANHATTAN ASSOCS INC	COM	56275010	11,171	548,387	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	22,015	545,073	SH	DEFINED	1,2,5,6
MANNATECH INC	COM	56377110	5,493	280,956	SH	DEFINED	1,2
MANNING GREG AUCTION	COM	56382310	615	61,111	SH	DEFINED	1,2
MANNKIND CORP	COM	56400P20	2,483	174,515	SH	DEFINED	1,2
MANOR CARE INC NEW	COM	56405510	84,542	2,325,133	SH	DEFINED	1,2,5,6,10,12,
MANPOWER INC	COM	56418H10	66,080	1,518,375	SH	DEFINED	1,2,5,7,8,10,1
MANTECH INTL CORP	CL A	56456310	6,186	268,148	SH	DEFINED	1,2,6
MANUGISTICS GROUP IN	COM	56501110	1,526	908,486	SH	DEFINED	1,2,5
MANULIFE FINL CORP	COM	56501R10	11,492	239,807	SH	DEFINED	1,5,7,13
MAPICS INC	COM	56491010	5,586	438,836	SH	DEFINED	1,2
MAPINFO CORP	COM	56510510	3,540	293,987	SH	DEFINED	1,2,5,6
MARATHON OIL CORP	COM	56584910	599,836	12,784,219	SH	DEFINED	1,2,5,6,7,8,10
MARCHEX INC	CL B	56624R10	1,293	69,370	SH	DEFINED	1,2
MARCUS CORP	COM	56633010	7,334	357,766	SH	DEFINED	1,2,6
MARINE PRODS CORP	COM	56842710	3,241	192,808	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	5,115	164,042	SH	DEFINED	1,2
MARKEL CORP	COM	57053510	30,100	87,194	SH	DEFINED	1,2,5
MARKETAXESS HLDGS IN	COM	57060D10	343	30,680	SH	DEFINED	1
MARKWEST ENERGY PART	UNIT LTD P	57075910	369	7,800	SH	DEFINED	1
MARLIN BUSINESS SVCS	COM	57115710	1,066	52,319	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	466,343	6,974,921	SH	DEFINED	1,2,5,6,7,8,10
MARSH & MCLENNAN COS	COM	57174810	1,065,205	35,016,617	SH	DEFINED	1,2,5,6,7,8,10
MARSHALL & ILSLEY CO	COM	57183410	241,964	5,795,533	SH	DEFINED	1,2,5,6,7,8,10
MARSHALL EDWARDS INC	COM	57232230	691	82,808	SH	DEFINED	1,2
MARTEK BIOSCIENCES C	COM	57290110	22,868	392,986	SH	DEFINED	1,2,5,13
MARTEN TRANS LTD	COM	57307510	2,692	126,200	SH	DEFINED	1,2
MARTHA STEWART LIVIN	CL A	57308310	3,764	166,612	SH	DEFINED	1,2
MARTIN MARIETTA MATL	COM	57328410	68,175	1,219,153	SH	DEFINED	1,2,5,12,13
MARVEL ENTERPRISES I	COM	57383M10	66,001	3,300,045	SH	DEFINED	1,2,5,10,12,14
MARVELL TECHNOLOGY G	ORD	G5876H10	43,558	1,136,092	SH	DEFINED	1,5,7,8,10,12,
MASCO CORP	COM	57459910	463,150	13,358,819	SH	DEFINED	1,2,5,6,7,8,10
MASSEY ENERGY CORP	COM	57620610	33,790	843,898	SH	DEFINED	1,2,5
MASTEC INC	COM	57632310	3,058	372,478	SH	DEFINED	1,2,5
MATERIAL SCIENCES CO	COM	57667410	167	12,398	SH	DEFINED	1
MATRIA HEALTHCARE IN	COM NEW	57681720	7,128	232,108	SH	DEFINED	1,2,5
MATRITECH INC	COM	57681810	45	44,300	SH	DEFINED	5
MATRIX SVC CO	COM	57685310	1,180	271,365	SH	DEFINED	1,2
MATRIXONE INC	COM	57685P30	3,426	718,165	SH	DEFINED	1,2,5

MATSUSHITA ELEC INDL	ADR	57687920	1,283	87,166	SH	DEFINED	1
MATTEL INC	COM	57708110	264,458	12,386,811	SH	DEFINED	1,2,5,6,7,8,10
MATTHEWS INTL CORP	CL A	57712810	21,746	663,791	SH	DEFINED	1,2,5
MATTSON TECHNOLOGY I	COM	57722310	4,495	566,098	SH	DEFINED	1,2
MAUI LD & PINEAPPLE	COM	57734510	2,213	51,585	SH	DEFINED	1,2
MAVERICK TUBE CORP	COM	57791410	24,473	752,789	SH	DEFINED	1,2,5
MAX RE CAPITAL LTD H	SHS	G6052F10	209	8,900	SH	DEFINED	1,5
MAXIM INTEGRATED PRO	COM	57772K10	369,151	9,032,331	SH	DEFINED	1,2,5,6,7,8,10
MAXIM PHARMACEUTICAL	COM	57772M10	733	416,445	SH	DEFINED	1,2,5
MAXIMUS INC	COM	57793310	10,372	309,706	SH	DEFINED	1,2,5,6
MAXTOR CORP	COM NEW	57772920	12,261	2,304,740	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	1,317	143,585	SH	DEFINED	1,2
MAXYGEN INC	COM	57777610	3,525	410,811	SH	DEFINED	1,2
MAY DEPT STORES CO	COM	57777810	318,949	8,615,577	SH	DEFINED	1,2,5,6,7,8,10
MAYTAG CORP	COM	57859210	35,201	2,519,724	SH	DEFINED	1,2,5,6,7,8,10
MB FINANCIAL INC NEW	COM	55264U10	13,920	363,436	SH	DEFINED	1,2
MBIA INC	COM	55262C10	229,893	4,397,335	SH	DEFINED	1,2,5,6,7,8,10
MBNA CORP	COM	55262L10	935,938	38,123,728	SH	DEFINED	1,2,5,6,7,8,10
MBT FINL CORP	COM	57887710	3,826	202,749	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	150,615	6,676,216	SH	DEFINED	1,2,5,10,12,13
MCCLATCHY CO	CL A	57948910	13,397	180,651	SH	DEFINED	1,2,5
MCCORMICK & CO INC	COM NON VT	57978020	133,122	3,866,451	SH	DEFINED	1,2,5,6,7,8,10
MCDATA CORP	CL A	58003120	8,398	2,227,651	SH	DEFINED	1,2,5,13
MCDERMOTT INTL INC	COM	58003710	1,463	77,293	SH	DEFINED	1,2,5
MCDONALDS CORP	COM	58013510	1,481,137	47,563,804	SH	DEFINED	1,2,5,6,7,8,10
MCG CAPITAL CORP	COM	58047P10	6,665	433,195	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	6,767	289,428	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	495,975	5,684,527	SH	DEFINED	1,2,5,6,7,8,10
MCI INC	COM	55269110	11,676	468,934	SH	DEFINED	1,5
MCKESSON CORP	COM	58155Q10	441,241	11,688,505	SH	DEFINED	1,2,5,6,7,8,10
MCMORAN EXPLORATION	COM	58241110	4,917	244,620	SH	DEFINED	1,2
MDS INC	COM	55269P30	165	11,348	SH	DEFINED	1
MDU RES GROUP INC	COM	55269010	43,223	1,564,919	SH	DEFINED	1,2,5,13
MEADE INSTRUMENTS CO	COM	58306210	102	35,081	SH	DEFINED	1,6
MEADOWBROOK INS GROU	COM	58319P10	84	15,953	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	188,292	5,917,420	SH	DEFINED	1,2,5,6,7,8,10
MEASUREMENT SPECIALT	COM	58342110	3,396	147,650	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	129	29,218	SH	DEFINED	1
MECHEL STEEL GROUP O	SPONSORED	58384010	2,914	108,840	SH	DEFINED	1,2,7
MEDALLION FINL CORP	COM	58392810	181	19,850	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	8,764	1,229,229	SH	DEFINED	1,2,5
MEDCATH CORP	COM	58404W10	2,819	96,218	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	386,884	7,804,800	SH	DEFINED	1,2,5,6,7,8,10
MEDIA GEN INC	CL A	58440410	20,629	333,539	SH	DEFINED	1,2,5,6,13
MEDIACOM COMMUNICATI	CL A	58446K10	6,048	924,711	SH	DEFINED	1,2,5
MEDICAL ACTION INDS	COM	58449L10	2,118	112,046	SH	DEFINED	1,2
MEDICAL STAFFING NET	COM	58463F10	2,459	372,017	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	34,954	1,542,524	SH	DEFINED	1,2,5
MEDICIS PHARMACEUTIC	CL A NEW	58469030	22,308	744,087	SH	DEFINED	1,2,5,6
MEDIMMUNE INC	COM	58469910	174,178	7,315,322	SH	DEFINED	1,2,5,6,7,8,10
MEDIS TECHNOLOGIES L	COM	58500P10	2,603	181,538	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	2,000,184	39,257,786	SH	DEFINED	1,2,5,6,7,8,10
MELLON FINL CORP	COM	58551A10	355,819	12,467,374	SH	DEFINED	1,2,5,6,7,8,10
MEMC ELECTR MATLS IN	COM	55271510	41,437	3,080,851	SH	DEFINED	1,2,5
MENS WEARHOUSE INC	COM	58711810	31,590	748,405	SH	DEFINED	1,2,5,6
MENTOR CORP MINN	COM	58718810	22,965	715,429	SH	DEFINED	1,2,5,6
MENTOR GRAPHICS CORP	COM	58720010	19,760	1,442,315	SH	DEFINED	1,2,5,8,13
MERCANTILE BANK CORP	COM	58737610	3,994	97,706	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	69,919	1,374,738	SH	DEFINED	1,2,5,7,8,10,1

MERCK & CO INC	COM	58933110	2,483,720	76,729,081	SH	DEFINED	1,2,5,6,7,8,10
MERCURY COMPUTER SYS	COM	58937810	11,205	406,279	SH	DEFINED	1,2,5,6
MERCURY GENL CORP NE	COM	58940010	38,255	692,272	SH	DEFINED	1,2,5
MERCURY INTERACTIVE	COM	58940510	118,714	2,505,572	SH	DEFINED	1,2,5,6,7,8,10
MEREDITH CORP	COM	58943310	51,761	1,107,197	SH	DEFINED	1,2,5,6,10,13
MERGE TECHNOLOGIES I	COM	58998110	2,393	136,366	SH	DEFINED	1,2
MERIDIAN BIOSCIENCE	COM	58958410	2,174	145,937	SH	DEFINED	1
MERIDIAN GOLD INC	COM	58997510	2,387	141,726	SH	DEFINED	1,2
MERIDIAN RESOURCE CO	COM	58977Q10	10,354	2,006,498	SH	DEFINED	1,2,5
MERISTAR HOSPITALITY	COM	58984Y10	13,871	1,981,523	SH	DEFINED	1,2,3,5
MERIT MED SYS INC	COM	58988910	7,872	656,508	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	29,535	501,266	SH	DEFINED	1,2,5,6
MERIX CORP	COM	59004910	2,770	247,075	SH	DEFINED	1,2
MERRILL LYNCH & CO I	COM	59018810	5,172,665	91,389,848	SH	DEFINED	1,2,5,6,7,8,10
MESA AIR GROUP INC	COM	59047910	3,487	498,197	SH	DEFINED	1,2,6
METAL MGMT INC	COM NEW	59109720	8,227	320,362	SH	DEFINED	1,2
METALS USA INC	COM NEW	59132420	5,469	279,155	SH	DEFINED	1,2
METASOLV INC	COM	59139P10	97	39,436	SH	DEFINED	1
METHODE ELECTRS INC	COM	59152020	9,512	785,446	SH	DEFINED	1,2,6
METLIFE INC	COM	59156R10	890,704	22,780,164	SH	DEFINED	1,2,5,6,7,8,10
METRIS COS INC	COM	59159810	8,186	706,272	SH	DEFINED	1,2,5
METRO GOLDWYN MAYER	COM	59161010	6,879	575,674	SH	DEFINED	1,2,5
METROLOGIC INSTRS IN	COM	59167610	4,025	179,028	SH	DEFINED	1,2
METTLER TOLEDO INTER	COM	59268810	35,557	748,565	SH	DEFINED	1,2,5,10,12
MFA MTG INVTS INC	COM	55272X10	8,649	1,136,553	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	10,177	307,000	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	30,256	1,197,323	SH	DEFINED	1,2,5,6
MGIC INVT CORP WIS	COM	55284810	203,337	3,297,172	SH	DEFINED	1,2,5,6,7,8,10
MGM MIRAGE	COM	55295310	47,674	673,166	SH	DEFINED	1,2,5
MGP INGREDIENTS INC	COM	55302G10	610	73,165	SH	DEFINED	1,2
MICHAELS STORES INC	COM	59408710	167,280	4,608,272	SH	DEFINED	1,2,5,10,12,13
MICREL INC	COM	59479310	13,717	1,487,704	SH	DEFINED	1,2,5,13
MICRO THERAPEUTICS I	COM	59500W10	466	120,637	SH	DEFINED	1,2
MICROCHIP TECHNOLOGY	COM	59501710	98,194	3,775,254	SH	DEFINED	1,2,5,7,8,10,1
MICROMUSE INC	COM	59509410	5,240	1,156,623	SH	DEFINED	1,2,5
MICRON TECHNOLOGY IN	COM	59511210	169,355	16,378,590	SH	DEFINED	1,2,5,6,7,8,10
MICROS SYS INC	COM	59490110	22,812	621,409	SH	DEFINED	1,2,6
MICROSEMI CORP	COM	59513710	18,539	1,138,078	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	7,570,061	313,200,691	SH	DEFINED	1,2,5,6,7,8,10
MICROSTRATEGY INC	CL A NEW	59497240	18,053	332,654	SH	DEFINED	1,2,5
MICROTEK MEDICAL HLD	COM	59515B10	1,961	547,803	SH	DEFINED	1,2,5
MICROTUNE INC DEL	COM	59514P10	2,856	662,744	SH	DEFINED	1,2
MICROVISION INC WASH	COM	59496010	1,469	252,045	SH	DEFINED	1
MID-AMER APT CMNTYS	COM	59522J10	19,153	524,738	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	7,676	336,239	SH	DEFINED	1,2,6
MIDDLEBY CORP	COM	59627810	3,234	65,458	SH	DEFINED	1,2
MIDDLESEX WATER CO	COM	59668010	2,983	164,347	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	4,553	144,490	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	9,413	353,884	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	6,428	626,493	SH	DEFINED	1,2
MIDWEST AIR GROUP IN	COM	59791110	31	12,989	SH	DEFINED	1
MIDWEST BANC HOLDING	COM	59825110	3,110	156,201	SH	DEFINED	1,2
MIKOHN GAMING CORP	COM	59862K10	137	10,927	SH	DEFINED	1
MILACRON INC	COM	59870910	2,398	786,187	SH	DEFINED	1,2,5,6
MILLENNIUM PHARMACEU	COM	59990210	43,151	5,124,800	SH	DEFINED	1,2,5,7,8,10,1
MILLER HERMAN INC	COM	60054410	29,727	986,967	SH	DEFINED	1,2,5,6,12,13
MILLIPORE CORP	COM	60107310	61,592	1,419,173	SH	DEFINED	1,2,5,6,7,10,1
MILLS CORP	COM	60114810	58,576	1,107,300	SH	DEFINED	1,2,3,5,10
MINDSPEED TECHNOLOGI	COM	60268210	3,892	1,745,363	SH	DEFINED	1,2,5

MINE SAFETY APPLIANC	COM	60272010	12,292	317,297	SH	DEFINED	1,2,5
MINERALS TECHNOLOGIE	COM	60315810	79,472	1,208,155	SH	DEFINED	1,2,5,13
MIPS TECHNOLOGIES IN	COM	60456710	6,874	597,713	SH	DEFINED	1,2
MISSION RESOURCES CO	COM	60510910	4,085	576,977	SH	DEFINED	1,2
MISSION WEST PPTYS I	COM	60520310	3,929	370,664	SH	DEFINED	1,2,5
MITCHELLS & BUTLERS	SPONS ADR	60668M20	146	22,468	SH	DEFINED	1
MITSUBISHI TOKYO FIN	SPONSORED	60681610	11,440	1,322,491	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	368	1,998	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	9,563	602,178	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	9,299	230,108	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	994	28,248	SH	DEFINED	1,7
MOBILITY ELECTRONICS	COM	60741U10	2,363	338,070	SH	DEFINED	1,2
MOBIUS MGMT SYSTEMS	COM	60692510	118	17,940	SH	DEFINED	1
MOCON INC	COM	60749410	94	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	15,936	543,327	SH	DEFINED	1,2,5,6,13
MODTECH HLDGS INC	COM	60783C10	91	10,667	SH	DEFINED	1
MOHAWK INDS INC	COM	60819010	85,010	1,008,420	SH	DEFINED	1,2,5,7,8,10,1
MOLECULAR DEVICES CO	COM	60851C10	4,713	248,069	SH	DEFINED	1,2
MOLEX INC	COM	60855410	116,125	4,405,353	SH	DEFINED	1,2,5,6,7,10,1
MOLEX INC	CL A	60855420	1,599	67,747	SH	DEFINED	1,5,12
MOLINA HEALTHCARE IN	COM	60855R10	7,241	157,108	SH	DEFINED	1,2
MOLSON COORS BREWING	CL B	60871R20	192,809	2,498,495	SH	DEFINED	1,2,5,6,10,12,
MOMENTA PHARMACEUTIC	COM	60877T10	393	46,380	SH	DEFINED	1,2
MONACO COACH CORP	COM	60886R10	7,793	482,537	SH	DEFINED	1,2,6
MONEYGRAM INTL INC	COM	60935Y10	22,981	1,216,577	SH	DEFINED	1,2,5,7,13
MONMOUTH REAL ESTATE	CL A	60972010	112	13,300	SH	DEFINED	1
MONOLITHIC PWR SYS I	COM	60983910	278	31,518	SH	DEFINED	1
MONOLITHIC SYS TECHN	COM	60984210	2,708	462,980	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	4,392	170,148	SH	DEFINED	1,2,5
MONSANTO CO NEW	COM	61166W10	549,550	8,520,158	SH	DEFINED	1,2,5,6,7,8,10
MONSTER WORLDWIDE IN	COM	61174210	84,045	3,000,534	SH	DEFINED	1,2,5,6,10,13
MONTPELIER RE HOLDIN	SHS	G6218510	339	9,644	SH	DEFINED	1,5
MOODYS CORP	COM	61536910	336,108	4,156,668	SH	DEFINED	1,2,5,6,7,8,10
MOOG INC	CL A	61539420	19,866	439,512	SH	DEFINED	1,2,6
MORGAN STANLEY	COM NEW	61744644	6,042,877	105,552,433	SH	DEFINED	1,2,5,6,7,8,10
MORGAN STANLEY INDIA	COM	61745C10	2,795	96,329	SH	DEFINED	7
MORTGAGEIT HLDGS INC	COM	61915Q10	2,726	170,900	SH	DEFINED	1,2
MOSAIC CO	COM	61945A10	32,879	1,927,228	SH	DEFINED	1,2,5,12
MOTIVE INC	COM	61980V10	473	47,323	SH	DEFINED	1
MOTOROLA INC	COM	62007610	1,145,745	76,536,088	SH	DEFINED	1,2,5,6,7,8,10
MOVADO GROUP INC	COM	62458010	4,952	267,655	SH	DEFINED	1,2
MOVIE GALLERY INC	COM	62458110	13,832	482,302	SH	DEFINED	1,2,6
MPS GROUP INC	COM	55340910	21,628	2,057,827	SH	DEFINED	1,2,5,13
MRO SOFTWARE INC	COM	55347W10	6,657	474,462	SH	DEFINED	1,2,5,6
MRV COMMUNICATIONS I	COM	55347710	5,391	1,669,191	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	12,763	417,651	SH	DEFINED	1,2,5
MTC TECHNOLOGIES INC	COM	55377A10	3,575	109,994	SH	DEFINED	1,2
MTR GAMING GROUP INC	COM	55376910	4,346	350,455	SH	DEFINED	1,2,5
MTS SYS CORP	COM	55377710	10,770	370,981	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	15,764	559,992	SH	DEFINED	1,2,5,6
MULTI FINELINE ELECT	COM	62541B10	859	48,670	SH	DEFINED	1
MULTIMEDIA GAMES INC	COM	62545310	3,160	407,179	SH	DEFINED	1,2,5,6
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	259	10,648	SH	DEFINED	1,5
MURPHY OIL CORP	COM	62671710	115,974	1,174,658	SH	DEFINED	1,2,5,12,13
MYERS INDS INC	COM	62846410	5,325	377,365	SH	DEFINED	1,2
MYKROLIS CORP	COM	62852P10	9,575	669,582	SH	DEFINED	1,2,5
MYLAN LABS INC	COM	62853010	121,634	6,864,208	SH	DEFINED	1,2,5,6,7,10,1
MYOGEN INC	COM	62856E10	3,501	443,667	SH	DEFINED	1,2
MYRIAD GENETICS INC	COM	62855J10	8,705	473,332	SH	DEFINED	1,2,5

NABI BIOPHARMACEUTIC	COM	62951910	12,055	965,908	SH	DEFINED	1,2,5
NABORS INDUSTRIES LT	SHS	G6359F10	230,714	3,901,157	SH	DEFINED	1,2,5,6,7,8,10
NACCO INDS INC	CL A	62957910	8,487	83,254	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	8,280	439,740	SH	DEFINED	1,2,5
NANOGEN INC	COM	63007510	1,908	548,374	SH	DEFINED	1,2
NANOPHASE TCHNOLOGIE	COM	63007910	93	16,150	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	879	83,500	SH	DEFINED	1,2
NAPSTER INC	COM	63079710	671	103,132	SH	DEFINED	1,6
NARA BANCORP INC	COM	63080P10	4,321	307,573	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	1,924	48,590	SH	DEFINED	1,2
NASDAQ STOCK MARKET	COM	63110310	584	54,617	SH	DEFINED	1
NASH FINCH CO	COM	63115810	15,852	417,256	SH	DEFINED	1,2,6
NASSDA CORP	COM	63172M10	185	27,800	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	236	21,700	SH	DEFINED	1,2
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,145	10,429	SH	DEFINED	1
NATIONAL BEVERAGE CO	COM	63501710	1,508	185,058	SH	DEFINED	1,2
NATIONAL BK GREECE S	SPONSORED	63364340	517	75,135	SH	DEFINED	1
NATIONAL CITY CORP	COM	63540510	610,582	18,226,317	SH	DEFINED	1,2,5,6,7,8,10
NATIONAL FINL PARTNE	COM	63607P20	18,593	467,171	SH	DEFINED	1,2
NATIONAL FUEL GAS CO	COM	63618010	40,723	1,424,386	SH	DEFINED	1,2,5,13
NATIONAL HEALTH INVS	COM	63633D10	10,466	402,847	SH	DEFINED	1,2
NATIONAL HEALTH REAL	COM	63590510	306	16,450	SH	DEFINED	1,2,5
NATIONAL HEALTHCARE	COM	63590610	3,690	107,864	SH	DEFINED	1,2,5
NATIONAL INSTRS CORP	COM	63651810	21,768	804,717	SH	DEFINED	1,2,5,13
NATIONAL OILWELL VAR	COM	63707110	224,133	4,799,425	SH	DEFINED	1,2,5,6,10,12,
NATIONAL PENN BANCSH	COM	63713810	12,208	496,868	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS	COM	63721510	3,990	99,011	SH	DEFINED	1,2,5,6
NATIONAL SEMICONDUCT	COM	63764010	305,297	14,813,058	SH	DEFINED	1,2,5,6,7,8,10
NATIONAL WESTN LIFE	CL A	63852210	6,528	38,191	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	27,900	777,162	SH	DEFINED	1,2,5
NATIONWIDE HEALTH PP	COM	63862010	20,952	1,036,713	SH	DEFINED	1,2,5
NATURAL ALTERNATIVES	COM NEW	63884230	96	14,200	SH	DEFINED	1
NATURES SUNSHINE PRO	COM	63902710	4,855	282,778	SH	DEFINED	1,2,6
NAUTILUS INC	COM	63910B10	13,547	570,172	SH	DEFINED	1,2,5,6
NAVARRE CORP	COM	63920810	2,515	316,407	SH	DEFINED	1,2
NAVIGANT CONSULTING	COM	63935N10	18,594	682,858	SH	DEFINED	1,2
NAVIGANT INTL INC	COM	63935R10	2,677	196,002	SH	DEFINED	1,2
NAVIGATORS GROUP INC	COM	63890410	8,638	260,604	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	62,791	1,725,023	SH	DEFINED	1,2,5,6,10,13
NAVTEQ CORP	COM	63936L10	18,511	427,008	SH	DEFINED	1,2,5
NBC CAP CORP	COM	62872910	2,861	118,324	SH	DEFINED	1,2,5
NBT BANCORP INC	COM	62877810	10,757	479,990	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	20,361	811,532	SH	DEFINED	1,2,5,6
NCI BUILDING SYS INC	COM	62885210	11,959	309,818	SH	DEFINED	1,2
NCO GROUP INC	COM	62885810	8,569	438,318	SH	DEFINED	1,2,6
NCR CORP NEW	COM	62886E10	183,020	5,424,432	SH	DEFINED	1,2,5,6,7,10,1
NDCHEALTH CORP	COM	63948010	9,488	593,752	SH	DEFINED	1,2,5,6
NEC CORP	ADR	62905020	462	76,740	SH	DEFINED	1
NEENAH PAPER INC	COM	64007910	5,320	158,232	SH	DEFINED	1,2,5,7
NEIGHBORCARE INC	COM	64015Y10	16,145	551,967	SH	DEFINED	1,2,5
NEIMAN MARCUS GROUP	CL A	64020420	54,168	591,932	SH	DEFINED	1,2,5,12,13
NEIMAN MARCUS GROUP	CL B	64020430	881	9,767	SH	DEFINED	1,5
NEKTAR THERAPEUTICS	COM	64026810	11,439	820,600	SH	DEFINED	1,2,5
NELNET INC	CL A	64031N10	17,719	556,677	SH	DEFINED	1,2
NELSON THOMAS INC	COM	64037610	6,826	288,606	SH	DEFINED	1,2,5,6
NEOFORMA COM INC	COM NEW	64047550	913	114,889	SH	DEFINED	1,2
NEOPHARM INC	COM	64091910	2,063	265,560	SH	DEFINED	1,2
NEORX CORP	COM PAR $0	64052030	14	13,667	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	719	278,744	SH	DEFINED	1,2

NEOWARE SYS INC	COM	64065P10	2,139	204,900	SH	DEFINED	1,5
NESS TECHNOLOGIES IN	COM	64104X10	1,526	127,359	SH	DEFINED	1,2
NET2PHONE	COM	64108N10	733	455,032	SH	DEFINED	1,2
NETBANK INC	COM	64093310	6,650	784,213	SH	DEFINED	1,2,5
NETFLIX COM INC	COM	64110L10	3,583	330,208	SH	DEFINED	1,2,5
NETGEAR INC	COM	64111Q10	6,601	437,455	SH	DEFINED	1,2
NETIQ CORP	COM	64115P10	14,609	1,278,158	SH	DEFINED	1,2,5
NETRATINGS INC	COM	64116M10	2,509	164,505	SH	DEFINED	1,2
NETSCOUT SYS INC	COM	64115T10	1,290	289,845	SH	DEFINED	1,2
NETWORK APPLIANCE IN	COM	64120L10	285,066	10,306,080	SH	DEFINED	1,2,5,6,7,8,10
NETWORK EQUIP TECHNO	COM	64120810	2,066	366,916	SH	DEFINED	1,2,6
NEUROCRINE BIOSCIENC	COM	64125C10	17,008	446,872	SH	DEFINED	1,2,5
NEUROGEN CORP	COM	64124E10	2,158	304,803	SH	DEFINED	1,2
NEVADA GOLD & CASINO	COM NEW	64126Q20	1,039	81,165	SH	DEFINED	1
NEW BRUNSWICK SCIENT	COM	64287610	78	14,320	SH	DEFINED	1
NEW CENTURY FINANCIA	COM	6435EV10	41,676	890,123	SH	DEFINED	1,2,5
NEW FRONTIER MEDIA I	COM	64439810	113	15,757	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	19,591	450,059	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLTY	COM	64805310	52,790	2,102,330	SH	DEFINED	1,2,3,5,13
NEW YORK & CO INC	COM	64929510	2,341	116,651	SH	DEFINED	1,2
NEW YORK CMNTY BANCO	COM	64944510	77,184	4,250,235	SH	DEFINED	1,2,5,7,8,10,1
NEW YORK TIMES CO	CL A	65011110	162,826	4,451,217	SH	DEFINED	1,2,5,6,7,8,10
NEWALLIANCE BANCSHAR	COM	65020310	11,483	820,244	SH	DEFINED	1,2,5
NEWCASTLE INVT CORP	COM	65105M10	15,191	513,225	SH	DEFINED	1,2
NEWELL RUBBERMAID IN	COM	65122910	202,165	9,214,451	SH	DEFINED	1,2,5,6,7,8,10
NEWFIELD EXPL CO	COM	65129010	67,234	905,392	SH	DEFINED	1,2,5,12,13
NEWMARKET CORP	COM	65158710	4,446	239,023	SH	DEFINED	1,2,5
NEWMONT MINING CORP	COM	65163910	550,558	13,030,955	SH	DEFINED	1,2,5,6,7,8,10
NEWPARK RES INC	COM PAR $.	65171850	7,622	1,294,039	SH	DEFINED	1,2
NEWPORT CORP	COM	65182410	11,554	797,384	SH	DEFINED	1,2,5,13
NEWS CORP	CL A	65248E10	1,112,612	65,757,209	SH	DEFINED	1,2,5,6,7,8,10
NEWS CORP	CL B	65248E20	45,657	2,592,679	SH	DEFINED	1,2,4,5,7,8,10
NEXSTAR BROADCASTING	CL A	65336K10	628	89,085	SH	DEFINED	1,2
NEXTEL COMMUNICATION	CL A	65332V10	934,972	32,898,365	SH	DEFINED	1,2,5,6,7,8,10
NEXTEL PARTNERS INC	CL A	65333F10	27,223	1,241,937	SH	DEFINED	1,2,5
NGP CAP RES CO	COM	62912R10	2,836	176,370	SH	DEFINED	1,2
NIC INC	COM	62914B10	2,627	550,672	SH	DEFINED	1,2
NICOR INC	COM	65408610	58,167	1,568,255	SH	DEFINED	1,2,5,6,10,13
NIDEC CORP	SPONSORED	65409010	7,551	242,029	SH	DEFINED	1,2
NII HLDGS INC	CL B NEW	62913F20	32,681	568,367	SH	DEFINED	1,2,5,12
NIKE INC	CL B	65410610	536,514	6,439,973	SH	DEFINED	1,2,5,6,7,8,10
NIKU CORP	COM NEW	65411370	200	11,073	SH	DEFINED	1
NISOURCE INC	COM	65473P10	227,471	9,981,177	SH	DEFINED	1,2,5,6,7,8,10
NISSAN MOTORS	SPONSORED	65474440	594	29,012	SH	DEFINED	1
NITROMED INC	COM	65479850	2,846	164,436	SH	DEFINED	1,2
NL INDS INC	COM NEW	62915640	2,846	123,187	SH	DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	2,847	663,615	SH	DEFINED	1,2
NMT MED INC	COM	62929410	118	14,396	SH	DEFINED	1
NN INC	COM	62933710	2,951	239,530	SH	DEFINED	1,2
NOBEL LEARNING CMNTY	COM	65488910	155	17,933	SH	DEFINED	1
NOBLE CORPORATION	SHS	G6542210	208,369	3,706,972	SH	DEFINED	1,2,5,6,7,8,10
NOBLE ENERGY INC	COM	65504410	55,599	817,385	SH	DEFINED	1,2,5,12,13
NOBLE INTL LTD	COM	65505310	1,722	75,972	SH	DEFINED	1,2
NOKIA CORP	SPONSORED	65490220	7,735	501,277	SH	DEFINED	1,2
NORANDA INC	COM	65542210	434	21,450	SH	DEFINED	7
NORDIC AMERICAN TANK	COM	G6577310	218	4,600	SH	DEFINED	1,5
NORDSON CORP	COM	65566310	20,636	560,460	SH	DEFINED	1,2,5,13
NORDSTROM INC	COM	65566410	175,652	3,171,751	SH	DEFINED	1,2,5,6,7,10,1
NORFOLK SOUTHERN COR	COM	65584410	428,871	11,575,472	SH	DEFINED	1,2,5,6,7,8,10

NORTEL NETWORKS CORP	COM	65656810	1,714	627,787	SH	DEFINED	1,2,5,13
NORTH AMERN SCIENTIF	COM	65715D10	36	10,000	SH	DEFINED	1
NORTH FORK BANCORPOR	COM	65942410	384,621	13,865,204	SH	DEFINED	1,2,5,6,7,8,10
NORTH PITTSBURGH SYS	COM	66156210	4,536	229,504	SH	DEFINED	1,2
NORTHEAST UTILS	COM	66439710	40,085	2,080,186	SH	DEFINED	1,2,5,7,10,13
NORTHERN BORDER PART	UNIT LTD P	66478510	490	10,160	SH	DEFINED	1,5
NORTHERN STS FINL CO	COM	66575110	241	8,800	SH	DEFINED	1
NORTHERN TR CORP	COM	66585910	252,951	5,822,987	SH	DEFINED	1,2,5,6,7,8,10
NORTHFIELD LABS INC	COM	66613510	3,619	321,708	SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	1,906,628	35,321,003	SH	DEFINED	1,2,5,6,7,8,10
NORTHWEST AIRLS CORP	CL A	66728010	51,667	7,723,060	SH	DEFINED	1,2,5
NORTHWEST BANCORP IN	COM	66732810	5,404	252,386	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	15,927	440,344	SH	DEFINED	1,2,5
NOVA CHEMICALS CORP	COM	66977W10	524	12,206	SH	DEFINED	1,5
NOVAMED INC DEL	COM	66986W10	66	11,552	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	4,158	88,888	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	14,866	412,827	SH	DEFINED	1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	2,831	263,379	SH	DEFINED	1,2
NOVAVAX INC	COM	67000210	26	18,600	SH	DEFINED	1
NOVELIS INC	COM	67000X10	926	42,245	SH	DEFINED	1,5
NOVELL INC	COM	67000610	55,823	9,366,304	SH	DEFINED	1,2,5,6,10,13
NOVELLUS SYS INC	COM	67000810	106,089	3,968,924	SH	DEFINED	1,2,5,6,7,8,10
NOVEN PHARMACEUTICAL	COM	67000910	7,236	426,637	SH	DEFINED	1,2,6
NOVO-NORDISK A S	ADR	67010020	1,031	18,470	SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	6,821	540,510	SH	DEFINED	1,2,5
NRG ENERGY INC	COM NEW	62937750	24,000	702,777	SH	DEFINED	1,2,5
NS GROUP INC	COM	62891610	15,627	497,530	SH	DEFINED	1,2,5
NSTAR	COM	67019E10	39,348	724,648	SH	DEFINED	1,2,5,7,13
NTL INC DEL	COM	62940M10	60,601	951,795	SH	DEFINED	1,2,5,7,8,10,1
NTT DOCOMO INC	SPONS ADR	62942M20	1,280	76,420	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	17,024	756,295	SH	DEFINED	1,2
NUANCE COMMUNICATION	COM	66996710	37	12,801	SH	DEFINED	1
NUCO2 INC	COM	62942810	2,498	94,973	SH	DEFINED	1,2
NUCOR CORP	COM	67034610	356,666	6,196,415	SH	DEFINED	1,2,5,6,7,8,10
NUTRACEUTICAL INTL C	COM	67060Y10	1,497	94,418	SH	DEFINED	1,2
NUVASIVE INC	COM	67070410	957	74,045	SH	DEFINED	1
NUVEEN INVTS INC	CL A	67090F10	7,656	223,074	SH	DEFINED	1,2,5
NUVELO INC	COM NEW	67072M30	2,998	461,168	SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	113,971	4,796,778	SH	DEFINED	1,2,5,6,7,8,10
NVR INC	COM	62944T10	166,617	212,251	SH	DEFINED	1,2,5,6,10
NYFIX INC	COM	67071210	254	46,860	SH	DEFINED	1,5,6
NYMAGIC INC	COM	62948410	3,199	134,970	SH	DEFINED	1,2
O CHARLEYS INC	COM	67082310	7,698	354,094	SH	DEFINED	1,2,6
O I CORP	COM	67084110	156	14,300	SH	DEFINED	1
O REILLY AUTOMOTIVE	COM	68609110	33,452	675,385	SH	DEFINED	1,2,5,12,13
OAK HILL FINL INC	COM	67133710	1,302	38,686	SH	DEFINED	1
OAKLEY INC	COM	67366210	5,081	396,301	SH	DEFINED	1,2,5
OCA INC	COM	67083Q10	3,090	727,072	SH	DEFINED	1,2,5,6
OCCIDENTAL PETE CORP	COM	67459910	1,051,288	14,771,499	SH	DEFINED	1,2,5,6,7,8,10
OCEANEERING INTL INC	COM	67523210	16,059	428,228	SH	DEFINED	1,2,5
OCEANFIRST FINL CORP	COM	67523410	3,407	148,324	SH	DEFINED	1,2
OCTEL CORP	COM	67572710	4,599	248,219	SH	DEFINED	1,2,5
OCWEN FINL CORP	COM	67574610	5,530	685,291	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I	COM	67611V10	7,440	632,627	SH	DEFINED	1,2,5,6
ODYSSEY RE HLDGS COR	COM	67612W10	4,703	187,819	SH	DEFINED	1,2,10,12,14
OFFICE DEPOT INC	COM	67622010	208,175	9,385,722	SH	DEFINED	1,2,5,6,7,8,10
OFFICEMAX INC DEL	COM	67622P10	101,267	3,022,909	SH	DEFINED	1,2,5,6,10,13
OFFSHORE LOGISTICS I	COM	67625510	10,132	304,095	SH	DEFINED	1,2
OGE ENERGY CORP	COM	67083710	44,057	1,634,770	SH	DEFINED	1,2,5,6,13
OHIO CAS CORP	COM	67724010	29,354	1,277,390	SH	DEFINED	1,2,5,13

OIL STS INTL INC	COM	67802610	8,929	434,485	SH	DEFINED	1,2
OLD DOMINION FGHT LI	COM	67958010	7,877	252,865	SH	DEFINED	1,2
OLD NATL BANCORP IND	COM	68003310	22,227	1,094,909	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	107,229	4,604,058	SH	DEFINED	1,2,5,7,8,10,1
OLD SECOND BANCORP I	COM	68027710	6,762	224,106	SH	DEFINED	1,2
OLIN CORP	COM PAR $1	68066520	30,561	1,370,434	SH	DEFINED	1,2,5,13
OLYMPIC STEEL INC	COM	68162K10	600	33,554	SH	DEFINED	1
OM GROUP INC	COM	67087210	20,540	675,202	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	4,753	159,562	SH	DEFINED	1,2,5
OMEGA HEALTHCARE INV	COM	68193610	9,252	842,583	SH	DEFINED	1,2
OMEGA PROTEIN CORP	COM	68210P10	637	93,393	SH	DEFINED	1,2
OMI CORP NEW	COM	Y6476W10	2,553	133,296	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	67,188	1,895,285	SH	DEFINED	1,2,5,7,8,10,1
OMNICELL INC	COM	68213N10	3,948	547,552	SH	DEFINED	1,2
OMNICOM GROUP INC	COM	68191910	480,007	5,422,584	SH	DEFINED	1,2,5,6,7,8,10
OMNIVISION TECHNOLOG	COM	68212810	16,398	1,082,344	SH	DEFINED	1,2,5
OMNOVA SOLUTIONS INC	COM	68212910	3,249	605,007	SH	DEFINED	1,2
ON ASSIGNMENT INC	COM	68215910	243	47,736	SH	DEFINED	1,6
ON SEMICONDUCTOR COR	COM	68218910	6,771	1,714,261	SH	DEFINED	1,2
ON2 TECHNOLOGIES INC	COM	68338A10	9	14,100	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	202	10,800	SH	DEFINED	1
ONEOK INC NEW	COM	68268010	82,611	2,680,435	SH	DEFINED	1,2,5,13
ONYX PHARMACEUTICALS	COM	68339910	16,212	517,137	SH	DEFINED	1,2,5
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	2,146	62,334	SH	DEFINED	1,2,7
OPEN SOLUTIONS INC	COM	68371P10	3,696	186,388	SH	DEFINED	1,2
OPENTV CORP	CL A	G6754310	78	27,518	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	12,121	994,351	SH	DEFINED	1,2,5
OPLINK COMMUNICATION	COM	68375Q10	2,456	1,564,338	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	1,683	201,374	SH	DEFINED	1,2,5
OPSWARE INC	COM	68383A10	4,519	875,801	SH	DEFINED	1,2,5
OPTICAL COMMUNICATIO	CL A	68382T10	325	186,998	SH	DEFINED	1,2
OPTION CARE INC	COM	68394810	5,383	261,447	SH	DEFINED	1,2,5
OPTIONSXPRESS HLDGS	COM	68401010	343	21,200	SH	DEFINED	1,2
ORACLE CORP	COM	68389X10	1,649,469	132,168,962	SH	DEFINED	1,2,5,6,7,8,10
ORASURE TECHNOLOGIES	COM	68554V10	4,728	642,330	SH	DEFINED	1,2,5
ORBITAL SCIENCES COR	COM	68556410	7,308	754,979	SH	DEFINED	1,2
ORBOTECH LTD	ORD	M7525310	619	28,247	SH	DEFINED	1,2,7
ORCHID BIOSCIENCES I	COM PAR $0	68571P50	121	10,331	SH	DEFINED	1
OREGON STL MLS INC	COM	68607910	17,065	741,941	SH	DEFINED	1,2
ORIENTAL FINL GROUP	COM	68618W10	8,502	363,035	SH	DEFINED	1,2
ORIGEN FINL INC	COM	68619E20	535	77,487	SH	DEFINED	1
ORIX CORP	SPONSORED	68633010	511	7,955	SH	DEFINED	1
ORLEANS HOMEBUILDERS	COM	68658810	631	34,321	SH	DEFINED	1
ORMAT TECHNOLOGIES I	COM	68668810	767	48,955	SH	DEFINED	1
ORTHOLOGIC CORP	COM	68750J10	2,663	526,271	SH	DEFINED	1,2,5
ORTHOVITA INC	COM	68750U10	1,746	513,477	SH	DEFINED	1,2
OSCIENT PHARMACEUTIC	COM	68812R10	1,963	838,851	SH	DEFINED	1,2
OSHKOSH B GOSH INC	CL A	68822220	6,563	215,174	SH	DEFINED	1,2,6
OSHKOSH TRUCK CORP	COM	68823920	35,975	438,771	SH	DEFINED	1,2,5,6
OSI PHARMACEUTICALS	COM	67104010	20,501	495,917	SH	DEFINED	1,2,5,12
OSI SYSTEMS INC	COM	67104410	3,510	200,476	SH	DEFINED	1,2
OSTEOTECH INC	COM	68858210	177	46,936	SH	DEFINED	1,5,6
OTTER TAIL CORP	COM	68964810	10,495	419,119	SH	DEFINED	1,2,5
OUTBACK STEAKHOUSE I	COM	68989910	42,778	934,211	SH	DEFINED	1,2,5,7,13
OVERLAND STORAGE INC	COM	69031010	2,841	193,503	SH	DEFINED	1,2
OVERNITE CORP	COM	69032210	12,982	405,826	SH	DEFINED	1,2
OVERSEAS SHIPHOLDING	COM	69036810	68,637	1,091,027	SH	DEFINED	1,2,13
OVERSTOCK COM INC DE	COM	69037010	7,784	181,061	SH	DEFINED	1,2,5
OWENS & MINOR INC NE	COM	69073210	16,416	604,655	SH	DEFINED	1,2,5,6

OWENS ILL INC	COM NEW	69076840	228,493	9,088,837	SH	DEFINED	1,2,5
OXFORD INDS INC	COM	69149730	9,371	256,120	SH	DEFINED	1,2,6
OXIGENE INC	COM	69182810	72	17,729	SH	DEFINED	1
P A M TRANSN SVCS IN	COM	69314910	1,391	80,899	SH	DEFINED	1,2
P C CONNECTION	COM	69318J10	594	101,250	SH	DEFINED	1,2
P F CHANGS CHINA BIS	COM	69333Y10	30,024	502,068	SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,546	82,505	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	169	12,100	SH	DEFINED	1,2
PACCAR INC	COM	69371810	349,980	4,834,645	SH	DEFINED	1,2,5,6,7,8,10
PACER INTL INC TENN	COM	69373H10	13,393	560,606	SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	19,902	668,292	SH	DEFINED	1,2,5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	717	23,600	SH	DEFINED	1,2
PACIFIC SUNWEAR CALI	COM	69487310	33,393	1,193,471	SH	DEFINED	1,2,5,10,13
PACIFICARE HEALTH SY	COM	69511210	68,180	1,197,816	SH	DEFINED	1,2,5,13
PACKAGING CORP AMER	COM	69515610	22,912	943,283	SH	DEFINED	1,2,5,13
PACKETEER INC	COM	69521010	11,139	723,793	SH	DEFINED	1,2
PACTIV CORP	COM	69525710	110,487	4,731,761	SH	DEFINED	1,2,5,6,7,8,10
PAIN THERAPEUTICS IN	COM	69562K10	2,117	416,669	SH	DEFINED	1,2
PALATIN TECHNOLOGIES	COM NEW	69607730	1,715	732,769	SH	DEFINED	1,2
PALL CORP	COM	69642930	85,407	3,149,239	SH	DEFINED	1,2,5,6,7,10,1
PALM HARBOR HOMES	COM	69663910	4,322	265,783	SH	DEFINED	1,2
PALMONE INC	COM	69713P10	28,042	1,104,894	SH	DEFINED	1,2,5
PALMSOURCE INC	COM	69715410	1,829	202,296	SH	DEFINED	1,2,5
PALOMAR MED TECHNOLO	COM NEW	69752930	4,451	165,051	SH	DEFINED	1,2
PAN PACIFIC RETAIL P	COM	69806L10	43,183	760,932	SH	DEFINED	1,2,3,5
PANERA BREAD CO	CL A	69840W10	30,765	544,229	SH	DEFINED	1,2,5,6
PANTRY INC	COM	69865710	12,041	388,797	SH	DEFINED	1,2
PAPA JOHNS INTL INC	COM	69881310	12,391	356,889	SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	22,020	658,506	SH	DEFINED	1,2,5,13
PAR TECHNOLOGY CORP	COM	69888410	207	13,291	SH	DEFINED	1
PARADYNE NETWORKS IN	COM	69911G10	1,026	491,120	SH	DEFINED	1,2
PARALLEL PETE CORP D	COM	69915710	75	10,200	SH	DEFINED	1
PARAMETRIC TECHNOLOG	COM	69917310	56,597	10,124,690	SH	DEFINED	1,2,5,6,10,13
PAREXEL INTL CORP	COM	69946210	9,855	419,352	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL	COM	70041620	5,724	282,529	SH	DEFINED	1,2,6
PARK NATL CORP	COM	70065810	24,190	215,022	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	194	10,368	SH	DEFINED	1
PARKER DRILLING CO	COM	70108110	8,070	1,403,406	SH	DEFINED	1,2,5
PARKER HANNIFIN CORP	COM	70109410	225,007	3,693,489	SH	DEFINED	1,2,5,6,7,8,10
PARKVALE FINL CORP	COM	70149210	246	8,832	SH	DEFINED	1
PARKWAY PPTYS INC	COM	70159Q10	14,228	304,668	SH	DEFINED	1,2,3
PARTNERRE LTD	COM	G6852T10	7,468	115,611	SH	DEFINED	1,5
PARTNERS TR FINL GRO	COM	70213F10	5,500	518,893	SH	DEFINED	1,2,5
PARTY CITY CORP	COM	70214510	2,292	156,526	SH	DEFINED	1,2,5
PATHMARK STORES INC	COM	70322A10	2,867	454,370	SH	DEFINED	1,2
PATINA OIL & GAS COR	COM	70322410	35,726	893,162	SH	DEFINED	1,2,5,12
PATRICK INDS INC	COM	70334310	111	10,800	SH	DEFINED	1
PATTERSON COMPANIES	COM	70339510	101,408	2,030,199	SH	DEFINED	1,2,5,7,8,10,1
PATTERSON UTI ENERGY	COM	70348110	60,804	2,430,214	SH	DEFINED	1,2,5,7,12,13
PAULA FINL DEL	COM	70358810	27	14,600	SH	DEFINED	1
PAXAR CORP	COM	70422710	11,202	524,937	SH	DEFINED	1,2,6
PAXSON COMMUNICATION	COM	70423110	299	433,220	SH	DEFINED	1,2
PAYCHEX INC	COM	70432610	322,951	9,840,068	SH	DEFINED	1,2,5,6,7,8,10
PAYLESS SHOESOURCE I	COM	70437910	24,894	1,576,577	SH	DEFINED	1,2,5,13
PC MALL INC	COM	69323K10	1,265	101,885	SH	DEFINED	1,2
PC-TEL INC	COM	69325Q10	3,048	414,147	SH	DEFINED	1,2,6
PDF SOLUTIONS INC	COM	69328210	3,913	279,492	SH	DEFINED	1,2,5
PDI INC	COM	69329V10	5,183	252,839	SH	DEFINED	1,2
PEABODY ENERGY CORP	COM	70454910	77,749	1,677,072	SH	DEFINED	1,2,5,13

PEAPACK-GLADSTONE FI	COM	70469910	2,932	108,605	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	460	37,484	SH	DEFINED	1
PEC SOLUTIONS INC	COM	70510710	2,697	214,419	SH	DEFINED	1,2
PEDIATRIX MED GROUP	COM	70532410	29,791	434,336	SH	DEFINED	1,2,5,6
PEETS COFFEE & TEA I	COM	70556010	4,263	172,944	SH	DEFINED	1,2
PEGASUS COMMUNICATIO	CL A NEW	70590460	164	12,380	SH	DEFINED	1
PEGASUS SOLUTIONS IN	COM	70590610	4,241	358,796	SH	DEFINED	1,2,6
PEGASYSTEMS INC	COM	70557310	714	132,719	SH	DEFINED	1,2
PEMSTAR INC	COM	70655210	46	38,824	SH	DEFINED	1,5
PENN ENGR & MFG CORP	COM NON VT	70738930	3,541	196,186	SH	DEFINED	1,2
PENN NATL GAMING INC	COM	70756910	66,306	2,256,836	SH	DEFINED	1,2,5
PENN VA CORP	COM	70788210	13,329	290,384	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	1,006	19,900	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	2,060,000	39,676,434	SH	DEFINED	1,2,5,6,7,8,10
PENNFED FINL SVCS IN	COM	70816710	2,067	139,270	SH	DEFINED	1,2
PENNROCK FINL SVCS C	COM	70835210	4,306	123,311	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	30,938	767,318	SH	DEFINED	1,2,3,5
PENTAIR INC	COM	70963110	62,895	1,612,704	SH	DEFINED	1,2,5,12,13
PENWEST PHARMACEUTIC	COM	70975410	3,172	256,632	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	5,158	191,730	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	20,132	491,623	SH	DEFINED	1,2,5
PEOPLES ENERGY CORP	COM	71103010	56,933	1,358,143	SH	DEFINED	1,2,5,6,10,13
PEOPLES HLDG CO	COM	71114810	4,466	143,588	SH	DEFINED	1,2
PEP BOYS MANNY MOE &	COM	71327810	18,924	1,076,445	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	75,631	3,603,208	SH	DEFINED	1,2,5,7,8,10,1
PEPSI BOTTLING GROUP	COM	71340910	469,158	16,845,906	SH	DEFINED	1,2,5,6,10,12,
PEPSIAMERICAS INC	COM	71343P20	31,103	1,372,586	SH	DEFINED	1,2,5,6,7,13
PEPSICO INC	COM	71344810	2,820,422	53,185,411	SH	DEFINED	1,2,5,6,7,8,10
PEREGRINE PHARMACEUT	COM	71366110	2,729	1,856,676	SH	DEFINED	1,2,5
PERFORMANCE FOOD GRO	COM	71375510	25,449	919,413	SH	DEFINED	1,2,5,6
PERFORMANCE TECHNOLO	COM	71376K10	97	14,517	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	2,909	339,469	SH	DEFINED	1,2,6
PERINI CORP	COM	71383910	1,741	126,215	SH	DEFINED	1,2
PERKINELMER INC	COM	71404610	95,801	4,643,785	SH	DEFINED	1,2,5,6,10,12,
PERMA-FIX ENVIRONMEN	COM	71415710	23	12,500	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	15,962	1,187,618	SH	DEFINED	1,2,5
PERRIGO CO	COM	71429010	25,083	1,309,832	SH	DEFINED	1,2,5,13
PER-SE TECHNOLOGIES	COM NEW	71356930	7,279	474,232	SH	DEFINED	1,2
PERVASIVE SOFTWARE I	COM	71571010	63	13,600	SH	DEFINED	1
PETCO ANIMAL SUPPLIE	COM NEW	71601620	18,397	499,770	SH	DEFINED	1,2,5
PETMED EXPRESS INC	COM	71638210	823	111,016	SH	DEFINED	1
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	790	64,717	SH	DEFINED	1,2,7
PETRO-CDA	COM	71644E10	3,165	54,708	SH	DEFINED	1,5
PETROCHINA CO LTD	SPONSORED	71646E10	2,375	37,572	SH	DEFINED	1
PETROKAZAKHSTAN INC	COM	71649P10	6,708	166,996	SH	DEFINED	1,2,7
PETROLEO BRASILEIRO	SPONSORED	71654V10	28,318	736,101	SH	DEFINED	1,2
PETROLEO BRASILEIRO	SPONSORED	71654V40	55,330	1,252,372	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP	COM	71657810	10,603	281,320	SH	DEFINED	1,2,5
PETROQUEST ENERGY IN	COM	71674810	309	46,500	SH	DEFINED	1
PETSMART INC	COM	71676810	83,599	2,907,792	SH	DEFINED	1,2,5,7,8,10,1
PFF BANCORP INC	COM	69331W10	11,720	424,628	SH	DEFINED	1,2
PFIZER INC	COM	71708110	6,392,244	243,328,658	SH	DEFINED	1,2,5,6,7,8,10
PG&E CORP	COM	69331C10	451,244	13,232,953	SH	DEFINED	1,2,5,6,7,8,10
PHARMACEUTICAL PROD	COM	71712410	32,373	668,168	SH	DEFINED	1,2,5,6,12
PHARMACYCLICS INC	COM	71693310	2,013	250,736	SH	DEFINED	1,2
PHARMION CORP	COM	71715B40	6,410	221,021	SH	DEFINED	1,2
PHARMOS CORP	COM NEW	71713920	723	1,147,728	SH	DEFINED	1,2
PHASE FORWARD INC	COM	71721R40	296	45,335	SH	DEFINED	1
PHELPS DODGE CORP	COM	71726510	385,918	3,793,550	SH	DEFINED	1,2,5,6,7,8,10

PHH CORP	COM NEW	69332020	12,831	586,703	SH	DEFINED	1,2,5,7,13
PHILADELPHIA CONS HL	COM	71752810	28,251	364,392	SH	DEFINED	1,2,5
PHILIPPINE LONG DIST	SPONSORED	71825260	4,037	160,131	SH	DEFINED	1,2,7
PHILLIPS VAN HEUSEN	COM	71859210	20,299	761,962	SH	DEFINED	1,2,6
PHOENIX COS INC NEW	COM	71902E10	24,812	1,941,491	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	245	25,694	SH	DEFINED	1,6
PHOTON DYNAMICS INC	COM	71936410	5,557	291,532	SH	DEFINED	1,2,6
PHOTRONICS INC	COM	71940510	15,641	864,124	SH	DEFINED	1,2,5,6
PICO HLDGS INC	COM NEW	69336620	2,715	104,804	SH	DEFINED	1,2
PIEDMONT NAT GAS INC	COM	72018610	27,418	1,190,013	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	21,566	1,183,016	SH	DEFINED	1,2,5,13
PILGRIMS PRIDE CORP	COM	72146710	53,272	1,491,370	SH	DEFINED	1,2,5,10,12,14
PINNACLE AIRL CORP	COM	72344310	4,521	425,709	SH	DEFINED	1,2
PINNACLE ENTMT INC	COM	72345610	11,426	684,176	SH	DEFINED	1,2,5,6
PINNACLE SYS INC	COM	72348110	5,706	1,020,702	SH	DEFINED	1,2,5,6
PINNACLE WEST CAP CO	COM	72348410	126,732	2,981,230	SH	DEFINED	1,2,5,6,7,8,10
PIONEER NAT RES CO	COM	72378710	129,660	3,035,119	SH	DEFINED	1,2,5,7,8,10,1
PIPER JAFFRAY COS	COM	72407810	11,390	311,290	SH	DEFINED	1,2,5,7
PITNEY BOWES INC	COM	72447910	301,413	6,680,254	SH	DEFINED	1,2,5,6,7,8,10
PIXAR	COM	72581110	27,731	284,271	SH	DEFINED	1,2,5,6
PIXELWORKS INC	COM	72581M10	5,887	722,291	SH	DEFINED	1,2,5
PLACER DOME INC	COM	72590610	720	44,367	SH	DEFINED	1,5
PLACER SIERRA BANCSH	COM	72607910	1,160	50,519	SH	DEFINED	1
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	1,975	50,967	SH	DEFINED	1,5
PLAINS EXPL& PRODTN	COM	72650510	55,356	1,586,120	SH	DEFINED	1,2,5,13
PLANAR SYS INC	COM	72690010	5,597	620,455	SH	DEFINED	1,2,5,6
PLANETOUT INC	COM	72705810	285	33,850	SH	DEFINED	1
PLANTRONICS INC NEW	COM	72749310	24,777	650,648	SH	DEFINED	1,2,5,12,13
PLATINUM UNDERWRITER	COM	G7127P10	757	25,494	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	2,257	289,344	SH	DEFINED	1,2
PLAYBOY ENTERPRISES	CL B	72811730	3,502	271,480	SH	DEFINED	1,2
PLAYTEX PRODS INC	COM	72813P10	5,582	620,241	SH	DEFINED	1,2
PLEXUS CORP	COM	72913210	16,992	1,476,248	SH	DEFINED	1,2,5,13
PLUG POWER INC	COM	72919P10	5,078	769,360	SH	DEFINED	1,2,5
PLUM CREEK TIMBER CO	COM	72925110	180,955	5,068,777	SH	DEFINED	1,2,5,6,7,8,10
PLUMTREE SOFTWARE IN	COM	72940Q10	82	16,680	SH	DEFINED	1
PLX TECHNOLOGY INC	COM	69341710	3,446	328,190	SH	DEFINED	1,2
PMA CAP CORP	CL A	69341920	3,569	446,093	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	163	10,828	SH	DEFINED	1
PMC-SIERRA INC	COM	69344F10	39,138	4,447,544	SH	DEFINED	1,2,5,6,10,13
PMI GROUP INC	COM	69344M10	64,744	1,703,343	SH	DEFINED	1,2,5,7,8,10,1
PNC FINL SVCS GROUP	COM	69347510	470,054	9,130,806	SH	DEFINED	1,2,5,6,7,8,10
PNM RES INC	COM	69349H10	43,314	1,623,460	SH	DEFINED	1,2,5,13
POGO PRODUCING CO	COM	73044810	51,254	1,040,897	SH	DEFINED	1,2,5,7,12,13
POINT THERAPEUTICS I	COM	73069410	42	10,341	SH	DEFINED	1
POLARIS INDS INC	COM	73106810	45,433	646,922	SH	DEFINED	1,2,5,6,10,12
POLO RALPH LAUREN CO	CL A	73157210	15,755	406,065	SH	DEFINED	1,2,5,12
POLYCOM INC	COM	73172K10	23,343	1,377,190	SH	DEFINED	1,2,5,12,13
POLYMEDICA CORP	COM	73173810	14,790	465,684	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	13,546	1,525,415	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	353	23,641	SH	DEFINED	1,2
POPE & TALBOT INC	COM	73282710	4,430	252,017	SH	DEFINED	1,2,5
POPULAR INC	COM	73317410	64,569	2,654,985	SH	DEFINED	1,2,5
PORTAL SOFTWARE INC	COM NEW	73612630	918	379,308	SH	DEFINED	1,2
PORTALPLAYER INC	COM	73618720	1,237	54,169	SH	DEFINED	1
PORTFOLIO RECOVERY A	COM	73640Q10	12,079	354,957	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	456	38,713	SH	DEFINED	1
POSCO	SPONSORED	69348310	3,986	80,751	SH	DEFINED	1
POSSIS MEDICAL INC	COM	73740710	4,202	502,053	SH	DEFINED	1,2,6

POST PPTYS INC	COM	73746410	29,843	961,448	SH	DEFINED	1,2,3,5
POTLATCH CORP	COM	73762810	31,246	663,816	SH	DEFINED	1,2,5,13
POWELL INDS INC	COM	73912810	4,622	249,558	SH	DEFINED	1,2
POWER INTEGRATIONS I	COM	73927610	10,328	494,392	SH	DEFINED	1,2,5,6
POWER-ONE INC	COM	73930810	5,868	1,207,305	SH	DEFINED	1,2,5
POWERWAVE TECHNOLOGI	COM	73936310	15,363	1,984,920	SH	DEFINED	1,2,5,13
POZEN INC	COM	73941U10	2,318	444,940	SH	DEFINED	1,2,5
PPG INDS INC	COM	69350610	389,503	5,446,066	SH	DEFINED	1,2,5,6,7,8,10
PPL CORP	COM	69351T10	358,818	6,646,003	SH	DEFINED	1,2,5,6,7,8,10
PRA INTL	COM	69353C10	2,167	80,461	SH	DEFINED	1,2
PRAECIS PHARMACEUTIC	COM	73942110	812	773,630	SH	DEFINED	1,2,5
PRAXAIR INC	COM	74005P10	491,001	10,259,114	SH	DEFINED	1,2,5,6,7,8,10
PRE PAID LEGAL SVCS	COM	74006510	7,480	221,051	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	79,772	1,035,868	SH	DEFINED	1,2,5,13
PREMCOR INC	COM	74045Q10	34,491	577,934	SH	DEFINED	1,2,5,10
PREMIERE GLOBAL SVCS	COM	74058510	18,365	1,622,327	SH	DEFINED	1,2
PRENTISS PPTYS TR	SH BEN INT	74070610	33,940	993,548	SH	DEFINED	1,2,3,5
PRESIDENTIAL LIFE CO	COM	74088410	6,170	378,967	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	3,512	454,920	SH	DEFINED	1,2
PRESTIGE BRANDS HLDG	COM	74112D10	256	14,500	SH	DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM	69357C10	3,772	754,448	SH	DEFINED	1,2,6
PRICE COMMUNICATIONS	COM NEW	74143730	12,355	705,981	SH	DEFINED	1,2,5
PRICE T ROWE GROUP I	COM	74144T10	204,571	3,445,114	SH	DEFINED	1,2,5,6,7,8,10
PRICELINE COM INC	COM NEW	74150340	11,524	457,311	SH	DEFINED	1,2,5
PRICESMART INC	COM	74151110	86	11,750	SH	DEFINED	1
PRIDE INTL INC DEL	COM	74153Q10	42,546	1,712,806	SH	DEFINED	1,2,5,7,13
PRIME GROUP REALTY T	SH BEN INT	74158J10	234	32,642	SH	DEFINED	1,5
PRIMEDIA INC	COM	74157K10	8,549	1,965,250	SH	DEFINED	1,2,5
PRIMUS TELECOMMUNICA	COM	74192910	1,902	1,211,266	SH	DEFINED	1,2
PRINCETON REVIEW INC	COM	74235210	1,399	253,867	SH	DEFINED	1,2,5
PRINCIPAL FINANCIAL	COM	74251V10	353,138	9,174,796	SH	DEFINED	1,2,5,6,10,13
PRIORITY HEALTHCARE	CL B	74264T10	12,416	574,033	SH	DEFINED	1,2,5,6
PRIVATEBANCORP INC	COM	74296210	8,131	258,855	SH	DEFINED	1,2,5
PROASSURANCE CORP	COM	74267C10	16,675	422,142	SH	DEFINED	1,2,5
PROCTER & GAMBLE CO	COM	74271810	4,623,910	87,243,578	SH	DEFINED	1,2,5,6,7,8,10
PROGENICS PHARMACEUT	COM	74318710	2,697	160,417	SH	DEFINED	1,2
PROGRESS ENERGY INC	COM	74326310	989,116	23,578,442	SH	DEFINED	1,2,5,6,7,8,10
PROGRESS SOFTWARE CO	COM	74331210	14,968	570,855	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	549,899	5,992,794	SH	DEFINED	1,2,5,6,7,8,10
PROLOGIS	SH BEN INT	74341010	248,459	6,697,011	SH	DEFINED	1,2,3,5,6,7,8,
PROQUEST COMPANY	COM	74346P10	13,125	363,058	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	7,152	269,982	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	60,444	1,538,013	SH	DEFINED	1,2,5,13
PROTEIN DESIGN LABS	COM	74369L10	20,939	1,309,497	SH	DEFINED	1,2,5,13
PROVIDE COMM INC	COM	74373W10	6,039	209,105	SH	DEFINED	1,2
PROVIDENT BANCORP IN	COM	74383A10	7,962	650,511	SH	DEFINED	1,2
PROVIDENT BANKSHARES	COM	74385910	21,357	647,959	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	1,982	66,651	SH	DEFINED	1,2
PROVIDENT FINL SVCS	COM	74386T10	23,239	1,358,978	SH	DEFINED	1,2,5
PROVIDIAN FINL CORP	COM	74406A10	201,987	11,770,806	SH	DEFINED	1,2,5,6,7,8,10
PROVINCE HEALTHCARE	COM	74397710	19,018	789,457	SH	DEFINED	1,2,5,6
PROXYMED INC	COM NEW	74429030	419	48,196	SH	DEFINED	1,2
PRUDENTIAL FINL INC	COM	74432010	892,492	15,548,644	SH	DEFINED	1,2,5,6,7,8,10
PRUDENTIAL PLC	ADR	74435K20	975	50,651	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	17,553	435,569	SH	DEFINED	1,2,3,5
PSS WORLD MED INC	COM	69366A10	12,525	1,101,540	SH	DEFINED	1,2,5
PSYCHIATRIC SOLUTION	COM	74439H10	8,848	192,340	SH	DEFINED	1,2
PT INDOSAT TBK	SPONSORED	74438310	230	8,904	SH	DEFINED	1,2,4
PUBLIC STORAGE INC	COM	74460D10	126,139	2,215,303	SH	DEFINED	1,2,3,5,7,8,10

PUBLIC SVC ENTERPRIS	COM	74457310	419,270	7,708,587	SH	DEFINED	1,2,5,6,7,8,10
PUGET ENERGY INC NEW	COM	74531010	29,916	1,357,371	SH	DEFINED	1,2,5,7,13
PULITZER INC	COM	74576910	10,368	162,684	SH	DEFINED	1,2
PULTE HOMES INC	COM	74586710	244,746	3,323,998	SH	DEFINED	1,2,5,6,7,8,10
QAD INC	COM	74727D10	1,318	159,406	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	657	43,727	SH	DEFINED	1
QLOGIC CORP	COM	74727710	255,267	6,302,898	SH	DEFINED	1,2,5,6,7,8,10
QUADRAMED CORP	COM	74730W10	30	18,976	SH	DEFINED	1
QUAKER CHEM CORP	COM	74731610	4,362	212,349	SH	DEFINED	1,2,5
QUALCOMM INC	COM	74752510	1,880,433	51,335,859	SH	DEFINED	1,2,5,6,7,8,10
QUALITY DISTR INC FL	COM	74756M10	1,777	163,783	SH	DEFINED	1,2
QUALITY SYS INC	COM	74758210	5,771	136,304	SH	DEFINED	1,2
QUANEX CORP	COM	74762010	22,513	422,226	SH	DEFINED	1,2
QUANTA SVCS INC	COM	74762E10	12,409	1,626,327	SH	DEFINED	1,2,5,13
QUANTUM CORP	COM DSSG	74790620	7,419	2,549,416	SH	DEFINED	1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	131	28,331	SH	DEFINED	1
QUEST DIAGNOSTICS IN	COM	74834L10	281,882	2,681,274	SH	DEFINED	1,2,5,6,7,8,10
QUEST SOFTWARE INC	COM	74834T10	10,541	761,625	SH	DEFINED	1,2,5
QUESTAR CORP	COM	74835610	70,249	1,185,641	SH	DEFINED	1,2,5,12,13
QUICKSILVER RESOURCE	COM	74837R10	24,262	497,889	SH	DEFINED	1,2
QUIDEL CORP	COM	74838J10	1,927	492,740	SH	DEFINED	1,2,5
QUIKSILVER INC	COM	74838C10	31,306	1,078,416	SH	DEFINED	1,2,5,6
QUINTON CARDIOLOGY S	COM	74877310	153	18,500	SH	DEFINED	1
QUIXOTE CORP	COM	74905610	2,396	110,563	SH	DEFINED	1,2
QWEST COMMUNICATIONS	COM	74912110	446,861	120,773,225	SH	DEFINED	1,2,5,6,7,8,10
R & B INC	COM	74912410	238	17,938	SH	DEFINED	1
R & G FINANCIAL CORP	CL B	74913610	22,525	722,665	SH	DEFINED	1,2
R H DONNELLEY CORP	COM NEW	74955W30	37,568	646,729	SH	DEFINED	1,2,5
RADIAN GROUP INC	COM	75023610	83,669	1,752,593	SH	DEFINED	1,2,5,7,8,10,1
RADIANT SYSTEMS INC	COM	75025N10	180	18,394	SH	DEFINED	1,6
RADIATION THERAPY SV	COM	75032320	839	44,206	SH	DEFINED	1
RADIO ONE INC	CL A	75040P10	1,223	83,311	SH	DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	16,771	1,137,001	SH	DEFINED	1,2,5
RADIOLOGIX INC	COM	75040K10	58	13,600	SH	DEFINED	1
RADIOSHACK CORP	COM	75043810	111,148	4,536,643	SH	DEFINED	1,2,5,6,7,8,10
RADISYS CORP	COM	75045910	7,056	498,294	SH	DEFINED	1,2,5,6
RAE SYS INC	COM	75061P10	1,216	396,148	SH	DEFINED	1,2
RAILAMERICA INC	COM	75075310	6,327	506,966	SH	DEFINED	1,2
RAINDANCE COMM	COM	75086X10	49	19,600	SH	DEFINED	1
RAINMAKER SYSTEMS	COM	75087510	7	11,900	SH	DEFINED	1
RAIT INVT TR	COM	74922710	9,714	362,211	SH	DEFINED	1,2,5
RALCORP HLDGS INC NE	COM	75102810	29,750	628,310	SH	DEFINED	1,2,5,6
RAMBUS INC DEL	COM	75091710	13,990	928,348	SH	DEFINED	1,2,5,12
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	8,873	326,813	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	25,508	1,091,936	SH	DEFINED	1,2
RANK GROUP PLC	SPONSORED	75303710	116	10,874	SH	DEFINED	1
RARE HOSPITALITY INT	COM	75382010	19,250	623,391	SH	DEFINED	1,2,5,6
RAVEN INDS INC	COM	75421210	4,431	216,971	SH	DEFINED	1,2
RAYMOND JAMES FINANC	COM	75473010	31,127	1,027,302	SH	DEFINED	1,2,5,13
RAYONIER INC	COM	75490710	32,419	654,534	SH	DEFINED	1,2,5,12,13
RAYOVAC CORP	COM	75508110	55,231	1,327,666	SH	DEFINED	1,2,6
RAYTHEON CO	COM NEW	75511150	593,115	15,325,965	SH	DEFINED	1,2,5,6,7,8,10
RC2 CORP	COM	74938810	7,943	233,605	SH	DEFINED	1,2
READERS DIGEST ASSN	COM	75526710	33,496	1,935,088	SH	DEFINED	1,2,5,13
READING INTERNATIONA	CL A	75540810	1,407	199,621	SH	DEFINED	1,2
REALNETWORKS INC	COM	75605L10	9,573	1,656,244	SH	DEFINED	1,2,5
REALTY INCOME CORP	COM	75610910	30,550	1,335,220	SH	DEFINED	1,2,5,12
RECKSON ASSOCS RLTY	COM	75621K10	46,523	1,515,400	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	18,697	1,713,781	SH	DEFINED	1,2,5,12

RED ROBIN GOURMET BU	COM	75689M10	8,772	172,306	SH	DEFINED	1,2
REDBACK NETWORKS INC	COM NEW	75720950	3,690	617,053	SH	DEFINED	1,2,5
REDWOOD TR INC	COM	75807540	15,318	299,305	SH	DEFINED	1,2,5
REEBOK INTL LTD	COM	75811010	63,701	1,437,957	SH	DEFINED	1,2,5,6,10,12,
REED ELSEVIER N V	SPONSORED	75820410	680	22,456	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	19,243	462,343	SH	DEFINED	1,2
REGAL BELOIT CORP	COM	75875010	18,587	645,618	SH	DEFINED	1,2,5,6
REGAL ENTMT GROUP	CL A	75876610	9,984	474,764	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	55,930	1,174,252	SH	DEFINED	1,2,3,5
REGENERATION TECH IN	COM	75886N10	4,977	482,741	SH	DEFINED	1,2
REGENERON PHARMACEUT	COM	75886F10	3,552	695,112	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	2,744	512,879	SH	DEFINED	1,2
REGIONS FINANCIAL CO	COM	7591EP10	419,090	12,934,888	SH	DEFINED	1,2,5,6,7,8,10
REGIS CORP MINN	COM	75893210	24,137	589,721	SH	DEFINED	1,2,5,13
REGISTER COM INC	COM	75914G10	296	50,503	SH	DEFINED	1,2
REHABCARE GROUP INC	COM	75914810	14,181	493,931	SH	DEFINED	1,2,5,6
REINSURANCE GROUP AM	COM	75935110	22,778	534,945	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	18,264	456,488	SH	DEFINED	1,2,5
RELIANT ENERGY INC	COM	75952B10	32,744	2,877,335	SH	DEFINED	1,2,5
RELIV INTL INC	COM	75952R10	190	21,125	SH	DEFINED	1
REMEC INC	COM	75954310	4,949	937,345	SH	DEFINED	1,2
REMINGTON OIL & GAS	COM	75959430	15,450	490,174	SH	DEFINED	1,2
RENAISSANCE LEARNING	COM	75968L10	3,470	202,665	SH	DEFINED	1,2
RENAISSANCERE HOLDIN	COM	G7496G10	13,362	286,130	SH	DEFINED	1,5,7,8,10,12,
RENAL CARE GROUP INC	COM	75993010	35,742	942,057	SH	DEFINED	1,2,5,12,13
RENOVIS INC	COM	75988510	1,977	244,947	SH	DEFINED	1,2
RENT A CTR INC NEW	COM	76009N10	35,538	1,301,295	SH	DEFINED	1,2,5,10,13
RENT WAY INC	COM	76009U10	3,312	403,856	SH	DEFINED	1,2,5
RENTECH INC	COM	76011210	25	19,400	SH	DEFINED	1
RENTRAK CORP	COM	76017410	170	15,300	SH	DEFINED	1
REPSOL YPF S A	SPONSORED	76026T20	1,254	47,243	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	708	56,666	SH	DEFINED	1
REPUBLIC BANCORP INC	COM	76028210	16,757	1,237,574	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	3,934	177,108	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	166	11,550	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	107,477	3,210,173	SH	DEFINED	1,2,5,7,8,10,1
RES-CARE INC	COM	76094310	6,085	486,406	SH	DEFINED	1,2
RESEARCH IN MOTION L	COM	76097510	1,248	16,328	SH	DEFINED	1,5
RESMED INC	COM	76115210	22,847	405,097	SH	DEFINED	1,2,5,6
RESOURCE AMERICA INC	CL A	76119520	10,992	313,652	SH	DEFINED	1,2,5
RESOURCES CONNECTION	COM	76122Q10	14,072	672,338	SH	DEFINED	1,2
RESPIRONICS INC	COM	76123010	23,886	409,920	SH	DEFINED	1,2,5,6
RESTORATION HARDWARE	COM	76098110	2,473	433,816	SH	DEFINED	1,2,5
RETAIL VENTURES INC	COM	76128Y10	1,550	170,103	SH	DEFINED	1,2
RETALIX LTD	ORD	M8215W10	698	29,390	SH	DEFINED	1,2
RETEK INC	COM	76128Q10	12,290	1,095,330	SH	DEFINED	1,2,5,13
RETRACTABLE TECHNOLO	COM	76129W10	105	26,200	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	521	11,296	SH	DEFINED	1
REVLON INC	CL A	76152550	6,755	2,345,639	SH	DEFINED	1,2
REWARDS NETWORK INC	COM	76155710	1,167	280,436	SH	DEFINED	1,2
REYNOLDS & REYNOLDS	CL A	76169510	23,501	868,480	SH	DEFINED	1,2,5,13
REYNOLDS AMERICAN IN	COM	76171310	224,916	2,790,872	SH	DEFINED	1,2,5,6,7,10,1
RF MICRODEVICES INC	COM	74994110	23,999	4,597,587	SH	DEFINED	1,2,5,13
RIGEL PHARMACEUTICAL	COM NEW	76655960	2,416	150,631	SH	DEFINED	1,2
RIGGS NATL CORP WASH	COM	76657010	5,573	291,958	SH	DEFINED	1,2
RIGHTNOW TECHNOLOGIE	COM	76657R10	557	45,471	SH	DEFINED	1
RIMAGE CORP	COM	76672110	246	12,400	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	21,395	164,893	SH	DEFINED	1,2
RITE AID CORP	COM	76775410	17,726	4,476,199	SH	DEFINED	1,2,5

RLI CORP	COM	74960710	105,489	2,544,971	SH	DEFINED	1,2
ROANOKE ELEC STL COR	COM	76984110	286	13,850	SH	DEFINED	1
ROBBINS & MYERS INC	COM	77019610	3,852	175,004	SH	DEFINED	1,2,6
ROBERT HALF INTL INC	COM	77032310	124,327	4,611,548	SH	DEFINED	1,2,5,6,7,8,10
ROCK OF AGES CORP	CL A	77263210	77	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	5,765	433,440	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	319,670	5,643,883	SH	DEFINED	1,2,5,6,7,8,10
ROCKWELL COLLINS INC	COM	77434110	271,250	5,699,720	SH	DEFINED	1,2,5,6,7,8,10
ROFIN SINAR TECHNOLO	COM	77504310	7,232	225,001	SH	DEFINED	1,2,5
ROGERS COMMUNICATION	CL B	77510920	423	15,516	SH	DEFINED	1
ROGERS CORP	COM	77513310	10,982	274,553	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	272,602	5,679,203	SH	DEFINED	1,2,5,6,7,8,10
ROLLINS INC	COM	77571110	11,386	612,139	SH	DEFINED	1,2,13
ROPER INDS INC NEW	COM	77669610	33,100	505,345	SH	DEFINED	1,2,5,6,12
ROSS STORES INC	COM	77829610	79,571	2,730,633	SH	DEFINED	1,2,5,7,8,10,1
ROSTELECOM OPEN JT S	SPONSORED	77852910	1,299	103,615	SH	DEFINED	1,2,7
ROTONICS MFG INC	COM	77890310	56	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	105,380	3,520,885	SH	DEFINED	1,2,5,6,10,12,
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	102	13,442	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	1,462	64,358	SH	DEFINED	1,2
ROYAL BK CDA MONTREA	COM	78008710	392	6,432	SH	DEFINED	1
ROYAL CARIBBEAN CRUI	COM	V7780T10	9,169	205,164	SH	DEFINED	1,5
ROYAL DUTCH PETE CO	NY REG EUR	78025780	9,040	150,564	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	6,302	343,792	SH	DEFINED	1,2,5
RPC INC	COM	74966010	3,874	255,046	SH	DEFINED	1,2,5
RPM INTL INC	COM	74968510	28,124	1,538,501	SH	DEFINED	1,2,5,13
RSA SEC INC	COM	74971910	31,592	1,993,198	SH	DEFINED	1,2,5,13
RTI INTL METALS INC	COM	74973W10	7,960	340,172	SH	DEFINED	1,2
RUBY TUESDAY INC	COM	78118210	23,409	963,728	SH	DEFINED	1,2,5,13
RUDDICK CORP	COM	78125810	21,679	936,477	SH	DEFINED	1,2,5,13
RUDOLPH TECHNOLOGIES	COM	78127010	2,918	193,740	SH	DEFINED	1,2,5,6
RURAL CELLULAR CORP	CL A	78190410	62	11,642	SH	DEFINED	1
RUSH ENTERPRISES INC	CL B	78184630	1,619	96,052	SH	DEFINED	1
RUSS BERRIE & CO	COM	78223310	3,225	168,382	SH	DEFINED	1,2,6
RUSSELL CORP	COM	78235210	10,140	560,826	SH	DEFINED	1,2,6
RYANAIR HLDGS PLC	SPONSORED	78351310	744	16,997	SH	DEFINED	1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	12,678	872,548	SH	DEFINED	1,2,5,6
RYDER SYS INC	COM	78354910	85,463	2,049,462	SH	DEFINED	1,2,5,6,10,13
RYERSON TULL INC NEW	COM	78375P10	4,596	362,753	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	55,401	893,270	SH	DEFINED	1,2,5,12,13
S & T BANCORP INC	COM	78385910	13,275	375,012	SH	DEFINED	1,2,5
S L INDS INC	COM	78441310	165	11,700	SH	DEFINED	1
S Y BANCORP INC	COM	78506010	3,704	168,353	SH	DEFINED	1,2
S1 CORPORATION	COM	78463B10	7,493	1,079,695	SH	DEFINED	1,2,5
SABRE HLDGS CORP	CL A	78590510	107,130	4,896,246	SH	DEFINED	1,2,5,6,7,8,10
SAFECO CORP	COM	78642910	178,248	3,659,376	SH	DEFINED	1,2,5,6,7,8,10
SAFEGUARD SCIENTIFIC	COM	78644910	2,645	1,862,799	SH	DEFINED	1,2,5
SAFENET INC	COM	78645R10	10,328	352,376	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	5,622	181,577	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	241,442	13,029,798	SH	DEFINED	1,2,5,6,7,8,10
SAFLINK CORP	COM NEW	78657830	58	26,501	SH	DEFINED	1
SAGA COMMUNICATIONS	CL A	78659810	3,634	225,684	SH	DEFINED	1,2
SAKS INC	COM	79377W10	33,328	1,846,441	SH	DEFINED	1,2,5,13
SALEM COMMUNICATIONS	CL A	79409310	2,761	134,049	SH	DEFINED	1,2
SALESFORCE COM INC	COM	79466L30	2,797	186,585	SH	DEFINED	1,2
SALIX PHARMACEUTICAL	COM	79543510	9,289	563,307	SH	DEFINED	1,2,5
SALTON INC	COM	79575710	43	19,844	SH	DEFINED	1,5
SAN PAOLO-IMI S P A	SPONSORED	79917510	9,060	289,369	SH	DEFINED	1,2
SANDERS MORRIS HARRI	COM	80000Q10	4,279	236,647	SH	DEFINED	1,2

SANDERSON FARMS INC	COM	80001310	9,370	216,848	SH	DEFINED	1,2,6
SANDISK CORP	COM	80004C10	76,317	2,745,221	SH	DEFINED	1,2,5,7,8,10,1
SANDS REGENT	COM	80009110	110	10,900	SH	DEFINED	1
SANDY SPRING BANCORP	COM	80036310	6,866	212,444	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	5,370	218,484	SH	DEFINED	1,2
SANMINA SCI CORP	COM	80090710	79,960	15,317,919	SH	DEFINED	1,2,5,6,7,8,10
SANOFI AVENTIS	SPONSORED	80105N10	22,792	538,308	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	3,379	128,329	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	405	83,298	SH	DEFINED	1,2
SANYO ELEC LTD	ADR 5 COM	80303830	157	10,200	SH	DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	8,831	220,344	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	9,072	1,235,124	SH	DEFINED	1,2,5
SARA LEE CORP	COM	80311110	572,192	25,820,939	SH	DEFINED	1,2,5,6,7,8,10
SATYAM COMPUTER SERV	ADR	80409810	1,587	67,936	SH	DEFINED	1,2
SAUER-DANFOSS INC	COM	80413710	4,158	183,739	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	13,113	409,774	SH	DEFINED	1,2,3,5
SAVIENT PHARMACEUTIC	COM	80517Q10	436	161,967	SH	DEFINED	1,2,5,6
SAVVIS COMMUNICATION	COM	80542310	34	55,400	SH	DEFINED	1
SAXON CAP INC NEW	COM	80556T10	13,143	764,113	SH	DEFINED	1,2
SBA COMMUNICATIONS C	COM	78388J10	6,105	667,981	SH	DEFINED	1,2
SBC COMMUNICATIONS I	COM	78387G10	2,521,773	106,448,829	SH	DEFINED	1,2,5,6,7,8,10
SBS TECHNOLOGIES INC	COM	78387P10	2,682	240,550	SH	DEFINED	1,2,6
SCANA CORP NEW	COM	80589M10	113,007	2,956,749	SH	DEFINED	1,2,5,7,8,10,1
SCANSOFT INC	COM	80603P10	4,318	1,160,878	SH	DEFINED	1,2,5
SCANSOURCE INC	COM	80603710	12,210	235,575	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	3,400	113,215	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	2,144	117,488	SH	DEFINED	1,2
SCHEIB EARL INC	COM	80639810	39	12,100	SH	DEFINED	1
SCHEIN HENRY INC	COM	80640710	48,723	1,359,469	SH	DEFINED	1,2,5,12,13
SCHERING A G	SPONSORED	80658520	713	10,672	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	674,273	37,150,041	SH	DEFINED	1,2,5,6,7,10,1
SCHLUMBERGER LTD	COM	80685710	999,945	14,187,645	SH	DEFINED	1,2,5,6,7,8,10
SCHNITZER STL INDS	CL A	80688210	12,529	371,462	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	31,363	850,171	SH	DEFINED	1,2,5,13
SCHOOL SPECIALTY INC	COM	80786310	13,531	345,538	SH	DEFINED	1,2,5,6
SCHULMAN A INC	COM	80819410	9,688	556,163	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	387,815	36,899,594	SH	DEFINED	1,2,5,6,7,8,10
SCHWEITZER-MAUDUIT I	COM	80854110	5,870	174,958	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	1,936	681,718	SH	DEFINED	1,2
SCIENTIFIC ATLANTA I	COM	80865510	126,398	4,479,022	SH	DEFINED	1,2,5,6,7,8,10
SCIENTIFIC GAMES COR	CL A	80874P10	27,882	1,220,209	SH	DEFINED	1,2,5
SCM MICROSYSTEMS INC	COM	78401810	41	12,665	SH	DEFINED	1
SCOTTISH PWR PLC	SPON ADR F	81013T70	223,260	7,155,754	SH	DEFINED	1
SCOTTS CO	CL A	81018610	32,801	467,055	SH	DEFINED	1,2,5,13
SCP POOL CORP	COM	78402810	32,864	1,031,507	SH	DEFINED	1,2,5,6
SCPIE HLDGS INC	COM	78402P10	152	13,751	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	34,342	704,444	SH	DEFINED	1,2,5,7
SCS TRANSN INC	COM	81111T10	4,257	228,984	SH	DEFINED	1,2,5
SEA CONTAINERS LTD	CL A	81137170	310	17,000	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	7,124	6,639	SH	DEFINED	1,2
SEABULK INTL INC	COM	81169P10	2,870	138,028	SH	DEFINED	1,2
SEACHANGE INTL INC	COM	81169910	8,829	681,775	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	3,386	172,040	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	18,893	296,353	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	9,434	482,568	SH	DEFINED	1,2,5,12
SEALED AIR CORP NEW	COM	81211K10	182,411	3,511,951	SH	DEFINED	1,2,5,6,7,8,10
SEARS ROEBUCK & CO	COM	81238710	30,668	522,161	SH	DEFINED	1,5,7,8,10,12,
SEATTLE GENETICS INC	COM	81257810	3,723	724,314	SH	DEFINED	1,2
SECURE COMPUTING COR	COM	81370510	4,520	527,425	SH	DEFINED	1,2,5

SECURITY BANK CORP	COM	81404710	2,671	64,850	SH	DEFINED	1,2
SEEBEYOND TECHNOLOGI	COM	81570410	2,429	768,667	SH	DEFINED	1,2,5
SEI INVESTMENTS CO	COM	78411710	38,038	1,051,943	SH	DEFINED	1,2,5,13
SELECT COMFORT CORP	COM	81616X10	13,503	660,630	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	660	22,114	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	243	10,549	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	4,492	104,784	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-FI	81369Y60	309	10,882	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	446	15,310	SH	DEFINED	5
SELECTICA INC	COM	81628810	85	26,548	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	29,024	627,827	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	1,517	263,819	SH	DEFINED	1,5
SEMITOOL INC	COM	81690910	2,675	262,301	SH	DEFINED	1,2,5
SEMPRA ENERGY	COM	81685110	361,850	9,082,590	SH	DEFINED	1,2,5,6,7,8,10
SEMTECH CORP	COM	81685010	17,999	1,007,220	SH	DEFINED	1,2,5,13
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	13,058	782,842	SH	DEFINED	1,2
SENOMYX INC	COM	81724Q10	213	17,900	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	19,312	895,750	SH	DEFINED	1,2,5,13
SEPRACOR INC	COM	81731510	83,743	1,458,683	SH	DEFINED	1,2,5,13
SEQUA CORPORATION	CL A	81732010	6,709	129,388	SH	DEFINED	1,2,13
SERENA SOFTWARE INC	COM	81749210	9,903	416,798	SH	DEFINED	1,2,5,6
SEROLOGICALS CORP	COM	81752310	14,811	606,035	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	23,554	3,148,928	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	60,675	4,494,457	SH	DEFINED	1,2,5,7,8,10,1
SFBC INTL INC	COM	78412110	7,444	211,245	SH	DEFINED	1,2,6
SHARPER IMAGE CORP	COM	82001310	2,900	174,580	SH	DEFINED	1,2
SHAW COMMUNICATIONS	CL B CONV	82028K20	713	34,977	SH	DEFINED	1,5,7
SHAW GROUP INC	COM	82028010	22,645	1,038,767	SH	DEFINED	1,2,5,6
SHELL TRANS & TRADIN	ADR NY SHS	82270360	3,994	73,467	SH	DEFINED	1
SHENANDOAH TELECOMMU	COM	82312B10	4,194	135,281	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	312,248	7,098,153	SH	DEFINED	1,2,5,6,7,8,10
SHIP FINANCE INTERNA	SHS	G8107510	297	14,621	SH	DEFINED	1,2,5,7,10,12,
SHIRE PHARMACEUTICAL	SPONSORED	82481R10	209	6,099	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	2,210	126,272	SH	DEFINED	1,2,5
SHOPKO STORES INC	COM	82491110	39,531	1,779,066	SH	DEFINED	1,2,6
SHUFFLE MASTER INC	COM	82554910	21,243	733,540	SH	DEFINED	1,2,6
SHURGARD STORAGE CTR	COM	82567D10	30,914	754,378	SH	DEFINED	1,2,3,5
SI INTL INC	COM	78427V10	1,949	70,547	SH	DEFINED	1,2
SIEBEL SYS INC	COM	82617010	126,576	13,863,692	SH	DEFINED	1,2,5,6,7,8,10
SIEMENS A G	SPONSORED	82619750	17,315	219,017	SH	DEFINED	1,2
SIERRA HEALTH SVCS I	COM	82632210	61,801	968,056	SH	DEFINED	1,2,5,6
SIERRA PAC RES NEW	COM	82642810	26,180	2,435,319	SH	DEFINED	1,2,5,13
SIGMA ALDRICH CORP	COM	82655210	146,181	2,386,631	SH	DEFINED	1,2,5,6,7,8,10
SIGMATEL INC	COM	82661W10	15,445	412,649	SH	DEFINED	1,2
SIGNATURE BK NEW YOR	COM	82669G10	2,206	83,216	SH	DEFINED	1,2
SILGAN HOLDINGS INC	COM	82704810	20,581	316,721	SH	DEFINED	1,2
SILICON GRAPHICS INC	COM	82705610	4,492	3,774,755	SH	DEFINED	1,2
SILICON IMAGE INC	COM	82705T10	11,623	1,155,349	SH	DEFINED	1,2,5
SILICON LABORATORIES	COM	82691910	16,985	571,707	SH	DEFINED	1,2,5,13
SILICON STORAGE TECH	COM	82705710	4,803	1,291,087	SH	DEFINED	1,2,5
SILICON VY BANCSHARE	COM	82706410	39,009	885,363	SH	DEFINED	1,2,5,13
SILICONIX INC	COM NEW	82707920	7,250	205,490	SH	DEFINED	1,2
SILICONWARE PRECISIO	SPONSD ADR	82708486	73	17,352	SH	DEFINED	1
SIMMONS 1ST NATL COR	CL A $1 PA	82873020	5,739	231,209	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	482,250	7,960,548	SH	DEFINED	1,2,3,5,6,7,8,
SIMON PPTY GROUP INC	PFD CONV I	82880680	530	9,567	SH	DEFINED	1,3,5
SIMPLETECH INC	COM	82882310	773	196,198	SH	DEFINED	1,2
SIMPSON MANUFACTURIN	COM	82907310	20,496	663,299	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	7,659	953,807	SH	DEFINED	1,2

SINOPEC SHANGHAI PET	SPON ADR H	82935M10	256	6,291	SH	DEFINED	1
SIPEX CORP	COM	82990910	707	304,562	SH	DEFINED	1,2
SIRF TECHNOLOGY HLDG	COM	82967H10	1,693	151,661	SH	DEFINED	1,2
SIRIUS SATELLITE RAD	COM	82966U10	68,652	12,215,649	SH	DEFINED	1,2,5
SIRVA INC	COM	82967Y10	1,486	208,950	SH	DEFINED	1,2
SITEL CORP	COM	82980K10	1,378	703,301	SH	DEFINED	1,2
SIX FLAGS INC	COM	83001P10	6,108	1,482,490	SH	DEFINED	1,2,5
SIZELER PPTY INVS IN	COM	83013710	510	43,000	SH	DEFINED	1,2,5
SJW CORP	COM	78430510	3,486	99,231	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	3,396	172,209	SH	DEFINED	1,2,4
SKECHERS U S A INC	CL A	83056610	6,859	443,116	SH	DEFINED	1,2
SKY FINL GROUP INC	COM	83080P10	25,361	945,594	SH	DEFINED	1,2,5
SKYLINE CORP	COM	83083010	4,478	116,331	SH	DEFINED	1,2,6
SKYWEST INC	COM	83087910	18,677	1,004,679	SH	DEFINED	1,2,5,6
SKYWORKS SOLUTIONS I	COM	83088M10	15,222	2,397,097	SH	DEFINED	1,2,5,6
SL GREEN RLTY CORP	COM	78440X10	48,418	861,215	SH	DEFINED	1,2,3,5
SLM CORP	COM	78442P10	614,007	12,319,562	SH	DEFINED	1,2,5,6,7,8,10
SM&A	COM	78465D10	186	22,531	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	2,175	178,896	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	1,924	40,912	SH	DEFINED	1,2
SMITH A O	COM	83186520	7,962	275,774	SH	DEFINED	1,2,6
SMITH INTL INC	COM	83211010	126,599	2,018,151	SH	DEFINED	1,2,5,7,8,10,1
SMITHFIELD FOODS INC	COM	83224810	38,642	1,224,788	SH	DEFINED	1,2,5,13
SMITHTOWN BANCORP IN	COM	83244910	2,212	78,926	SH	DEFINED	1,2
SMUCKER J M CO	COM NEW	83269640	40,677	808,687	SH	DEFINED	1,2,5,6,12,13
SMURFIT-STONE CONTAI	COM	83272710	48,695	3,147,685	SH	DEFINED	1,2,5,7,8,10,1
SNAP ON INC	COM	83303410	55,093	1,733,017	SH	DEFINED	1,2,5,6,10,13
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	449	5,578	SH	DEFINED	1,2,7
SOCKET COMMUNICATION	COM	83367210	23	15,400	SH	DEFINED	1
SOHU COM INC	COM	83408W10	6,681	380,014	SH	DEFINED	1,2
SOLECTRON CORP	COM	83418210	92,784	26,738,960	SH	DEFINED	1,2,5,6,7,8,10
SONIC AUTOMOTIVE INC	CL A	83545G10	10,768	474,145	SH	DEFINED	1,2,5,6
SONIC CORP	COM	83545110	38,693	1,158,470	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	945	169,316	SH	DEFINED	1,2
SONIC SOLUTIONS	COM	83546010	4,441	295,075	SH	DEFINED	1,2,6
SONICWALL INC	COM	83547010	5,334	1,047,863	SH	DEFINED	1,2,5
SONOCO PRODS CO	COM	83549510	119,853	4,154,347	SH	DEFINED	1,2,5,6,13
SONOSITE INC	COM	83568G10	5,632	216,780	SH	DEFINED	1,2
SONUS NETWORKS INC	COM	83591610	1,119	263,982	SH	DEFINED	1,5
SONY CORP	ADR NEW	83569930	19,178	479,212	SH	DEFINED	1,2
SOTHEBYS HLDGS INC	CL A	83589810	22,351	1,317,888	SH	DEFINED	1,2,13
SOUND FED BANCORP IN	COM	83607V10	188	12,128	SH	DEFINED	1,5
SOURCE INTERLINK COS	COM NEW	83615120	2,854	253,649	SH	DEFINED	1,2
SOURCECORP	COM	83616710	6,362	315,897	SH	DEFINED	1,2,5,6
SOUTH FINL GROUP INC	COM	83784110	20,306	664,893	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	14,603	258,915	SH	DEFINED	1,2
SOUTHERN CMNTY FINL	COM	84263210	1,571	167,089	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	865,328	27,185,934	SH	DEFINED	1,2,5,6,7,8,10
SOUTHERN PERU COPPER	COM	84361110	10,457	188,549	SH	DEFINED	1,2,5,7
SOUTHERN UN CO NEW	COM	84403010	34,969	1,392,621	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	2,736	131,293	SH	DEFINED	1,2
SOUTHWEST AIRLS CO	COM	84474110	276,381	19,408,748	SH	DEFINED	1,2,5,6,7,8,10
SOUTHWEST BANCORP IN	COM	84476710	4,651	252,106	SH	DEFINED	1,2
SOUTHWEST BANCORPORA	COM	84476R10	19,994	1,089,579	SH	DEFINED	1,2,5
SOUTHWEST GAS CORP	COM	84489510	13,486	558,178	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	2,296	220,163	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	41,580	732,558	SH	DEFINED	1,2
SOVEREIGN BANCORP IN	COM	84590510	247,441	11,166,095	SH	DEFINED	1,2,5,6,7,8,10
SOVRAN SELF STORAGE	COM	84610H10	14,452	364,667	SH	DEFINED	1,2,3,5

SPANISH BROADCASTING	CL A	84642588	5,236	510,285	SH	DEFINED	1,2
SPARTAN MTRS INC	COM	84681910	107	10,600	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	367	34,500	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	8,488	427,585	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	1,545	305,994	SH	DEFINED	1,2
SPDR TR	UNIT SER 1	78462F10	77,970	660,986	SH	DEFINED	1,5,6,13
SPECIALTY LABORATORI	COM	84749R10	1,044	109,299	SH	DEFINED	1,2
SPECTRALINK CORP	COM	84758010	3,912	277,089	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	158	30,300	SH	DEFINED	1
SPECTRASITE INC	COM	84761M10	21,624	373,015	SH	DEFINED	1,2,5
SPECTRUM CTL INC	COM	84761510	108	14,400	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	7,767	217,551	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	7,432	992,229	SH	DEFINED	1,2,5,6
SPHERIX INC	COM	84842R10	46	15,499	SH	DEFINED	1
SPINNAKER EXPL CO	COM	84855W10	14,085	396,431	SH	DEFINED	1,2,5
SPIRIT FIN CORP	COM	84856830	589	54,200	SH	DEFINED	1,2
SPORTS AUTH INC NEW	COM	84917U10	8,856	322,036	SH	DEFINED	1,2
SPORTS CLUB INC	COM	84917P10	19	10,688	SH	DEFINED	1
SPORTS RESORTS INTL	COM	84918U10	264	79,447	SH	DEFINED	1
SPORTSMANS GUIDE INC	COM NEW	84890720	212	8,100	SH	DEFINED	1,2
SPRINT CORP	COM FON	85206110	907,466	39,888,600	SH	DEFINED	1,2,5,6,7,10,1
SPSS INC	COM	78462K10	4,028	231,605	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	61,862	1,429,337	SH	DEFINED	1,2,5,6,7,8,10
SRA INTL INC	CL A	78464R10	12,478	207,104	SH	DEFINED	1,2
SRS LABS INC	COM	78464M10	48	12,100	SH	DEFINED	1
SS&C TECHNOLOGIES IN	COM	85227Q10	8,568	375,784	SH	DEFINED	1,2
ST JOE CO	COM	79014810	45,632	678,045	SH	DEFINED	1,2,3,5,7,12
ST JUDE MED INC	COM	79084910	423,368	11,760,221	SH	DEFINED	1,2,5,6,7,8,10
ST MARY LD & EXPL CO	COM	79222810	24,760	494,714	SH	DEFINED	1,2,5
ST PAUL TRAVELERS IN	COM	79286010	867,906	23,629,347	SH	DEFINED	1,2,5,6,7,8,10
STAAR SURGICAL CO	COM PAR $0	85231230	87	22,189	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	15,088	393,029	SH	DEFINED	1,2,5,6
STAKTEK HLDGS INC	COM	85256P10	267	67,483	SH	DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	4,320	260,270	SH	DEFINED	1,2
STANCORP FINL GROUP	COM	85289110	45,492	536,585	SH	DEFINED	1,2,5,13
STANDARD COML CORP	COM	85325810	2,299	123,609	SH	DEFINED	1,2,5
STANDARD MICROSYSTEM	COM	85362610	5,234	301,476	SH	DEFINED	1,2,6
STANDARD MTR PRODS I	COM	85366610	2,561	218,858	SH	DEFINED	1,2,6
STANDARD PAC CORP NE	COM	85375C10	29,978	415,261	SH	DEFINED	1,2,5,6,10
STANDARD REGISTER CO	COM	85388710	3,246	257,611	SH	DEFINED	1,2,6
STANDEX INTL CORP	COM	85423110	5,483	200,828	SH	DEFINED	1,2,5,6
STANLEY FURNITURE IN	COM NEW	85430520	4,439	93,898	SH	DEFINED	1,2,5
STANLEY WKS	COM	85461610	178,271	3,937,955	SH	DEFINED	1,2,5,6,7,8,10
STAPLES INC	COM	85503010	542,071	17,246,938	SH	DEFINED	1,2,5,6,7,8,10
STAR SCIENTIFIC INC	COM	85517P10	1,588	300,095	SH	DEFINED	1,2
STARBUCKS CORP	COM	85524410	596,533	11,547,285	SH	DEFINED	1,2,5,6,7,8,10
STARTEK INC	COM	85569C10	3,027	180,195	SH	DEFINED	1,2,6
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	476,056	7,930,298	SH	DEFINED	1,2,3,5,6,7,8,
STATE AUTO FINL CORP	COM	85570710	5,685	213,570	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	3,165	121,682	SH	DEFINED	1,2
STATE FINL SVCS CORP	CL A	85685510	3,709	100,367	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	701,666	16,049,087	SH	DEFINED	1,2,5,6,7,8,10
STATION CASINOS INC	COM	85768910	47,105	697,330	SH	DEFINED	1,2,5
STATS CHIPPAC LTD	SPONSORED	85771T10	107	16,239	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	8,251	426,418	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	33,443	970,773	SH	DEFINED	1,2,13
STEEL TECHNOLOGIES I	COM	85814710	5,550	231,344	SH	DEFINED	1,2
STEELCASE INC	CL A	85815520	6,227	451,205	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	10,688	475,020	SH	DEFINED	1,2,5,6

STEINWAY MUSICAL INS	COM	85849510	3,441	114,850	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	2,273	270,303	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	63	19,900	SH	DEFINED	1
STEPAN CO	COM	85858610	1,906	81,061	SH	DEFINED	1,2,5
STEREOTAXIS INC	COM	85916J10	277	35,750	SH	DEFINED	1
STERICYCLE INC	COM	85891210	26,199	592,741	SH	DEFINED	1,2,5,12,13
STERIS CORP	COM	85915210	49,386	1,955,899	SH	DEFINED	1,2,5,13
STERLING BANCORP	COM	85915810	5,822	239,880	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	9,429	664,042	SH	DEFINED	1,2
STERLING FINL CORP	COM	85931710	9,574	367,962	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	12,036	337,141	SH	DEFINED	1,2
STEWART & STEVENSON	COM	86034210	10,880	475,332	SH	DEFINED	1,2,6
STEWART ENTERPRISES	CL A	86037010	15,361	2,497,725	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	12,274	327,119	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	376	16,580	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	1,631	74,811	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	6,346	644,239	SH	DEFINED	1,2,5
STMICROELECTRONICS N	NY REGISTR	86101210	331	19,882	SH	DEFINED	1
STONE ENERGY CORP	COM	86164210	19,653	404,640	SH	DEFINED	1,2,5,7
STONERIDGE INC	COM	86183P10	3,252	266,338	SH	DEFINED	1,2
STORA ENSO CORP	SPON ADR R	86210M10	489	34,780	SH	DEFINED	1
STORAGE TECHNOLOGY C	COM PAR $0	86211120	71,132	2,309,496	SH	DEFINED	1,2,5,13
STRATAGENE CORP	COM	86269H10	144	16,379	SH	DEFINED	1
STRATASYS INC	COM	86268510	4,610	162,735	SH	DEFINED	1,2,5
STRATEGIC HOTEL CAP	COM	86272T10	4,604	313,221	SH	DEFINED	1,2
STRATEX NETWORKS INC	COM	86279T10	2,765	1,502,510	SH	DEFINED	1,2
STRATTEC SEC CORP	COM	86311110	3,087	57,613	SH	DEFINED	1,2,5
STRAYER ED INC	COM	86323610	24,992	220,543	SH	DEFINED	1,2
STREETTRACKS SER TR	DJ LRG CAP	86330E20	3,133	23,202	SH	DEFINED	1
STRIDE RITE CORP	COM	86331410	9,801	736,925	SH	DEFINED	1,2,5,6
STRYKER CORP	COM	86366710	449,784	10,082,572	SH	DEFINED	1,2,5,6,7,8,10
STUDENT LN CORP	COM	86390210	9,360	44,782	SH	DEFINED	1,2,5
STURM RUGER & CO INC	COM	86415910	2,463	355,370	SH	DEFINED	1,2,6
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	200	5,811	SH	DEFINED	1,5
SUFFOLK BANCORP	COM	86473910	6,279	190,103	SH	DEFINED	1,2
SUMTOTAL SYS INC	COM	86661510	68	12,578	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	3,261	142,480	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	13,616	380,323	SH	DEFINED	1,2,3,5
SUN LIFE FINL INC	COM	86679610	4,850	149,047	SH	DEFINED	1,5
SUN MICROSYSTEMS INC	COM	86681010	406,708	100,670,312	SH	DEFINED	1,2,5,6,7,8,10
SUNAIR ELECTRS INC	COM	86701710	173	13,900	SH	DEFINED	1
SUNCOR ENERGY INC	COM	86722910	431	10,709	SH	DEFINED	1
SUNGARD DATA SYS INC	COM	86736310	305,782	8,863,252	SH	DEFINED	1,2,5,6,7,8,10
SUNLINK HEALTH SYSTE	COM	86737U10	81	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	635,402	6,137,965	SH	DEFINED	1,2,5,6,7,8,10
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	286	7,100	SH	DEFINED	1
SUNRISE SENIOR LIVIN	COM	86768K10	12,988	267,238	SH	DEFINED	1,2,6
SUNSTONE HOTEL INVS	COM	86789210	6,820	317,937	SH	DEFINED	1,2
SUNTERRA CORP	COM NEW	86787D20	3,987	264,415	SH	DEFINED	1,2
SUNTRON CORP	COM	86789P10	91	42,391	SH	DEFINED	1,2
SUNTRUST BKS INC	COM	86791410	821,522	11,398,942	SH	DEFINED	1,2,5,6,7,8,10
SUPERGEN INC	COM	86805910	3,362	691,806	SH	DEFINED	1,2,5
SUPERIOR ENERGY SVCS	COM	86815710	17,579	1,022,061	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	18,553	702,505	SH	DEFINED	1,2,5,6
SUPERTEX INC	COM	86853210	4,765	260,227	SH	DEFINED	1,2,6
SUPERVALU INC	COM	86853610	171,072	5,129,607	SH	DEFINED	1,2,5,6,7,10,1
SUPPORTSOFT INC	COM	86858710	2,637	499,410	SH	DEFINED	1,2,5
SUPREME INDS INC	CL A	86860710	121	19,360	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	5,153	223,461	SH	DEFINED	1,2,5

SURMODICS INC	COM	86887310	10,071	315,602	SH	DEFINED	1,2,6
SUSQUEHANNA BANCSHAR	COM	86909910	17,465	716,363	SH	DEFINED	1,2,5
SWIFT ENERGY CO	COM	87073810	11,692	411,100	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	22,908	1,034,696	SH	DEFINED	1,2,5,13
SWS GROUP INC	COM	78503N10	6,644	414,502	SH	DEFINED	1,2
SYBASE INC	COM	87113010	25,897	1,402,883	SH	DEFINED	1,2,5,13
SYBRON DENTAL SPECIA	COM	87114210	34,794	969,179	SH	DEFINED	1,2,5,6
SYCAMORE NETWORKS IN	COM	87120610	9,565	2,686,785	SH	DEFINED	1,2,5
SYKES ENTERPRISES IN	COM	87123710	2,776	404,024	SH	DEFINED	1,2
SYMANTEC CORP	COM	87150310	414,193	19,418,345	SH	DEFINED	1,2,5,6,7,10,1
SYMBION INC DEL	COM	87150710	1,997	93,432	SH	DEFINED	1,2
SYMBOL TECHNOLOGIES	COM	87150810	100,568	6,940,482	SH	DEFINED	1,2,5,6,7,8,10
SYMMETRICOM INC	COM	87154310	7,838	706,802	SH	DEFINED	1,2,5,6
SYMS CORP	COM	87155110	186	14,000	SH	DEFINED	1
SYMYX TECHNOLOGIES	COM	87155S10	8,992	407,787	SH	DEFINED	1,2,5
SYNAGRO TECHNOLOGIES	COM NEW	87156220	87	18,500	SH	DEFINED	2
SYNALLOY CP DEL	COM	87156510	176	17,277	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	9,648	415,867	SH	DEFINED	1,2,5,6
SYNGENTA AG	SPONSORED	87160A10	374	17,809	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	279	20,200	SH	DEFINED	1,2
SYNNEX CORP	COM	87162W10	1,679	96,362	SH	DEFINED	1,2
SYNOPSYS INC	COM	87160710	55,540	3,068,533	SH	DEFINED	1,2,5,7,8,10,1
SYNOVIS LIFE TECHNOL	COM	87162G10	171	17,100	SH	DEFINED	1,2
SYNOVUS FINL CORP	COM	87161C10	235,430	8,450,476	SH	DEFINED	1,2,5,6,7,8,10
SYNPLICITY INC	COM	87160Y10	91	16,299	SH	DEFINED	1
SYNTEL INC	COM	87162H10	1,598	90,258	SH	DEFINED	1,2
SYNTROLEUM CORP	COM	87163010	4,443	362,984	SH	DEFINED	1,2
SYPRIS SOLUTIONS INC	COM	87165510	937	87,453	SH	DEFINED	1,2
SYSCO CORP	COM	87182910	672,706	18,790,657	SH	DEFINED	1,2,5,6,7,8,10
SYSTEMAX INC	COM	87185110	754	138,618	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	134	16,800	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	147	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	80,821	9,530,827	SH	DEFINED	1,2,4,5,7,8,13
TAKE-TWO INTERACTIVE	COM	87405410	29,776	761,538	SH	DEFINED	1,2,5,6
TALBOTS INC	COM	87416110	6,102	190,797	SH	DEFINED	1,2,5
TALK AMERICA HLDGS I	COM NEW	87426R20	4,054	628,558	SH	DEFINED	1,2
TALX CORP	COM	87491810	7,839	431,644	SH	DEFINED	1,2,5,6
TANGER FACTORY OUTLE	COM	87546510	13,811	627,794	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	3,425	356,776	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	4,056,312	81,093,797	SH	DEFINED	1,2,5,6,7,8,10
TARGETED GENETICS CO	COM	87612M10	21	34,214	SH	DEFINED	1
TARRAGON CORP	COM	87628710	3,347	165,787	SH	DEFINED	1,2,5
TASER INTL INC	COM	87651B10	8,708	725,650	SH	DEFINED	1,2
TATA MTRS LTD	SPONSORED	87656850	508	52,327	SH	DEFINED	1
TAUBMAN CTRS INC	COM	87666410	35,938	1,295,539	SH	DEFINED	1,2,3,5
TAYLOR CAP GROUP INC	COM	87685110	3,398	104,061	SH	DEFINED	1,2
TBC CORP NEW	COM	87218310	9,304	333,953	SH	DEFINED	1,2,6
TC PIPELINES LP	UT COM LTD	87233Q10	461	12,860	SH	DEFINED	1,2,5
TCF FINL CORP	COM	87227510	66,308	2,442,301	SH	DEFINED	1,2,5,7,8,10,1
TD BANKNORTH INC	COM	87235A10	34,111	1,091,889	SH	DEFINED	1,2,5,7,8,10,1
TDC A/S	SPONSORED	87236N10	203	9,665	SH	DEFINED	1
TDK CORP	AMERN DEP	87235140	347	5,061	SH	DEFINED	1
TEAM INC	COM	87815510	202	10,100	SH	DEFINED	1
TECH DATA CORP	COM	87823710	27,912	753,158	SH	DEFINED	1,2,5,13
TECH OPS SEVCON INC	COM	87829310	79	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	37,066	922,509	SH	DEFINED	1,2,5,13
TECHNICAL OLYMPIC US	COM	87848310	3,259	107,911	SH	DEFINED	1,2
TECHNITROL INC	COM	87855510	11,247	753,812	SH	DEFINED	1,2,5,6
TECHNOLOGY RESH CORP	COM NEW	87872730	60	11,800	SH	DEFINED	1

TECO ENERGY INC	COM	87237510	93,729	5,977,627	SH	DEFINED	1,2,5,6,7,10,1
TECUMSEH PRODS CO	CL A	87889520	13,877	350,339	SH	DEFINED	1,2,5,13
TEEKAY SHIPPING MARS	COM	Y8564W10	4,674	103,992	SH	DEFINED	1,5
TEGAL CORP	COM	87900810	16	11,400	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	4,884	109,515	SH	DEFINED	1,2
TEKELEC	COM	87910110	13,011	816,259	SH	DEFINED	1,2,5
TEKTRONIX INC	COM	87913110	56,295	2,294,946	SH	DEFINED	1,2,5,6,7,10,1
TELE CENTRO OESTE CE	SPON ADR P	87923P10	2,294	231,508	SH	DEFINED	1,2
TELE NORTE LESTE PAR	SPON ADR P	87924610	30,664	1,982,154	SH	DEFINED	1,2,4,5,7
TELECOM ARGENTINA S	SPON ADR R	87927320	28,440	2,319,736	SH	DEFINED	1,2,4,5,7
TELECOMMUNICATION SY	CL A	87929J10	27	10,000	SH	DEFINED	1
TELEDYNE TECHNOLOGIE	COM	87936010	27,586	881,340	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	24,808	484,717	SH	DEFINED	1,2,5,13
TELEFONICA MOVILES S	SPONSORED	87938V10	190	16,176	SH	DEFINED	1
TELEFONICA S A	SPONSORED	87938220	20,664	397,615	SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	14,988	434,047	SH	DEFINED	1,2
TELEPHONE & DATA SYS	COM	87943310	80,559	987,238	SH	DEFINED	1,2,5,6,7,8,10
TELESP CELULAR PART	SPON ADR P	87952L10	70	11,687	SH	DEFINED	1,2
TELESYSTEM INTL WIRE	COM NEW	87994660	3,647	239,129	SH	DEFINED	1,2,7
TELETECH HOLDINGS IN	COM	87993910	11,973	926,702	SH	DEFINED	1,2
TELEWEST GLOBAL INC	COM	87956T10	3,028	170,212	SH	DEFINED	1,5
TELIK INC	COM	87959M10	10,722	711,011	SH	DEFINED	1,2
TELLABS INC	COM	87966410	101,300	13,876,695	SH	DEFINED	1,2,5,6,7,8,10
TELSTRA CORP LTD	SPON ADR F	87969N20	206	10,476	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	113	17,900	SH	DEFINED	1
TELUS CORP	NON-VTG SH	87971M20	287	9,308	SH	DEFINED	1,7
TEMPLE INLAND INC	COM	87986810	156,874	2,162,288	SH	DEFINED	1,2,5,6,7,8,10
TEMPUR PEDIC INTL IN	COM	88023U10	5,025	269,269	SH	DEFINED	1,2
TENARIS S A	SPONSORED	88031M10	7,843	127,503	SH	DEFINED	1,2,7
TENET HEALTHCARE COR	COM	88033G10	152,054	13,187,720	SH	DEFINED	1,2,5,6,7,8,10
TENNANT CO	COM	88034510	5,144	132,966	SH	DEFINED	1,2
TENNECO AUTOMOTIVE I	COM	88034910	11,643	934,422	SH	DEFINED	1,2,5
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,683	63,872	SH	DEFINED	1,5
TERADYNE INC	COM	88077010	84,339	5,776,659	SH	DEFINED	1,2,5,6,7,8,10
TERAYON COMMUNICATIO	COM	88077510	2,952	958,288	SH	DEFINED	1,2,5
TERCICA INC	COM	88078L10	1,127	147,645	SH	DEFINED	1,2
TEREX CORP NEW	COM	88077910	51,184	1,182,068	SH	DEFINED	1,2,5
TERRA INDS INC	COM	88091510	10,195	1,313,728	SH	DEFINED	1,2
TERRA NITROGEN CO L	COM UNIT	88100520	259	10,400	SH	DEFINED	1
TERREMARK WORLDWIDE	COM	88144810	2,205	3,391,693	SH	DEFINED	1,2,5
TESORO CORP	COM	88160910	75,714	2,045,230	SH	DEFINED	1,2,5
TESSERA TECHNOLOGIES	COM	88164L10	18,054	417,617	SH	DEFINED	1,2
TETRA TECH INC NEW	COM	88162G10	11,454	907,586	SH	DEFINED	1,2,5,6,13
TETRA TECHNOLOGIES I	COM	88162F10	11,872	417,445	SH	DEFINED	1,2,7
TEVA PHARMACEUTICAL	ADR	88162420	32,257	1,040,888	SH	DEFINED	1,2,5,7
TEXAS CAPITAL BANCSH	COM	88224Q10	6,388	304,173	SH	DEFINED	1,2
TEXAS INDS INC	COM	88249110	31,850	592,551	SH	DEFINED	1,2,5
TEXAS INSTRS INC	COM	88250810	1,332,943	52,292,763	SH	DEFINED	1,2,5,6,7,8,10
TEXAS REGL BANCSHARE	CL A VTG	88267310	17,976	596,997	SH	DEFINED	1,2,5
TEXAS ROADHOUSE INC	CL A	88268110	3,576	127,349	SH	DEFINED	1,2
TEXTRON INC	COM	88320310	358,239	4,800,844	SH	DEFINED	1,2,5,6,7,8,10
THERAGENICS CORP	COM	88337510	159	46,281	SH	DEFINED	1,6
THERMA-WAVE INC	COM	88343A10	44	22,768	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	186,378	7,369,650	SH	DEFINED	1,2,5,6,7,8,10
THERMOGENESIS CORP	COM NEW	88362320	2,882	576,433	SH	DEFINED	1,2,5
THIRD WAVE TECHNOLOG	COM	88428W10	2,669	463,401	SH	DEFINED	1,2
THOMAS & BETTS CORP	COM	88431510	36,974	1,144,700	SH	DEFINED	1,2,5,6,13
THOMAS INDS INC	COM	88442510	9,464	238,748	SH	DEFINED	1,2,6
THOMSON	SPONSORED	88511810	309	11,430	SH	DEFINED	1

THOMSON CORP	COM	88490310	1,086	32,563	SH	DEFINED	7
THOR INDS INC	COM	88516010	21,544	720,306	SH	DEFINED	1,2,5,13
THORATEC CORP	COM NEW	88517530	8,670	709,520	SH	DEFINED	1,2,5
THORNBURG MTG INC	COM	88521810	24,044	857,502	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	18,283	649,727	SH	DEFINED	1,2,5,6
THREE FIVE SYS INC	COM	88554L10	27	26,530	SH	DEFINED	1,5
TIBCO SOFTWARE INC	COM	88632Q10	14,369	1,928,724	SH	DEFINED	1,2,5
TIDEWATER INC	COM	88642310	66,813	1,719,336	SH	DEFINED	1,2,5,10,13
TIER TECHNOLOGIES IN	CL B	88650Q10	2,103	285,337	SH	DEFINED	1,2
TIERONE CORP	COM	88650R10	8,575	364,912	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	141,864	4,109,625	SH	DEFINED	1,2,5,6,7,8,10
TIM PARTICIPACOES S	SPONS ADR	88706P10	2,329	155,190	SH	DEFINED	1,2,7
TIMBERLAND CO	CL A	88710010	114,661	1,616,534	SH	DEFINED	1,2,5,13
TIME WARNER INC	COM	88731710	2,591,550	147,666,684	SH	DEFINED	1,2,5,6,7,8,10
TIME WARNER TELECOM	CL A	88731910	2,913	733,743	SH	DEFINED	1,2,5
TIMKEN CO	COM	88738910	20,910	764,819	SH	DEFINED	1,2,5,6
TITAN CORP	COM	88826610	29,103	1,602,563	SH	DEFINED	1,2,5,13
TITAN INTL INC ILL	COM	88830M10	228	15,872	SH	DEFINED	1
TITAN PHARMACEUTICAL	COM	88831410	45	20,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	3,257	90,478	SH	DEFINED	1,2
TIVO INC	COM	88870610	3,421	661,736	SH	DEFINED	1,2
TJX COS INC NEW	COM	87254010	392,594	15,939,661	SH	DEFINED	1,2,5,6,7,8,10
TLC VISION CORP	COM	87254910	201	21,185	SH	DEFINED	1
TNS INC	COM	87296010	2,142	119,343	SH	DEFINED	1,2
TODCO	CL A	88889T10	5,275	204,134	SH	DEFINED	1,2
TOLL BROTHERS INC	COM	88947810	56,952	722,286	SH	DEFINED	1,2,5,13
TOLLGRADE COMMUNICAT	COM	88954210	209	30,440	SH	DEFINED	1,2,6
TOM ONLINE INC	ADR REG S	88972820	126	10,000	SH	DEFINED	4
TOMPKINSTRUSTCO INC	COM	89011010	5,413	127,205	SH	DEFINED	1,2,5
TOO INC	COM	89033310	16,374	663,702	SH	DEFINED	1,2,5,6
TOOTSIE ROLL INDS IN	COM	89051610	15,602	520,081	SH	DEFINED	1,2,5,6,13
TOPPS INC	COM	89078610	5,102	553,946	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	179,258	3,434,052	SH	DEFINED	1,2,5,6,7,8,10
TORO CO	COM	89109210	53,351	602,833	SH	DEFINED	1,2,5,6,12
TORONTO DOMINION BK	COM NEW	89116050	3,599	87,034	SH	DEFINED	1,2,5,10,12,13
TOTAL S A	SPONSORED	89151E10	28,097	239,670	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	16,872	675,137	SH	DEFINED	1,2,5
TOWER GROUP INC	COM	89177710	2,000	149,934	SH	DEFINED	1,2
TOWN & CTRY TR	SH BEN INT	89208110	10,800	408,317	SH	DEFINED	1,2,3
TOYOTA MOTOR CORP	SP ADR REP	89233130	5,653	75,995	SH	DEFINED	1,2,6
TOYS R US INC	COM	89233510	198,713	7,714,022	SH	DEFINED	1,2,5,6,7,8,10
TRACTOR SUPPLY CO	COM	89235610	27,148	621,955	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	1,443	238,826	SH	DEFINED	1,2
TRAFFIX INC	COM	89272110	69	13,700	SH	DEFINED	1
TRAMMELL CROW CO	COM	89288R10	14,511	705,434	SH	DEFINED	1,2
TRANS WORLD ENTMT CO	COM	89336Q10	8,648	587,072	SH	DEFINED	1,2
TRANSACT TECHNOLOGIE	COM	89291810	1,164	116,298	SH	DEFINED	1,2
TRANSACTION SYS ARCH	COM	89341610	21,543	930,588	SH	DEFINED	1,2,13
TRANSALTA CORP	COM	89346D10	221	14,491	SH	DEFINED	1,7
TRANSATLANTIC HLDGS	COM	89352110	20,294	306,457	SH	DEFINED	1,2,5,7
TRANSCAT INC	COM	89352910	75	19,200	SH	DEFINED	1
TRANSKARYOTIC THERAP	COM	89373510	11,919	477,409	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	2,072	2,228,012	SH	DEFINED	1,2,5
TRANSMONTAIGNE INC	COM	89393410	6,113	764,102	SH	DEFINED	1,2
TRANSOCEAN INC	ORD	G9007810	480,637	9,340,003	SH	DEFINED	1,2,5,6,7,8,10
TRANSPRO INC	COM	89388510	94	14,521	SH	DEFINED	1
TRANSWITCH CORP	COM	89406510	130	94,622	SH	DEFINED	1,5
TRAVELZOO INC	COM	89421Q10	1,439	28,933	SH	DEFINED	1,2
TRC COS INC	COM	87262510	4,480	304,785	SH	DEFINED	1,2

TREDEGAR CORP	COM	89465010	7,888	467,882	SH	DEFINED	1,2,6
TREND MICRO INC	SPONS ADR	89486M20	797	18,697	SH	DEFINED	1
TREX INC	COM	89531P10	6,747	151,930	SH	DEFINED	1,2
TRI CONTL CORP	COM	89543610	1,845	103,633	SH	DEFINED	5
TRIAD GTY INC	COM	89592510	6,871	130,611	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	54,446	1,086,745	SH	DEFINED	1,2,5,7,13
TRIARC COS INC	CL B SER 1	89592730	9,151	661,695	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	333,742	8,370,762	SH	DEFINED	1,2,5,6,7,8,10
TRICO BANCSHARES	COM	89609510	3,513	167,685	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	4,622	261,424	SH	DEFINED	1,2
TRIMBLE NAVIGATION L	COM	89623910	29,434	870,572	SH	DEFINED	1,2,5,6
TRIMERIS INC	COM	89626310	2,863	254,223	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	21,882	776,799	SH	DEFINED	1,2,5,13
TRIPATH IMAGING INC	COM	89694210	2,672	379,479	SH	DEFINED	1,2,5
TRIPATH TECHNOLOGY I	COM	89672P10	301	338,385	SH	DEFINED	1
TRIQUINT SEMICONDUCT	COM	89674K10	8,901	2,633,479	SH	DEFINED	1,2,5,13
TRITON PCS HLDGS INC	CL A	89677M10	1,093	492,320	SH	DEFINED	1,2,5
TRIUMPH GROUP INC NE	COM	89681810	10,102	259,423	SH	DEFINED	1,2,6
TRIZEC PROPERTIES IN	COM	89687P10	42,175	2,219,715	SH	DEFINED	1,2,3,5
TRIZETTO GROUP INC	COM	89688210	5,664	608,342	SH	DEFINED	1,2
TRM CORP	COM	87263610	216	10,700	SH	DEFINED	1
TRUSTCO BK CORP N Y	COM	89834910	14,368	1,250,445	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	21,831	752,783	SH	DEFINED	1,2,5
TRUSTREET PPTYS INC	COM	89840410	5,760	374,247	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	6,656	342,548	SH	DEFINED	1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	6,725	642,902	SH	DEFINED	1,2
TUESDAY MORNING CORP	COM NEW	89903550	10,856	376,026	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	1,836	665,142	SH	DEFINED	1,2
TUPPERWARE CORP	COM	89989610	29,510	1,449,400	SH	DEFINED	1,2,5,13
TURKCELL ILETISIM HI	SPON ADR N	90011120	937	54,874	SH	DEFINED	1
TUT SYSTEMS	COM	90110310	28	11,720	SH	DEFINED	1
TWEETER HOME ENTMT G	COM	90116710	166	29,819	SH	DEFINED	1,5
TXU CORP	COM	87316810	862,876	10,836,064	SH	DEFINED	1,2,5,6,7,8,10
TYCO INTL LTD NEW	COM	90212410	1,710,981	50,620,738	SH	DEFINED	1,2,5,6,7,8,10
TYLER TECHNOLOGIES I	COM	90225210	4,376	575,022	SH	DEFINED	1,2,5
TYSON FOODS INC	CL A	90249410	114,503	6,864,685	SH	DEFINED	1,2,5,7,8,10,1
U S B HLDG INC	COM	90291010	4,814	216,951	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	1,781	284,090	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	22,783	687,067	SH	DEFINED	1,2,5
U S I HLDGS	COM	90333H10	7,617	646,573	SH	DEFINED	1,2
U S PHYSICAL THERAPY	COM	90337L10	2,833	202,665	SH	DEFINED	1,5
U S XPRESS ENTERPRIS	CL A	90338N10	1,529	93,491	SH	DEFINED	1,2
U STORE IT TR	COM	91274F10	10,903	626,603	SH	DEFINED	1,2,3
UAP HLDG CORP	COM	90344110	6,330	393,185	SH	DEFINED	1,2
UBIQUITEL INC	COM	90347430	8,478	1,265,361	SH	DEFINED	1,2,5
UBS AG	NAMEN AKT	H8920M85	55,334	655,616	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	20,242	507,309	SH	DEFINED	1,2,5
UGI CORP NEW	COM	90268110	30,685	675,589	SH	DEFINED	1,2,5
UICI	COM	90273710	17,118	705,917	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	10,969	216,570	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	2,394	215,058	SH	DEFINED	1,2,5
ULTIMATE SOFTWARE GR	COM	90385D10	3,562	222,913	SH	DEFINED	1,2
ULTRA PETROLEUM CORP	COM	90391410	8,629	169,853	SH	DEFINED	1,5
ULTRALIFE BATTERIES	COM	90389910	3,329	194,451	SH	DEFINED	1,2
ULTRATECH INC	COM	90403410	4,965	340,072	SH	DEFINED	1,2,6
UMB FINL CORP	COM	90278810	16,945	297,707	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	14,999	642,368	SH	DEFINED	1,2,5
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	33,501	974,435	SH	DEFINED	1,2,4,5
UNIFI INC	COM	90467710	198	59,235	SH	DEFINED	1,2

UNIFIRST CORP MASS	COM	90470810	7,734	193,842	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,836	26,831	SH	DEFINED	1,2
UNILEVER PLC	SPON ADR N	90476770	1,113	27,818	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	4,507	140,741	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	517,480	7,424,387	SH	DEFINED	1,2,5,6,7,8,10
UNIONBANCAL CORP	COM	90890610	64,738	1,056,943	SH	DEFINED	1,2,5,10
UNISOURCE ENERGY COR	COM	90920510	17,406	562,019	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	65,385	9,261,373	SH	DEFINED	1,2,5,6,7,8,10
UNIT CORP	COM	90921810	30,416	673,358	SH	DEFINED	1,2,5
UNITED AMER INDEMNIT	CL A	90933T10	1,700	90,233	SH	DEFINED	1
UNITED AUTO GROUP IN	COM	90944010	7,513	269,943	SH	DEFINED	1,2
UNITED BANKSHARES IN	COM	90990710	22,301	672,929	SH	DEFINED	1,2,5
UNITED BUSINESS MEDI	ADR	90969M10	164	15,512	SH	DEFINED	1
UNITED CMNTY BKS BLA	CAP STK	90984P10	10,012	421,925	SH	DEFINED	1,2
UNITED CMNTY FINL CO	COM	90983910	5,258	474,076	SH	DEFINED	1,2,5
UNITED DEFENSE INDS	COM	91018B10	49,092	668,642	SH	DEFINED	1,2,5,12
UNITED DOMINION REAL	COM	91019710	57,492	2,754,785	SH	DEFINED	1,2,3,5,13
UNITED FIRE & CAS CO	COM	91033110	7,899	233,502	SH	DEFINED	1,2
UNITED GUARDIAN INC	COM	91057110	105	14,000	SH	DEFINED	1
UNITED INDL CORP	COM	91067110	4,656	157,195	SH	DEFINED	1,2
UNITED MICROELECTRON	SPONSORED	91087320	3,082	914,686	SH	DEFINED	1
UNITED MOBILE HOMES	COM	91102410	165	10,300	SH	DEFINED	1
UNITED NAT FOODS INC	COM	91116310	22,639	790,736	SH	DEFINED	1,2,6
UNITED ONLINE INC	COM	91126810	10,224	976,520	SH	DEFINED	1,2,5
UNITED PANAM FINANCI	COM	91130110	1,695	83,123	SH	DEFINED	1,2
UNITED PARCEL SERVIC	CL B	91131210	2,048,251	28,158,521	SH	DEFINED	1,2,5,6,7,8,10
UNITED RENTALS INC	COM	91136310	29,345	1,451,994	SH	DEFINED	1,2,5,13
UNITED STATES CELLUL	COM	91168410	7,072	154,989	SH	DEFINED	1,2,5
UNITED STATES STL CO	COM	91290910	293,141	5,764,824	SH	DEFINED	1,2,5,6,7,8,10
UNITED STATIONERS IN	COM	91300410	26,664	589,261	SH	DEFINED	1,2,5,6
UNITED SURGICAL PART	COM	91301630	19,680	429,985	SH	DEFINED	1,2,6
UNITED TECHNOLOGIES	COM	91301710	6,111,514	60,117,199	SH	DEFINED	1,2,5,6,7,8,10
UNITED THERAPEUTICS	COM	91307C10	18,676	408,703	SH	DEFINED	1,2
UNITED UTILS PLC	SPONSORED	91311Q10	323	13,391	SH	DEFINED	1
UNITEDGLOBALCOM	CL A	91324750	32,183	3,402,025	SH	DEFINED	1,2,5
UNITEDHEALTH GROUP I	COM	91324P10	2,033,175	21,316,572	SH	DEFINED	1,2,5,6,7,8,10
UNITRIN INC	COM	91327510	43,668	961,849	SH	DEFINED	1,2,5,7,10,13
UNIVERSAL AMERN FINL	COM	91337710	6,588	380,806	SH	DEFINED	1,2
UNIVERSAL COMPRESSIO	COM	91343110	11,302	298,451	SH	DEFINED	1,2
UNIVERSAL CORP VA	COM	91345610	24,397	533,040	SH	DEFINED	1,2,5,13
UNIVERSAL DISPLAY CO	COM	91347P10	2,088	298,770	SH	DEFINED	1,2
UNIVERSAL ELECTRS IN	COM	91348310	5,212	308,765	SH	DEFINED	1,2,5
UNIVERSAL FST PRODS	COM	91354310	10,808	278,208	SH	DEFINED	1,2,6
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	5,037	178,291	SH	DEFINED	1,2
UNIVERSAL HLTH SVCS	CL B	91390310	46,841	893,910	SH	DEFINED	1,2,5,7,13
UNIVERSAL TECHNICAL	COM	91391510	7,654	207,986	SH	DEFINED	1,2
UNIVEST CORP PA	COM	91527110	3,851	96,745	SH	DEFINED	1,2
UNIVISION COMMUNICAT	CL A	91490610	232,189	8,385,288	SH	DEFINED	1,2,5,6,7,8,10
UNIZAN FINANCIAL COR	COM	91528W10	8,964	344,760	SH	DEFINED	1,2
UNOCAL CORP	COM	91528910	500,216	8,108,538	SH	DEFINED	1,2,5,6,7,8,10
UNOVA INC	COM	91529B10	16,303	789,514	SH	DEFINED	1,2,5
UNUMPROVIDENT CORP	COM	91529Y10	175,575	10,315,799	SH	DEFINED	1,2,5,6,7,8,10
UPM KYMMENE CORP	SPONSORED	91543610	562	25,146	SH	DEFINED	1
UQM TECHNOLOGIES INC	COM	90321310	47	11,776	SH	DEFINED	1
URBAN OUTFITTERS INC	COM	91704710	37,089	773,171	SH	DEFINED	1,2,5,12,13
UROLOGIX INC	COM	91727310	921	200,563	SH	DEFINED	1,2
URS CORP NEW	COM	90323610	17,181	597,587	SH	DEFINED	1,2,6
URSTADT BIDDLE PPTYS	COM	91728610	198	12,672	SH	DEFINED	1
URSTADT BIDDLE PPTYS	CL A	91728620	6,477	424,706	SH	DEFINED	1,2

US BANCORP DEL	COM NEW	90297330	1,714,479	59,489,206	SH	DEFINED	1,2,5,6,7,8,10
USA MOBILITY INC	COM	90341G10	11,211	346,028	SH	DEFINED	1,2
USANA HEALTH SCIENCE	COM	90328M10	7,475	158,039	SH	DEFINED	1,2
USEC INC	COM	90333E10	20,990	1,289,329	SH	DEFINED	1,2,5
USF CORP	COM	91729Q10	22,466	465,516	SH	DEFINED	1,2,5,6
UST INC	COM	90291110	198,710	3,843,514	SH	DEFINED	1,2,5,6,7,10,1
UTAH MED PRODS INC	COM	91748810	222	10,100	SH	DEFINED	1,2
UTI WORLDWIDE INC	ORD	G8721010	956	13,765	SH	DEFINED	1,5
UTSTARCOM INC	COM	91807610	17,853	1,630,444	SH	DEFINED	1,2,5,7,12,13
V F CORP	COM	91820410	181,220	3,064,248	SH	DEFINED	1,2,5,6,7,8,10
VA SOFTWARE CORP	COM	91819B10	60	35,995	SH	DEFINED	1
VAIL RESORTS INC	COM	91879Q10	10,119	400,737	SH	DEFINED	1,2
VALASSIS COMMUNICATI	COM	91886610	35,007	1,001,355	SH	DEFINED	1,2,5,13
VALEANT PHARMACEUTIC	COM	91911X10	40,010	1,776,632	SH	DEFINED	1,2,5,13
VALENCE TECHNOLOGY I	COM	91891410	2,477	806,885	SH	DEFINED	1,2,5
VALERO ENERGY CORP N	COM	91913Y10	737,520	10,065,787	SH	DEFINED	1,2,5,6,7,8,10
VALERO L P	COM UT LTD	91913W10	882	14,643	SH	DEFINED	1,5
VALHI INC NEW	COM	91890510	4,308	219,235	SH	DEFINED	1,2
VALLEY NATL BANCORP	COM	91979410	25,224	978,433	SH	DEFINED	1,2,5
VALMONT INDS INC	COM	92025310	5,642	252,795	SH	DEFINED	1,2,6
VALOR COMMUNICATIONS	COM	92025510	430	29,700	SH	DEFINED	1,2
VALSPAR CORP	COM	92035510	41,004	881,058	SH	DEFINED	1,2,5,12,13
VALUE LINE INC	COM	92043710	919	23,571	SH	DEFINED	1,2
VALUECLICK INC	COM	92046N10	12,054	1,136,068	SH	DEFINED	1,2,5
VALUEVISION MEDIA IN	CL A	92047K10	3,787	306,152	SH	DEFINED	1,2
VARIAN INC	COM	92220610	37,646	993,562	SH	DEFINED	1,2,5,13
VARIAN MED SYS INC	COM	92220P10	87,184	2,543,286	SH	DEFINED	1,2,5,7,8,10,1
VARIAN SEMICONDUCTOR	COM	92220710	22,460	590,895	SH	DEFINED	1,2,5,6
VASCO DATA SEC INTL	COM	92230Y10	83	13,294	SH	DEFINED	1
VCA ANTECH INC	COM	91819410	21,163	1,046,105	SH	DEFINED	1,2,5,13
VECTOR GROUP LTD	COM	92240M10	4,173	271,335	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	28,031	1,052,222	SH	DEFINED	1,2,5,13
VEECO INSTRS INC DEL	COM	92241710	6,509	432,461	SH	DEFINED	1,2,5,6
VENTANA MED SYS INC	COM	92276H10	16,254	433,904	SH	DEFINED	1,2
VENTAS INC	COM	92276F10	20,493	821,052	SH	DEFINED	1,2,5,12
VENTIV HEALTH INC	COM	92279310	6,313	274,471	SH	DEFINED	1,2
VERINT SYS INC	COM	92343X10	6,042	172,914	SH	DEFINED	1,2
VERISIGN INC	COM	92343E10	175,998	6,132,340	SH	DEFINED	1,2,5,7,8,10,1
VERISITY LTD	ORD	M9738511	372	31,190	SH	DEFINED	1,2
VERITAS DGC INC	COM	92343P10	30,559	1,020,001	SH	DEFINED	1,2,5
VERITAS SOFTWARE CO	COM	92343610	354,072	15,248,577	SH	DEFINED	1,2,5,6,7,8,10
VERITY INC	COM	92343C10	4,279	452,797	SH	DEFINED	1,2,6
VERIZON COMMUNICATIO	COM	92343V10	3,247,811	91,487,632	SH	DEFINED	1,2,5,6,7,8,10
VERSO TECHNOLOGIES I	COM	92531710	576	1,600,366	SH	DEFINED	1,2,5
VERTEX PHARMACEUTICA	COM	92532F10	14,876	1,589,301	SH	DEFINED	1,2,5,13
VERTRUE INC	COM	92534N10	7,644	215,675	SH	DEFINED	1,2,6
VESTA INS GROUP INC	COM	92539110	1,636	460,959	SH	DEFINED	1,2,5
VIACOM INC	CL A	92552410	1,836	52,391	SH	DEFINED	1,2,5,13
VIACOM INC	CL B	92552430	1,711,593	49,141,354	SH	DEFINED	1,2,5,6,7,8,10
VIAD CORP	COM NEW	92552R40	6,477	240,770	SH	DEFINED	1,2,5,6,7
VIASAT INC	COM	92552V10	6,902	369,270	SH	DEFINED	1,2,5,6
VIASYS HEALTHCARE IN	COM NEW	92553Q20	9,736	510,259	SH	DEFINED	1,2,5,6
VICAL INC	COM	92560210	65	16,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	61	18,700	SH	DEFINED	1
VICOR CORP	COM	92581510	4,140	396,599	SH	DEFINED	1,2,6
VICURON PHARMACEUTIC	COM	92647110	12,075	766,179	SH	DEFINED	1,2,5
VIGNETTE CORP	COM	92673410	5,323	4,063,563	SH	DEFINED	1,2,5
VIISAGE TECHNOLOGY I	COM	92675K10	1,277	379,070	SH	DEFINED	1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	565	7,439	SH	DEFINED	1,2,7

VINTAGE PETE INC	COM	92746010	46,999	1,493,925	SH	DEFINED	1,2,5
VION PHARMACEUTICALS	COM	92762410	2,325	815,833	SH	DEFINED	1,2
VIRAGE LOGIC CORP	COM	92763R10	306	27,902	SH	DEFINED	1
VIRCO MFG CO	COM	92765110	88	11,461	SH	DEFINED	1
VIRGINIA COMM BANCOR	COM	92778Q10	2,312	85,486	SH	DEFINED	1,2
VIRGINIA FINL GROUP	COM	92781010	4,243	128,975	SH	DEFINED	1,2
VIROLOGIC INC	COM	92823R20	117	48,831	SH	DEFINED	1
VISHAY INTERTECHNOLO	COM	92829810	27,565	2,217,649	SH	DEFINED	1,2,5,13
VISTACARE INC	CL A	92839Y10	3,041	149,526	SH	DEFINED	1,2,5
VISTEON CORP	COM	92839U10	23,107	4,046,690	SH	DEFINED	1,2,5,6,8,10,1
VISUAL NETWORKS INC	COM	92844410	66	21,901	SH	DEFINED	1
VISX INC DEL	COM	92844S10	25,857	1,103,121	SH	DEFINED	1,2,5,13
VITAL SIGNS INC	COM	92846910	7,547	189,189	SH	DEFINED	1,2,6
VITESSE SEMICONDUCTO	COM	92849710	9,145	3,450,898	SH	DEFINED	1,2,5
VITRIA TECHNOLOGY	COM NEW	92849Q40	54	15,623	SH	DEFINED	1,5
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,182	38,634	SH	DEFINED	1
VIVUS INC	COM	92855110	89	29,643	SH	DEFINED	1,5
VNUS MED TECHNOLOGIE	COM	92856610	377	32,540	SH	DEFINED	1
VODAFONE GROUP PLC N	SPONSORED	92857W10	15,089	568,113	SH	DEFINED	1,2
VOLT INFORMATION SCI	COM	92870310	3,802	157,453	SH	DEFINED	1,2,5,6
VOLTERRA SEMICONDUCT	COM	92870810	1,365	101,140	SH	DEFINED	1,2
VOLVO AKTIEBOLAGET	ADR B	92885640	658	14,827	SH	DEFINED	1
VORNADO RLTY TR	SH BEN INT	92904210	167,792	2,422,289	SH	DEFINED	1,2,3,5,7,8,10
VOTORANTIM CELULOSE	SPONSORED	92906P10	2,677	205,954	SH	DEFINED	1,2
VULCAN MATLS CO	COM	92916010	170,654	3,002,893	SH	DEFINED	1,2,5,6,7,8,10
W & T OFFSHORE INC	COM	92922P10	220	10,600	SH	DEFINED	1,2
W HLDG CO INC	COM	92925110	21,884	2,173,232	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	898	29,561	SH	DEFINED	1,2,5
WABASH NATL CORP	COM	92956610	17,508	717,535	SH	DEFINED	1,2,6
WABTEC CORP	COM	92974010	12,232	596,952	SH	DEFINED	1,2
WACHOVIA CORP 2ND NE	COM	92990310	2,601,636	51,102,649	SH	DEFINED	1,2,5,6,7,8,10
WADDELL & REED FINL	CL A	93005910	27,131	1,374,410	SH	DEFINED	1,2,5,13
WAL MART STORES INC	COM	93114210	4,921,937	98,222,641	SH	DEFINED	1,2,5,6,7,8,10
WALGREEN CO	COM	93142210	1,324,253	29,812,100	SH	DEFINED	1,2,5,6,7,8,10
WALTER INDS INC	COM	93317Q10	35,786	841,036	SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	15,668	651,736	SH	DEFINED	1,2
WASHINGTON FED INC	COM	93882410	33,054	1,415,144	SH	DEFINED	1,2,5,13
WASHINGTON GROUP INT	COM NEW	93886220	15,871	352,768	SH	DEFINED	1,2
WASHINGTON MUT INC	COM	93932210	1,064,716	26,954,844	SH	DEFINED	1,2,5,6,7,8,10
WASHINGTON POST CO	CL B	93964010	87,169	97,504	SH	DEFINED	1,2,5,7,8,10,1
WASHINGTON REAL ESTA	SH BEN INT	93965310	26,921	936,378	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	5,396	196,355	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	26,147	752,441	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	195	14,000	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	559,781	19,403,139	SH	DEFINED	1,2,5,6,7,8,10
WATCHGUARD TECHNOLOG	COM	94110510	1,665	515,368	SH	DEFINED	1,2,5
WATER PIK TECHNOLOGI	COM	94113U10	2,664	135,229	SH	DEFINED	1,2
WATERS CORP	COM	94184810	179,295	5,009,642	SH	DEFINED	1,2,5,6,7,8,10
WATSCO INC	COM	94262220	15,563	369,672	SH	DEFINED	1,2,6
WATSON PHARMACEUTICA	COM	94268310	86,306	2,808,534	SH	DEFINED	1,2,5,6,10,12,
WATSON WYATT & CO HL	CL A	94271210	15,061	553,731	SH	DEFINED	1,2,5,6
WATTS WATER TECHNOLO	CL A	94274910	12,064	369,939	SH	DEFINED	1,2,6
WAUSAU-MOSINEE PAPER	COM	94331510	11,219	793,426	SH	DEFINED	1,2
WAVE SYSTEMS CORP	CL A	94352610	28	29,121	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	15,810	525,595	SH	DEFINED	1,2
WD-40 CO	COM	92923610	11,498	353,887	SH	DEFINED	1,2,6
WEATHERFORD INTERNAT	COM	G9508910	71,401	1,232,332	SH	DEFINED	1,5,7,8,10,12,
WEBEX COMMUNICATIONS	COM	94767L10	13,661	632,756	SH	DEFINED	1,2,5,6
WEBMD CORP	COM	94769M10	26,098	3,070,385	SH	DEFINED	1,2,5,12

WEBMETHODS INC	COM	94768C10	3,916	714,628	SH	DEFINED	1,2
WEBSENSE INC	COM	94768410	36,061	670,278	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	523	42,680	SH	DEFINED	1
WEBSTER FINL CORP CO	COM	94789010	35,638	784,811	SH	DEFINED	1,2,5,13
WEIGHT WATCHERS INTL	COM	94862610	19,309	449,251	SH	DEFINED	1,2,5
WEINGARTEN RLTY INVS	SH BEN INT	94874110	59,065	1,711,539	SH	DEFINED	1,2,3,5,13
WEIS MKTS INC	COM	94884910	6,404	173,684	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	3,860	126,708	SH	DEFINED	1,2
WELLCHOICE INC	COM	94947510	15,418	289,218	SH	DEFINED	1,2,5
WELLMAN INC	COM	94970210	9,342	646,031	SH	DEFINED	1,2
WELLPOINT INC	COM	94973V10	1,330,883	10,617,333	SH	DEFINED	1,2,5,6,7,8,10
WELLS FARGO & CO NEW	COM	94974610	3,202,700	53,556,863	SH	DEFINED	1,2,5,6,7,8,10
WELLSFORD REAL PPTYS	COM NEW	95024020	318	21,839	SH	DEFINED	1,2,5
WENDYS INTL INC	COM	95059010	122,666	3,142,069	SH	DEFINED	1,2,5,6,7,8,10
WERNER ENTERPRISES I	COM	95075510	28,602	1,472,042	SH	DEFINED	1,2,5,13
WESBANCO INC	COM	95081010	10,967	398,643	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	14,746	38,302	SH	DEFINED	1,2,5
WESCO INTL INC	COM	95082P10	10,929	390,326	SH	DEFINED	1,2,5
WEST BANCORPORATION	CAP STK	95123P10	3,981	233,606	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	6,105	256,513	SH	DEFINED	1,2
WEST CORP	COM	95235510	12,531	391,579	SH	DEFINED	1,2,5
WEST MARINE INC	COM	95423510	3,961	186,315	SH	DEFINED	1,2
WEST PHARMACEUTICAL	COM	95530610	10,408	435,480	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	32,079	619,639	SH	DEFINED	1,2,5,13
WESTAR ENERGY INC	COM	95709T10	26,764	1,236,792	SH	DEFINED	1,2,5,13
WESTBANK CORP	COM	95711610	436	25,271	SH	DEFINED	1
WESTCORP INC	COM	95790710	11,502	272,248	SH	DEFINED	1,2,5
WESTELL TECHNOLOGIES	CL A	95754110	6,233	1,131,202	SH	DEFINED	1,2,5
WESTERN DIGITAL CORP	COM	95810210	57,445	4,505,483	SH	DEFINED	1,2,5,12
WESTERN GAS RES INC	COM	95825910	30,811	894,371	SH	DEFINED	1,2,5,13
WESTERN SIERRA BANCO	COM	95952210	2,887	84,574	SH	DEFINED	1,2
WESTERN WIRELESS COR	CL A	95988E20	31,204	822,020	SH	DEFINED	1,2,5
WESTFIELD FINANCIAL	COM	96008D10	1,447	57,899	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96121430	1,184	16,027	SH	DEFINED	1
WESTWOOD ONE INC	COM	96181510	29,443	1,446,853	SH	DEFINED	1,2,5,13
WET SEAL INC	CL A	96184010	45	12,819	SH	DEFINED	1
WEYCO GROUP INC	COM	96214910	1,673	38,222	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	508,235	7,419,488	SH	DEFINED	1,2,5,6,7,8,10
WFS FINL INC	COM	92923B10	7,252	168,057	SH	DEFINED	1,2,5,10,12,14
WGL HLDGS INC	COM	92924F10	54,420	1,757,768	SH	DEFINED	1,2,5,6,13
W-H ENERGY SVCS INC	COM	92925E10	8,745	365,426	SH	DEFINED	1,2,5
WHEELING PITTSBURGH	COM NEW	96314230	3,662	117,951	SH	DEFINED	1,2
WHIRLPOOL CORP	COM	96332010	134,082	1,979,650	SH	DEFINED	1,2,5,6,7,8,10
WHITE ELECTR DESIGNS	COM	96380110	2,040	417,200	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	8,633	14,188	SH	DEFINED	1,5
WHITEHALL JEWELLERS	COM	96506310	106	14,892	SH	DEFINED	1
WHITING PETE CORP NE	COM	96638710	16,028	393,031	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	16,389	368,219	SH	DEFINED	1,2,5
WHOLE FOODS MKT INC	COM	96683710	115,014	1,126,152	SH	DEFINED	1,2,5,6,7,8,10
WILD OATS MARKETS IN	COM	96808B10	4,572	430,105	SH	DEFINED	1,2
WILEY JOHN & SONS IN	CL A	96822320	20,419	579,269	SH	DEFINED	1,2,5
WILLIAMS CLAYTON ENE	COM	96949010	2,112	81,534	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	315,543	16,775,297	SH	DEFINED	1,2,5,6,7,8,10
WILLIAMS SONOMA INC	COM	96990410	52,451	1,427,248	SH	DEFINED	1,2,5,12,13
WILLIS GROUP HOLDING	SHS	G9665510	3,639	98,688	SH	DEFINED	1,5
WILLOW GROVE BANCORP	COM	97111W10	222	13,816	SH	DEFINED	1
WILMINGTON TRUST COR	COM	97180710	30,168	859,487	SH	DEFINED	1,2,5,13
WILSHIRE BANCORP INC	COM	97186T10	2,518	193,130	SH	DEFINED	1,2
WILSHIRE ENTERPRISES	COM	97188910	139	17,686	SH	DEFINED	1

WILSON GREATBATCH TE	COM	97223210	6,328	346,933	SH	DEFINED	1,2,5,6
WILSONS THE LEATHER	COM	97246310	401	83,974	SH	DEFINED	1,2
WIND RIVER SYSTEMS I	COM	97314910	21,345	1,415,427	SH	DEFINED	1,2,5,13
WINNEBAGO INDS INC	COM	97463710	16,760	530,384	SH	DEFINED	1,2,6
WINSTON HOTELS INC	COM	97563A10	7,016	599,644	SH	DEFINED	1,2,3,5
WINTRUST FINANCIAL C	COM	97650W10	15,574	330,718	SH	DEFINED	1,2
WIPRO LTD	SPON ADR 1	97651M10	1,291	63,255	SH	DEFINED	1
WIRELESS FACILITIES	COM	97653A10	4,388	702,039	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	26	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	73,987	2,084,130	SH	DEFINED	1,2,5,7,8,10,1
WITNESS SYS INC	COM	97742410	5,814	331,256	SH	DEFINED	1,2
WJ COMMUNICATIONS IN	COM	92928410	824	346,058	SH	DEFINED	1
WMC RES LTD	SPONSORED	92928R10	297	12,089	SH	DEFINED	1
WMS INDS INC	COM	92929710	11,674	414,565	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	214	4,997	SH	DEFINED	1
WOLVERINE TUBE INC	COM	97809310	222	24,849	SH	DEFINED	1,6
WOLVERINE WORLD WIDE	COM	97809710	29,953	1,397,731	SH	DEFINED	1,2,5,6
WOODHEAD INDS INC	COM	97943810	2,465	181,259	SH	DEFINED	1,2
WOODWARD GOVERNOR CO	COM	98074510	11,697	163,141	SH	DEFINED	1,2,5,6
WORLD ACCEP CORP DEL	COM	98141910	6,902	270,435	SH	DEFINED	1,2
WORLD FUEL SVCS CORP	COM	98147510	10,117	321,184	SH	DEFINED	1,2
WORLD WRESTLING ENTM	CL A	98156Q10	2,355	196,269	SH	DEFINED	1,2
WORLDWIDE RESTRNT CO	COM	98160A10	70	13,700	SH	DEFINED	1
WORTHINGTON INDS INC	COM	98181110	19,630	1,018,140	SH	DEFINED	1,2,5,6,13
WPP GROUP PLC	SPON ADR N	92930930	4,049	71,374	SH	DEFINED	1
WPS RESOURCES CORP	COM	92931B10	26,362	498,155	SH	DEFINED	1,2,5,13
WRIGHT EXPRESS CORP	COM	98233Q10	711	41,600	SH	DEFINED	1,2
WRIGHT MED GROUP INC	COM	98235T10	9,141	380,881	SH	DEFINED	1,2
WRIGLEY WM JR CO	COM	98252610	329,209	5,020,731	SH	DEFINED	1,2,5,6,7,8,10
WSFS FINL CORP	COM	92932810	6,762	128,644	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,620,113	38,409,506	SH	DEFINED	1,2,5,6,7,8,10
WYNDHAM INTL INC	CL A	98310110	59	73,710	SH	DEFINED	1
WYNN RESORTS LTD	COM	98313410	24,845	366,770	SH	DEFINED	1,2,5
XANSER CORP	COM	98389J10	39	12,100	SH	DEFINED	1
XCEL ENERGY INC	COM	98389B10	244,061	14,206,115	SH	DEFINED	1,2,5,6,7,8,10
XEROX CORP	COM	98412110	1,264,952	83,495,152	SH	DEFINED	1,2,5,6,7,8,10
XILINX INC	COM	98391910	287,015	9,819,205	SH	DEFINED	1,2,5,6,7,8,10
XL CAP LTD	CL A	G9825510	271,489	3,751,397	SH	DEFINED	1,2,5,6,7,8,10
XM SATELLITE RADIO H	CL A	98375910	66,566	2,104,513	SH	DEFINED	1,2,5,7,8,10,1
XOMA LTD	ORD	G9825R10	127	126,847	SH	DEFINED	1,2,5
X-RITE INC	COM	98385710	5,016	333,506	SH	DEFINED	1,2,6
XTO ENERGY INC	COM	98385X10	340,282	10,361,813	SH	DEFINED	1,2,5,6,7,8,10
XYBERNAUT CORP	COM	98414910	841	2,002,004	SH	DEFINED	1,2
YAHOO INC	COM	98433210	1,303,587	38,453,889	SH	DEFINED	1,2,5,6,7,8,10
YANKEE CANDLE INC	COM	98475710	23,190	731,551	SH	DEFINED	1,2,5
YARDVILLE NATL BANCO	COM	98502110	4,157	127,443	SH	DEFINED	1,2
YELLOW ROADWAY CORP	COM	98557710	127,528	2,178,482	SH	DEFINED	1,2,5,10,12,13
YORK INTL CORP NEW	COM	98667010	32,881	839,223	SH	DEFINED	1,2,5,13
YOUNG BROADCASTING I	CL A	98743410	2,165	250,538	SH	DEFINED	1,2
YOUNG INNOVATIONS IN	COM	98752010	2,984	81,414	SH	DEFINED	1,2
YUM BRANDS INC	COM	98849810	602,130	11,621,885	SH	DEFINED	1,2,5,6,7,8,10
ZALE CORP NEW	COM	98885810	33,889	1,140,267	SH	DEFINED	1,2,5,6
ZEBRA TECHNOLOGIES C	CL A	98920710	41,988	884,151	SH	DEFINED	1,2,5,12,13
ZENITH NATL INS CORP	COM	98939010	8,605	165,925	SH	DEFINED	1,2
ZHONE TECHNOLOGIES I	COM	98950P10	1,904	746,801	SH	DEFINED	1,2
ZILA INC	COM PAR $0	98951320	2,419	598,639	SH	DEFINED	1,2,5
ZIMMER HLDGS INC	COM	98956P10	554,713	7,129,071	SH	DEFINED	1,2,5,6,7,8,10
ZIONS BANCORPORATION	COM	98970110	183,600	2,660,096	SH	DEFINED	1,2,5,6,7,8,10

ZIPREALTY INC	COM	98974V10	417	29,628	SH	DEFINED	1
ZIX CORP	COM	98974P10	1,273	340,405	SH	DEFINED	1,2,6
ZOLL MED CORP	COM	98992210	2,993	132,848	SH	DEFINED	1,2
ZORAN CORP	COM	98975F10	7,063	682,455	SH	DEFINED	1,2,5
ZYGO CORP	COM	98985510	3,513	271,046	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	3,963	259,729	SH	DEFINED	1,2

	TOTAL MARKET VALUE		458,793,352				