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STATE STREET CORP  
Form 13F-HR  
February 13, 2006

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: DECEMBER 31, 2005  
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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  
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The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ PAMELA D. GORMLEY Boston, Massachusetts February 13, 2006  
-----  
[Signature] [City, State] [Date]

Report Type (Check only one.):

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

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/ / 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.)

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

REPORT SUMMARY:

|   |             |
|---|-------------|
| Number of Other Included Managers:      | 12          |
| Form 13F Information Table Entry Total: | 3943        |
| Form 13F Information Table Value Total: | 457,081,509 |
|   | (thousands) |

List of Other Included Managers:

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

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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<br>File Number | Name   |
|-----|-------------------------|--|
| 1   | 28-00733                | State Street Bank and Trust Company            |
| 2   | 28-11338                | SSgA Funds Management, Inc.                    |
| 3   | 28-11339                | Tuckerman Group, LLC                           |
| 4   | 28-11328                | Rexiter Capital Management LTD                 |
| 5   | 28-11326                | State Street Global Advisors LTD               |
| 6   | 28-11327                | State Street Global Advisors Ltd.              |
| 7   | 28-11329                | State Street Banque, SA                        |
| 8   | 28-11330                | State Street Global Advisors, Australia        |
| 10  | 28-11332                | State Street Global Advisors (Japan) Co., Ltd. |
| 12  | 28-11331                | State Street Global Advisors Asia LTD          |
| 13  | 28-11334                | State Street Global Advisors GmbH              |
| 14  | 28-11333                | State Street Trust & Banking Co., Ltd.         |

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

| NAME OF ISSUER       | TITLE OF<br>CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MA     |
|----------------------|-------------------|----------|------------------|----------------------|---------------------|--------------------------|--------------|
| 1 800 FLOWERS COM    | CL A              | 68243Q10 | 3,084            | 480,332              | SH                  | DEFINED                  | 1,2          |
| 1-800 CONTACTS INC   | COM               | 68197710 | 1,787            | 152,709              | SH                  | DEFINED                  | 1,2          |
| 1ST SOURCE CORP      | COM               | 33690110 | 7,467            | 296,905              | SH                  | DEFINED                  | 1,2          |
| 21ST CENTY INS GROUP | COM               | 90130N10 | 9,140            | 564,924              | SH                  | DEFINED                  | 1,2,5        |
| 24/7 REAL MEDIA INC  | COM NEW           | 90131420 | 368              | 50,196               | SH                  | DEFINED                  | 1            |
| 3COM CORP            | COM               | 88553510 | 25,702           | 7,139,503            | SH                  | DEFINED                  | 1,2,5,6,13   |
| 3-D SYS CORP DEL     | COM NEW           | 88554D20 | 2,610            | 145,021              | SH                  | DEFINED                  | 1,2          |
| 3M CO                | COM               | 88579Y10 | 4,717,413        | 60,869,847           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| 4 KIDS ENTMT INC     | COM               | 35086510 | 4,723            | 301,014              | SH                  | DEFINED                  | 1,2,6        |
| 8X8 INC NEW          | COM               | 28291410 | 47               | 25,500               | SH                  | DEFINED                  | 1            |
| 99 CENTS ONLY STORES | COM               | 65440K10 | 8,718            | 833,479              | SH                  | DEFINED                  | 1,2,5,13     |
| A C MOORE ARTS & CRA | COM               | 00086T10 | 2,766            | 190,119              | SH                  | DEFINED                  | 1,2,5        |
| A D C TELECOMMUNICAT | COM NEW           | 00088630 | 75,922           | 3,401,533            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| A S V INC            | COM               | 00196310 | 7,494            | 299,980              | SH                  | DEFINED                  | 1,2,6        |
| AAMES INVT CORP MD   | COM               | 00253G10 | 3,409            | 527,743              | SH                  | DEFINED                  | 1,2          |
| AAON INC             | COM PAR \$0       | 00036020 | 2,252            | 125,929              | SH                  | DEFINED                  | 1,2          |
| AAR CORP             | COM               | 00036110 | 13,599           | 567,815              | SH                  | DEFINED                  | 1,2,5,6      |
| AARON RENTS INC      | COM               | 00253520 | 13,694           | 649,609              | SH                  | DEFINED                  | 1,2,6        |
| AASTROM BIOSCIENCES  | COM               | 00253U10 | 2,556            | 1,211,155            | SH                  | DEFINED                  | 1,2          |
| ABAXIS INC           | COM               | 00256710 | 4,183            | 253,848              | SH                  | DEFINED                  | 1,2          |
| ABB LTD              | SPONSORED         | 00037520 | 450              | 46,249               | SH                  | DEFINED                  | 1            |
| ABBOTT LABS          | COM               | 00282410 | 1,743,181        | 44,209,511           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| ABERCROMBIE & FITCH  | CL A              | 00289620 | 104,193          | 1,598,535            | SH                  | DEFINED                  | 1,2,5,7,8,10 |
| ABGENIX INC          | COM               | 00339B10 | 24,682           | 1,148,535            | SH                  | DEFINED                  | 1,2,5        |
| ABIOMED INC          | COM               | 00365410 | 1,803            | 195,103              | SH                  | DEFINED                  | 1,2          |
| ABM INDS INC         | COM               | 00095710 | 13,788           | 705,271              | SH                  | DEFINED                  | 1,2,5,6      |
| ABN AMRO HLDG NV     | SPONSORED         | 00093710 | 2,499            | 95,583               | SH                  | DEFINED                  | 1            |
| ABRAXAS PETE CORP    | COM               | 00383010 | 187              | 35,400               | SH                  | DEFINED                  | 1,2          |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| ABX AIR INC          | COM        | 00080S10 | 5,763     | 734,176    | SH | DEFINED | 1,2          |
| ACACIA RESH CORP     | ACACIA TCH | 00388130 | 111       | 16,033     | SH | DEFINED | 1,5          |
| ACADIA PHARMACEUTICA | COM        | 00422510 | 1,608     | 163,246    | SH | DEFINED | 1,2          |
| ACADIA RLTY TR       | COM SH BEN | 00423910 | 15,697    | 782,909    | SH | DEFINED | 1,2,3,5      |
| ACCELRY S INC        | COM        | 00430U10 | 480       | 59,718     | SH | DEFINED | 1,2,5        |
| ACCENTURE LTD BERMUD | CL A       | G1150G11 | 87,158    | 3,018,998  | SH | DEFINED | 1,2,5,7,8,10 |
| ACCO BRANDS CORP     | COM        | 00081T10 | 9,028     | 368,487    | SH | DEFINED | 1,2,5,7,8,13 |
| ACCREDITED HOME LEND | COM        | 00437P10 | 11,356    | 229,036    | SH | DEFINED | 1,2,5        |
| ACCURIDE CORP        | COM        | 00439810 | 2,880     | 223,225    | SH | DEFINED | 1,2          |
| ACE CASH EXPRESS INC | COM        | 00440310 | 5,394     | 230,994    | SH | DEFINED | 1,2          |
| ACE LTD              | ORD        | G0070K10 | 449,317   | 8,407,876  | SH | DEFINED | 1,2,5,6,7,8, |
| ACETO CORP           | COM        | 00444610 | 200       | 30,457     | SH | DEFINED | 1            |
| ACME COMMUNICATION I | COM        | 00463110 | 163       | 45,878     | SH | DEFINED | 1,2          |
| ACTEL CORP           | COM        | 00493410 | 4,418     | 347,031    | SH | DEFINED | 1,2,6        |
| ACTIVCARD CORP       | COM        | 00506J10 | 184       | 52,628     | SH | DEFINED | 1            |
| ACTIVE POWER INC     | COM        | 00504W10 | 85        | 22,164     | SH | DEFINED | 1            |
| ACTIVISION INC NEW   | COM NEW    | 00493020 | 48,098    | 3,500,561  | SH | DEFINED | 1,2,5,13     |
| ACTUANT CORP         | CL A NEW   | 00508X20 | 20,898    | 374,511    | SH | DEFINED | 1,2          |
| ACTUATE CORP         | COM        | 00508B10 | 303       | 96,571     | SH | DEFINED | 1,5          |
| ACUITY BRANDS INC    | COM        | 00508Y10 | 20,855    | 655,823    | SH | DEFINED | 1,2,5,6      |
| ACXIOM CORP          | COM        | 00512510 | 34,746    | 1,510,677  | SH | DEFINED | 1,2,5,12,13  |
| ADAMS RESPIRATORY TH | COM        | 00635P10 | 3,641     | 89,551     | SH | DEFINED | 1,2          |
| ADAPTEC INC          | COM        | 00651F10 | 9,207     | 1,581,954  | SH | DEFINED | 1,2,5,6      |
|                      |            |          |           |            |    |         |              |
| ADE CORP MASS        | COM        | 00089C10 | 2,695     | 112,015    | SH | DEFINED | 1,2          |
| ADECCO SA            | SPONSORED  | 00675410 | 306       | 26,497     | SH | DEFINED | 1            |
| ADESA INC            | COM        | 00686U10 | 49,412    | 2,023,418  | SH | DEFINED | 1,2,5,10,12, |
| ADEZA BIOMEDICAL COR | COM        | 00686410 | 1,039     | 49,382     | SH | DEFINED | 1            |
| ADMINISTAFF INC      | COM        | 00709410 | 22,661    | 538,897    | SH | DEFINED | 1,2,5,6      |
| ADOBE SYS INC        | COM        | 00724F10 | 609,636   | 16,494,491 | SH | DEFINED | 1,2,5,6,7,8, |
| ADOLOR CORP          | COM        | 00724X10 | 7,165     | 490,754    | SH | DEFINED | 1,2,5        |
| ADTRAN INC           | COM        | 00738A10 | 45,883    | 1,544,355  | SH | DEFINED | 1,2,5,12,13  |
| ADVANCE AMER CASH AD | COM        | 00739W10 | 10,281    | 829,074    | SH | DEFINED | 1,2          |
| ADVANCE AUTO PARTS I | COM        | 00751Y10 | 94,270    | 2,169,128  | SH | DEFINED | 1,2,5,7,8,10 |
| ADVANCED ANALOGIC TE | COM        | 00752J10 | 1,458     | 105,249    | SH | DEFINED | 1,2          |
| ADVANCED DIGITAL INF | COM        | 00752510 | 13,945    | 1,424,440  | SH | DEFINED | 1,2,5        |
| ADVANCED ENERGY INDS | COM        | 00797310 | 4,098     | 346,400    | SH | DEFINED | 1,2,6        |
| ADVANCED MEDICAL OPT | COM        | 00763M10 | 41,579    | 994,721    | SH | DEFINED | 1,2,5,13     |
| ADVANCED MICRO DEVIC | COM        | 00790310 | 324,513   | 10,604,998 | SH | DEFINED | 1,2,5,6,7,8, |
| ADVANCED SEMICONDUCT | SPONSORED  | 00756M40 | 193       | 43,046     | SH | DEFINED | 1            |
| ADVANTA CORP         | CL A       | 00794210 | 713       | 23,666     | SH | DEFINED | 1            |
| ADVANTA CORP         | CL B       | 00794220 | 11,270    | 347,423    | SH | DEFINED | 1,2          |
| ADVANTEST CORP       | SPONSORED  | 00762U10 | 316       | 12,440     | SH | DEFINED | 1            |
| ADVENT SOFTWARE INC  | COM        | 00797410 | 13,897    | 480,186    | SH | DEFINED | 1,2,5,13     |
| ADVISORY BRD CO      | COM        | 00762W10 | 11,302    | 237,090    | SH | DEFINED | 1,2          |
| ADVO INC             | COM        | 00758510 | 17,780    | 630,957    | SH | DEFINED | 1,2,5,6      |
| AEGON N V            | ORD AMER R | 00792410 | 1,404     | 86,029     | SH | DEFINED | 1,2          |
| AEROFLEX INC         | COM        | 00776810 | 11,118    | 1,034,275  | SH | DEFINED | 1,2,5,6      |
| AEROPOSTALE          | COM        | 00786510 | 30,361    | 1,154,414  | SH | DEFINED | 1,2,5,13     |
| AES CORP             | COM        | 00130H10 | 320,226   | 20,229,062 | SH | DEFINED | 1,2,5,6,7,8, |
| AETHER HLDGS INC     | COM        | 00809C10 | 103       | 31,111     | SH | DEFINED | 1            |
| AETNA INC NEW        | COM        | 00817Y10 | 1,601,588 | 16,982,161 | SH | DEFINED | 1,2,5,6,7,8, |
| AFC ENTERPRISES INC  | COM        | 00104Q10 | 3,681     | 243,476    | SH | DEFINED | 1,2          |
| AFFILIATED COMPUTER  | CL A       | 00819010 | 191,826   | 3,241,392  | SH | DEFINED | 1,2,5,6,7,8, |
| AFFILIATED MANAGERS  | COM        | 00825210 | 32,254    | 401,913    | SH | DEFINED | 1,2,5        |
| AFFIRMATIVE INS HLDG | COM        | 00827210 | 1,000     | 68,532     | SH | DEFINED | 1,2          |
| AFFORDABLE RESIDENTI | COM        | 00827310 | 5,799     | 608,468    | SH | DEFINED | 1,2,3        |

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|                      |             |          |         |            |    |         |              |
|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| AFFYMETRIX INC       | COM         | 00826T10 | 41,701  | 873,311    | SH | DEFINED | 1,2,5,12,13  |
| AFLAC INC            | COM         | 00105510 | 638,705 | 13,759,271 | SH | DEFINED | 1,2,5,6,7,8, |
| AFTERMARKET TECHNOLO | COM         | 00831810 | 8,454   | 434,859    | SH | DEFINED | 1,2,5        |
| AGCO CORP            | COM         | 00108410 | 28,482  | 1,718,899  | SH | DEFINED | 1,2,5,13     |
| AGERE SYS INC        | COM         | 00845V30 | 23,641  | 1,832,657  | SH | DEFINED | 1,2,5,13     |
| AGILE SOFTWARE CORP  | COM         | 00846X10 | 4,409   | 737,313    | SH | DEFINED | 1,2          |
| AGILENT TECHNOLOGIES | COM         | 00846U10 | 422,032 | 12,677,450 | SH | DEFINED | 1,2,5,6,7,8, |
| AGILYSYS INC         | COM         | 00847J10 | 14,709  | 807,276    | SH | DEFINED | 1,2,6        |
| AGL RES INC          | COM         | 00120410 | 36,770  | 1,056,297  | SH | DEFINED | 1,2,5,6,13   |
| AGREE REALTY CORP    | COM         | 00849210 | 3,016   | 104,361    | SH | DEFINED | 1,2,3        |
| AGRIUM INC           | COM         | 00891610 | 355     | 16,149     | SH | DEFINED | 1            |
| AIR METHODS CORP     | COM PAR \$. | 00912830 | 367     | 21,200     | SH | DEFINED | 1,2          |
| AIR PRODS & CHEMS IN | COM         | 00915810 | 822,273 | 13,892,101 | SH | DEFINED | 1,2,5,6,7,8, |
| AIRGAS INC           | COM         | 00936310 | 29,882  | 908,270    | SH | DEFINED | 1,2,5,13     |
| AIRSPAN NETWORKS INC | COM         | 00950H10 | 1,943   | 341,498    | SH | DEFINED | 1,2          |
| AIRTRAN HLDGS INC    | COM         | 00949P10 | 28,187  | 1,758,420  | SH | DEFINED | 1,2,13       |
| AIXTRON AKTIENGESELL | SPONSORED   | 00960610 | 33      | 10,404     | SH | DEFINED | 1,5          |
| AK STL HLDG CORP     | COM         | 00154710 | 15,691  | 1,973,680  | SH | DEFINED | 1,2,5        |
| AKAMAI TECHNOLOGIES  | COM         | 00971T10 | 23,962  | 1,202,285  | SH | DEFINED | 1,2,5,12     |
| AKSYS LTD            | COM         | 01019610 | 19      | 28,493     | SH | DEFINED | 1            |
| AKZO NOBEL NV        | SPONSORED   | 01019930 | 707     | 15,343     | SH | DEFINED | 1            |
| ALABAMA NATL BANCORP | COM         | 01031710 | 11,283  | 174,226    | SH | DEFINED | 1,2          |
| ALAMO GROUP INC      | COM         | 01131110 | 1,379   | 67,275     | SH | DEFINED | 1,2          |
| ALAMOSA HLDGS INC    | COM         | 01158910 | 21,695  | 1,165,781  | SH | DEFINED | 1,2,5        |
| ALASKA AIR GROUP INC | COM         | 01165910 | 29,728  | 832,249    | SH | DEFINED | 1,2,6,13     |
| ALASKA COMMUNICATION | COM         | 01167P10 | 1,294   | 127,373    | SH | DEFINED | 1,2          |
| ALBANY INTL CORP     | CL A        | 01234810 | 16,636  | 460,079    | SH | DEFINED | 1,2,6        |
| ALBANY MOLECULAR RES | COM         | 01242310 | 8,977   | 738,814    | SH | DEFINED | 1,2,5        |
| ALBEMARLE CORP       | COM         | 01265310 | 21,820  | 568,972    | SH | DEFINED | 1,2,5,13     |
| ALBERTO CULVER CO    | COM         | 01306810 | 94,035  | 2,055,419  | SH | DEFINED | 1,2,5,6,10,1 |
| ALBERTSONS INC       | COM         | 01310410 | 207,314 | 9,710,269  | SH | DEFINED | 1,2,5,6,7,8, |
| ALCAN INC            | COM         | 01371610 | 338     | 8,257      | SH | DEFINED | 1            |
| ALCATEL              | SPONSORED   | 01390430 | 654     | 52,766     | SH | DEFINED | 1            |
| ALCOA INC            | COM         | 01381710 | 910,535 | 30,792,521 | SH | DEFINED | 1,2,5,6,7,8, |
| ALCON INC            | COM SHS     | H0130110 | 11,990  | 92,514     | SH | DEFINED | 1,5,12       |
| ALDERWOODS GROUP INC | COM         | 01438310 | 16,263  | 1,024,765  | SH | DEFINED | 1,2,5        |
| ALDILA INC           | COM NEW     | 01438420 | 371     | 14,600     | SH | DEFINED | 2            |
| ALERIS INTL INC      | COM         | 01447710 | 12,400  | 384,611    | SH | DEFINED | 1,2          |
| ALEXANDER & BALDWIN  | COM         | 01448210 | 31,178  | 574,811    | SH | DEFINED | 1,2,5,12,13  |
| ALEXANDERS INC       | COM         | 01475210 | 13,347  | 54,367     | SH | DEFINED | 1,2,3,5      |
| ALEXANDRIA REAL ESTA | COM         | 01527110 | 39,745  | 493,731    | SH | DEFINED | 1,2,3,5      |
| ALEXION PHARMACEUTIC | COM         | 01535110 | 7,667   | 378,637    | SH | DEFINED | 1,2,5        |
| ALFA CORP            | COM         | 01538510 | 8,951   | 555,993    | SH | DEFINED | 1,2          |
| ALFACELL CORP        | COM         | 01540410 | 44      | 23,193     | SH | DEFINED | 1            |
| ALICO INC            | COM         | 01623010 | 2,023   | 44,767     | SH | DEFINED | 1,2          |
| ALIGN TECHNOLOGY INC | COM         | 01625510 | 4,944   | 764,201    | SH | DEFINED | 1,2          |
| ALKERMES INC         | COM         | 01642T10 | 34,164  | 1,786,796  | SH | DEFINED | 1,2,5        |
| ALLEGHANY CORP DEL   | COM         | 01717510 | 14,257  | 50,201     | SH | DEFINED | 1,2,5        |
| ALLEGHENY ENERGY INC | COM         | 01736110 | 150,313 | 4,749,221  | SH | DEFINED | 1,2,5,6,10,1 |
| ALLEGHENY TECHNOLOGI | COM         | 01741R10 | 80,164  | 2,221,842  | SH | DEFINED | 1,2,5,6,10,1 |
| ALLERGAN INC         | COM         | 01849010 | 376,901 | 3,491,115  | SH | DEFINED | 1,2,5,6,10,1 |
| ALLETE INC           | COM NEW     | 01852230 | 16,392  | 372,537    | SH | DEFINED | 1,2,5        |
| ALLIANCE CAP MGMT HL | UNIT LTD P  | 01855A10 | 10,604  | 187,709    | SH | DEFINED | 1,2,5        |
| ALLIANCE DATA SYSTEM | COM         | 01858110 | 59,619  | 1,674,705  | SH | DEFINED | 1,2,5,7,10,1 |
| ALLIANCE FIBER OPTIC | COM         | 01868010 | 12      | 10,841     | SH | DEFINED | 1            |
| ALLIANCE GAMING CORP | COM NEW     | 01859P60 | 8,270   | 635,214    | SH | DEFINED | 1,2,5        |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| ALLIANCE IMAGING INC | COM NEW     | 01860620 | 2,868     | 481,988    | SH | DEFINED | 1,2          |
| ALLIANCE ONE INTL IN | COM         | 01877210 | 5,492     | 1,408,137  | SH | DEFINED | 1,2,5,6      |
| ALLIANCE RES PARTNER | UT LTD PAR  | 01877R10 | 1,246     | 33,500     | SH | DEFINED | 1,2,5        |
| ALLIANCE SEMICONDUCT | COM         | 01877H10 | 58        | 22,459     | SH | DEFINED | 1            |
| ALLIANT ENERGY CORP  | COM         | 01880210 | 49,350    | 1,759,993  | SH | DEFINED | 1,2,5,12,13  |
| ALLIANT TECHSYSTEMS  | COM         | 01880410 | 54,201    | 711,575    | SH | DEFINED | 1,2,5,10,12, |
| ALLIANZ AKTIENGESELL | SP ADR 1/1  | 01880510 | 15,652    | 1,033,815  | SH | DEFINED | 1            |
| ALLIED CAP CORP NEW  | COM         | 01903Q10 | 45,237    | 1,540,260  | SH | DEFINED | 1,2,5,6,7,8, |
| ALLIED DEFENSE GROUP | COM         | 01911810 | 221       | 9,694      | SH | DEFINED | 1,5          |
| ALLIED HEALTHCARE IN | COM         | 01923A10 | 2,110     | 343,674    | SH | DEFINED | 1,2          |
| ALLIED IRISH BKS P L | SPON ADR O  | 01922840 | 593       | 13,792     | SH | DEFINED | 1            |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 45,278    | 5,180,545  | SH | DEFINED | 1,2,5,6,10,1 |
| ALLION HEALTHCARE IN | COM         | 01961510 | 373       | 32,020     | SH | DEFINED | 1            |
| ALLOS THERAPEUTICS I | COM         | 01977710 | 398       | 185,029    | SH | DEFINED | 1,2          |
| ALLOY INC            | COM         | 01985510 | 1,588     | 549,639    | SH | DEFINED | 1,2          |
| ALLSCRIPTS HEALTHCAR | COM         | 01988P10 | 6,205     | 463,071    | SH | DEFINED | 1,2          |
| ALLSTATE CORP        | COM         | 02000210 | 1,150,801 | 21,283,535 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLTEL CORP          | COM         | 02003910 | 619,529   | 9,818,204  | SH | DEFINED | 1,2,5,6,7,8, |
| ALNYLAM PHARMACEUTIC | COM         | 02043Q10 | 154       | 11,500     | SH | DEFINED | 2            |
| ALON USA ENERGY INC  | COM         | 02052010 | 1,730     | 88,034     | SH | DEFINED | 1,2          |
| ALPHA NATURAL RESOUR | COM         | 02076X10 | 7,008     | 364,828    | SH | DEFINED | 1,2          |
| ALPHARMA INC         | CL A        | 02081310 | 30,710    | 1,077,180  | SH | DEFINED | 1,2,5,6      |
| ALTAIR NANOTECHNOLOG | COM         | 02137310 | 93        | 45,800     | SH | DEFINED | 1            |
| ALTEON INC           | COM         | 02144G10 | 2         | 10,500     | SH | DEFINED | 1            |
| ALTERA CORP          | COM         | 02144110 | 183,958   | 9,927,554  | SH | DEFINED | 1,2,5,6,7,8, |
| ALTIRIS INC          | COM         | 02148M10 | 4,520     | 267,586    | SH | DEFINED | 1,2,6        |
| ALTRIA GROUP INC     | COM         | 02209S10 | 6,315,516 | 84,522,432 | SH | DEFINED | 1,2,5,6,7,8, |
| ALUMINA LTD          | SPONSORED   | 02220510 | 310       | 14,218     | SH | DEFINED | 1            |
| ALVARION LTD         | SHS         | M0861T10 | 135       | 15,514     | SH | DEFINED | 1,2,5        |

|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| AMAZON COM INC       | COM        | 02313510 | 406,396   | 8,619,217  | SH | DEFINED | 1,2,5,6,7,8, |
| AMB PROPERTY CORP    | COM        | 00163T10 | 95,956    | 1,951,518  | SH | DEFINED | 1,2,3,5,12,1 |
| AMBAC FINL GROUP INC | COM        | 02313910 | 244,786   | 3,176,570  | SH | DEFINED | 1,2,5,6,7,8, |
| AMBASSADORS GROUP IN | COM        | 02317710 | 4,983     | 217,680    | SH | DEFINED | 1,2          |
| AMCOL INTL CORP      | COM        | 02341W10 | 5,699     | 277,721    | SH | DEFINED | 1,2          |
| AMCORE FINL INC      | COM        | 02391210 | 9,769     | 321,235    | SH | DEFINED | 1,2,5        |
| AMDOCS LTD           | ORD        | G0260210 | 6,248     | 227,198    | SH | DEFINED | 1,5,12       |
| AMEDISYS INC         | COM        | 02343610 | 10,481    | 248,136    | SH | DEFINED | 1,2,6        |
| AMERADA HESS CORP    | COM        | 02355110 | 298,499   | 2,353,720  | SH | DEFINED | 1,2,5,6,10,1 |
| AMERCO               | COM        | 02358610 | 9,982     | 138,538    | SH | DEFINED | 1,2          |
| AMEREN CORP          | COM        | 02360810 | 304,802   | 5,948,526  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 25,080    | 857,145    | SH | DEFINED | 1,2          |
| AMERICA SVC GROUP IN | COM        | 02364L10 | 1,931     | 121,770    | SH | DEFINED | 1,2          |
| AMERICAN AXLE & MFG  | COM        | 02406110 | 11,470    | 625,761    | SH | DEFINED | 1,2,5        |
| AMERICAN CAMPUS CMNT | COM        | 02483510 | 8,884     | 358,216    | SH | DEFINED | 1,2,3        |
| AMERICAN CAPITAL STR | COM        | 02493710 | 34,146    | 942,987    | SH | DEFINED | 1,2,5        |
| AMERICAN DENTAL PART | COM        | 02535310 | 2,545     | 140,764    | SH | DEFINED | 1,2          |
| AMERICAN EAGLE OUTFI | COM        | 02553E10 | 64,803    | 2,819,953  | SH | DEFINED | 1,2,5,12,13  |
| AMERICAN ECOLOGY COR | COM NEW    | 02553340 | 1,910     | 132,334    | SH | DEFINED | 1,2          |
| AMERICAN ELEC PWR IN | COM        | 02553710 | 453,915   | 12,238,198 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN EQTY INVT L | COM        | 02567620 | 8,392     | 643,027    | SH | DEFINED | 1,2          |
| AMERICAN EXPRESS CO  | COM        | 02581610 | 2,006,696 | 38,995,258 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN FINL GROUP  | COM        | 02593210 | 53,065    | 1,385,153  | SH | DEFINED | 1,2,5,7,10,1 |
| AMERICAN FINL RLTY T | COM        | 02607P30 | 12,377    | 1,031,429  | SH | DEFINED | 1,2,3,5      |
| AMERICAN GREETINGS C | CL A       | 02637510 | 49,392    | 2,248,134  | SH | DEFINED | 1,2,5,6,7,10 |
| AMERICAN HEALTHWAYS  | COM        | 02649V10 | 23,827    | 526,574    | SH | DEFINED | 1,2,5,6      |
| AMERICAN HOME MTG IN | COM        | 02660R10 | 22,901    | 703,146    | SH | DEFINED | 1,2,5        |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| AMERICAN INTL GROUP  | COM         | 02687410 | 5,313,486 | 77,876,089 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN ITALIAN PAS | CL A        | 02707010 | 3,757     | 552,473    | SH | DEFINED | 1,2,5,6      |
| AMERICAN LD LEASE IN | COM         | 02711810 | 456       | 19,232     | SH | DEFINED | 1,2,3        |
| AMERICAN MED SYS HLD | COM         | 02744M10 | 18,324    | 1,027,711  | SH | DEFINED | 1,2,6        |
| AMERICAN NATL INS CO | COM         | 02859110 | 11,946    | 102,111    | SH | DEFINED | 1,2,5        |
| AMERICAN PAC CORP    | COM         | 02874010 | 72        | 10,500     | SH | DEFINED | 1            |
| AMERICAN PHARMACEUTI | COM         | 02886P10 | 8,090     | 208,565    | SH | DEFINED | 1,2,5,12     |
| AMERICAN PHYSICIANS  | COM         | 02888410 | 6,236     | 136,188    | SH | DEFINED | 1,2          |
| AMERICAN PWR CONVERS | COM         | 02906610 | 108,038   | 4,910,826  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN REAL ESTATE | DEPOSITRY   | 02916910 | 655       | 16,978     | SH | DEFINED | 1,2          |
| AMERICAN REPROGRAPHI | COM         | 02926310 | 4,136     | 162,758    | SH | DEFINED | 1,2          |
| AMERICAN RETIREMENT  | COM         | 02891310 | 8,718     | 346,913    | SH | DEFINED | 1,2          |
| AMERICAN SCIENCE & E | COM         | 02942910 | 6,009     | 96,343     | SH | DEFINED | 1,2          |
| AMERICAN SOFTWARE IN | CL A        | 02968310 | 78        | 11,915     | SH | DEFINED | 1            |
| AMERICAN STD COS INC | COM         | 02971210 | 212,700   | 5,324,153  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN STS WTR CO  | COM         | 02989910 | 6,568     | 213,243    | SH | DEFINED | 1,2          |
| AMERICAN SUPERCONduc | COM         | 03011110 | 3,064     | 389,343    | SH | DEFINED | 1,2,5        |
| AMERICAN TECHNICNAL  | COM         | 03013710 | 160       | 17,700     | SH | DEFINED | 1            |
| AMERICAN TECHNOLOGY  | COM NEW     | 03014520 | 83        | 25,097     | SH | DEFINED | 1            |
| AMERICAN TOWER CORP  | CL A        | 02991220 | 173,255   | 6,393,170  | SH | DEFINED | 1,2,5,7,8,10 |
| AMERICAN VANGUARD CO | COM         | 03037110 | 2,860     | 121,701    | SH | DEFINED | 1,2          |
| AMERICAN WOODMARK CO | COM         | 03050610 | 3,634     | 146,606    | SH | DEFINED | 1,2          |
| AMERICANWEST BANCORP | COM         | 03058P10 | 3,983     | 168,569    | SH | DEFINED | 1,2          |
| AMERICAS CAR MART IN | COM         | 03062T10 | 1,708     | 103,384    | SH | DEFINED | 1,2,5        |
| AMERICREDIT CORP     | COM         | 03060R10 | 62,079    | 2,422,119  | SH | DEFINED | 1,2,5,10,12, |
| AMERIGROUP CORP      | COM         | 03073T10 | 18,764    | 964,259    | SH | DEFINED | 1,2,5,6,12   |
| AMERIPRISE FINL INC  | COM         | 03076C10 | 280,331   | 6,837,344  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERIS BANCORP       | COM         | 03076K10 | 4,201     | 211,743    | SH | DEFINED | 1,2          |
| AMERISOURCEBERGEN CO | COM         | 03073E10 | 476,530   | 11,510,396 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERISTAR CASINOS IN | COM         | 03070Q10 | 8,306     | 365,906    | SH | DEFINED | 1,2,5        |
| AMERITRADE HLDG CORP | COM         | 03074K10 | 62,487    | 2,603,642  | SH | DEFINED | 1,2,5,12     |
| AMERIVEST PTYS INC   | COM         | 03071L10 | 99        | 23,700     | SH | DEFINED | 1,3          |
| AMERON INTL INC      | COM         | 03071010 | 5,018     | 110,094    | SH | DEFINED | 1,2          |
| AMERUS GROUP CO      | COM         | 03072M10 | 32,976    | 581,888    | SH | DEFINED | 1,2,5,13     |
| AMES NATL CORP       | COM         | 03100110 | 2,335     | 90,815     | SH | DEFINED | 1,2          |
| AMETEK INC NEW       | COM         | 03110010 | 49,456    | 1,162,574  | SH | DEFINED | 1,2,5,12,13  |
| AMGEN INC            | COM         | 03116210 | 2,965,996 | 37,610,908 | SH | DEFINED | 1,2,5,6,7,8, |
| AMICAS INC           | COM         | 00171210 | 2,767     | 557,872    | SH | DEFINED | 1,2          |
| AMIS HLDGS INC       | COM         | 03153810 | 18,678    | 1,753,835  | SH | DEFINED | 1,2          |
| AMKOR TECHNOLOGY INC | COM         | 03165210 | 9,138     | 1,631,766  | SH | DEFINED | 1,2,5        |
| AMLI RESIDENTIAL PPT | SH BEN INT  | 00173510 | 24,423    | 641,869    | SH | DEFINED | 1,2,3        |
| AMN HEALTHCARE SERVI | COM         | 00174410 | 9,187     | 464,472    | SH | DEFINED | 1,2          |
| AMPCO-PITTSBURGH COR | COM         | 03203710 | 149       | 10,300     | SH | DEFINED | 1            |
| AMPHENOL CORP NEW    | CL A        | 03209510 | 69,006    | 1,559,100  | SH | DEFINED | 1,2,5,7,8,10 |
| AMR CORP             | COM         | 00176510 | 47,572    | 2,139,983  | SH | DEFINED | 1,2,5        |
| AMREP CORP NEW       | COM         | 03215910 | 253       | 9,700      | SH | DEFINED | 1            |
| AMSOUTH BANCORPORATI | COM         | 03216510 | 243,826   | 9,302,771  | SH | DEFINED | 1,2,5,6,7,8, |
| AMSURG CORP          | COM         | 03232P40 | 11,524    | 504,114    | SH | DEFINED | 1,2,6        |
| AMVESCAP PLC         | SPONSORED   | 03235E10 | 307       | 19,956     | SH | DEFINED | 1            |
| AMYLIN PHARMACEUTICA | COM         | 03234610 | 54,885    | 1,374,871  | SH | DEFINED | 1,2,5,12     |
| ANADARKO PETE CORP   | COM         | 03251110 | 688,787   | 7,269,525  | SH | DEFINED | 1,2,5,6,7,8, |
| ANADIGICS INC        | COM         | 03251510 | 227       | 37,865     | SH | DEFINED | 1,5          |
| ANADYS PHARMACEUTICA | COM         | 03252Q40 | 226       | 25,700     | SH | DEFINED | 1            |
| ANALOG DEVICES INC   | COM         | 03265410 | 363,684   | 10,138,959 | SH | DEFINED | 1,2,5,6,7,8, |
| ANALOGIC CORP        | COM PAR \$0 | 03265720 | 9,640     | 201,472    | SH | DEFINED | 1,2,6        |
| ANALYSTS INTL CORP   | COM         | 03268110 | 27        | 11,201     | SH | DEFINED | 1            |

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|                       |            |          |           |            |    |         |                                |
|-----------------------|------------|----------|-----------|------------|----|---------|--------------------------------|
| ANAREN INC            | COM        | 03274410 | 4,278     | 273,725    | SH | DEFINED | 1,2                            |
| ANCHOR BANCORP WIS I  | COM        | 03283910 | 9,910     | 326,617    | SH | DEFINED | 1,2                            |
| ANDERSONS INC         | COM        | 03416410 | 3,798     | 88,163     | SH | DEFINED | 1,2                            |
| ANDREW CORP           | COM        | 03442510 | 43,101    | 4,016,893  | SH | DEFINED | 1,2,5,6,10,11                  |
| ANDRX CORP DEL        | ANDRX GROU | 03455310 | 16,285    | 988,185    | SH | DEFINED | 1,2,5                          |
| ANGELICA CORP         | COM        | 03466310 | 2,128     | 128,687    | SH | DEFINED | 1,2,6                          |
| ANGIODYNAMICS INC     | COM        | 03475V10 | 3,025     | 118,477    | SH | DEFINED | 1                              |
| ANGLOGOLD ASHANTI LT  | SPONSORED  | 03512820 | 534       | 10,824     | SH | DEFINED | 1                              |
| ANHEUSER BUSCH COS I  | COM        | 03522910 | 923,709   | 21,501,614 | SH | DEFINED | 1,2,5,6,7,8,9                  |
| ANIKA THERAPEUTICS I  | COM        | 03525510 | 122       | 10,472     | SH | DEFINED | 1                              |
| ANIMAS CORP DEL       | COM        | 03525Y10 | 3,526     | 145,988    | SH | DEFINED | 1,2                            |
| ANIXTER INTL INC      | COM        | 03529010 | 19,645    | 502,163    | SH | DEFINED | 1,2,5,6                        |
| ANNALY MTG MGMT INC   | COM        | 03571040 | 11,277    | 1,030,825  | SH | DEFINED | 1,2,5                          |
| ANN TAYLOR STORES COR | COM        | 03611510 | 73,864    | 2,139,734  | SH | DEFINED | 1,2,5,10,12,13                 |
| ANSOFT CORP           | COM        | 03638410 | 5,152     | 151,320    | SH | DEFINED | 1,2                            |
| ANSWERTHINK INC       | COM        | 03691610 | 251       | 59,011     | SH | DEFINED | 1,5                            |
| ANSYS INC             | COM        | 03662Q10 | 25,649    | 600,827    | SH | DEFINED | 1,2,6                          |
| ANTEON INTL CORP      | COM        | 03674E10 | 28,522    | 524,786    | SH | DEFINED | 1,2,13                         |
| ANTHRACITE CAP INC    | COM        | 03702310 | 13,417    | 1,274,145  | SH | DEFINED | 1,2                            |
| ANTIGENICS INC DEL    | COM        | 03703210 | 1,571     | 330,037    | SH | DEFINED | 1,2                            |
| ANWORTH MORTGAGE ASS  | COM        | 03734710 | 4,396     | 602,169    | SH | DEFINED | 1,2,5                          |
| AO TATNEFT            | SPON ADR R | 03737P30 | 2,479     | 37,567     | SH | DEFINED | 1,2,5                          |
| AON CORP              | COM        | 03738910 | 646,588   | 17,985,762 | SH | DEFINED | 1,2,5,6,7,8,9                  |
| AP PHARMA INC         | COM        | 00202J10 | 16        | 10,700     | SH | DEFINED | 1                              |
| APAC CUSTOMER SERVIC  | COM        | 00185E10 | 34        | 18,498     | SH | DEFINED | 1                              |
| APACHE CORP           | COM        | 03741110 | 681,956   | 9,952,655  | SH | DEFINED | 1,2,5,6,7,8,9                  |
| APARTMENT INVT & MGM  | CL A       | 03748R10 | 142,153   | 3,753,708  | SH | DEFINED | 1,2,3,5,6,7,8,9,10,11,12,13,14 |
| APEX SILVER MINES LT  | ORD        | G0407410 | 220       | 13,819     | SH | DEFINED | 1,5                            |
| APHTON CORP           | COM        | 03759P10 | 11        | 33,315     | SH | DEFINED | 1                              |
| APOGEE ENTERPRISES I  | COM        | 03759810 | 18,699    | 1,152,861  | SH | DEFINED | 1,2,6                          |
| APOLLO GROUP INC      | CL A       | 03760410 | 233,058   | 3,854,739  | SH | DEFINED | 1,2,5,6,7,8,9                  |
| APOLLO INVT CORP      | COM        | 03761U10 | 13,397    | 747,188    | SH | DEFINED | 1,2                            |
| APPLE COMPUTER INC    | COM        | 03783310 | 1,862,559 | 25,908,454 | SH | DEFINED | 1,2,5,6,7,8,9                  |
| APPLEBEES INTL INC    | COM        | 03789910 | 25,942    | 1,148,400  | SH | DEFINED | 1,2,5,13                       |
| APPLERA CORP          | COM AP BIO | 03802010 | 194,696   | 7,330,420  | SH | DEFINED | 1,2,5,6,7,8,9                  |
| APPLERA CORP          | COM CE GEN | 03802020 | 11,934    | 1,088,844  | SH | DEFINED | 1,2,5                          |
| APPLICA INC           | COM        | 03815A10 | 47        | 30,031     | SH | DEFINED | 1                              |
| APPLIED DIGITAL SOLU  | COM NEW    | 03818830 | 1,982     | 692,860    | SH | DEFINED | 1,2                            |
| APPLIED FILMS CORP    | COM        | 03819710 | 4,103     | 197,560    | SH | DEFINED | 1,2,5                          |
| APPLIED INDL TECHNOL  | COM        | 03820C10 | 17,279    | 512,880    | SH | DEFINED | 1,2,6                          |
| APPLIED MATLS INC     | COM        | 03822210 | 781,705   | 43,573,299 | SH | DEFINED | 1,2,5,6,7,8,9                  |
| APPLIED MICRO CIRCUI  | COM        | 03822W10 | 24,258    | 9,439,061  | SH | DEFINED | 1,2,5,6,8,10                   |
| APPLIED SIGNAL TECHN  | COM        | 03823710 | 3,163     | 139,358    | SH | DEFINED | 1,2,6                          |
| APRIA HEALTHCARE GRO  | COM        | 03793310 | 20,787    | 862,176    | SH | DEFINED | 1,2,5,13                       |
| APTARGROUP INC        | COM        | 03833610 | 16,332    | 312,868    | SH | DEFINED | 1,2,5                          |
| AQUA AMERICA INC      | COM        | 03836W10 | 46,280    | 1,695,224  | SH | DEFINED | 1,2,5,13                       |
| AQUANTIVE INC         | COM        | 03839G10 | 17,696    | 701,124    | SH | DEFINED | 1,2                            |
| AQUILA INC            | COM        | 03840P10 | 24,014    | 6,670,472  | SH | DEFINED | 1,2,5,13                       |
| ARADIGM CORP          | COM        | 03850510 | 10        | 13,942     | SH | DEFINED | 1                              |
| ARAMARK CORP          | CL B       | 03852110 | 40,253    | 1,449,002  | SH | DEFINED | 1,2,5,10                       |
| ARBINET THEXCHANGE I  | COM        | 03875P10 | 412       | 58,729     | SH | DEFINED | 1,2                            |
| ARBITRON INC          | COM        | 03875Q10 | 24,007    | 632,089    | SH | DEFINED | 1,2,5,6                        |
| ARBOR RLTY TR INC     | COM        | 03892310 | 5,918     | 228,326    | SH | DEFINED | 1,2                            |
| ARCH CAP GROUP LTD    | ORD        | G0450A10 | 2,721     | 49,707     | SH | DEFINED | 1,2,5                          |
| ARCH CHEMICALS INC    | COM        | 03937R10 | 9,638     | 322,345    | SH | DEFINED | 1,2                            |



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|                      |           |          |           |             |    |         |                    |
|----------------------|-----------|----------|-----------|-------------|----|---------|--------------------|
| ARCH COAL INC        | COM       | 03938010 | 68,745    | 864,714     | SH | DEFINED | 1,2,5,13           |
| ARCHER DANIELS MIDLA | COM       | 03948310 | 464,377   | 18,831,180  | SH | DEFINED | 1,2,5,6,7,8,       |
| ARCHIPELAGO HLDG INC | COM       | 03957A10 | 17,326    | 348,116     | SH | DEFINED | 1,2                |
| ARCHSTONE SMITH TR   | COM       | 03958310 | 312,208   | 7,453,053   | SH | DEFINED | 1,2,3,5,6,7,<br>14 |
| ARCTIC CAT INC       | COM       | 03967010 | 6,352     | 316,652     | SH | DEFINED | 1,2,6              |
| ARDEN GROUP INC      | CL A      | 03976210 | 2,709     | 29,774      | SH | DEFINED | 1,2                |
| ARDEN RLTY INC       | COM       | 03979310 | 52,285    | 1,166,298   | SH | DEFINED | 1,2,3,5            |
| ARENA PHARMACEUTICAL | COM       | 04004710 | 7,376     | 519,050     | SH | DEFINED | 1,2                |
| ARES CAP CORP        | COM       | 04010L10 | 6,377     | 396,822     | SH | DEFINED | 1,2                |
| ARGON ST INC         | COM       | 04014910 | 3,202     | 103,367     | SH | DEFINED | 1,2                |
| ARGONAUT GROUP INC   | COM       | 04015710 | 17,561    | 535,890     | SH | DEFINED | 1,2,5              |
| ARIAD PHARMACEUTICAL | COM       | 04033A10 | 4,199     | 717,760     | SH | DEFINED | 1,2,5              |
| ARIBA INC            | COM NEW   | 04033V20 | 6,867     | 934,232     | SH | DEFINED | 1,2,5              |
| ARISTOTLE CORP       | COM NEW   | 04044820 | 79        | 10,427      | SH | DEFINED | 1                  |
| ARKANSAS BEST CORP D | COM       | 04079010 | 16,206    | 371,015     | SH | DEFINED | 1,2,6              |
| ARM HLDGS PLC        | SPONSORED | 04206810 | 126       | 20,249      | SH | DEFINED | 1                  |
| ARMOR HOLDINGS INC   | COM       | 04226010 | 20,935    | 490,867     | SH | DEFINED | 1,2,5,6            |
| ARQULE INC           | COM       | 04269E10 | 2,469     | 403,437     | SH | DEFINED | 1,2,6              |
| ARRAY BIOPHARMA INC  | COM       | 04269X10 | 2,499     | 356,496     | SH | DEFINED | 1,2,5              |
| ARRIS GROUP INC      | COM       | 04269Q10 | 18,969    | 2,003,049   | SH | DEFINED | 1,2                |
| ARROW ELECTRS INC    | COM       | 04273510 | 67,226    | 2,098,849   | SH | DEFINED | 1,2,5,6,12,1       |
| ARROW FINL CORP      | COM       | 04274410 | 3,400     | 130,009     | SH | DEFINED | 1,2,5              |
| ARROW INTL INC       | COM       | 04276410 | 9,978     | 344,199     | SH | DEFINED | 1,2                |
| ART TECHNOLOGY GROUP | COM       | 04289L10 | 82        | 42,031      | SH | DEFINED | 1                  |
| ARTESYN TECHNOLOGIES | COM       | 04312710 | 5,149     | 499,887     | SH | DEFINED | 1,2,5,6            |
| ARTHROCARE CORP      | COM       | 04313610 | 14,856    | 352,543     | SH | DEFINED | 1,2,6              |
| ARVINMERITOR INC     | COM       | 04335310 | 20,712    | 1,439,301   | SH | DEFINED | 1,2,5,13           |
| ASBURY AUTOMOTIVE GR | COM       | 04343610 | 2,921     | 177,488     | SH | DEFINED | 1,2,5              |
| ASHFORD HOSPITALITY  | COM SHS   | 04410310 | 5,129     | 488,983     | SH | DEFINED | 1,2,3              |
| ASHLAND INC NEW      | COM       | 04420910 | 103,352   | 1,785,004   | SH | DEFINED | 1,2,5,6,10,1       |
| ASHWORTH INC         | COM       | 04516H10 | 513       | 60,713      | SH | DEFINED | 1,5,6              |
| ASIAINFO HLDGS INC   | COM       | 04518A10 | 1,571     | 394,844     | SH | DEFINED | 1,2                |
| ASML HLDG NV         | N Y SHS   | N0705911 | 341       | 16,982      | SH | DEFINED | 1                  |
| ASPECT MED SYS INC   | COM       | 04523510 | 6,612     | 192,482     | SH | DEFINED | 1,2                |
| ASPEN INSURANCE HOLD | SHS       | G0538410 | 1,328     | 56,086      | SH | DEFINED | 1,2                |
| ASPEN TECHNOLOGY INC | COM       | 04532710 | 5,253     | 669,121     | SH | DEFINED | 1,2,5              |
| ASSET ACCEP CAP CORP | COM       | 04543P10 | 8,350     | 371,787     | SH | DEFINED | 1,2                |
| ASSOCIATED BANC CORP | COM       | 04548710 | 73,106    | 2,245,975   | SH | DEFINED | 1,2,5,7,8,10       |
| ASSOCIATED ESTATES R | COM       | 04560410 | 1,835     | 203,004     | SH | DEFINED | 1,3,5              |
| ASSURANT INC         | COM       | 04621X10 | 70,157    | 1,613,184   | SH | DEFINED | 1,2,5,10,12        |
| ASSURED GUARANTY LTD | COM       | G0585R10 | 1,372     | 54,021      | SH | DEFINED | 1,2                |
| ASTA FDG INC         | COM       | 04622010 | 3,251     | 118,903     | SH | DEFINED | 1,2                |
| ASTEC INDS INC       | COM       | 04622410 | 8,231     | 252,007     | SH | DEFINED | 1,2,5,6            |
| ASTORIA FINL CORP    | COM       | 04626510 | 42,215    | 1,435,900   | SH | DEFINED | 1,2,5,12,13        |
| ASTRAZENECA PLC      | SPONSORED | 04635310 | 8,496     | 174,818     | SH | DEFINED | 1,2                |
| ASTRO-MED INC NEW    | COM       | 04638F10 | 137       | 11,770      | SH | DEFINED | 1                  |
| ASYST TECHNOLOGY COR | COM       | 04648X10 | 3,529     | 616,976     | SH | DEFINED | 1,2,5              |
| AT ROAD INC          | COM       | 04648K10 | 650       | 124,344     | SH | DEFINED | 1                  |
| AT&T INC             | COM       | 00206R10 | 3,252,267 | 132,799,785 | SH | DEFINED | 1,2,5,6,7,8,       |
| ATARI INC            | COM       | 04651M10 | 611       | 565,972     | SH | DEFINED | 1,2                |
| ATHEROGENICS INC     | COM       | 04743910 | 9,782     | 488,877     | SH | DEFINED | 1,2,5              |
| ATHEROS COMMUNICATIO | COM       | 04743P10 | 12,327    | 948,249     | SH | DEFINED | 1,2                |
| ATI TECHNOLOGIES INC | COM       | 00194110 | 605       | 35,601      | SH | DEFINED | 1,5,13             |
| ATLANTIC AMERN CORP  | COM       | 04820910 | 29        | 10,600      | SH | DEFINED | 1                  |
| ATLANTIS PLASTICS IN | COM       | 04915610 | 80        | 11,000      | SH | DEFINED | 1                  |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| ATLAS AMER INC       | COM        | 04916710 | 14,840  | 246,428    | SH | DEFINED | 1,2,5        |
| ATLAS PIPELINE PARTN | UNIT L P I | 04939210 | 402     | 9,900      | SH | DEFINED | 1            |
| ATMEL CORP           | COM        | 04951310 | 23,179  | 7,501,246  | SH | DEFINED | 1,2,5,13     |
| ATMI INC             | COM        | 00207R10 | 14,276  | 510,391    | SH | DEFINED | 1,2,5,6      |
| ATMOS ENERGY CORP    | COM        | 04956010 | 17,511  | 669,383    | SH | DEFINED | 1,2,5        |
| ATP OIL & GAS CORP   | COM        | 00208J10 | 8,519   | 230,171    | SH | DEFINED | 1,2          |
| ATS MED INC          | COM        | 00208310 | 69      | 24,829     | SH | DEFINED | 1            |
| ATWOOD OCEANICS INC  | COM        | 05009510 | 13,023  | 166,898    | SH | DEFINED | 1,2          |
| AU OPTRONICS CORP    | SPONSORED  | 00225510 | 1,779   | 118,522    | SH | DEFINED | 1            |
| AUDIBLE INC          | COM NEW    | 05069A30 | 3,567   | 277,797    | SH | DEFINED | 1,2          |
| AUDIOVOX CORP        | CL A       | 05075710 | 8,554   | 617,159    | SH | DEFINED | 1,2,5,6      |
| AUGUST TECHNOLOGY CO | COM        | 05106U10 | 2,142   | 194,937    | SH | DEFINED | 1,2          |
| AUSTRALIA&NEW ZEALAN | SPONSORED  | 05252830 | 1,157   | 13,145     | SH | DEFINED | 1            |
| AUTHENTIDATE HLDG CO | COM        | 05266610 | 63      | 32,694     | SH | DEFINED | 1            |
| AUTOBYTEL INC        | COM        | 05275N10 | 2,427   | 491,341    | SH | DEFINED | 1,2          |
| AUTODESK INC         | COM        | 05276910 | 301,628 | 7,026,047  | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOLIV INC          | COM        | 05280010 | 45,438  | 1,000,396  | SH | DEFINED | 1,2,5,12     |
| AUTOMATIC DATA PROCE | COM        | 05301510 | 891,756 | 19,428,225 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTONATION INC       | COM        | 05329W10 | 108,176 | 4,978,202  | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOZONE INC         | COM        | 05333210 | 191,618 | 2,088,475  | SH | DEFINED | 1,2,5,6,7,8, |
| AVALONBAY CMNTYS INC | COM        | 05348410 | 149,099 | 1,670,574  | SH | DEFINED | 1,2,3,5,7,8, |
| AVANEX CORP          | COM        | 05348W10 | 212     | 154,980    | SH | DEFINED | 1,5          |
| AVANIR PHARMACEUTICA | CL A       | 05348P10 | 4,276   | 1,242,992  | SH | DEFINED | 1            |
| AVANT IMMUNOTHERAPEU | COM        | 05349110 | 165     | 87,662     | SH | DEFINED | 1,5          |
| AVATAR HLDGS INC     | COM        | 05349410 | 4,036   | 73,496     | SH | DEFINED | 1,2,5        |
| AVAYA INC            | COM        | 05349910 | 133,575 | 12,518,780 | SH | DEFINED | 1,2,5,6,7,8, |
| AVERY DENNISON CORP  | COM        | 05361110 | 159,918 | 2,893,398  | SH | DEFINED | 1,2,5,6,7,8, |
| AVI BIOPHARMA INC    | COM        | 00234610 | 64      | 18,552     | SH | DEFINED | 1            |
| AVIALL INC NEW       | COM        | 05366B10 | 14,591  | 506,616    | SH | DEFINED | 1,2          |
| AVICI SYS INC        | COM NEW    | 05367L80 | 45      | 11,583     | SH | DEFINED | 1            |
| AVID TECHNOLOGY INC  | COM        | 05367P10 | 24,905  | 454,807    | SH | DEFINED | 1,2,5,6      |
| AVIGEN INC           | COM        | 05369010 | 57      | 18,712     | SH | DEFINED | 1            |
| AVISTA CORP          | COM        | 05379B10 | 12,459  | 703,526    | SH | DEFINED | 1,2,5        |
| AVNET INC            | COM        | 05380710 | 57,830  | 2,415,629  | SH | DEFINED | 1,2,5,10,12, |
| AVOCENT CORP         | COM        | 05389310 | 27,459  | 1,009,880  | SH | DEFINED | 1,2,5,12,13  |
| AVON PRODS INC       | COM        | 05430310 | 384,012 | 13,450,503 | SH | DEFINED | 1,2,5,6,7,8, |
| AVX CORP NEW         | COM        | 00244410 | 9,657   | 666,901    | SH | DEFINED | 1,2,5        |
| AWARE INC MASS       | COM        | 05453N10 | 86      | 19,242     | SH | DEFINED | 1            |
| AXA                  | SPONSORED  | 05453610 | 1,903   | 58,857     | SH | DEFINED | 1            |
| AXCELIS TECHNOLOGIES | COM        | 05454010 | 6,961   | 1,459,301  | SH | DEFINED | 1,2,5,6      |
| AXIS CAPITAL HOLDING | SHS        | G0692U10 | 9,983   | 319,154    | SH | DEFINED | 1,2,5,12     |
| AXONYX INC           | COM        | 05461R10 | 59      | 70,736     | SH | DEFINED | 1            |
| AZTAR CORP           | COM        | 05480210 | 17,746  | 583,929    | SH | DEFINED | 1,2,5,6      |
|                      |            |          |         |            |    |         |              |
| B A S F A G          | SPONSORED  | 05526250 | 2,579   | 33,717     | SH | DEFINED | 1            |
| BADGER METER INC     | COM        | 05652510 | 2,597   | 66,174     | SH | DEFINED | 1,2          |
| BAIDU COM INC        | SPON ADR R | 05675210 | 239     | 3,800      | SH | DEFINED | 7            |
| BAIRNCO CORP         | COM        | 05709710 | 115     | 13,221     | SH | DEFINED | 1            |
| BAKER HUGHES INC     | COM        | 05722410 | 665,194 | 10,944,284 | SH | DEFINED | 1,2,5,6,7,8, |
| BALCHEM CORP         | COM        | 05766520 | 2,811   | 94,304     | SH | DEFINED | 1,2          |
| BALDOR ELEC CO       | COM        | 05774110 | 11,862  | 462,471    | SH | DEFINED | 1,2,5,6      |
| BALDWIN & LYONS INC  | CL B       | 05775520 | 4,379   | 180,223    | SH | DEFINED | 1,2          |
| BALL CORP            | COM        | 05849810 | 122,112 | 3,074,332  | SH | DEFINED | 1,2,5,6,7,8, |
| BALLY TOTAL FITNESS  | COM        | 05873K10 | 1,093   | 173,982    | SH | DEFINED | 1,2,5,6      |
| BANC CORP            | COM        | 05944B10 | 1,823   | 159,770    | SH | DEFINED | 1,2,5        |
| BANCFIRST CORP       | COM        | 05945F10 | 7,134   | 90,298     | SH | DEFINED | 1,2          |
| BANCO BILBAO VIZCAYA | SPONSORED  | 05946K10 | 2,750   | 154,067    | SH | DEFINED | 1            |

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|                      |             |          |           |             |    |         |              |
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| BANCO BRADESCO S A   | SP ADR PFD  | 05946030 | 15,092    | 517,740     | SH | DEFINED | 1,2          |
| BANCO SANTANDER CENT | ADR         | 05964H10 | 3,285     | 249,071     | SH | DEFINED | 1            |
| BANCO SANTANDER CHIL | SP ADR REP  | 05965X10 | 1,209     | 27,110      | SH | DEFINED | 1,2,5,7      |
| BANCOLOMBIA S A      | SPON ADR P  | 05968L10 | 51,056    | 1,770,946   | SH | DEFINED | 1,2,4,5,7    |
| BANCORP INC DEL      | COM         | 05969A10 | 1,779     | 104,641     | SH | DEFINED | 1,2          |
| BANCORPSOUTH INC     | COM         | 05969210 | 24,724    | 1,120,276   | SH | DEFINED | 1,2,5        |
| BANCTRUST FINANCIAL  | COM         | 05978R10 | 1,791     | 89,119      | SH | DEFINED | 1,2          |
| BANDAG INC           | COM         | 05981510 | 8,701     | 203,919     | SH | DEFINED | 1,2,13       |
| BANK HAWAII CORP     | COM         | 06254010 | 34,975    | 678,601     | SH | DEFINED | 1,2,5,13     |
| BANK MUTUAL CORP NEW | COM         | 06375010 | 8,359     | 788,609     | SH | DEFINED | 1,2,5        |
| BANK NEW YORK INC    | COM         | 06405710 | 652,344   | 20,481,764  | SH | DEFINED | 1,2,5,6,7,8, |
| BANK NOVA SCOTIA HAL | COM         | 06414910 | 3,918     | 98,901      | SH | DEFINED | 1,7          |
| BANK OF AMERICA CORP | COM         | 06050510 | 5,696,269 | 123,429,451 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF GRANITE CORP | COM         | 06240110 | 3,686     | 198,920     | SH | DEFINED | 1,2,5        |
| BANK OF THE OZARKS I | COM         | 06390410 | 4,987     | 135,162     | SH | DEFINED | 1,2          |
| BANKATLANTIC BANCORP | CL A        | 06590850 | 9,206     | 657,579     | SH | DEFINED | 1,2,5        |
| BANKFINANCIAL CORP   | COM         | 06643P10 | 3,516     | 239,494     | SH | DEFINED | 1,2          |
| BANKRATE INC         | COM         | 06646V10 | 3,944     | 133,597     | SH | DEFINED | 1,2          |
| BANKUNITED FINL CORP | CL A        | 06652B10 | 9,315     | 350,569     | SH | DEFINED | 1,2          |
| BANNER CORP          | COM         | 06652V10 | 10,663    | 341,753     | SH | DEFINED | 1,2          |
| BANTA CORP           | COM         | 06682110 | 22,561    | 453,042     | SH | DEFINED | 1,2,5,6,13   |
| BARCLAYS PLC         | ADR         | 06738E20 | 10,752    | 255,525     | SH | DEFINED | 1,2          |
| BARD C R INC         | COM         | 06738310 | 224,964   | 3,412,676   | SH | DEFINED | 1,2,5,6,7,8, |
| BARNES & NOBLE INC   | COM         | 06777410 | 198,714   | 4,656,999   | SH | DEFINED | 1,2,5,10,13  |
| BARNES GROUP INC     | COM         | 06780610 | 9,541     | 289,130     | SH | DEFINED | 1,2,6        |
| BARNWELL INDS INC    | COM         | 06822110 | 264       | 10,500      | SH | DEFINED | 1            |
| BARR PHARMACEUTICALS | COM         | 06830610 | 132,813   | 2,132,165   | SH | DEFINED | 1,2,5,10,12, |
| BARRETT BILL CORP    | COM         | 06846N10 | 11,020    | 285,416     | SH | DEFINED | 1,2          |
| BARRICK GOLD CORP    | COM         | 06790110 | 3,077     | 110,412     | SH | DEFINED | 1,5          |
| BARRIER THERAPEUTICS | COM         | 06850R10 | 2,630     | 320,675     | SH | DEFINED | 1,2          |
| BASSETT FURNITURE IN | COM         | 07020310 | 3,287     | 177,702     | SH | DEFINED | 1,2,5,6      |
| BAUSCH & LOMB INC    | COM         | 07170710 | 139,055   | 2,047,936   | SH | DEFINED | 1,2,5,6,7,8, |
| BAXTER INTL INC      | COM         | 07181310 | 814,259   | 21,627,072  | SH | DEFINED | 1,2,5,6,7,8, |
| BAYER A G            | SPONSORED   | 07273030 | 1,507     | 36,081      | SH | DEFINED | 1            |
| BB&T CORP            | COM         | 05493710 | 611,024   | 14,579,436  | SH | DEFINED | 1,2,5,6,7,8, |
| BBVA BANCO FRANCES S | SPONSORED   | 07329M10 | 765       | 107,040     | SH | DEFINED | 1,7          |
| BCSB BANKCORP INC    | COM         | 05494810 | 129       | 10,000      | SH | DEFINED | 1            |
| BE AEROSPACE INC     | COM         | 07330210 | 16,759    | 761,764     | SH | DEFINED | 1,2,5        |
| BEA SYS INC          | COM         | 07332510 | 60,350    | 6,420,236   | SH | DEFINED | 1,2,5,7,8,10 |
| BEACON ROOFING SUPPL | COM         | 07368510 | 8,366     | 291,177     | SH | DEFINED | 1,2          |
| BEAR STEARNS COS INC | COM         | 07390210 | 438,098   | 3,792,068   | SH | DEFINED | 1,2,5,6,8,10 |
| BEARINGPOINT INC     | COM         | 07400210 | 18,445    | 2,346,657   | SH | DEFINED | 1,2,5        |
| BEASLEY BROADCAST GR | CL A        | 07401410 | 1,355     | 100,286     | SH | DEFINED | 1,2          |
| BEAZER HOMES USA INC | COM         | 07556Q10 | 42,150    | 578,664     | SH | DEFINED | 1,2,5,13     |
| BEBE STORES INC      | COM         | 07557110 | 2,219     | 158,138     | SH | DEFINED | 1,2          |
| BECKMAN COULTER INC  | COM         | 07581110 | 64,444    | 1,132,584   | SH | DEFINED | 1,2,5,7,8,10 |
| BECTON DICKINSON & C | COM         | 07588710 | 967,135   | 16,097,452  | SH | DEFINED | 1,2,5,6,7,8, |
| BED BATH & BEYOND IN | COM         | 07589610 | 293,251   | 8,112,048   | SH | DEFINED | 1,2,5,6,7,8, |
| BEDFORD PTY INVS IN  | COM PAR \$0 | 07644630 | 8,996     | 410,048     | SH | DEFINED | 1,2,3        |
| BEL FUSE INC         | CL B        | 07734730 | 4,967     | 156,197     | SH | DEFINED | 1,2,6        |
| BELDEN CDT INC       | COM         | 07745410 | 20,905    | 855,702     | SH | DEFINED | 1,2,5,6      |
| BELL MICROPRODUCTS I | COM         | 07813710 | 2,826     | 369,430     | SH | DEFINED | 1,2,5,6      |
| BELLSOUTH CORP       | COM         | 07986010 | 3,104,090 | 114,542,061 | SH | DEFINED | 1,2,5,6,7,8, |
| BELO CORP            | COM SER A   | 08055510 | 36,385    | 1,699,460   | SH | DEFINED | 1,2,5,13     |
| BEMIS INC            | COM         | 08143710 | 77,765    | 2,790,261   | SH | DEFINED | 1,2,5,6,10,1 |
| BENCHMARK ELECTRS IN | COM         | 08160H10 | 19,965    | 593,675     | SH | DEFINED | 1,2,5,6      |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| BENTLEY PHARMACEUTIC | COM         | 08265710 | 3,500     | 213,307    | SH | DEFINED | 1,2          |
| BERKLEY W R CORP     | COM         | 08442310 | 143,051   | 3,004,005  | SH | DEFINED | 1,2,5,7,8,10 |
| BERKSHIRE HATHAWAY I | CL B        | 08467020 | 464,038   | 158,078    | SH | DEFINED | 1,5          |
| BERKSHIRE HILLS BANC | COM         | 08468010 | 3,798     | 113,374    | SH | DEFINED | 1,2,5        |
| BERRY PETE CO        | CL A        | 08578910 | 16,226    | 283,679    | SH | DEFINED | 1,2          |
| BEST BUY INC         | COM         | 08651610 | 514,020   | 11,821,994 | SH | DEFINED | 1,2,5,6,7,8, |
| BEVERLY ENTERPRISES  | COM NEW     | 08785130 | 15,878    | 1,360,598  | SH | DEFINED | 1,2,5        |
| BEVERLY HILLS BANCOR | COM         | 08786610 | 1,375     | 132,588    | SH | DEFINED | 1,2          |
| BFC FINL CORP        | CL A        | 05538420 | 1,074     | 194,494    | SH | DEFINED | 1,2          |
| BG PLC               | ADR FIN IN  | 05543420 | 14,908    | 299,804    | SH | DEFINED | 1            |
| BHP BILLITON LTD     | SPONSORED   | 08860610 | 2,574     | 77,034     | SH | DEFINED | 1            |
| BHP BILLITON PLC     | SPONSORED   | 05545E20 | 236       | 7,200      | SH | DEFINED | 1            |
| BIG 5 SPORTING GOODS | COM         | 08915P10 | 5,917     | 270,324    | SH | DEFINED | 1,2          |
| BIG LOTS INC         | COM         | 08930210 | 46,998    | 3,913,223  | SH | DEFINED | 1,2,5,6,10,1 |
| BIMINI MTG MGMT INC  | CL A        | 09031E40 | 3,099     | 342,393    | SH | DEFINED | 1,2          |
| BINDVIEW DEV CORP    | COM         | 09032710 | 72        | 18,199     | SH | DEFINED | 1            |
| BIO LOGIC SYS CORP   | COM         | 09090910 | 166       | 19,050     | SH | DEFINED | 1            |
| BIO RAD LABS INC     | CL A        | 09057220 | 18,170    | 277,660    | SH | DEFINED | 1,2,5        |
| BIOENVISION INC      | COM         | 09059N10 | 2,808     | 430,074    | SH | DEFINED | 1,2          |
| BIOGEN IDEC INC      | COM         | 09062X10 | 441,222   | 9,744,296  | SH | DEFINED | 1,2,5,6,7,8, |
| BIOLASE TECHNOLOGY I | COM         | 09091110 | 6,778     | 848,292    | SH | DEFINED | 1,5,6        |
| BIOMARIN PHARMACEUTI | COM         | 09061G10 | 10,073    | 934,437    | SH | DEFINED | 1,2          |
| BIOMED REALTY TRUST  | COM         | 09063H10 | 23,039    | 944,219    | SH | DEFINED | 1,2,3        |
| BIOMET INC           | COM         | 09061310 | 253,359   | 6,928,060  | SH | DEFINED | 1,2,5,6,7,8, |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 1,597     | 84,902     | SH | DEFINED | 1,2          |
| BIOSCRIP INC         | COM         | 09069N10 | 3,540     | 469,534    | SH | DEFINED | 1,2,5        |
| BIOSITE INC          | COM         | 09094510 | 17,191    | 305,392    | SH | DEFINED | 1,2,6        |
| BIOVAIL CORP         | COM         | 09067J10 | 2,150     | 90,584     | SH | DEFINED | 1,13         |
| BIOVERIS CORP        | COM         | 09067610 | 195       | 42,742     | SH | DEFINED | 1,5          |
| BISYS GROUP INC      | COM         | 05547210 | 22,694    | 1,619,824  | SH | DEFINED | 1,2,5,13     |
| BJ SVCS CO           | COM         | 05548210 | 391,388   | 10,673,245 | SH | DEFINED | 1,2,5,6,7,8, |
| BJS RESTAURANTS INC  | COM         | 09180C10 | 4,119     | 180,189    | SH | DEFINED | 1,2          |
| BJS WHOLESALE CLUB I | COM         | 05548J10 | 26,482    | 895,866    | SH | DEFINED | 1,2,5,13     |
| BKF CAP GROUP INC    | COM         | 05548G10 | 1,288     | 67,943     | SH | DEFINED | 1,2          |
| BLACK & DECKER CORP  | COM         | 09179710 | 243,635   | 2,801,686  | SH | DEFINED | 1,2,5,6,7,8, |
| BLACK BOX CORP DEL   | COM         | 09182610 | 18,182    | 383,745    | SH | DEFINED | 1,2,5,6      |
| BLACK HILLS CORP     | COM         | 09211310 | 21,090    | 609,350    | SH | DEFINED | 1,2,5,13     |
| BLACKBAUD INC        | COM         | 09227Q10 | 3,181     | 186,226    | SH | DEFINED | 1,2          |
| BLACKBOARD INC       | COM         | 09193550 | 6,784     | 234,099    | SH | DEFINED | 1,2          |
| BLACKROCK INC        | CL A        | 09247X10 | 17,367    | 160,090    | SH | DEFINED | 1,2,5        |
| BLAIR CORP           | COM         | 09282810 | 1,706     | 43,805     | SH | DEFINED | 1,2          |
| BLOCK H & R INC      | COM         | 09367110 | 221,153   | 9,008,278  | SH | DEFINED | 1,2,5,6,7,8, |
| BLOCKBUSTER INC      | CL A        | 09367910 | 10,283    | 2,742,190  | SH | DEFINED | 1,2,5        |
| BLOCKBUSTER INC      | CL B        | 09367920 | 70        | 21,001     | SH | DEFINED | 1            |
| BLOUNT INTL INC NEW  | COM         | 09518010 | 6,338     | 397,840    | SH | DEFINED | 1,2          |
| BLUE COAT SYSTEMS IN | COM NEW     | 09534T50 | 9,036     | 197,640    | SH | DEFINED | 1,2          |
| BLUE NILE INC        | COM         | 09578R10 | 8,249     | 204,651    | SH | DEFINED | 1,2          |
| BLUEGREEN CORP       | COM         | 09623110 | 3,951     | 250,055    | SH | DEFINED | 1,2          |
| BLUELINK HLDGS INC   | COM         | 09624H10 | 856       | 76,062     | SH | DEFINED | 1,2          |
|                      |             |          |           |            |    |         |              |
| BLYTH INC            | COM         | 09643P10 | 10,420    | 497,381    | SH | DEFINED | 1,2,5,13     |
| BMC SOFTWARE INC     | COM         | 05592110 | 282,917   | 13,807,545 | SH | DEFINED | 1,2,5,6,7,8, |
| BOB EVANS FARMS INC  | COM         | 09676110 | 14,701    | 637,518    | SH | DEFINED | 1,2,5,13     |
| BOC GROUP PLC        | SPONSORED   | 05561760 | 644       | 15,602     | SH | DEFINED | 1            |
| BOEING CO            | COM         | 09702310 | 6,245,435 | 88,915,640 | SH | DEFINED | 1,2,5,6,7,8, |
| BOIS D ARC ENERGY IN | COM         | 09738U10 | 2,489     | 156,952    | SH | DEFINED | 1,2          |
| BOK FINL CORP        | COM NEW     | 05561Q20 | 8,970     | 197,441    | SH | DEFINED | 1,2,5        |

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|                       |            |          |           |            |    |         |              |
|-----------------------|------------|----------|-----------|------------|----|---------|--------------|
| BOMBAY CO INC         | COM        | 09792410 | 1,301     | 439,381    | SH | DEFINED | 1,2          |
| BON-TON STORES INC    | COM        | 09776J10 | 9,833     | 513,984    | SH | DEFINED | 1,2          |
| BOOKS-A-MILLION INC   | COM        | 09857010 | 108       | 11,197     | SH | DEFINED | 1            |
| BORDERS GROUP INC     | COM        | 09970910 | 24,040    | 1,109,382  | SH | DEFINED | 1,2,5,13     |
| BORG WARNER INC       | COM        | 09972410 | 49,088    | 809,630    | SH | DEFINED | 1,2,5,12,13  |
| BORLAND SOFTWARE COR  | COM        | 09984910 | 6,917     | 1,059,313  | SH | DEFINED | 1,2,5        |
| BOSTON BEER INC       | CL A       | 10055710 | 4,142     | 165,691    | SH | DEFINED | 1,2          |
| BOSTON COMMUNICATION  | COM        | 10058210 | 14        | 12,233     | SH | DEFINED | 1            |
| BOSTON PRIVATE FINL   | COM        | 10111910 | 11,863    | 389,987    | SH | DEFINED | 1,2          |
| BOSTON PROPERTIES IN  | COM        | 10112110 | 181,272   | 2,445,332  | SH | DEFINED | 1,2,3,5,7,8, |
| BOSTON SCIENTIFIC CO  | COM        | 10113710 | 405,492   | 16,557,433 | SH | DEFINED | 1,2,5,6,7,8, |
| BOTTOMLINE TECH DEL   | COM        | 10138810 | 2,195     | 199,183    | SH | DEFINED | 1,2          |
| BOWATER INC           | COM        | 10218310 | 30,661    | 998,067    | SH | DEFINED | 1,2,5,13     |
| BOWNE & CO INC        | COM        | 10304310 | 7,393     | 498,187    | SH | DEFINED | 1,2,6        |
| BOYD GAMING CORP      | COM        | 10330410 | 28,701    | 602,202    | SH | DEFINED | 1,2,13       |
| BOYKIN LODGING CO     | COM        | 10343010 | 6,812     | 557,457    | SH | DEFINED | 1,2,3,5      |
| BP PLC                | SPONSORED  | 05562210 | 3,331,871 | 51,882,136 | SH | DEFINED | 1,2          |
| BP PRUDHOE BAY RTY T  | UNIT BEN I | 05563010 | 1,655     | 24,849     | SH | DEFINED | 1,2,5        |
| BRADLEY PHARMACEUTIC  | COM        | 10457610 | 2,440     | 256,849    | SH | DEFINED | 1,6          |
| BRADY CORP            | CL A       | 10467410 | 25,318    | 699,769    | SH | DEFINED | 1,2,5,6      |
| BRANDYWINE RLTY TR    | SH BEN INT | 10536820 | 33,959    | 1,216,742  | SH | DEFINED | 1,2,3,5      |
| BRASKEM S A           | SP ADR PFD | 10553210 | 2,609     | 160,946    | SH | DEFINED | 1,4          |
| BRE PROPERTIES INC    | CL A       | 05564E10 | 40,474    | 889,928    | SH | DEFINED | 1,2,3,5      |
| BRIGGS & STRATTON CO  | COM        | 10904310 | 43,857    | 1,130,620  | SH | DEFINED | 1,2,5,6,12   |
| BRIGHAM EXPLORATION   | COM        | 10917810 | 4,132     | 348,372    | SH | DEFINED | 1,2          |
| BRIGHT HORIZON FAMIL  | COM        | 10919510 | 14,209    | 383,505    | SH | DEFINED | 1,2,5        |
| BRIGHTPOINT INC       | COM NEW    | 10947340 | 15,772    | 568,772    | SH | DEFINED | 1,2,6        |
| BRINKER INTL INC      | COM        | 10964110 | 69,284    | 1,792,144  | SH | DEFINED | 1,2,5,7,8,10 |
| BRINKS CO             | COM        | 10969610 | 42,414    | 885,290    | SH | DEFINED | 1,2,5,13     |
| BRISTOL MYERS SQUIBB  | COM        | 11012210 | 1,226,855 | 53,387,946 | SH | DEFINED | 1,2,5,6,7,8, |
| BRISTOL WEST HLDGS I  | COM        | 11037M10 | 3,823     | 200,895    | SH | DEFINED | 1,2          |
| BRITESMILE INC        | COM NEW    | 11041520 | 9         | 11,836     | SH | DEFINED | 1            |
| BRITISH AMERN TOB PL  | SPONSORED  | 11044810 | 1,347     | 29,896     | SH | DEFINED | 1            |
| BRITISH AWYS PLC      | ADR 2ND IN | 11041930 | 398       | 6,915      | SH | DEFINED | 1            |
| BRITISH SKY BROADCAST | SPONSORED  | 11101310 | 342       | 9,854      | SH | DEFINED | 1            |
| BROADCOM CORP         | CL A       | 11132010 | 395,367   | 8,385,294  | SH | DEFINED | 1,2,5,6,7,8, |
| BROADVISION INC       | COM NEW    | 11141260 | 16        | 32,669     | SH | DEFINED | 1,5          |
| BROADWING CORP        | COM        | 11161E10 | 5,137     | 849,026    | SH | DEFINED | 1,2,5        |
| BROCADE COMMUNICATIO  | COM        | 11162110 | 19,250    | 4,729,770  | SH | DEFINED | 1,2,5,8      |
| BRONCO DRILLING CO I  | COM        | 11221110 | 868       | 37,720     | SH | DEFINED | 1,2          |
| BROOKDALE SR LIVING   | COM        | 11246310 | 2,901     | 97,300     | SH | DEFINED | 1,2          |
| BROOKFIELD HOMES COR  | COM        | 11272310 | 9,409     | 189,208    | SH | DEFINED | 1,2,5        |
| BROOKFIELD PPTYS COR  | COM        | 11290010 | 5,857     | 199,085    | SH | DEFINED | 1,3,5,7      |
| BROOKLINE BANCORP IN  | COM        | 11373M10 | 11,796    | 832,439    | SH | DEFINED | 1,2,5        |
| BROOKS AUTOMATION IN  | COM        | 11434010 | 13,383    | 1,068,093  | SH | DEFINED | 1,2,5,6      |
| BROWN & BROWN INC     | COM        | 11523610 | 61,445    | 2,011,948  | SH | DEFINED | 1,2,5,12,13  |
| BROWN FORMAN CORP     | CL A       | 11563710 | 2,059     | 29,022     | SH | DEFINED | 1,5,12       |
| BROWN FORMAN CORP     | CL B       | 11563720 | 127,779   | 1,843,323  | SH | DEFINED | 1,2,5,6,10,1 |
| BROWN SHOE INC NEW    | COM        | 11573610 | 14,456    | 340,697    | SH | DEFINED | 1,2,6        |
| BRT RLTY TR           | SH BEN INT | 05564530 | 229       | 9,600      | SH | DEFINED | 1            |
| BRUKER BIOSCIENCES C  | COM        | 11679410 | 3,887     | 799,896    | SH | DEFINED | 1,2,5        |
| BRUNSWICK CORP        | COM        | 11704310 | 106,086   | 2,609,101  | SH | DEFINED | 1,2,5,6,7,8, |
| BRUSH ENGINEERED MAT  | COM        | 11742110 | 3,971     | 249,777    | SH | DEFINED | 1,2,5        |
| BT GROUP PLC          | ADR        | 05577E10 | 548       | 14,290     | SH | DEFINED | 1            |
| BUCA INC              | COM        | 11776910 | 123       | 22,515     | SH | DEFINED | 1,5          |
| BUCKEYE PARTNERS L P  | UNIT LTD P | 11823010 | 2,087     | 49,443     | SH | DEFINED | 1,2,5        |

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|                       |            |          |           |            |    |         |              |
|-----------------------|------------|----------|-----------|------------|----|---------|--------------|
| BUCKEYE TECHNOLOGIES  | COM        | 11825510 | 6,557     | 814,494    | SH | DEFINED | 1,2          |
| BUCKLE INC            | COM        | 11844010 | 3,425     | 106,236    | SH | DEFINED | 1,2          |
| BUCYRUS INTL INC NEW  | CL A       | 11875910 | 14,318    | 271,683    | SH | DEFINED | 1,2          |
| BUFFALO WILD WINGS I  | COM        | 11984810 | 2,714     | 81,736     | SH | DEFINED | 1,2          |
| BUILD A BEAR WORKSHO  | COM        | 12007610 | 3,825     | 129,039    | SH | DEFINED | 1,2          |
| BUILDERS FIRSTSOURCE  | COM        | 12008R10 | 2,823     | 132,122    | SH | DEFINED | 1,2          |
| BUILDING MATLS HLDG   | COM        | 12011310 | 16,137    | 236,575    | SH | DEFINED | 1,2,6        |
| BUNGE LIMITED         | COM        | G1696210 | 37,843    | 668,483    | SH | DEFINED | 1,2,5,7,8,10 |
| BUNZL PUB LTD CO      | SPON ADR N | 12073840 | 327       | 6,095      | SH | DEFINED | 1            |
| BURLINGTON COAT FACT  | COM        | 12157910 | 12,238    | 304,354    | SH | DEFINED | 1,2,6        |
| BURLINGTON NORTHN SA  | COM        | 12189T10 | 885,336   | 12,501,210 | SH | DEFINED | 1,2,5,6,7,8, |
| BURLINGTON RES INC    | COM        | 12201410 | 1,206,087 | 13,991,732 | SH | DEFINED | 1,2,5,6,7,8, |
| C COR INC             | COM        | 12501010 | 3,131     | 644,179    | SH | DEFINED | 1,2,5,6      |
| C D I CORP            | COM        | 12507110 | 5,150     | 187,968    | SH | DEFINED | 1,2,6        |
| C D W CORP            | COM        | 12512N10 | 69,787    | 1,212,004  | SH | DEFINED | 1,2,5,6,7,8, |
| C H ROBINSON WORLDWI  | COM NEW    | 12541W20 | 99,782    | 2,694,624  | SH | DEFINED | 1,2,5,12,13  |
| C&D TECHNOLOGIES INC  | COM        | 12466110 | 4,333     | 568,594    | SH | DEFINED | 1,2,5,6      |
| CABELAS INC           | COM        | 12680430 | 6,803     | 409,796    | SH | DEFINED | 1,2          |
| CABLEVISION SYS CORP  | CL A NY CA | 12686C10 | 61,197    | 2,607,439  | SH | DEFINED | 1,2,5,7,8,10 |
| CABOT CORP            | COM        | 12705510 | 31,394    | 876,925    | SH | DEFINED | 1,2,5,6,12,1 |
| CABOT MICROELECTRONI  | COM        | 12709P10 | 27,724    | 946,523    | SH | DEFINED | 1,2,5,13     |
| CABOT OIL & GAS CORP  | COM        | 12709710 | 37,915    | 840,683    | SH | DEFINED | 1,2,5,12     |
| CACHE INC             | COM NEW    | 12715030 | 2,338     | 135,013    | SH | DEFINED | 1,2          |
| CACI INTL INC         | CL A       | 12719030 | 17,566    | 306,135    | SH | DEFINED | 1,2,5,6      |
| CADBURY SCHWEPPEES PL | ADR        | 12720930 | 1,252     | 32,685     | SH | DEFINED | 1            |
| CADENCE DESIGN SYSTE  | COM        | 12738710 | 90,933    | 5,374,316  | SH | DEFINED | 1,2,5,7,8,10 |
| CAE INC               | COM        | 12476510 | 139       | 19,000     | SH | DEFINED | 7            |
| CAL DIVE INTL INC     | COM        | 12791410 | 52,499    | 1,462,770  | SH | DEFINED | 1,2,5,12     |
| CALAMOS ASSET MGMT I  | CL A       | 12811R10 | 8,640     | 274,730    | SH | DEFINED | 1,2          |
| CALAMP CORP           | COM        | 12812610 | 178       | 16,949     | SH | DEFINED | 1            |
| CALAVO GROWERS INC    | COM        | 12824610 | 205       | 20,200     | SH | DEFINED | 1            |
| CALGON CARBON CORP    | COM        | 12960310 | 2,518     | 442,550    | SH | DEFINED | 1,2          |
| CALIFORNIA COASTAL C  | COM NEW    | 12991520 | 4,155     | 105,904    | SH | DEFINED | 1,2          |
| CALIFORNIA FIRST NTN  | COM        | 13022210 | 141       | 10,730     | SH | DEFINED | 1            |
| CALIFORNIA MICRO DEV  | COM        | 13043910 | 191       | 29,300     | SH | DEFINED | 1            |
| CALIFORNIA PIZZA KIT  | COM        | 13054D10 | 8,378     | 262,047    | SH | DEFINED | 1,2          |
| CALIFORNIA WTR SVC G  | COM        | 13078810 | 8,843     | 231,302    | SH | DEFINED | 1,2          |
| CALIPER LIFE SCIENCE  | COM        | 13087210 | 1,779     | 302,551    | SH | DEFINED | 1,2          |
| CALLAWAY GOLF CO      | COM        | 13119310 | 19,989    | 1,444,310  | SH | DEFINED | 1,2,5,13     |
| CALLON PETE CO DEL    | COM        | 13123X10 | 3,507     | 198,675    | SH | DEFINED | 1,2          |
| CAMBREX CORP          | COM        | 13201110 | 8,156     | 434,516    | SH | DEFINED | 1,2,5,6      |
| CAMDEN NATL CORP      | COM        | 13303410 | 3,571     | 108,600    | SH | DEFINED | 1,2,5        |
| CAMDEN PPTY TR        | SH BEN INT | 13313110 | 56,031    | 967,380    | SH | DEFINED | 1,2,3,5      |
| CAMPBELL SOUP CO      | COM        | 13442910 | 176,444   | 5,926,914  | SH | DEFINED | 1,2,5,6,7,8, |
| CANADIAN NAT RES LTD  | COM        | 13638510 | 699       | 14,084     | SH | DEFINED | 1,5,7        |
| CANADIAN NATL RY CO   | COM        | 13637510 | 3,037     | 37,971     | SH | DEFINED | 1,5,7        |
| CANDELA CORP          | COM        | 13690710 | 4,913     | 340,244    | SH | DEFINED | 1,2          |
| CANON INC             | ADR        | 13800630 | 2,649     | 45,028     | SH | DEFINED | 1            |
| CANTEL MEDICAL CORP   | COM        | 13809810 | 2,436     | 135,809    | SH | DEFINED | 1,2          |
| CAPITAL CITY BK GROU  | COM        | 13967410 | 5,492     | 160,152    | SH | DEFINED | 1,2          |
| CAPITAL CORP OF THE   | COM NEW    | 14006520 | 3,796     | 116,989    | SH | DEFINED | 1,2          |
| CAPITAL CROSSING BK   | COM        | 14007110 | 1,886     | 56,480     | SH | DEFINED | 1,2          |
| CAPITAL LEASE FDG IN  | COM        | 14028810 | 3,632     | 344,921    | SH | DEFINED | 1,2          |
| CAPITAL ONE FINL COR  | COM        | 14040H10 | 779,959   | 9,027,299  | SH | DEFINED | 1,2,5,6,7,8, |
| CAPITAL SOUTHWEST CO  | COM        | 14050110 | 4,095     | 45,244     | SH | DEFINED | 1,2          |
| CAPITAL SR LIVING CO  | COM        | 14047510 | 103       | 10,000     | SH | DEFINED | 1            |

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|                               |            |           |            |    |         |              |
|-------------------------------|------------|-----------|------------|----|---------|--------------|
| CAPITAL TRUST INC MD CL A NEW | 14052H50   | 4,485     | 153,163    | SH | DEFINED | 1,2          |
| CAPITALSOURCE INC             | COM        | 14,632    | 653,221    | SH | DEFINED | 1,2,5        |
| CAPITOL BANCORP LTD           | COM        | 7,673     | 204,936    | SH | DEFINED | 1,2          |
| CAPITOL FED FINL              | COM        | 7,958     | 241,593    | SH | DEFINED | 1,2,5        |
| CAPSTEAD MTG CORP             | COM NO PAR | 137       | 23,599     | SH | DEFINED | 1,5          |
| CAPSTONE TURBINE COR          | COM        | 342       | 114,392    | SH | DEFINED | 1,5          |
| CAPTARIS INC                  | COM        | 203       | 54,952     | SH | DEFINED | 1,6          |
| CARACO PHARMACEUTICA          | COM        | 612       | 68,185     | SH | DEFINED | 1,2          |
| CARAUSTAR INDS INC            | COM        | 3,686     | 424,180    | SH | DEFINED | 1,2          |
| CARBO CERAMICS INC            | COM        | 24,598    | 435,201    | SH | DEFINED | 1,2          |
| CARDIAC SCIENCE CORP          | COM        | 229       | 25,308     | SH | DEFINED | 1,5          |
| CARDINAL FINL CORP            | COM        | 2,968     | 269,810    | SH | DEFINED | 1,2          |
| CARDINAL HEALTH INC           | COM        | 910,060   | 13,237,240 | SH | DEFINED | 1,2,5,6,7,8, |
| CARDIODYNAMICS INTL           | COM        | 53        | 44,078     | SH | DEFINED | 1,5          |
| CAREER EDUCATION COR          | COM        | 96,188    | 2,852,554  | SH | DEFINED | 1,2,5,7,8,10 |
| CAREMARK RX INC               | COM        | 701,487   | 13,544,837 | SH | DEFINED | 1,2,5,6,7,8, |
| CARLISLE COS INC              | COM        | 29,432    | 425,625    | SH | DEFINED | 1,2,5,12,13  |
| CARMAX INC                    | COM        | 48,617    | 1,756,402  | SH | DEFINED | 1,2,5,7,8,10 |
| CARMIKE CINEMAS INC           | COM        | 3,803     | 149,963    | SH | DEFINED | 1,2          |
| CARNIVAL CORP                 | PAIRED CTF | 506,650   | 9,475,412  | SH | DEFINED | 1,2,5,6,7,8, |
| CARPENTER TECHNOLOGY          | COM        | 35,089    | 497,924    | SH | DEFINED | 1,2          |
| CARRAMERICA RLTY COR          | COM        | 38,911    | 1,123,635  | SH | DEFINED | 1,2,3,5      |
| CARREKER CORP                 | COM        | 228       | 45,649     | SH | DEFINED | 1,5,6        |
| CARRIAGE SVCS INC             | COM        | 362       | 72,300     | SH | DEFINED | 1,2          |
| CARRIER ACCESS CORP           | COM        | 164       | 33,123     | SH | DEFINED | 1            |
| CARRIZO OIL & CO INC          | COM        | 5,994     | 242,665    | SH | DEFINED | 1,2          |
| CARTER INC                    | COM        | 15,744    | 267,526    | SH | DEFINED | 1,2          |
| CASCADE BANCORP               | COM        | 4,621     | 200,815    | SH | DEFINED | 1,2          |
| CASCADE CORP                  | COM        | 7,209     | 153,669    | SH | DEFINED | 1,2          |
| CASCADE NAT GAS CORP          | COM        | 3,170     | 162,499    | SH | DEFINED | 1,2,5        |
| CASELLA WASTE SYS IN CL A     | 14744810   | 3,289     | 257,163    | SH | DEFINED | 1,2          |
| CASEYS GEN STORES IN          | COM        | 24,992    | 1,007,758  | SH | DEFINED | 1,2,5,6      |
| CASH AMER INTL INC            | COM        | 9,619     | 414,784    | SH | DEFINED | 1,2          |
| CASTLE A M & CO               | COM        | 3,316     | 151,841    | SH | DEFINED | 1,2          |
| CASUAL MALE RETAIL G          | COM        | 2,164     | 353,012    | SH | DEFINED | 1,2          |
| CATALINA MARKETING C          | COM        | 27,555    | 1,087,000  | SH | DEFINED | 1,2,5,13     |
| CATALYST SEMICONDUCT          | COM        | 96        | 19,869     | SH | DEFINED | 1            |
| CATAPULT COMMUNICATI          | COM        | 1,842     | 124,527    | SH | DEFINED | 1,2,6        |
| CATERPILLAR INC DEL           | COM        | 1,361,762 | 23,572,123 | SH | DEFINED | 1,2,5,6,7,8, |
| CATHAY GENERAL BANCO          | COM        | 29,323    | 815,900    | SH | DEFINED | 1,2,5,13     |
| CATO CORP NEW                 | CL A       | 11,067    | 515,931    | SH | DEFINED | 1,2,6        |
| CAVALRY BANCORP INC           | COM        | 224       | 9,400      | SH | DEFINED | 1            |
| CAVCO INDS INC DEL            | COM        | 409       | 10,678     | SH | DEFINED | 1,5          |
| CB RICHARD ELLIS GRO          | CL A       | 30,545    | 519,025    | SH | DEFINED | 1,2,5        |
| CBeyond COMMUNICATIO          | COM        | 178       | 17,300     | SH | DEFINED | 1            |
| CBIZ INC                      | COM        | 4,940     | 820,669    | SH | DEFINED | 1,2          |
| CBL & ASSOC PPTYS IN          | COM        | 40,221    | 1,018,000  | SH | DEFINED | 1,2,3,5      |
| CBOT HLDGS INC                | CL A       | 1,234     | 13,160     | SH | DEFINED | 1,2          |
| CBRL GROUP INC                | COM        | 22,500    | 640,103    | SH | DEFINED | 1,2,5,13     |
| CBS CORP NEW                  | CL B       | 2,728     | 106,984    | SH | DEFINED | 1            |
| CCA INDS INC                  | COM        | 98        | 10,608     | SH | DEFINED | 1            |
| CCC INFORMATION SVCS          | COM        | 2,941     | 112,181    | SH | DEFINED | 1,2          |
| CDC CORP                      | SHS A      | 88        | 27,535     | SH | DEFINED | 1,5          |
| CDN IMPERIAL BK OF C          | COM        | 472       | 7,176      | SH | DEFINED | 1            |
| CEC ENTMT INC                 | COM        | 27,842    | 817,923    | SH | DEFINED | 1,2,5,6      |
| CEDAR FAIR L P                | DEPOSITRY  | 2,236     | 78,345     | SH | DEFINED | 1,2,5        |
| CEDAR SHOPPING CTRS           | COM NEW    | 7,472     | 531,085    | SH | DEFINED | 1,2,3        |
| CELADON GROUP INC             | COM        | 250       | 8,671      | SH | DEFINED | 1            |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| CELANESE CORP DEL    | COM SER A  | 15087010 | 13,149  | 687,708    | SH | DEFINED | 1,2,5        |
| CELGENE CORP         | COM        | 15102010 | 139,115 | 2,146,835  | SH | DEFINED | 1,2,5,7,8,10 |
| CELL GENESYS INC     | COM        | 15092110 | 3,274   | 552,097    | SH | DEFINED | 1,2,5        |
| CELL THERAPEUTICS IN | COM        | 15093410 | 1,577   | 723,559    | SH | DEFINED | 1,2,5        |
| CELLEGY PHARMACEUTIC | COM        | 15115L10 | 6       | 10,600     | SH | DEFINED | 1            |
| CEMEX S A            | SPON ADR 5 | 15129088 | 17,465  | 294,366    | SH | DEFINED | 1,2          |
| CENDANT CORP         | COM        | 15131310 | 592,679 | 34,358,217 | SH | DEFINED | 1,2,5,6,7,8, |
| CENTENE CORP DEL     | COM        | 15135B10 | 19,439  | 739,399    | SH | DEFINED | 1,2,6        |
| CENTENNIAL BK HLDGS  | COM        | 15134530 | 7,802   | 630,739    | SH | DEFINED | 1,2          |
| CENTENNIAL COMMUNCTN | CL A NEW   | 15133V20 | 14,725  | 948,771    | SH | DEFINED | 1,2          |
| CENTER BANCORP INC   | COM        | 15140810 | 170     | 15,466     | SH | DEFINED | 1            |
| CENTER FINL CORP CAL | COM        | 15146E10 | 2,863   | 113,793    | SH | DEFINED | 1,2          |
| CENTERPOINT ENERGY I | COM        | 15189T10 | 134,034 | 10,430,637 | SH | DEFINED | 1,2,5,6,7,8, |
| CENTERPOINT PPTYS TR | COM        | 15189510 | 47,214  | 954,203    | SH | DEFINED | 1,2,3,5      |
| CENTEX CORP          | COM        | 15231210 | 310,176 | 4,338,728  | SH | DEFINED | 1,2,5,6,7,8, |
| CENTILLIUM COMMUNICA | COM        | 15231910 | 101     | 28,892     | SH | DEFINED | 1,5          |
| CENTRA SOFTWARE INC  | COM        | 15234X10 | 21      | 10,322     | SH | DEFINED | 1            |
| CENTRAL COAST BANCOR | COM        | 15314510 | 3,659   | 147,893    | SH | DEFINED | 1,2          |
| CENTRAL EUROPEAN DIS | COM        | 15343510 | 8,753   | 218,063    | SH | DEFINED | 1,2          |
| CENTRAL EUROPEAN MED | CL A NEW   | G2004520 | 233     | 4,020      | SH | DEFINED | 1,5          |
| CENTRAL GARDEN & PET | COM        | 15352710 | 13,741  | 299,110    | SH | DEFINED | 1,2          |
| CENTRAL PAC FINL COR | COM        | 15476010 | 17,389  | 484,108    | SH | DEFINED | 1,2          |
| CENTRAL PKG CORP     | COM        | 15478510 | 5,703   | 415,649    | SH | DEFINED | 1,2,6        |
| CENTRAL VT PUB SVC C | COM        | 15577110 | 3,468   | 192,584    | SH | DEFINED | 1,2          |
| CENTURY ALUM CO      | COM        | 15643110 | 12,121  | 462,453    | SH | DEFINED | 1,2          |
| CENTURY BANCORP INC  | CL A NON V | 15643210 | 202     | 6,890      | SH | DEFINED | 1            |
| CENTURYTEL INC       | COM        | 15670010 | 170,568 | 5,143,784  | SH | DEFINED | 1,2,5,6,7,10 |
| CENVEO INC           | COM        | 15670S10 | 8,356   | 634,919    | SH | DEFINED | 1,2,5        |
| CEPHALON INC         | COM        | 15670810 | 60,750  | 938,374    | SH | DEFINED | 1,2,5,12,13  |
| CEPHEID              | COM        | 15670R10 | 4,600   | 523,913    | SH | DEFINED | 1,2,5        |
| CERADYNE INC         | COM        | 15671010 | 19,194  | 438,218    | SH | DEFINED | 1,2,5,6      |
| CERES GROUP INC      | COM        | 15677210 | 2,092   | 404,682    | SH | DEFINED | 1,2          |
| CERIDIAN CORP NEW    | COM        | 15677910 | 72,107  | 2,901,684  | SH | DEFINED | 1,2,5,6,7,8, |
| CERNER CORP          | COM        | 15678210 | 60,282  | 663,099    | SH | DEFINED | 1,2,5,6,10,1 |
| CERTEGY INC          | COM        | 15688010 | 46,541  | 1,147,456  | SH | DEFINED | 1,2,5,7,8,10 |
| CERUS CORP           | COM        | 15708510 | 103     | 10,162     | SH | DEFINED | 1            |
| CEVA INC             | COM        | 15721010 | 76      | 12,073     | SH | DEFINED | 1            |
| CF INDS HLDGS INC    | COM        | 12526910 | 8,400   | 550,837    | SH | DEFINED | 1,2          |
| CFS BANCORP INC      | COM        | 12525D10 | 251     | 17,566     | SH | DEFINED | 1,5          |
| CH ENERGY GROUP INC  | COM        | 12541M10 | 11,106  | 241,966    | SH | DEFINED | 1,2,5        |
| CHAD THERAPEUTICS IN | COM        | 15722810 | 97      | 27,600     | SH | DEFINED | 1            |
| CHAMPION ENTERPRISES | COM        | 15849610 | 18,180  | 1,334,827  | SH | DEFINED | 1,2,5,6      |
| CHAMPS ENTMT INC DEL | COM        | 15878710 | 101     | 15,700     | SH | DEFINED | 1            |
| CHAPARRAL STL CO DEL | COM        | 15942310 | 9,104   | 300,973    | SH | DEFINED | 1,2,5        |
| CHARLES & COLVARD LT | COM        | 15976510 | 3,100   | 153,457    | SH | DEFINED | 1,2          |
| CHARLES RIV LABS INT | COM        | 15986410 | 41,309  | 974,954    | SH | DEFINED | 1,2,5,13     |
| CHARLOTTE RUSSE HLDG | COM        | 16104810 | 4,070   | 195,371    | SH | DEFINED | 1,2          |
| CHARMING SHOPPES INC | COM        | 16113310 | 26,766  | 2,035,451  | SH | DEFINED | 1,2,5        |
| CHARTER COMMUNICATIO | CL A       | 16117M10 | 5,134   | 4,208,199  | SH | DEFINED | 1,2,5        |
| CHARTER FINL CORP WE | COM        | 16122M10 | 1,798   | 50,353     | SH | DEFINED | 1,2          |
| CHARTERMAC           | SH BEN INT | 16090810 | 12,037  | 568,301    | SH | DEFINED | 1,2,5        |
| CHATTEM INC          | COM        | 16245610 | 13,702  | 376,535    | SH | DEFINED | 1,2          |
| CHECK POINT SOFTWARE | ORD        | M2246510 | 7,273   | 362,582    | SH | DEFINED | 1,2,5,12     |
| CHECKERS DRIVE-IN RE | COM NEW    | 16280930 | 785     | 51,800     | SH | DEFINED | 1,2          |
| CHECKFREE CORP NEW   | COM        | 16281310 | 72,017  | 1,568,998  | SH | DEFINED | 1,2,5,8,13   |
| CHECKPOINT SYS INC   | COM        | 16282510 | 15,725  | 637,914    | SH | DEFINED | 1,2,6        |
| CHEESECAKE FACTORY I | COM        | 16307210 | 42,354  | 1,132,768  | SH | DEFINED | 1,2,5,13     |
| CHEMED CORP NEW      | COM        | 16359R10 | 18,415  | 370,664    | SH | DEFINED | 1,2,6        |
| CHEMICAL FINL CORP   | COM        | 16373110 | 10,472  | 329,708    | SH | DEFINED | 1,2,5        |



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|                      |            |          |           |             |    |         |              |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| CHEMTURA CORP        | COM        | 16389310 | 78,109    | 6,150,293   | SH | DEFINED | 1,2,5,13     |
| CHENIERE ENERGY INC  | COM NEW    | 16411R20 | 21,654    | 581,778     | SH | DEFINED | 1,2,12       |
| CHEROKEE INC DEL NEW | COM        | 16444H10 | 3,064     | 89,090      | SH | DEFINED | 1,2,5        |
| CHESAPEAKE CORP      | COM        | 16515910 | 4,450     | 262,057     | SH | DEFINED | 1,2          |
| CHESAPEAKE ENERGY CO | COM        | 16516710 | 133,141   | 4,196,075   | SH | DEFINED | 1,2,5,6,7,8, |
| CHESAPEAKE UTILS COR | COM        | 16530310 | 373       | 12,122      | SH | DEFINED | 1,2          |
| CHEVRON CORP NEW     | COM        | 16676410 | 4,771,012 | 84,041,073  | SH | DEFINED | 1,2,5,6,7,8, |
| CHICAGO BRIDGE & IRO | N Y REGIST | 16725010 | 347       | 13,774      | SH | DEFINED | 1            |
| CHICAGO MERCANTILE H | CL A       | 16776010 | 153,669   | 418,158     | SH | DEFINED | 1,2,5,7,8,10 |
| CHICOS FAS INC       | COM        | 16861510 | 158,977   | 3,618,873   | SH | DEFINED | 1,2,5,7,8,10 |
| CHILDRENS PL RETAIL  | COM        | 16890510 | 21,656    | 438,211     | SH | DEFINED | 1,2,5,6      |
| CHINA ENERGY TECHNOL | COM        | 16938W10 | 112       | 13,516      | SH | DEFINED | 1            |
| CHINA MOBILE HONG KO | SPONSORED  | 16941M10 | 3,999     | 166,350     | SH | DEFINED | 1            |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 763       | 15,378      | SH | DEFINED | 1            |
| CHINA TECHFAITH WIRL | SPONSORED  | 16942410 | 768       | 56,900      | SH | DEFINED | 7            |
| CHINA UNICOM LTD     | SPONSORED  | 16945R10 | 164       | 20,095      | SH | DEFINED | 1            |
| CHINA YUCHAI INTL LT | COM        | G2108210 | 240       | 30,700      | SH | DEFINED | 1,7          |
| CHIQUITA BRANDS INTL | COM        | 17003280 | 18,057    | 902,413     | SH | DEFINED | 1,2          |
| CHIRON CORP          | COM        | 17004010 | 135,920   | 3,058,508   | SH | DEFINED | 1,2,5,6,7,8, |
| CHITTENDEN CORP      | COM        | 17022810 | 17,754    | 638,387     | SH | DEFINED | 1,2,5        |
| CHOICE HOTELS INTL I | COM        | 16990510 | 20,205    | 483,835     | SH | DEFINED | 1,2,5        |
| CHOICEPOINT INC      | COM        | 17038810 | 70,791    | 1,590,454   | SH | DEFINED | 1,2,5,7,8,10 |
| CHOLESTECH CORP      | COM        | 17039310 | 164       | 16,533      | SH | DEFINED | 1            |
| CHORDIANT SOFTWARE I | COM        | 17040410 | 243       | 92,793      | SH | DEFINED | 1            |
| CHRISTOPHER & BANKS  | COM        | 17104610 | 16,023    | 853,193     | SH | DEFINED | 1,2,5,6      |
| CHUBB CORP           | COM        | 17123210 | 626,826   | 6,419,114   | SH | DEFINED | 1,2,5,6,7,8, |
| CHUNGHWA TELECOM CO  | SPONSORED  | 17133Q20 | 447       | 24,363      | SH | DEFINED | 1,4,12       |
| CHURCH & DWIGHT INC  | COM        | 17134010 | 29,512    | 893,481     | SH | DEFINED | 1,2,5,13     |
| CHURCHILL DOWNS INC  | COM        | 17148410 | 3,728     | 101,498     | SH | DEFINED | 1,2          |
| CIBA SPECIALTY CHEMI | SPONSORED  | 17162W20 | 262       | 8,116       | SH | DEFINED | 1            |
| CIBER INC            | COM        | 17163B10 | 6,971     | 1,056,173   | SH | DEFINED | 1,2,6,8      |
| CIENA CORP           | COM        | 17177910 | 50,291    | 16,933,097  | SH | DEFINED | 1,2,5,6,10,1 |
| CIGNA CORP           | COM        | 12550910 | 587,646   | 5,260,930   | SH | DEFINED | 1,2,5,6,7,8, |
| CIMAREX ENERGY CO    | COM        | 17179810 | 50,418    | 1,172,232   | SH | DEFINED | 1,2,5,12     |
| CINCINNATI BELL INC  | COM        | 17187110 | 24,055    | 6,853,270   | SH | DEFINED | 1,2,5,6,13   |
| CINCINNATI FINL CORP | COM        | 17206210 | 246,312   | 5,512,799   | SH | DEFINED | 1,2,5,6,7,8, |
| CINERGY CORP         | COM        | 17247410 | 250,134   | 5,891,040   | SH | DEFINED | 1,2,5,6,7,8, |
| CINTAS CORP          | COM        | 17290810 | 157,108   | 3,819,790   | SH | DEFINED | 1,2,5,6,7,8, |
| CIPHERGEN BIOSYSTEMS | COM        | 17252Y10 | 15        | 12,977      | SH | DEFINED | 1            |
| CIRCOR INTL INC      | COM        | 17273K10 | 6,951     | 270,906     | SH | DEFINED | 1,2          |
| CIRCUIT CITY STORE I | COM        | 17273710 | 105,736   | 4,680,662   | SH | DEFINED | 1,2,5,6,10,1 |
| CIRRUS LOGIC INC     | COM        | 17275510 | 9,216     | 1,379,613   | SH | DEFINED | 1,2,5        |
| CISCO SYS INC        | COM        | 17275R10 | 3,242,559 | 189,401,830 | SH | DEFINED | 1,2,5,6,7,8, |
| CIT GROUP INC        | COM        | 12558110 | 461,132   | 8,905,600   | SH | DEFINED | 1,2,5,6,7,8, |
| CITADEL BROADCASTING | COM        | 17285T10 | 12,178    | 906,117     | SH | DEFINED | 1,2          |
| CITI TRENDS INC      | COM        | 17306X10 | 2,131     | 49,918      | SH | DEFINED | 1,2          |
| CITIGROUP INC        | COM        | 17296710 | 7,714,845 | 158,970,639 | SH | DEFINED | 1,2,5,6,7,8, |
| CITIZENS & NORTHN CO | COM        | 17292210 | 2,569     | 100,222     | SH | DEFINED | 1,2          |
| CITIZENS BKG CORP MI | COM        | 17442010 | 16,107    | 580,440     | SH | DEFINED | 1,2,5        |
| CITIZENS COMMUNICATI | COM        | 17453B10 | 116,066   | 9,490,273   | SH | DEFINED | 1,2,5,6,10,1 |
| CITIZENS FIRST BANCO | COM        | 17461R10 | 378       | 16,050      | SH | DEFINED | 1,5          |
| CITIZENS INC         | CL A       | 17474010 | 2,382     | 437,051     | SH | DEFINED | 1,2          |
| CITRIX SYS INC       | COM        | 17737610 | 154,269   | 5,369,618   | SH | DEFINED | 1,2,5,6,7,8, |
| CITY BK LYNNWOOD WAS | COM        | 17770A10 | 3,937     | 110,695     | SH | DEFINED | 1,2          |
| CITY HLDG CO         | COM        | 17783510 | 11,842    | 329,389     | SH | DEFINED | 1,2          |
| CITY NATL CORP       | COM        | 17856610 | 44,812    | 618,604     | SH | DEFINED | 1,2,5,12,13  |
| CKE RESTAURANTS INC  | COM        | 12561E10 | 15,277    | 1,130,773   | SH | DEFINED | 1,2          |

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|                      |            |          |           |            |    |         |                   |
|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| CKX INC              | COM        | 12562M10 | 2,588     | 199,105    | SH | DEFINED | 1,2               |
| CLAIRES STORES INC   | COM        | 17958410 | 56,812    | 1,944,289  | SH | DEFINED | 1,2,5,6,12,13     |
| CLARCOR INC          | COM        | 17989510 | 32,698    | 1,100,560  | SH | DEFINED | 1,2,5,6           |
| CLARK INC            | COM        | 18145710 | 6,080     | 458,869    | SH | DEFINED | 1,2               |
| CLEAN HARBORS INC    | COM        | 18449610 | 6,096     | 211,601    | SH | DEFINED | 1,2               |
| CLEAR CHANNEL COMMUN | COM        | 18450210 | 453,261   | 14,412,107 | SH | DEFINED | 1,2,5,6,7,8,10,13 |
| CLEAR CHANNEL OUTDOO | CL A       | 18451C10 | 3,345     | 166,836    | SH | DEFINED | 1,2               |
| CLECO CORP NEW       | COM        | 12561W10 | 24,361    | 1,168,395  | SH | DEFINED | 1,2,5,6           |
| CLEVELAND CLIFFS INC | COM        | 18589610 | 30,996    | 349,957    | SH | DEFINED | 1,2,5             |
| CLICK COMMERCE INC   | COM NEW    | 18681D20 | 2,248     | 106,948    | SH | DEFINED | 1,2               |
| CLIFTON SVGS BANCORP | COM        | 18712Q10 | 1,416     | 140,727    | SH | DEFINED | 1,2               |
| CLOROX CO DEL        | COM        | 18905410 | 234,039   | 4,113,889  | SH | DEFINED | 1,2,5,6,7,8,10,13 |
| CMGI INC             | COM        | 12575010 | 8,895     | 5,894,794  | SH | DEFINED | 1,2,5             |
| CMS ENERGY CORP      | COM        | 12589610 | 128,253   | 8,838,930  | SH | DEFINED | 1,2,5,6,10,13     |
| CNA FINL CORP        | COM        | 12611710 | 10,218    | 312,203    | SH | DEFINED | 1,2,5             |
| CNA SURETY CORP      | COM        | 12612L10 | 3,914     | 268,604    | SH | DEFINED | 1,2               |
| CNET NETWORKS INC    | COM        | 12613R10 | 25,401    | 1,729,108  | SH | DEFINED | 1,2,5             |
| CNF INC              | COM        | 12612W10 | 95,306    | 1,705,244  | SH | DEFINED | 1,2,5,7,8,10,13   |
| CNS INC              | COM        | 12613610 | 7,520     | 343,205    | SH | DEFINED | 1,2,6             |
| COACH INC            | COM        | 18975410 | 360,743   | 10,820,132 | SH | DEFINED | 1,2,5,6,7,8,10,13 |
| COACHMEN INDS INC    | COM        | 18987310 | 2,736     | 231,666    | SH | DEFINED | 1,2,6             |
| COASTAL FINL CORP DE | COM        | 19046E10 | 2,431     | 188,998    | SH | DEFINED | 1,2,5             |
| COBIZ INC            | COM        | 19089710 | 3,126     | 171,463    | SH | DEFINED | 1,2               |
| COBRA ELECTRS CORP   | COM        | 19104210 | 136       | 10,200     | SH | DEFINED | 1                 |
| COCA COLA BOTTLING C | COM        | 19109810 | 4,339     | 100,912    | SH | DEFINED | 1,2               |
| COCA COLA CO         | COM        | 19121610 | 2,769,922 | 68,715,508 | SH | DEFINED | 1,2,5,6,7,8,10,13 |
| COCA COLA ENTERPRISE | COM        | 19121910 | 188,947   | 9,856,376  | SH | DEFINED | 1,2,5,6,10,13     |
| COEUR D ALENE MINES  | COM        | 19210810 | 12,272    | 3,068,097  | SH | DEFINED | 1,2,5             |
| COGENT COMM GROUP IN | COM NEW    | 19239V30 | 208       | 37,874     | SH | DEFINED | 1,2               |
| COGENT INC           | COM        | 19239Y10 | 6,801     | 299,884    | SH | DEFINED | 1,2,5             |
| COGNEX CORP          | COM        | 19242210 | 17,239    | 572,901    | SH | DEFINED | 1,2,5,6           |
| COGNIZANT TECHNOLOGY | CL A       | 19244610 | 119,180   | 2,370,804  | SH | DEFINED | 1,2,5,7,8,10,13   |
| COGNOS INC           | COM        | 19244C10 | 10,023    | 288,760    | SH | DEFINED | 1,2               |
| COHEN & STEERS INC   | COM        | 19247A10 | 1,208     | 64,850     | SH | DEFINED | 1,2               |
| COHERENT INC         | COM        | 19247910 | 16,207    | 546,052    | SH | DEFINED | 1,2,5,6           |
| COHU INC             | COM        | 19257610 | 7,255     | 317,225    | SH | DEFINED | 1,2,6             |
| COINSTAR INC         | COM        | 19259P30 | 14,335    | 627,886    | SH | DEFINED | 1,2,6             |
| COLDWATER CREEK INC  | COM        | 19306810 | 15,377    | 503,678    | SH | DEFINED | 1,2,5             |
| COLE KENNETH PRODTNS | CL A       | 19329410 | 2,640     | 103,518    | SH | DEFINED | 1,2               |
| COLES MYER LTD       | SPON ADR N | 19387040 | 316       | 5,307      | SH | DEFINED | 1                 |
| COLEY PHARMACEUTICAL | COM        | 19388P10 | 719       | 47,440     | SH | DEFINED | 1,2               |
| COLGATE PALMOLIVE CO | COM        | 19416210 | 810,059   | 14,768,625 | SH | DEFINED | 1,2,5,6,8,10,13   |
| COLLAGENEX PHARMACEU | COM        | 19419B10 | 4,466     | 369,979    | SH | DEFINED | 1                 |
| COLLEGIATE FDG SVCS  | COM        | 19458M10 | 2,486     | 125,851    | SH | DEFINED | 1,2               |
| COLONIAL BANCGROUP I | COM        | 19549330 | 51,349    | 2,155,730  | SH | DEFINED | 1,2,5,12,13       |
| COLONIAL PPTYS TR    | COM SH BEN | 19587210 | 43,296    | 1,031,360  | SH | DEFINED | 1,2,3,5           |
| COLONY BANKCORP INC  | COM        | 19623P10 | 1,466     | 58,687     | SH | DEFINED | 1,2               |
| COLOR KINETICS INC   | COM        | 19624P10 | 4,728     | 328,546    | SH | DEFINED | 1,2               |
| COLT TELECOM GROUP P | SPONSORED  | 19687710 | 54        | 14,344     | SH | DEFINED | 1                 |
| COLUMBIA BANCORP     | COM        | 19722710 | 3,119     | 75,617     | SH | DEFINED | 1,2               |
| COLUMBIA BKG SYS INC | COM        | 19723610 | 6,587     | 230,714    | SH | DEFINED | 1,2               |
| COLUMBIA EQUITY TR I | COM        | 19762710 | 2,238     | 138,547    | SH | DEFINED | 1,2,3             |
| COLUMBIA LABS INC    | COM        | 19777910 | 132       | 28,363     | SH | DEFINED | 1                 |
| COLUMBIA SPORTSWEAR  | COM        | 19851610 | 6,245     | 130,833    | SH | DEFINED | 1,2,5             |
| COLUMBUS MCKINNON CO | COM        | 19933310 | 270       | 12,278     | SH | DEFINED | 1                 |
| COMARCO INC          | COM        | 20008010 | 125       | 12,500     | SH | DEFINED | 1                 |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| COMCAST CORP NEW     | CL A        | 20030N10 | 1,488,740 | 57,435,940 | SH | DEFINED | 1,2,5,6,7,8, |
| COMCAST CORP NEW     | CL A SPL    | 20030N20 | 93,783    | 3,650,546  | SH | DEFINED | 1,5,7,8,10,1 |
| COMERICA INC         | COM         | 20034010 | 283,560   | 4,995,779  | SH | DEFINED | 1,2,5,6,7,8, |
| COMFORT SYS USA INC  | COM         | 19990810 | 4,886     | 531,059    | SH | DEFINED | 1,2          |
| COMMERCE BANCORP INC | COM         | 20051910 | 111,267   | 3,233,580  | SH | DEFINED | 1,2,5,7,8,10 |
| COMMERCE BANCSHARES  | COM         | 20052510 | 37,392    | 717,430    | SH | DEFINED | 1,2,5,12     |
| COMMERCE GROUP INC M | COM         | 20064110 | 24,465    | 427,108    | SH | DEFINED | 1,2,5        |
| COMMERCIAL BANKSHARE | COM         | 20160710 | 2,105     | 59,523     | SH | DEFINED | 1,2          |
| COMMERCIAL CAP BANCO | COM         | 20162L10 | 12,702    | 741,922    | SH | DEFINED | 1,2,5        |
| COMMERCIAL METALS CO | COM         | 20172310 | 33,718    | 898,192    | SH | DEFINED | 1,2,5        |
| COMMERCIAL NET LEASE | COM         | 20221810 | 16,278    | 799,094    | SH | DEFINED | 1,2,3,5      |
| COMMERCIAL VEH GROUP | COM         | 20260810 | 3,671     | 195,498    | SH | DEFINED | 1,2          |
| COMMONWEALTH TEL ENT | COM         | 20334910 | 17,282    | 511,762    | SH | DEFINED | 1,2,6        |
| COMMSCOPE INC        | COM         | 20337210 | 34,289    | 1,703,386  | SH | DEFINED | 1,2,5,13     |
| COMMUNICATIONS SYS I | COM         | 20390010 | 225       | 18,303     | SH | DEFINED | 1,2          |
| COMMUNITY BANCORP NE | COM         | 20343T10 | 1,916     | 60,626     | SH | DEFINED | 1,2          |
| COMMUNITY BK SYS INC | COM         | 20360710 | 10,713    | 475,060    | SH | DEFINED | 1,2          |
| COMMUNITY BKS INC MI | COM         | 20362810 | 8,409     | 300,326    | SH | DEFINED | 1,2          |
| COMMUNITY HEALTH SYS | COM         | 20366810 | 62,023    | 1,617,702  | SH | DEFINED | 1,2,5,12,13  |
| COMMUNITY TR BANCORP | COM         | 20414910 | 6,496     | 211,260    | SH | DEFINED | 1,2          |
| COMPANHIA BRASILEIRA | SPON ADR P  | 20440T20 | 45,631    | 1,386,969  | SH | DEFINED | 1,2,4,5      |
| COMPANHIA DE BEBIDAS | SPONSORED   | 20441W10 | 1,059     | 32,381     | SH | DEFINED | 1,2          |
| COMPANHIA DE BEBIDAS | SPON ADR P  | 20441W20 | 5,771     | 151,667    | SH | DEFINED | 1,2          |
| COMPANHIA ENERGETICA | SP ADR N-V  | 20440960 | 309       | 8,389      | SH | DEFINED | 1,2          |
| COMPANHIA SIDERURGIC | SPONSORED   | 20440W10 | 357       | 16,671     | SH | DEFINED | 1,2          |
| COMPANHIA VALE DO RI | SPON ADR P  | 20441210 | 37,541    | 1,035,600  | SH | DEFINED | 1,2          |
| COMPANHIA VALE DO RI | SPONSORED   | 20441220 | 47,851    | 1,163,137  | SH | DEFINED | 1,2,4,5      |
| COMPANIA ANONIMA NAC | SPON ADR D  | 20442110 | 2,098     | 146,702    | SH | DEFINED | 1,2,7        |
| COMPANIA CERVECERIAS | SPONSORED   | 20442910 | 249       | 9,873      | SH | DEFINED | 1,2,5,7      |
| COMPANIA DE MINAS BU | SPONSORED   | 20444810 | 5,066     | 179,008    | SH | DEFINED | 1,2,7        |
| COMPANIA DE TELECOMU | SPON ADR N  | 20444930 | 475       | 54,026     | SH | DEFINED | 1,2,5,7      |
| COMPASS BANCSHARES I | COM         | 20449H10 | 151,350   | 3,136,794  | SH | DEFINED | 1,2,5,6,7,8, |
| COMPASS MINERALS INT | COM         | 20451N10 | 6,804     | 277,242    | SH | DEFINED | 1,2,5        |
| COMPEX TECHNOLOGIES  | COM         | 20451310 | 131       | 20,000     | SH | DEFINED | 1            |
| COMPUCREDIT CORP     | COM         | 20478N10 | 28,151    | 731,948    | SH | DEFINED | 1,2          |
| COMPUTER ASSOC INTL  | COM         | 20491210 | 357,168   | 12,670,017 | SH | DEFINED | 1,2,5,6,7,8, |
| COMPUTER HORIZONS CO | COM         | 20590810 | 116       | 26,695     | SH | DEFINED | 1            |
| COMPUTER PROGRAMS &  | COM         | 20530610 | 4,196     | 101,283    | SH | DEFINED | 1,2          |
| COMPUTER SCIENCES CO | COM         | 20536310 | 312,613   | 6,173,233  | SH | DEFINED | 1,2,5,6,7,8, |
| COMPUTER TASK GROUP  | COM         | 20547710 | 137       | 34,745     | SH | DEFINED | 1            |
| COMPUWARE CORP       | COM         | 20563810 | 105,129   | 11,720,117 | SH | DEFINED | 1,2,5,6,7,8, |
| COMPX INTERNATIONAL  | CL A        | 20563P10 | 1,002     | 62,562     | SH | DEFINED | 1,2          |
| COMSTOCK HOMEBUILDIN | CL A        | 20568410 | 668       | 47,313     | SH | DEFINED | 1            |
| COMSTOCK RES INC     | COM NEW     | 20576820 | 18,276    | 599,026    | SH | DEFINED | 1,2,5        |
| COMSYS IT PARTNERS I | COM         | 20581E10 | 1,556     | 140,818    | SH | DEFINED | 1,2          |
| COMTECH TELECOMMUNIC | COM NEW     | 20582620 | 12,605    | 412,605    | SH | DEFINED | 1,2,5,6      |
| COMVERSE TECHNOLOGY  | COM PAR \$0 | 20586240 | 148,017   | 5,566,625  | SH | DEFINED | 1,2,5,6,7,8, |
| CONAGRA FOODS INC    | COM         | 20588710 | 627,295   | 30,931,712 | SH | DEFINED | 1,2,5,6,7,8, |
| CONCEPTUS INC        | COM         | 20601610 | 425       | 33,689     | SH | DEFINED | 1            |
| CONCORD CAMERA CORP  | COM         | 20615610 | 47        | 39,309     | SH | DEFINED | 1,5          |
| CONCUR TECHNOLOGIES  | COM         | 20670810 | 4,698     | 364,454    | SH | DEFINED | 1,2,5        |
| CONCURRENT COMPUTER  | COM         | 20671020 | 101       | 53,409     | SH | DEFINED | 1,5          |
| CONEXANT SYSTEMS INC | COM         | 20714210 | 14,459    | 6,397,917  | SH | DEFINED | 1,2,5        |
| CONMED CORP          | COM         | 20741010 | 12,121    | 512,320    | SH | DEFINED | 1,2,6        |
| CONNECTICUT WTR SVC  | COM         | 20779710 | 2,773     | 113,143    | SH | DEFINED | 1,2,5        |
| CONNETICS CORP       | COM         | 20819210 | 10,465    | 724,230    | SH | DEFINED | 1,2,6        |

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|                      |            |          |           |            |    |         |               |
|----------------------|------------|----------|-----------|------------|----|---------|---------------|
| CONNIS INC           | COM        | 20824210 | 2,385     | 64,699     | SH | DEFINED | 1,2           |
| CONOCOPHILLIPS       | COM        | 20825C10 | 2,196,137 | 37,747,286 | SH | DEFINED | 1,2,5,6,10,11 |
| CONOR MEDSYSTEMS INC | COM        | 20826410 | 2,363     | 122,105    | SH | DEFINED | 1,2           |
| CONSECO INC          | PFD B CV 5 | 20846486 | 4,186     | 147,500    | SH | DEFINED | 2             |
| CONSECO INC          | COM NEW    | 20846488 | 45,416    | 1,960,137  | SH | DEFINED | 1,2,5         |
| CONSOL ENERGY INC    | COM        | 20854P10 | 76,169    | 1,168,595  | SH | DEFINED | 1,2,5,7,8,10  |
| CONSOLIDATED COMM HL | COM        | 20903410 | 1,786     | 137,491    | SH | DEFINED | 1,2           |
| CONSOLIDATED EDISON  | COM        | 20911510 | 336,151   | 7,255,572  | SH | DEFINED | 1,2,5,6,7,8,9 |
|                      |            |          |           |            |    |         |               |
| CONSOLIDATED GRAPHIC | COM        | 20934110 | 18,150    | 383,403    | SH | DEFINED | 1,2,6         |
| CONSOLIDATED TOMOKA  | COM        | 21022610 | 5,187     | 73,155     | SH | DEFINED | 1,2           |
| CONSTAR INTL INC NEW | COM        | 21036U10 | 40        | 11,400     | SH | DEFINED | 1             |
| CONSTELLATION BRANDS | CL A       | 21036P10 | 135,129   | 5,151,705  | SH | DEFINED | 1,2,5,6,7,8,9 |
| CONSTELLATION ENERGY | COM        | 21037110 | 328,895   | 5,709,991  | SH | DEFINED | 1,2,5,6,7,8,9 |
| CONSUMER PORTFOLIO S | COM        | 21050210 | 64        | 11,100     | SH | DEFINED | 1             |
| CONTINENTAL AIRLS IN | CL B       | 21079530 | 35,564    | 1,669,665  | SH | DEFINED | 1,2,5         |
| CONVERA CORP         | CL A       | 21191910 | 191       | 19,269     | SH | DEFINED | 1             |
| CONVERGYS CORP       | COM        | 21248510 | 65,905    | 4,158,059  | SH | DEFINED | 1,2,5,6,7,8,9 |
| COOPER CAMERON CORP  | COM        | 21664010 | 191,186   | 4,618,025  | SH | DEFINED | 1,2,5,6,7,8,9 |
| COOPER COS INC       | COM NEW    | 21664840 | 30,708    | 598,587    | SH | DEFINED | 1,2,5,6,7,8,9 |
| COOPER INDS LTD      | CL A       | G2418210 | 175,067   | 2,398,174  | SH | DEFINED | 1,2,5,6,7,8,9 |
| COOPER TIRE & RUBR C | COM        | 21683110 | 31,898    | 2,082,118  | SH | DEFINED | 1,2,5,6,10,11 |
| COPA HOLDINGS SA     | CL A       | P3107610 | 1,362     | 49,900     | SH | DEFINED | 1,2,7         |
| COPANO ENERGY L L C  | COM UNITS  | 21720210 | 363       | 9,300      | SH | DEFINED | 1             |
| COPART INC           | COM        | 21720410 | 23,553    | 1,021,392  | SH | DEFINED | 1,2,5,13      |
| CORE LABORATORIES N  | COM        | N2271710 | 267       | 7,157      | SH | DEFINED | 1,5           |
| CORE MOLDING TECHNOL | COM        | 21868310 | 129       | 16,900     | SH | DEFINED | 2             |
| CORILLIAN CORP       | COM        | 21872510 | 132       | 48,618     | SH | DEFINED | 1,5           |
| CORINTHIAN COLLEGES  | COM        | 21886810 | 30,386    | 2,581,634  | SH | DEFINED | 1,2,5,13      |
| CORN PRODS INTL INC  | COM        | 21902310 | 35,537    | 1,487,526  | SH | DEFINED | 1,2,5,6       |
| CORNELL COMPANIES IN | COM        | 21914110 | 335       | 24,273     | SH | DEFINED | 1,5           |
| CORNING INC          | COM        | 21935010 | 783,119   | 39,833,101 | SH | DEFINED | 1,2,5,6,7,8,9 |
| CORPORATE EXECUTIVE  | COM        | 21988R10 | 50,868    | 567,088    | SH | DEFINED | 1,2,5,12,13   |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 32,904    | 925,836    | SH | DEFINED | 1,2,3,5       |
| CORRECTIONS CORP AME | COM NEW    | 22025Y40 | 22,342    | 496,825    | SH | DEFINED | 1,2,5         |
| CORUS BANKSHARES INC | COM        | 22087310 | 27,638    | 491,160    | SH | DEFINED | 1,2           |
| CORUS GROUP PLC      | SPONSORED  | 22087M10 | 212       | 20,841     | SH | DEFINED | 1             |
| CORVEL CORP          | COM        | 22100610 | 1,484     | 78,141     | SH | DEFINED | 1,2           |
| COSI INC             | COM        | 22122P10 | 264       | 31,800     | SH | DEFINED | 1             |
| COST PLUS INC CALIF  | COM        | 22148510 | 6,637     | 387,020    | SH | DEFINED | 1,2,5,6       |
| COSTAR GROUP INC     | COM        | 22160N10 | 8,851     | 205,026    | SH | DEFINED | 1,2           |
| COSTCO WHSL CORP NEW | COM        | 22160K10 | 641,411   | 12,965,664 | SH | DEFINED | 1,2,5,6,7,8,9 |
| COTHERIX INC         | COM        | 22163T10 | 2,452     | 231,715    | SH | DEFINED | 1,2           |
| COUNTRYWIDE FINANCIA | COM        | 22237210 | 628,642   | 18,386,715 | SH | DEFINED | 1,2,5,6,7,8,9 |
| COURIER CORP         | COM        | 22266010 | 4,344     | 126,499    | SH | DEFINED | 1,2           |
| COUSINS PPTYS INC    | COM        | 22279510 | 25,065    | 885,681    | SH | DEFINED | 1,2,3,5       |
| COVAD COMMUNICATIONS | COM        | 22281420 | 269       | 274,414    | SH | DEFINED | 1,2           |
| COVANCE INC          | COM        | 22281610 | 51,037    | 1,051,218  | SH | DEFINED | 1,2,5,12,13   |
| COVANSYS CORP        | COM        | 22281W10 | 5,778     | 424,563    | SH | DEFINED | 1,2           |
| COVANTA HLDG CORP    | COM        | 22282E10 | 26,522    | 1,761,071  | SH | DEFINED | 1,2           |
| COVENANT TRANS INC   | CL A       | 22284P10 | 1,564     | 111,888    | SH | DEFINED | 1,2           |
| COVENTRY HEALTH CARE | COM        | 22286210 | 300,976   | 5,283,992  | SH | DEFINED | 1,2,5,6,7,8,9 |
| COX RADIO INC        | CL A       | 22405110 | 11,560    | 820,991    | SH | DEFINED | 1,2,5         |
| CPI CORP             | COM        | 12590210 | 602       | 32,153     | SH | DEFINED | 1,6           |
| CRA INTL INC         | COM        | 12618T10 | 6,515     | 136,607    | SH | DEFINED | 1,2           |
| CRANE CO             | COM        | 22439910 | 35,327    | 1,001,630  | SH | DEFINED | 1,2,5,13      |
| CRAWFORD & CO        | CL B       | 22463310 | 1,552     | 269,410    | SH | DEFINED | 1,2           |

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|                      |             |          |         |            |    |         |              |
|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| CRAY INC             | COM         | 22522310 | 142     | 106,400    | SH | DEFINED | 1,5          |
| CREDENCE SYS CORP    | COM         | 22530210 | 11,287  | 1,621,645  | SH | DEFINED | 1,2,5,13     |
| CREDICORP LTD        | COM         | G2519Y10 | 5,489   | 240,835    | SH | DEFINED | 1,2,7        |
| CREDIT SUISSE GROUP  | SPONSORED   | 22540110 | 20,241  | 397,265    | SH | DEFINED | 1            |
| CREDO PETE CORP      | COM PAR \$0 | 22543920 | 184     | 10,620     | SH | DEFINED | 1            |
| CREE INC             | COM         | 22544710 | 25,747  | 1,020,090  | SH | DEFINED | 1,2,5,12,13  |
| CRESCENT REAL ESTATE | COM         | 22575610 | 37,040  | 1,868,824  | SH | DEFINED | 1,2,3,5,7,8, |
| CRESUD S A C I F Y A | SPONSORED   | 22640610 | 218     | 19,945     | SH | DEFINED | 1            |
| CRH PLC              | ADR         | 12626K20 | 23,661  | 799,088    | SH | DEFINED | 1            |
| CRIIMI MAE INC       | COM NEW     | 22660350 | 3,972   | 200,581    | SH | DEFINED | 1,2          |
| CROSS A T CO         | CL A        | 22747810 | 42      | 10,279     | SH | DEFINED | 1,2          |
| CROSS CTRY HEALTHCAR | COM         | 22748310 | 8,230   | 461,569    | SH | DEFINED | 1,2,6        |
| CROSS TIMBERS RTY TR | TR UNIT     | 22757R10 | 419     | 8,559      | SH | DEFINED | 1,2,5        |
| CROSSROADS SYS INC   | COM         | 22765D10 | 10      | 12,048     | SH | DEFINED | 1            |
| CROSSTEX ENERGY INC  | COM         | 22765Y10 | 5,356   | 84,935     | SH | DEFINED | 1,2          |
| CROSSTEX ENERGY L P  | COM         | 22765U10 | 316     | 9,272      | SH | DEFINED | 1,2          |
| CROWN CASTLE INTL CO | COM         | 22822710 | 86,512  | 3,214,861  | SH | DEFINED | 1,2,5,7,8,10 |
| CROWN HOLDINGS INC   | COM         | 22836810 | 37,885  | 1,939,847  | SH | DEFINED | 1,2,5,6      |
| CROWN MEDIA HLDGS IN | CL A        | 22841110 | 1,711   | 186,569    | SH | DEFINED | 1,2          |
| CRYOLIFE INC         | COM         | 22890310 | 140     | 42,034     | SH | DEFINED | 1,6          |
| CRYSTALLEX INTL CORP | COM         | 22942F10 | 33      | 15,078     | SH | DEFINED | 1,5          |
| CSG SYS INTL INC     | COM         | 12634910 | 32,327  | 1,448,330  | SH | DEFINED | 1,2,5,13     |
| CSK AUTO CORP        | COM         | 12596510 | 9,275   | 615,041    | SH | DEFINED | 1,2          |
| CSS INDS INC         | COM         | 12590610 | 2,798   | 91,037     | SH | DEFINED | 1,2          |
| CSX CORP             | COM         | 12640810 | 310,643 | 6,118,639  | SH | DEFINED | 1,2,5,6,7,8, |
| CT COMMUNICATIONS IN | COM NEW     | 12642640 | 3,191   | 262,814    | SH | DEFINED | 1,2          |
| CTS CORP             | COM         | 12650110 | 6,419   | 580,400    | SH | DEFINED | 1,2,6        |
| CUBIC CORP           | COM         | 22966910 | 4,519   | 226,385    | SH | DEFINED | 1,2,6        |
| CUBIST PHARMACEUTICA | COM         | 22967810 | 14,000  | 659,139    | SH | DEFINED | 1,2,5        |
| CULLEN FROST BANKERS | COM         | 22989910 | 41,173  | 767,008    | SH | DEFINED | 1,2,5,13     |
| CULP INC             | COM         | 23021510 | 57      | 12,000     | SH | DEFINED | 1            |
| CUMMINS INC          | COM         | 23102110 | 566,986 | 6,318,806  | SH | DEFINED | 1,2,5,6,8,10 |
| CUMULUS MEDIA INC    | CL A        | 23108210 | 8,900   | 717,164    | SH | DEFINED | 1,2          |
| CURAGEN CORP         | COM         | 23126R10 | 3,187   | 1,034,796  | SH | DEFINED | 1,2,5        |
| CURATIVE HEALTH SRVC | COM         | 23126W10 | 4       | 16,469     | SH | DEFINED | 1            |
| CURIS INC            | COM         | 23126910 | 1,919   | 539,043    | SH | DEFINED | 1,2          |
| CURTISS WRIGHT CORP  | COM         | 23156110 | 18,975  | 347,533    | SH | DEFINED | 1,2,6        |
| CV THERAPEUTICS INC  | COM         | 12666710 | 16,522  | 668,090    | SH | DEFINED | 1,2,5        |
| CVB FINL CORP        | COM         | 12660010 | 11,875  | 584,693    | SH | DEFINED | 1,2,5        |
| CVS CORP             | COM         | 12665010 | 575,653 | 21,788,533 | SH | DEFINED | 1,2,5,6,7,8, |
| CYBERGUARD CORP      | COM         | 23191010 | 1,898   | 215,000    | SH | DEFINED | 1,2          |
| CYBERONICS INC       | COM         | 23251P10 | 8,974   | 277,827    | SH | DEFINED | 1,2,6        |
| CYBERSOURCE CORP     | COM         | 23251J10 | 2,103   | 318,571    | SH | DEFINED | 1,2          |
| CYMER INC            | COM         | 23257210 | 23,447  | 660,294    | SH | DEFINED | 1,2,5,6      |
| CYPRESS BIOSCIENCES  | COM PAR \$. | 23267450 | 2,440   | 422,219    | SH | DEFINED | 1,2          |
| CYPRESS SEMICONDUCTO | COM         | 23280610 | 33,630  | 2,360,034  | SH | DEFINED | 1,2,5,13     |
| CYTEC INDS INC       | COM         | 23282010 | 26,486  | 556,070    | SH | DEFINED | 1,2,5,13     |
| CYTOGEN CORP         | COM NEW     | 23282430 | 33      | 12,157     | SH | DEFINED | 1            |
| CYTOKINETICS INC     | COM         | 23282W10 | 79      | 12,090     | SH | DEFINED | 1            |
| CYTYC CORP           | COM         | 23294610 | 43,882  | 1,554,445  | SH | DEFINED | 1,2,5,12,13  |
| D & E COMMUNICATIONS | COM         | 23286010 | 261     | 31,291     | SH | DEFINED | 1,2          |
| D R HORTON INC       | COM         | 23331A10 | 258,115 | 7,224,046  | SH | DEFINED | 1,2,5,6,7,8, |
| DADE BEHRING HLDGS I | COM         | 23342J20 | 33,306  | 814,515    | SH | DEFINED | 1,2,5,12     |
| DAIMLERCHRYSLER AG   | ORD         | D1668R12 | 1,847   | 36,202     | SH | DEFINED | 1            |
| DAKTRONICS INC       | COM         | 23426410 | 11,222  | 379,490    | SH | DEFINED | 1,2,6        |
| DANA CORP            | COM         | 23581110 | 27,251  | 3,795,337  | SH | DEFINED | 1,2,5,6,10,1 |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| DANAHER CORP DEL     | COM         | 23585110 | 469,295   | 8,413,319  | SH | DEFINED | 1,2,5,6,7,8, |
| DARDEN RESTAURANTS I | COM         | 23719410 | 331,314   | 8,521,456  | SH | DEFINED | 1,2,5,6,7,8, |
| DARLING INTL INC     | COM         | 23726610 | 2,796     | 704,163    | SH | DEFINED | 1,2          |
| DATASCOPE CORP       | COM         | 23811310 | 6,960     | 210,583    | SH | DEFINED | 1,2,6        |
| DATATRAK INTL INC    | COM         | 23813410 | 120       | 12,000     | SH | DEFINED | 1            |
| DAVE & BUSTERS INC   | COM         | 23833N10 | 5,683     | 322,715    | SH | DEFINED | 1,2          |
| DAVITA INC           | COM         | 23918K10 | 64,630    | 1,276,258  | SH | DEFINED | 1,2,5,7,8,10 |
| DAWSON GEOPHYSICAL C | COM         | 23935910 | 299       | 9,700      | SH | DEFINED | 1            |
| DDI CORP             | COM PAR \$  | 23316230 | 20        | 20,822     | SH | DEFINED | 1            |
| DEAN FOODS CO NEW    | COM         | 24237010 | 117,106   | 3,109,551  | SH | DEFINED | 1,2,5,7,8,10 |
| DEB SHOPS INC        | COM         | 24272810 | 1,568     | 52,741     | SH | DEFINED | 1,2          |
| DECKERS OUTDOOR CORP | COM         | 24353710 | 5,989     | 216,835    | SH | DEFINED | 1,2          |
| DECODE GENETICS INC  | COM         | 24358610 | 5,560     | 673,085    | SH | DEFINED | 1,2          |
| DECORATOR INDS INC   | COM PAR \$0 | 24363120 | 92        | 11,400     | SH | DEFINED | 1            |
|                      |             |          |           |            |    |         |              |
| DEERE & CO           | COM         | 24419910 | 451,585   | 6,630,231  | SH | DEFINED | 1,2,5,6,7,8, |
| DEERFIELD TRIARC CAP | COM         | 24457230 | 3,783     | 276,150    | SH | DEFINED | 1,2          |
| DEL MONTE FOODS CO   | COM         | 24522P10 | 38,611    | 3,701,925  | SH | DEFINED | 1,2,5,10,12  |
| DELIA'S INC NEW      | COM         | 24691110 | 2,155     | 259,601    | SH | DEFINED | 1,2          |
| DELL INC             | COM         | 24702R10 | 2,159,760 | 72,112,179 | SH | DEFINED | 1,2,5,6,7,8, |
| DELPHI FINL GROUP IN | CL A        | 24713110 | 18,114    | 393,687    | SH | DEFINED | 1,2,5        |
| DELTA & PINE LD CO   | COM         | 24735710 | 16,281    | 707,561    | SH | DEFINED | 1,2,5,6      |
| DELTA FINANCIAL CORP | COM         | 24791810 | 1,116     | 133,165    | SH | DEFINED | 1            |
| DELTA PETE CORP      | COM NEW     | 24790720 | 8,435     | 387,462    | SH | DEFINED | 1,2          |
| DELTATHREE INC       | COM         | 24783N10 | 58        | 19,900     | SH | DEFINED | 1            |
| DELTIC TIMBER CORP   | COM         | 24785010 | 7,168     | 138,223    | SH | DEFINED | 1,2          |
| DELUXE CORP          | COM         | 24801910 | 32,187    | 1,067,913  | SH | DEFINED | 1,2,5,6,12,1 |
| DENBURY RES INC      | COM NEW     | 24791620 | 36,534    | 1,603,794  | SH | DEFINED | 1,2,12,13    |
| DENDREON CORP        | COM         | 24823Q10 | 4,505     | 831,161    | SH | DEFINED | 1,2,5        |
| DENDRITE INTL INC    | COM         | 24823910 | 9,464     | 656,756    | SH | DEFINED | 1,2,6        |
| DENNYS CORP          | COM         | 24869P10 | 4,353     | 1,080,201  | SH | DEFINED | 1,2          |
| DENTSPLY INTL INC NE | COM         | 24903010 | 87,012    | 1,620,629  | SH | DEFINED | 1,2,5,7,8,10 |
| DEPOMED INC          | COM         | 24990810 | 96        | 15,969     | SH | DEFINED | 1            |
| DESIGN WITHIN REACH  | COM         | 25055710 | 519       | 97,898     | SH | DEFINED | 1,2          |
| DEUTSCHE BANK AG NAM | ORD         | D1819089 | 970       | 10,011     | SH | DEFINED | 1            |
| DEUTSCHE TELEKOM AG  | SPONSORED   | 25156610 | 1,361     | 81,823     | SH | DEFINED | 1            |
| DEVELOPERS DIVERSIFI | COM         | 25159110 | 134,856   | 2,868,066  | SH | DEFINED | 1,2,3,5,7,8, |
| DEVON ENERGY CORP NE | COM         | 25179M10 | 1,050,340 | 16,794,685 | SH | DEFINED | 1,2,5,6,7,8, |
| DEVRY INC DEL        | COM         | 25189310 | 23,578    | 1,178,892  | SH | DEFINED | 1,2,5,6,13   |
| DEX MEDIA INC        | COM         | 25212E10 | 37,950    | 1,400,876  | SH | DEFINED | 1,2,5,10,12  |
| DEXCOM INC           | COM         | 25213110 | 555       | 37,169     | SH | DEFINED | 1,2          |
| DHB INDS INC         | COM         | 23321E10 | 1,046     | 233,949    | SH | DEFINED | 1,2          |
| DIAGEO P L C         | SPON ADR N  | 25243Q20 | 2,668     | 45,761     | SH | DEFINED | 1            |
| DIAGNOSTIC PRODS COR | COM         | 25245010 | 18,616    | 383,450    | SH | DEFINED | 1,2,5,6      |
| DIAMOND FOODS INC    | COM         | 25260310 | 945       | 47,820     | SH | DEFINED | 1,2          |
| DIAMOND OFFSHORE DRI | COM         | 25271C10 | 43,749    | 628,942    | SH | DEFINED | 1,2,5,12     |
| DIAMONDCLUSTER INTL  | COM         | 25278P10 | 3,572     | 449,859    | SH | DEFINED | 1,2          |
| DIAMONDROCK HOSPITAL | COM         | 25278430 | 3,418     | 285,809    | SH | DEFINED | 1,2,3        |
| DICKS SPORTING GOODS | COM         | 25339310 | 10,843    | 326,197    | SH | DEFINED | 1,2          |
| DIEBOLD INC          | COM         | 25365110 | 41,381    | 1,088,980  | SH | DEFINED | 1,2,5,12,13  |
| DIGENE CORP          | COM         | 25375210 | 5,855     | 200,708    | SH | DEFINED | 1,2          |
| DIGI INTL INC        | COM         | 25379810 | 3,598     | 343,031    | SH | DEFINED | 1,2,5,6      |
| DIGIMARC CORP        | COM         | 25380710 | 127       | 21,531     | SH | DEFINED | 1            |
| DIGITAL GENERATION S | COM         | 25392110 | 16        | 30,440     | SH | DEFINED | 1            |
| DIGITAL INSIGHT CORP | COM         | 25385P10 | 24,072    | 751,789    | SH | DEFINED | 1,2,6        |
| DIGITAL RIV INC      | COM         | 25388B10 | 18,312    | 615,750    | SH | DEFINED | 1,2          |
| DIGITAL RLTY TR INC  | COM         | 25386810 | 8,947     | 395,350    | SH | DEFINED | 1,2,3        |

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|                      |            |          |           |            |    |         |                |
|----------------------|------------|----------|-----------|------------|----|---------|----------------|
| DIGITAS INC          | COM        | 25388K10 | 13,658    | 1,090,924  | SH | DEFINED | 1,2            |
| DILLARDS INC         | CL A       | 25406710 | 41,914    | 1,688,701  | SH | DEFINED | 1,2,5,6,10,11  |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 9         | 68,821     | SH | DEFINED | 1              |
| DIME CMNTY BANCSHARE | COM        | 25392210 | 6,118     | 418,761    | SH | DEFINED | 1,2,5          |
| DIODES INC           | COM        | 25454310 | 5,944     | 191,438    | SH | DEFINED | 1,2            |
| DIONEX CORP          | COM        | 25454610 | 20,489    | 417,454    | SH | DEFINED | 1,2,5,6        |
| DIRECT GEN CORP      | COM        | 25456W20 | 3,394     | 200,855    | SH | DEFINED | 1,2            |
| DIRECTV GROUP INC    | COM        | 25459L10 | 532,786   | 37,732,718 | SH | DEFINED | 1,2,5,7,8,10   |
| DISCOVERY HOLDING CO | CL A COM   | 25468Y10 | 50,502    | 3,333,434  | SH | DEFINED | 1,2,5,7,8,10   |
| DISCOVERY LABORATORI | COM        | 25466810 | 4,282     | 640,983    | SH | DEFINED | 1,2,5          |
| DISCOVERY PARTNERS I | COM        | 25467510 | 73        | 27,712     | SH | DEFINED | 1              |
| DISNEY WALT CO       | COM DISNEY | 25468710 | 1,517,753 | 63,318,865 | SH | DEFINED | 1,2,5,6,7,8,11 |
| DISTRIBUCION Y SERVI | SPONSORED  | 25475310 | 277       | 14,345     | SH | DEFINED | 1,2,5,7        |
| DISTRIBUTED ENERGY S | COM        | 25475V10 | 174       | 22,945     | SH | DEFINED | 1,2            |
| DITECH COMMUNICATION | COM        | 25500M10 | 4,648     | 556,588    | SH | DEFINED | 1,2,6          |
| DIVERSA CORP         | COM        | 25506410 | 1,622     | 338,015    | SH | DEFINED | 1,2            |
| DIXIE GROUP INC      | CL A       | 25551910 | 1,499     | 108,766    | SH | DEFINED | 1,2            |
|                      |            |          |           |            |    |         |                |
| DJ ORTHOPEDICS INC   | COM        | 23325G10 | 11,517    | 417,586    | SH | DEFINED | 1,2,6          |
| DNP SELECT INCOME FD | COM        | 23325P10 | 1,627     | 156,624    | SH | DEFINED | 5,12           |
| DOBSON COMMUNICATION | CL A       | 25606910 | 12,659    | 1,687,834  | SH | DEFINED | 1,2            |
| DOCUCORP INTL INC    | COM        | 25591110 | 78        | 12,300     | SH | DEFINED | 1              |
| DOLBY LABORATORIES I | COM        | 25659T10 | 3,587     | 210,372    | SH | DEFINED | 1,2            |
| DOLLAR GEN CORP      | COM        | 25666910 | 189,793   | 9,952,464  | SH | DEFINED | 1,2,5,6,7,8,11 |
| DOLLAR THRIFTY AUTOM | COM        | 25674310 | 12,141    | 336,599    | SH | DEFINED | 1,2,5          |
| DOLLAR TREE STORES I | COM        | 25674710 | 36,895    | 1,541,128  | SH | DEFINED | 1,2,5,12,13    |
| DOMINION RES INC VA  | COM        | 25746U10 | 855,406   | 11,080,383 | SH | DEFINED | 1,2,5,6,7,8,11 |
| DOMINOS PIZZA INC    | COM        | 25754A20 | 26,436    | 1,092,389  | SH | DEFINED | 1,2            |
| DONALDSON INC        | COM        | 25765110 | 31,486    | 990,126    | SH | DEFINED | 1,2,5,12,13    |
| DONEGAL GROUP INC    | CL A       | 25770120 | 2,407     | 103,565    | SH | DEFINED | 1,2            |
| DONNELLEY R R & SONS | COM        | 25786710 | 193,422   | 5,653,965  | SH | DEFINED | 1,2,5,6,7,8,11 |
| DORAL FINL CORP      | COM        | 25811P10 | 13,371    | 1,261,456  | SH | DEFINED | 1,2,5          |
| DORCHESTER MINERALS  | COM UNIT   | 25820R10 | 853       | 33,502     | SH | DEFINED | 1,2,5          |
| DOT HILL SYS CORP    | COM        | 25848T10 | 6,496     | 937,366    | SH | DEFINED | 1,2,5          |
| DOV PHARMACEUTICAL I | COM        | 25985810 | 3,585     | 244,182    | SH | DEFINED | 1,2            |
| DOVER CORP           | COM        | 26000310 | 217,982   | 5,383,613  | SH | DEFINED | 1,2,5,6,7,8,11 |
| DOVER DOWNS GAMING & | COM        | 26009510 | 3,018     | 213,299    | SH | DEFINED | 1,2,5          |
| DOVER MOTORSPORTS IN | COM        | 26017410 | 1,031     | 168,707    | SH | DEFINED | 1,2,5          |
| DOW CHEM CO          | COM        | 26054310 | 1,221,759 | 27,881,302 | SH | DEFINED | 1,2,5,6,7,8,11 |
| DOW JONES & CO INC   | COM        | 26056110 | 67,457    | 1,900,724  | SH | DEFINED | 1,2,5,6,7,8,11 |
| DOWNNEY FINL CORP    | COM        | 26101810 | 48,940    | 715,598    | SH | DEFINED | 1,2,5          |
| DPL INC              | COM        | 23329310 | 43,186    | 1,660,370  | SH | DEFINED | 1,2,5,13       |
| DR REDDYS LABS LTD   | ADR        | 25613520 | 458       | 21,195     | SH | DEFINED | 1,2,5          |
| DREAMWORKS ANIMATION | CL A       | 26153C10 | 12,903    | 525,350    | SH | DEFINED | 1,2,5          |
| DRESS BARN INC       | COM        | 26157010 | 13,787    | 357,092    | SH | DEFINED | 1,2,6          |
| DRESSER-RAND GROUP I | COM        | 26160810 | 5,328     | 220,364    | SH | DEFINED | 1,2            |
| DREW INDS INC        | COM NEW    | 26168L20 | 6,591     | 233,815    | SH | DEFINED | 1,2,6          |
| DREYERS GRAND ICE CR | COM A CALL | 26187710 | 3,137     | 37,847     | SH | DEFINED | 1,2,5,12       |
| DRIL-QUIP INC        | COM        | 26203710 | 8,982     | 190,301    | SH | DEFINED | 1,2            |
| DRS TECHNOLOGIES INC | COM        | 23330X10 | 28,015    | 544,829    | SH | DEFINED | 1,2,5,6        |
| DRUGSTORE COM INC    | COM        | 26224110 | 2,043     | 716,822    | SH | DEFINED | 1,2            |
| DSL NET INC          | COM        | 26250610 | 1         | 26,359     | SH | DEFINED | 1              |
| DSP GROUP INC        | COM        | 23332B10 | 10,197    | 406,905    | SH | DEFINED | 1,2,5,6        |
| DST SYS INC DEL      | COM        | 23332610 | 89,267    | 1,490,018  | SH | DEFINED | 1,2,5,7,8,10   |
| DSW INC              | CL A       | 23334L10 | 3,362     | 128,229    | SH | DEFINED | 1,2            |
| DTE ENERGY CO        | COM        | 23333110 | 267,477   | 6,193,036  | SH | DEFINED | 1,2,5,6,7,8,11 |
| DTS INC              | COM        | 23335C10 | 3,144     | 212,444    | SH | DEFINED | 1,2            |

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|--------------------------------|----------|-----------|------------|----|---------|--------------|
| DU PONT E I DE NEMOU COM       | 26353410 | 1,765,407 | 41,538,987 | SH | DEFINED | 1,2,5,6,7,8, |
| DUCOMMUN INC DEL COM           | 26414710 | 434       | 20,319     | SH | DEFINED | 1,5          |
| DUKE ENERGY CORP COM           | 26439910 | 2,289,694 | 83,413,245 | SH | DEFINED | 1,2,5,6,7,8, |
| DUKE REALTY CORP COM NEW       | 26441150 | 102,705   | 3,075,006  | SH | DEFINED | 1,2,3,5,7,8, |
| DUN & BRADSTREET COR COM       | 26483E10 | 87,733    | 1,310,230  | SH | DEFINED | 1,2,5,7,8,10 |
| DUQUESNE LT HLDGS IN COM       | 26623310 | 30,575    | 1,873,497  | SH | DEFINED | 1,2,5,13     |
| DURA AUTOMOTIVE SYST CL A      | 26590310 | 68        | 30,522     | SH | DEFINED | 1,5          |
| DURATEK INC COM                | 26658Q10 | 2,276     | 152,437    | SH | DEFINED | 1,2          |
| DURECT CORP COM                | 26660510 | 2,561     | 505,042    | SH | DEFINED | 1,2          |
| DUSA PHARMACEUTICALS COM       | 26689810 | 1,819     | 168,934    | SH | DEFINED | 1,2          |
| DYAX CORP COM                  | 26746E10 | 214       | 40,554     | SH | DEFINED | 1            |
| DYCOM INDS INC COM             | 26747510 | 18,117    | 823,501    | SH | DEFINED | 1,2,5,13     |
| DYNAMEX INC COM                | 26784F10 | 2,671     | 140,124    | SH | DEFINED | 1,2          |
| DYNAMIC MATLS CORP COM         | 26788810 | 1,873     | 62,392     | SH | DEFINED | 1,2          |
| DYNEGY INC NEW CL A            | 26816Q10 | 40,615    | 8,391,458  | SH | DEFINED | 1,2,5,6,10,1 |
| E M C CORP MASS COM            | 26864810 | 1,014,008 | 74,449,956 | SH | DEFINED | 1,2,5,6,7,8, |
| E ON AG SPONSORED              | 26878010 | 20,566    | 595,781    | SH | DEFINED | 1            |
| E TRADE FINANCIAL CO COM       | 26924610 | 220,485   | 10,569,727 | SH | DEFINED | 1,2,5,6,7,10 |
| EAGLE BROADBAND INC COM        | 26943710 | 2         | 21,780     | SH | DEFINED | 1            |
| EAGLE BULK SHIPPING COM        | Y2187A10 | 371       | 23,286     | SH | DEFINED | 1,2          |
| EAGLE HOSPITALITY PP COM       | 26959T10 | 175       | 22,879     | SH | DEFINED | 1,3          |
| EAGLE MATERIALS INC COM        | 26969P10 | 31,001    | 253,358    | SH | DEFINED | 1,2,5,7      |
| EAGLE MATERIALS INC CL B       | 26969P20 | 905       | 7,687      | SH | DEFINED | 1,5          |
| EARTHLINK INC COM              | 27032110 | 22,714    | 2,044,480  | SH | DEFINED | 1,2,5        |
| EAST WEST BANCORP IN COM       | 27579R10 | 22,154    | 607,117    | SH | DEFINED | 1,2,5        |
| EASTERN AMERN NAT GA SPERS RCT | 27621710 | 251       | 8,800      | SH | DEFINED | 1            |
| EASTGROUP PPTY INC COM         | 27727610 | 21,152    | 468,373    | SH | DEFINED | 1,2,3,5      |
| EASTMAN CHEM CO COM            | 27743210 | 118,462   | 2,296,216  | SH | DEFINED | 1,2,5,6,7,10 |
| EASTMAN KODAK CO COM           | 27746110 | 171,209   | 7,316,635  | SH | DEFINED | 1,2,5,6,7,8, |
| EATON CORP COM                 | 27805810 | 281,257   | 4,192,239  | SH | DEFINED | 1,2,5,6,7,8, |
| EATON VANCE CORP COM NON VT    | 27826510 | 49,020    | 1,791,650  | SH | DEFINED | 1,2,5,13     |
| EBAY INC COM                   | 27864210 | 1,333,168 | 30,846,088 | SH | DEFINED | 1,2,5,6,7,8, |
| ECC CAPITAL CORP COM           | 26826M10 | 1,470     | 650,632    | SH | DEFINED | 1,2          |
| ECHELON CORP COM               | 27874N10 | 3,451     | 440,698    | SH | DEFINED | 1,2          |
| ECHOSTAR COMMUNICATI CL A      | 27876210 | 79,125    | 2,911,158  | SH | DEFINED | 1,2,5,7,8,10 |
| ECI TELECOM LTD ORD            | 26825810 | 169       | 22,578     | SH | DEFINED | 1,2,5        |
| ECLIPSYS CORP COM              | 27885610 | 9,398     | 496,484    | SH | DEFINED | 1,2,5        |
| ECOLAB INC COM                 | 27886510 | 214,809   | 5,922,489  | SH | DEFINED | 1,2,5,6,7,8, |
| ECOLLEGE COM COM               | 27887E10 | 3,762     | 208,633    | SH | DEFINED | 1,2          |
| ECOST COM INC COM              | 27922W10 | 12        | 10,722     | SH | DEFINED | 1            |
| EDGE PETE CORP DEL COM         | 27986210 | 5,361     | 215,211    | SH | DEFINED | 1,2          |
| EDISON INTL COM                | 28102010 | 1,746,530 | 40,048,852 | SH | DEFINED | 1,2,5,6,7,8, |
| EDO CORP COM                   | 28134710 | 5,851     | 216,241    | SH | DEFINED | 1,2,6        |
| EDP ENERGIAS DE PORT SPONSORED | 26835310 | 803       | 26,012     | SH | DEFINED | 1            |
| EDUCATE INC COM                | 28138P10 | 2,712     | 229,808    | SH | DEFINED | 1,2          |
| EDUCATION MGMT CORP COM        | 28139T10 | 46,074    | 1,374,920  | SH | DEFINED | 1,2,5,12,13  |
| EDUCATION RLTY TR IN COM       | 28140H10 | 6,718     | 521,148    | SH | DEFINED | 1,2,3        |
| EDWARDS AG INC COM             | 28176010 | 50,378    | 1,075,082  | SH | DEFINED | 1,2,5,6,12,1 |
| EDWARDS LIFESCIENCES COM       | 28176E10 | 92,708    | 2,228,020  | SH | DEFINED | 1,2,5,7,10,1 |
| EFJ INC COM                    | 26843B10 | 126       | 12,400     | SH | DEFINED | 1            |
| EFUNDS CORP COM                | 28224R10 | 17,013    | 725,831    | SH | DEFINED | 1,2,5,6      |
| EGL INC COM                    | 26848410 | 34,142    | 908,767    | SH | DEFINED | 1,2,6        |
| EL PASO CORP COM               | 28336L10 | 232,066   | 19,084,336 | SH | DEFINED | 1,2,5,6,7,8, |
| EL PASO ELEC CO COM NEW        | 28367785 | 16,516    | 784,999    | SH | DEFINED | 1,2,5        |
| ELECTRO RENT CORP COM          | 28521810 | 3,504     | 235,038    | SH | DEFINED | 1,2,5        |
| ELECTRO SCIENTIFIC I COM       | 28522910 | 10,115    | 418,828    | SH | DEFINED | 1,2,5,6      |



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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| ELECTROGLAS INC      | COM        | 28532410 | 34      | 11,873     | SH | DEFINED | 1            |
| ELECTRONIC ARTS INC  | COM        | 28551210 | 431,996 | 8,258,383  | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONIC DATA SYS  | COM        | 28566110 | 708,267 | 29,462,002 | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONICS FOR IMAG | COM        | 28608210 | 20,890  | 785,052    | SH | DEFINED | 1,2,5        |
| ELIZABETH ARDEN INC  | COM        | 28660G10 | 9,210   | 459,138    | SH | DEFINED | 1,2          |
| ELKCORP              | COM        | 28745610 | 9,635   | 286,237    | SH | DEFINED | 1,2,6        |
| ELLIS PERRY INTL INC | COM        | 28885310 | 2,003   | 105,424    | SH | DEFINED | 1,2          |
| EMAGEON INC          | COM        | 29076V10 | 2,388   | 150,209    | SH | DEFINED | 1,2          |
| EMBARCADERO TECHNOLO | COM        | 29078710 | 290     | 39,878     | SH | DEFINED | 1,2          |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 203     | 15,560     | SH | DEFINED | 1,2,5,7      |
| EMBRAER-EMPRESA BRAS | SP ADR PFD | 29081M10 | 218     | 5,579      | SH | DEFINED | 1,2          |
| EMBEX INC            | COM        | 29081710 | 1,758   | 126,845    | SH | DEFINED | 1            |
| EMC INS GROUP INC    | COM        | 26866410 | 1,239   | 62,131     | SH | DEFINED | 1,2          |
| EMCOR GROUP INC      | COM        | 29084Q10 | 17,821  | 263,898    | SH | DEFINED | 1,2,5,6      |
| EMCORE CORP          | COM        | 29084610 | 3,480   | 469,042    | SH | DEFINED | 1,2,5        |
| EMDEON CORP          | COM        | 29084910 | 22,506  | 2,660,342  | SH | DEFINED | 1,2,5,12     |
| EMERGE INTERACTIVE I | CL A       | 29088W10 | 6       | 14,126     | SH | DEFINED | 1            |
| EMERITUS CORP        | COM        | 29100510 | 270     | 12,910     | SH | DEFINED | 1            |
| EMERSON ELEC CO      | COM        | 29101110 | 846,759 | 11,335,460 | SH | DEFINED | 1,2,5,6,7,8, |
| EMERSON RADIO CORP   | COM NEW    | 29108720 | 50      | 16,300     | SH | DEFINED | 1            |
| EMISPHERE TECHNOLOGI | COM        | 29134510 | 78      | 17,949     | SH | DEFINED | 1            |
| EMMIS COMMUNICATIONS | CL A       | 29152510 | 13,389  | 672,462    | SH | DEFINED | 1,2,5,13     |
| EMPIRE DIST ELEC CO  | COM        | 29164110 | 7,252   | 356,719    | SH | DEFINED | 1,2          |
| EMPRESA NACIONAL DE  | SPONSORED  | 29244T10 | 59,496  | 1,943,034  | SH | DEFINED | 1,2,4,5,7    |
| EMS TECHNOLOGIES INC | COM        | 26873N10 | 200     | 11,291     | SH | DEFINED | 1            |
| EMULEX CORP          | COM NEW    | 29247520 | 52,332  | 2,644,349  | SH | DEFINED | 1,2,5        |
| ENBRIDGE ENERGY MANA | SHS UNITS  | 29250X10 | 563     | 12,411     | SH | DEFINED | 1,2          |
| ENBRIDGE ENERGY PART | COM        | 29250R10 | 418     | 9,532      | SH | DEFINED | 1,5          |
| ENBRIDGE INC         | COM        | 29250N10 | 968     | 30,961     | SH | DEFINED | 1,7          |
| ENCANA CORP          | COM        | 29250510 | 267     | 5,921      | SH | DEFINED | 1,5          |
| ENCORE ACQUISITION C | COM        | 29255W10 | 21,045  | 656,844    | SH | DEFINED | 1,2          |
| ENCORE CAP GROUP INC | COM        | 29255410 | 3,274   | 188,696    | SH | DEFINED | 1,2          |
| ENCORE MED CORP      | COM        | 29256E10 | 2,350   | 474,809    | SH | DEFINED | 1,2          |
| ENCORE WIRE CORP     | COM        | 29256210 | 5,370   | 235,949    | SH | DEFINED | 1,2,5        |
| ENCYSIVE PHARMACEUTI | COM        | 29256X10 | 6,025   | 763,562    | SH | DEFINED | 1,2,5        |
| ENDEAVOUR INTL CORP  | COM        | 29259G10 | 2,653   | 803,998    | SH | DEFINED | 1,2          |
| ENDESA S A           | SPONSORED  | 29258N10 | 1,379   | 53,014     | SH | DEFINED | 1            |
| ENDO PHARMACEUTICALS | COM        | 29264F20 | 17,283  | 571,144    | SH | DEFINED | 1,2,5,12     |
| ENDOLOGIX INC        | COM        | 29266S10 | 134     | 19,400     | SH | DEFINED | 1            |
| ENDURANCE SPECIALTY  | SHS        | G3039710 | 2,664   | 74,323     | SH | DEFINED | 1,2,5        |
| ENDWAVE CORP         | COM NEW    | 29264A20 | 959     | 81,370     | SH | DEFINED | 1,2          |
| ENEL SOCIETA PER AZI | ADR        | 29265W10 | 378     | 9,638      | SH | DEFINED | 1            |
| ENERGEN CORP         | COM        | 29265N10 | 56,760  | 1,562,780  | SH | DEFINED | 1,2,5,7,10,1 |
| ENERGIZER HLDGS INC  | COM        | 29266R10 | 92,106  | 1,849,895  | SH | DEFINED | 1,2,5,7,8,10 |
| ENERGY CONVERSION DE | COM        | 29265910 | 10,609  | 260,343    | SH | DEFINED | 1,2          |
| ENERGY EAST CORP     | COM        | 29266M10 | 65,457  | 2,870,941  | SH | DEFINED | 1,2,5,7,8,10 |
| ENERGY PARTNERS LTD  | COM        | 29270U10 | 9,729   | 446,512    | SH | DEFINED | 1,2,5        |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 216     | 6,300      | SH | DEFINED | 1,5          |
| ENERGYSOUTH INC      | COM        | 29297010 | 2,671   | 99,741     | SH | DEFINED | 1,2          |
| ENERSIS S A          | SPONSORED  | 29274F10 | 1,376   | 125,177    | SH | DEFINED | 1,2,5        |
| ENERSYS              | COM        | 29275Y10 | 7,543   | 578,487    | SH | DEFINED | 1,2          |
| ENESCO GROUP INC     | COM        | 29297310 | 25      | 13,580     | SH | DEFINED | 1            |
| ENGELHARD CORP       | COM        | 29284510 | 108,393 | 3,595,129  | SH | DEFINED | 1,2,5,6,10,1 |
| ENGINEERED SUPPORT S | COM        | 29286610 | 27,107  | 650,994    | SH | DEFINED | 1,2,6        |
| ENI S P A            | SPONSORED  | 26874R10 | 1,410   | 10,113     | SH | DEFINED | 1,2          |
| ENNIS INC            | COM        | 29338910 | 5,907   | 325,073    | SH | DEFINED | 1,2          |

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|                      |            |          |         |            |    |         |                    |
|----------------------|------------|----------|---------|------------|----|---------|--------------------|
| ENPRO INDS INC       | COM        | 29355X10 | 12,250  | 454,540    | SH | DEFINED | 1,2,5,6            |
| ENSCO INTL INC       | COM        | 26874Q10 | 112,694 | 2,541,004  | SH | DEFINED | 1,2,5,7,8,10       |
| ENSTAR GROUP INC GA  | COM        | 29358R10 | 2,728   | 41,174     | SH | DEFINED | 1,2                |
| ENTEGRIS INC         | COM        | 29362U10 | 16,271  | 1,727,284  | SH | DEFINED | 1,2,5              |
| ENTERASYS NETWORKS I | COM NEW    | 29363740 | 416     | 31,318     | SH | DEFINED | 1,2,5              |
| ENTERCOM COMMUNICATI | CL A       | 29363910 | 19,775  | 666,504    | SH | DEFINED | 1,2,5,13           |
| ENTERGY CORP NEW     | COM        | 29364G10 | 456,594 | 6,651,046  | SH | DEFINED | 1,2,5,6,7,8,       |
| ENTERPRISE FINL SVCS | COM        | 29371210 | 2,354   | 103,773    | SH | DEFINED | 1,2                |
| ENTERPRISE GP HLDGS  | UNIT LP IN | 29371610 | 463     | 12,262     | SH | DEFINED | 1,2                |
| ENTERPRISE PRODS PAR | COM        | 29379210 | 6,441   | 268,253    | SH | DEFINED | 1,2,5              |
| ENTERTAINMENT PPTYS  | COM SH BEN | 29380T10 | 13,468  | 330,499    | SH | DEFINED | 1,2,3,5            |
| ENTRAVISION COMMUNIC | CL A       | 29382R10 | 7,468   | 1,048,829  | SH | DEFINED | 1,2,5              |
| ENTREMED INC         | COM        | 29382F10 | 51      | 26,189     | SH | DEFINED | 1                  |
| ENTRUST INC          | COM        | 29384810 | 3,557   | 734,951    | SH | DEFINED | 1,2,5              |
| ENVIRONMENTAL TECTON | COM        | 29409210 | 69      | 13,800     | SH | DEFINED | 1                  |
| ENZO BIOCHEM INC     | COM        | 29410010 | 6,878   | 553,779    | SH | DEFINED | 1,2,5,6            |
| ENZON PHARMACEUTICAL | COM        | 29390410 | 5,941   | 802,772    | SH | DEFINED | 1,2,5              |
| EOG RES INC          | COM        | 26875P10 | 604,050 | 8,232,931  | SH | DEFINED | 1,2,5,6,7,8,       |
| EPICOR SOFTWARE CORP | COM        | 29426L10 | 8,916   | 630,987    | SH | DEFINED | 1,2,5              |
| EPIQ SYS INC         | COM        | 26882D10 | 5,512   | 297,325    | SH | DEFINED | 1,2,6              |
| EPIX PHARMACEUTICALS | COM        | 26881Q10 | 1,092   | 270,200    | SH | DEFINED | 1,2,5              |
| EPLUS INC            | COM        | 29426810 | 153     | 11,100     | SH | DEFINED | 1                  |
| EQUIFAX INC          | COM        | 29442910 | 169,381 | 4,455,044  | SH | DEFINED | 1,2,5,6,7,8,       |
| EQUINIX INC          | COM NEW    | 29444U50 | 9,203   | 225,781    | SH | DEFINED | 1,2                |
| EQUITABLE RES INC    | COM        | 29454910 | 88,760  | 2,419,201  | SH | DEFINED | 1,2,5,6,7,8,       |
| EQUITY INNS INC      | COM        | 29470310 | 17,857  | 1,317,887  | SH | DEFINED | 1,2,3,5            |
| EQUITY LIFESTYLE PPT | COM        | 29472R10 | 34,341  | 771,717    | SH | DEFINED | 1,2,3,5            |
| EQUITY OFFICE PROPER | COM        | 29474110 | 461,016 | 15,199,986 | SH | DEFINED | 1,2,3,5,6,7,<br>14 |
| EQUITY ONE           | COM        | 29475210 | 19,609  | 848,125    | SH | DEFINED | 1,2,3              |
| EQUITY RESIDENTIAL   | SH BEN INT | 29476L10 | 396,063 | 10,124,315 | SH | DEFINED | 1,2,3,5,6,7,<br>14 |
| ERESEARCHTECHNOLOGY  | COM        | 29481V10 | 9,648   | 638,941    | SH | DEFINED | 1,2,5              |
| ERICSSON L M TEL CO  | ADR B SEK  | 29482160 | 565     | 16,423     | SH | DEFINED | 1,5                |
| ERIE INDY CO         | CL A       | 29530P10 | 18,213  | 342,352    | SH | DEFINED | 1,2,5,12           |
| ESB FINL CORP        | COM        | 26884F10 | 273     | 24,315     | SH | DEFINED | 1,2                |
| ESCALA GROUP INC     | COM        | 29605W10 | 1,186   | 58,468     | SH | DEFINED | 1,2                |
| ESCALADE INC         | COM        | 29605610 | 1,626   | 138,151    | SH | DEFINED | 1,2                |
| ESCO TECHNOLOGIES IN | COM        | 29631510 | 19,666  | 442,029    | SH | DEFINED | 1,2,5              |
| ESPEED INC           | CL A       | 29664310 | 2,484   | 322,225    | SH | DEFINED | 1,2                |
| ESS TECHNOLOGY INC   | COM        | 26915110 | 261     | 76,075     | SH | DEFINED | 1,5,6              |
| ESSEX CORP           | COM        | 29674410 | 3,548   | 208,074    | SH | DEFINED | 1,2                |
| ESSEX PPTY TR INC    | COM        | 29717810 | 39,504  | 428,455    | SH | DEFINED | 1,2,3,5            |
| ESTERLINE TECHNOLOGI | COM        | 29742510 | 13,513  | 363,355    | SH | DEFINED | 1,2,6              |
| ETHAN ALLEN INTERIOR | COM        | 29760210 | 28,610  | 783,195    | SH | DEFINED | 1,2,5,6            |
| EUROBANCSHARES INC   | COM        | 29871610 | 1,107   | 78,110     | SH | DEFINED | 1,2                |
| EURONET WORLDWIDE IN | COM        | 29873610 | 10,673  | 383,915    | SH | DEFINED | 1,2,5              |
| EV3 INC              | COM        | 26928A20 | 1,315   | 89,245     | SH | DEFINED | 1,2                |
| EVANS & SUTHERLAND C | COM        | 29909610 | 75      | 15,300     | SH | DEFINED | 1                  |
| EVEREST RE GROUP LTD | COM        | G3223R10 | 65,802  | 655,723    | SH | DEFINED | 1,2,5,7,8,10       |
| EVERGREEN SOLAR INC  | COM        | 30033R10 | 5,936   | 557,330    | SH | DEFINED | 1,2                |
| EVOLVING SYS INC     | COM        | 30049R10 | 39      | 18,630     | SH | DEFINED | 1                  |
| EXACT SCIENCES CORP  | COM        | 30063P10 | 47      | 21,354     | SH | DEFINED | 1                  |
| EXACTECH INC         | COM        | 30064E10 | 128     | 11,200     | SH | DEFINED | 1                  |
| EXAR CORP            | COM        | 30064510 | 6,339   | 506,335    | SH | DEFINED | 1,2,5,6            |
| EXCEL TECHNOLOGY INC | COM        | 30067T10 | 5,954   | 250,373    | SH | DEFINED | 1,2                |

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|                      |            |          |            |             |    |         |              |
|----------------------|------------|----------|------------|-------------|----|---------|--------------|
| EXCHANGE NATL BANCSH | COM        | 30130910 | 214        | 7,250       | SH | DEFINED | 1            |
| EXELIXIS INC         | COM        | 30161Q10 | 11,647     | 1,236,446   | SH | DEFINED | 1,2,5        |
| EXELON CORP          | COM        | 30161N10 | 1,279,216  | 24,072,566  | SH | DEFINED | 1,2,5,6,7,8, |
| EXIDE TECHNOLOGIES   | COM NEW    | 30205120 | 63         | 16,965      | SH | DEFINED | 1            |
| EXPEDIA INC DEL      | COM        | 30212P10 | 78,111     | 3,260,059   | SH | DEFINED | 1,2,5,7,8,10 |
| EXPEDITORS INTL WASH | COM        | 30213010 | 131,601    | 1,949,350   | SH | DEFINED | 1,2,5,7,8,10 |
| EXPLORATION CO       | COM NEW    | 30213320 | 90         | 13,887      | SH | DEFINED | 1            |
| EXPONENT INC         | COM        | 30214U10 | 2,935      | 103,402     | SH | DEFINED | 1,2          |
| EXPRESS SCRIPTS INC  | COM        | 30218210 | 506,942    | 6,049,426   | SH | DEFINED | 1,2,5,6,7,8, |
| EXPRESSJET HOLDINGS  | CL A       | 30218U10 | 41,062     | 5,075,606   | SH | DEFINED | 1,2          |
| EXTRA SPACE STORAGE  | COM        | 30225T10 | 8,818      | 572,597     | SH | DEFINED | 1,2,3        |
| EXTREME NETWORKS INC | COM        | 30226D10 | 7,837      | 1,649,806   | SH | DEFINED | 1,2,5        |
| EXXON MOBIL CORP     | COM        | 30231G10 | 10,959,202 | 195,107,745 | SH | DEFINED | 1,2,5,6,7,8, |
| F M C CORP           | COM NEW    | 30249130 | 49,517     | 931,304     | SH | DEFINED | 1,2,5,13     |
| F N B CORP VA        | COM        | 30293010 | 3,302      | 107,649     | SH | DEFINED | 1,2          |
| F5 NETWORKS INC      | COM        | 31561610 | 28,982     | 506,774     | SH | DEFINED | 1,2,13       |
| FACTSET RESH SYS INC | COM        | 30307510 | 25,190     | 612,002     | SH | DEFINED | 1,2,5,6      |
| FAIR ISAAC CORP      | COM        | 30325010 | 76,700     | 1,736,480   | SH | DEFINED | 1,2,5,10,12, |
| FAIRCHILD CORP       | CL A       | 30369810 | 29         | 11,478      | SH | DEFINED | 1            |
| FAIRCHILD SEMICONDC  | COM        | 30372610 | 40,339     | 2,385,495   | SH | DEFINED | 1,2,5,8,13   |
| FAIRPOINT COMMUNICAT | COM        | 30556010 | 3,797      | 366,500     | SH | DEFINED | 1,2          |
| FALCONSTOR SOFTWARE  | COM        | 30613710 | 2,602      | 352,063     | SH | DEFINED | 1,2,5        |
| FAMILY DLR STORES IN | COM        | 30700010 | 105,182    | 4,242,917   | SH | DEFINED | 1,2,5,6,7,8, |
| FAMOUS DAVES AMER IN | COM        | 30706810 | 178        | 15,760      | SH | DEFINED | 1,2          |
| FARGO ELECTRONICS IN | COM        | 30744P10 | 2,907      | 151,029     | SH | DEFINED | 1,2          |
| FARMER BROS CO       | COM        | 30767510 | 1,866      | 96,472      | SH | DEFINED | 1,2          |
| FARMERS CAP BK CORP  | COM        | 30956210 | 2,920      | 94,989      | SH | DEFINED | 1,2          |
| FARO TECHNOLOGIES IN | COM        | 31164210 | 2,784      | 139,187     | SH | DEFINED | 1,2          |
| FASTENAL CO          | COM        | 31190010 | 90,899     | 2,323,006   | SH | DEFINED | 1,2,5,6,7,8, |
| FBL FINL GROUP INC   | CL A       | 30239F10 | 7,623      | 232,335     | SH | DEFINED | 1,2          |
| FEATHERLITE INC      | COM        | 31305410 | 62         | 14,595      | SH | DEFINED | 1            |
| FEDDERS CORP         | COM NEW    | 31313550 | 29         | 17,123      | SH | DEFINED | 1            |
| FEDERAL AGRIC MTG CO | CL A       | 31314810 | 259        | 11,800      | SH | DEFINED | 1            |
| FEDERAL AGRIC MTG CO | CL C       | 31314830 | 4,508      | 150,618     | SH | DEFINED | 1,2          |
| FEDERAL HOME LN MTG  | COM        | 31340030 | 1,359,560  | 20,804,292  | SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL NATL MTG ASS | COM        | 31358610 | 1,453,615  | 29,781,084  | SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL REALTY INVT  | SH BEN INT | 31374720 | 55,169     | 909,634     | SH | DEFINED | 1,2,3,5      |
| FEDERAL SIGNAL CORP  | COM        | 31385510 | 14,633     | 974,876     | SH | DEFINED | 1,2,5,13     |
| FEDERATED DEPT STORE | COM        | 31410H10 | 652,755    | 9,841,018   | SH | DEFINED | 1,2,5,6,7,8, |
| FEDERATED INVS INC P | CL B       | 31421110 | 88,836     | 2,398,382   | SH | DEFINED | 1,2,5,6,10,1 |
| FEDEX CORP           | COM        | 31428X10 | 860,558    | 8,323,417   | SH | DEFINED | 1,2,5,6,7,8, |
| FEI CO               | COM        | 30241L10 | 6,763      | 352,794     | SH | DEFINED | 1,2,5,6      |
| FELCOR LODGING TR IN | COM        | 31430F10 | 32,897     | 1,911,497   | SH | DEFINED | 1,2,3,5      |
| FELDMAN MALL PPTYS I | COM        | 31430810 | 137        | 11,433      | SH | DEFINED | 1,3          |
| FERRO CORP           | COM        | 31540510 | 13,716     | 731,150     | SH | DEFINED | 1,2,5,13     |
| FIAT S P A           | SP ADR ORD | 31562188 | 230        | 26,412      | SH | DEFINED | 1            |
| FIDELITY BANKSHARES  | COM        | 31604Q10 | 9,559      | 292,317     | SH | DEFINED | 1,2          |
| FIDELITY NATL FINL I | COM        | 31632610 | 134,903    | 3,666,851   | SH | DEFINED | 1,2,5,7,8,10 |
| FIDELITY NATL TITLE  | CL A       | 31620R10 | 6,225      | 255,652     | SH | DEFINED | 1,2,5,7,12,1 |
| FIELDSTONE INVT CORP | COM        | 31659U30 | 8,460      | 713,344     | SH | DEFINED | 1,2          |
| FIFTH THIRD BANCORP  | COM        | 31677310 | 546,803    | 14,496,377  | SH | DEFINED | 1,2,5,6,7,8, |
| FILENET CORP         | COM        | 31686910 | 25,170     | 973,682     | SH | DEFINED | 1,2,5,6      |
| FINANCIAL FED CORP   | COM        | 31749210 | 13,206     | 297,099     | SH | DEFINED | 1,2          |
| FINANCIAL INSTNS INC | COM        | 31758540 | 3,274      | 166,883     | SH | DEFINED | 1,2          |
| FINISAR              | COM        | 31787A10 | 5,089      | 2,446,505   | SH | DEFINED | 1,2,5        |
| FINISH LINE INC      | CL A       | 31792310 | 12,008     | 689,313     | SH | DEFINED | 1,2,5,6      |

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|                              |          |           |            |    |         |              |
|------------------------------|----------|-----------|------------|----|---------|--------------|
| FINLAY ENTERPRISES I COM NEW | 31788420 | 98        | 10,036     | SH | DEFINED | 1            |
| FIRST ACCEPTANCE COR COM     | 31845710 | 2,453     | 238,339    | SH | DEFINED | 1,2          |
| FIRST ADVANTAGE CORP CL A    | 31845F10 | 2,103     | 78,721     | SH | DEFINED | 1,2          |
| FIRST ALBANY COS INC COM     | 31846510 | 82        | 11,835     | SH | DEFINED | 1            |
| FIRST AMERN CORP CAL COM     | 31852230 | 77,058    | 1,701,068  | SH | DEFINED | 1,2,5,12,13  |
| FIRST BANCORP N C COM        | 31891010 | 3,031     | 150,365    | SH | DEFINED | 1,2,5        |
| FIRST BANCORP P R COM        | 31867210 | 15,168    | 1,222,242  | SH | DEFINED | 1,2,5        |
| FIRST BUSEY CORP COM         | 31938310 | 3,655     | 174,985    | SH | DEFINED | 1,2,5        |
| FIRST CASH FINL SVCS COM     | 31942D10 | 4,364     | 149,644    | SH | DEFINED | 1,2          |
| FIRST CHARTER CORP COM       | 31943910 | 10,058    | 425,114    | SH | DEFINED | 1,2,5        |
| FIRST CMNTY BANCORP COM      | 31983B10 | 11,891    | 218,708    | SH | DEFINED | 1,2          |
| FIRST CMNTY BANCSTAR COM     | 31983A10 | 4,295     | 137,852    | SH | DEFINED | 1,2          |
| FIRST COMWLTH FINL C COM     | 31982910 | 12,147    | 939,417    | SH | DEFINED | 1,2,5        |
| FIRST CONSULTING GRO COM     | 31986R10 | 174       | 29,648     | SH | DEFINED | 1            |
| FIRST CTZNS BANCSTAR CL A    | 31946M10 | 18,313    | 104,994    | SH | DEFINED | 1,2,5        |
| FIRST DATA CORP COM          | 31996310 | 1,091,647 | 25,381,235 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRST DEFIANCE FINL COM      | 32006W10 | 2,646     | 97,677     | SH | DEFINED | 1,2,5        |
| FIRST FINL BANCORP O COM     | 32020910 | 8,393     | 479,060    | SH | DEFINED | 1,2,5        |
| FIRST FINL BANKSHARE COM     | 32020R10 | 8,781     | 250,456    | SH | DEFINED | 1,2,5        |
| FIRST FINL CORP IND COM      | 32021810 | 5,278     | 195,464    | SH | DEFINED | 1,2          |
| FIRST FINL HLDGS INC COM     | 32023910 | 4,965     | 161,608    | SH | DEFINED | 1,2          |
| FIRST HORIZON NATL C COM     | 32051710 | 127,570   | 3,318,677  | SH | DEFINED | 1,2,5,6,7,8, |
| FIRST HORIZON PHARMA COM     | 32051K10 | 7,527     | 436,372    | SH | DEFINED | 1,2          |
| FIRST IND CORP COM           | 32054R10 | 10,026    | 291,636    | SH | DEFINED | 1,2          |
| FIRST INDUSTRIAL REA COM     | 32054K10 | 37,065    | 962,731    | SH | DEFINED | 1,2,3,5      |
| FIRST MARBLEHEAD COR COM     | 32077110 | 20,635    | 627,975    | SH | DEFINED | 1,2,5,12     |
| FIRST MERCHANTS CORP COM     | 32081710 | 6,692     | 257,382    | SH | DEFINED | 1,2          |
| FIRST MIDWEST BANCOR COM     | 32086710 | 22,264    | 635,021    | SH | DEFINED | 1,2,5        |
| FIRST NIAGARA FINL G COM     | 33582V10 | 22,579    | 1,560,375  | SH | DEFINED | 1,2,5        |
| FIRST OAK BROOK BANC COM     | 33584720 | 2,482     | 88,804     | SH | DEFINED | 1,2          |
| FIRST PL FINL CORP COM       | 33610T10 | 9,353     | 388,883    | SH | DEFINED | 1,2          |
| FIRST POTOMAC RLTY T COM     | 33610F10 | 10,344    | 388,859    | SH | DEFINED | 1,2,3        |
| FIRST REGL BANCORP COM       | 33615C10 | 2,093     | 30,984     | SH | DEFINED | 1,2          |
| FIRST REP BK SAN FRA COM     | 33615810 | 10,513    | 284,062    | SH | DEFINED | 1,2          |
| FIRST SOUTH BANCORP COM      | 33646W10 | 1,977     | 55,968     | SH | DEFINED | 1,2          |
| FIRST ST BANCORPORAT COM     | 33645310 | 8,374     | 349,043    | SH | DEFINED | 1,2          |
| FIRSTBANK CORP MICH COM      | 33761G10 | 2,509     | 108,037    | SH | DEFINED | 1,5          |
| FIRSTENERGY CORP COM         | 33793210 | 1,113,235 | 22,723,718 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRSTFED FINL CORP COM       | 33790710 | 16,860    | 309,239    | SH | DEFINED | 1,2,5        |
| FIRSTMERIT CORP COM          | 33791510 | 31,264    | 1,206,639  | SH | DEFINED | 1,2,5,13     |
| FISERV INC COM               | 33773810 | 266,340   | 6,155,313  | SH | DEFINED | 1,2,5,6,7,8, |
| FISHER COMMUNICATION COM     | 33775620 | 3,524     | 85,051     | SH | DEFINED | 1,2          |
| FISHER SCIENTIFIC IN COM NEW | 33803220 | 211,045   | 3,411,659  | SH | DEFINED | 1,2,5,6,7,8, |
| FLAG FINL CORP COM           | 33832H10 | 244       | 14,500     | SH | DEFINED | 1            |
| FLAGSTAR BANCORP INC COM     | 33793010 | 11,206    | 778,167    | SH | DEFINED | 1,2,5        |
| FLANDERS CORP COM            | 33849410 | 1,433     | 117,845    | SH | DEFINED | 1,2          |
| FLEETWOOD ENTERPRISE COM     | 33909910 | 11,415    | 924,262    | SH | DEFINED | 1,2,6        |
| FLEXTRONICS INTL LTD ORD     | Y2573F10 | 25,038    | 2,398,293  | SH | DEFINED | 1,5,7,8,10,1 |
| FLIR SYS INC COM             | 30244510 | 16,805    | 752,585    | SH | DEFINED | 1,2,5,6      |
| FLORIDA EAST COAST I COM     | 34063210 | 16,196    | 382,248    | SH | DEFINED | 1,2          |
| FLORIDA PUB UTILS CO COM     | 34113510 | 147       | 10,800     | SH | DEFINED | 1            |
| FLORIDA ROCK INDS IN COM     | 34114010 | 21,864    | 445,666    | SH | DEFINED | 1,2,5,12     |
| FLOW INTL CORP COM           | 34346810 | 140       | 16,604     | SH | DEFINED | 1            |
| FLOWERS FOODS INC COM        | 34349810 | 29,212    | 1,059,933  | SH | DEFINED | 1,2,5,6      |
| FLOWERVE CORP COM            | 34354P10 | 44,094    | 1,114,611  | SH | DEFINED | 1,2,5,13     |
| FLUOR CORP NEW COM           | 34341210 | 193,270   | 2,501,552  | SH | DEFINED | 1,2,5,6,7,8, |

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|                      |             |          |         |            |    |         |              |
|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| FLUSHING FINL CORP   | COM         | 34387310 | 4,135   | 265,560    | SH | DEFINED | 1,2          |
| FMC TECHNOLOGIES INC | COM         | 30249U10 | 42,439  | 988,788    | SH | DEFINED | 1,2,5,12,13  |
| FNB CORP PA          | COM         | 30252010 | 12,969  | 747,072    | SH | DEFINED | 1,2,5        |
| FNB FINANCIAL SERVIC | COM         | 30252610 | 201     | 12,282     | SH | DEFINED | 1            |
| FOCUS ENHANCEMENTS I | COM         | 34415910 | 12      | 20,000     | SH | DEFINED | 1            |
| FOMENTO ECONOMICO ME | SPON ADR U  | 34441910 | 5,079   | 70,039     | SH | DEFINED | 1,2,7        |
| FONAR CORP           | COM         | 34443710 | 21      | 30,200     | SH | DEFINED | 1            |
| FOOT LOCKER INC      | COM         | 34484910 | 64,538  | 2,735,834  | SH | DEFINED | 1,2,5,6,7,8, |
| FORD MTR CO DEL      | COM PAR \$0 | 34537086 | 402,277 | 52,108,374 | SH | DEFINED | 1,2,5,6,7,8, |
| FOREST CITY ENTERPRI | CL A        | 34555010 | 25,591  | 674,688    | SH | DEFINED | 1,2,5,12     |
| FOREST LABS INC      | COM         | 34583810 | 350,111 | 8,606,474  | SH | DEFINED | 1,2,5,6,10,1 |
| FOREST OIL CORP      | COM PAR \$0 | 34609170 | 42,257  | 927,304    | SH | DEFINED | 1,2,5,13     |
| FORGENT NETWORKS INC | COM         | 34629U10 | 45      | 17,427     | SH | DEFINED | 1            |
| FORMFACTOR INC       | COM         | 34637510 | 11,500  | 470,718    | SH | DEFINED | 1,2          |
| FORRESTER RESH INC   | COM         | 34656310 | 7,063   | 376,715    | SH | DEFINED | 1,2          |
| FORTUNE BRANDS INC   | COM         | 34963110 | 298,886 | 3,830,889  | SH | DEFINED | 1,2,5,6,7,8, |
| FORWARD AIR CORP     | COM         | 34985310 | 23,485  | 640,801    | SH | DEFINED | 1,2,6        |
| FOSSIL INC           | COM         | 34988210 | 18,977  | 882,258    | SH | DEFINED | 1,2,5,6      |
| FOSTER L B CO        | COM         | 35006010 | 286     | 19,250     | SH | DEFINED | 1            |
| FOSTER WHEELER LTD   | SHS NEW     | G3653513 | 2,889   | 78,543     | SH | DEFINED | 1,2          |
| FOUNDATION COAL HLDG | COM         | 35039W10 | 14,395  | 378,822    | SH | DEFINED | 1,2,5        |
| FOUNDRY NETWORKS INC | COM         | 35063R10 | 29,785  | 2,156,756  | SH | DEFINED | 1,2,5,8      |
| FOUNTAIN POWERBOAT I | COM NEW     | 35075530 | 81      | 13,400     | SH | DEFINED | 1            |
| FOXHOLLOW TECHNOLOGI | COM         | 35166A10 | 5,491   | 184,340    | SH | DEFINED | 1,2          |
| FPIC INS GROUP INC   | COM         | 30256310 | 4,937   | 142,273    | SH | DEFINED | 1,2,5        |
| FPL GROUP INC        | COM         | 30257110 | 489,538 | 11,779,068 | SH | DEFINED | 1,2,5,6,7,8, |
| FRANCE TELECOM       | SPONSORED   | 35177Q10 | 367     | 14,759     | SH | DEFINED | 1            |
| FRANKLIN BK CORP DEL | COM         | 35245110 | 5,188   | 288,403    | SH | DEFINED | 1,2          |
| FRANKLIN ELEC INC    | COM         | 35351410 | 11,862  | 300,011    | SH | DEFINED | 1,2          |
| FRANKLIN RES INC     | COM         | 35461310 | 404,776 | 4,305,667  | SH | DEFINED | 1,2,5,6,7,8, |
| FRANKLIN STREET PPTY | COM         | 35471R10 | 1,313   | 62,689     | SH | DEFINED | 1,2          |
| FREDS INC            | CL A        | 35610810 | 10,464  | 643,154    | SH | DEFINED | 1,2,5,6      |
| FREEPORT-MCMORAN COP | CL B        | 35671D85 | 335,893 | 6,243,358  | SH | DEFINED | 1,2,5,6,7,8, |
| FREESCALE SEMICONDOC | COM CL A    | 35687M10 | 5,244   | 208,164    | SH | DEFINED | 1,5,12       |
| FREESCALE SEMICONDOC | CL B        | 35687M20 | 242,740 | 9,644,030  | SH | DEFINED | 1,2,5,6,10,1 |
| FREIGHTCAR AMER INC  | COM         | 35702310 | 6,460   | 134,361    | SH | DEFINED | 1,2          |
| FREMONT GEN CORP     | COM         | 35728810 | 24,668  | 1,061,922  | SH | DEFINED | 1,2,5        |
|                      |             |          |         |            |    |         |              |
| FREQUENCY ELECTRS IN | COM         | 35801010 | 112     | 10,700     | SH | DEFINED | 1            |
| FRESH DEL MONTE PROD | ORD         | G3673810 | 696     | 30,550     | SH | DEFINED | 1,2,5        |
| FRIEDMAN BILLINGS RA | CL A        | 35843410 | 13,888  | 1,402,850  | SH | DEFINED | 1,2,5,12     |
| FRIEDMAN INDS INC    | COM         | 35843510 | 111     | 18,790     | SH | DEFINED | 1            |
| FRONTIER AIRLINES IN | COM         | 35906510 | 4,531   | 490,381    | SH | DEFINED | 1,2,6        |
| FRONTIER FINL CORP W | COM         | 35907K10 | 11,076  | 346,115    | SH | DEFINED | 1,2,5        |
| FRONTIER OIL CORP    | COM         | 35914P10 | 38,670  | 1,030,381  | SH | DEFINED | 1,2          |
| FROZEN FOOD EXPRESS  | COM         | 35936010 | 2,005   | 181,739    | SH | DEFINED | 1,2          |
| FSI INTL INC         | COM         | 30263310 | 158     | 34,385     | SH | DEFINED | 1            |
| FTD GROUP INC        | COM         | 30267U10 | 997     | 95,959     | SH | DEFINED | 1,2          |
| FTI CONSULTING INC   | COM         | 30294110 | 14,573  | 531,094    | SH | DEFINED | 1,2,5        |
| FUELCELL ENERGY INC  | COM         | 35952H10 | 5,157   | 608,829    | SH | DEFINED | 1,2,5        |
| FUJI PHOTO FILM LTD  | ADR         | 35958630 | 8,600   | 258,947    | SH | DEFINED | 1            |
| FULLER H B CO        | COM         | 35969410 | 16,175  | 504,377    | SH | DEFINED | 1,2,5        |
| FULTON FINL CORP PA  | COM         | 36027110 | 26,118  | 1,483,952  | SH | DEFINED | 1,2,5,12     |
| FURNITURE BRANDS INT | COM         | 36092110 | 22,462  | 1,005,917  | SH | DEFINED | 1,2,5,13     |
| FX ENERGY INC        | COM         | 30269510 | 3,309   | 414,654    | SH | DEFINED | 1,2          |
| G & K SVCS INC       | CL A        | 36126810 | 11,990  | 305,476    | SH | DEFINED | 1,2,5,6      |
| G B & T BANCSHARES I | COM         | 36146210 | 3,017   | 140,935    | SH | DEFINED | 1,2          |

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|                      |             |          |            |             |    |         |                    |
|----------------------|-------------|----------|------------|-------------|----|---------|--------------------|
| GAIAM INC            | CL A        | 36268Q10 | 208        | 15,400      | SH | DEFINED | 1,2                |
| GALLAGHER ARTHUR J & | COM         | 36357610 | 40,594     | 1,314,575   | SH | DEFINED | 1,2,5,12,13        |
| GALLAHER GROUP PLC   | SPONSORED   | 36359510 | 1,003      | 16,665      | SH | DEFINED | 1                  |
| GAMCO INVESTORS INC  | COM         | 36143810 | 4,328      | 99,431      | SH | DEFINED | 1,2                |
| GAMESTOP CORP NEW    | CL A        | 36467W10 | 11,203     | 352,076     | SH | DEFINED | 1,2,5,13           |
| GAMESTOP CORP NEW    | CL B        | 36467W20 | 18,866     | 652,820     | SH | DEFINED | 1,2,5              |
| GANNETT INC          | COM         | 36473010 | 433,485    | 7,156,764   | SH | DEFINED | 1,2,5,6,7,8,       |
| GAP INC DEL          | COM         | 36476010 | 314,985    | 17,856,308  | SH | DEFINED | 1,2,5,6,7,8,       |
| GARDNER DENVER INC   | COM         | 36555810 | 21,281     | 431,673     | SH | DEFINED | 1,2,6              |
| GARMIN LTD           | ORD         | G3726010 | 10,607     | 159,858     | SH | DEFINED | 1,2,5,12           |
| GARTNER INC          | COM         | 36665110 | 17,296     | 1,340,742   | SH | DEFINED | 1,2,5,13           |
| GASCO ENERGY INC     | COM         | 36722010 | 5,219      | 799,234     | SH | DEFINED | 1,2                |
| GATEWAY INC          | COM         | 36762610 | 21,649     | 8,625,176   | SH | DEFINED | 1,2,5,6,8,10       |
| GATX CORP            | COM         | 36144810 | 30,630     | 848,952     | SH | DEFINED | 1,2,5,6,13         |
| GAYLORD ENTMT CO NEW | COM         | 36790510 | 22,199     | 509,267     | SH | DEFINED | 1,2                |
| GEHL CO              | COM         | 36848310 | 3,615      | 137,731     | SH | DEFINED | 1,2                |
| GEMPLUS INTL S A     | ADR         | 36866Y10 | 77         | 14,520      | SH | DEFINED | 1                  |
| GEMSTAR-TV GUIDE INT | COM         | 36866W10 | 8,929      | 3,421,219   | SH | DEFINED | 1,2,5              |
| GENAERA CORP         | COM         | 36867G10 | 59         | 39,382      | SH | DEFINED | 1                  |
| GENCORP INC          | COM         | 36868210 | 13,925     | 784,513     | SH | DEFINED | 1,2,6              |
| GENE LOGIC INC       | COM         | 36868910 | 147        | 43,866      | SH | DEFINED | 1,5                |
| GENENTECH INC        | COM NEW     | 36871040 | 546,694    | 5,910,200   | SH | DEFINED | 1,2,5,7,8,10       |
| GENERAL CABLE CORP D | COM         | 36930010 | 10,258     | 520,705     | SH | DEFINED | 1,2,5              |
| GENERAL COMMUNICATIO | CL A        | 36938510 | 14,954     | 1,447,631   | SH | DEFINED | 1,2,6              |
| GENERAL DYNAMICS COR | COM         | 36955010 | 749,656    | 6,573,051   | SH | DEFINED | 1,2,5,6,7,8,       |
| GENERAL ELECTRIC CO  | COM         | 36960410 | 10,825,802 | 308,867,391 | SH | DEFINED | 1,2,5,6,7,8,       |
| GENERAL GROWTH PPTYS | COM         | 37002110 | 242,584    | 5,162,450   | SH | DEFINED | 1,2,3,5,6,7,<br>14 |
| GENERAL MARITIME COR | SHS         | Y2692M10 | 6,140      | 165,762     | SH | DEFINED | 1,2,5              |
| GENERAL MLS INC      | COM         | 37033410 | 488,326    | 9,901,177   | SH | DEFINED | 1,2,5,6,7,8,       |
| GENERAL MTRS CORP    | COM         | 37044210 | 1,813,278  | 93,371,689  | SH | DEFINED | 1,2,5,6,7,8,       |
| GENESCO INC          | COM         | 37153210 | 20,038     | 516,583     | SH | DEFINED | 1,2,6              |
| GENESEE & WYO INC    | CL A        | 37155910 | 13,854     | 368,945     | SH | DEFINED | 1,2                |
| GENESIS HEALTHCARE C | COM         | 37184D10 | 13,674     | 374,427     | SH | DEFINED | 1,2,5              |
| GENESIS MICROCHIP IN | COM         | 37184C10 | 9,847      | 544,317     | SH | DEFINED | 1,2                |
| GENITOPF CORP        | COM         | 37229P50 | 2,148      | 270,210     | SH | DEFINED | 1,2                |
| GENLYTE GROUP INC    | COM         | 37230210 | 29,414     | 549,082     | SH | DEFINED | 1,2                |
| GEN-PROBE INC NEW    | COM         | 36866T10 | 34,429     | 705,659     | SH | DEFINED | 1,2,5,12,13        |
| GENTA INC            | COM NEW     | 37245M20 | 61         | 41,448      | SH | DEFINED | 1,5                |
| GENTEX CORP          | COM         | 37190110 | 44,119     | 2,262,491   | SH | DEFINED | 1,2,5,12,13        |
| GENTIVA HEALTH SERVI | COM         | 37247A10 | 5,140      | 348,731     | SH | DEFINED | 1,2,5,6            |
| GENUINE PARTS CO     | COM         | 37246010 | 201,352    | 4,584,519   | SH | DEFINED | 1,2,5,6,7,8,       |
| GENVEC INC           | COM         | 37246C10 | 51         | 31,044      | SH | DEFINED | 1                  |
| GENWORTH FINL INC    | COM CL A    | 37247D10 | 334,336    | 9,668,465   | SH | DEFINED | 1,2,5,6,7,8,       |
| GENZYME CORP         | COM         | 37291710 | 512,256    | 7,237,292   | SH | DEFINED | 1,2,5,6,7,8,       |
| GEO GROUP INC        | COM         | 36159R10 | 3,158      | 137,728     | SH | DEFINED | 1,2,5              |
| GEORGIA GULF CORP    | COM PAR \$0 | 37320020 | 43,326     | 1,424,256   | SH | DEFINED | 1,2,5              |
| GEORGIA PAC CORP     | COM         | 37329810 | 4,746      | 98,924      | SH | DEFINED | 1,5,7,8,12         |
| GERBER SCIENTIFIC IN | COM         | 37373010 | 375        | 39,216      | SH | DEFINED | 1,2,6              |
| GERDAU S A           | SPONSORED   | 37373710 | 557        | 33,390      | SH | DEFINED | 1,2,7              |
| GERMAN AMERN BANCORP | COM         | 37386510 | 219        | 16,668      | SH | DEFINED | 1,2,5              |
| GERON CORP           | COM         | 37416310 | 6,542      | 759,781     | SH | DEFINED | 1,2                |
| GETTY IMAGES INC     | COM         | 37427610 | 58,589     | 656,316     | SH | DEFINED | 1,2,5,7,8,10       |
| GETTY RLTY CORP NEW  | COM         | 37429710 | 6,484      | 246,625     | SH | DEFINED | 1,2,3              |
| GEVITY HR INC        | COM         | 37439310 | 9,279      | 360,777     | SH | DEFINED | 1,2,6              |
| GFI GROUP INC        | COM         | 36165220 | 3,294      | 69,440      | SH | DEFINED | 1,2                |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| GIANT INDS INC       | COM        | 37450810 | 11,402    | 219,432    | SH | DEFINED | 1,2          |
| GIBRALTAR INDS INC   | COM        | 37468910 | 7,160     | 312,123    | SH | DEFINED | 1,2          |
| G-III APPAREL GROUP  | COM        | 36237H10 | 173       | 12,700     | SH | DEFINED | 1            |
| GILEAD SCIENCES INC  | COM        | 37555810 | 639,804   | 12,170,516 | SH | DEFINED | 1,2,5,6,7,8, |
| GLACIER BANCORP INC  | COM        | 37637Q10 | 12,195    | 405,832    | SH | DEFINED | 1,2          |
| GLADSTONE CAPITAL CO | COM        | 37653510 | 2,904     | 135,817    | SH | DEFINED | 1,2          |
| GLADSTONE INVT CORP  | COM        | 37654610 | 1,856     | 136,602    | SH | DEFINED | 1,2          |
| GLAMIS GOLD LTD      | COM        | 37677510 | 4,324     | 157,343    | SH | DEFINED | 1,2,13       |
| GLATFELTER           | COM        | 37731610 | 10,514    | 740,938    | SH | DEFINED | 1,2,13       |
| GLAXOSMITHKLINE PLC  | SPONSORED  | 37733W10 | 971,128   | 19,237,869 | SH | DEFINED | 1,2          |
| GLENAYRE TECHNOLOGIE | COM        | 37789910 | 2,465     | 758,592    | SH | DEFINED | 1,2          |
| GLENBOROUGH RLTY TR  | COM        | 37803P10 | 13,988    | 772,797    | SH | DEFINED | 1,2,3,5      |
| GLIMCHER RLTY TR     | SH BEN INT | 37930210 | 21,245    | 873,544    | SH | DEFINED | 1,2,3,5      |
| GLOBAL CASH ACCESS H | COM        | 37896710 | 1,795     | 123,013    | SH | DEFINED | 1,2          |
| GLOBAL CROSSING LTD  | SHS NEW    | G3921A17 | 220       | 13,701     | SH | DEFINED | 1,2          |
| GLOBAL IMAGING SYSTE | COM        | 37934A10 | 11,312    | 326,667    | SH | DEFINED | 1,2,6        |
| GLOBAL INDS LTD      | COM        | 37933610 | 16,490    | 1,452,899  | SH | DEFINED | 1,2,5        |
| GLOBAL PMTS INC      | COM        | 37940X10 | 54,939    | 1,178,706  | SH | DEFINED | 1,2,5,6,10   |
| GLOBAL POWER EQUIPME | COM        | 37941P10 | 2,117     | 468,395    | SH | DEFINED | 1,2,5        |
| GLOBAL SIGNAL INC    | COM        | 37944Q10 | 6,324     | 146,528    | SH | DEFINED | 1,2,3        |
| GLOBAL SANTAFE CORP  | SHS        | G3930E10 | 60,638    | 1,259,363  | SH | DEFINED | 1,2,5,7,8,10 |
| GLOBTEL COMMUNICATI  | COM NEW    | 37958F20 | 3,096     | 841,330    | SH | DEFINED | 1,2          |
| GLOBIX CORP          | COM NEW    | 37957F20 | 22        | 16,500     | SH | DEFINED | 1            |
| GMH CMNTYS TR        | COM        | 36188G10 | 13,223    | 852,550    | SH | DEFINED | 1,2,3        |
| GOLD BANC CORP INC   | COM        | 37990710 | 9,334     | 512,271    | SH | DEFINED | 1,2,5        |
| GOLD KIST INC        | COM        | 38061410 | 10,147    | 678,735    | SH | DEFINED | 1,2          |
| GOLDEN TELECOM INC   | COM        | 38122G10 | 6,863     | 263,453    | SH | DEFINED | 1,2          |
| GOLDEN WEST FINL COR | COM        | 38131710 | 497,297   | 7,534,809  | SH | DEFINED | 1,2,5,6,7,8, |
| GOLDMAN SACHS GROUP  | COM        | 38141G10 | 1,762,498 | 13,800,780 | SH | DEFINED | 1,2,5,6,7,8, |
| GOLF GALAXY INC      | COM        | 38163910 | 577       | 30,120     | SH | DEFINED | 1            |
| GOODRICH CORP        | COM        | 38238810 | 131,525   | 3,200,129  | SH | DEFINED | 1,2,5,6,10,1 |
| GOODRICH PETE CORP   | COM NEW    | 38241040 | 3,239     | 128,790    | SH | DEFINED | 1,2          |
| GOODYEAR TIRE & RUBR | COM        | 38255010 | 182,092   | 10,477,102 | SH | DEFINED | 1,2,5,6,10,1 |
| GOODYS FAMILY CLOTHI | COM        | 38258810 | 102       | 10,632     | SH | DEFINED | 1,5          |
| GOOGLE INC           | CL A       | 38259P50 | 1,064,310 | 2,565,468  | SH | DEFINED | 1,2,5,7,8,10 |
| GOREMOTE INTERNET CO | COM        | 38285910 | 30        | 18,300     | SH | DEFINED | 1            |
| GORMAN RUPP CO       | COM        | 38308210 | 4,218     | 190,792    | SH | DEFINED | 1,2          |
| GOTTSCHALKS INC      | COM        | 38348510 | 111       | 13,192     | SH | DEFINED | 1            |
| GOVERNMENT PPTYS TR  | COM        | 38374W10 | 4,699     | 503,639    | SH | DEFINED | 1,2,3        |
| GP STRATEGIES CORP   | COM        | 36225V10 | 192       | 23,557     | SH | DEFINED | 1            |
| GRACE W R & CO DEL N | COM        | 38388F10 | 9,842     | 1,047,033  | SH | DEFINED | 1,2          |
| GRACO INC            | COM        | 38410910 | 44,658    | 1,224,182  | SH | DEFINED | 1,2,5,12,13  |
| GRAFTECH INTL LTD    | COM        | 38431310 | 8,375     | 1,346,396  | SH | DEFINED | 1,2,5        |
| GRAINGER W W INC     | COM        | 38480210 | 156,918   | 2,207,000  | SH | DEFINED | 1,2,5,6,7,8, |
| GRAMERCY CAP CORP    | COM        | 38487110 | 4,766     | 209,238    | SH | DEFINED | 1,2          |
| GRANITE CONSTR INC   | COM        | 38732810 | 21,921    | 610,450    | SH | DEFINED | 1,2,5,13     |
| GRANT PRIDECO INC    | COM        | 38821G10 | 84,840    | 1,922,943  | SH | DEFINED | 1,2,5,12,13  |
| GRAPHIC PACKAGING CO | COM        | 38868810 | 2,003     | 878,489    | SH | DEFINED | 1,2          |
| GRAY TELEVISION INC  | COM        | 38937510 | 9,057     | 922,287    | SH | DEFINED | 1,2          |
| GREAT AMERN FINL RES | COM        | 38991510 | 3,549     | 178,891    | SH | DEFINED | 1,2          |
| GREAT ATLANTIC & PAC | COM        | 39006410 | 10,633    | 334,592    | SH | DEFINED | 1,2,5,6      |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,836     | 13,188     | SH | DEFINED | 1,5          |
| GREAT PLAINS ENERGY  | COM        | 39116410 | 27,669    | 989,589    | SH | DEFINED | 1,2,5,13     |
| GREAT SOUTHN BANCORP | COM        | 39090510 | 3,550     | 128,563    | SH | DEFINED | 1,2          |
| GREAT WOLF RESORTS I | COM        | 39152310 | 3,290     | 319,089    | SH | DEFINED | 1,2          |
| GREATBATCH INC       | COM        | 39153L10 | 11,836    | 455,063    | SH | DEFINED | 1,2,5,6      |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| GREATER BAY BANCORP  | COM        | 39164810 | 25,533    | 996,599    | SH | DEFINED | 1,2,5,13     |
| GREATER COMMUNITY BA | COM        | 39167M10 | 157       | 10,532     | SH | DEFINED | 1            |
| GREEN MOUNTAIN PWR C | COM        | 39315410 | 281       | 9,778      | SH | DEFINED | 1,2          |
| GREEN MTN COFFEE ROA | COM        | 39312210 | 2,151     | 52,984     | SH | DEFINED | 1,2          |
| GREENBRIER COS INC   | COM        | 39365710 | 2,585     | 91,029     | SH | DEFINED | 1,2          |
| GREENE CNTY BANCSHAR | COM NEW    | 39436120 | 2,416     | 88,316     | SH | DEFINED | 1,2          |
| GREENFIELD ONLINE IN | COM        | 39515010 | 945       | 161,284    | SH | DEFINED | 1,2          |
| GREENHILL & CO INC   | COM        | 39525910 | 14,339    | 255,320    | SH | DEFINED | 1,2          |
| GREIF INC            | CL A       | 39762410 | 17,507    | 264,134    | SH | DEFINED | 1,2          |
| GREY WOLF INC        | COM        | 39788810 | 20,766    | 2,686,405  | SH | DEFINED | 1,2,5        |
| GRIFFON CORP         | COM        | 39843310 | 10,142    | 425,951    | SH | DEFINED | 1,2,6        |
| GROUP 1 AUTOMOTIVE I | COM        | 39890510 | 13,150    | 418,396    | SH | DEFINED | 1,2,6        |
| GROUPE CGI INC       | CL A SUB V | 39945C10 | 115       | 14,270     | SH | DEFINED | 1            |
| GROUPE DANONE        | SPONSORED  | 39944910 | 1,282     | 60,951     | SH | DEFINED | 1            |
| GRUPO TELEVISA SA DE | SP ADR REP | 40049J20 | 11,807    | 146,674    | SH | DEFINED | 1,2          |
| GSI COMMERCE INC     | COM        | 36238G10 | 5,868     | 388,845    | SH | DEFINED | 1,2,5        |
| GTC BIOTHERAPEUTICS  | COM        | 36238T10 | 20        | 12,185     | SH | DEFINED | 1            |
| GTECH HLDGS CORP     | COM        | 40051810 | 69,409    | 2,186,800  | SH | DEFINED | 1,2,5,7,8,10 |
| GTX INC DEL          | COM        | 40052B10 | 785       | 103,851    | SH | DEFINED | 1,2          |
| GUESS INC            | COM        | 40161710 | 16,719    | 469,631    | SH | DEFINED | 1,2          |
| GUIDANT CORP         | COM        | 40169810 | 584,754   | 9,030,952  | SH | DEFINED | 1,2,5,6,7,8, |
| GUITAR CTR MGMT INC  | COM        | 40204010 | 21,882    | 437,547    | SH | DEFINED | 1,2,5,6      |
| GULF ISLAND FABRICAT | COM        | 40230710 | 3,180     | 130,818    | SH | DEFINED | 1,2          |
| GULFMARK OFFSHORE IN | COM        | 40262910 | 7,307     | 246,676    | SH | DEFINED | 1,2,5        |
| GYMBOREE CORP        | COM        | 40377710 | 11,827    | 505,441    | SH | DEFINED | 1,2,6        |
| HAEMONETICS CORP     | COM        | 40502410 | 29,311    | 599,905    | SH | DEFINED | 1,2,5,6      |
| HAIN CELESTIAL GROUP | COM        | 40521710 | 11,432    | 540,259    | SH | DEFINED | 1,2,5,6      |
| HALLIBURTON CO       | COM        | 40621610 | 949,093   | 15,317,838 | SH | DEFINED | 1,2,5,6,7,8, |
| HANAROTELECOM INC    | SPONSORED  | 40964920 | 29        | 12,549     | SH | DEFINED | 1            |
| HANCOCK FABRICS INC  | COM        | 40990010 | 255       | 62,684     | SH | DEFINED | 1,6          |
| HANCOCK HLDG CO      | COM        | 41012010 | 15,061    | 398,345    | SH | DEFINED | 1,2          |
| HANDLEMAN CO DEL     | COM        | 41025210 | 3,753     | 302,139    | SH | DEFINED | 1,2          |
| HANGER ORTHOPEDIC GR | COM NEW    | 41043F20 | 185       | 32,423     | SH | DEFINED | 1,5          |
| HANMI FINL CORP      | COM        | 41049510 | 9,070     | 507,865    | SH | DEFINED | 1,2          |
| HANOVER COMPRESSOR C | COM        | 41076810 | 27,463    | 1,946,331  | SH | DEFINED | 1,2,5,13     |
| HANOVER INS GROUP IN | COM        | 41086710 | 35,298    | 845,066    | SH | DEFINED | 1,2,5,10,13  |
| HANSEN NAT CORP      | COM        | 41131010 | 27,016    | 342,799    | SH | DEFINED | 1,2,6        |
| HANSON PLC NEW       | SPONSORED  | 41134910 | 568       | 10,343     | SH | DEFINED | 1            |
| HARBOR FLA BANCSHARE | COM        | 41190110 | 10,291    | 277,772    | SH | DEFINED | 1,2,5        |
| HARKEN ENERGY CORP   | COM NEW    | 41255230 | 54        | 94,171     | SH | DEFINED | 1            |
| HARLAND JOHN H CO    | COM        | 41269310 | 17,277    | 459,497    | SH | DEFINED | 1,2,5,6      |
| HARLEY DAVIDSON INC  | COM        | 41282210 | 412,685   | 8,014,865  | SH | DEFINED | 1,2,5,6,7,8, |
| HARLEYSVILLE GROUP I | COM        | 41282410 | 9,487     | 358,010    | SH | DEFINED | 1,2          |
| HARLEYSVILLE NATL CO | COM        | 41285010 | 6,880     | 360,190    | SH | DEFINED | 1,2          |
| HARMAN INTL INDS INC | COM        | 41308610 | 145,782   | 1,489,848  | SH | DEFINED | 1,2,5,7,8,10 |
| HARMONIC INC         | COM        | 41316010 | 4,535     | 935,005    | SH | DEFINED | 1,2,5,6      |
| HARMONY GOLD MNG LTD | SPONSORED  | 41321630 | 551       | 42,184     | SH | DEFINED | 1            |
| HARRAHS ENTMT INC    | COM        | 41361910 | 551,735   | 7,739,303  | SH | DEFINED | 1,2,5,6,7,8, |
| HARRIS & HARRIS GROU | COM        | 41383310 | 2,858     | 205,598    | SH | DEFINED | 1,2          |
| HARRIS CORP DEL      | COM        | 41387510 | 100,940   | 2,346,903  | SH | DEFINED | 1,2,5,10,12, |
| HARRIS INTERACTIVE I | COM        | 41454910 | 2,813     | 652,600    | SH | DEFINED | 1,2          |
| HARSCO CORP          | COM        | 41586410 | 39,212    | 580,836    | SH | DEFINED | 1,2,5,12,13  |
| HARTE-HANKS INC      | COM        | 41619610 | 41,269    | 1,563,796  | SH | DEFINED | 1,2,5,10,13  |
| HARTFORD FINL SVCS G | COM        | 41651510 | 1,585,691 | 18,461,886 | SH | DEFINED | 1,2,5,6,7,8, |
| HARTMARX CORP        | COM        | 41711910 | 2,512     | 321,613    | SH | DEFINED | 1,2          |
| HARVARD BIOSCIENCE I | COM        | 41690610 | 105       | 23,632     | SH | DEFINED | 1            |



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|                      |            |          |           |             |    |         |              |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| HARVEST NATURAL RESO | COM        | 41754V10 | 6,623     | 745,838     | SH | DEFINED | 1,2,5        |
| HASBRO INC           | COM        | 41805610 | 118,170   | 5,855,799   | SH | DEFINED | 1,2,5,6,7,8, |
| HAVAS                | SPONSORED  | 41931310 | 54        | 12,678      | SH | DEFINED | 1            |
| HAVERTY FURNITURE IN | COM        | 41959610 | 4,484     | 347,868     | SH | DEFINED | 1,2,6        |
| HAWAIIAN ELEC INDUST | COM        | 41987010 | 32,799    | 1,266,359   | SH | DEFINED | 1,2,5,13     |
| HAWAIIAN HOLDINGS IN | COM        | 41987910 | 91        | 22,715      | SH | DEFINED | 1            |
| HAWK CORP            | CL A       | 42008910 | 205       | 14,000      | SH | DEFINED | 1            |
| HAWKINS INC          | COM        | 42026110 | 204       | 14,552      | SH | DEFINED | 1            |
| HAYES LEMMERZ INTL I | COM NEW    | 42078130 | 1,699     | 482,555     | SH | DEFINED | 1,2          |
| HCA INC              | COM        | 40411910 | 564,963   | 11,187,387  | SH | DEFINED | 1,2,5,6,7,8, |
| HCC INS HLDGS INC    | COM        | 40413210 | 43,144    | 1,453,622   | SH | DEFINED | 1,2,5,13     |
| HEADWATERS INC       | COM        | 42210P10 | 24,280    | 685,112     | SH | DEFINED | 1,2          |
| HEALTH CARE PPTY INV | COM        | 42191510 | 41,802    | 1,635,440   | SH | DEFINED | 1,2,3,5,7,8, |
| HEALTH CARE REIT INC | COM        | 42217K10 | 16,934    | 499,528     | SH | DEFINED | 1,2,3,5      |
| HEALTH MGMT ASSOC IN | CL A       | 42193310 | 147,546   | 6,718,848   | SH | DEFINED | 1,2,5,6,7,8, |
| HEALTH NET INC       | COM        | 42222G10 | 120,782   | 2,343,015   | SH | DEFINED | 1,2,5,7,8,10 |
| HEALTHCARE RLTY TR   | COM        | 42194610 | 15,496    | 465,752     | SH | DEFINED | 1,2,3,5      |
| HEALTHCARE SVCS GRP  | COM        | 42190610 | 7,482     | 361,282     | SH | DEFINED | 1,2,6        |
| HEALTHEXTRAS INC     | COM        | 42221110 | 6,270     | 249,785     | SH | DEFINED | 1,2          |
| HEALTHTRONICS INC    | COM        | 42222L10 | 3,200     | 418,351     | SH | DEFINED | 1,2,5        |
| HEARST-ARGYLE TELEVI | COM        | 42231710 | 16,511    | 692,294     | SH | DEFINED | 1,2,5        |
| HEARTLAND EXPRESS IN | COM        | 42234710 | 26,055    | 1,284,140   | SH | DEFINED | 1,2,5,6      |
| HEARTLAND FINL USA I | COM        | 42234Q10 | 2,391     | 110,188     | SH | DEFINED | 1,2          |
| HEARTLAND PMT SYS IN | COM        | 42235N10 | 1,115     | 51,462      | SH | DEFINED | 1,2          |
| HECLA MNG CO         | COM        | 42270410 | 5,974     | 1,471,317   | SH | DEFINED | 1,2,5        |
| HECTOR COMMUNICATION | COM        | 42273010 | 215       | 7,600       | SH | DEFINED | 1,2          |
| HEICO CORP NEW       | COM        | 42280610 | 7,977     | 308,219     | SH | DEFINED | 1,2,5        |
| HEICO CORP NEW       | CL A       | 42280620 | 425       | 20,733      | SH | DEFINED | 1,2          |
| HEIDRICK & STRUGGLES | COM        | 42281910 | 8,915     | 278,149     | SH | DEFINED | 1,2,5,6      |
| HEINZ H J CO         | COM        | 42307410 | 331,048   | 9,817,555   | SH | DEFINED | 1,2,5,6,7,8, |
| HELEN OF TROY CORP L | COM        | G4388N10 | 515       | 31,987      | SH | DEFINED | 1,2,5        |
| HELLENIC TELECOM ORG | SPONSORED  | 42332530 | 7,217     | 688,627     | SH | DEFINED | 1            |
| HELMERICH & PAYNE IN | COM        | 42345210 | 66,101    | 1,067,702   | SH | DEFINED | 1,2,5,6,10,1 |
| HEMISPHERX BIOPHARMA | COM        | 42366C10 | 84        | 38,510      | SH | DEFINED | 1            |
| HENRY JACK & ASSOC I | COM        | 42628110 | 25,098    | 1,314,726   | SH | DEFINED | 1,2,5,13     |
| HERBALIFE LTD        | COM USD SH | G4412G10 | 1,120     | 34,432      | SH | DEFINED | 1,2          |
| HERCULES INC         | COM        | 42705610 | 39,511    | 3,496,516   | SH | DEFINED | 1,2,5,6,10,1 |
| HERCULES OFFSHORE IN | COM        | 42709310 | 2,586     | 91,007      | SH | DEFINED | 1,2          |
| HERITAGE COMMERCE CO | COM        | 42692710 | 2,954     | 137,393     | SH | DEFINED | 1,2          |
| HERITAGE PPTY INVT T | COM        | 42725M10 | 28,793    | 862,068     | SH | DEFINED | 1,2,3        |
| HERLEY INDS INC DEL  | COM        | 42739810 | 2,688     | 162,801     | SH | DEFINED | 1,2          |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 1,904     | 211,294     | SH | DEFINED | 1,2,3        |
| HERSHEY CO           | COM        | 42786610 | 278,452   | 5,039,857   | SH | DEFINED | 1,2,5,6,7,8, |
| HESKA CORP           | COM        | 42805E10 | 15        | 11,100      | SH | DEFINED | 1            |
| HEWITT ASSOCS INC    | COM        | 42822Q10 | 13,017    | 464,721     | SH | DEFINED | 1,2,5,8      |
| HEWLETT PACKARD CO   | COM        | 42823610 | 3,563,882 | 124,480,678 | SH | DEFINED | 1,2,5,6,7,8, |
| HEXCEL CORP NEW      | COM        | 42829110 | 13,893    | 769,706     | SH | DEFINED | 1,2          |
| HI / FN INC          | COM        | 42835810 | 118       | 21,020      | SH | DEFINED | 1            |
| HIBBETT SPORTING GOO | COM        | 42856510 | 25,354    | 890,246     | SH | DEFINED | 1,2,6        |
| HICKORY TECH CORP    | COM        | 42906010 | 153       | 19,362      | SH | DEFINED | 1            |
| HIGHLAND HOSPITALITY | COM        | 43014110 | 7,447     | 673,900     | SH | DEFINED | 1,2,3        |
| HIGHWOODS PPTYS INC  | COM        | 43128410 | 49,054    | 1,724,214   | SH | DEFINED | 1,2,3,5,13   |
| HILB ROGAL & HOBBS C | COM        | 43129410 | 22,850    | 593,346     | SH | DEFINED | 1,2,5        |
| HILFIGER TOMMY CORP  | ORD        | G8915Z10 | 794       | 48,867      | SH | DEFINED | 1,5          |
| HILLENBRAND INDS INC | COM        | 43157310 | 50,656    | 1,025,214   | SH | DEFINED | 1,2,5,6,7,8, |
| HILTON HOTELS CORP   | COM        | 43284810 | 225,727   | 9,362,389   | SH | DEFINED | 1,2,5,6,7,8, |

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|                      |             |          |           |            |    |         |                 |
|----------------------|-------------|----------|-----------|------------|----|---------|-----------------|
| HITACHI LIMITED      | ADR 10 COM  | 43357850 | 12,045    | 178,702    | SH | DEFINED | 1               |
| HI-TECH PHARMACAL IN | COM         | 42840B10 | 4,456     | 100,611    | SH | DEFINED | 1,2             |
| HITTITE MICROWAVE CO | COM         | 43365Y10 | 910       | 39,318     | SH | DEFINED | 1,2             |
| HMS HLDGS CORP       | COM         | 40425J10 | 79        | 10,297     | SH | DEFINED | 1               |
| HNI CORP             | COM         | 40425110 | 43,243    | 787,231    | SH | DEFINED | 1,2,5,6,12,13   |
| HOLLINGER INTL INC   | CL A        | 43556910 | 6,482     | 723,412    | SH | DEFINED | 1,2,5           |
| HOLLIS-EDEN PHARMACE | COM         | 43590210 | 119       | 24,500     | SH | DEFINED | 1               |
| HOLLY CORP           | COM PAR \$0 | 43575830 | 16,107    | 273,602    | SH | DEFINED | 1,2             |
| HOLLY ENERGY PARTNER | COM UT LTD  | 43576310 | 402       | 10,899     | SH | DEFINED | 1,2             |
| HOLOGIC INC          | COM         | 43644010 | 23,586    | 621,990    | SH | DEFINED | 1,2,5,6         |
| HOME DEPOT INC       | COM         | 43707610 | 2,778,638 | 68,642,238 | SH | DEFINED | 1,2,5,6,7,8,13  |
| HOME PROPERTIES INC  | COM         | 43730610 | 28,497    | 698,453    | SH | DEFINED | 1,2,3,5         |
| HOMEBANC CORP GA     | COM         | 43738R10 | 5,760     | 770,069    | SH | DEFINED | 1,2             |
| HOMESTORE INC        | COM         | 43785210 | 14,532    | 2,849,477  | SH | DEFINED | 1,2,5           |
| HONDA MOTOR LTD      | AMERN SHS   | 43812830 | 11,953    | 412,590    | SH | DEFINED | 1               |
| HONEYWELL INTL INC   | COM         | 43851610 | 3,665,727 | 98,408,768 | SH | DEFINED | 1,2,5,6,7,8,13  |
| HOOKER FURNITURE COR | COM         | 43903810 | 1,684     | 98,177     | SH | DEFINED | 1,2             |
| HOOPER HOLMES INC    | COM         | 43910410 | 2,200     | 862,744    | SH | DEFINED | 1,2,6           |
| HORACE MANN EDUCATOR | COM         | 44032710 | 15,354    | 809,809    | SH | DEFINED | 1,2,5,13        |
| HORIZON FINL CORP WA | COM         | 44041F10 | 2,950     | 135,071    | SH | DEFINED | 1,2,5           |
| HORIZON HEALTH CORP  | COM         | 44041Y10 | 2,584     | 114,202    | SH | DEFINED | 1,2             |
| HORIZON LINES INC    | COM         | 44044K10 | 1,230     | 101,380    | SH | DEFINED | 1,2             |
| HORMEL FOODS CORP    | COM         | 44045210 | 46,102    | 1,410,720  | SH | DEFINED | 1,2,5,12,13     |
| HORNBECK OFFSHORE SV | COM         | 44054310 | 7,477     | 228,640    | SH | DEFINED | 1,2             |
| HOSPIRA INC          | COM         | 44106010 | 216,278   | 5,055,578  | SH | DEFINED | 1,2,5,6,7,8,13  |
| HOSPITALITY PPTYS TR | COM SH BEN  | 44106M10 | 75,711    | 1,888,053  | SH | DEFINED | 1,2,3,5,12,13   |
| HOST MARRIOTT CORP N | COM         | 44107P10 | 149,900   | 7,910,266  | SH | DEFINED | 1,2,3,5,7,8,13  |
| HOT TOPIC INC        | COM         | 44133910 | 14,526    | 1,019,361  | SH | DEFINED | 1,2,5,6         |
| HOUSEVALUES INC      | COM         | 44183Y10 | 926       | 71,022     | SH | DEFINED | 1               |
| HOUSTON EXPL CO      | COM         | 44212010 | 20,707    | 392,179    | SH | DEFINED | 1,2             |
| HOVNANIAN ENTERPRISE | CL A        | 44248720 | 26,765    | 539,183    | SH | DEFINED | 1,2,5,13        |
| HRPT PPTYS TR        | COM SH BEN  | 40426W10 | 62,432    | 6,032,118  | SH | DEFINED | 1,2,3,5         |
| HSBC HLDGS PLC       | SPON ADR N  | 40428040 | 14,724    | 182,969    | SH | DEFINED | 1,2             |
| HUB GROUP INC        | CL A        | 44332010 | 14,182    | 401,195    | SH | DEFINED | 1,2,6           |
| HUBBELL INC          | CL B        | 44351020 | 39,365    | 872,446    | SH | DEFINED | 1,2,5,6,12,13   |
| HUDSON CITY BANCORP  | COM         | 44368310 | 83,382    | 6,879,674  | SH | DEFINED | 1,2,5,7,8,10,13 |
| HUDSON HIGHLAND GROU | COM         | 44379210 | 5,328     | 306,928    | SH | DEFINED | 1,2,5           |
| HUDSON UNITED BANCOR | COM         | 44416510 | 27,015    | 648,159    | SH | DEFINED | 1,2,5           |
| HUGHES SUPPLY INC    | COM         | 44448210 | 34,618    | 965,646    | SH | DEFINED | 1,2,5,6,12      |
| HUGOTON RTY TR TEX   | UNIT BEN I  | 44471710 | 769       | 20,280     | SH | DEFINED | 1,2             |
| HUMAN GENOME SCIENCE | COM         | 44490310 | 15,792    | 1,844,818  | SH | DEFINED | 1,2,5,8         |
| HUMANA INC           | COM         | 44485910 | 314,220   | 5,783,549  | SH | DEFINED | 1,2,5,6,10,13   |
| HUNGARIAN TEL & CABL | COM         | 44554210 | 598       | 38,445     | SH | DEFINED | 1,2             |
| HUNT J B TRANS SVCS  | COM         | 44565810 | 39,945    | 1,764,348  | SH | DEFINED | 1,2,5,12,13     |
| HUNTINGTON BANCSHARE | COM         | 44615010 | 160,699   | 6,766,279  | SH | DEFINED | 1,2,5,6,7,8,13  |
| HUNTSMAN CORP        | COM         | 44701110 | 16,613    | 964,740    | SH | DEFINED | 1,2             |
| HURON CONSULTING GRO | COM         | 44746210 | 1,647     | 68,638     | SH | DEFINED | 1,2             |
| HUTCHINSON TECHNOLOG | COM         | 44840710 | 10,045    | 353,075    | SH | DEFINED | 1,2,5,6         |
| HUTTIG BLDG PRODS IN | COM         | 44845110 | 1,136     | 135,273    | SH | DEFINED | 1,2             |
| HYDRIL               | COM         | 44877410 | 16,400    | 261,980    | SH | DEFINED | 1,2             |
| HYPERCOM CORP        | COM         | 44913M10 | 3,948     | 617,794    | SH | DEFINED | 1,2             |
| HYPERION SOLUTIONS C | COM         | 44914M10 | 22,790    | 636,245    | SH | DEFINED | 1,2,5,6,12      |
| IAC INTERACTIVECORP  | COM NEW     | 44919P30 | 93,577    | 3,305,450  | SH | DEFINED | 1,2,5,7,8,10,13 |
| IBERIABANK CORP      | COM         | 45082810 | 6,579     | 128,977    | SH | DEFINED | 1,2,5           |
| ICICI BK LTD         | ADR         | 45104G10 | 13,989    | 485,731    | SH | DEFINED | 1,2,4,5         |
| ICONIX BRAND GROUP I | COM         | 45105510 | 216       | 21,200     | SH | DEFINED | 1               |

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|                         |            |          |         |            |    |         |              |
|-------------------------|------------|----------|---------|------------|----|---------|--------------|
| ICOS CORP               | COM        | 44929510 | 21,860  | 791,176    | SH | DEFINED | 1,2,5        |
| ICT GROUP INC           | COM        | 44929Y10 | 1,942   | 114,600    | SH | DEFINED | 1            |
| ICU MED INC             | COM        | 44930G10 | 10,839  | 276,440    | SH | DEFINED | 1,2,6        |
| IDACORP INC             | COM        | 45110710 | 34,973  | 1,193,626  | SH | DEFINED | 1,2,5,6,13   |
| IDENIX PHARMACEUTICA    | COM        | 45166R20 | 2,922   | 170,772    | SH | DEFINED | 1,2          |
| IDENTIX INC             | COM        | 45190610 | 5,477   | 1,093,134  | SH | DEFINED | 1,2          |
| IDEX CORP               | COM        | 45167R10 | 23,554  | 572,949    | SH | DEFINED | 1,2,5,6,12   |
| IDEXX LABS INC          | COM        | 45168D10 | 27,266  | 378,796    | SH | DEFINED | 1,2,5,6,12   |
| IDT CORP                | COM        | 44894710 | 557     | 48,202     | SH | DEFINED | 1,2          |
| IDT CORP                | CL B       | 44894730 | 8,967   | 766,441    | SH | DEFINED | 1,2          |
| IDX SYS CORP            | COM        | 44949110 | 13,267  | 301,994    | SH | DEFINED | 1,2          |
| I-FLOW CORP             | COM NEW    | 44952030 | 3,355   | 229,509    | SH | DEFINED | 1,2          |
| IGATE CORP              | COM        | 45169U10 | 1,201   | 247,191    | SH | DEFINED | 1,2          |
| IHOP CORP               | COM        | 44962310 | 15,561  | 331,714    | SH | DEFINED | 1,2,6        |
| IHS INC                 | CL A       | 45173410 | 2,624   | 127,872    | SH | DEFINED | 1,2          |
| II VI INC               | COM        | 90210410 | 5,272   | 295,028    | SH | DEFINED | 1,2          |
| IKANOS COMMUNICATION    | COM        | 45173E10 | 351     | 23,800     | SH | DEFINED | 1            |
| IKON OFFICE SOLUTION    | COM        | 45171310 | 185,924 | 17,860,152 | SH | DEFINED | 1,2,5,6      |
| ILLINOIS TOOL WKS IN    | COM        | 45230810 | 611,613 | 6,950,935  | SH | DEFINED | 1,2,5,6,7,8, |
| ILLUMINA INC            | COM        | 45232710 | 6,375   | 452,152    | SH | DEFINED | 1,2          |
| IMATION CORP            | COM        | 45245A10 | 44,241  | 960,300    | SH | DEFINED | 1,2,5,13     |
| IMCLONE SYS INC         | COM        | 45245W10 | 25,455  | 743,427    | SH | DEFINED | 1,2,5,12     |
| IMMERSION CORP          | COM        | 45252110 | 139     | 21,124     | SH | DEFINED | 1            |
| IMMTECH INTL INC        | COM        | 45251910 | 76      | 11,000     | SH | DEFINED | 1            |
| IMMUCOR INC             | COM        | 45252610 | 16,958  | 725,960    | SH | DEFINED | 1,2,6        |
| IMMUNOGEN INC           | COM        | 45253H10 | 5,195   | 1,012,654  | SH | DEFINED | 1,2,5        |
| IMMUNOMEDICS INC        | COM        | 45290710 | 139     | 47,593     | SH | DEFINED | 1,5          |
| IMPAC MTG HLDGS INC     | COM        | 45254P10 | 10,669  | 1,133,826  | SH | DEFINED | 1,2,5        |
| IMPACO TECHNOLOGIES I   | COM        | 45255W10 | 54      | 10,389     | SH | DEFINED | 1            |
| IMPERIAL CHEM INDS P    | ADR NEW    | 45270450 | 410     | 17,990     | SH | DEFINED | 1            |
| IMPERIAL OIL LTD        | COM NEW    | 45303840 | 1,036   | 10,398     | SH | DEFINED | 1            |
| IMPERIAL TOBACCO GRO    | SPONSORED  | 45314210 | 879     | 14,526     | SH | DEFINED | 1            |
| IMS HEALTH INC          | COM        | 44993410 | 197,533 | 7,926,702  | SH | DEFINED | 1,2,5,6,7,8, |
| INAMED CORP             | COM        | 45323510 | 43,011  | 490,544    | SH | DEFINED | 1,2,5,12,13  |
| INCO LTD                | COM        | 45325840 | 364     | 8,356      | SH | DEFINED | 1            |
| INCYTE CORP             | COM        | 45337C10 | 5,700   | 1,067,334  | SH | DEFINED | 1,2,5        |
| INDEPENDENCE CMNTY B    | COM        | 45341410 | 43,339  | 1,090,843  | SH | DEFINED | 1,2,5,12,13  |
| INDEPENDENCE HLDG CO    | COM NEW    | 45344030 | 1,323   | 67,692     | SH | DEFINED | 1,2          |
| INDEPENDENT BANK COR    | COM        | 45383610 | 6,901   | 241,891    | SH | DEFINED | 1,2,5        |
| INDEPENDENT BANK COR    | COM        | 45383810 | 10,143  | 372,482    | SH | DEFINED | 1,2          |
| INDEVUS PHARMACEUTIC    | COM        | 45407210 | 295     | 54,837     | SH | DEFINED | 1,5          |
| INDIA FD INC            | COM        | 45408910 | 5,446   | 137,063    | SH | DEFINED | 5,7          |
| INDUS INTL INC          | COM        | 45578L10 | 56      | 17,900     | SH | DEFINED | 1            |
| INDYMAC BANCORP INC     | COM        | 45660710 | 38,417  | 984,548    | SH | DEFINED | 1,2,5,8,10,1 |
| ENERGY L P              | UNIT LTD P | 45661510 | 795     | 30,674     | SH | DEFINED | 1,2          |
| INFINITY PPTY & CAS     | COM        | 45665Q10 | 10,517  | 282,644    | SH | DEFINED | 1,2,5        |
| INFOCROSSING INC        | COM        | 45664X10 | 1,915   | 222,400    | SH | DEFINED | 1,2          |
| INFOCUS CORP            | COM        | 45665B10 | 201     | 50,121     | SH | DEFINED | 1,5          |
| INFORMATICA CORP        | COM        | 45666Q10 | 13,343  | 1,111,937  | SH | DEFINED | 1,2,5        |
| INFORTE CORP            | COM        | 45677R10 | 52      | 13,074     | SH | DEFINED | 1            |
| INFOSPACE INC           | COM NEW    | 45678T20 | 18,559  | 718,775    | SH | DEFINED | 1,2,6        |
| INFOSYS TECHNOLOGIES    | SPONSORED  | 45678810 | 14,100  | 174,379    | SH | DEFINED | 1,2,5        |
| INFOUSA INC NEW         | COM        | 45681830 | 6,657   | 609,041    | SH | DEFINED | 1,2          |
| INFRASTRUCTURE SVCS INC | COM        | 45684P10 | 1,696   | 129,698    | SH | DEFINED | 1,2          |
| ING GROEP N V           | SPONSORED  | 45683710 | 20,443  | 587,103    | SH | DEFINED | 1,2          |
| INGERSOLL-RAND COMPA    | CL A       | G4776G10 | 309,869 | 7,675,732  | SH | DEFINED | 1,2,5,6,7,8, |

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|                      |             |          |           |             |    |         |              |
|----------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| INGLES MKTS INC      | CL A        | 45703010 | 2,337     | 149,310     | SH | DEFINED | 1,2,5        |
| INGRAM MICRO INC     | CL A        | 45715310 | 32,099    | 1,610,579   | SH | DEFINED | 1,2,5,13     |
| INLAND REAL ESTATE C | COM NEW     | 45746120 | 12,041    | 814,149     | SH | DEFINED | 1,2,3        |
| INNKEEPERS USA TR    | COM         | 4576J010 | 23,128    | 1,445,523   | SH | DEFINED | 1,2,3,5      |
| INNODATA ISOGEN INC  | COM NEW     | 45764220 | 60        | 17,200      | SH | DEFINED | 1            |
| INNOTRAC CORP        | COM         | 45767M10 | 50        | 11,000      | SH | DEFINED | 1            |
| INNOVATIVE SOLUTIONS | COM         | 45769N10 | 4,702     | 367,955     | SH | DEFINED | 1,2          |
| INNOVEX INC          | COM         | 45764710 | 81        | 23,383      | SH | DEFINED | 1            |
| INNOVO GROUP INC     | COM PAR \$0 | 45795460 | 192       | 186,420     | SH | DEFINED | 1,2          |
| INPHONIC INC         | COM         | 45772G10 | 1,807     | 207,915     | SH | DEFINED | 1,2          |
| INPUT/OUTPUT INC     | COM         | 45765210 | 6,394     | 909,514     | SH | DEFINED | 1,2          |
| INSIGHT ENTERPRISES  | COM         | 45765U10 | 18,566    | 946,776     | SH | DEFINED | 1,2,5,6      |
| INSITUFORM TECHNOLOG | CL A        | 45766710 | 9,836     | 507,771     | SH | DEFINED | 1,2,6        |
| INSMED INC           | COM NEW     | 45766920 | 24        | 12,302      | SH | DEFINED | 1            |
| INSPIRE PHARMACEUTIC | COM         | 45773310 | 2,777     | 546,698     | SH | DEFINED | 1,2          |
| INTEGRA BK CORP      | COM         | 45814P10 | 8,773     | 411,115     | SH | DEFINED | 1,2          |
| INTEGRA LIFESCIENCES | COM NEW     | 45798520 | 15,082    | 425,333     | SH | DEFINED | 1,2,6        |
| INTEGRAL SYS INC MD  | COM         | 45810H10 | 2,358     | 125,015     | SH | DEFINED | 1,2          |
| INTEGRATED ALARM SVC | COM         | 45890M10 | 71        | 24,630      | SH | DEFINED | 1            |
| INTEGRATED DEVICE TE | COM         | 45811810 | 47,697    | 3,618,874   | SH | DEFINED | 1,2,5,13     |
| INTEGRATED ELECTRICA | COM         | 45811E10 | 20        | 36,445      | SH | DEFINED | 1,5          |
| INTEGRATED SILICON S | COM         | 45812P10 | 3,206     | 497,825     | SH | DEFINED | 1,2,5        |
| INTEL CORP           | COM         | 45814010 | 4,788,365 | 191,841,538 | SH | DEFINED | 1,2,5,6,7,8, |
| INTELLISYNC CORP     | COM         | 45817610 | 327       | 63,468      | SH | DEFINED | 1,5          |
| INTER PARFUMS INC    | COM         | 45833410 | 705       | 39,263      | SH | DEFINED | 1,2          |
| INTER TEL INC        | COM         | 45837210 | 7,375     | 376,867     | SH | DEFINED | 1,2,6        |
| INTERACTIVE DATA COR | COM         | 45840J10 | 7,152     | 314,942     | SH | DEFINED | 1,2,5        |
| INTERCHANGE FINL SVC | COM         | 45844710 | 3,727     | 216,064     | SH | DEFINED | 1,2          |
| INTERCONTINENTAL HTL | SPONSORED   | 45857P10 | 365       | 25,250      | SH | DEFINED | 1            |
| INTERCONTINENTALEXCH | COM         | 45865V10 | 6,336     | 174,300     | SH | DEFINED | 1,2          |
| INTERDIGITAL COMMUNI | COM         | 45866A10 | 12,802    | 698,816     | SH | DEFINED | 1,2,5        |
| INTERFACE INC        | CL A        | 45866510 | 6,238     | 758,830     | SH | DEFINED | 1,2,5,6      |
| INTERGRAPH CORP      | COM         | 45868310 | 32,854    | 659,582     | SH | DEFINED | 1,2,5        |
| INTERLAND INC        | COM NEW     | 45872720 | 77        | 17,272      | SH | DEFINED | 1            |
| INTERLINE BRANDS INC | COM         | 45874310 | 5,158     | 226,731     | SH | DEFINED | 1,2          |
| INTERMAGNETICS GEN C | COM         | 45877110 | 13,743    | 430,810     | SH | DEFINED | 1,2,6        |
| INTERMUNE INC        | COM         | 45884X10 | 6,616     | 393,781     | SH | DEFINED | 1,2,5        |
| INTERNAP NETWORK SVC | COM         | 45885A10 | 88        | 205,359     | SH | DEFINED | 1            |
| INTERNATIONAL ALUM C | COM         | 45888410 | 203       | 5,053       | SH | DEFINED | 1            |
| INTERNATIONAL BANCSH | COM         | 45904410 | 11,950    | 407,027     | SH | DEFINED | 1,2,5        |
| INTERNATIONAL BUSINE | COM         | 45920010 | 6,488,432 | 78,934,695  | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL COAL G | COM         | 45928H10 | 1,292     | 136,000     | SH | DEFINED | 1,2          |
| INTERNATIONAL DISPLA | COM         | 45941210 | 2,045     | 344,224     | SH | DEFINED | 1,2          |
| INTERNATIONAL FLAVOR | COM         | 45950610 | 84,118    | 2,510,988   | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL GAME T | COM         | 45990210 | 272,318   | 8,847,240   | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL PWR PL | SPONSORED   | 46018M10 | 225       | 5,362       | SH | DEFINED | 1            |
| INTERNATIONAL RECTIF | COM         | 46025410 | 32,525    | 1,019,581   | SH | DEFINED | 1,2,5,12,13  |
| INTERNATIONAL SECS E | CL A        | 46031W20 | 4,589     | 166,752     | SH | DEFINED | 1,2          |
| INTERNATIONAL SHIPHO | COM NEW     | 46032120 | 157       | 10,100      | SH | DEFINED | 1            |
| INTERNATIONAL SPEEDW | CL A        | 46033520 | 23,711    | 495,011     | SH | DEFINED | 1,2,5,13     |
| INTERNET CAP GROUP I | COM NEW     | 46059C20 | 4,048     | 492,401     | SH | DEFINED | 1,2          |
| INTERNET SEC SYS INC | COM         | 46060X10 | 22,141    | 1,056,867   | SH | DEFINED | 1,2,5,6      |
| INTERPHARM HLDGS INC | COM         | 46058810 | 13        | 10,400      | SH | DEFINED | 1            |
| INTERPOOL INC        | COM         | 46062R10 | 1,826     | 96,727      | SH | DEFINED | 1,2          |
| INTERPUBLIC GROUP CO | COM         | 46069010 | 104,478   | 10,826,707  | SH | DEFINED | 1,2,5,6,7,8, |
| INTERSIL CORP        | CL A        | 46069S10 | 52,622    | 2,115,024   | SH | DEFINED | 1,2,5,12,13  |
| INTERSTATE HOTELS &  | COM         | 46088S10 | 58        | 13,343      | SH | DEFINED | 1            |
| INTERVIDEO INC       | COM         | 46114Y10 | 775       | 73,478      | SH | DEFINED | 1,2          |
| INTERVOICE INC NEW   | COM         | 46114210 | 3,839     | 482,245     | SH | DEFINED | 1,2,5        |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| INTERWOVEN INC       | COM NEW    | 46114T50 | 4,696     | 554,455    | SH | DEFINED | 1,2,5        |
| INTEVAC INC          | COM        | 46114810 | 3,140     | 237,841    | SH | DEFINED | 1,2          |
| INTL PAPER CO        | COM        | 46014610 | 1,106,168 | 32,911,860 | SH | DEFINED | 1,2,5,6,7,8, |
| INTRADO INC          | COM        | 46117A10 | 12,614    | 547,974    | SH | DEFINED | 1,2,6        |
| INTRALASE CORP       | COM        | 46116910 | 2,682     | 150,396    | SH | DEFINED | 1,2          |
| INTROGEN THERAPEUTIC | COM        | 46119F10 | 820       | 155,529    | SH | DEFINED | 1,2          |
| INTUIT               | COM        | 46120210 | 284,260   | 5,333,214  | SH | DEFINED | 1,2,5,6,7,8, |
| INTUITIVE SURGICAL I | COM NEW    | 46120E60 | 75,695    | 645,473    | SH | DEFINED | 1,2,12,13    |
| INVACARE CORP        | COM        | 46120310 | 14,449    | 458,845    | SH | DEFINED | 1,2,5,6      |
| INVERNESS MED INNOVA | COM        | 46126P10 | 6,326     | 266,794    | SH | DEFINED | 1,2,5        |
| INVESTMENT TECHNOLOG | COM        | 46145F10 | 27,506    | 776,116    | SH | DEFINED | 1,2,5        |
| INVESTORS BANCORP IN | COM        | 46146P10 | 4,924     | 446,418    | SH | DEFINED | 1,2          |
| INVESTORS FINL SERVI | COM        | 46191510 | 44,056    | 1,196,192  | SH | DEFINED | 1,2,5,7,8,10 |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 5,663     | 613,536    | SH | DEFINED | 1,2,3,5      |
| INVITROGEN CORP      | COM        | 46185R10 | 137,435   | 2,062,354  | SH | DEFINED | 1,2,5,7,8,10 |
| IOMEGA CORP          | COM NEW    | 46203030 | 198       | 79,371     | SH | DEFINED | 1,5          |
| IONATRON INC         | COM        | 46207010 | 3,136     | 310,175    | SH | DEFINED | 1,2          |
| IOWA TELECOMM SERVIC | COM        | 46259420 | 4,487     | 289,650    | SH | DEFINED | 1,2          |
| IPASS INC            | COM        | 46261V10 | 7,591     | 1,157,232  | SH | DEFINED | 1,2          |
| IPAYMENT INC         | COM        | 46262E10 | 10,479    | 252,373    | SH | DEFINED | 1,2,6        |
| IPC HLDGS LTD        | ORD        | G4933P10 | 1,751     | 63,937     | SH | DEFINED | 1,2,5        |
| IPSCO INC            | COM        | 46262210 | 419       | 5,046      | SH | DEFINED | 1            |
| IRELAND BK           | SPONSORED  | 46267Q10 | 469       | 7,375      | SH | DEFINED | 1            |
| IRIS INTL INC        | COM        | 46270W10 | 4,367     | 199,754    | SH | DEFINED | 1,2          |
| IROBOT CORP          | COM        | 46272610 | 909       | 27,280     | SH | DEFINED | 1,2          |
| IRON MTN INC         | COM        | 46284610 | 49,042    | 1,161,589  | SH | DEFINED | 1,2,5,12     |
| IRSA INVERSIONES Y R | GLOBL DEP  | 45004720 | 448       | 37,077     | SH | DEFINED | 1            |
| IRVINE SENSORS CORP  | COM NEW    | 46366450 | 27        | 11,424     | SH | DEFINED | 1            |
| IRWIN FINL CORP      | COM        | 46411910 | 12,177    | 568,509    | SH | DEFINED | 1,2          |
| ISHARES INC          | MSCI CDA I | 46428650 | 22,448    | 1,025,000  | SH | DEFINED | 1            |
| ISHARES INC          | MSCI MALAY | 46428683 | 608       | 89,109     | SH | DEFINED | 2            |
| ISHARES TR           | RUSSELL100 | 46428759 | 5,101     | 73,900     | SH | DEFINED | 1            |
| ISIS PHARMACEUTICALS | COM        | 46433010 | 3,931     | 750,150    | SH | DEFINED | 1,2,5        |
| ISLE OF CAPRI CASINO | COM        | 46459210 | 4,701     | 192,979    | SH | DEFINED | 1,2,5        |
| ISTA PHARMACEUTICALS | COM NEW    | 45031X20 | 913       | 143,588    | SH | DEFINED | 1,2          |
| ISTAR FINL INC       | COM        | 45031U10 | 63,810    | 1,789,906  | SH | DEFINED | 1,2,5,7,8,10 |
| ITC HLDGS CORP       | COM        | 46568510 | 5,574     | 198,430    | SH | DEFINED | 1,2          |
| ITLA CAP CORP        | COM        | 45056510 | 3,810     | 77,996     | SH | DEFINED | 1,2          |
| ITRON INC            | COM        | 46574110 | 12,923    | 322,741    | SH | DEFINED | 1,2,6        |
| ITT EDUCATIONAL SERV | COM        | 45068B10 | 40,414    | 683,713    | SH | DEFINED | 1,2,5,12,13  |
| ITT INDS INC IND     | COM        | 45091110 | 1,005,868 | 9,782,803  | SH | DEFINED | 1,2,5,6,7,8, |
| IVAX CORP            | COM        | 46582310 | 98,159    | 3,133,052  | SH | DEFINED | 1,2,5,12,13  |
| IVAX DIAGNOSTICS INC | COM        | 45070W10 | 38        | 10,600     | SH | DEFINED | 1            |
| IVILLAGE INC         | COM        | 46588H10 | 4,353     | 542,725    | SH | DEFINED | 1,2          |
| IXIA                 | COM        | 45071R10 | 8,933     | 603,571    | SH | DEFINED | 1,2          |
| IXYS CORP            | COM        | 46600W10 | 6,051     | 517,609    | SH | DEFINED | 1,2,5        |
| J & J SNACK FOODS CO | COM        | 46603210 | 8,437     | 142,020    | SH | DEFINED | 1,2,6        |
| J ALEXANDER CORP     | COM        | 46609610 | 151       | 18,800     | SH | DEFINED | 1            |
| J JILL GROUP INC     | COM        | 46618910 | 5,859     | 307,877    | SH | DEFINED | 1,2,5,6      |
| J2 GLOBAL COMMUNICAT | COM NEW    | 46626E20 | 20,477    | 479,114    | SH | DEFINED | 1,2,6        |
| JABIL CIRCUIT INC    | COM        | 46631310 | 219,530   | 5,918,840  | SH | DEFINED | 1,2,5,6,7,8, |
| JACK IN THE BOX INC  | COM        | 46636710 | 23,740    | 679,641    | SH | DEFINED | 1,2,5,6      |
| JACKSON HEWITT TAX S | COM        | 46820210 | 13,750    | 496,218    | SH | DEFINED | 1,2          |
| JACLYN INC           | COM        | 46977210 | 124       | 16,000     | SH | DEFINED | 1            |
| JACO ELECTRS INC     | COM        | 46978310 | 67        | 19,600     | SH | DEFINED | 1            |
| JACOBS ENGR GROUP IN | COM        | 46981410 | 56,723    | 835,759    | SH | DEFINED | 1,2,5,12,13  |
| JACUZZI BRANDS INC   | COM        | 46986510 | 8,186     | 974,496    | SH | DEFINED | 1,2          |
| JAKKS PAC INC        | COM        | 47012E10 | 8,824     | 421,408    | SH | DEFINED | 1,2,6        |
| JAMDAT MOBILE INC    | COM        | 47023T10 | 3,956     | 148,848    | SH | DEFINED | 1,2          |

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|                       |         |          |           |             |    |         |              |
|-----------------------|---------|----------|-----------|-------------|----|---------|--------------|
| JAMES RIV GROUP INC   | COM     | 47035910 | 719       | 36,220      | SH | DEFINED | 1            |
| JAMES RIVER COAL CO   | COM NEW | 47035520 | 6,118     | 160,145     | SH | DEFINED | 1,2          |
| JAMESON INNS INC      | COM     | 47045710 | 30        | 13,850      | SH | DEFINED | 1            |
| JANUS CAP GROUP INC   | COM     | 47102X10 | 116,036   | 6,228,429   | SH | DEFINED | 1,2,5,6,7,8, |
| JARDEN CORP           | COM     | 47110910 | 25,540    | 847,087     | SH | DEFINED | 1,2          |
| JDA SOFTWARE GROUP I  | COM     | 46612K10 | 7,497     | 440,749     | SH | DEFINED | 1,2,6        |
| JDS UNIPHASE CORP     | COM     | 46612J10 | 107,388   | 45,503,223  | SH | DEFINED | 1,2,5,6,7,8, |
| JEFFERIES GROUP INC   | COM     | 47231910 | 29,312    | 651,670     | SH | DEFINED | 1,2,5,13     |
| JEFFERSON PILOT CORP  | COM     | 47507010 | 206,565   | 3,628,411   | SH | DEFINED | 1,2,5,6,7,8, |
| JER INVT TR INC       | COM     | 46614H30 | 2,592     | 152,892     | SH | DEFINED | 1,2          |
| JETBLUE AWYS CORP     | COM     | 47714310 | 32,203    | 2,093,827   | SH | DEFINED | 1,2,5,6,13   |
| JLG INDS INC          | COM     | 46621010 | 34,333    | 751,937     | SH | DEFINED | 1,2,5,6      |
| JO-ANN STORES INC     | COM     | 47758P30 | 6,135     | 519,902     | SH | DEFINED | 1,2,6        |
| JOHNSON & JOHNSON     | COM     | 47816010 | 8,163,926 | 135,839,032 | SH | DEFINED | 1,2,5,6,7,8, |
| JOHNSON CTLS INC      | COM     | 47836610 | 367,672   | 5,042,819   | SH | DEFINED | 1,2,5,6,7,8, |
| JONES APPAREL GROUP   | COM     | 48007410 | 103,706   | 3,375,836   | SH | DEFINED | 1,2,5,6,7,8, |
| JONES LANG LASALLE I  | COM     | 48020Q10 | 26,531    | 526,931     | SH | DEFINED | 1,2,5        |
| JORGENSEN EARLE M CO  | COM     | 48082910 | 1,743     | 188,857     | SH | DEFINED | 1,2          |
| JOS A BANK CLOTHIERS  | COM     | 48083810 | 9,292     | 214,058     | SH | DEFINED | 1,2,5,6      |
| JOURNAL COMMUNICATIO  | CL A    | 48113010 | 5,143     | 368,678     | SH | DEFINED | 1,2          |
| JOURNAL REGISTER CO   | COM     | 48113810 | 8,438     | 564,396     | SH | DEFINED | 1,2,5        |
| JOY GLOBAL INC        | COM     | 48116510 | 62,505    | 1,562,619   | SH | DEFINED | 1,2,5,12,13  |
| JP MORGAN CHASE & CO  | COM     | 46625H10 | 4,393,256 | 110,689,233 | SH | DEFINED | 1,2,5,6,7,8, |
| JUNIPER NETWORKS INC  | COM     | 48203R10 | 150,398   | 6,744,300   | SH | DEFINED | 1,2,5,7,8,10 |
| JUPITERMEDIA CORP     | COM     | 48207D10 | 3,828     | 259,010     | SH | DEFINED | 1,2          |
| K & F INDS HLDGS INC  | COM     | 48224110 | 2,582     | 168,110     | SH | DEFINED | 1,2          |
| K V PHARMACEUTICAL C  | CL A    | 48274020 | 9,396     | 456,121     | SH | DEFINED | 1,2,5        |
| K2 INC                | COM     | 48273210 | 8,057     | 796,927     | SH | DEFINED | 1,2,6        |
| KADANT INC            | COM     | 48282T10 | 3,975     | 214,874     | SH | DEFINED | 1,2          |
| KAMAN CORP            | COM     | 48354810 | 12,512    | 635,463     | SH | DEFINED | 1,2,6        |
| KANBAY INTL INC       | COM     | 48369P20 | 4,753     | 299,136     | SH | DEFINED | 1,2          |
| KANSAS CITY LIFE INS  | COM     | 48483610 | 3,938     | 78,629      | SH | DEFINED | 1,2          |
| KANSAS CITY SOUTHERN  | COM NEW | 48517030 | 27,830    | 1,139,160   | SH | DEFINED | 1,2,5,6      |
| KAYDON CORP           | COM     | 48658710 | 15,093    | 469,606     | SH | DEFINED | 1,2,5,6      |
| KB HOME               | COM     | 48666K10 | 154,590   | 2,127,583   | SH | DEFINED | 1,2,5,6,7,8, |
| KCS ENERGY INC        | COM     | 48243420 | 16,506    | 681,496     | SH | DEFINED | 1,2,5        |
| KEANE INC             | COM     | 48666510 | 9,578     | 869,922     | SH | DEFINED | 1,2,5,6      |
| KEARNY FINL CORP      | COM     | 48716910 | 2,980     | 244,264     | SH | DEFINED | 1,2          |
| KEITHLEY INSTRS INC   | COM     | 48758410 | 2,181     | 156,035     | SH | DEFINED | 1,2,6        |
| KELLOGG CO            | COM     | 48783610 | 330,611   | 7,649,492   | SH | DEFINED | 1,2,5,6,7,8, |
| KELLWOOD CO           | COM     | 48804410 | 11,063    | 463,259     | SH | DEFINED | 1,2,5,6      |
| KELLY SVCS INC        | CL A    | 48815220 | 8,811     | 336,059     | SH | DEFINED | 1,2,5,6,13   |
| KEMET CORP            | COM     | 48836010 | 10,840    | 1,533,191   | SH | DEFINED | 1,2,5,13     |
| KENDLE INTERNATIONAL  | COM     | 48880L10 | 334       | 12,993      | SH | DEFINED | 1            |
| KENEXA CORP           | COM     | 48887910 | 965       | 45,720      | SH | DEFINED | 1,2          |
| KENNAMETAL INC        | COM     | 48917010 | 39,953    | 782,781     | SH | DEFINED | 1,2,5,13     |
| KENSEY NASH CORP      | COM     | 49005710 | 4,184     | 189,906     | SH | DEFINED | 1,2,6        |
| KERR MCGEE CORP       | COM     | 49238610 | 622,482   | 6,851,003   | SH | DEFINED | 1,2,5,6,7,8, |
| KERYX BIOPHARMACEUTI  | COM     | 49251510 | 5,134     | 350,682     | SH | DEFINED | 1,2          |
| KERZNER INTERNATIONAL | SHS     | P6065Y10 | 2,439     | 35,481      | SH | DEFINED | 1,2,5        |
| KEYCORP NEW           | COM     | 49326710 | 425,037   | 12,907,276  | SH | DEFINED | 1,2,5,6,7,8, |
| KEYNOTE SYS INC       | COM     | 49330810 | 2,970     | 231,112     | SH | DEFINED | 1,2          |
| KEYSPAN CORP          | COM     | 49337W10 | 188,057   | 5,269,174   | SH | DEFINED | 1,2,5,6,7,8, |
| KEYSTONE AUTOMOTIVE   | COM     | 49338N10 | 5,978     | 189,897     | SH | DEFINED | 1,2          |
| KFORCE INC            | COM     | 49373210 | 4,853     | 434,862     | SH | DEFINED | 1,2,5        |
| KFX INC               | COM     | 48245L10 | 12,273    | 716,029     | SH | DEFINED | 1,2          |

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|                                 |            |          |         |            |    |         |              |
|---------------------------------|------------|----------|---------|------------|----|---------|--------------|
| KILROY RLTY CORP                | COM        | 49427F10 | 40,577  | 655,532    | SH | DEFINED | 1,2,3,5      |
| KIMBALL INTL INC                | CL B       | 49427410 | 6,290   | 591,725    | SH | DEFINED | 1,2,5        |
| KIMBERLY CLARK CORP             | COM        | 49436810 | 902,932 | 15,137,172 | SH | DEFINED | 1,2,5,6,7,8, |
| KIMCO REALTY CORP               | COM        | 49446R10 | 145,894 | 4,547,805  | SH | DEFINED | 1,2,3,5,7,8, |
| KINDER MORGAN ENERGY UT LTD PAR |            | 49455010 | 1,600   | 33,456     | SH | DEFINED | 1,5          |
| KINDER MORGAN INC KA            | COM        | 49455P10 | 304,323 | 3,309,655  | SH | DEFINED | 1,2,5,6,7,8, |
| KINDER MORGAN MANAGE            | SHS        | 49455U10 | 2,899   | 63,771     | SH | DEFINED | 1,2,5        |
| KINDRED HEALTHCARE I            | COM        | 49458010 | 10,016  | 388,813    | SH | DEFINED | 1,2,5        |
| KINETIC CONCEPTS INC            | COM NEW    | 49460W20 | 33,754  | 848,932    | SH | DEFINED | 1,2,5,12     |
| KING PHARMACEUTICALS            | COM        | 49558210 | 185,871 | 10,985,275 | SH | DEFINED | 1,2,5,6,7,10 |
| KINROSS GOLD CORP               | COM NO PAR | 49690240 | 777     | 84,311     | SH | DEFINED | 1,5,7,10,13  |
| KIRBY CORP                      | COM        | 49726610 | 18,645  | 357,380    | SH | DEFINED | 1,2,5,6      |
| KIRIN BREWERY LTD               | SPONSORED  | 49735030 | 391     | 33,640     | SH | DEFINED | 1            |
| KIRKLANDS INC                   | COM        | 49749810 | 143     | 23,894     | SH | DEFINED | 1            |
| KITE RLTY GROUP TR              | COM        | 49803T10 | 8,963   | 579,360    | SH | DEFINED | 1,2,3        |
| KKR FINL CORP                   | COM        | 48247630 | 6,684   | 278,635    | SH | DEFINED | 1,2          |
| KLA-TENCOR CORP                 | COM        | 48248010 | 261,999 | 5,311,158  | SH | DEFINED | 1,2,5,6,7,8, |
| KMG AMER CORP                   | COM        | 48256310 | 2,356   | 256,686    | SH | DEFINED | 1,2          |
| KNBT BANCORP INC                | COM        | 48292110 | 6,631   | 407,080    | SH | DEFINED | 1,2          |
| KNIGHT CAPITAL GROUP            | CL A       | 49900510 | 15,910  | 1,608,741  | SH | DEFINED | 1,2,5        |
| KNIGHT RIDDER INC               | COM        | 49904010 | 118,310 | 1,869,032  | SH | DEFINED | 1,2,5,6,7,8, |
| KNIGHT TRANSN INC               | COM        | 49906410 | 19,661  | 948,445    | SH | DEFINED | 1,2,5,6      |
| KNOLL INC                       | COM NEW    | 49890420 | 2,170   | 126,838    | SH | DEFINED | 1,2          |
| KNOLOGY INC                     | COM        | 49918380 | 126     | 32,900     | SH | DEFINED | 1            |
| KNOT INC                        | COM        | 49918410 | 180     | 15,700     | SH | DEFINED | 1            |
| KOHL'S CORP                     | COM        | 50025510 | 423,613 | 8,716,320  | SH | DEFINED | 1,2,5,6,7,8, |
| KOMAG INC                       | COM NEW    | 50045320 | 19,148  | 552,443    | SH | DEFINED | 1,2,5,6      |
| KONINKLIJKE AHOLD N             | SPON ADR N | 50046730 | 325     | 43,220     | SH | DEFINED | 1            |
| KONINKLIJKE PHILIPS             | NY REG SH  | 50047230 | 2,353   | 75,656     | SH | DEFINED | 1,2          |
| KOOKMIN BK NEW                  | SPONSORED  | 50049M10 | 59,921  | 802,044    | SH | DEFINED | 1,2,4,5      |
| KOPIN CORP                      | COM        | 50060010 | 5,630   | 1,052,351  | SH | DEFINED | 1,2,5,6      |
| KOREA ELECTRIC PWR              | SPONSORED  | 50063110 | 5,058   | 259,527    | SH | DEFINED | 1,2          |
| KORN FERRY INTL                 | COM NEW    | 50064320 | 16,706  | 893,849    | SH | DEFINED | 1,2,5,13     |
| KOS PHARMACEUTICALS             | COM        | 50064810 | 15,881  | 306,996    | SH | DEFINED | 1,2          |
| KOSAN BIOSCIENCES IN            | COM        | 50064W10 | 288     | 64,912     | SH | DEFINED | 1,2,5        |
| KRAFT FOODS INC                 | CL A       | 50075N10 | 196,369 | 6,970,851  | SH | DEFINED | 1,2,5,7,8,10 |
| KRISPY KREME DOUGHNU            | COM        | 50101410 | 5,248   | 914,214    | SH | DEFINED | 1,2,5        |
| KROGER CO                       | COM        | 50104410 | 416,503 | 22,060,528 | SH | DEFINED | 1,2,5,6,7,8, |
| KRONOS INC                      | COM        | 50105210 | 20,105  | 480,295    | SH | DEFINED | 1,2,5,6      |
| KRONOS WORLDWIDE INC            | COM        | 50105F10 | 1,491   | 51,400     | SH | DEFINED | 1,2          |
| K-SWISS INC                     | CL A       | 48268610 | 23,997  | 739,743    | SH | DEFINED | 1,2,6        |
| KT CORP                         | SPONSORED  | 48268K10 | 6,423   | 298,050    | SH | DEFINED | 1,2          |
| KUBOTA CORP                     | ADR        | 50117320 | 465     | 10,935     | SH | DEFINED | 1            |
| KULICKE & SOFFA INDS            | COM        | 50124210 | 9,776   | 1,105,828  | SH | DEFINED | 1,2,5,6      |
| KVH INDS INC                    | COM        | 48273810 | 186     | 19,026     | SH | DEFINED | 1            |
| KYOCERA CORP                    | ADR        | 50155620 | 656     | 8,963      | SH | DEFINED | 1            |
| KYPHON INC                      | COM        | 50157710 | 19,479  | 477,071    | SH | DEFINED | 1,2,5        |
| L S B BANCSHARES N C            | COM        | 50215810 | 184     | 10,400     | SH | DEFINED | 1            |
| L-3 COMMUNICATIONS H            | COM        | 50242410 | 253,429 | 3,408,597  | SH | DEFINED | 1,2,5,6,7,8, |
| LA BARGE INC                    | COM        | 50247010 | 1,607   | 111,805    | SH | DEFINED | 1,2          |
| LA QUINTA CORP                  | PAIRED CTF | 50419U20 | 32,287  | 2,898,313  | SH | DEFINED | 1,2,5        |
| LA Z BOY INC                    | COM        | 50533610 | 12,198  | 899,575    | SH | DEFINED | 1,2,5,6      |
| LABOR READY INC                 | COM NEW    | 50540120 | 21,096  | 1,013,253  | SH | DEFINED | 1,2,5,6      |
| LABORATORY CORP AMER            | COM NEW    | 50540R40 | 205,056 | 3,807,906  | SH | DEFINED | 1,2,5,6,7,8, |
| LABRANCHE & CO INC              | COM        | 50544710 | 12,319  | 1,218,492  | SH | DEFINED | 1,2,5,13     |
| LACLEDE GROUP INC               | COM        | 50559710 | 8,862   | 303,380    | SH | DEFINED | 1,2,5        |

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|                      |             |          |           |           |    |         |              |
|----------------------|-------------|----------|-----------|-----------|----|---------|--------------|
| LADISH INC           | COM NEW     | 50575420 | 324       | 14,500    | SH | DEFINED | 1            |
| LAFARGE COPPEE S A   | SPON ADR N  | 50586140 | 441       | 19,570    | SH | DEFINED | 1            |
| LAFARGE NORTH AMERIC | COM         | 50586210 | 17,927    | 325,824   | SH | DEFINED | 1,2,5,12     |
| LAIDLAW INTL INC     | COM         | 50730R10 | 29,595    | 1,274,017 | SH | DEFINED | 1,2,5,7,10,1 |
| LAKELAND BANCORP INC | COM         | 51163710 | 2,938     | 199,857   | SH | DEFINED | 1,2          |
| LAKELAND FINL CORP   | COM         | 51165610 | 3,282     | 81,278    | SH | DEFINED | 1,2          |
| LAM RESEARCH CORP    | COM         | 51280710 | 170,618   | 4,781,905 | SH | DEFINED | 1,2,5,7,8,10 |
| LAMAR ADVERTISING CO | CL A        | 51281510 | 53,054    | 1,150,089 | SH | DEFINED | 1,2,5,7,8,10 |
| LAMSON & SESSIONS CO | COM         | 51369610 | 370       | 14,800    | SH | DEFINED | 1            |
| LANCASTER COLONY COR | COM         | 51384710 | 23,333    | 629,783   | SH | DEFINED | 1,2,5,13     |
| LANCE INC            | COM         | 51460610 | 10,842    | 581,969   | SH | DEFINED | 1,2,6        |
| LANDAMERICA FINL GRO | COM         | 51493610 | 21,769    | 348,861   | SH | DEFINED | 1,2,5        |
| LANDAUER INC         | COM         | 51476K10 | 7,113     | 154,319   | SH | DEFINED | 1,2          |
| LANDEC CORP          | COM         | 51476610 | 204       | 26,361    | SH | DEFINED | 1            |
| LANDRYS RESTAURANTS  | COM         | 51508L10 | 7,824     | 292,941   | SH | DEFINED | 1,2,6        |
| LANDSTAR SYS INC     | COM         | 51509810 | 51,215    | 1,227,011 | SH | DEFINED | 1,2,5,6      |
| LAS VEGAS SANDS CORP | COM         | 51783410 | 13,433    | 340,341   | SH | DEFINED | 1,2,5        |
| LASALLE HOTEL PPTYS  | COM SH BEN  | 51794210 | 35,274    | 960,618   | SH | DEFINED | 1,2,3,5      |
| LASERCARD CORP       | COM         | 51807U10 | 222       | 14,816    | SH | DEFINED | 1            |
| LASERSCOPE           | COM         | 51808110 | 6,264     | 278,885   | SH | DEFINED | 1,2,6        |
| LATTICE SEMICONDUCTO | COM         | 51841510 | 8,464     | 1,959,269 | SH | DEFINED | 1,2,5,13     |
| LAUDER ESTEE COS INC | CL A        | 51843910 | 56,738    | 1,694,695 | SH | DEFINED | 1,2,5,6,7,8, |
| LAUREATE EDUCATION I | COM         | 51861310 | 35,114    | 668,712   | SH | DEFINED | 1,2,5,12,13  |
| LAWSON PRODS INC     | COM         | 52077610 | 8,103     | 214,696   | SH | DEFINED | 1,2,6        |
| LAWSON SOFTWARE INC  | COM         | 52078010 | 7,841     | 1,066,847 | SH | DEFINED | 1,2          |
| LAYNE CHRISTENSEN CO | COM         | 52105010 | 3,326     | 130,800   | SH | DEFINED | 1,2          |
| LCA-VISION INC       | COM PAR \$. | 50180330 | 16,932    | 356,387   | SH | DEFINED | 1,2,6        |
| LEADIS TECHNOLOGY IN | COM         | 52171N10 | 2,910     | 564,966   | SH | DEFINED | 1,2          |
| LEAP WIRELESS INTL I | COM NEW     | 52186330 | 1,881     | 49,644    | SH | DEFINED | 1,2          |
| LEAPFROG ENTERPRISES | CL A        | 52186N10 | 4,900     | 420,614   | SH | DEFINED | 1,2,5        |
| LEAR CORP            | COM         | 52186510 | 43,490    | 1,528,110 | SH | DEFINED | 1,2,5,7,8,10 |
| LEARNING CARE GROUP  | COM         | 52200L10 | 76        | 10,200    | SH | DEFINED | 1            |
| LEARNING TREE INTL I | COM         | 52201510 | 1,716     | 133,733   | SH | DEFINED | 1,2          |
| LECG CORP            | COM         | 52323410 | 3,392     | 195,185   | SH | DEFINED | 1,2          |
| LECROY CORP          | COM         | 52324W10 | 1,924     | 125,837   | SH | DEFINED | 1,2          |
| LEE ENTERPRISES INC  | COM         | 52376810 | 22,724    | 615,669   | SH | DEFINED | 1,2,5,6,13   |
| LEGG MASON INC       | COM         | 52490110 | 242,122   | 2,022,907 | SH | DEFINED | 1,2,5,7,8,10 |
| LEGGETT & PLATT INC  | COM         | 52466010 | 114,076   | 4,968,464 | SH | DEFINED | 1,2,5,6,7,8, |
| LEHMAN BROS HLDGS IN | COM         | 52490810 | 1,139,503 | 8,890,563 | SH | DEFINED | 1,2,5,6,7,8, |
| LENNAR CORP          | CL A        | 52605710 | 223,833   | 3,668,189 | SH | DEFINED | 1,2,5,6,7,8, |
| LENNOX INTL INC      | COM         | 52610710 | 26,270    | 931,544   | SH | DEFINED | 1,2,5,6      |
| LENOX GROUP INC      | COM         | 52626210 | 1,167     | 88,119    | SH | DEFINED | 1,5,6        |
| LESCO INC OHIO       | COM         | 52687210 | 188       | 12,290    | SH | DEFINED | 1            |
| LEUCADIA NATL CORP   | COM         | 52728810 | 60,570    | 1,276,235 | SH | DEFINED | 1,2,5,12,13  |
| LEVEL 3 COMMUNICATIO | COM         | 52729N10 | 28,311    | 9,864,589 | SH | DEFINED | 1,2,5        |
| LEVITT CORP          | CL A        | 52742P10 | 9,078     | 399,212   | SH | DEFINED | 1,2,5,8      |
| LEXAR MEDIA INC      | COM         | 52886P10 | 8,193     | 997,984   | SH | DEFINED | 1,2,5        |
| LEXICON GENETICS INC | COM         | 52887210 | 2,671     | 731,894   | SH | DEFINED | 1,2,5        |
| LEXINGTON CORP PPTYS | COM         | 52904310 | 14,022    | 658,326   | SH | DEFINED | 1,2,3,5      |
| LEXMARK INTL NEW     | CL A        | 52977110 | 148,730   | 3,317,644 | SH | DEFINED | 1,2,5,6,7,8, |
| LG PHILIP LCD CO LTD | SPONS ADR   | 50186V10 | 354       | 16,490    | SH | DEFINED | 1,2          |
| LHC GROUP INC        | COM         | 50187A10 | 487       | 27,920    | SH | DEFINED | 1            |
| LIBBEY INC           | COM         | 52989810 | 2,369     | 231,784   | SH | DEFINED | 1,2,6        |
| LIBERTY CORP S C     | COM         | 53037010 | 10,193    | 217,758   | SH | DEFINED | 1,2,5        |
| LIBERTY GLOBAL INC   | COM SER A   | 53055510 | 73,038    | 3,246,115 | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY GLOBAL INC   | COM SER C   | 53055530 | 59,123    | 2,788,813 | SH | DEFINED | 1,2,5,7,8,10 |



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|                                |          |           |             |    |         |              |
|--------------------------------|----------|-----------|-------------|----|---------|--------------|
| LIBERTY MEDIA CORP N COM SER A | 53071810 | 264,894   | 33,658,709  | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY PPTY TR SH BEN INT     | 53117210 | 92,908    | 2,168,225   | SH | DEFINED | 1,2,3,5,7,8, |
| LIFE TIME FITNESS IN COM       | 53217R20 | 10,310    | 270,680     | SH | DEFINED | 1,2          |
| LIFECCELL CORP COM             | 53192710 | 7,693     | 404,030     | SH | DEFINED | 1,2          |
| LIFECORE BIOMEDICAL COM        | 53218710 | 209       | 12,875      | SH | DEFINED | 1            |
| LIFELINE SYS INC COM           | 53219210 | 5,631     | 154,033     | SH | DEFINED | 1,2          |
| LIFEPOINT HOSPITALS COM        | 53219L10 | 28,508    | 760,203     | SH | DEFINED | 1,2,5,12,13  |
| LIFETIME BRANDS INC COM        | 53222Q10 | 1,774     | 85,833      | SH | DEFINED | 1,2          |
| LIFEWAY FOODS INC COM          | 53191410 | 144       | 11,600      | SH | DEFINED | 1            |
|                                |          |           |             |    |         |              |
| LIGHTBRIDGE INC COM            | 53222610 | 445       | 53,730      | SH | DEFINED | 1,2          |
| LILLY ELI & CO COM             | 53245710 | 1,697,420 | 29,995,051  | SH | DEFINED | 1,2,5,6,7,8, |
| LIMITED BRANDS INC COM         | 53271610 | 211,093   | 9,444,886   | SH | DEFINED | 1,2,5,6,7,8, |
| LIN TV CORP CL A               | 53277410 | 5,928     | 532,128     | SH | DEFINED | 1,2          |
| LINCARE HLDGS INC COM          | 53279110 | 80,250    | 1,914,818   | SH | DEFINED | 1,2,5,7,8,10 |
| LINCOLN EDL SVCS COR COM       | 53353510 | 353       | 24,774      | SH | DEFINED | 1,2          |
| LINCOLN ELEC HLDGS I COM       | 53390010 | 20,750    | 523,194     | SH | DEFINED | 1,2,5        |
| LINCOLN NATL CORP IN COM       | 53418710 | 270,776   | 5,106,096   | SH | DEFINED | 1,2,5,6,7,8, |
| LINDSAY MFG CO COM             | 53555510 | 2,930     | 152,348     | SH | DEFINED | 1,2,5,6      |
| LINEAR TECHNOLOGY CO COM       | 53567810 | 299,608   | 8,306,300   | SH | DEFINED | 1,2,5,6,7,8, |
| LINENS N THINGS INC COM        | 53567910 | 20,324    | 764,078     | SH | DEFINED | 1,2,5,6      |
| LIONBRIDGE TECHNOLOG COM       | 53625210 | 4,878     | 694,821     | SH | DEFINED | 1,2          |
| LITHIA MTRS INC CL A           | 53679710 | 10,562    | 335,955     | SH | DEFINED | 1,2,5        |
| LITTELFUSE INC COM             | 53700810 | 9,392     | 344,659     | SH | DEFINED | 1,2,6        |
| LIZ CLAIBORNE INC COM          | 53932010 | 122,617   | 3,423,145   | SH | DEFINED | 1,2,5,6,7,8, |
| LKQ CORP COM                   | 50188920 | 6,650     | 192,084     | SH | DEFINED | 1,2          |
| LLOYDS TSB GROUP PLC SPONSORED | 53943910 | 2,061     | 60,967      | SH | DEFINED | 1            |
| LOCKHEED MARTIN CORP COM       | 53983010 | 5,271,294 | 82,842,904  | SH | DEFINED | 1,2,5,6,7,8, |
| LODGENET ENTMT CORP COM        | 54021110 | 2,680     | 192,286     | SH | DEFINED | 1,2          |
| LODGIAN INC COM PAR \$.        | 54021P40 | 3,279     | 305,567     | SH | DEFINED | 1,2          |
| LOEWS CORP COM                 | 54042410 | 314,979   | 3,320,809   | SH | DEFINED | 1,2,5,6,10,1 |
| LOEWS CORP CAROLNA GP          | 54042420 | 144,728   | 3,290,015   | SH | DEFINED | 1,2,5,7,10,1 |
| LOGILITY INC COM               | 54140Y10 | 122       | 12,400      | SH | DEFINED | 1,2          |
| LO-JACK CORP COM               | 53945110 | 4,963     | 205,667     | SH | DEFINED | 1,2          |
| LONE STAR STEAKHOUSE COM       | 54230710 | 7,261     | 305,859     | SH | DEFINED | 1,2,6        |
| LONE STAR TECHNOLOGI COM       | 54231210 | 29,941    | 579,573     | SH | DEFINED | 1,2          |
| LONGS DRUG STORES CO COM       | 54316210 | 25,238    | 693,544     | SH | DEFINED | 1,2,5,6      |
| LONGVIEW FIBRE CO COM          | 54321310 | 20,154    | 968,500     | SH | DEFINED | 1,2,5,13     |
| LOOKSMART LTD COM NEW          | 54344250 | 81        | 21,640      | SH | DEFINED | 1            |
| LORAL SPACE & COMMUN COM       | 54388110 | 283       | 10,000      | SH | DEFINED | 1,2          |
| LOUDEYE CORP COM               | 54575410 | 13        | 32,900      | SH | DEFINED | 1            |
| LOUISIANA PAC CORP COM         | 54634710 | 147,234   | 5,359,800   | SH | DEFINED | 1,2,5,6,7,10 |
| LOWES COS INC COM              | 54866110 | 3,679,137 | 55,192,576  | SH | DEFINED | 1,2,5,6,7,8, |
| LSB INDS INC COM               | 50216010 | 125       | 20,248      | SH | DEFINED | 1            |
| LSI INDS INC COM               | 50216C10 | 4,061     | 259,352     | SH | DEFINED | 1,2          |
| LSI LOGIC CORP COM             | 50216110 | 98,740    | 12,342,557  | SH | DEFINED | 1,2,5,6,7,8, |
| LTC PTYS INC COM               | 50217510 | 8,845     | 420,579     | SH | DEFINED | 1,2,3,5      |
| LTX CORP COM                   | 50239210 | 3,475     | 772,266     | SH | DEFINED | 1,2,5        |
| LUBRIZOL CORP COM              | 54927110 | 119,996   | 2,762,964   | SH | DEFINED | 1,2,5,13     |
| LUBYS INC COM                  | 54928210 | 4,055     | 304,855     | SH | DEFINED | 1,2          |
| LUCENT TECHNOLOGIES COM        | 54946310 | 309,334   | 116,290,793 | SH | DEFINED | 1,2,5,6,7,8, |
| LUFKIN INDS INC COM            | 54976410 | 8,606     | 172,564     | SH | DEFINED | 1,2          |
| LUMINENT MTG CAP INC COM       | 55027830 | 4,798     | 638,838     | SH | DEFINED | 1,2          |
| LUMINEX CORP DEL COM           | 55027E10 | 3,799     | 326,970     | SH | DEFINED | 1,2,5        |
| LUXOTTICA GROUP S P SPONSORED  | 55068R20 | 10,270    | 405,761     | SH | DEFINED | 1            |
| LYDALL INC DEL COM             | 55081910 | 293       | 35,915      | SH | DEFINED | 1,6          |
| LYON WILLIAM HOMES COM         | 55207410 | 4,696     | 46,545      | SH | DEFINED | 1,2          |

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|                      |            |          |         |            |    |         |              |
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| LYONDELL CHEMICAL CO | COM        | 55207810 | 82,302  | 3,455,171  | SH | DEFINED | 1,2,5,7,8,10 |
| M & F WORLDWIDE CORP | COM        | 55254110 | 1,883   | 115,393    | SH | DEFINED | 1,2          |
| M & T BK CORP        | COM        | 55261F10 | 234,222 | 2,147,837  | SH | DEFINED | 1,2,5,6,7,8, |
| M D C HLDGS INC      | COM        | 55267610 | 27,128  | 437,694    | SH | DEFINED | 1,2,5,6      |
| M SYS FLASH DISK PIO | ORD        | M7061C10 | 676     | 20,415     | SH | DEFINED | 1,2,5,7      |
| M/I HOMES INC        | COM        | 55305B10 | 8,354   | 205,655    | SH | DEFINED | 1,2,6        |
| MACATAWA BK CORP     | COM        | 55422510 | 3,987   | 109,604    | SH | DEFINED | 1,2          |
| MACDERMID INC        | COM        | 55427310 | 14,942  | 535,541    | SH | DEFINED | 1,2,5        |
| MACERICH CO          | COM        | 55438210 | 100,906 | 1,502,917  | SH | DEFINED | 1,2,3,5,7,8, |
| MAC-GRAY CORP        | COM        | 55415310 | 122     | 10,500     | SH | DEFINED | 1            |
| MACK CALI RLTY CORP  | COM        | 55448910 | 59,732  | 1,382,692  | SH | DEFINED | 1,2,3,5,13   |
| MACQUARIE INFRASTRUC | SH BEN INT | 55607X10 | 879     | 28,551     | SH | DEFINED | 1,2          |
| MACRONIX INTL LTD    | SPONSORED  | 55610310 | 26      | 16,729     | SH | DEFINED | 1            |
| MACROVISION CORP     | COM        | 55590410 | 14,768  | 882,740    | SH | DEFINED | 1,2,5,13     |
| MADDEN STEVEN LTD    | COM        | 55626910 | 11,138  | 381,046    | SH | DEFINED | 1,2,5        |
| MAF BANCORP INC      | COM        | 55261R10 | 18,968  | 458,389    | SH | DEFINED | 1,2,5        |
| MAGELLAN HEALTH SVCS | COM NEW    | 55907920 | 12,789  | 406,659    | SH | DEFINED | 1,2          |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 2,802   | 86,939     | SH | DEFINED | 1,2,5        |
| MAGMA DESIGN AUTOMAT | COM        | 55918110 | 4,246   | 504,839    | SH | DEFINED | 1,2          |
| MAGNA ENTMT CORP     | CL A       | 55921110 | 3,321   | 465,193    | SH | DEFINED | 1,2          |
| MAGNA INTL INC       | CL A       | 55922240 | 784     | 10,894     | SH | DEFINED | 1            |
| MAGNETEK INC         | COM        | 55942410 | 204     | 62,766     | SH | DEFINED | 1,6          |
| MAGUIRE PPTYS INC    | COM        | 55977510 | 23,110  | 747,901    | SH | DEFINED | 1,2,3,5      |
| MAGYAR TELEKOM LTD   | SPONSORED  | 55977610 | 217     | 9,853      | SH | DEFINED | 1            |
| MAIDENFORM BRANDS IN | COM        | 56030510 | 1,320   | 104,299    | SH | DEFINED | 1,2          |
| MAIN STR BKS INC NEW | COM        | 56034R10 | 5,386   | 197,803    | SH | DEFINED | 1,2,5        |
| MAINSOURCE FINANCIAL | COM        | 56062Y10 | 3,737   | 209,349    | SH | DEFINED | 1,2          |
| MAIR HOLDINGS INC    | COM        | 56063510 | 662     | 140,447    | SH | DEFINED | 1,2          |
| MAJESCO ENTERTAINMEN | COM NEW    | 56069020 | 155     | 132,778    | SH | DEFINED | 1,2          |
| MANAGEMENT NETWORK G | COM        | 56169310 | 39      | 16,180     | SH | DEFINED | 1            |
| MANHATTAN ASSOCS INC | COM        | 56275010 | 9,987   | 487,651    | SH | DEFINED | 1,2,5,6      |
| MANITOWOC INC        | COM        | 56357110 | 27,897  | 555,504    | SH | DEFINED | 1,2,5,6      |
| MANNATECH INC        | COM        | 56377110 | 4,402   | 318,745    | SH | DEFINED | 1,2          |
| MANNKIND CORP        | COM        | 56400P20 | 3,061   | 271,829    | SH | DEFINED | 1,2          |
| MANOR CARE INC NEW   | COM        | 56405510 | 78,375  | 1,970,708  | SH | DEFINED | 1,2,5,6,10,1 |
| MANPOWER INC         | COM        | 56418H10 | 70,733  | 1,521,140  | SH | DEFINED | 1,2,5,7,8,10 |
| MANTECH INTL CORP    | CL A       | 56456310 | 8,264   | 296,637    | SH | DEFINED | 1,2,6        |
| MANUGISTICS GROUP IN | COM        | 56501110 | 158     | 90,500     | SH | DEFINED | 1,5          |
| MANULIFE FINL CORP   | COM        | 56501R10 | 11,406  | 193,981    | SH | DEFINED | 1,5,7,13     |
| MAPINFO CORP         | COM        | 56510510 | 3,336   | 264,537    | SH | DEFINED | 1,2,5,6      |
| MARATHON OIL CORP    | COM        | 56584910 | 745,272 | 12,223,592 | SH | DEFINED | 1,2,5,6,7,8, |
| MARCHEX INC          | CL B       | 56624R10 | 5,197   | 231,074    | SH | DEFINED | 1,2          |
| MARCUS CORP          | COM        | 56633010 | 7,823   | 332,886    | SH | DEFINED | 1,2,6        |
| MARINE PRODS CORP    | COM        | 56842710 | 1,673   | 159,481    | SH | DEFINED | 1,2          |
| MARINEMAX INC        | COM        | 56790810 | 6,784   | 214,875    | SH | DEFINED | 1,2,6        |
| MARITRANS INC        | COM        | 57036310 | 2,779   | 106,816    | SH | DEFINED | 1,2          |
| MARKEL CORP          | COM        | 57053510 | 29,217  | 92,153     | SH | DEFINED | 1,2,5,12     |
| MARKETAXESS HLDGS IN | COM        | 57060D10 | 3,333   | 291,606    | SH | DEFINED | 1,2          |
| MARKWEST ENERGY PART | UNIT LTD P | 57075910 | 479     | 10,308     | SH | DEFINED | 1,2          |
| MARKWEST HYDROCARBON | COM        | 57076210 | 1,493   | 67,832     | SH | DEFINED | 1,2          |
| MARLIN BUSINESS SVCS | COM        | 57115710 | 1,639   | 68,590     | SH | DEFINED | 1,2          |
| MARRIOTT INTL INC NE | CL A       | 57190320 | 362,697 | 5,415,819  | SH | DEFINED | 1,2,5,6,7,8, |
| MARSH & MCLENNAN COS | COM        | 57174810 | 474,703 | 14,946,561 | SH | DEFINED | 1,2,5,6,7,8, |
| MARSH SUPERMARKETS I | CL B       | 57178320 | 112     | 12,883     | SH | DEFINED | 1            |
| MARSHALL & ILSLEY CO | COM        | 57183410 | 232,921 | 5,411,738  | SH | DEFINED | 1,2,5,6,7,8, |
| MARSHALL EDWARDS INC | COM        | 57232230 | 583     | 93,290     | SH | DEFINED | 1,2          |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| MARTEK BIOSCIENCES C | COM        | 57290110 | 13,281    | 539,864    | SH | DEFINED | 1,2,5,13     |
| MARTEN TRANS LTD     | COM        | 57307510 | 3,183     | 174,694    | SH | DEFINED | 1,2          |
| MARTHA STEWART LIVIN | CL A       | 57308310 | 4,650     | 266,780    | SH | DEFINED | 1,2          |
| MARTIN MARIETTA MATL | COM        | 57328410 | 151,572   | 1,975,655  | SH | DEFINED | 1,2,5,12,13  |
| MARVEL ENTERTAINMENT | COM        | 57383T10 | 11,361    | 693,578    | SH | DEFINED | 1,2,5        |
| MARVELL TECHNOLOGY G | ORD        | G5876H10 | 80,463    | 1,434,525  | SH | DEFINED | 1,2,5,7,8,10 |
| MASCO CORP           | COM        | 57459910 | 386,588   | 12,805,180 | SH | DEFINED | 1,2,5,6,7,8, |
| MASSBANK CORP READ M | COM        | 57615210 | 235       | 7,133      | SH | DEFINED | 1,2          |
| MASSEY ENERGY CORP   | COM        | 57620610 | 35,432    | 935,634    | SH | DEFINED | 1,2,5,7,8,10 |
| MASTEC INC           | COM        | 57632310 | 3,997     | 381,766    | SH | DEFINED | 1,2,5        |
| MATERIAL SCIENCES CO | COM        | 57667410 | 219       | 15,558     | SH | DEFINED | 1            |
| MATRIA HEALTHCARE IN | COM NEW    | 57681720 | 9,617     | 248,113    | SH | DEFINED | 1,2,5        |
| MATRIX SVC CO        | COM        | 57685310 | 337       | 34,262     | SH | DEFINED | 1            |
| MATRIXONE INC        | COM        | 57685P30 | 3,306     | 662,617    | SH | DEFINED | 1,2,5        |
| MATSUSHITA ELEC INDL | ADR        | 57687920 | 2,102     | 108,456    | SH | DEFINED | 1            |
| MATTEL INC           | COM        | 57708110 | 169,018   | 10,683,824 | SH | DEFINED | 1,2,5,6,7,8, |
| MATTHEWS INTL CORP   | CL A       | 57712810 | 20,211    | 555,098    | SH | DEFINED | 1,2,5        |
| MATTSON TECHNOLOGY I | COM        | 57722310 | 5,245     | 521,394    | SH | DEFINED | 1,2          |
| MAUI LD & PINEAPPLE  | COM        | 57734510 | 1,952     | 57,523     | SH | DEFINED | 1,2          |
| MAVERICK TUBE CORP   | COM        | 57791410 | 22,232    | 557,746    | SH | DEFINED | 1,2,5        |
| MAX RE CAPITAL LTD H | SHS        | G6052F10 | 1,412     | 54,371     | SH | DEFINED | 1,2,5        |
| MAXIM INTEGRATED PRO | COM        | 57772K10 | 320,148   | 8,834,099  | SH | DEFINED | 1,2,5,6,7,8, |
| MAXIM PHARMACEUTICAL | COM        | 57772M10 | 38        | 34,735     | SH | DEFINED | 1,5          |
| MAXIMUS INC          | COM        | 57793310 | 10,247    | 279,296    | SH | DEFINED | 1,2,5,6      |
| MAXTOR CORP          | COM NEW    | 57772920 | 22,513    | 3,243,887  | SH | DEFINED | 1,2,5        |
| MAXWELL TECHNOLOGIES | COM        | 57776710 | 179       | 12,665     | SH | DEFINED | 1            |
| MAXYGEN INC          | COM        | 57777610 | 2,947     | 392,464    | SH | DEFINED | 1,2          |
| MAYTAG CORP          | COM        | 57859210 | 42,987    | 2,284,098  | SH | DEFINED | 1,2,5,6,10,1 |
| MB FINANCIAL INC NEW | COM        | 55264U10 | 12,975    | 366,514    | SH | DEFINED | 1,2          |
| MBIA INC             | COM        | 55262C10 | 265,306   | 4,409,999  | SH | DEFINED | 1,2,5,6,7,8, |
| MBNA CORP            | COM        | 55262L10 | 981,052   | 36,134,495 | SH | DEFINED | 1,2,5,6,7,8, |
| MBT FINL CORP        | COM        | 57887710 | 2,682     | 165,526    | SH | DEFINED | 1,2          |
| MCAFEE INC           | COM        | 57906410 | 157,420   | 5,802,435  | SH | DEFINED | 1,2,5,7,10,1 |
| MCCLATCHY CO         | CL A       | 57948910 | 11,206    | 189,603    | SH | DEFINED | 1,2,5        |
| MCCORMICK & CO INC   | COM NON VT | 57978020 | 118,773   | 3,841,302  | SH | DEFINED | 1,2,5,6,7,8, |
| MCCORMICK & SCHMICKS | COM        | 57979310 | 1,649     | 73,131     | SH | DEFINED | 1,2          |
| MCDATA CORP          | CL A       | 58003120 | 10,379    | 2,731,441  | SH | DEFINED | 1,2,5,13     |
| MCDERMOTT INTL INC   | COM        | 58003710 | 4,149     | 93,015     | SH | DEFINED | 1,2,5        |
| MCDONALDS CORP       | COM        | 58013510 | 1,518,460 | 45,031,433 | SH | DEFINED | 1,2,5,6,7,8, |
| MCG CAPITAL CORP     | COM        | 58047P10 | 9,917     | 679,726    | SH | DEFINED | 1,2          |
| MCGRATH RENTCORP     | COM        | 58058910 | 7,268     | 261,442    | SH | DEFINED | 1,2          |
| MCGRAW HILL COS INC  | COM        | 58064510 | 594,832   | 11,521,054 | SH | DEFINED | 1,2,5,6,7,8, |
| MCI INC              | COM        | 55269110 | 50,607    | 2,564,991  | SH | DEFINED | 1,2,5,12     |
| MCKESSON CORP        | COM        | 58155Q10 | 654,965   | 12,695,579 | SH | DEFINED | 1,2,5,6,7,8, |
| MCMORAN EXPLORATION  | COM        | 58241110 | 5,220     | 264,059    | SH | DEFINED | 1,2          |
| MDU RES GROUP INC    | COM        | 55269010 | 53,022    | 1,619,494  | SH | DEFINED | 1,2,5,12,13  |
| MEADE INSTRUMENTS CO | COM        | 58306210 | 112       | 41,208     | SH | DEFINED | 1,6          |
| MEADOWBROOK INS GROU | COM        | 58319P10 | 139       | 23,753     | SH | DEFINED | 1            |
| MEADWESTVACO CORP    | COM        | 58333410 | 146,523   | 5,227,351  | SH | DEFINED | 1,2,5,6,7,8, |
| MEASUREMENT SPECIALT | COM        | 58342110 | 3,421     | 140,508    | SH | DEFINED | 1,2          |
| MECHANICAL TECHNOLOG | COM        | 58353810 | 97        | 34,518     | SH | DEFINED | 1            |
| MECHEL OAO           | SPONSORED  | 58384010 | 2,555     | 105,700    | SH | DEFINED | 1,2,5,7      |
| MEDALLION FINL CORP  | COM        | 58392810 | 272       | 24,150     | SH | DEFINED | 1,2          |
| MEDAREX INC          | COM        | 58391610 | 19,223    | 1,387,915  | SH | DEFINED | 1,2,5        |
| MEDCATH CORP         | COM        | 58404W10 | 2,343     | 126,290    | SH | DEFINED | 1,2          |
| MEDCO HEALTH SOLUTIO | COM        | 58405U10 | 482,794   | 8,652,217  | SH | DEFINED | 1,2,5,6,7,8, |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| MEDIA GEN INC        | CL A       | 58440410 | 21,822    | 430,411    | SH | DEFINED | 1,2,6,13     |
| MEDIACOM COMMUNICATI | CL A       | 58446K10 | 4,816     | 877,265    | SH | DEFINED | 1,2,5        |
| MEDICAL ACTION INDS  | COM        | 58449L10 | 350       | 17,100     | SH | DEFINED | 1            |
| MEDICAL PPTYS TRUST  | COM        | 58463J30 | 1,050     | 107,377    | SH | DEFINED | 1,2,3        |
| MEDICAL STAFFING NET | COM        | 58463F10 | 183       | 34,060     | SH | DEFINED | 1,2          |
| MEDICINES CO         | COM        | 58468810 | 10,670    | 611,441    | SH | DEFINED | 1,2,5        |
| MEDICIS PHARMACEUTIC | CL A NEW   | 58469030 | 31,354    | 978,272    | SH | DEFINED | 1,2,5,6,12   |
| MEDIMMUNE INC        | COM        | 58469910 | 239,489   | 6,838,637  | SH | DEFINED | 1,2,5,6,7,8, |
| MEDIS TECHNOLOGIES L | COM        | 58500P10 | 2,864     | 194,709    | SH | DEFINED | 1,2          |
| MEDTRONIC INC        | COM        | 58505510 | 2,066,553 | 35,896,347 | SH | DEFINED | 1,2,5,6,7,8, |
| MELLON FINL CORP     | COM        | 58551A10 | 392,263   | 11,452,932 | SH | DEFINED | 1,2,5,6,7,8, |
| MEMC ELECTR MATLS IN | COM        | 55271510 | 57,957    | 2,614,222  | SH | DEFINED | 1,2,5,13     |
| MENS WEARHOUSE INC   | COM        | 58711810 | 18,432    | 626,073    | SH | DEFINED | 1,2,5,6      |
| MENTOR CORP MINN     | COM        | 58718810 | 25,687    | 557,454    | SH | DEFINED | 1,2,5,6,12   |
| MENTOR GRAPHICS CORP | COM        | 58720010 | 13,855    | 1,339,936  | SH | DEFINED | 1,2,5,13     |
| MERCANTILE BANK CORP | COM        | 58737610 | 3,345     | 86,882     | SH | DEFINED | 1,2,5        |
| MERCANTILE BANKSHARE | COM        | 58740510 | 78,302    | 1,387,357  | SH | DEFINED | 1,2,5,7,8,10 |
| MERCER INTL INC      | SH BEN INT | 58805610 | 2,609     | 331,888    | SH | DEFINED | 1,2          |
| MERCK & CO INC       | COM        | 58933110 | 2,398,586 | 75,403,522 | SH | DEFINED | 1,2,5,6,7,8, |
| MERCURY COMPUTER SYS | COM        | 58937810 | 7,986     | 387,116    | SH | DEFINED | 1,2,5,6      |
| MERCURY GENL CORP NE | COM        | 58940010 | 51,779    | 889,372    | SH | DEFINED | 1,2,5,12,13  |
| MERCURY INTERACTIVE  | COM        | 58940510 | 68,363    | 2,459,969  | SH | DEFINED | 1,2,5,6,7,8, |
| MEREDITH CORP        | COM        | 58943310 | 53,298    | 1,018,298  | SH | DEFINED | 1,2,5,6,10,1 |
| MERGE TECHNOLOGIES I | COM        | 58998110 | 5,706     | 227,859    | SH | DEFINED | 1,2          |
| MERIDIAN BIOSCIENCE  | COM        | 58958410 | 7,742     | 384,400    | SH | DEFINED | 1,2          |
| MERIDIAN GOLD INC    | COM        | 58997510 | 3,222     | 147,305    | SH | DEFINED | 1,2,12       |
| MERIDIAN RESOURCE CO | COM        | 58977Q10 | 5,085     | 1,210,706  | SH | DEFINED | 1,2,5        |
| MERISTAR HOSPITALITY | COM        | 58984Y10 | 22,695    | 2,414,335  | SH | DEFINED | 1,2,3,5      |
| MERIT MED SYS INC    | COM        | 58988910 | 5,750     | 473,677    | SH | DEFINED | 1,2,6        |
| MERITAGE HOMES CORP  | COM        | 59001A10 | 23,354    | 371,168    | SH | DEFINED | 1,2,5,6,7,10 |
| MERIX CORP           | COM        | 59004910 | 187       | 25,903     | SH | DEFINED | 1,2          |
| MERRILL LYNCH & CO I | COM        | 59018810 | 5,736,492 | 84,696,476 | SH | DEFINED | 1,2,5,6,7,8, |
| MESA AIR GROUP INC   | COM        | 59047910 | 4,548     | 434,772    | SH | DEFINED | 1,2,6        |
| MESTEK INC           | COM        | 59082910 | 357       | 27,289     | SH | DEFINED | 1,2          |
| MET PRO CORP         | COM        | 59087630 | 150       | 12,664     | SH | DEFINED | 1            |
| METAL MGMT INC       | COM NEW    | 59109720 | 6,194     | 266,299    | SH | DEFINED | 1,2          |
| METASOLV INC         | COM        | 59139P10 | 159       | 54,836     | SH | DEFINED | 1            |
| METHODE ELECTRS INC  | COM        | 59152020 | 7,404     | 742,642    | SH | DEFINED | 1,2,6        |
| METLIFE INC          | COM        | 59156R10 | 1,130,474 | 23,070,906 | SH | DEFINED | 1,2,5,6,7,8, |
| METROCORP BANCSHARES | COM        | 59165010 | 288       | 9,700      | SH | DEFINED | 1            |
| METROLOGIC INSTRS IN | COM        | 59167610 | 7,602     | 394,705    | SH | DEFINED | 1,2          |
| METTLER TOLEDO INTER | COM        | 59268810 | 38,706    | 701,197    | SH | DEFINED | 1,2,5,10,12  |
| MFA MTG INVTS INC    | COM        | 55272X10 | 6,124     | 1,074,394  | SH | DEFINED | 1,2          |
| MGE ENERGY INC       | COM        | 55277P10 | 9,629     | 283,956    | SH | DEFINED | 1,2          |
| MGI PHARMA INC       | COM        | 55288010 | 20,153    | 1,174,441  | SH | DEFINED | 1,2,5,6      |
| MGIC INVT CORP WIS   | COM        | 55284810 | 196,273   | 2,981,959  | SH | DEFINED | 1,2,5,6,7,8, |
| MGM MIRAGE           | COM        | 55295310 | 60,143    | 1,640,117  | SH | DEFINED | 1,2,5,7,8,10 |
| MICHAELS STORES INC  | COM        | 59408710 | 144,315   | 4,080,140  | SH | DEFINED | 1,2,5,7,8,10 |
| MICREL INC           | COM        | 59479310 | 22,984    | 1,983,129  | SH | DEFINED | 1,2,5,13     |
| MICRO LINEAR CORP    | COM        | 59485010 | 22        | 12,300     | SH | DEFINED | 1            |
| MICRO THERAPEUTICS I | COM        | 59500W10 | 614       | 88,570     | SH | DEFINED | 1,2          |
| MICROCHIP TECHNOLOGY | COM        | 59501710 | 127,620   | 3,969,508  | SH | DEFINED | 1,2,5,7,8,10 |
| MICROMUSE INC        | COM        | 59509410 | 9,659     | 976,628    | SH | DEFINED | 1,2,5        |
| MICRON TECHNOLOGY IN | COM        | 59511210 | 213,144   | 16,013,799 | SH | DEFINED | 1,2,5,6,7,8, |
| MICROS SYS INC       | COM        | 59490110 | 26,666    | 551,870    | SH | DEFINED | 1,2,6        |
| MICROSEMI CORP       | COM        | 59513710 | 27,406    | 990,811    | SH | DEFINED | 1,2,5,6      |

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|                      |           |          |           |             |    |         |              |
|----------------------|-----------|----------|-----------|-------------|----|---------|--------------|
| MICROSOFT CORP       | COM       | 59491810 | 7,262,944 | 277,741,659 | SH | DEFINED | 1,2,5,6,7,8, |
| MICROSTRATEGY INC    | CL A NEW  | 59497240 | 24,280    | 293,698     | SH | DEFINED | 1,2,5        |
| MICROTEK MEDICAL HLD | COM       | 59515B10 | 154       | 44,323      | SH | DEFINED | 1,5          |
| MICROTUNE INC DEL    | COM       | 59514P10 | 2,257     | 541,364     | SH | DEFINED | 1,2          |
| MICROVISION INC WASH | COM       | 59496010 | 77        | 21,310      | SH | DEFINED | 1            |
| MID-AMER APT CMNTYS  | COM       | 59522J10 | 25,474    | 525,229     | SH | DEFINED | 1,2,3        |
| MIDAS GROUP INC      | COM       | 59562610 | 5,447     | 296,657     | SH | DEFINED | 1,2,6        |
| MIDDLEBY CORP        | COM       | 59627810 | 8,915     | 103,066     | SH | DEFINED | 1,2          |
| MIDDLESEX WATER CO   | COM       | 59668010 | 2,599     | 149,890     | SH | DEFINED | 1,2,5        |
| MIDLAND CO           | COM       | 59748610 | 6,680     | 185,344     | SH | DEFINED | 1,2          |
| MID-STATE BANCSHARES | COM       | 59544010 | 8,405     | 314,189     | SH | DEFINED | 1,2          |
| MIDWAY GAMES INC     | COM       | 59814810 | 4,756     | 250,728     | SH | DEFINED | 1,2          |
| MIDWEST AIR GROUP IN | COM       | 59791110 | 120       | 21,189      | SH | DEFINED | 1            |
| MIDWEST BANC HOLDING | COM       | 59825110 | 3,863     | 173,630     | SH | DEFINED | 1,2          |
| MIKOHN GAMING CORP   | COM       | 59862K10 | 3,480     | 352,612     | SH | DEFINED | 1,2          |
| MILACRON INC         | COM       | 59870910 | 107       | 84,842      | SH | DEFINED | 1,2,5,6      |
| MILLEA HOLDINGS INC  | ADR       | 60032R10 | 10,822    | 125,798     | SH | DEFINED | 1            |
| MILLENNIUM CELL INC  | COM       | 60038B10 | 20        | 14,948      | SH | DEFINED | 1            |
| MILLENNIUM PHARMACEU | COM       | 59990210 | 55,773    | 5,749,803   | SH | DEFINED | 1,2,5,7,8,10 |
| MILLER HERMAN INC    | COM       | 60054410 | 32,042    | 1,136,640   | SH | DEFINED | 1,2,5,6,12,1 |
| MILLICOM INTL CELLUL | SHS NEW   | L6388F11 | 331       | 12,337      | SH | DEFINED | 1,5          |
| MILLIPORE CORP       | COM       | 60107310 | 90,091    | 1,364,192   | SH | DEFINED | 1,2,5,6,10,1 |
| MILLS CORP           | COM       | 60114810 | 52,074    | 1,241,631   | SH | DEFINED | 1,2,3,5,12   |
| MINDSPEED TECHNOLOGI | COM       | 60268210 | 322       | 136,952     | SH | DEFINED | 1,5          |
| MINE SAFETY APPLIANC | COM       | 60272010 | 17,070    | 471,426     | SH | DEFINED | 1,2,5,13     |
| MINERALS TECHNOLOGIE | COM       | 60315810 | 57,049    | 1,020,735   | SH | DEFINED | 1,2,5,13     |
| MIPS TECHNOLOGIES IN | COM       | 60456710 | 3,168     | 557,697     | SH | DEFINED | 1,2          |
| MISSION WEST PPTYS I | COM       | 60520310 | 271       | 27,781      | SH | DEFINED | 1,3,5        |
| MITSUBISHI UFJ FINL  | SPONSORED | 60682210 | 15,927    | 1,163,374   | SH | DEFINED | 1            |
| MITSUI & CO LTD      | ADR       | 60682720 | 912       | 3,578       | SH | DEFINED | 1            |
| MIVA INC             | COM       | 55311R10 | 4,278     | 864,300     | SH | DEFINED | 1,5,6        |
| MKS INSTRUMENT INC   | COM       | 55306N10 | 13,338    | 745,582     | SH | DEFINED | 1,2,5        |
| MOBILE MINI INC      | COM       | 60740F10 | 9,118     | 192,353     | SH | DEFINED | 1,2,5,6      |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 38,789    | 1,108,262   | SH | DEFINED | 1,2,4,5      |
| MOBILITY ELECTRONICS | COM       | 60741U10 | 2,863     | 296,397     | SH | DEFINED | 1,2          |
| MOBIUS MGMT SYSTEMS  | COM       | 60692510 | 127       | 18,840      | SH | DEFINED | 1            |
| MOCON INC            | COM       | 60749410 | 97        | 10,400      | SH | DEFINED | 1            |
| MODINE MFG CO        | COM       | 60782810 | 29,834    | 915,449     | SH | DEFINED | 1,2,5,6,13   |
| MODTECH HLDGS INC    | COM       | 60783C10 | 135       | 14,467      | SH | DEFINED | 1            |
| MOHAWK INDS INC      | COM       | 60819010 | 77,837    | 894,884     | SH | DEFINED | 1,2,5,7,8,10 |
| MOLECULAR DEVICES CO | COM       | 60851C10 | 10,691    | 369,558     | SH | DEFINED | 1,2          |
| MOLEX INC            | COM       | 60855410 | 102,571   | 3,952,625   | SH | DEFINED | 1,2,5,6,10,1 |
| MOLEX INC            | CL A      | 60855420 | 2,537     | 103,179     | SH | DEFINED | 1,5,12       |
| MOLINA HEALTHCARE IN | COM       | 60855R10 | 4,277     | 160,560     | SH | DEFINED | 1,2          |
| MOLSON COORS BREWING | CL B      | 60871R20 | 90,416    | 1,349,699   | SH | DEFINED | 1,2,5,6,10,1 |
| MOMENTA PHARMACEUTIC | COM       | 60877T10 | 2,783     | 126,282     | SH | DEFINED | 1,2          |
| MONACO COACH CORP    | COM       | 60886R10 | 9,720     | 730,837     | SH | DEFINED | 1,2,6        |
| MONARCH CASINO & RES | COM       | 60902710 | 2,480     | 109,716     | SH | DEFINED | 1,2          |
| MONEYGRAM INTL INC   | COM       | 60935Y10 | 41,467    | 1,589,987   | SH | DEFINED | 1,2,5,12,13  |
| MONMOUTH REAL ESTATE | CL A      | 60972010 | 120       | 14,970      | SH | DEFINED | 1,3          |
| MONOGRAM BIOSCIENCES | COM       | 60975U10 | 2,498     | 1,335,935   | SH | DEFINED | 1,2          |
| MONOLITHIC PWR SYS I | COM       | 60983910 | 5,186     | 345,985     | SH | DEFINED | 1,2          |
| MONOLITHIC SYS TECHN | COM       | 60984210 | 232       | 42,180      | SH | DEFINED | 1,2          |
| MONRO MUFFLER BRAKE  | COM       | 61023610 | 3,795     | 125,164     | SH | DEFINED | 1,2,5        |
| MONSANTO CO NEW      | COM       | 61166W10 | 769,271   | 9,922,241   | SH | DEFINED | 1,2,5,6,7,8, |
| MONSTER WORLDWIDE IN | COM       | 61174210 | 126,199   | 3,091,598   | SH | DEFINED | 1,2,5,6,10,1 |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| MONTPELIER RE HOLDIN | SHS         | G6218510 | 2,078     | 109,931    | SH | DEFINED | 1,2,5        |
| MOODYS CORP          | COM         | 61536910 | 443,565   | 7,221,829  | SH | DEFINED | 1,2,5,6,7,8, |
| MOOG INC             | CL A        | 61539420 | 16,810    | 592,316    | SH | DEFINED | 1,2,6        |
| MORGAN STANLEY       | COM NEW     | 61744644 | 5,037,513 | 88,782,390 | SH | DEFINED | 1,2,5,6,7,8, |
| MORGAN STANLEY INDIA | COM         | 61745C10 | 3,598     | 96,329     | SH | DEFINED | 7            |
| MORNINGSTAR INC      | COM         | 61770010 | 3,856     | 111,327    | SH | DEFINED | 1,2          |
| MORTGAGEIT HLDGS INC | COM         | 61915Q10 | 4,262     | 312,030    | SH | DEFINED | 1,2          |
| MOSAIC CO            | COM         | 61945A10 | 18,362    | 1,255,105  | SH | DEFINED | 1,2,5        |
| MOTIVE INC           | COM         | 61980V10 | 718       | 232,254    | SH | DEFINED | 1,2          |
| MOTOROLA INC         | COM         | 62007610 | 1,726,956 | 76,447,808 | SH | DEFINED | 1,2,5,6,7,8, |
| MOVADO GROUP INC     | COM         | 62458010 | 4,975     | 271,850    | SH | DEFINED | 1,2          |
| MOVIE GALLERY INC    | COM         | 62458110 | 4,234     | 754,684    | SH | DEFINED | 1,2,6        |
| MPS GROUP INC        | COM         | 55340910 | 27,298    | 1,996,951  | SH | DEFINED | 1,2,5,13     |
| MRO SOFTWARE INC     | COM         | 55347W10 | 4,783     | 340,675    | SH | DEFINED | 1,2,5,6      |
| MRV COMMUNICATIONS I | COM         | 55347710 | 2,729     | 1,331,016  | SH | DEFINED | 1,2,5        |
| MSC INDL DIRECT INC  | CL A        | 55353010 | 26,795    | 666,205    | SH | DEFINED | 1,2,5,13     |
| MTC TECHNOLOGIES INC | COM         | 55377A10 | 3,044     | 111,159    | SH | DEFINED | 1,2          |
| MTI TECHNOLOGY CORP  | COM         | 55390310 | 17        | 13,700     | SH | DEFINED | 1            |
| MTR GAMING GROUP INC | COM         | 55376910 | 2,978     | 286,095    | SH | DEFINED | 1,2,5        |
| MTS SYS CORP         | COM         | 55377710 | 14,025    | 405,590    | SH | DEFINED | 1,2,6        |
| MUELLER INDS INC     | COM         | 62475610 | 14,461    | 527,399    | SH | DEFINED | 1,2,5,6      |
| MULTI FINELINE ELECT | COM         | 62541B10 | 4,798     | 99,602     | SH | DEFINED | 1,2          |
| MULTIMEDIA GAMES INC | COM         | 62545310 | 8,416     | 909,886    | SH | DEFINED | 1,2,5,6      |
| MUNICIPAL MTG & EQUI | GROWTH SHS  | 62624B10 | 275       | 10,648     | SH | DEFINED | 1,5          |
| MURPHY OIL CORP      | COM         | 62671710 | 229,668   | 4,253,900  | SH | DEFINED | 1,2,5,6,10,1 |
| MWI VETERINARY SUPPL | COM         | 55402X10 | 1,042     | 40,375     | SH | DEFINED | 1,2          |
| MYERS INDS INC       | COM         | 62846410 | 5,339     | 366,172    | SH | DEFINED | 1,2          |
| MYLAN LABS INC       | COM         | 62853010 | 110,110   | 5,516,519  | SH | DEFINED | 1,2,5,6,10,1 |
| MYOGEN INC           | COM         | 62856E10 | 19,037    | 632,460    | SH | DEFINED | 1,2          |
| MYRIAD GENETICS INC  | COM         | 62855J10 | 10,216    | 491,151    | SH | DEFINED | 1,2,5        |
| NABI BIOPHARMACEUTIC | COM         | 62951910 | 2,504     | 740,937    | SH | DEFINED | 1,2,5        |
| NABORS INDUSTRIES LT | SHS         | G6359F10 | 332,511   | 4,389,581  | SH | DEFINED | 1,2,5,6,7,8, |
| NACCO INDS INC       | CL A        | 62957910 | 9,208     | 78,598     | SH | DEFINED | 1,2          |
| NALCO HOLDING COMPAN | COM         | 62985Q10 | 14,924    | 842,699    | SH | DEFINED | 1,2,5        |
| NANOGEN INC          | COM         | 63007510 | 1,236     | 473,401    | SH | DEFINED | 1,2          |
| NANOPHASE TCHNOLOGIE | COM         | 63007910 | 118       | 20,950     | SH | DEFINED | 1            |
| NAPCO SEC SYS INC    | COM         | 63040210 | 1,267     | 122,250    | SH | DEFINED | 1,2          |
| NAPSTER INC          | COM         | 63079710 | 181       | 51,292     | SH | DEFINED | 1,6          |
| NARA BANCORP INC     | COM         | 63080P10 | 8,006     | 450,255    | SH | DEFINED | 1,2,5        |
| NASB FINL INC        | COM         | 62896810 | 1,555     | 39,512     | SH | DEFINED | 1,2          |
| NASDAQ STOCK MARKET  | COM         | 63110310 | 31,710    | 901,354    | SH | DEFINED | 1,2          |
| NASH FINCH CO        | COM         | 63115810 | 7,175     | 281,589    | SH | DEFINED | 1,2,6        |
| NASTECH PHARMACEUTIC | COM PAR \$0 | 63172840 | 3,538     | 240,337    | SH | DEFINED | 1,2          |
| NATCO GROUP INC      | CL A        | 63227W20 | 395       | 19,300     | SH | DEFINED | 1,2          |
| NATIONAL AUSTRALIA B | SPONSORED   | 63252540 | 1,471     | 12,389     | SH | DEFINED | 1            |
| NATIONAL BEVERAGE CO | COM         | 63501710 | 1,142     | 116,856    | SH | DEFINED | 1,2          |
| NATIONAL BK GREECE S | SPONSORED   | 63364340 | 923       | 107,825    | SH | DEFINED | 1            |
| NATIONAL CITY CORP   | COM         | 63540510 | 538,313   | 16,035,546 | SH | DEFINED | 1,2,5,6,7,8, |
| NATIONAL FINL PARTNE | COM         | 63607P20 | 22,408    | 426,417    | SH | DEFINED | 1,2          |
| NATIONAL FUEL GAS CO | COM         | 63618010 | 49,334    | 1,581,721  | SH | DEFINED | 1,2,5,13     |
| NATIONAL GRID PLC    | SPON ADR N  | 63627430 | 240       | 4,936      | SH | DEFINED | 1            |
| NATIONAL HEALTH INVS | COM         | 63633D10 | 8,522     | 328,258    | SH | DEFINED | 1,2,3        |
| NATIONAL HEALTH REAL | COM         | 63590510 | 1,690     | 91,007     | SH | DEFINED | 1,2,3,5      |
| NATIONAL HEALTHCARE  | COM         | 63590610 | 3,432     | 91,826     | SH | DEFINED | 1,2,5        |
| NATIONAL INSTRS CORP | COM         | 63651810 | 25,058    | 781,843    | SH | DEFINED | 1,2,5,13     |
| NATIONAL INTERSTATE  | COM         | 63654U10 | 723       | 37,892     | SH | DEFINED | 1            |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| NATIONAL OILWELL VAR | COM        | 63707110 | 311,395 | 4,966,433  | SH | DEFINED | 1,2,5,6,7,8, |
| NATIONAL PENN BANCSH | COM        | 63713810 | 10,741  | 563,812    | SH | DEFINED | 1,2,5        |
| NATIONAL PRESTO INDS | COM        | 63721510 | 3,765   | 84,900     | SH | DEFINED | 1,2,5,6      |
| NATIONAL R V HLDGS I | COM        | 63727710 | 75      | 11,211     | SH | DEFINED | 1            |
| NATIONAL SEMICONDUCT | COM        | 63764010 | 431,536 | 16,610,312 | SH | DEFINED | 1,2,5,6,7,8, |
| NATIONAL WESTN LIFE  | CL A       | 63852210 | 7,266   | 35,119     | SH | DEFINED | 1,2          |
| NATIONWIDE FINL SVCS | CL A       | 63861210 | 28,672  | 651,639    | SH | DEFINED | 1,2,5,10     |
| NATIONWIDE HEALTH PP | COM        | 63862010 | 19,640  | 917,745    | SH | DEFINED | 1,2,3,5      |
| NATURAL ALTERNATIVES | COM NEW    | 63884230 | 92      | 14,200     | SH | DEFINED | 1            |
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 860     | 17,116     | SH | DEFINED | 1,2          |
| NATURES SUNSHINE PRO | COM        | 63902710 | 4,622   | 255,658    | SH | DEFINED | 1,2,6        |
| NAUTILUS INC         | COM        | 63910B10 | 12,981  | 695,681    | SH | DEFINED | 1,2,5,6      |
| NAVARRE CORP         | COM        | 63920810 | 1,482   | 268,057    | SH | DEFINED | 1,2          |
| NAVIGANT CONSULTING  | COM        | 63935N10 | 18,742  | 852,699    | SH | DEFINED | 1,2,13       |
| NAVIGATORS GROUP INC | COM        | 63890410 | 8,746   | 200,560    | SH | DEFINED | 1,2          |
| NAVISTAR INTL CORP N | COM        | 63934E10 | 53,770  | 1,878,747  | SH | DEFINED | 1,2,5,6,10,1 |
| NAVTEQ CORP          | COM        | 63936L10 | 37,555  | 856,055    | SH | DEFINED | 1,2,5,12     |
| NBC CAP CORP         | COM        | 62872910 | 2,686   | 112,899    | SH | DEFINED | 1,2,5        |
| NBT BANCORP INC      | COM        | 62877810 | 9,204   | 426,329    | SH | DEFINED | 1,2,5        |
| NBTY INC             | COM        | 62878210 | 18,583  | 1,143,567  | SH | DEFINED | 1,2,5,6      |
| NCI BUILDING SYS INC | COM        | 62885210 | 12,967  | 305,250    | SH | DEFINED | 1,2,6        |
| NCO GROUP INC        | COM        | 62885810 | 7,814   | 461,835    | SH | DEFINED | 1,2,6        |
| NCR CORP NEW         | COM        | 62886E10 | 158,690 | 4,675,593  | SH | DEFINED | 1,2,5,6,10,1 |
| NDCHEALTH CORP       | COM        | 63948010 | 10,585  | 550,449    | SH | DEFINED | 1,2,5,6      |
| NEC CORP             | ADR        | 62905020 | 693     | 111,920    | SH | DEFINED | 1            |
| NEENAH PAPER INC     | COM        | 64007910 | 5,902   | 210,803    | SH | DEFINED | 1,2,5        |
| NEKTAR THERAPEUTICS  | COM        | 64026810 | 18,176  | 1,104,232  | SH | DEFINED | 1,2,5        |

|                      |             |          |         |            |    |         |              |
|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| NELNET INC           | CL A        | 64031N10 | 8,071   | 198,409    | SH | DEFINED | 1,2          |
| NELSON THOMAS INC    | COM         | 64037610 | 6,759   | 274,209    | SH | DEFINED | 1,2,5,6      |
| NEOFORMA COM INC     | COM NEW     | 64047550 | 149     | 15,033     | SH | DEFINED | 1            |
| NEOPHARM INC         | COM         | 64091910 | 2,486   | 230,440    | SH | DEFINED | 1,2          |
| NEORX CORP           | COM PAR \$0 | 64052030 | 14      | 18,667     | SH | DEFINED | 1            |
| NEOSE TECHNOLOGIES I | COM         | 64052210 | 51      | 26,264     | SH | DEFINED | 1            |
| NEOWARE SYS INC      | COM         | 64065P10 | 3,493   | 149,900    | SH | DEFINED | 1,5          |
| NESS TECHNOLOGIES IN | COM         | 64104X10 | 2,276   | 211,334    | SH | DEFINED | 1,2          |
| NET2PHONE            | COM         | 64108N10 | 53      | 25,878     | SH | DEFINED | 1            |
| NETBANK INC          | COM         | 64093310 | 5,180   | 717,514    | SH | DEFINED | 1,2,5        |
| NETFLIX COM INC      | COM         | 64110L10 | 13,225  | 488,741    | SH | DEFINED | 1,2,5        |
| NETGEAR INC          | COM         | 64111Q10 | 11,024  | 572,689    | SH | DEFINED | 1,2,6        |
| NETIQ CORP           | COM         | 64115P10 | 8,231   | 669,709    | SH | DEFINED | 1,2,5        |
| NETLOGIC MICROSYSTEM | COM         | 64118B10 | 3,439   | 126,244    | SH | DEFINED | 1,2          |
| NETRATINGS INC       | COM         | 64116M10 | 2,047   | 166,032    | SH | DEFINED | 1,2          |
| NETSCOUT SYS INC     | COM         | 64115T10 | 1,627   | 298,450    | SH | DEFINED | 1,2          |
| NETWORK APPLIANCE IN | COM         | 64120L10 | 275,831 | 10,215,981 | SH | DEFINED | 1,2,5,6,7,8, |
| NETWORK ENGINES INC  | COM         | 64121A10 | 19      | 14,419     | SH | DEFINED | 1            |
| NETWORK EQUIP TECHNO | COM         | 64120810 | 199     | 45,301     | SH | DEFINED | 1,6          |
| NEUROCRINE BIOSCIENC | COM         | 64125C10 | 29,854  | 475,918    | SH | DEFINED | 1,2,5,12     |
| NEUROGEN CORP        | COM         | 64124E10 | 1,628   | 246,987    | SH | DEFINED | 1,2          |
| NEUROMETRIX INC      | COM         | 64125510 | 1,844   | 67,587     | SH | DEFINED | 1,2          |
| NEUSTAR INC          | CL A        | 64126X20 | 9,177   | 300,997    | SH | DEFINED | 1,2          |
| NEW BRUNSWICK SCIENT | COM         | 64287610 | 126     | 18,520     | SH | DEFINED | 1            |
| NEW CENTURY FINANCIA | COM         | 6435EV10 | 16,529  | 458,249    | SH | DEFINED | 1,2,5        |
| NEW FRONTIER MEDIA I | COM         | 64439810 | 129     | 19,757     | SH | DEFINED | 1            |
| NEW JERSEY RES       | COM         | 64602510 | 15,097  | 360,389    | SH | DEFINED | 1,2,5        |
| NEW PLAN EXCEL RLTY  | COM         | 64805310 | 52,407  | 2,260,850  | SH | DEFINED | 1,2,3,5,13   |
| NEW RIV PHARMACEUTIC | COM         | 64846820 | 4,404   | 84,882     | SH | DEFINED | 1,2          |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| NEW YORK & CO INC    | COM         | 64929510 | 2,982     | 140,660    | SH | DEFINED | 1,2          |
| NEW YORK CMNTY BANCO | COM         | 64944510 | 68,783    | 4,163,608  | SH | DEFINED | 1,2,5,7,8,10 |
| NEW YORK TIMES CO    | CL A        | 65011110 | 102,365   | 3,870,148  | SH | DEFINED | 1,2,5,6,7,8, |
| NEWALLIANCE BANCShar | COM         | 65020310 | 20,578    | 1,415,280  | SH | DEFINED | 1,2,5        |
| NEWCASTLE INVT CORP  | COM         | 65105M10 | 13,390    | 538,850    | SH | DEFINED | 1,2          |
| NEWELL RUBBERMAID IN | COM         | 65122910 | 216,590   | 9,108,069  | SH | DEFINED | 1,2,5,6,7,8, |
| NEWFIELD EXPL CO     | COM         | 65129010 | 122,811   | 2,452,781  | SH | DEFINED | 1,2,5,7,8,10 |
| NEWKIRK REALTY TR IN | COM         | 65149710 | 1,620     | 104,500    | SH | DEFINED | 1,2          |
| NEWMARKET CORP       | COM         | 65158710 | 6,529     | 266,930    | SH | DEFINED | 1,2,5        |
| NEWMONT MINING CORP  | COM         | 65163910 | 707,295   | 13,245,220 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWPARK RES INC      | COM PAR \$. | 65171850 | 8,427     | 1,104,484  | SH | DEFINED | 1,2          |
| NEWPORT CORP         | COM         | 65182410 | 9,328     | 688,942    | SH | DEFINED | 1,2,5,13     |
| NEWS CORP            | CL A        | 65248E10 | 1,018,215 | 65,480,049 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWS CORP            | CL B        | 65248E20 | 43,311    | 2,607,508  | SH | DEFINED | 1,5,7,8,10,1 |
| NEXSTAR BROADCASTING | CL A        | 65336K10 | 73        | 14,490     | SH | DEFINED | 1            |
| NEXTEL PARTNERS INC  | CL A        | 65333F10 | 39,550    | 1,415,516  | SH | DEFINED | 1,2,5,12     |
| NGP CAP RES CO       | COM         | 62912R10 | 2,584     | 196,773    | SH | DEFINED | 1,2          |
| NIC INC              | COM         | 62914B10 | 2,243     | 364,166    | SH | DEFINED | 1,2          |
| NICOR INC            | COM         | 65408610 | 56,867    | 1,446,624  | SH | DEFINED | 1,2,5,6,10,1 |
| NIDEC CORP           | SPONSORED   | 65409010 | 4,505     | 208,190    | SH | DEFINED | 1            |
| NII HLDGS INC        | CL B NEW    | 62913F20 | 69,415    | 1,589,168  | SH | DEFINED | 1,2,5,7,8,10 |
| NIKE INC             | CL B        | 65410610 | 467,576   | 5,387,438  | SH | DEFINED | 1,2,5,6,7,8, |
| NIPPON TELEG & TEL C | SPONSORED   | 65462410 | 237       | 10,410     | SH | DEFINED | 1            |
| NISOURCE INC         | COM         | 65473P10 | 204,138   | 9,786,074  | SH | DEFINED | 1,2,5,6,7,8, |
| NISSAN MOTORS        | SPONSORED   | 65474440 | 726       | 35,528     | SH | DEFINED | 1            |
| NITROMED INC         | COM         | 65479850 | 2,573     | 184,423    | SH | DEFINED | 1,2          |
| NL INDS INC          | COM NEW     | 62915640 | 1,599     | 113,454    | SH | DEFINED | 1,2          |
| NMS COMMUNICATIONS C | COM         | 62924810 | 197       | 56,572     | SH | DEFINED | 1            |
| NMT MED INC          | COM         | 62929410 | 204       | 12,716     | SH | DEFINED | 1            |
| NN INC               | COM         | 62933710 | 2,444     | 230,588    | SH | DEFINED | 1,2          |
|                      |             |          |           |            |    |         |              |
| NOBLE CORPORATION    | SHS         | G6542210 | 287,812   | 4,080,119  | SH | DEFINED | 1,2,5,6,7,8, |
| NOBLE ENERGY INC     | COM         | 65504410 | 122,407   | 3,037,386  | SH | DEFINED | 1,2,5,7,8,10 |
| NOBLE INTL LTD       | COM         | 65505310 | 1,667     | 79,974     | SH | DEFINED | 1,2          |
| NOKIA CORP           | SPONSORED   | 65490220 | 10,298    | 562,735    | SH | DEFINED | 1,2          |
| NOMURA HLDGS INC     | SPONSORED   | 65535H20 | 945       | 49,191     | SH | DEFINED | 1            |
| NORDSON CORP         | COM         | 65566310 | 24,525    | 605,407    | SH | DEFINED | 1,2,5,13     |
| NORDSTROM INC        | COM         | 65566410 | 336,425   | 8,995,325  | SH | DEFINED | 1,2,5,6,8,10 |
| NORFOLK SOUTHERN COR | COM         | 65584410 | 547,036   | 12,202,463 | SH | DEFINED | 1,2,5,6,7,8, |
| NORSK HYDRO A S      | SPONSORED   | 65653160 | 302       | 2,930      | SH | DEFINED | 1            |
| NORTEL NETWORKS CORP | COM         | 65656810 | 4,878     | 1,594,061  | SH | DEFINED | 1,2,5        |
| NORTH AMERN SCIENTIF | COM         | 65715D10 | 28        | 13,000     | SH | DEFINED | 1            |
| NORTH FORK BANCORPOR | COM         | 65942410 | 356,154   | 13,017,307 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTH PITTSBURGH SYS | COM         | 66156210 | 6,346     | 336,326    | SH | DEFINED | 1,2          |
| NORTHEAST UTILS      | COM         | 66439710 | 44,465    | 2,258,269  | SH | DEFINED | 1,2,5,10,12, |
| NORTHERN BORDER PART | UNIT LTD P  | 66478510 | 427       | 10,160     | SH | DEFINED | 1,5          |
| NORTHERN EMPIRE BANC | COM         | 66511210 | 1,985     | 83,890     | SH | DEFINED | 1,2          |
| NORTHERN TR CORP     | COM         | 66585910 | 266,533   | 5,143,430  | SH | DEFINED | 1,2,5,6,7,8, |
| NORTHFIELD LABS INC  | COM         | 66613510 | 3,613     | 269,605    | SH | DEFINED | 1,2          |
| NORTHROP GRUMMAN COR | COM         | 66680710 | 2,028,576 | 33,747,734 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTHSTAR RLTY FIN C | COM         | 66704R10 | 2,510     | 246,347    | SH | DEFINED | 1,2          |
| NORTHWEST BANCORP IN | COM         | 66732810 | 5,223     | 245,688    | SH | DEFINED | 1,2          |
| NORTHWEST NAT GAS CO | COM         | 66765510 | 18,284    | 534,936    | SH | DEFINED | 1,2,5        |
| NORTHWESTERN CORP    | COM NEW     | 66807430 | 14,144    | 455,245    | SH | DEFINED | 1,2          |
| NOVAMED INC DEL      | COM         | 66986W10 | 95        | 14,552     | SH | DEFINED | 1            |
| NOVARTIS A G         | SPONSORED   | 66987V10 | 5,444     | 103,741    | SH | DEFINED | 1,2          |
| NOVASTAR FINL INC    | COM         | 66994740 | 11,979    | 426,159    | SH | DEFINED | 1,2          |



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|                      |             |          |           |            |    |         |               |
|----------------------|-------------|----------|-----------|------------|----|---------|---------------|
| NOVATEL WIRELESS INC | COM NEW     | 66987M60 | 7,428     | 613,374    | SH | DEFINED | 1,2,6         |
| NOVAVAX INC          | COM         | 67000210 | 103       | 26,866     | SH | DEFINED | 1             |
| NOVELL INC           | COM         | 67000610 | 82,196    | 9,308,671  | SH | DEFINED | 1,2,5,6,10,11 |
| NOVELLUS SYS INC     | COM         | 67000810 | 91,838    | 3,807,529  | SH | DEFINED | 1,2,5,6,7,8,9 |
| NOVEN PHARMACEUTICAL | COM         | 67000910 | 6,563     | 433,753    | SH | DEFINED | 1,2,6         |
| NOVO-NORDISK A S     | ADR         | 67010020 | 1,094     | 19,445     | SH | DEFINED | 1             |
| NPS PHARMACEUTICALS  | COM         | 62936P10 | 6,396     | 540,224    | SH | DEFINED | 1,2,5         |
| NRG ENERGY INC       | COM NEW     | 62937750 | 35,447    | 752,275    | SH | DEFINED | 1,2,5         |
| NS GROUP INC         | COM         | 62891610 | 14,343    | 343,041    | SH | DEFINED | 1,2,5         |
| NSTAR                | COM         | 67019E10 | 46,884    | 1,633,588  | SH | DEFINED | 1,2,5,12,13   |
| NTL INC DEL          | COM         | 62940M10 | 64,093    | 941,440    | SH | DEFINED | 1,2,5,7,8,10  |
| NTN COMMUNICATIONS   | COM NEW     | 62941030 | 35        | 23,400     | SH | DEFINED | 1             |
| NTT DOCOMO INC       | SPONS ADR   | 62942M20 | 1,234     | 80,533     | SH | DEFINED | 1             |
| NU HORIZONS ELECTRS  | COM         | 66990810 | 128       | 12,690     | SH | DEFINED | 1             |
| NU SKIN ENTERPRISES  | CL A        | 67018T10 | 12,264    | 697,637    | SH | DEFINED | 1,2           |
| NUANCE COMMUNICATION | COM         | 67020Y10 | 11,006    | 1,442,478  | SH | DEFINED | 1,2,5         |
| NUCO2 INC            | COM         | 62942810 | 3,344     | 119,935    | SH | DEFINED | 1,2           |
| NUCOR CORP           | COM         | 67034610 | 464,088   | 6,955,759  | SH | DEFINED | 1,2,5,6,7,8,9 |
| NUTRACEUTICAL INTL C | COM         | 67060Y10 | 217       | 16,100     | SH | DEFINED | 1             |
| NUTRI SYS INC NEW    | COM         | 67069D10 | 10,909    | 302,855    | SH | DEFINED | 1,2           |
| NUVASIVE INC         | COM         | 67070410 | 3,179     | 175,650    | SH | DEFINED | 1,2           |
| NUVEEN INVTS INC     | CL A        | 67090F10 | 99,217    | 2,327,951  | SH | DEFINED | 1,2,5,10      |
| NUVELO INC           | COM NEW     | 67072M30 | 3,928     | 484,316    | SH | DEFINED | 1,2           |
| NVIDIA CORP          | COM         | 67066G10 | 177,434   | 4,853,230  | SH | DEFINED | 1,2,5,6,7,8,9 |
| NVR INC              | COM         | 62944T10 | 142,679   | 203,247    | SH | DEFINED | 1,2,5,6,7,8,9 |
| NYMAGIC INC          | COM         | 62948410 | 2,087     | 84,199     | SH | DEFINED | 1             |
| O CHARLEYS INC       | COM         | 67082310 | 5,043     | 325,139    | SH | DEFINED | 1,2,6         |
| O REILLY AUTOMOTIVE  | COM         | 68609110 | 44,996    | 1,405,686  | SH | DEFINED | 1,2,5,12,13   |
| O2MICRO INTERNATIONA | SPONS ADR   | 67107W10 | 155       | 15,200     | SH | DEFINED | 1             |
| OAK HILL FINL INC    | COM         | 67133710 | 314       | 9,441      | SH | DEFINED | 1             |
| OAKLEY INC           | COM         | 67366210 | 6,009     | 409,049    | SH | DEFINED | 1,2,5         |
| OCCIDENTAL PETE CORP | COM         | 67459910 | 1,163,856 | 14,570,059 | SH | DEFINED | 1,2,5,6,7,8,9 |
| OCCULOGIX INC        | COM         | 67461T10 | 680       | 94,401     | SH | DEFINED | 1             |
| OCEANEERING INTL INC | COM         | 67523210 | 17,633    | 354,213    | SH | DEFINED | 1,2,5         |
| OCEANFIRST FINL CORP | COM         | 67523410 | 2,965     | 130,269    | SH | DEFINED | 1,2           |
| OCTEL CORP           | COM         | 67572710 | 3,623     | 222,686    | SH | DEFINED | 1,2,5         |
| OCWEN FINL CORP      | COM         | 67574610 | 5,128     | 589,456    | SH | DEFINED | 1,2           |
| ODYSSEY HEALTHCARE I | COM         | 67611V10 | 22,365    | 1,199,824  | SH | DEFINED | 1,2,5,6       |
| ODYSSEY MARINE EXPLO | COM         | 67611810 | 1,342     | 379,110    | SH | DEFINED | 1,2           |
| ODYSSEY RE HLDGS COR | COM         | 67612W10 | 4,360     | 173,837    | SH | DEFINED | 1,2           |
| OFFICE DEPOT INC     | COM         | 67622010 | 281,501   | 8,964,997  | SH | DEFINED | 1,2,5,6,7,8,9 |
| OFFICEMAX INC DEL    | COM         | 67622P10 | 58,506    | 2,307,029  | SH | DEFINED | 1,2,5,6,10,11 |
| OFFSHORE LOGISTICS I | COM         | 67625510 | 8,597     | 294,428    | SH | DEFINED | 1,2           |
| OGE ENERGY CORP      | COM         | 67083710 | 51,285    | 1,914,346  | SH | DEFINED | 1,2,5,6,13    |
| OHIO CAS CORP        | COM         | 67724010 | 33,903    | 1,197,130  | SH | DEFINED | 1,2,5,13      |
| OIL STS INTL INC     | COM         | 67802610 | 18,062    | 570,145    | SH | DEFINED | 1,2           |
| OLD DOMINION FGHT LI | COM         | 67958010 | 10,306    | 382,279    | SH | DEFINED | 1,2,6         |
| OLD NATL BANCORP IND | COM         | 68003310 | 24,738    | 1,143,179  | SH | DEFINED | 1,2,5         |
| OLD REP INTL CORP    | COM         | 68022310 | 118,481   | 4,511,856  | SH | DEFINED | 1,2,5,7,8,10  |
| OLD SECOND BANCORP I | COM         | 68027710 | 5,746     | 187,946    | SH | DEFINED | 1,2           |
| OLIN CORP            | COM PAR \$1 | 68066520 | 24,311    | 1,235,291  | SH | DEFINED | 1,2,5,13      |
| OLYMPIC STEEL INC    | COM         | 68162K10 | 869       | 34,954     | SH | DEFINED | 1             |
| OM GROUP INC         | COM         | 67087210 | 9,265     | 493,892    | SH | DEFINED | 1,2,5         |
| OMEGA FINL CORP      | COM         | 68209210 | 4,886     | 175,308    | SH | DEFINED | 1,2,5         |
| OMEGA FLEX INC       | COM         | 68209510 | 520       | 29,909     | SH | DEFINED | 1,2           |
| OMEGA HEALTHCARE INV | COM         | 68193610 | 9,115     | 724,019    | SH | DEFINED | 1,2,3         |

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|                      |           |          |           |             |    |         |              |
|----------------------|-----------|----------|-----------|-------------|----|---------|--------------|
| OMEGA PROTEIN CORP   | COM       | 68210P10 | 137       | 20,430      | SH | DEFINED | 1            |
| OMI CORP NEW         | COM       | Y6476W10 | 2,395     | 131,946     | SH | DEFINED | 1,2,5        |
| OMNICARE INC         | COM       | 68190410 | 114,110   | 1,994,226   | SH | DEFINED | 1,2,5,7,8,10 |
| OMNICELL INC         | COM       | 68213N10 | 4,251     | 355,700     | SH | DEFINED | 1            |
| OMNICOM GROUP INC    | COM       | 68191910 | 431,929   | 5,073,756   | SH | DEFINED | 1,2,5,6,7,8, |
| OMNIVISION TECHNOLOG | COM       | 68212810 | 20,545    | 1,029,284   | SH | DEFINED | 1,2,5        |
| OMNOVA SOLUTIONS INC | COM       | 68212910 | 247       | 51,517      | SH | DEFINED | 1            |
| ON ASSIGNMENT INC    | COM       | 68215910 | 745       | 68,325      | SH | DEFINED | 1,6          |
| ON SEMICONDUCTOR COR | COM       | 68218910 | 10,327    | 1,867,511   | SH | DEFINED | 1,2          |
| ON2 TECHNOLOGIES INC | COM       | 68338A10 | 28        | 26,200      | SH | DEFINED | 1            |
| ONE LIBERTY PPTYS IN | COM       | 68240610 | 2,535     | 137,674     | SH | DEFINED | 1,2,3        |
| ONEOK INC NEW        | COM       | 68268010 | 39,089    | 1,467,874   | SH | DEFINED | 1,2,5,13     |
| ONLINE RES CORP      | COM       | 68273G10 | 2,829     | 256,061     | SH | DEFINED | 1,2          |
| ONYX PHARMACEUTICALS | COM       | 68339910 | 14,519    | 504,140     | SH | DEFINED | 1,2,5        |
| ONYX SOFTWARE CORP   | COM NEW   | 68340220 | 44        | 10,307      | SH | DEFINED | 1            |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 6,268     | 141,722     | SH | DEFINED | 1,2,5,7      |
| OPEN SOLUTIONS INC   | COM       | 68371P10 | 5,711     | 249,156     | SH | DEFINED | 1,2,6        |
| OPENTV CORP          | CL A      | G6754310 | 119       | 53,118      | SH | DEFINED | 1            |
| OPENWAVE SYS INC     | COM NEW   | 68371830 | 19,981    | 1,143,758   | SH | DEFINED | 1,2,5        |
| OPLINK COMMUNICATION | COM NEW   | 68375Q40 | 3,273     | 225,750     | SH | DEFINED | 1,2          |
| OPNET TECHNOLOGIES I | COM       | 68375710 | 326       | 35,484      | SH | DEFINED | 1,2,5        |
| OPSWARE INC          | COM       | 68383A10 | 6,290     | 926,336     | SH | DEFINED | 1,2,5        |
| OPTICAL COMMUNICATIO | CL A      | 68382T10 | 386       | 167,114     | SH | DEFINED | 1,2          |
| OPTION CARE INC      | COM       | 68394810 | 3,986     | 298,359     | SH | DEFINED | 1,2,5        |
| OPTIONSPRESS HLDGS   | COM       | 68401010 | 8,330     | 339,315     | SH | DEFINED | 1,2          |
| ORACLE CORP          | COM       | 68389X10 | 1,368,766 | 112,102,050 | SH | DEFINED | 1,2,5,6,7,8, |
| ORASURE TECHNOLOGIES | COM       | 68554V10 | 8,537     | 967,951     | SH | DEFINED | 1,2,5        |
| ORBITAL SCIENCES COR | COM       | 68556410 | 9,384     | 730,846     | SH | DEFINED | 1,2          |
| ORBOTECH LTD         | ORD       | M7525310 | 571       | 23,817      | SH | DEFINED | 1,2,5,7      |
| ORCHID CELLMARK INC  | COM       | 68573C10 | 2,074     | 272,876     | SH | DEFINED | 1,2          |
| OREGON STL MLS INC   | COM       | 68607910 | 13,254    | 450,512     | SH | DEFINED | 1,2          |
| ORIENTAL FINL GROUP  | COM       | 68618W10 | 4,127     | 333,940     | SH | DEFINED | 1,2          |
| ORIENT-EXPRESS HOTEL | CL A      | G6774310 | 1,410     | 44,738      | SH | DEFINED | 1,2          |
| ORIGEN FINL INC      | COM       | 68619E20 | 1,135     | 159,383     | SH | DEFINED | 1,2          |
| ORIX CORP            | SPONSORED | 68633010 | 1,866     | 14,660      | SH | DEFINED | 1            |
| ORLEANS HOMEBUILDERS | COM       | 68658810 | 684       | 37,272      | SH | DEFINED | 1            |
| ORMAT TECHNOLOGIES I | COM       | 68668810 | 1,456     | 55,711      | SH | DEFINED | 1,2          |
| ORTHOLOGIC CORP      | COM       | 68750J10 | 256       | 52,331      | SH | DEFINED | 1,5          |
| ORTHOVITA INC        | COM       | 68750U10 | 93        | 23,990      | SH | DEFINED | 1            |
| OSCIENT PHARMACEUTIC | COM       | 68812R10 | 166       | 73,060      | SH | DEFINED | 1            |
| OSKOSH TRUCK CORP    | COM       | 68823920 | 32,873    | 737,234     | SH | DEFINED | 1,2,5,6      |
| OSI PHARMACEUTICALS  | COM       | 67104010 | 15,630    | 557,406     | SH | DEFINED | 1,2,5,12     |
| OSI SYSTEMS INC      | COM       | 67104410 | 3,513     | 191,017     | SH | DEFINED | 1,2          |
| OSTEOTECH INC        | COM       | 68858210 | 245       | 49,236      | SH | DEFINED | 1,5,6        |
| OTTER TAIL CORP      | COM       | 68964810 | 11,268    | 388,808     | SH | DEFINED | 1,2,5        |
| OUTBACK STEAKHOUSE I | COM       | 68989910 | 40,015    | 961,670     | SH | DEFINED | 1,2,5,12,13  |
| OUTDOOR CHANNEL HLDG | COM NEW   | 69002720 | 888       | 65,752      | SH | DEFINED | 1,2          |
| OVERLAND STORAGE INC | COM       | 69031010 | 160       | 19,970      | SH | DEFINED | 1            |
| OVERSEAS SHIPHOLDING | COM       | 69036810 | 44,825    | 889,557     | SH | DEFINED | 1,2,7,10,12, |
| OVERSTOCK COM INC DE | COM       | 69037010 | 4,185     | 148,684     | SH | DEFINED | 1,2,5        |
| OWENS & MINOR INC NE | COM       | 69073210 | 15,463    | 561,661     | SH | DEFINED | 1,2,5,6      |
| OWENS ILL INC        | COM NEW   | 69076840 | 187,058   | 8,890,574   | SH | DEFINED | 1,2,5,7,8,10 |
| OXFORD INDS INC      | COM       | 69149730 | 12,617    | 230,651     | SH | DEFINED | 1,2,6        |
| OXIGENE INC          | COM       | 69182810 | 80        | 20,129      | SH | DEFINED | 1            |
| P A M TRANSN SVCS IN | COM       | 69314910 | 1,060     | 59,594      | SH | DEFINED | 1,2          |
| P C CONNECTION       | COM       | 69318J10 | 100       | 18,585      | SH | DEFINED | 1            |

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|                      |           |          |         |           |    |         |              |
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| P F CHANGS CHINA BIS | COM       | 69333Y10 | 25,855  | 520,960   | SH | DEFINED | 1,2,6        |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 2,094   | 87,776    | SH | DEFINED | 1,2          |
| PAB BANKSHARES INC   | COM       | 69313P10 | 256     | 14,000    | SH | DEFINED | 1,2          |
| PACCAR INC           | COM       | 69371810 | 315,892 | 4,562,929 | SH | DEFINED | 1,2,5,6,7,8, |
| PACER INTL INC TENN  | COM       | 69373H10 | 14,568  | 559,024   | SH | DEFINED | 1,2          |
| PACIFIC CAP BANCORP  | COM       | 69404P10 | 22,187  | 623,067   | SH | DEFINED | 1,2,5        |
| PACIFIC ENERGY PARTN | COM UNIT  | 69422R10 | 869     | 29,603    | SH | DEFINED | 1,2          |
| PACIFIC ETHANOL INC  | COM       | 69423U10 | 688     | 63,582    | SH | DEFINED | 1,2          |
| PACIFIC SUNWEAR CALI | COM       | 69487310 | 50,540  | 2,028,077 | SH | DEFINED | 1,2,5,13     |
| PACIFICARE HEALTH SY | COM       | 69511210 | 272     | 3,000     | SH | DEFINED | 1,5          |
| PACKAGING CORP AMER  | COM       | 69515610 | 24,019  | 1,046,594 | SH | DEFINED | 1,2,5,13     |
| PACKETEER INC        | COM       | 69521010 | 4,301   | 553,542   | SH | DEFINED | 1,2          |
| PACTIV CORP          | COM       | 69525710 | 94,462  | 4,293,707 | SH | DEFINED | 1,2,5,6,7,8, |
| PAC-WEST TELECOM INC | COM       | 69371Y10 | 11      | 11,491    | SH | DEFINED | 1            |
| PAIN THERAPEUTICS IN | COM       | 69562K10 | 2,479   | 366,665   | SH | DEFINED | 1,2          |
| PAINCARE HLDGS INC   | COM       | 69562E10 | 1,523   | 467,234   | SH | DEFINED | 1,2          |
| PALATIN TECHNOLOGIES | COM NEW   | 69607730 | 156     | 47,960    | SH | DEFINED | 1            |
| PALL CORP            | COM       | 69642930 | 90,858  | 3,382,669 | SH | DEFINED | 1,2,5,6,7,8, |
| PALM HARBOR HOMES    | COM       | 69663910 | 4,003   | 212,902   | SH | DEFINED | 1,2          |
| PALM INC NEW         | COM       | 69664310 | 30,310  | 953,147   | SH | DEFINED | 1,2,5        |
| PALOMAR MED TECHNOLO | COM NEW   | 69752930 | 7,188   | 205,128   | SH | DEFINED | 1,2          |
| PAN PACIFIC RETAIL P | COM       | 69806L10 | 52,240  | 780,980   | SH | DEFINED | 1,2,3,5      |
| PANACOS PHARMACEUTIC | COM       | 69811Q10 | 309     | 44,561    | SH | DEFINED | 1            |
| PANAMSAT HLDG CORP   | COM       | 69831Y10 | 10,812  | 441,320   | SH | DEFINED | 1,2          |
| PANERA BREAD CO      | CL A      | 69840W10 | 26,595  | 404,916   | SH | DEFINED | 1,2,5,6      |
| PANTRY INC           | COM       | 69865710 | 20,332  | 432,687   | SH | DEFINED | 1,2          |
| PAPA JOHNS INTL INC  | COM       | 69881310 | 24,322  | 410,080   | SH | DEFINED | 1,2,6        |
| PAR PHARMACEUTICAL C | COM       | 69888P10 | 25,174  | 803,250   | SH | DEFINED | 1,2,5,13     |
| PAR TECHNOLOGY CORP  | COM       | 69888410 | 1,101   | 39,646    | SH | DEFINED | 1,2          |
| PARALLEL PETE CORP D | COM       | 69915710 | 7,022   | 412,842   | SH | DEFINED | 1,2          |
| PARAMETRIC TECHNOLOG | COM       | 69917310 | 48,616  | 7,969,841 | SH | DEFINED | 1,2,5,6,10,1 |
| PAREXEL INTL CORP    | COM       | 69946210 | 7,501   | 370,238   | SH | DEFINED | 1,2,6        |
| PARK ELECTROCHEMICAL | COM       | 70041620 | 7,422   | 285,675   | SH | DEFINED | 1,2,6        |
| PARK NATL CORP       | COM       | 70065810 | 17,731  | 172,747   | SH | DEFINED | 1,2,5        |
| PARK OHIO HLDGS CORP | COM       | 70066610 | 169     | 11,968    | SH | DEFINED | 1            |
| PARKER DRILLING CO   | COM       | 70108110 | 13,276  | 1,225,849 | SH | DEFINED | 1,2,5        |
| PARKER HANNIFIN CORP | COM       | 70109410 | 232,289 | 3,521,658 | SH | DEFINED | 1,2,5,6,7,8, |
| PARKVALE FINL CORP   | COM       | 70149210 | 280     | 9,932     | SH | DEFINED | 1            |
| PARKWAY PPTYS INC    | COM       | 70159Q10 | 12,487  | 311,092   | SH | DEFINED | 1,2,3        |
| PARLUX FRAGRANCES IN | COM       | 70164510 | 2,861   | 93,712    | SH | DEFINED | 1,2          |
| PARTNERRE LTD        | COM       | G6852T10 | 18,935  | 288,336   | SH | DEFINED | 1,2,5,7,8,10 |
| PARTNERS TR FINL GRO | COM       | 70213F10 | 8,367   | 694,329   | SH | DEFINED | 1,2,5        |
| PATHMARK STORES INC  | COM       | 70322A10 | 8,631   | 863,997   | SH | DEFINED | 1,2          |
| PATRICK INDS INC     | COM       | 70334310 | 114     | 10,800    | SH | DEFINED | 1            |
| PATTERSON COMPANIES  | COM       | 70339510 | 117,906 | 3,530,123 | SH | DEFINED | 1,2,5,6,7,8, |
| PATTERSON UTI ENERGY | COM       | 70348110 | 103,751 | 3,148,731 | SH | DEFINED | 1,2,5,7,8,10 |
| PAULA FINL DEL       | COM       | 70358810 | 29      | 14,600    | SH | DEFINED | 1            |
| PAXAR CORP           | COM       | 70422710 | 9,923   | 505,509   | SH | DEFINED | 1,2,6        |
| PAXSON COMMUNICATION | COM       | 70423110 | 34      | 37,701    | SH | DEFINED | 1            |
| PAYCHEX INC          | COM       | 70432610 | 347,934 | 9,127,329 | SH | DEFINED | 1,2,5,6,7,8, |
| PAYLESS SHOESOURCE I | COM       | 70437910 | 84,325  | 3,359,551 | SH | DEFINED | 1,2,5,13     |
| PC-TEL INC           | COM       | 69325Q10 | 512     | 58,434    | SH | DEFINED | 1,2,6        |
| PDF SOLUTIONS INC    | COM       | 69328210 | 4,910   | 302,146   | SH | DEFINED | 1,2,5        |
| PEABODY ENERGY CORP  | COM       | 70454910 | 189,449 | 2,298,576 | SH | DEFINED | 1,2,5,7,8,10 |
| PEAPACK-GLADSTONE FI | COM       | 70469910 | 2,989   | 107,120   | SH | DEFINED | 1,2          |
| PEARSON PLC          | SPONSORED | 70501510 | 511     | 43,084    | SH | DEFINED | 1            |

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|----------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| PEDIATRIX MED GROUP  | COM         | 70532410 | 35,784    | 404,020     | SH | DEFINED | 1,2,5,6      |
| PEETS COFFEE & TEA I | COM         | 70556010 | 7,742     | 255,091     | SH | DEFINED | 1,2,6        |
| PEGASUS SOLUTIONS IN | COM         | 70590610 | 2,698     | 300,783     | SH | DEFINED | 1,2,6        |
| PEGASYSYSTEMS INC    | COM         | 70557310 | 1,190     | 162,732     | SH | DEFINED | 1,2          |
| PENSTAR INC          | COM         | 70655210 | 64        | 43,224      | SH | DEFINED | 1            |
| PENN NATL GAMING INC | COM         | 70756910 | 28,227    | 856,673     | SH | DEFINED | 1,2,5        |
| PENN VA CORP         | COM         | 70788210 | 15,783    | 274,972     | SH | DEFINED | 1,2          |
| PENN VA RESOURCES PA | COM         | 70788410 | 1,416     | 25,486      | SH | DEFINED | 1,2          |
| PENNEY J C INC       | COM         | 70816010 | 1,825,216 | 32,827,629  | SH | DEFINED | 1,2,5,6,7,8, |
| PENNFED FINL SVCS IN | COM         | 70816710 | 2,342     | 127,159     | SH | DEFINED | 1,2          |
| PENNSYLVANIA COMM BA | COM         | 70867710 | 1,604     | 50,360      | SH | DEFINED | 1,2          |
| PENNSYLVANIA RL ESTA | SH BEN INT  | 70910210 | 29,655    | 793,758     | SH | DEFINED | 1,2,3,5      |
| PENTAIR INC          | COM         | 70963110 | 59,591    | 1,726,272   | SH | DEFINED | 1,2,5,7,8,10 |
| PENWEST PHARMACEUTIC | COM         | 70975410 | 5,078     | 260,147     | SH | DEFINED | 1,2          |
| PEOPLES BANCORP INC  | COM         | 70978910 | 5,487     | 192,331     | SH | DEFINED | 1,2          |
| PEOPLES BK BRIDGEPOR | COM         | 71019810 | 19,570    | 630,069     | SH | DEFINED | 1,2,5,12     |
| PEOPLES ENERGY CORP  | COM         | 71103010 | 44,611    | 1,272,055   | SH | DEFINED | 1,2,5,6,10,1 |
| PEP BOYS MANNY MOE & | COM         | 71327810 | 14,005    | 940,560     | SH | DEFINED | 1,2,5,6      |
| PEPCO HOLDINGS INC   | COM         | 71329110 | 88,182    | 3,941,960   | SH | DEFINED | 1,2,5,7,8,10 |
| PEPSI BOTTLING GROUP | COM         | 71340910 | 456,570   | 15,958,423  | SH | DEFINED | 1,2,5,6,7,10 |
| PEPSIAMERICAS INC    | COM         | 71343P20 | 27,455    | 1,180,338   | SH | DEFINED | 1,2,5,6,12,1 |
| PEPSICO INC          | COM         | 71344810 | 2,831,535 | 47,927,135  | SH | DEFINED | 1,2,5,6,7,8, |
| PEREGRINE PHARMACEUT | COM         | 71366110 | 249       | 268,200     | SH | DEFINED | 1,5          |
| PERFORMANCE FOOD GRO | COM         | 71375510 | 23,027    | 811,650     | SH | DEFINED | 1,2,5,6      |
| PERFORMANCE TECHNOLO | COM         | 71376K10 | 146       | 17,817      | SH | DEFINED | 1            |
| PERICOM SEMICONDUCTO | COM         | 71383110 | 2,682     | 336,531     | SH | DEFINED | 1,2,6        |
| PERINI CORP          | COM         | 71383910 | 5,747     | 237,968     | SH | DEFINED | 1,2          |
| PERKINELMER INC      | COM         | 71404610 | 78,116    | 3,315,600   | SH | DEFINED | 1,2,5,6,10,1 |
| PERMA-FIX ENVIRONMEN | COM         | 71415710 | 40        | 23,800      | SH | DEFINED | 1            |
| PEROT SYS CORP       | CL A        | 71426510 | 23,368    | 1,652,631   | SH | DEFINED | 1,2,5        |
| PERRIGO CO           | COM         | 71429010 | 22,559    | 1,513,013   | SH | DEFINED | 1,2,5,13     |
| PER-SE TECHNOLOGIES  | COM NEW     | 71356930 | 12,181    | 521,440     | SH | DEFINED | 1,2          |
| PERVASIVE SOFTWARE I | COM         | 71571010 | 84        | 19,100      | SH | DEFINED | 1            |
| PETCO ANIMAL SUPPLIE | COM NEW     | 71601620 | 16,271    | 741,272     | SH | DEFINED | 1,2,5        |
| PETROBRAS ENERGIA PA | SP ADR B S  | 71646M10 | 3,471     | 281,271     | SH | DEFINED | 1,2,5,7      |
| PETRO-CDA            | COM         | 71644E10 | 2,802     | 69,883      | SH | DEFINED | 1,5,7        |
| PETROCHINA CO LTD    | SPONSORED   | 71646E10 | 3,172     | 38,702      | SH | DEFINED | 1            |
| PETROHAWK ENERGY COR | COM         | 71649510 | 9,055     | 684,939     | SH | DEFINED | 1,2          |
| PETROLEO BRASILEIRO  | SPONSORED   | 71654V10 | 50,385    | 782,748     | SH | DEFINED | 1,2          |
| PETROLEO BRASILEIRO  | SPONSORED   | 71654V40 | 67,296    | 944,241     | SH | DEFINED | 1,2,4,5      |
| PETROLEUM DEV CORP   | COM         | 71657810 | 12,364    | 370,840     | SH | DEFINED | 1,2,5        |
| PETROQUEST ENERGY IN | COM         | 71674810 | 4,853     | 586,089     | SH | DEFINED | 1,2          |
|                      |             |          |           |             |    |         |              |
| PETSMART INC         | COM         | 71676810 | 65,961    | 2,570,579   | SH | DEFINED | 1,2,5,7,8,10 |
| PFF BANCORP INC      | COM         | 69331W10 | 13,597    | 445,508     | SH | DEFINED | 1,2          |
| PFIZER INC           | COM         | 71708110 | 5,438,921 | 233,229,890 | SH | DEFINED | 1,2,5,6,7,8, |
| PG&E CORP            | COM         | 69331C10 | 505,480   | 13,617,449  | SH | DEFINED | 1,2,5,6,7,8, |
| PHARMACEUTICAL PROD  | COM         | 71712410 | 38,920    | 628,241     | SH | DEFINED | 1,2,5,6,12   |
| PHARMACYCLICS INC    | COM         | 71693310 | 67        | 18,888      | SH | DEFINED | 1            |
| PHARMION CORP        | COM         | 71715B40 | 5,006     | 281,704     | SH | DEFINED | 1,2          |
| PHARMOS CORP         | COM PAR \$. | 71713930 | 29        | 14,233      | SH | DEFINED | 1            |
| PHASE FORWARD INC    | COM         | 71721R40 | 2,977     | 305,322     | SH | DEFINED | 1,2          |
| PHELPS DODGE CORP    | COM         | 71726510 | 586,633   | 4,077,520   | SH | DEFINED | 1,2,5,6,7,8, |
| PHH CORP             | COM NEW     | 69332020 | 33,353    | 1,190,319   | SH | DEFINED | 1,2,5,13     |
| PHILADELPHIA CONS HL | COM         | 71752810 | 17,452    | 180,496     | SH | DEFINED | 1,2,5        |
| PHILIPPINE LONG DIST | SPONSORED   | 71825260 | 5,195     | 154,891     | SH | DEFINED | 1,2,7        |
| PHILLIPS VAN HEUSEN  | COM         | 71859210 | 22,641    | 698,789     | SH | DEFINED | 1,2,6        |

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|                                 |            |          |         |           |    |         |              |
|---------------------------------|------------|----------|---------|-----------|----|---------|--------------|
| PHOENIX COS INC NEW             | COM        | 71902E10 | 32,285  | 2,366,923 | SH | DEFINED | 1,2,5        |
| PHOENIX TECHNOLOGY L            | COM        | 71915310 | 1,591   | 254,115   | SH | DEFINED | 1,2,6        |
| PHOTON DYNAMICS INC             | COM        | 71936410 | 4,294   | 234,917   | SH | DEFINED | 1,2,6        |
| PHOTRONICS INC                  | COM        | 71940510 | 11,413  | 757,814   | SH | DEFINED | 1,2,5,6      |
| PICO HLDGS INC                  | COM NEW    | 69336620 | 8,392   | 260,126   | SH | DEFINED | 1,2          |
| PIEDMONT NAT GAS INC            | COM        | 72018610 | 16,628  | 688,230   | SH | DEFINED | 1,2,5        |
| PIER 1 IMPORTS INC              | COM        | 72027910 | 13,842  | 1,585,557 | SH | DEFINED | 1,2,5,13     |
| PIKE ELEC CORP                  | COM        | 72128310 | 1,827   | 112,648   | SH | DEFINED | 1,2          |
| PILGRIMS PRIDE CORP             | COM        | 72146710 | 52,555  | 1,584,878 | SH | DEFINED | 1,2,7,10,12, |
| PINNACLE AIRL CORP              | COM        | 72344310 | 4,295   | 643,894   | SH | DEFINED | 1,2          |
| PINNACLE ENTMT INC              | COM        | 72345610 | 17,000  | 687,992   | SH | DEFINED | 1,2,5,6      |
| PINNACLE FINL PARTNE            | COM        | 72346Q10 | 2,033   | 81,402    | SH | DEFINED | 1,2          |
| PINNACLE WEST CAP CO            | COM        | 72348410 | 124,686 | 3,015,376 | SH | DEFINED | 1,2,5,6,7,8, |
| PIONEER CORP JAPAN              | SPONSORED  | 72364610 | 244     | 17,655    | SH | DEFINED | 1            |
| PIONEER COS INC                 | COM NEW    | 72364330 | 3,647   | 121,697   | SH | DEFINED | 1,2          |
| PIONEER DRILLING CO             | COM        | 72365510 | 4,750   | 264,908   | SH | DEFINED | 1,2          |
| PIONEER NAT RES CO              | COM        | 72378710 | 147,629 | 2,879,451 | SH | DEFINED | 1,2,5,7,8,10 |
| PIPER JAFFRAY COS               | COM        | 72407810 | 16,814  | 416,184   | SH | DEFINED | 1,2,5        |
| PITNEY BOWES INC                | COM        | 72447910 | 268,727 | 6,360,402 | SH | DEFINED | 1,2,5,6,7,8, |
| PIXAR                           | COM        | 72581110 | 34,455  | 653,540   | SH | DEFINED | 1,2,5,6,8,12 |
| PIXELWORKS INC                  | COM        | 72581M10 | 3,430   | 675,128   | SH | DEFINED | 1,2,5        |
| PLACER DOME INC                 | COM        | 72590610 | 287     | 12,533    | SH | DEFINED | 1,5          |
| PLACER SIERRA BANCSH            | COM        | 72607910 | 1,983   | 71,550    | SH | DEFINED | 1,2          |
| PLAINS ALL AMERN PIP UNIT LTD P |            | 72650310 | 2,901   | 73,317    | SH | DEFINED | 1,2,5        |
| PLAINS EXPL& PRODTN             | COM        | 72650510 | 41,954  | 1,055,979 | SH | DEFINED | 1,2,5,12,13  |
| PLANAR SYS INC                  | COM        | 72690010 | 3,243   | 387,510   | SH | DEFINED | 1,2,5,6      |
| PLANTRONICS INC NEW             | COM        | 72749310 | 24,927  | 880,820   | SH | DEFINED | 1,2,5,12,13  |
| PLATINUM UNDERWRITER            | COM        | G7127P10 | 2,064   | 66,429    | SH | DEFINED | 1,2,5        |
| PLATO LEARNING INC              | COM        | 72764Y10 | 215     | 27,107    | SH | DEFINED | 1            |
| PLAYBOY ENTERPRISES             | CL B       | 72811730 | 4,369   | 314,548   | SH | DEFINED | 1,2          |
| PLAYTEX PRODS INC               | COM        | 72813P10 | 15,165  | 1,109,386 | SH | DEFINED | 1,2,6        |
| PLEXUS CORP                     | COM        | 72913210 | 18,356  | 807,206   | SH | DEFINED | 1,2,5,13     |
| PLUG POWER INC                  | COM        | 72919P10 | 3,184   | 620,655   | SH | DEFINED | 1,2,5        |
| PLUM CREEK TIMBER CO            | COM        | 72925110 | 177,773 | 4,931,289 | SH | DEFINED | 1,2,5,6,7,8, |
| PLX TECHNOLOGY INC              | COM        | 69341710 | 2,477   | 288,038   | SH | DEFINED | 1,2          |
| PMA CAP CORP                    | CL A       | 69341920 | 4,176   | 457,386   | SH | DEFINED | 1,2,5        |
| PMC COML TR                     | SH BEN INT | 69343410 | 212     | 17,238    | SH | DEFINED | 1,2          |
| PMC-SIERRA INC                  | COM        | 69344F10 | 38,857  | 5,039,813 | SH | DEFINED | 1,2,5,6,10,1 |
| PMI GROUP INC                   | COM        | 69344M10 | 65,471  | 1,594,132 | SH | DEFINED | 1,2,5,7,8,10 |
| PNC FINL SVCS GROUP             | COM        | 69347510 | 525,071 | 8,492,171 | SH | DEFINED | 1,2,5,6,7,8, |
| PNM RES INC                     | COM        | 69349H10 | 22,126  | 903,463   | SH | DEFINED | 1,2,5,13     |
| POGO PRODUCING CO               | COM        | 73044810 | 61,032  | 1,225,300 | SH | DEFINED | 1,2,5,12,13  |
| POINT THERAPEUTICS I            | COM        | 73069410 | 36      | 10,341    | SH | DEFINED | 1            |
| POLARIS INDS INC                | COM        | 73106810 | 36,360  | 724,299   | SH | DEFINED | 1,2,5,6,12   |
| POLO RALPH LAUREN CO            | CL A       | 73157210 | 41,106  | 732,203   | SH | DEFINED | 1,2,5,12,13  |
| POLYCOM INC                     | COM        | 73172K10 | 28,066  | 1,834,347 | SH | DEFINED | 1,2,5,12,13  |
| POLYMEDICA CORP                 | COM        | 73173810 | 13,123  | 392,088   | SH | DEFINED | 1,2,6        |
| POLYONE CORP                    | COM        | 73179P10 | 9,183   | 1,428,083 | SH | DEFINED | 1,2,5        |
| POMEROY IT SOLUTIONS            | COM        | 73182210 | 127     | 15,201    | SH | DEFINED | 1            |
| POPE & TALBOT INC               | COM        | 73282710 | 2,675   | 321,131   | SH | DEFINED | 1,5          |
| POPULAR INC                     | COM        | 73317410 | 55,930  | 2,644,448 | SH | DEFINED | 1,2,5,12     |
| PORTALPLAYER INC                | COM        | 73618720 | 9,913   | 350,039   | SH | DEFINED | 1,2          |
| PORTFOLIO RECOVERY A            | COM        | 73640Q10 | 17,198  | 370,321   | SH | DEFINED | 1,2,6        |
| PORTUGAL TELECOM SGP            | SPONSORED  | 73727310 | 401     | 39,828    | SH | DEFINED | 1            |
| POSCO                           | SPONSORED  | 69348310 | 7,519   | 151,863   | SH | DEFINED | 1,2,5        |
| POSSIS MEDICAL INC              | COM        | 73740710 | 5,606   | 563,388   | SH | DEFINED | 1,2,6        |

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|                      |            |          |           |             |    |         |                    |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------------|
| POST PPTYS INC       | COM        | 73746410 | 39,886    | 998,390     | SH | DEFINED | 1,2,3,5            |
| POTLATCH CORP        | COM        | 73762810 | 26,970    | 529,037     | SH | DEFINED | 1,2,5,13           |
| POWELL INDS INC      | COM        | 73912810 | 2,345     | 130,564     | SH | DEFINED | 1,2                |
| POWER INTEGRATIONS I | COM        | 73927610 | 9,493     | 398,713     | SH | DEFINED | 1,2,5,6            |
| POWER-ONE INC        | COM        | 73930810 | 5,886     | 977,687     | SH | DEFINED | 1,2,5              |
| POWERWAVE TECHNOLOGI | COM        | 73936310 | 24,727    | 1,967,155   | SH | DEFINED | 1,2,5,13           |
| POZEN INC            | COM        | 73941U10 | 3,613     | 376,763     | SH | DEFINED | 1,2,5              |
| PPG INDS INC         | COM        | 69350610 | 286,968   | 4,956,275   | SH | DEFINED | 1,2,5,6,7,8,       |
| PPL CORP             | COM        | 69351T10 | 346,642   | 11,790,552  | SH | DEFINED | 1,2,5,6,7,8,       |
| PRA INTL             | COM        | 69353C10 | 5,918     | 210,214     | SH | DEFINED | 1,2                |
| PRAECIS PHARMACEUTIC | COM NEW    | 73942140 | 56        | 13,955      | SH | DEFINED | 1,5                |
| PRAXAIR INC          | COM        | 74005P10 | 485,634   | 9,169,817   | SH | DEFINED | 1,2,5,6,7,8,       |
| PRE PAID LEGAL SVCS  | COM        | 74006510 | 11,662    | 305,216     | SH | DEFINED | 1,2,6              |
| PRECISION CASTPARTS  | COM        | 74018910 | 120,552   | 2,326,811   | SH | DEFINED | 1,2,5,10,12,       |
| PREFERRED BK LOS ANG | COM        | 74036710 | 1,850     | 41,576      | SH | DEFINED | 1,2                |
| PERFORMED LINE PRODS | COM        | 74044410 | 1,093     | 25,552      | SH | DEFINED | 1,2                |
| PREMIERE GLOBAL SVCS | COM        | 74058510 | 10,633    | 1,307,835   | SH | DEFINED | 1,2                |
| PREMIERWEST BANCORP  | COM        | 74092110 | 1,825     | 130,342     | SH | DEFINED | 1,2                |
| PREMIUM STD FARMS IN | COM        | 74060C10 | 1,321     | 88,274      | SH | DEFINED | 1,2                |
| PRENTISS PPTYS TR    | SH BEN INT | 74070610 | 39,774    | 977,732     | SH | DEFINED | 1,2,3,5            |
| PRESIDENTIAL LIFE CO | COM        | 74088410 | 6,324     | 332,160     | SH | DEFINED | 1,2                |
| PRESSTEK INC         | COM        | 74111310 | 4,027     | 445,463     | SH | DEFINED | 1,2                |
| PRESTIGE BRANDS HLDG | COM        | 74112D10 | 4,567     | 365,358     | SH | DEFINED | 1,2                |
| PRG-SCHULTZ INTERNAT | COM        | 69357C10 | 336       | 551,511     | SH | DEFINED | 1,2                |
| PRICE COMMUNICATIONS | COM NEW    | 74143730 | 9,669     | 650,229     | SH | DEFINED | 1,2,5              |
| PRICE T ROWE GROUP I | COM        | 74144T10 | 248,918   | 3,455,756   | SH | DEFINED | 1,2,5,6,7,8,       |
| PRICELINE COM INC    | COM NEW    | 74150340 | 12,034    | 539,161     | SH | DEFINED | 1,2,5              |
| PRICESMART INC       | COM        | 74151110 | 98        | 11,750      | SH | DEFINED | 1                  |
| PRIDE INTL INC DEL   | COM        | 74153Q10 | 129,328   | 4,205,782   | SH | DEFINED | 1,2,5,10,12,       |
| PRIMEDIA INC         | COM        | 74157K10 | 3,173     | 1,971,074   | SH | DEFINED | 1,2,5              |
| PRIMUS TELECOMMUNICA | COM        | 74192910 | 57        | 75,862      | SH | DEFINED | 1                  |
| PRINCETON REVIEW INC | COM        | 74235210 | 204       | 39,583      | SH | DEFINED | 1,5                |
| PRINCIPAL FINANCIAL  | COM        | 74251V10 | 404,351   | 8,525,210   | SH | DEFINED | 1,2,5,6,8,10       |
| PRIVATEBANCORP INC   | COM        | 74296210 | 9,205     | 258,798     | SH | DEFINED | 1,2,5              |
| PROASSURANCE CORP    | COM        | 74267C10 | 19,421    | 399,275     | SH | DEFINED | 1,2,5              |
| PROCTER & GAMBLE CO  | COM        | 74271810 | 6,024,743 | 104,090,237 | SH | DEFINED | 1,2,5,6,7,8,       |
| PROGENICS PHARMACEUT | COM        | 74318710 | 5,994     | 239,677     | SH | DEFINED | 1,2                |
| PROGRESS ENERGY INC  | COM        | 74326310 | 962,524   | 21,915,400  | SH | DEFINED | 1,2,5,6,7,8,       |
| PROGRESS SOFTWARE CO | COM        | 74331210 | 16,719    | 589,111     | SH | DEFINED | 1,2,5,6            |
| PROGRESSIVE CORP OHI | COM        | 74331510 | 625,650   | 5,357,507   | SH | DEFINED | 1,2,5,6,7,8,       |
| PROLIANCE INTL INC   | COM        | 74340R10 | 152       | 28,673      | SH | DEFINED | 1,2,5              |
| PROLOGIS             | SH BEN INT | 74341010 | 414,032   | 8,861,993   | SH | DEFINED | 1,2,3,5,6,7,<br>14 |
| PROQUEST COMPANY     | COM        | 74346P10 | 9,049     | 324,209     | SH | DEFINED | 1,2,5              |
| PROSPERITY BANCSHARE | COM        | 74360610 | 7,904     | 275,014     | SH | DEFINED | 1,2                |
| PROTECTIVE LIFE CORP | COM        | 74367410 | 60,820    | 1,389,533   | SH | DEFINED | 1,2,5,12,13        |
| PROVIDE COMM INC     | COM        | 74373W10 | 5,213     | 157,449     | SH | DEFINED | 1,2                |
| PROVIDENCE SVC CORP  | COM        | 74381510 | 3,006     | 104,400     | SH | DEFINED | 1,2                |
| PROVIDENT BANKSHARES | COM        | 74385910 | 17,307    | 512,490     | SH | DEFINED | 1,2,5              |
| PROVIDENT FINL HLDGS | COM        | 74386810 | 1,718     | 65,315      | SH | DEFINED | 1,2                |
| PROVIDENT FINL SVCS  | COM        | 74386T10 | 24,703    | 1,334,581   | SH | DEFINED | 1,2,5              |
| PROVIDENT NEW YORK B | COM        | 74402810 | 6,147     | 558,279     | SH | DEFINED | 1,2                |
| PROXYMED INC         | COM NEW    | 74429030 | 43        | 10,608      | SH | DEFINED | 1                  |
| PRUDENTIAL FINL INC  | COM        | 74432010 | 1,031,188 | 14,089,195  | SH | DEFINED | 1,2,5,6,7,8,       |
| PRUDENTIAL PLC       | ADR        | 74435K20 | 1,118     | 58,537      | SH | DEFINED | 1                  |
| PS BUSINESS PKS INC  | COM        | 69360J10 | 22,806    | 463,545     | SH | DEFINED | 1,2,3,5            |

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|                      |            |          |           |             |    |         |                |
|----------------------|------------|----------|-----------|-------------|----|---------|----------------|
| PSS WORLD MED INC    | COM        | 69366A10 | 14,060    | 947,469     | SH | DEFINED | 1,2,5          |
| PSYCHIATRIC SOLUTION | COM        | 74439H10 | 17,581    | 299,297     | SH | DEFINED | 1,2            |
| PUBLIC STORAGE INC   | COM        | 74460D10 | 210,589   | 3,109,708   | SH | DEFINED | 1,2,3,5,6,7,14 |
| PUBLIC SVC ENTERPRIS | COM        | 74457310 | 473,896   | 7,294,072   | SH | DEFINED | 1,2,5,6,7,8,   |
| PUBLICIS S A NEW     | SPONSORED  | 74463M10 | 402       | 11,574      | SH | DEFINED | 1              |
| PUGET ENERGY INC NEW | COM        | 74531010 | 31,861    | 1,560,270   | SH | DEFINED | 1,2,5,12,13    |
| PULTE HOMES INC      | COM        | 74586710 | 232,860   | 5,916,165   | SH | DEFINED | 1,2,5,6,7,8,   |
| PVF CAPITAL CORP     | COM        | 69365410 | 126       | 11,927      | SH | DEFINED | 1              |
| PXRE GROUP LTD       | COM        | G7301810 | 450       | 34,760      | SH | DEFINED | 1,5            |
| Q MED                | COM        | 74791410 | 116       | 12,007      | SH | DEFINED | 1              |
| QAD INC              | COM        | 74727D10 | 1,041     | 136,269     | SH | DEFINED | 1,2            |
| QC HLDGS INC         | COM        | 74729T10 | 421       | 36,478      | SH | DEFINED | 1              |
| QLOGIC CORP          | COM        | 74727710 | 85,427    | 2,627,712   | SH | DEFINED | 1,2,5,6,7,8,   |
| QUADRAMED CORP       | COM        | 74730W10 | 27        | 18,976      | SH | DEFINED | 1              |
| QUAKER CHEM CORP     | COM        | 74731610 | 374       | 19,434      | SH | DEFINED | 1,5            |
| QUAKER FABRIC CORP N | COM        | 74739910 | 30        | 13,821      | SH | DEFINED | 1              |
| QUALCOMM INC         | COM        | 74752510 | 2,008,466 | 46,621,778  | SH | DEFINED | 1,2,5,6,7,8,   |
| QUALITY DISTR INC FL | COM        | 74756M10 | 272       | 34,120      | SH | DEFINED | 1,2            |
| QUALITY SYS INC      | COM        | 74758210 | 9,883     | 128,752     | SH | DEFINED | 1,2,6          |
| QUANEX CORP          | COM        | 74762010 | 21,946    | 439,174     | SH | DEFINED | 1,2            |
| QUANTA SVCS INC      | COM        | 74762E10 | 33,020    | 2,507,193   | SH | DEFINED | 1,2,5,13       |
| QUANTUM CORP         | COM DSSG   | 74790620 | 7,434     | 2,437,346   | SH | DEFINED | 1,2,5          |
| QUANTUM FUEL SYS TEC | COM        | 74765E10 | 1,405     | 524,290     | SH | DEFINED | 1,2            |
| QUEST DIAGNOSTICS IN | COM        | 74834L10 | 242,594   | 4,712,392   | SH | DEFINED | 1,2,5,6,7,8,   |
| QUEST SOFTWARE INC   | COM        | 74834T10 | 13,750    | 942,421     | SH | DEFINED | 1,2,5          |
| QUESTAR CORP         | COM        | 74835610 | 113,561   | 1,500,144   | SH | DEFINED | 1,2,5,7,8,10   |
| QUICKLOGIC CORP      | COM        | 74837P10 | 66        | 16,818      | SH | DEFINED | 1              |
| QUICKSILVER RESOURCE | COM        | 74837R10 | 32,807    | 780,925     | SH | DEFINED | 1,2,12,13      |
| QUIDEL CORP          | COM        | 74838J10 | 567       | 52,709      | SH | DEFINED | 1,5            |
| QUIKSILVER INC       | COM        | 74838C10 | 20,642    | 1,491,481   | SH | DEFINED | 1,2,5,6        |
| QUIXOTE CORP         | COM        | 74905610 | 209       | 10,565      | SH | DEFINED | 1              |
| QUOVADX INC          | COM        | 74913K10 | 51        | 21,259      | SH | DEFINED | 1              |
| QWEST COMMUNICATIONS | COM        | 74912110 | 613,904   | 108,655,554 | SH | DEFINED | 1,2,5,6,7,8,   |
| R & B INC            | COM        | 74912410 | 876       | 92,353      | SH | DEFINED | 1,2            |
| R & G FINANCIAL CORP | CL B       | 74913610 | 10,456    | 792,116     | SH | DEFINED | 1,2            |
| R H DONNELLEY CORP   | COM NEW    | 74955W30 | 22,673    | 367,945     | SH | DEFINED | 1,2,5          |
| RACKABLE SYS INC     | COM        | 75007710 | 1,718     | 60,320      | SH | DEFINED | 1,2            |
| RADIAN GROUP INC     | COM        | 75023610 | 178,983   | 3,054,847   | SH | DEFINED | 1,2,5,7,8,10   |
| RADIANT SYSTEMS INC  | COM        | 75025N10 | 3,603     | 296,314     | SH | DEFINED | 1,2,6          |
| RADIATION THERAPY SV | COM        | 75032320 | 4,679     | 132,498     | SH | DEFINED | 1,2            |
| RADIO ONE INC        | CL A       | 75040P10 | 1,128     | 109,867     | SH | DEFINED | 1,2            |
| RADIO ONE INC        | CL D NON V | 75040P40 | 10,845    | 1,047,820   | SH | DEFINED | 1,2,5          |
| RADIOLOGIX INC       | COM        | 75040K10 | 60        | 19,700      | SH | DEFINED | 1              |
| RADIOSHACK CORP      | COM        | 75043810 | 77,679    | 3,693,701   | SH | DEFINED | 1,2,5,6,7,8,   |
| RADISYS CORP         | COM        | 75045910 | 6,838     | 394,334     | SH | DEFINED | 1,2,5,6        |
| RAILAMERICA INC      | COM        | 75075310 | 5,302     | 482,481     | SH | DEFINED | 1,2            |
| RAINDANCE COMM       | COM        | 75086X10 | 60        | 29,300      | SH | DEFINED | 1              |
| RAIT INVT TR         | COM        | 74922710 | 8,938     | 344,827     | SH | DEFINED | 1,2,5          |
| RALCORP HLDGS INC NE | COM        | 75102810 | 22,374    | 560,611     | SH | DEFINED | 1,2,5,6        |
| RAMBUS INC DEL       | COM        | 75091710 | 20,760    | 1,282,288   | SH | DEFINED | 1,2,5,12       |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 9,024     | 338,616     | SH | DEFINED | 1,2,3          |
| RANGE RES CORP       | COM        | 75281A10 | 28,907    | 1,097,470   | SH | DEFINED | 1,2            |
| RARE HOSPITALITY INT | COM        | 75382010 | 17,033    | 560,481     | SH | DEFINED | 1,2,5,6        |
| RAVEN INDS INC       | COM        | 75421210 | 5,651     | 195,873     | SH | DEFINED | 1,2            |
| RAYMOND JAMES FINANC | COM        | 75473010 | 42,912    | 1,139,150   | SH | DEFINED | 1,2,5,13       |

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|                       |           |          |         |            |    |         |              |
|-----------------------|-----------|----------|---------|------------|----|---------|--------------|
| RAYONIER INC          | COM       | 75490710 | 41,263  | 1,035,449  | SH | DEFINED | 1,2,5,12,13  |
| RAYTECH CORP DEL      | COM       | 75510310 | 19      | 15,400     | SH | DEFINED | 1            |
| RAYTHEON CO           | COM NEW   | 75511150 | 633,076 | 15,767,761 | SH | DEFINED | 1,2,5,6,7,8, |
| RBC BEARINGS INC      | COM       | 75524B10 | 1,105   | 68,030     | SH | DEFINED | 1,2          |
| RC2 CORP              | COM       | 74938810 | 10,252  | 288,633    | SH | DEFINED | 1,2          |
| RCN CORP              | COM NEW   | 74936120 | 7,435   | 317,044    | SH | DEFINED | 1,2          |
| READERS DIGEST ASSN   | COM       | 75526710 | 26,079  | 1,713,440  | SH | DEFINED | 1,2,5,13     |
| READING INTERNATIONAL | CL A      | 75540810 | 185     | 23,790     | SH | DEFINED | 1            |
| REALNETWORKS INC      | COM       | 75605L10 | 11,170  | 1,439,446  | SH | DEFINED | 1,2,5        |
| REALTY INCOME CORP    | COM       | 75610910 | 19,813  | 916,409    | SH | DEFINED | 1,2,3,5,12   |
| RECKSON ASSOCS RLTY   | COM       | 75621K10 | 55,230  | 1,535,018  | SH | DEFINED | 1,2,3,5      |
| RED HAT INC           | COM       | 75657710 | 96,007  | 3,521,912  | SH | DEFINED | 1,2,5,10,12  |
| RED ROBIN GOURMET BU  | COM       | 75689M10 | 11,241  | 220,590    | SH | DEFINED | 1,2,6        |
| REDBACK NETWORKS INC  | COM NEW   | 75720950 | 9,980   | 709,824    | SH | DEFINED | 1,2,5        |
| REDDY ICE HLDGS INC   | COM       | 75734R10 | 2,109   | 96,684     | SH | DEFINED | 1,2          |
| REDWOOD TR INC        | COM       | 75807540 | 11,204  | 271,555    | SH | DEFINED | 1,2,5        |
| REEBOK INTL LTD       | COM       | 75811010 | 72,083  | 1,237,897  | SH | DEFINED | 1,2,5,6,10,1 |
| REED ELSEVIER N V     | SPONSORED | 75820410 | 564     | 20,193     | SH | DEFINED | 1            |
| REED ELSEVIER P L C   | SPONSORED | 75820510 | 17,372  | 463,139    | SH | DEFINED | 1            |
| REGAL BELOIT CORP     | COM       | 75875010 | 16,805  | 474,731    | SH | DEFINED | 1,2,5,6      |
| REGAL ENTMT GROUP     | CL A      | 75876610 | 7,622   | 400,729    | SH | DEFINED | 1,2,5        |
| REGENCY CTRS CORP     | COM       | 75884910 | 90,687  | 1,538,375  | SH | DEFINED | 1,2,3,5,12,1 |
| REGENERATION TECH IN  | COM       | 75886N10 | 233     | 32,657     | SH | DEFINED | 1            |
| REGENERON PHARMACEUT  | COM       | 75886F10 | 11,368  | 714,958    | SH | DEFINED | 1,2,5,6      |
| REGENT COMMUNICATION  | COM       | 75886510 | 1,980   | 426,724    | SH | DEFINED | 1,2          |
| REGIONS FINANCIAL CO  | COM       | 7591EP10 | 447,935 | 13,112,852 | SH | DEFINED | 1,2,5,6,7,8, |
| REGIS CORP MINN       | COM       | 75893210 | 31,961  | 828,651    | SH | DEFINED | 1,2,5,13     |
| REHABCARE GROUP INC   | COM       | 75914810 | 6,851   | 339,172    | SH | DEFINED | 1,2,5,6      |
| REINSURANCE GROUP AM  | COM       | 75935110 | 17,190  | 359,917    | SH | DEFINED | 1,2,5        |
| RELIANCE STEEL & ALU  | COM       | 75950910 | 27,397  | 448,242    | SH | DEFINED | 1,2,5        |
| RELIANT ENERGY INC    | COM       | 75952B10 | 37,672  | 3,650,401  | SH | DEFINED | 1,2,5,7,8,10 |
| REMINGTON OIL & GAS   | COM       | 75959430 | 20,560  | 563,281    | SH | DEFINED | 1,2          |
| RENAISSANCE LEARNING  | COM       | 75968L10 | 1,865   | 98,644     | SH | DEFINED | 1,2          |
| RENAISSANCERE HOLDIN  | COM       | G7496G10 | 17,341  | 393,140    | SH | DEFINED | 1,2,5,7,8,10 |
| RENAL CARE GROUP INC  | COM       | 75993010 | 44,430  | 939,129    | SH | DEFINED | 1,2,5,12,13  |
| RENASANT CORP         | COM       | 75970E10 | 4,388   | 138,740    | SH | DEFINED | 1,2          |
| RENOVIS INC           | COM       | 75988510 | 7,000   | 457,498    | SH | DEFINED | 1,2          |
| RENT A CTR INC NEW    | COM       | 76009N10 | 23,527  | 1,247,430  | SH | DEFINED | 1,2,5,13     |
| RENT WAY INC          | COM       | 76009U10 | 2,228   | 348,603    | SH | DEFINED | 1,2,5        |
| RENTECH INC           | COM       | 76011210 | 162     | 42,400     | SH | DEFINED | 1            |
| RENTRAK CORP          | COM       | 76017410 | 163     | 18,300     | SH | DEFINED | 1            |
| REPLIGEN CORP         | COM       | 75991610 | 62      | 15,513     | SH | DEFINED | 1            |
| REPSOL YPF S A        | SPONSORED | 76026T20 | 1,552   | 52,778     | SH | DEFINED | 1            |
| REPUBLIC AWYS HLDGS   | COM       | 76027610 | 2,504   | 164,749    | SH | DEFINED | 1,2          |
| REPUBLIC BANCORP INC  | COM       | 76028210 | 12,307  | 1,034,242  | SH | DEFINED | 1,2,5        |
| REPUBLIC BANCORP KY   | CL A      | 76028120 | 3,465   | 161,557    | SH | DEFINED | 1,2          |
| REPUBLIC COS GROUP I  | COM       | 76034910 | 703     | 45,420     | SH | DEFINED | 1            |
| REPUBLIC FIRST BANCO  | COM       | 76041610 | 193     | 14,659     | SH | DEFINED | 1            |
| REPUBLIC SVCS INC     | COM       | 76075910 | 168,959 | 4,499,582  | SH | DEFINED | 1,2,5,7,8,10 |
| RES-CARE INC          | COM       | 76094310 | 7,984   | 459,634    | SH | DEFINED | 1,2          |
| RESEARCH IN MOTION L  | COM       | 76097510 | 1,199   | 18,167     | SH | DEFINED | 1,5          |
| RESMED INC            | COM       | 76115210 | 32,105  | 838,039    | SH | DEFINED | 1,2,5,6,12   |
| RESOURCE AMERICA INC  | CL A      | 76119520 | 4,506   | 264,294    | SH | DEFINED | 1,2,5        |
| RESOURCES CONNECTION  | COM       | 76122Q10 | 16,524  | 632,855    | SH | DEFINED | 1,2          |
| RESPIRONICS INC       | COM       | 76123010 | 28,455  | 767,610    | SH | DEFINED | 1,2,5,6,12   |
| RESTORATION HARDWARE  | COM       | 76098110 | 2,492   | 413,873    | SH | DEFINED | 1,2,5        |



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|                      |            |          |         |           |    |         |              |
|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| RETAIL VENTURES INC  | COM        | 76128Y10 | 2,355   | 189,300   | SH | DEFINED | 1,2          |
| RETALIX LTD          | ORD        | M8215W10 | 660     | 26,998    | SH | DEFINED | 1,2          |
| RETRACTABLE TECHNOLO | COM        | 76129W10 | 109     | 30,500    | SH | DEFINED | 1            |
| REUTERS GROUP PLC    | SPONSORED  | 76132M10 | 561     | 12,651    | SH | DEFINED | 1            |
| REVLON INC           | CL A       | 76152550 | 5,764   | 1,859,438 | SH | DEFINED | 1,2          |
| REWARDS NETWORK INC  | COM        | 76155710 | 161     | 25,207    | SH | DEFINED | 1            |
| REX STORES CORP      | COM        | 76162410 | 180     | 11,964    | SH | DEFINED | 1            |
| REYNOLDS & REYNOLDS  | CL A       | 76169510 | 23,979  | 854,264   | SH | DEFINED | 1,2,5,13     |
| REYNOLDS AMERICAN IN | COM        | 76171310 | 282,760 | 2,966,119 | SH | DEFINED | 1,2,5,6,10,1 |
| RF MICRODEVICES INC  | COM        | 74994110 | 18,561  | 3,430,940 | SH | DEFINED | 1,2,5,13     |
| RICHARDSON ELECTRS L | COM        | 76316510 | 76      | 10,450    | SH | DEFINED | 1            |
| RIGEL PHARMACEUTICAL | COM NEW    | 76655960 | 2,359   | 282,177   | SH | DEFINED | 1,2          |
| RIGHTNOW TECHNOLOGIE | COM        | 76657R10 | 2,434   | 131,840   | SH | DEFINED | 1,2          |
| RIMAGE CORP          | COM        | 76672110 | 3,078   | 106,228   | SH | DEFINED | 1,2          |
| RINKER GROUP LTD     | SPONSORED  | 76687M10 | 241     | 4,020     | SH | DEFINED | 1            |
| RIO TINTO PLC        | SPONSORED  | 76720410 | 25,328  | 138,563   | SH | DEFINED | 1            |
| RITCHIE BROS AUCTION | COM        | 76774410 | 234     | 5,544     | SH | DEFINED | 1,5          |
| RITE AID CORP        | COM        | 76775410 | 18,213  | 5,233,562 | SH | DEFINED | 1,2,5        |
| RIVIERA HLDGS CORP   | COM        | 76962710 | 1,481   | 90,333    | SH | DEFINED | 1,2          |
| RLI CORP             | COM        | 74960710 | 113,360 | 2,273,110 | SH | DEFINED | 1,2          |
| ROANOKE ELEC STL COR | COM        | 76984110 | 3,364   | 142,547   | SH | DEFINED | 1,2          |
| ROBBINS & MYERS INC  | COM        | 77019610 | 3,189   | 156,723   | SH | DEFINED | 1,2,6        |
| ROBERT HALF INTL INC | COM        | 77032310 | 173,709 | 4,584,555 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCK OF AGES CORP    | CL A       | 77263210 | 50      | 11,698    | SH | DEFINED | 1            |
| ROCK-TENN CO         | CL A       | 77273920 | 7,719   | 565,474   | SH | DEFINED | 1,2          |
| ROCKVILLE FINL INC   | COM        | 77418610 | 929     | 71,151    | SH | DEFINED | 1,2          |
| ROCKWELL AUTOMATION  | COM        | 77390310 | 298,357 | 5,043,226 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWELL COLLINS INC | COM        | 77434110 | 256,879 | 5,527,839 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWOOD HLDGS INC   | COM        | 77441510 | 4,821   | 244,367   | SH | DEFINED | 1,2          |
| ROFIN SINAR TECHNOLO | COM        | 77504310 | 12,138  | 279,235   | SH | DEFINED | 1,2,5        |
| ROGERS COMMUNICATION | CL B       | 77510920 | 691     | 16,361    | SH | DEFINED | 1,5          |
| ROGERS CORP          | COM        | 77513310 | 8,868   | 226,340   | SH | DEFINED | 1,2,6        |
| ROHM & HAAS CO       | COM        | 77537110 | 233,163 | 4,815,437 | SH | DEFINED | 1,2,5,6,7,8, |
| ROLLINS INC          | COM        | 77571110 | 9,938   | 504,233   | SH | DEFINED | 1,2,13       |
| ROPER INDS INC NEW   | COM        | 77669610 | 40,110  | 1,015,177 | SH | DEFINED | 1,2,5,6      |
| ROSS STORES INC      | COM        | 77829610 | 72,980  | 2,525,256 | SH | DEFINED | 1,2,5,7,8,10 |
| ROSTELECOM OPEN JT S | SPONSORED  | 77852910 | 260     | 19,043    | SH | DEFINED | 1,2          |
| ROTONICS MFG INC     | COM        | 77890310 | 28      | 10,400    | SH | DEFINED | 1            |
| ROWAN COS INC        | COM        | 77938210 | 150,094 | 4,211,390 | SH | DEFINED | 1,2,5,6,7,8, |
| ROYAL & SUN ALLIANCE | SPON ADR N | 78004V20 | 165     | 15,152    | SH | DEFINED | 1            |
| ROYAL BANCSHARES PA  | CL A       | 78008110 | 1,539   | 66,434    | SH | DEFINED | 1,2          |
| ROYAL BK CDA MONTREA | COM        | 78008710 | 532     | 6,816     | SH | DEFINED | 1            |
| ROYAL CARIBBEAN CRUI | COM        | V7780T10 | 27,690  | 614,506   | SH | DEFINED | 1,2,5,7,8,10 |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 4,125   | 63,928    | SH | DEFINED | 1            |
| ROYAL DUTCH SHELL PL | SPONS ADR  | 78025920 | 7,885   | 128,231   | SH | DEFINED | 1,2          |
| ROYAL GOLD INC       | COM        | 78028710 | 11,455  | 329,842   | SH | DEFINED | 1,2,5        |
| RPC INC              | COM        | 74966010 | 9,735   | 369,600   | SH | DEFINED | 1,2,5        |
| RPM INTL INC         | COM        | 74968510 | 33,589  | 1,933,711 | SH | DEFINED | 1,2,5,13     |
| RSA SEC INC          | COM        | 74971910 | 24,049  | 2,149,136 | SH | DEFINED | 1,2,5,13     |
| RTI INTL METALS INC  | COM        | 74973W10 | 12,109  | 319,088   | SH | DEFINED | 1,2          |
| RUBY TUESDAY INC     | COM        | 78118210 | 29,917  | 1,155,558 | SH | DEFINED | 1,2,5,13     |
| RUDDICK CORP         | COM        | 78125810 | 12,844  | 603,565   | SH | DEFINED | 1,2,5,13     |
| RUDOLPH TECHNOLOGIES | COM        | 78127010 | 2,049   | 159,065   | SH | DEFINED | 1,2,5,6      |
| RURAL / METRO CORP   | COM        | 78174810 | 225     | 24,900    | SH | DEFINED | 1            |
| RURAL CELLULAR CORP  | CL A       | 78190410 | 201     | 13,742    | SH | DEFINED | 1            |
| RUSH ENTERPRISES INC | CL A       | 78184620 | 5,163   | 346,944   | SH | DEFINED | 1,2          |
| RUSH ENTERPRISES INC | CL B       | 78184630 | 290     | 20,170    | SH | DEFINED | 1            |
| RUSS BERRIE & CO     | COM        | 78223310 | 2,338   | 204,691   | SH | DEFINED | 1,2,6        |
| RUSSELL CORP         | COM        | 78235210 | 7,785   | 578,376   | SH | DEFINED | 1,2,6        |

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|                      |           |          |           |            |    |         |               |
|----------------------|-----------|----------|-----------|------------|----|---------|---------------|
| RUTHS CHRIS STEAK HS | COM       | 78333210 | 2,018     | 111,561    | SH | DEFINED | 1,2           |
| RYANAIR HLDGS PLC    | SPONSORED | 78351310 | 1,044     | 18,653     | SH | DEFINED | 1,2,5,7       |
| RYANS RESTAURANT GRO | COM       | 78352010 | 8,676     | 719,380    | SH | DEFINED | 1,2,5,6       |
| RYDER SYS INC        | COM       | 78354910 | 67,256    | 1,639,585  | SH | DEFINED | 1,2,5,6,10,11 |
| RYERSON TULL INC NEW | COM       | 78375P10 | 8,128     | 334,229    | SH | DEFINED | 1,2           |
| RYLAND GROUP INC     | COM       | 78376410 | 49,423    | 685,195    | SH | DEFINED | 1,2,5,12,13   |
| S & T BANCORP INC    | COM       | 78385910 | 12,640    | 343,302    | SH | DEFINED | 1,2,5         |
| S Y BANCORP INC      | COM       | 78506010 | 3,710     | 148,300    | SH | DEFINED | 1,2           |
| S1 CORPORATION       | COM       | 78463B10 | 3,943     | 906,413    | SH | DEFINED | 1,2,5         |
| SABRE HLDGS CORP     | CL A      | 78590510 | 94,328    | 3,912,397  | SH | DEFINED | 1,2,5,6,7,8,9 |
| SAFECO CORP          | COM       | 78642910 | 192,644   | 3,409,623  | SH | DEFINED | 1,2,5,6,7,8,9 |
| SAFEGUARD SCIENTIFIC | COM       | 78644910 | 342       | 177,056    | SH | DEFINED | 1,5           |
| SAFENET INC          | COM       | 78645R10 | 9,994     | 310,190    | SH | DEFINED | 1,2           |
| SAFETY INS GROUP INC | COM       | 78648T10 | 11,086    | 274,614    | SH | DEFINED | 1,2           |
| SAFEWAY INC          | COM NEW   | 78651420 | 365,382   | 15,443,045 | SH | DEFINED | 1,2,5,6,7,8,9 |
| SAFLINK CORP         | COM NEW   | 78657830 | 18        | 22,701     | SH | DEFINED | 1             |
| SAGA COMMUNICATIONS  | CL A      | 78659810 | 2,218     | 204,041    | SH | DEFINED | 1,2           |
| SAKS INC             | COM       | 79377W10 | 31,222    | 1,851,861  | SH | DEFINED | 1,2,5,10,13   |
| SALEM COMMUNICATIONS | CL A      | 79409310 | 2,802     | 160,201    | SH | DEFINED | 1,2           |
| SALESFORCE COM INC   | COM       | 79466L30 | 18,634    | 581,413    | SH | DEFINED | 1,2           |
| SALIX PHARMACEUTICAL | COM       | 79543510 | 9,495     | 540,101    | SH | DEFINED | 1,2,5         |
| SALTON INC           | COM       | 79575710 | 26        | 12,644     | SH | DEFINED | 1             |
| SAN PAOLO-IMI S P A  | SPONSORED | 79917510 | 7,555     | 241,758    | SH | DEFINED | 1             |
| SANDERS MORRIS HARRI | COM       | 80000Q10 | 2,555     | 155,918    | SH | DEFINED | 1,2           |
| SANDERSON FARMS INC  | COM       | 80001310 | 10,853    | 355,474    | SH | DEFINED | 1,2,6         |
| SANDISK CORP         | COM       | 80004C10 | 205,019   | 3,263,599  | SH | DEFINED | 1,2,5,7,8,10  |
| SANDS REGENT         | COM       | 80009110 | 111       | 10,900     | SH | DEFINED | 1             |
| SANDY SPRING BANCORP | COM       | 80036310 | 7,160     | 205,272    | SH | DEFINED | 1,2           |
| SANFILIPPO JOHN B &  | COM       | 80042210 | 3,817     | 295,192    | SH | DEFINED | 1,2           |
| SANGAMO BIOSCIENCES  | COM       | 80067710 | 65        | 16,137     | SH | DEFINED | 1             |
| SANMINA SCI CORP     | COM       | 80090710 | 66,817    | 15,684,646 | SH | DEFINED | 1,2,5,6,7,8,9 |
| SANOFI AVENTIS       | SPONSORED | 80105N10 | 22,053    | 502,341    | SH | DEFINED | 1             |
| SANTANDER BANCORP    | COM       | 80280910 | 2,299     | 91,536     | SH | DEFINED | 1,2           |
| SANTOS LIMITED       | SPONSORED | 80302160 | 242       | 6,757      | SH | DEFINED | 1             |
| SANYO ELEC LTD       | ADR 5 COM | 80303830 | 192       | 13,710     | SH | DEFINED | 1             |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 12,160    | 269,799    | SH | DEFINED | 1,2           |
| SAPIENT CORP         | COM       | 80306210 | 6,131     | 1,077,442  | SH | DEFINED | 1,2,5         |
| SARA LEE CORP        | COM       | 80311110 | 421,448   | 22,298,853 | SH | DEFINED | 1,2,5,6,7,8,9 |
| SATYAM COMPUTER SERV | ADR       | 80409810 | 19,567    | 534,765    | SH | DEFINED | 1,2,4,5,7     |
| SAUER-DANFOSS INC    | COM       | 80413710 | 3,268     | 173,756    | SH | DEFINED | 1,2           |
| SAUL CTRS INC        | COM       | 80439510 | 9,000     | 249,294    | SH | DEFINED | 1,2,3,5       |
| SAVIENT PHARMACEUTIC | COM       | 80517Q10 | 3,081     | 823,771    | SH | DEFINED | 1,2,5,6       |
| SAVVIS INC           | COM       | 80542310 | 57        | 76,300     | SH | DEFINED | 1             |
| SAXON CAP INC NEW    | COM       | 80556T10 | 8,069     | 712,190    | SH | DEFINED | 1,2           |
| SBA COMMUNICATIONS C | COM       | 78388J10 | 18,193    | 1,016,352  | SH | DEFINED | 1,2           |
| SBS TECHNOLOGIES INC | COM       | 78387P10 | 374       | 37,134     | SH | DEFINED | 1,6           |
| SCANA CORP NEW       | COM       | 80589M10 | 115,919   | 2,943,612  | SH | DEFINED | 1,2,5,7,8,10  |
| SCANSOURCE INC       | COM       | 80603710 | 12,290    | 224,769    | SH | DEFINED | 1,2,6         |
| SCBT FINANCIAL CORP  | COM       | 78401V10 | 3,242     | 96,998     | SH | DEFINED | 1,2,5         |
| SCHAWK INC           | CL A      | 80637310 | 2,771     | 133,531    | SH | DEFINED | 1,2           |
| SCHEIN HENRY INC     | COM       | 80640710 | 55,228    | 1,265,532  | SH | DEFINED | 1,2,5,12,13   |
| SCHERING A G         | SPONSORED | 80658520 | 659       | 9,856      | SH | DEFINED | 1             |
| SCHERING PLOUGH CORP | COM       | 80660510 | 718,963   | 34,482,628 | SH | DEFINED | 1,2,5,6,10,11 |
| SCHIFF NUTRITION INT | COM       | 80669310 | 56        | 11,000     | SH | DEFINED | 1             |
| SCHLUMBERGER LTD     | COM       | 80685710 | 1,378,003 | 14,184,277 | SH | DEFINED | 1,2,5,6,7,8,9 |
| SCHNITZER STL INDS   | CL A      | 80688210 | 9,063     | 296,275    | SH | DEFINED | 1,2,5         |
| SCHOLASTIC CORP      | COM       | 80706610 | 25,640    | 899,326    | SH | DEFINED | 1,2,5,13      |
| SCHOOL SPECIALTY INC | COM       | 80786310 | 11,387    | 312,493    | SH | DEFINED | 1,2,5,6       |
| SCHULMAN A INC       | COM       | 80819410 | 10,132    | 470,833    | SH | DEFINED | 1,2           |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| SCHWAB CHARLES CORP  | COM        | 80851310 | 473,913 | 32,304,934 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHWEITZER-MAUDUIT I | COM        | 80854110 | 4,128   | 166,583    | SH | DEFINED | 1,2          |
| SCICLONE PHARMACEUTI | COM        | 80862K10 | 101     | 43,695     | SH | DEFINED | 1            |
| SCIENTIFIC ATLANTA I | COM        | 80865510 | 248,414 | 5,767,685  | SH | DEFINED | 1,2,5,6,7,8, |
| SCIENTIFIC GAMES COR | CL A       | 80874P10 | 15,075  | 552,612    | SH | DEFINED | 1,2,5        |
| SCM MICROSYSTEMS INC | COM        | 78401810 | 59      | 17,355     | SH | DEFINED | 1            |
| SCOTTISH PWR PLC     | SPON ADR F | 81013T70 | 230,637 | 6,170,052  | SH | DEFINED | 1            |
| SCOTTISH RE GROUP LT | ORD        | G7885T10 | 1,197   | 48,751     | SH | DEFINED | 1,2,5        |
| SCOTTS MIRACLE GRO C | CL A       | 81018610 | 52,507  | 1,160,643  | SH | DEFINED | 1,2,5,12,13  |
| SCP POOL CORP        | COM        | 78402810 | 27,229  | 731,568    | SH | DEFINED | 1,2,5,6      |
| SCPIE HLDGS INC      | COM        | 78402P10 | 332     | 15,951     | SH | DEFINED | 1,5          |
| SCRIPPS E W CO OHIO  | CL A       | 81105420 | 92,829  | 1,933,127  | SH | DEFINED | 1,2,5,6,10,1 |
| SCS TRANSN INC       | COM        | 81111T10 | 4,427   | 208,321    | SH | DEFINED | 1,2,5        |
| SEA CONTAINERS LTD   | CL A       | 81137170 | 236     | 18,840     | SH | DEFINED | 1,5          |
| SEABOARD CORP        | COM        | 81154310 | 14,808  | 9,800      | SH | DEFINED | 1,2          |
| SEABRIGHT INSURANCE  | COM        | 81165610 | 2,593   | 155,924    | SH | DEFINED | 1,2          |
| SEACHANGE INTL INC   | COM        | 81169910 | 2,702   | 341,967    | SH | DEFINED | 1,2,5        |
| SEACOAST BKG CORP FL | COM        | 81170730 | 3,451   | 150,351    | SH | DEFINED | 1,2          |
| SEACOR HOLDINGS INC  | COM        | 81190410 | 18,138  | 266,339    | SH | DEFINED | 1,2,5        |
| SEAGATE TECHNOLOGY   | SHS        | G7945J10 | 39,826  | 1,992,315  | SH | DEFINED | 1,2,5,7,8,10 |
| SEALED AIR CORP NEW  | COM        | 81211K10 | 155,279 | 2,764,442  | SH | DEFINED | 1,2,5,6,7,8, |
| SEARS HLDGS CORP     | COM        | 81235010 | 686,445 | 5,941,700  | SH | DEFINED | 1,2,5,6,7,8, |
| SEATTLE GENETICS INC | COM        | 81257810 | 2,047   | 433,681    | SH | DEFINED | 1,2          |
| SECURE COMPUTING COR | COM        | 81370510 | 6,128   | 499,862    | SH | DEFINED | 1,2,5,6      |
| SECURITY BANK CORP   | COM        | 81404710 | 2,690   | 115,512    | SH | DEFINED | 1,2          |
| SEI INVESTMENTS CO   | COM        | 78411710 | 37,171  | 1,004,628  | SH | DEFINED | 1,2,5,12,13  |
| SELECT COMFORT CORP  | COM        | 81616X10 | 17,632  | 644,692    | SH | DEFINED | 1,2,5,6      |
| SELECT SECTOR SPDR T | SBI HEALTH | 81369Y20 | 522     | 16,450     | SH | DEFINED | 5            |
| SELECT SECTOR SPDR T | SBI CONS D | 81369Y40 | 986     | 30,191     | SH | DEFINED | 5            |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 2,449   | 48,670     | SH | DEFINED | 5            |
| SELECT SECTOR SPDR T | SBI INT-IN | 81369Y70 | 347     | 11,050     | SH | DEFINED | 5            |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 1,130   | 35,987     | SH | DEFINED | 5            |
| SELECTICA INC        | COM        | 81628810 | 102     | 35,748     | SH | DEFINED | 1            |
| SELECTIVE INS GROUP  | COM        | 81630010 | 26,459  | 498,291    | SH | DEFINED | 1,2,5        |
| SEMCO ENERGY INC     | COM        | 78412D10 | 1,916   | 340,919    | SH | DEFINED | 1,5          |
| SEMITOOL INC         | COM        | 81690910 | 2,736   | 251,440    | SH | DEFINED | 1,2,5        |
| SEMPRA ENERGY        | COM        | 81685110 | 410,203 | 9,148,138  | SH | DEFINED | 1,2,5,6,7,8, |
| SEMTECH CORP         | COM        | 81685010 | 23,294  | 1,275,661  | SH | DEFINED | 1,2,5,13     |
| SENIOR HSG PPTYS TR  | SH BEN INT | 81721M10 | 13,399  | 792,385    | SH | DEFINED | 1,2,3        |
| SENOMYX INC          | COM        | 81724Q10 | 3,081   | 254,220    | SH | DEFINED | 1,2          |
| SENSIENT TECHNOLOGIE | COM        | 81725T10 | 18,377  | 1,026,637  | SH | DEFINED | 1,2,5,13     |
| SEPRACOR INC         | COM        | 81731510 | 78,892  | 1,528,922  | SH | DEFINED | 1,2,5,12,13  |
| SEQUA CORPORATION    | CL A       | 81732010 | 8,178   | 118,437    | SH | DEFINED | 1,2,13       |
| SEQUENOM INC         | COM        | 81733710 | 9       | 13,797     | SH | DEFINED | 1            |
| SERENA SOFTWARE INC  | COM        | 81749210 | 8,788   | 375,066    | SH | DEFINED | 1,2,5,6      |
| SEROLOGICALS CORP    | COM        | 81752310 | 10,891  | 551,706    | SH | DEFINED | 1,2          |
| SERVICE CORP INTL    | COM        | 81756510 | 22,756  | 2,781,940  | SH | DEFINED | 1,2,5        |
| SERVICEMASTER CO     | COM        | 81760N10 | 51,192  | 4,283,844  | SH | DEFINED | 1,2,5,7,8,10 |
| SFBC INTL INC        | COM        | 78412110 | 5,216   | 325,775    | SH | DEFINED | 1,2,6        |
| SHARPER IMAGE CORP   | COM        | 82001310 | 1,417   | 145,511    | SH | DEFINED | 1,2          |
| SHAW COMMUNICATIONS  | CL B CONV  | 82028K20 | 725     | 33,442     | SH | DEFINED | 1,5,7        |
| SHAW GROUP INC       | COM        | 82028010 | 34,013  | 1,169,230  | SH | DEFINED | 1,2,5,6      |
| SHENANDOAH TELECOMMU | COM        | 82312B10 | 4,668   | 117,167    | SH | DEFINED | 1,2          |
| SHERWIN WILLIAMS CO  | COM        | 82434810 | 201,360 | 4,433,295  | SH | DEFINED | 1,2,5,6,7,8, |
| SHILOH INDS INC      | COM        | 82454310 | 196     | 14,678     | SH | DEFINED | 1            |
| SHIP FINANCE INTERNA | SHS        | G8107510 | 1,712   | 101,290    | SH | DEFINED | 1,2,7        |

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|                      |             |          |         |            |    |         |                    |
|----------------------|-------------|----------|---------|------------|----|---------|--------------------|
| SHIRE PLC            | SPONSORED   | 82481R10 | 276     | 7,119      | SH | DEFINED | 1                  |
| SHOE CARNIVAL INC    | COM         | 82488910 | 2,192   | 100,009    | SH | DEFINED | 1,2,5              |
| SHOPKO STORES INC    | COM         | 82491110 | 2,631   | 90,700     | SH | DEFINED | 6                  |
| SHUFFLE MASTER INC   | COM         | 82554910 | 20,623  | 820,309    | SH | DEFINED | 1,2,6              |
| SHURGARD STORAGE CTR | COM         | 82567D10 | 44,703  | 788,268    | SH | DEFINED | 1,2,3,5            |
| SI INTL INC          | COM         | 78427V10 | 3,234   | 105,801    | SH | DEFINED | 1,2                |
| SIEBEL SYS INC       | COM         | 82617010 | 143,780 | 13,602,641 | SH | DEFINED | 1,2,5,6,7,8,       |
| SIEMENS A G          | SPONSORED   | 82619750 | 12,145  | 141,898    | SH | DEFINED | 1,2                |
| SIERRA BANCORP       | COM         | 82620P10 | 1,326   | 58,170     | SH | DEFINED | 1,2                |
| SIERRA HEALTH SVCS I | COM         | 82632210 | 34,154  | 427,133    | SH | DEFINED | 1,2,5,6,12         |
| SIERRA PAC RES NEW   | COM         | 82642810 | 40,671  | 3,118,910  | SH | DEFINED | 1,2,5,13           |
| SIGMA ALDRICH CORP   | COM         | 82655210 | 148,085 | 2,339,791  | SH | DEFINED | 1,2,5,6,7,8,       |
| SIGMA DESIGNS INC    | COM         | 82656510 | 205     | 13,300     | SH | DEFINED | 1                  |
| SIGMATEL INC         | COM         | 82661W10 | 14,893  | 1,136,901  | SH | DEFINED | 1,2                |
| SIGNATURE BK NEW YOR | COM         | 82669G10 | 4,542   | 161,823    | SH | DEFINED | 1,2                |
| SILGAN HOLDINGS INC  | COM         | 82704810 | 27,112  | 750,598    | SH | DEFINED | 1,2                |
| SILICON IMAGE INC    | COM         | 82705T10 | 9,498   | 1,047,158  | SH | DEFINED | 1,2,5              |
| SILICON LABORATORIES | COM         | 82691910 | 35,176  | 959,531    | SH | DEFINED | 1,2,5,13           |
| SILICON STORAGE TECH | COM         | 82705710 | 5,924   | 1,168,369  | SH | DEFINED | 1,2,5              |
| SILICONWARE PRECISIO | SPONSD ADR  | 82708486 | 511     | 73,637     | SH | DEFINED | 1                  |
| SILVERLEAF RESORTS I | COM         | 82839510 | 136     | 41,700     | SH | DEFINED | 1,2                |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 6,349   | 229,202    | SH | DEFINED | 1,2                |
| SIMON PPTY GROUP INC | COM         | 82880610 | 559,524 | 7,301,627  | SH | DEFINED | 1,2,3,5,6,7,<br>14 |
| SIMON PPTY GROUP INC | PFD CONV I  | 82880680 | 526     | 8,174      | SH | DEFINED | 1,5                |
| SIMPSON MANUFACTURIN | COM         | 82907310 | 22,421  | 616,805    | SH | DEFINED | 1,2,5,6            |
| SINCLAIR BROADCAST G | CL A        | 82922610 | 12,688  | 1,379,082  | SH | DEFINED | 1,2                |
| SINOPEC SHANGHAI PET | SPON ADR H  | 82935M10 | 239     | 6,291      | SH | DEFINED | 1                  |
| SIRENZA MICRODEVICES | COM         | 82966T10 | 80      | 17,422     | SH | DEFINED | 1                  |
| SIRF TECHNOLOGY HLDG | COM         | 82967H10 | 12,575  | 421,975    | SH | DEFINED | 1,2                |
| SIRIUS SATELLITE RAD | COM         | 82966U10 | 104,455 | 15,590,236 | SH | DEFINED | 1,2,5,7,8,10       |
| SIRNA THERAPEUTICS I | COM         | 82966910 | 41      | 13,437     | SH | DEFINED | 1                  |
| SIRVA INC            | COM         | 82967Y10 | 3,089   | 386,071    | SH | DEFINED | 1,2                |
| SITEL CORP           | COM         | 82980K10 | 146     | 46,861     | SH | DEFINED | 1                  |
| SIX FLAGS INC        | COM         | 83001P10 | 9,763   | 1,266,268  | SH | DEFINED | 1,2,5              |
| SIZELER PPTY INVS IN | COM         | 83013710 | 2,935   | 228,407    | SH | DEFINED | 1,2,3,5            |
| SJW CORP             | COM         | 78430510 | 4,436   | 97,504     | SH | DEFINED | 1,2                |
| SK TELECOM LTD       | SPONSORED   | 78440P10 | 12,763  | 629,048    | SH | DEFINED | 1,2,4              |
| SKECHERS U S A INC   | CL A        | 83056610 | 6,582   | 429,644    | SH | DEFINED | 1,2                |
| SKY FINL GROUP INC   | COM         | 83080P10 | 23,151  | 832,187    | SH | DEFINED | 1,2,5              |
| SKYLINE CORP         | COM         | 83083010 | 4,177   | 114,741    | SH | DEFINED | 1,2,6              |
| SKYWEST INC          | COM         | 83087910 | 24,344  | 906,314    | SH | DEFINED | 1,2,5,6            |
| SKYWORKS SOLUTIONS I | COM         | 83088M10 | 12,049  | 2,367,106  | SH | DEFINED | 1,2,5,6            |
| SL GREEN RLTY CORP   | COM         | 78440X10 | 64,077  | 838,819    | SH | DEFINED | 1,2,3,5            |
| SLM CORP             | COM         | 78442P10 | 620,256 | 11,258,952 | SH | DEFINED | 1,2,5,6,7,8,       |
| SM&A                 | COM         | 78465D10 | 220     | 26,731     | SH | DEFINED | 1                  |
| SMART & FINAL INC    | COM         | 83168310 | 2,055   | 159,547    | SH | DEFINED | 1,2                |
| SMITH & NEPHEW PLC   | SPDN ADR N  | 83175M20 | 273     | 5,888      | SH | DEFINED | 1                  |
| SMITH A O            | COM         | 83186520 | 10,201  | 290,640    | SH | DEFINED | 1,2,6              |
| SMITH INTL INC       | COM         | 83211010 | 152,354 | 4,105,467  | SH | DEFINED | 1,2,5,6,7,8,       |
| SMITHFIELD FOODS INC | COM         | 83224810 | 46,200  | 1,509,790  | SH | DEFINED | 1,2,5,12,13        |
| SMUCKER J M CO       | COM NEW     | 83269640 | 32,788  | 745,171    | SH | DEFINED | 1,2,5,6,12,1       |
| SMURFIT-STONE CONTAI | COM         | 83272710 | 47,281  | 3,336,690  | SH | DEFINED | 1,2,5,7,8,10       |
| SNAP ON INC          | COM         | 83303410 | 63,387  | 1,687,621  | SH | DEFINED | 1,2,5,6,10,1       |
| SOCIEDAD QUIMICA MIN | SPON ADR S  | 83363510 | 859     | 7,868      | SH | DEFINED | 1,2,5,7            |
| SOCKET COMMUNICATION | COM         | 83367210 | 24      | 21,600     | SH | DEFINED | 1                  |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| SOHU COM INC         | COM        | 83408W10 | 6,855     | 373,796    | SH | DEFINED | 1,2          |
| SOLECTRON CORP       | COM        | 83418210 | 107,029   | 29,242,933 | SH | DEFINED | 1,2,5,6,7,8, |
| SOMANETICS CORP      | COM NEW    | 83444540 | 4,272     | 133,501    | SH | DEFINED | 1,2          |
| SOMERA COMMUNICATION | COM        | 83445810 | 19        | 24,408     | SH | DEFINED | 1            |
| SONIC AUTOMOTIVE INC | CL A       | 83545G10 | 10,652    | 478,094    | SH | DEFINED | 1,2,5,6      |
| SONIC CORP           | COM        | 83545110 | 23,721    | 804,095    | SH | DEFINED | 1,2,5,6      |
| SONIC INNOVATIONS IN | COM        | 83545M10 | 96        | 22,580     | SH | DEFINED | 1            |
|                      |            |          |           |            |    |         |              |
| SONIC SOLUTIONS      | COM        | 83546010 | 4,394     | 290,983    | SH | DEFINED | 1,2,6        |
| SONICWALL INC        | COM        | 83547010 | 8,511     | 1,074,590  | SH | DEFINED | 1,2,5        |
| SONOCO PRODS CO      | COM        | 83549510 | 114,048   | 3,879,182  | SH | DEFINED | 1,2,5,6,13   |
| SONOSITE INC         | COM        | 83568G10 | 6,806     | 194,411    | SH | DEFINED | 1,2          |
| SONUS NETWORKS INC   | COM        | 83591610 | 11,423    | 3,070,651  | SH | DEFINED | 1,2,5        |
| SONUS PHARMACEUTICAL | COM        | 83569210 | 74        | 14,700     | SH | DEFINED | 1            |
| SONY CORP            | ADR NEW    | 83569930 | 1,496     | 36,677     | SH | DEFINED | 1            |
| SOTHEBYS HLDGS INC   | CL A       | 83589810 | 23,019    | 1,253,755  | SH | DEFINED | 1,2,13       |
| SOUND FED BANCORP IN | COM        | 83607V10 | 2,273     | 118,990    | SH | DEFINED | 1,2,5        |
| SOURCE INTERLINK COS | COM NEW    | 83615120 | 4,547     | 408,885    | SH | DEFINED | 1,2          |
| SOURCECORP           | COM        | 83616710 | 7,513     | 313,312    | SH | DEFINED | 1,2,5,6      |
| SOUTH FINL GROUP INC | COM        | 83784110 | 17,469    | 634,319    | SH | DEFINED | 1,2,5        |
| SOUTH JERSEY INDS IN | COM        | 83851810 | 15,037    | 516,040    | SH | DEFINED | 1,2          |
| SOUTHERN CO          | COM        | 84258710 | 784,998   | 22,733,788 | SH | DEFINED | 1,2,5,6,7,8, |
| SOUTHERN COPPER CORP | COM        | 84265V10 | 35,957    | 536,832    | SH | DEFINED | 1,2,5,7      |
| SOUTHERN UN CO NEW   | COM        | 84403010 | 23,375    | 989,226    | SH | DEFINED | 1,2,5        |
| SOUTHSIDE BANCSHARES | COM        | 84470P10 | 2,171     | 107,485    | SH | DEFINED | 1,2          |
| SOUTHWEST AIRLS CO   | COM        | 84474110 | 287,719   | 17,511,783 | SH | DEFINED | 1,2,5,6,7,8, |
| SOUTHWEST BANCORP IN | COM        | 84476710 | 5,115     | 255,757    | SH | DEFINED | 1,2          |
| SOUTHWEST GAS CORP   | COM        | 84489510 | 14,482    | 548,560    | SH | DEFINED | 1,2,5        |
| SOUTHWEST WTR CO     | COM        | 84533110 | 3,120     | 218,050    | SH | DEFINED | 1,2          |
| SOUTHWESTERN ENERGY  | COM        | 84546710 | 83,176    | 2,314,302  | SH | DEFINED | 1,2,5,12,13  |
| SOVEREIGN BANCORP IN | COM        | 84590510 | 207,167   | 9,582,213  | SH | DEFINED | 1,2,5,6,7,8, |
| SOVRAN SELF STORAGE  | COM        | 84610H10 | 17,918    | 381,479    | SH | DEFINED | 1,2,3,5      |
| SPANISH BROADCASTING | CL A       | 84642588 | 2,505     | 490,273    | SH | DEFINED | 1,2          |
| SPARTAN MTRS INC     | COM        | 84681910 | 127       | 12,350     | SH | DEFINED | 1,2          |
| SPARTAN STORES INC   | COM        | 84682210 | 2,374     | 227,816    | SH | DEFINED | 1,2          |
| SPARTECH CORP        | COM NEW    | 84722020 | 9,449     | 430,490    | SH | DEFINED | 1,2          |
| SPATIALIGHT INC      | COM        | 84724810 | 1,109     | 319,665    | SH | DEFINED | 1,2          |
| SPDR TR              | UNIT SER 1 | 78462F10 | 37,815    | 303,714    | SH | DEFINED | 1,5,6,13     |
| SPECIALTY LABORATORI | COM        | 84749R10 | 1,669     | 127,866    | SH | DEFINED | 1,2          |
| SPECTRALINK CORP     | COM        | 84758010 | 2,929     | 246,742    | SH | DEFINED | 1,2          |
| SPECTRANETICS CORP   | COM        | 84760C10 | 377       | 33,500     | SH | DEFINED | 1            |
| SPECTRUM BRANDS INC  | COM        | 84762L10 | 11,293    | 556,019    | SH | DEFINED | 1,2,6        |
| SPECTRUM CTL INC     | COM        | 84761510 | 107       | 17,200     | SH | DEFINED | 1            |
| SPEEDWAY MOTORSPORTS | COM        | 84778810 | 6,911     | 199,348    | SH | DEFINED | 1,2          |
| SPHERION CORP        | COM        | 84842010 | 13,677    | 1,366,363  | SH | DEFINED | 1,2,5,6      |
| SPHERIX INC          | COM        | 84842R10 | 62        | 18,099     | SH | DEFINED | 1            |
| SPIRIT FIN CORP      | COM        | 84856830 | 9,910     | 873,137    | SH | DEFINED | 1,2,3        |
| SPORT CHALET INC     | CL A       | 84916320 | 113       | 13,713     | SH | DEFINED | 1            |
| SPORTS AUTH INC NEW  | COM        | 84917U10 | 15,341    | 492,816    | SH | DEFINED | 1,2          |
| SPORTS RESORTS INTL  | COM        | 84918U10 | 8         | 10,000     | SH | DEFINED | 1            |
| SPORTSMANS GUIDE INC | COM NEW    | 84890720 | 287       | 12,050     | SH | DEFINED | 1,2          |
| SPRINT NEXTEL CORP   | COM FON    | 85206110 | 2,041,449 | 87,390,786 | SH | DEFINED | 1,2,5,6,7,8, |
| SPSS INC             | COM        | 78462K10 | 8,726     | 282,108    | SH | DEFINED | 1,2,5,6      |
| SPX CORP             | COM        | 78463510 | 60,551    | 1,322,946  | SH | DEFINED | 1,2,5,6,7,8, |
| SRA INTL INC         | CL A       | 78464R10 | 13,810    | 452,187    | SH | DEFINED | 1,2,13       |
| SRS LABS INC         | COM        | 78464M10 | 111       | 16,900     | SH | DEFINED | 1            |
| SSA GLOBAL TECHNOLOG | COM        | 78465P10 | 1,699     | 93,402     | SH | DEFINED | 1,2          |

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|                      |             |          |         |            |    |         |                    |
|----------------------|-------------|----------|---------|------------|----|---------|--------------------|
| ST JOE CO            | COM         | 79014810 | 64,410  | 958,190    | SH | DEFINED | 1,2,3,5,7,8,       |
| ST JUDE MED INC      | COM         | 79084910 | 567,710 | 11,308,964 | SH | DEFINED | 1,2,5,6,7,8,       |
| ST MARY LD & EXPL CO | COM         | 79222810 | 34,651  | 941,349    | SH | DEFINED | 1,2,5,12           |
| ST PAUL TRAVELERS IN | COM         | 79286010 | 903,631 | 20,229,045 | SH | DEFINED | 1,2,5,6,7,8,       |
| STAAR SURGICAL CO    | COM PAR \$0 | 85231230 | 211     | 26,689     | SH | DEFINED | 1                  |
| STAGE STORES INC     | COM NEW     | 85254C30 | 16,777  | 563,366    | SH | DEFINED | 1,2,5,6            |
| STAMPS COM INC       | COM NEW     | 85285720 | 5,062   | 220,476    | SH | DEFINED | 1,2                |
| STANCORP FINL GROUP  | COM         | 85289110 | 52,967  | 1,060,402  | SH | DEFINED | 1,2,5,13           |
| STANDARD MICROSYSTEM | COM         | 85362610 | 8,400   | 292,796    | SH | DEFINED | 1,2,6              |
| STANDARD MTR PRODS I | COM         | 85366610 | 2,016   | 218,442    | SH | DEFINED | 1,2,6              |
|                      |             |          |         |            |    |         |                    |
| STANDARD PAC CORP NE | COM         | 85375C10 | 31,541  | 857,098    | SH | DEFINED | 1,2,5,6            |
| STANDARD REGISTER CO | COM         | 85388710 | 4,463   | 282,264    | SH | DEFINED | 1,2,6              |
| STANDEX INTL CORP    | COM         | 85423110 | 5,140   | 185,169    | SH | DEFINED | 1,2,5,6            |
| STANLEY FURNITURE IN | COM NEW     | 85430520 | 4,674   | 201,631    | SH | DEFINED | 1,2,5              |
| STANLEY WKS          | COM         | 85461610 | 144,605 | 3,010,105  | SH | DEFINED | 1,2,5,6,7,8,       |
| STAPLES INC          | COM         | 85503010 | 504,709 | 22,224,086 | SH | DEFINED | 1,2,5,6,7,8,       |
| STAR SCIENTIFIC INC  | COM         | 85517P10 | 622     | 264,501    | SH | DEFINED | 1,2                |
| STARBUCKS CORP       | COM         | 85524410 | 614,799 | 20,486,482 | SH | DEFINED | 1,2,5,6,7,8,       |
| STARTEK INC          | COM         | 85569C10 | 3,093   | 171,843    | SH | DEFINED | 1,2,6              |
| STARWOOD HOTELS&RESO | PAIRED CTF  | 85590A20 | 453,717 | 7,104,865  | SH | DEFINED | 1,2,3,5,6,7,<br>14 |
|                      |             |          |         |            |    |         |                    |
| STATE AUTO FINL CORP | COM         | 85570710 | 11,900  | 326,375    | SH | DEFINED | 1,2                |
| STATE BANCORP INC N. | COM         | 85571610 | 2,070   | 123,667    | SH | DEFINED | 1,2                |
| STATE NATIONAL BANCS | COM         | 85712410 | 761     | 28,500     | SH | DEFINED | 1,2                |
| STATE STR CORP       | COM         | 85747710 | 811,139 | 14,630,938 | SH | DEFINED | 1,2,5,6,7,8,       |
| STATION CASINOS INC  | COM         | 85768910 | 33,861  | 499,427    | SH | DEFINED | 1,2,5,12           |
| STATOIL ASA          | SPONSORED   | 85771P10 | 6,788   | 295,660    | SH | DEFINED | 1                  |
| STEAK N SHAKE CO     | COM         | 85787310 | 7,370   | 434,830    | SH | DEFINED | 1,2,6              |
| STEEL DYNAMICS INC   | COM         | 85811910 | 27,585  | 776,831    | SH | DEFINED | 1,2,13             |
| STEEL TECHNOLOGIES I | COM         | 85814710 | 5,747   | 205,312    | SH | DEFINED | 1,2                |
| STEELCASE INC        | CL A        | 85815520 | 8,470   | 535,074    | SH | DEFINED | 1,2,5              |
| STEIN MART INC       | COM         | 85837510 | 8,282   | 456,317    | SH | DEFINED | 1,2,5,6            |
| STEINER LEISURE LTD  | ORD         | P8744Y10 | 744     | 20,925     | SH | DEFINED | 1,2,5              |
| STEINWAY MUSICAL INS | COM         | 85849510 | 3,039   | 119,140    | SH | DEFINED | 1,2                |
| STELLENT INC         | COM         | 85856W10 | 3,008   | 302,947    | SH | DEFINED | 1,2,5              |
| STEMCELLS INC        | COM         | 85857R10 | 2,589   | 750,340    | SH | DEFINED | 1,2                |
| STEPAN CO            | COM         | 85858610 | 1,853   | 68,896     | SH | DEFINED | 1,2,5              |
| STEPHAN CO           | COM         | 85860310 | 35      | 10,099     | SH | DEFINED | 1                  |
| STEREOTAXIS INC      | COM         | 85916J10 | 962     | 111,755    | SH | DEFINED | 1,2                |
| STERICYCLE INC       | COM         | 85891210 | 36,907  | 626,821    | SH | DEFINED | 1,2,5,12,13        |
| STERIS CORP          | COM         | 85915210 | 32,887  | 1,314,436  | SH | DEFINED | 1,2,5,13           |
| STERLING BANCORP     | COM         | 85915810 | 4,746   | 240,572    | SH | DEFINED | 1,2                |
| STERLING BANCSHARES  | COM         | 85890710 | 9,478   | 613,833    | SH | DEFINED | 1,2                |
| STERLING FINL CORP   | COM         | 85931710 | 8,787   | 443,781    | SH | DEFINED | 1,2                |
| STERLING FINL CORP W | COM         | 85931910 | 11,605  | 464,576    | SH | DEFINED | 1,2                |
| STEWART & STEVENSON  | COM         | 86034210 | 8,876   | 420,077    | SH | DEFINED | 1,2,6              |
| STEWART ENTERPRISES  | CL A        | 86037010 | 10,423  | 1,926,572  | SH | DEFINED | 1,2,5              |
| STEWART INFORMATION  | COM         | 86037210 | 16,011  | 328,975    | SH | DEFINED | 1,2                |
| STEWART W P & CO LTD | COM         | G8492210 | 584     | 24,759     | SH | DEFINED | 1,2,5              |
| STIFEL FINL CORP     | COM         | 86063010 | 4,032   | 107,250    | SH | DEFINED | 1,2                |
| STILLWATER MNG CO    | COM         | 86074Q10 | 11,939  | 1,031,886  | SH | DEFINED | 1,2,5              |
| STMICROELECTRONICS N | NY REGISTR  | 86101210 | 357     | 19,817     | SH | DEFINED | 1                  |
| STONE ENERGY CORP    | COM         | 86164210 | 17,926  | 393,709    | SH | DEFINED | 1,2,5              |
| STONERIDGE INC       | COM         | 86183P10 | 118     | 17,879     | SH | DEFINED | 1                  |
| STORA ENSO CORP      | SPON ADR R  | 86210M10 | 478     | 35,366     | SH | DEFINED | 1                  |
| STRATAGENE CORP      | COM         | 86269H10 | 816     | 81,306     | SH | DEFINED | 1                  |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| STRATASYS INC        | COM        | 86268510 | 3,156   | 126,209    | SH | DEFINED | 1,2,5        |
| STRATEGIC HOTEL CAP  | COM        | 86272T10 | 21,921  | 1,065,181  | SH | DEFINED | 1,2,3        |
| STRATEX NETWORKS INC | COM        | 86279T10 | 425     | 118,712    | SH | DEFINED | 1            |
| STRATTEC SEC CORP    | COM        | 86311110 | 2,236   | 55,319     | SH | DEFINED | 1,2,5        |
| STRAYER ED INC       | COM        | 86323610 | 17,771  | 189,656    | SH | DEFINED | 1,2          |
| STREETTRACKS SER TR  | DJ WL LG C | 86330E20 | 2,196   | 31,314     | SH | DEFINED | 1            |
| STRIDE RITE CORP     | COM        | 86331410 | 9,213   | 679,392    | SH | DEFINED | 1,2,5,6      |
| STRYKER CORP         | COM        | 86366710 | 347,688 | 7,825,519  | SH | DEFINED | 1,2,5,6,7,8, |
| STUDENT LN CORP      | COM        | 86390210 | 9,427   | 45,057     | SH | DEFINED | 1,2,5,12     |
| STURM RUGER & CO INC | COM        | 86415910 | 2,474   | 352,911    | SH | DEFINED | 1,2,6        |
| SUEZ                 | SPONSORED  | 86468610 | 227     | 7,260      | SH | DEFINED | 1            |
| SUFFOLK BANCORP      | COM        | 86473910 | 5,876   | 174,004    | SH | DEFINED | 1,2          |
| SUMMIT BANCSHARES IN | COM        | 86601110 | 1,886   | 104,920    | SH | DEFINED | 1,2          |
| SUMMIT FINANCIAL GRO | COM        | 86606G10 | 1,540   | 67,009     | SH | DEFINED | 1,2          |
| SUMTOTAL SYS INC     | COM        | 86661510 | 69      | 15,391     | SH | DEFINED | 1            |
| SUN BANCORP INC      | COM        | 86663B10 | 3,068   | 155,366    | SH | DEFINED | 1,2          |
| SUN COMMUNITIES INC  | COM        | 86667410 | 11,877  | 378,254    | SH | DEFINED | 1,2,3,5      |
| SUN HYDRAULICS CORP  | COM        | 86694210 | 1,376   | 71,199     | SH | DEFINED | 1,2          |
| SUN LIFE FINL INC    | COM        | 86679610 | 5,981   | 149,051    | SH | DEFINED | 1,5          |
| SUN MICROSYSTEMS INC | COM        | 86681010 | 379,776 | 90,638,662 | SH | DEFINED | 1,2,5,6,7,8, |
| SUNAIR SERVICES CORP | COM        | 86701710 | 58      | 11,100     | SH | DEFINED | 1            |
| SUNCOM WIRELESS HLDG | CL A       | 86722Q10 | 39      | 14,001     | SH | DEFINED | 1,5          |
| SUNCOR ENERGY INC    | COM        | 86722910 | 538     | 8,517      | SH | DEFINED | 1            |
| SUNLINK HEALTH SYSTE | COM        | 86737U10 | 143     | 13,400     | SH | DEFINED | 1            |
| SUNOCO INC           | COM        | 86764P10 | 829,654 | 10,585,022 | SH | DEFINED | 1,2,5,6,7,8, |
| SUNOCO LOGISTICS PRT | COM UNITS  | 86764L10 | 500     | 12,880     | SH | DEFINED | 1,2          |
| SUNPOWER CORP        | COM CL A   | 86765210 | 2,012   | 59,199     | SH | DEFINED | 1,2          |
| SUNRISE SENIOR LIVIN | COM        | 86768K10 | 20,638  | 612,232    | SH | DEFINED | 1,2,6        |
| SUNRISE TELECOM INC  | COM        | 86769Y10 | 20      | 11,617     | SH | DEFINED | 1            |
| SUNSTONE HOTEL INVS  | COM        | 86789210 | 20,985  | 789,800    | SH | DEFINED | 1,2,3        |
| SUNTECH PWR HLDGS CO | ADR        | 86800C10 | 992     | 36,400     | SH | DEFINED | 1,2,7        |
| SUNTERRA CORP        | COM NEW    | 86787D20 | 3,135   | 220,433    | SH | DEFINED | 1,2          |
| SUNTRON CORP         | COM        | 86789P10 | 22      | 18,215     | SH | DEFINED | 1            |
| SUNTRUST BKS INC     | COM        | 86791410 | 790,586 | 10,865,663 | SH | DEFINED | 1,2,5,6,7,8, |
| SUPERCONDUCTOR TECHN | COM        | 86793110 | 11      | 26,734     | SH | DEFINED | 1            |
| SUPERGEN INC         | COM        | 86805910 | 3,025   | 598,979    | SH | DEFINED | 1,2,5        |
| SUPERIOR ENERGY SVCS | COM        | 86815710 | 21,101  | 1,002,411  | SH | DEFINED | 1,2          |
| SUPERIOR ESSEX INC   | COM        | 86815V10 | 5,055   | 250,730    | SH | DEFINED | 1,2          |
| SUPERIOR INDS INTL I | COM        | 86816810 | 7,992   | 359,015    | SH | DEFINED | 1,2,5,6      |
| SUPERIOR UNIFORM GP  | COM        | 86835810 | 113     | 11,004     | SH | DEFINED | 1            |
| SUPERIOR WELL SVCS I | COM        | 86837X10 | 1,177   | 49,542     | SH | DEFINED | 1,2          |
| SUPERTEX INC         | COM        | 86853210 | 10,977  | 248,060    | SH | DEFINED | 1,2,6        |
| SUPERVALU INC        | COM        | 86853610 | 166,712 | 5,132,746  | SH | DEFINED | 1,2,5,6,7,10 |
| SUPPORTSOFT INC      | COM        | 86858710 | 2,157   | 511,245    | SH | DEFINED | 1,2,5        |
| SUPREME INDS INC     | CL A       | 86860710 | 152     | 19,692     | SH | DEFINED | 1            |
| SUREWEST COMMUNICATI | COM        | 86873310 | 5,441   | 206,331    | SH | DEFINED | 1,2,5        |
| SURMODICS INC        | COM        | 86887310 | 11,064  | 299,095    | SH | DEFINED | 1,2,6        |
| SUSQUEHANNA BANCSHAR | COM        | 86909910 | 15,031  | 634,773    | SH | DEFINED | 1,2,5        |
| SVB FINL GROUP       | COM        | 78486Q10 | 30,060  | 641,755    | SH | DEFINED | 1,2,5,13     |
| SWIFT ENERGY CO      | COM        | 87073810 | 22,832  | 506,595    | SH | DEFINED | 1,2,5        |
| SWIFT TRANSN CO      | COM        | 87075610 | 14,224  | 700,704    | SH | DEFINED | 1,2,5,13     |
| SWS GROUP INC        | COM        | 78503N10 | 7,970   | 380,621    | SH | DEFINED | 1,2          |
| SYBASE INC           | COM        | 87113010 | 45,576  | 2,084,913  | SH | DEFINED | 1,2,5,7,10,1 |
| SYBRON DENTAL SPECIA | COM        | 87114210 | 26,364  | 662,240    | SH | DEFINED | 1,2,5,6      |
| SYCAMORE NETWORKS IN | COM        | 87120610 | 12,729  | 2,946,526  | SH | DEFINED | 1,2,5,8      |
| SYKES ENTERPRISES IN | COM        | 87123710 | 6,865   | 513,453    | SH | DEFINED | 1,2          |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| SYMANTEC CORP        | COM        | 87150310 | 470,217   | 26,869,543 | SH | DEFINED | 1,2,5,6,7,10 |
| SYMBION INC DEL      | COM        | 87150710 | 5,998     | 260,781    | SH | DEFINED | 1,2          |
| SYMBOL TECHNOLOGIES  | COM        | 87150810 | 86,345    | 6,735,195  | SH | DEFINED | 1,2,5,6,7,8, |
| SYMMETRICOM INC      | COM        | 87154310 | 5,694     | 672,243    | SH | DEFINED | 1,2,5,6      |
| SYMMETRY MED INC     | COM        | 87154620 | 2,398     | 123,667    | SH | DEFINED | 1,2          |
| SYMS CORP            | COM        | 87155110 | 1,560     | 108,021    | SH | DEFINED | 1,2          |
| SYMYX TECHNOLOGIES   | COM        | 87155S10 | 10,617    | 389,052    | SH | DEFINED | 1,2,5        |
| SYNAGRO TECHNOLOGIES | COM NEW    | 87156220 | 297       | 70,200     | SH | DEFINED | 1            |
| SYNAPTICS INC        | COM        | 87157D10 | 12,381    | 500,856    | SH | DEFINED | 1,2,5,6      |
| SYNGENTA AG          | SPONSORED  | 87160A10 | 454       | 18,223     | SH | DEFINED | 1            |
| SYNIVERSE HLDGS INC  | COM        | 87163F10 | 8,925     | 427,039    | SH | DEFINED | 1,2          |
| SYNNEX CORP          | COM        | 87162W10 | 1,498     | 99,136     | SH | DEFINED | 1,2          |
| SYNOPSIS INC         | COM        | 87160710 | 81,268    | 4,051,259  | SH | DEFINED | 1,2,5,7,8,10 |
| SYNOVUS FINL CORP    | COM        | 87161C10 | 221,063   | 8,184,469  | SH | DEFINED | 1,2,5,6,7,8, |
| SYNPLICITY INC       | COM        | 87160Y10 | 173       | 20,799     | SH | DEFINED | 1            |
| SYNTEL INC           | COM        | 87162H10 | 1,635     | 78,501     | SH | DEFINED | 1,2          |
| SYNTROLEUM CORP      | COM        | 87163010 | 4,245     | 470,087    | SH | DEFINED | 1,2          |
| SYPRIS SOLUTIONS INC | COM        | 87165510 | 825       | 82,631     | SH | DEFINED | 1,2          |
| SYSCO CORP           | COM        | 87182910 | 521,897   | 16,808,264 | SH | DEFINED | 1,2,5,6,7,8, |
| SYSTEMAX INC         | COM        | 87185110 | 741       | 118,830    | SH | DEFINED | 1,2          |
| T-3 ENERGY SRVCS INC | COM        | 87306E10 | 231       | 23,800     | SH | DEFINED | 1,2          |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 159       | 30,000     | SH | DEFINED | 7            |
| TAIWAN SEMICONDUCTOR | SPONSORED  | 87403910 | 104,806   | 10,575,782 | SH | DEFINED | 1,2,4,5,7,8  |
| TAKE-TWO INTERACTIVE | COM        | 87405410 | 15,502    | 875,801    | SH | DEFINED | 1,2,5,6      |
| TAL INTL GROUP INC   | COM        | 87408310 | 1,781     | 86,234     | SH | DEFINED | 1,2          |
| TALBOTS INC          | COM        | 87416110 | 11,151    | 400,843    | SH | DEFINED | 1,2,5        |
| TALEO CORP           | CL A       | 87424N10 | 215       | 16,160     | SH | DEFINED | 1            |
| TALK AMERICA HLDGS I | COM NEW    | 87426R20 | 5,031     | 582,915    | SH | DEFINED | 1,2          |
| TALX CORP            | COM        | 87491810 | 19,153    | 419,020    | SH | DEFINED | 1,2,5,6      |
| TANGER FACTORY OUTLE | COM        | 87546510 | 22,217    | 773,025    | SH | DEFINED | 1,2,3,5      |
| TANOX INC            | COM        | 87588Q10 | 5,559     | 339,557    | SH | DEFINED | 1,2          |
| TARGET CORP          | COM        | 87612E10 | 4,274,078 | 77,752,926 | SH | DEFINED | 1,2,5,6,7,8, |
| TARGETED GENETICS CO | COM        | 87612M10 | 23        | 46,114     | SH | DEFINED | 1            |
| TARRAGON CORP        | COM        | 87628710 | 2,977     | 144,371    | SH | DEFINED | 1,2,5        |
| TASER INTL INC       | COM        | 87651B10 | 6,479     | 930,883    | SH | DEFINED | 1,2          |
| TATA MTRS LTD        | SPONSORED  | 87656850 | 943       | 65,626     | SH | DEFINED | 1,2,5        |
| TAUBMAN CTRS INC     | COM        | 87666410 | 46,329    | 1,333,196  | SH | DEFINED | 1,2,3,5      |
| TAYLOR CAP GROUP INC | COM        | 87685110 | 5,333     | 132,001    | SH | DEFINED | 1,2          |
| TC PIPELINES LP      | UT COM LTD | 87233Q10 | 758       | 23,394     | SH | DEFINED | 1,2,5        |
| TCF FINL CORP        | COM        | 87227510 | 64,248    | 2,367,270  | SH | DEFINED | 1,2,5,7,8,10 |
| TD BANKNORTH INC     | COM        | 87235A10 | 34,987    | 1,204,378  | SH | DEFINED | 1,2,5,7,8,10 |
| TDC A/S              | SPONSORED  | 87236N10 | 300       | 10,048     | SH | DEFINED | 1            |
| TDK CORP             | AMERN DEP  | 87235140 | 367       | 5,301      | SH | DEFINED | 1            |
| TEAM INC             | COM        | 87815510 | 226       | 10,700     | SH | DEFINED | 1            |
| TECH DATA CORP       | COM        | 87823710 | 40,605    | 1,025,114  | SH | DEFINED | 1,2,5,8,13   |
| TECH OPS SEVCON INC  | COM        | 87829310 | 68        | 12,400     | SH | DEFINED | 1            |
| TECHNE CORP          | COM        | 87837710 | 43,031    | 767,310    | SH | DEFINED | 1,2,5,12,13  |
| TECHNICAL OLYMPIC US | COM        | 87848310 | 3,993     | 189,313    | SH | DEFINED | 1,2          |
| TECHNITROL INC       | COM        | 87855510 | 10,293    | 601,948    | SH | DEFINED | 1,2,5,6      |
| TECHNOLOGY INVT CAP  | COM        | 87871730 | 1,916     | 126,903    | SH | DEFINED | 1,2          |
| TECHNOLOGY RESH CORP | COM NEW    | 87872730 | 55        | 12,900     | SH | DEFINED | 1            |
| TECO ENERGY INC      | COM        | 87237510 | 98,013    | 5,705,082  | SH | DEFINED | 1,2,5,6,10,1 |
| TECUMSEH PRODS CO    | CL A       | 87889520 | 6,970     | 303,563    | SH | DEFINED | 1,2,5,13     |
| TEEKAY SHIPPING MARS | COM        | Y8564W10 | 4,690     | 117,533    | SH | DEFINED | 1,2,5,12     |
| TEGAL CORP           | COM        | 87900810 | 6         | 11,400     | SH | DEFINED | 1            |
| TEJON RANCH CO DEL   | COM        | 87908010 | 4,276     | 107,103    | SH | DEFINED | 1,2          |



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|                      |            |          |           |            |    |         |   |
|----------------------|------------|----------|-----------|------------|----|---------|---|
| TEKELEC              | COM        | 87910110 | 12,290    | 884,202    | SH | DEFINED | 1,2,5   |
| TEKTRONIX INC        | COM        | 87913110 | 60,981    | 2,161,666  | SH | DEFINED | 1,2,5,6,10,11   |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 48,715    | 2,718,450  | SH | DEFINED | 1,2,4,5,7   |
| TELECOM ARGENTINA S  | SPON ADR R | 87927320 | 10,557    | 819,010    | SH | DEFINED | 1,2,5,7   |
| TELECOMMUNICATION SY | CL A       | 87929J10 | 31        | 14,000     | SH | DEFINED | 1   |
| TELEDYNE TECHNOLOGIE | COM        | 87936010 | 17,654    | 606,664    | SH | DEFINED | 1,2,5,6   |
| TELEFLEX INC         | COM        | 87936910 | 49,118    | 755,896    | SH | DEFINED | 1,2,5,13  |
| TELEFONICA MOVILES S | SPONSORED  | 87938V10 | 169       | 16,176     | SH | DEFINED | 1   |
| TELEFONICA S A       | SPONSORED  | 87938220 | 15,282    | 339,453    | SH | DEFINED | 1,2   |
| TELEFONOS DE MEXICO  | SPON ADR O | 87940378 | 17,353    | 703,138    | SH | DEFINED | 1,2   |
| TELEPHONE & DATA SYS | COM        | 87943310 | 66,767    | 1,853,084  | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| TELEPHONE & DATA SYS | SPL COM    | 87943386 | 9,922     | 286,676    | SH | DEFINED | 1,5,6,7,8,10  |
| TELESP CELULAR PART  | SPON ADR P | 87952L10 | 42        | 11,183     | SH | DEFINED | 1,2   |
| TELETECH HOLDINGS IN | COM        | 87993910 | 12,789    | 1,061,338  | SH | DEFINED | 1,2   |
| TELEWEST GLOBAL INC  | COM        | 87956T10 | 45,582    | 1,913,611  | SH | DEFINED | 1,2,5,12  |
| TELIK INC            | COM        | 87959M10 | 10,844    | 638,239    | SH | DEFINED | 1,2   |
| TELKONET INC         | COM        | 87960410 | 1,741     | 419,419    | SH | DEFINED | 1,2   |
| TELLABS INC          | COM        | 87966410 | 139,821   | 12,827,654 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| TELSTRA CORP LTD     | SPON ADR F | 87969N20 | 153       | 10,656     | SH | DEFINED | 1   |
| TELULAR CORP         | COM NEW    | 87970T20 | 77        | 23,100     | SH | DEFINED | 1   |
| TELUS CORP           | NON-VTG SH | 87971M20 | 388       | 9,625      | SH | DEFINED | 1,5,7   |
| TEMPLE INLAND INC    | COM        | 87986810 | 177,990   | 3,968,555  | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| TEMPUR PEDIC INTL IN | COM        | 88023U10 | 4,259     | 370,323    | SH | DEFINED | 1,2   |
| TENARIS S A          | SPONSORED  | 88031M10 | 29,249    | 255,454    | SH | DEFINED | 1,2,5,7   |
| TENET HEALTHCARE COR | COM        | 88033G10 | 94,184    | 12,295,595 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| TENNANT CO           | COM        | 88034510 | 7,076     | 136,074    | SH | DEFINED | 1,2   |
| TENNECO INC          | COM        | 88034910 | 11,666    | 594,887    | SH | DEFINED | 1,2,5   |
| TEPPCO PARTNERS L P  | UT LTD PAR | 87238410 | 3,207     | 92,053     | SH | DEFINED | 1,2,5   |
| TERADYNE INC         | COM        | 88077010 | 77,895    | 5,346,236  | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| TERAYON COMMUNICATIO | COM        | 88077510 | 2,195     | 950,064    | SH | DEFINED | 1,2,5   |
| TERCICA INC          | COM        | 88078L10 | 1,022     | 142,548    | SH | DEFINED | 1,2   |
| TEREX CORP NEW       | COM        | 88077910 | 48,043    | 808,813    | SH | DEFINED | 1,2,5,8   |
| TERRA INDS INC       | COM        | 88091510 | 8,459     | 1,510,447  | SH | DEFINED | 1,2   |
| TERREMARK WORLDWIDE  | COM NEW    | 88144820 | 1,526     | 328,089    | SH | DEFINED | 1,2,5   |
| TESORO CORP          | COM        | 88160910 | 82,224    | 1,335,886  | SH | DEFINED | 1,2,5,8,10  |
| TESSERA TECHNOLOGIES | COM        | 88164L10 | 13,821    | 534,652    | SH | DEFINED | 1,2   |
| TETRA TECH INC NEW   | COM        | 88162G10 | 15,348    | 979,470    | SH | DEFINED | 1,2,5,6   |
| TETRA TECHNOLOGIES I | COM        | 88162F10 | 13,001    | 425,978    | SH | DEFINED | 1,2   |
| TEVA PHARMACEUTICAL  | ADR        | 88162420 | 45,127    | 1,049,213  | SH | DEFINED | 1,2,5,7   |
| TEXAS CAPITAL BANCSH | COM        | 88224Q10 | 6,288     | 280,976    | SH | DEFINED | 1,2   |
| TEXAS INDS INC       | COM        | 88249110 | 21,160    | 424,551    | SH | DEFINED | 1,2,5   |
| TEXAS INSTRS INC     | COM        | 88250810 | 1,688,307 | 52,644,448 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| TEXAS REGL BANCSHARE | CL A VTG   | 88267310 | 20,517    | 724,999    | SH | DEFINED | 1,2,5,13  |
| TEXAS ROADHOUSE INC  | CL A       | 88268110 | 7,936     | 510,344    | SH | DEFINED | 1,2   |
| TEXTRON INC          | COM        | 88320310 | 330,725   | 4,296,248  | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| THERAGENICS CORP     | COM        | 88337510 | 164       | 54,381     | SH | DEFINED | 1,6   |
| THERAVANCE INC       | COM        | 88338T10 | 1,100     | 48,834     | SH | DEFINED | 1,2   |
| THERMA-WAVE INC      | COM        | 88343A10 | 40        | 28,168     | SH | DEFINED | 1   |
| THERMO ELECTRON CORP | COM        | 88355610 | 147,681   | 4,901,460  | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| THERMOGENESIS CORP   | COM NEW    | 88362320 | 2,364     | 489,422    | SH | DEFINED | 1,2,5   |
| THIRD WAVE TECHNOLOG | COM        | 88428W10 | 58        | 19,464     | SH | DEFINED | 1   |
| THOMAS & BETTS CORP  | COM        | 88431510 | 32,595    | 776,804    | SH | DEFINED | 1,2,5,6,12,13   |
| THOMAS PPTYS GROUP I | COM        | 88445310 | 180       | 14,400     | SH | DEFINED | 1   |
| THOMSON              | SPONSORED  | 88511810 | 240       | 11,480     | SH | DEFINED | 1   |
| THOMSON CORP         | COM        | 88490310 | 1,158     | 33,463     | SH | DEFINED | 7,10  |
| THOR INDS INC        | COM        | 88516010 | 25,089    | 626,120    | SH | DEFINED | 1,2,5,13  |

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|                      |            |          |           |             |    |         |              |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| THORATEC CORP        | COM NEW    | 88517530 | 16,389    | 792,116     | SH | DEFINED | 1,2,5        |
| THORNBURG MTG INC    | COM        | 88521810 | 29,430    | 1,123,301   | SH | DEFINED | 1,2,5        |
| THQ INC              | COM NEW    | 87244340 | 21,309    | 893,456     | SH | DEFINED | 1,2,5,6      |
| THRESHOLD PHARMACEUT | COM        | 88580710 | 1,310     | 90,685      | SH | DEFINED | 1,2          |
| TIBCO SOFTWARE INC   | COM        | 88632Q10 | 21,282    | 2,848,963   | SH | DEFINED | 1,2,5        |
| TIDEWATER INC        | COM        | 88642310 | 36,974    | 831,626     | SH | DEFINED | 1,2,5,12,13  |
| TIER TECHNOLOGIES IN | CL B       | 88650Q10 | 177       | 24,164      | SH | DEFINED | 1            |
| TIERONE CORP         | COM        | 88650R10 | 9,571     | 325,443     | SH | DEFINED | 1,2          |
| TIFFANY & CO NEW     | COM        | 88654710 | 157,200   | 4,105,518   | SH | DEFINED | 1,2,5,6,7,8, |
| TIM PARTICIPACOES S  | SPONS ADR  | 88706P10 | 4,703     | 186,042     | SH | DEFINED | 1,2,7        |
| TIMBERLAND CO        | CL A       | 88710010 | 36,234    | 1,113,192   | SH | DEFINED | 1,2,5,12,13  |
| TIME WARNER INC      | COM        | 88731710 | 2,466,153 | 141,407,880 | SH | DEFINED | 1,2,5,6,7,8, |
| TIME WARNER TELECOM  | CL A       | 88731910 | 11,687    | 1,186,521   | SH | DEFINED | 1,2,5        |
| TIMKEN CO            | COM        | 88738910 | 37,241    | 1,163,051   | SH | DEFINED | 1,2,5,8,13   |
| TITAN INTL INC ILL   | COM        | 88830M10 | 2,931     | 169,930     | SH | DEFINED | 1,2          |
| TITAN PHARMACEUTICAL | COM        | 88831410 | 42        | 29,117      | SH | DEFINED | 1            |
| TITANIUM METALS CORP | COM NEW    | 88833920 | 9,240     | 146,059     | SH | DEFINED | 1,2          |
| TIVO INC             | COM        | 88870610 | 3,536     | 690,711     | SH | DEFINED | 1,2          |
| TJX COS INC NEW      | COM        | 87254010 | 301,623   | 12,984,184  | SH | DEFINED | 1,2,5,6,7,8, |
| TNS INC              | COM        | 87296010 | 2,691     | 140,297     | SH | DEFINED | 1,2          |
| TODCO                | CL A       | 88889T10 | 36,520    | 959,549     | SH | DEFINED | 1,2          |
| TOLL BROTHERS INC    | COM        | 88947810 | 70,343    | 2,030,698   | SH | DEFINED | 1,2,5,7,8,10 |
| TOLLGRADE COMMUNICAT | COM        | 88954210 | 296       | 27,036      | SH | DEFINED | 1,6          |
|                      |            |          |           |             |    |         |              |
| TOMPKINSTRUSTCO INC  | COM        | 89011010 | 4,719     | 105,336     | SH | DEFINED | 1,2,5        |
| TOO INC              | COM        | 89033310 | 19,915    | 705,969     | SH | DEFINED | 1,2,5,6      |
| TOOTSIE ROLL INDS IN | COM        | 89051610 | 13,288    | 459,324     | SH | DEFINED | 1,2,5,6,13   |
| TOPPS INC            | COM        | 89078610 | 3,552     | 478,023     | SH | DEFINED | 1,2          |
| TORCHMARK CORP       | COM        | 89102710 | 177,966   | 3,200,819   | SH | DEFINED | 1,2,5,6,7,8, |
| TOREADOR RES CORP    | COM        | 89105010 | 3,811     | 180,879     | SH | DEFINED | 1,2          |
| TORO CO              | COM        | 89109210 | 31,206    | 712,952     | SH | DEFINED | 1,2,5,6,12   |
| TORONTO DOMINION BK  | COM NEW    | 89116050 | 3,123     | 59,262      | SH | DEFINED | 1            |
| TOTAL S A            | SPONSORED  | 89151E10 | 31,906    | 252,417     | SH | DEFINED | 1,2          |
| TOTAL SYS SVCS INC   | COM        | 89190610 | 13,299    | 671,993     | SH | DEFINED | 1,2,5,12     |
| TOWER GROUP INC      | COM        | 89177710 | 5,106     | 232,315     | SH | DEFINED | 1,2          |
| TOWN & CTRY TR       | SH BEN INT | 89208110 | 13,663    | 404,106     | SH | DEFINED | 1,2,3        |
| TOYOTA MOTOR CORP    | SP ADR REP | 89233130 | 7,409     | 70,820      | SH | DEFINED | 1,2          |
| TRACTOR SUPPLY CO    | COM        | 89235610 | 29,802    | 562,933     | SH | DEFINED | 1,2,5,6      |
| TRADESTATION GROUP I | COM        | 89267P10 | 3,109     | 251,155     | SH | DEFINED | 1,2          |
| TRAFFIX INC          | COM        | 89272110 | 94        | 18,400      | SH | DEFINED | 1            |
| TRAMMELL CROW CO     | COM        | 89288R10 | 18,734    | 730,387     | SH | DEFINED | 1,2          |
| TRANS WORLD ENTMT CO | COM        | 89336Q10 | 3,800     | 666,634     | SH | DEFINED | 1,2          |
| TRANSACT TECHNOLOGIE | COM        | 89291810 | 102       | 12,961      | SH | DEFINED | 1            |
| TRANSACTION SYS ARCH | COM        | 89341610 | 24,717    | 858,527     | SH | DEFINED | 1,2,13       |
| TRANSALTA CORP       | COM        | 89346D10 | 316       | 14,471      | SH | DEFINED | 1,7          |
| TRANSATLANTIC HLDGS  | COM        | 89352110 | 17,944    | 267,020     | SH | DEFINED | 1,2,5,12     |
| TRANSCAT INC         | COM        | 89352910 | 103       | 19,200      | SH | DEFINED | 1            |
| TRANSMETA CORP DEL   | COM        | 89376R10 | 253       | 224,062     | SH | DEFINED | 1,5          |
| TRANSMONTAIGNE INC   | COM        | 89393410 | 7,023     | 1,064,137   | SH | DEFINED | 1,2          |
| TRANSOCEAN INC       | ORD        | G9007810 | 710,053   | 10,188,734  | SH | DEFINED | 1,2,5,6,7,8, |
| TRANSPORTADORA DE GA | SPON ADR B | 89387020 | 617       | 117,076     | SH | DEFINED | 1,5          |
| TRANSWITCH CORP      | COM        | 89406510 | 2,136     | 1,167,289   | SH | DEFINED | 1,2,5        |
| TRAVELZOO INC        | COM        | 89421Q10 | 885       | 40,237      | SH | DEFINED | 1,2          |
| TRC COS INC          | COM        | 87262510 | 3,428     | 313,105     | SH | DEFINED | 1            |
| TREDEGAR CORP        | COM        | 89465010 | 5,046     | 391,475     | SH | DEFINED | 1,2,6        |
| TREEHOUSE FOODS INC  | COM        | 89469A10 | 7,818     | 417,604     | SH | DEFINED | 1,2,5,6      |
| TREND MICRO INC      | SPONS ADR  | 89486M20 | 6,806     | 177,012     | SH | DEFINED | 1            |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| TREX INC             | COM        | 89531P10 | 4,109     | 146,493    | SH | DEFINED | 1,2          |
| TRI CONTL CORP       | COM        | 89543610 | 1,909     | 102,718    | SH | DEFINED | 5,12         |
| TRI VY CORP          | COM        | 89573510 | 1,924     | 247,306    | SH | DEFINED | 1,2          |
| TRIAD GTY INC        | COM        | 89592510 | 5,157     | 117,228    | SH | DEFINED | 1,2          |
| TRIAD HOSPITALS INC  | COM        | 89579K10 | 56,231    | 1,433,362  | SH | DEFINED | 1,2,5,7,8,10 |
| TRIARC COS INC       | CL B SER 1 | 89592730 | 10,403    | 700,523    | SH | DEFINED | 1,2,6        |
| TRIBUNE CO NEW       | COM        | 89604710 | 219,286   | 7,246,730  | SH | DEFINED | 1,2,5,6,7,8, |
| TRICO BANCSHARES     | COM        | 89609510 | 3,555     | 151,975    | SH | DEFINED | 1,2          |
| TRICO MARINE SERVICE | COM NEW    | 89610620 | 229       | 8,800      | SH | DEFINED | 1,2          |
| TRIDENT MICROSYSTEMS | COM        | 89591910 | 11,078    | 615,434    | SH | DEFINED | 1,2          |
| TRIMBLE NAVIGATION L | COM        | 89623910 | 17,781    | 501,007    | SH | DEFINED | 1,2,5,6,12   |
| TRIMERIS INC         | COM        | 89626310 | 2,920     | 254,140    | SH | DEFINED | 1,2,5        |
| TRINITY INDS INC     | COM        | 89652210 | 34,104    | 773,862    | SH | DEFINED | 1,2,5,13     |
| TRIPATH IMAGING INC  | COM        | 89694210 | 2,238     | 370,598    | SH | DEFINED | 1,2,5        |
| TRIQUINT SEMICONDUCT | COM        | 89674K10 | 11,233    | 2,524,208  | SH | DEFINED | 1,2,5,13     |
| TRIONPH GROUP INC NE | COM        | 89681810 | 9,418     | 257,244    | SH | DEFINED | 1,2,6        |
| TRIZEC PROPERTIES IN | COM        | 89687P10 | 40,687    | 1,775,162  | SH | DEFINED | 1,2,3,5,12   |
| TRIZETTO GROUP INC   | COM        | 89688210 | 18,573    | 1,093,173  | SH | DEFINED | 1,2          |
| TRM CORP             | COM        | 87263610 | 917       | 123,146    | SH | DEFINED | 1,2          |
| TRONOX INC           | CL A       | 89705110 | 1,703     | 130,300    | SH | DEFINED | 1,2          |
| TRUMP ENTMT RESORTS  | COM        | 89816T10 | 494       | 24,522     | SH | DEFINED | 1            |
| TRUSTCO BK CORP N Y  | COM        | 89834910 | 12,068    | 971,684    | SH | DEFINED | 1,2,5        |
| TRUSTMARK CORP       | COM        | 89840210 | 18,132    | 660,057    | SH | DEFINED | 1,2,5        |
| TRUSTREET PPTYS INC  | COM        | 89840410 | 11,687    | 799,398    | SH | DEFINED | 1,2,3,5      |
| TRW AUTOMOTIVE HLDGS | COM        | 87264S10 | 15,593    | 591,751    | SH | DEFINED | 1,2,5        |
| TTM TECHNOLOGIES IN  | COM        | 87305R10 | 5,431     | 577,742    | SH | DEFINED | 1,2          |
|                      |            |          |           |            |    |         |              |
| TUESDAY MORNING CORP | COM NEW    | 89903550 | 10,416    | 497,894    | SH | DEFINED | 1,2,5        |
| TUMBLEWEED COMMUNICA | COM        | 89969010 | 102       | 33,219     | SH | DEFINED | 1            |
| TUPPERWARE BRANDS CO | COM        | 89989610 | 22,652    | 1,011,238  | SH | DEFINED | 1,2,5,13     |
| TURBOCHEF TECHNOLOGI | COM NEW    | 90000620 | 2,303     | 160,347    | SH | DEFINED | 1,2          |
| TURKCELL ILETISIM HI | SPON ADR N | 90011120 | 1,228     | 79,976     | SH | DEFINED | 1,2          |
| TUT SYSTEMS          | COM        | 90110310 | 55        | 18,418     | SH | DEFINED | 1            |
| TWEETER HOME ENTMT G | COM        | 90116710 | 157       | 27,419     | SH | DEFINED | 1            |
| TWIN DISC INC        | COM        | 90147610 | 290       | 6,500      | SH | DEFINED | 1,2          |
| TXU CORP             | COM        | 87316810 | 988,971   | 19,704,538 | SH | DEFINED | 1,2,5,6,7,8, |
| TYCO INTL LTD NEW    | COM        | 90212410 | 1,445,423 | 50,083,971 | SH | DEFINED | 1,2,5,6,7,8, |
| TYLER TECHNOLOGIES I | COM        | 90225210 | 4,178     | 475,883    | SH | DEFINED | 1,2,5        |
| TYSON FOODS INC      | CL A       | 90249410 | 137,236   | 8,025,493  | SH | DEFINED | 1,2,5,6,7,8, |
| U S AIRWAYS GROUP IN | COM        | 90341W10 | 1,714     | 46,155     | SH | DEFINED | 1            |
| U S B HLDG INC       | COM        | 90291010 | 3,517     | 162,368    | SH | DEFINED | 1,2          |
| U S CONCRETE INC     | COM        | 90333L10 | 698       | 73,660     | SH | DEFINED | 1,2,5        |
| U S G CORP           | COM NEW    | 90329340 | 33,866    | 521,011    | SH | DEFINED | 1,2,5,7,10,1 |
| U S PHYSICAL THERAPY | COM        | 90337L10 | 4,500     | 243,664    | SH | DEFINED | 1,2,5        |
| U S SHIPPING PARTNER | COM UNIT   | 90341710 | 257       | 11,699     | SH | DEFINED | 1,2          |
| U S XPRESS ENTERPRIS | CL A       | 90338N10 | 1,467     | 84,484     | SH | DEFINED | 1,2          |
| U STORE IT TR        | COM        | 91274F10 | 19,049    | 904,921    | SH | DEFINED | 1,2,3        |
| UAP HLDG CORP        | COM        | 90344110 | 10,829    | 530,333    | SH | DEFINED | 1,2          |
| UBIQUITEL INC        | COM        | 90347430 | 10,308    | 1,042,238  | SH | DEFINED | 1,2,5        |
| UBS AG               | NAMEN AKT  | H8920M85 | 63,622    | 668,654    | SH | DEFINED | 1,2          |
| UCBH HOLDINGS INC    | COM        | 90262T30 | 25,384    | 1,419,682  | SH | DEFINED | 1,2,5        |
| UGI CORP NEW         | COM        | 90268110 | 29,002    | 1,407,875  | SH | DEFINED | 1,2,5        |
| UICI                 | COM        | 90273710 | 21,001    | 591,398    | SH | DEFINED | 1,2,5        |
| UIL HLDG CORP        | COM        | 90274810 | 10,130    | 220,273    | SH | DEFINED | 1,2,5        |
| ULTICOM INC          | COM        | 90384410 | 1,807     | 184,203    | SH | DEFINED | 1,2,5        |
| ULTIMATE SOFTWARE GR | COM        | 90385D10 | 5,199     | 272,605    | SH | DEFINED | 1,2          |
| ULTRA PETROLEUM CORP | COM        | 90391410 | 42,924    | 769,242    | SH | DEFINED | 1,2,5,7,8,10 |

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|                      |            |          |           |             |    |         |              |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| ULTRALIFE BATTERIES  | COM        | 90389910 | 1,977     | 164,746     | SH | DEFINED | 1,2          |
| ULTRATECH INC        | COM        | 90403410 | 5,200     | 316,674     | SH | DEFINED | 1,2,6        |
| UMB FINL CORP        | COM        | 90278810 | 20,306    | 317,730     | SH | DEFINED | 1,2,5        |
| UMPQUA HLDGS CORP    | COM        | 90421410 | 16,913    | 592,816     | SH | DEFINED | 1,2,5        |
| UNDER ARMOUR INC     | CL A       | 90431110 | 3,869     | 100,983     | SH | DEFINED | 1,2          |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 53,395    | 839,945     | SH | DEFINED | 1,2,4,5,7    |
| UNICA CORP           | COM        | 90458310 | 494       | 41,020      | SH | DEFINED | 1            |
| UNIFI INC            | COM        | 90467710 | 145       | 47,834      | SH | DEFINED | 1            |
| UNIFIRST CORP MASS   | COM        | 90470810 | 7,849     | 252,378     | SH | DEFINED | 1,2,5        |
| UNILEVER N V         | N Y SHS NE | 90478470 | 1,793     | 26,117      | SH | DEFINED | 1            |
| UNILEVER PLC         | SPON ADR N | 90476770 | 1,172     | 29,223      | SH | DEFINED | 1            |
| UNION BANKSHARES COR | COM        | 90539910 | 4,764     | 110,534     | SH | DEFINED | 1,2          |
| UNION DRILLING INC   | COM        | 90653P10 | 744       | 51,200      | SH | DEFINED | 1,2          |
| UNION PAC CORP       | COM        | 90781810 | 554,657   | 6,889,297   | SH | DEFINED | 1,2,5,6,7,8, |
| UNIONBANCAL CORP     | COM        | 90890610 | 59,296    | 862,862     | SH | DEFINED | 1,2,5,7,8,10 |
| UNISOURCE ENERGY COR | COM        | 90920510 | 14,752    | 472,816     | SH | DEFINED | 1,2,5        |
| UNISYS CORP          | COM        | 90921410 | 54,312    | 9,316,023   | SH | DEFINED | 1,2,5,6,7,8, |
| UNIT CORP            | COM        | 90921810 | 24,145    | 438,761     | SH | DEFINED | 1,2,5,12     |
| UNITED AUTO GROUP IN | COM        | 90944010 | 14,091    | 368,878     | SH | DEFINED | 1,2          |
| UNITED BANKSHARES IN | COM        | 90990710 | 20,109    | 570,639     | SH | DEFINED | 1,2,5        |
| UNITED CAPITAL CORP  | COM        | 90991210 | 935       | 37,900      | SH | DEFINED | 1,2          |
| UNITED CMNTY BKS BLA | CAP STK    | 90984P10 | 11,012    | 413,062     | SH | DEFINED | 1,2          |
| UNITED CMNTY FINL CO | COM        | 90983910 | 7,381     | 624,972     | SH | DEFINED | 1,2,5        |
| UNITED DOMINION REAL | COM        | 91019710 | 70,239    | 2,996,533   | SH | DEFINED | 1,2,3,5,13   |
| UNITED FINANCIAL BAN | COM        | 91030R10 | 779       | 67,530      | SH | DEFINED | 1            |
| UNITED FIRE & CAS CO | COM        | 91033110 | 8,749     | 216,401     | SH | DEFINED | 1,2          |
| UNITED GUARDIAN INC  | COM        | 91057110 | 124       | 14,000      | SH | DEFINED | 1            |
| UNITED INDL CORP     | COM        | 91067110 | 5,449     | 131,703     | SH | DEFINED | 1,2          |
| UNITED MICROELECTRON | SPONSORED  | 91087320 | 4,090     | 1,310,931   | SH | DEFINED | 1            |
| UNITED NAT FOODS INC | COM        | 91116310 | 18,593    | 704,287     | SH | DEFINED | 1,2,6        |
| UNITED ONLINE INC    | COM        | 91126810 | 17,699    | 1,244,627   | SH | DEFINED | 1,2,5        |
| UNITED PANAM FINANCI | COM        | 91130110 | 1,580     | 61,073      | SH | DEFINED | 1,2          |
| UNITED PARCEL SERVIC | CL B       | 91131210 | 2,053,107 | 27,320,122  | SH | DEFINED | 1,2,5,6,7,8, |
| UNITED RENTALS INC   | COM        | 91136310 | 31,869    | 1,362,509   | SH | DEFINED | 1,2,5,13     |
| UNITED RETAIL GROUP  | COM        | 91138010 | 271       | 20,600      | SH | DEFINED | 1,2          |
| UNITED SEC BANCSHARE | SHS        | 91145910 | 1,668     | 62,208      | SH | DEFINED | 1,2          |
| UNITED STATES CELLUL | COM        | 91168410 | 8,396     | 169,968     | SH | DEFINED | 1,2,5        |
| UNITED STATES STL CO | COM        | 91290910 | 193,085   | 4,016,744   | SH | DEFINED | 1,2,5,6,7,8, |
| UNITED STATIONERS IN | COM        | 91300410 | 27,712    | 571,373     | SH | DEFINED | 1,2,5,6      |
| UNITED SURGICAL PART | COM        | 91301630 | 22,392    | 696,481     | SH | DEFINED | 1,2,6        |
| UNITED TECHNOLOGIES  | COM        | 91301710 | 6,167,004 | 110,302,343 | SH | DEFINED | 1,2,5,6,7,8, |
| UNITED THERAPEUTICS  | COM        | 91307C10 | 24,833    | 359,278     | SH | DEFINED | 1,2          |
| UNITED UTILS PLC     | SPONSORED  | 91311Q10 | 357       | 15,291      | SH | DEFINED | 1            |
| UNITEDHEALTH GROUP I | COM        | 91324P10 | 2,548,107 | 41,005,906  | SH | DEFINED | 1,2,5,6,7,8, |
| UNITIL CORP          | COM        | 91325910 | 229       | 9,084       | SH | DEFINED | 1,2          |
| UNITRIN INC          | COM        | 91327510 | 41,141    | 913,237     | SH | DEFINED | 1,2,5,10,12, |
| UNIVERSAL AMERN FINL | COM        | 91337710 | 5,137     | 340,645     | SH | DEFINED | 1,2          |
| UNIVERSAL COMPRESSIO | COM        | 91343110 | 12,389    | 301,297     | SH | DEFINED | 1,2          |
| UNIVERSAL CORP VA    | COM        | 91345610 | 29,237    | 674,281     | SH | DEFINED | 1,2,5,13     |
| UNIVERSAL DISPLAY CO | COM        | 91347P10 | 2,982     | 283,755     | SH | DEFINED | 1,2          |
| UNIVERSAL ELECTRS IN | COM        | 91348310 | 2,840     | 164,817     | SH | DEFINED | 1,2,5        |
| UNIVERSAL FST PRODS  | COM        | 91354310 | 13,868    | 251,010     | SH | DEFINED | 1,2,6        |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 5,077     | 161,985     | SH | DEFINED | 1,2,3        |
| UNIVERSAL HLTH SVCS  | CL B       | 91390310 | 37,930    | 811,505     | SH | DEFINED | 1,2,5,7,10,1 |
| UNIVERSAL TECHNICAL  | COM        | 91391510 | 7,664     | 247,691     | SH | DEFINED | 1,2          |
| UNIVERSAL TRUCKLOAD  | COM        | 91388P10 | 1,012     | 44,003      | SH | DEFINED | 1,2          |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| UNIVEST CORP PA      | COM        | 91527110 | 2,773     | 114,262    | SH | DEFINED | 1,2          |
| UNIVISION COMMUNICAT | CL A       | 91490610 | 190,415   | 6,478,892  | SH | DEFINED | 1,2,5,6,7,8, |
| UNIZAN FINANCIAL COR | COM        | 91528W10 | 8,308     | 312,817    | SH | DEFINED | 1,2          |
| UNUMPROVIDENT CORP   | COM        | 91529Y10 | 335,651   | 14,753,869 | SH | DEFINED | 1,2,5,6,7,8, |
| UPM KYMMENE CORP     | SPONSORED  | 91543610 | 493       | 25,136     | SH | DEFINED | 1            |
| UQM TECHNOLOGIES INC | COM        | 90321310 | 72        | 18,576     | SH | DEFINED | 1            |
| URBAN OUTFITTERS INC | COM        | 91704710 | 40,337    | 1,593,703  | SH | DEFINED | 1,2,5,12,13  |
| UROLOGIX INC         | COM        | 91727310 | 71        | 18,400     | SH | DEFINED | 1            |
| URS CORP NEW         | COM        | 90323610 | 27,211    | 723,514    | SH | DEFINED | 1,2,6        |
| URSTADT BIDDLE PPTYS | COM        | 91728610 | 182       | 11,570     | SH | DEFINED | 1            |
| URSTADT BIDDLE PPTYS | CL A       | 91728620 | 6,648     | 410,093    | SH | DEFINED | 1,2,3        |
| US BANCORP DEL       | COM NEW    | 90297330 | 1,692,231 | 56,615,278 | SH | DEFINED | 1,2,5,6,7,8, |
| US LEC CORP          | CL A       | 90331S10 | 23        | 13,600     | SH | DEFINED | 1            |
| USA MOBILITY INC     | COM        | 90341G10 | 10,012    | 361,170    | SH | DEFINED | 1,2          |
| USA TRUCK INC        | COM        | 90292510 | 1,842     | 63,248     | SH | DEFINED | 1,2          |
| USANA HEALTH SCIENCE | COM        | 90328M10 | 12,549    | 327,133    | SH | DEFINED | 1,2,6        |
| USEC INC             | COM        | 90333E10 | 18,108    | 1,515,274  | SH | DEFINED | 1,2,5        |
| USI HLDGS CORP       | COM        | 90333H10 | 7,826     | 568,360    | SH | DEFINED | 1,2          |
| UST INC              | COM        | 90291110 | 155,534   | 3,809,302  | SH | DEFINED | 1,2,5,6,8,10 |
| UTAH MED PRODS INC   | COM        | 91748810 | 358       | 11,200     | SH | DEFINED | 1,2          |
| UTI WORLDWIDE INC    | ORD        | G8721010 | 2,382     | 25,662     | SH | DEFINED | 1,2,5        |
| UTSTARCOM INC        | COM        | 91807610 | 14,688    | 1,822,277  | SH | DEFINED | 1,2,5,13     |
| V F CORP             | COM        | 91820410 | 162,322   | 2,933,168  | SH | DEFINED | 1,2,5,6,7,8, |
| VA SOFTWARE CORP     | COM        | 91819B10 | 94        | 53,045     | SH | DEFINED | 1            |
| VAIL RESORTS INC     | COM        | 91879Q10 | 19,780    | 598,863    | SH | DEFINED | 1,2          |
| VALASSIS COMMUNICATI | COM        | 91886610 | 28,028    | 964,160    | SH | DEFINED | 1,2,5,13     |
| VALEANT PHARMACEUTIC | COM        | 91911X10 | 25,773    | 1,425,496  | SH | DEFINED | 1,2,5,13     |
| VALENCE TECHNOLOGY I | COM        | 91891410 | 1,019     | 661,507    | SH | DEFINED | 1,2,5        |
| VALERO ENERGY CORP N | COM        | 91913Y10 | 1,141,198 | 22,116,241 | SH | DEFINED | 1,2,5,6,7,8, |
| VALERO L P           | COM UT LTD | 91913W10 | 2,684     | 51,862     | SH | DEFINED | 1,2,5        |
| VALHI INC NEW        | COM        | 91890510 | 2,023     | 109,339    | SH | DEFINED | 1,2          |
| VALLEY NATL BANCORP  | COM        | 91979410 | 22,907    | 950,486    | SH | DEFINED | 1,2,5,12     |
| VALMONT INDS INC     | COM        | 92025310 | 10,789    | 322,441    | SH | DEFINED | 1,2,6        |
| VALOR COMMUNICATIONS | COM        | 92025510 | 4,231     | 371,097    | SH | DEFINED | 1,2          |
| VALSPAR CORP         | COM        | 92035510 | 39,139    | 1,586,495  | SH | DEFINED | 1,2,5,12,13  |
| VALUE LINE INC       | COM        | 92043710 | 776       | 21,983     | SH | DEFINED | 1,2          |
| VALUECLICK INC       | COM        | 92046N10 | 20,119    | 1,110,948  | SH | DEFINED | 1,2,5        |
| VALUEVISION MEDIA IN | CL A       | 92047K10 | 4,879     | 387,222    | SH | DEFINED | 1,2          |
| VARIAN INC           | COM        | 92220610 | 24,302    | 610,756    | SH | DEFINED | 1,2,5,13     |
| VARIAN MED SYS INC   | COM        | 92220P10 | 130,071   | 2,583,852  | SH | DEFINED | 1,2,5,7,8,10 |
| VARIAN SEMICONDUCTOR | COM        | 92220710 | 23,058    | 524,890    | SH | DEFINED | 1,2,5,6      |
| VASCO DATA SEC INTL  | COM        | 92230Y10 | 2,800     | 283,962    | SH | DEFINED | 1,2          |
| VCA ANTECH INC       | COM        | 91819410 | 33,281    | 1,180,179  | SH | DEFINED | 1,2,5,12,13  |
| VECTOR GROUP LTD     | COM        | 92240M10 | 11,834    | 651,292    | SH | DEFINED | 1,2,5        |
| VECTREN CORP         | COM        | 92240G10 | 32,880    | 1,210,604  | SH | DEFINED | 1,2,5,13     |
| VEECO INSTRS INC DEL | COM        | 92241710 | 6,465     | 373,024    | SH | DEFINED | 1,2,5,6      |
| VENTANA MED SYS INC  | COM        | 92276H10 | 16,885    | 398,690    | SH | DEFINED | 1,2          |
| VENTAS INC           | COM        | 92276F10 | 51,224    | 1,599,737  | SH | DEFINED | 1,2,3,5,10   |
| VENTIV HEALTH INC    | COM        | 92279310 | 7,603     | 321,881    | SH | DEFINED | 1,2          |
| VERIFONE HLDGS INC   | COM        | 92342Y10 | 7,984     | 315,564    | SH | DEFINED | 1,2          |
| VERINT SYS INC       | COM        | 92343X10 | 5,431     | 157,543    | SH | DEFINED | 1,2          |
| VERISIGN INC         | COM        | 92343E10 | 92,918    | 4,242,843  | SH | DEFINED | 1,2,5,7,8,10 |
| VERITAS DGC INC      | COM        | 92343P10 | 32,053    | 903,161    | SH | DEFINED | 1,2,5        |
| VERITY INC           | COM        | 92343C10 | 807       | 59,885     | SH | DEFINED | 1,6          |
| VERIZON COMMUNICATIO | COM        | 92343V10 | 2,684,425 | 89,124,345 | SH | DEFINED | 1,2,5,6,7,8, |
| VERSO TECHNOLOGIES I | COM NEW    | 92531720 | 22        | 21,922     | SH | DEFINED | 1,5          |

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|                      |            |          |           |            |    |         |                |
|----------------------|------------|----------|-----------|------------|----|---------|----------------|
| VERTEX PHARMACEUTICA | COM        | 92532F10 | 51,400    | 1,857,603  | SH | DEFINED | 1,2,5,8,13     |
| VERTRUE INC          | COM        | 92534N10 | 11,814    | 334,394    | SH | DEFINED | 1,2,6          |
| VESTA INS GROUP INC  | COM        | 92539110 | 39        | 39,469     | SH | DEFINED | 1,5            |
| VIACELL INC          | COM        | 92554J10 | 624       | 111,100    | SH | DEFINED | 1              |
| VIACOM INC           | CL A       | 92552410 | 912       | 27,851     | SH | DEFINED | 1,5,13         |
| VIACOM INC           | CL B       | 92552430 | 1,508,479 | 46,272,350 | SH | DEFINED | 1,2,5,6,7,8,   |
| VIACOM INC NEW       | CL B       | 92553P20 | 3,500     | 85,060     | SH | DEFINED | 1              |
| VIAD CORP            | COM NEW    | 92552R40 | 9,888     | 337,114    | SH | DEFINED | 1,2,5,6        |
| VIASAT INC           | COM        | 92552V10 | 8,521     | 318,777    | SH | DEFINED | 1,2,5,6        |
| VIASYS HEALTHCARE IN | COM NEW    | 92553Q20 | 15,646    | 608,810    | SH | DEFINED | 1,2,5,6        |
| VICAL INC            | COM        | 92560210 | 85        | 20,235     | SH | DEFINED | 1              |
| VICON INDS INC       | COM        | 92581110 | 57        | 18,700     | SH | DEFINED | 1              |
| VICOR CORP           | COM        | 92581510 | 6,913     | 437,261    | SH | DEFINED | 1,2,6          |
| VIDESH SANCHAR NIGAM | SPON ADR N | 92659G60 | 176       | 10,446     | SH | DEFINED | 1,2            |
| VIEWPOINT CORP       | COM        | 92672P10 | 24        | 21,847     | SH | DEFINED | 1              |
| VIGNETTE CORP        | COM NEW    | 92673440 | 6,078     | 372,625    | SH | DEFINED | 1,2,5          |
| VINA CONCHA Y TORO S | SPONSORED  | 92719110 | 581       | 19,799     | SH | DEFINED | 1,2,5,7        |
| VINEYARD NATL BANCOR | COM        | 92742610 | 3,156     | 102,344    | SH | DEFINED | 1,2            |
| VINTAGE PETE INC     | COM        | 92746010 | 36,063    | 676,229    | SH | DEFINED | 1,2,5,12       |
| VION PHARMACEUTICALS | COM        | 92762410 | 48        | 28,831     | SH | DEFINED | 1              |
| VIRAGE LOGIC CORP    | COM        | 92763R10 | 1,206     | 122,098    | SH | DEFINED | 1,2            |
| VIRCO MFG CO         | COM        | 92765110 | 81        | 14,761     | SH | DEFINED | 1              |
| VIRGINIA COMM BANCOR | COM        | 92778Q10 | 3,392     | 116,600    | SH | DEFINED | 1,2            |
| VIRGINIA FINL GROUP  | COM        | 92781010 | 4,557     | 126,470    | SH | DEFINED | 1,2            |
| VIROPHARMA INC       | COM        | 92824110 | 1,149     | 62,113     | SH | DEFINED | 1              |
| VISHAY INTERTECHNOLO | COM        | 92829810 | 33,139    | 2,408,341  | SH | DEFINED | 1,2,5,13       |
| VISTACARE INC        | CL A       | 92839Y10 | 1,966     | 157,264    | SH | DEFINED | 1,2,5          |
| VISTEON CORP         | COM        | 92839U10 | 10,852    | 1,733,555  | SH | DEFINED | 1,2,5,6,8,10   |
| VISUAL NETWORKS INC  | COM        | 92844410 | 56        | 31,201     | SH | DEFINED | 1              |
| VITAL IMAGES INC     | COM        | 92846N10 | 3,639     | 139,164    | SH | DEFINED | 1,2,5          |
| VITAL SIGNS INC      | COM        | 92846910 | 9,137     | 213,371    | SH | DEFINED | 1,2,6          |
| VITESSE SEMICONDUCTO | COM        | 92849710 | 7,121     | 3,708,934  | SH | DEFINED | 1,2,5,8        |
| VITRIA TECHNOLOGY    | COM NEW    | 92849Q40 | 41        | 15,548     | SH | DEFINED | 1              |
| VIVENDI UNIVERSAL    | SPON ADR N | 92851S20 | 1,655     | 52,694     | SH | DEFINED | 1              |
| VIVUS INC            | COM        | 92855110 | 120       | 40,403     | SH | DEFINED | 1,5            |
| VNUS MED TECHNOLOGIE | COM        | 92856610 | 250       | 29,806     | SH | DEFINED | 1              |
| VODAFONE GROUP PLC N | SPONSORED  | 92857W10 | 11,591    | 539,860    | SH | DEFINED | 1,2            |
| VOLCOM INC           | COM        | 92864N10 | 1,412     | 41,528     | SH | DEFINED | 1,2            |
| VOLT INFORMATION SCI | COM        | 92870310 | 2,766     | 145,420    | SH | DEFINED | 1,2,5,6        |
| VOLTERRA SEMICONDUCT | COM        | 92870810 | 2,583     | 172,187    | SH | DEFINED | 1,2            |
| VOLVO AKTIEBOLAGET   | ADR B      | 92885640 | 763       | 16,198     | SH | DEFINED | 1              |
| VORNADO RLTY TR      | SH BEN INT | 92904210 | 366,720   | 4,393,432  | SH | DEFINED | 1,2,3,5,6,7,14 |
| VULCAN MATLS CO      | COM        | 92916010 | 197,020   | 2,908,044  | SH | DEFINED | 1,2,5,6,7,8,   |
| W & T OFFSHORE INC   | COM        | 92922P10 | 4,974     | 169,196    | SH | DEFINED | 1,2            |
| W HLDG CO INC        | COM        | 92925110 | 12,717    | 1,545,246  | SH | DEFINED | 1,2,5          |
| W P CAREY & CO LLC   | COM        | 92930Y10 | 925       | 36,457     | SH | DEFINED | 1,2,5          |
| WABASH NATL CORP     | COM        | 92956610 | 11,643    | 611,156    | SH | DEFINED | 1,2,6          |
| WABTEC CORP          | COM        | 92974010 | 16,935    | 629,562    | SH | DEFINED | 1,2            |
| WACHOVIA CORP 2ND NE | COM        | 92990310 | 2,481,252 | 46,940,066 | SH | DEFINED | 1,2,5,6,7,8,   |
| WADDELL & REED FINL  | CL A       | 93005910 | 30,472    | 1,453,140  | SH | DEFINED | 1,2,5,13       |
| WAL MART STORES INC  | COM        | 93114210 | 3,676,201 | 78,551,311 | SH | DEFINED | 1,2,5,6,7,8,   |
| WALGREEN CO          | COM        | 93142210 | 1,217,939 | 27,517,820 | SH | DEFINED | 1,2,5,6,7,8,   |
| WALTER INDS INC      | COM        | 93317Q10 | 33,089    | 665,512    | SH | DEFINED | 1,2            |
| WARNACO GROUP INC    | COM NEW    | 93439040 | 15,365    | 575,040    | SH | DEFINED | 1,2            |
| WARNER MUSIC GROUP C | COM        | 93455010 | 5,395     | 279,962    | SH | DEFINED | 1,2            |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| WARREN RES INC       | COM        | 93564A10 | 4,722     | 298,496    | SH | DEFINED | 1,2          |
| WASHINGTON FED INC   | COM        | 93882410 | 28,751    | 1,250,590  | SH | DEFINED | 1,2,5,13     |
| WASHINGTON GROUP INT | COM NEW    | 93886220 | 18,326    | 345,969    | SH | DEFINED | 1,2          |
| WASHINGTON MUT INC   | COM        | 93932210 | 1,353,608 | 31,117,434 | SH | DEFINED | 1,2,5,6,7,8, |
| WASHINGTON POST CO   | CL B       | 93964010 | 79,646    | 104,113    | SH | DEFINED | 1,2,5,7,8,10 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 26,842    | 884,404    | SH | DEFINED | 1,2,3,5      |
| WASHINGTON TR BANCOR | COM        | 94061010 | 4,341     | 165,817    | SH | DEFINED | 1,2          |
| WASTE CONNECTIONS IN | COM        | 94105310 | 26,095    | 757,269    | SH | DEFINED | 1,2,5,6      |
| WASTE INDUSTRIES USA | COM        | 94105710 | 938       | 72,822     | SH | DEFINED | 1,2          |
| WASTE MGMT INC DEL   | COM        | 94106L10 | 626,442   | 20,640,598 | SH | DEFINED | 1,2,5,6,7,8, |
| WASTE SERVICES INC D | COM        | 94107510 | 2,404     | 721,924    | SH | DEFINED | 1,2          |
| WATCHGUARD TECHNOLOG | COM        | 94110510 | 194       | 52,525     | SH | DEFINED | 1,5          |
| WATER PIK TECHNOLOGI | COM        | 94113U10 | 3,115     | 145,082    | SH | DEFINED | 1,2          |
| WATERS CORP          | COM        | 94184810 | 163,935   | 4,336,894  | SH | DEFINED | 1,2,5,6,7,8, |
| WATSCO INC           | COM        | 94262220 | 19,819    | 331,369    | SH | DEFINED | 1,2,6        |
| WATSON PHARMACEUTICA | COM        | 94268310 | 178,688   | 5,496,386  | SH | DEFINED | 1,2,5,6,10,1 |
| WATSON WYATT & CO HL | CL A       | 94271210 | 16,292    | 583,934    | SH | DEFINED | 1,2,5,6      |
| WATTS WATER TECHNOLO | CL A       | 94274910 | 10,772    | 355,615    | SH | DEFINED | 1,2,6        |
| WAUSAU PAPER CORP    | COM        | 94331510 | 6,821     | 575,581    | SH | DEFINED | 1,2          |
| WAUWATOSA HLDGS INC  | COM        | 94348P10 | 609       | 53,244     | SH | DEFINED | 1,2          |
| WAVE SYSTEMS CORP    | CL A       | 94352610 | 33        | 47,821     | SH | DEFINED | 1            |
| WCI CMNTYS INC       | COM        | 92923C10 | 12,262    | 456,667    | SH | DEFINED | 1,2          |
| WD-40 CO             | COM        | 92923610 | 8,792     | 334,807    | SH | DEFINED | 1,2,6        |
| WEATHERFORD INTERNAT | COM        | G9508910 | 297,125   | 8,207,874  | SH | DEFINED | 1,2,5,6,7,8, |
| WEBEX COMMUNICATIONS | COM        | 94767L10 | 10,842    | 501,260    | SH | DEFINED | 1,2,5,6      |
| WEBMD HEALTH CORP    | CL A       | 94770V10 | 1,690     | 58,167     | SH | DEFINED | 1,2          |
| WEBMETHODS INC       | COM        | 94768C10 | 5,275     | 684,183    | SH | DEFINED | 1,2          |
| WEBSense INC         | COM        | 94768410 | 39,265    | 598,187    | SH | DEFINED | 1,2,5,6      |
| WEBSIDESTORY INC     | COM        | 94768510 | 3,312     | 182,698    | SH | DEFINED | 1,2          |
| WEBSTER FINL CORP CO | COM        | 94789010 | 33,631    | 717,075    | SH | DEFINED | 1,2,5,13     |
| WEIGHT WATCHERS INTL | COM        | 94862610 | 48,965    | 990,599    | SH | DEFINED | 1,2,5,10,12  |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 68,496    | 1,811,594  | SH | DEFINED | 1,2,3,5,12,1 |
| WEIS MKTS INC        | COM        | 94884910 | 7,911     | 183,808    | SH | DEFINED | 1,2,5        |
| WELLCARE HEALTH PLAN | COM        | 94946T10 | 10,502    | 257,082    | SH | DEFINED | 1,2          |
| WELLMAN INC          | COM        | 94970210 | 2,900     | 427,662    | SH | DEFINED | 1,2          |
| WELLPOINT INC        | COM        | 94973V10 | 1,567,946 | 19,650,913 | SH | DEFINED | 1,2,5,6,7,8, |
| WELLS FARGO & CO NEW | COM        | 94974610 | 3,139,821 | 49,973,283 | SH | DEFINED | 1,2,5,6,7,8, |
| WELLSFORD REAL PPTYS | COM NEW    | 95024020 | 140       | 23,339     | SH | DEFINED | 1,2,5        |
| WENDYS INTL INC      | COM        | 95059010 | 167,601   | 3,032,962  | SH | DEFINED | 1,2,5,6,7,8, |
|                      |            |          |           |            |    |         |              |
| WERNER ENTERPRISES I | COM        | 95075510 | 18,511    | 939,620    | SH | DEFINED | 1,2,5,13     |
| WESBANCO INC         | COM        | 95081010 | 11,553    | 379,902    | SH | DEFINED | 1,2          |
| WESCO FINL CORP      | COM        | 95081710 | 18,982    | 49,304     | SH | DEFINED | 1,2,5,12     |
| WESCO INTL INC       | COM        | 95082P10 | 23,170    | 542,246    | SH | DEFINED | 1,2,5        |
| WEST BANCORPORATION  | CAP STK    | 95123P10 | 3,849     | 205,803    | SH | DEFINED | 1,2          |
| WEST COAST BANCORP O | COM        | 95214510 | 7,428     | 280,839    | SH | DEFINED | 1,2          |
| WEST CORP            | COM        | 95235510 | 22,017    | 522,350    | SH | DEFINED | 1,2,5        |
| WEST MARINE INC      | COM        | 95423510 | 2,265     | 162,044    | SH | DEFINED | 1,2          |
| WEST PHARMACEUTICAL  | COM        | 95530610 | 9,520     | 380,340    | SH | DEFINED | 1,2          |
| WESTAMERICA BANCORPO | COM        | 95709010 | 30,675    | 578,016    | SH | DEFINED | 1,2,5,13     |
| WESTAR ENERGY INC    | COM        | 95709T10 | 30,245    | 1,406,730  | SH | DEFINED | 1,2,5,13     |
| WESTBANK CORP        | COM        | 95711610 | 380       | 26,356     | SH | DEFINED | 1            |
| WESTCORP INC         | COM        | 95790710 | 15,391    | 231,062    | SH | DEFINED | 1,2,5        |
| WESTELL TECHNOLOGIES | CL A       | 95754110 | 5,842     | 1,298,192  | SH | DEFINED | 1,2,5        |
| WESTERN ALLIANCE BAN | COM        | 95763810 | 992       | 33,197     | SH | DEFINED | 1,2          |
| WESTERN DIGITAL CORP | COM        | 95810210 | 63,849    | 3,430,916  | SH | DEFINED | 1,2,5,12,13  |
| WESTERN GAS RES INC  | COM        | 95825910 | 43,332    | 920,200    | SH | DEFINED | 1,2,5,12,13  |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| WESTERN SIERRA BANCO | COM        | 95952210 | 2,521   | 69,287     | SH | DEFINED | 1,2          |
| WESTFIELD FINANCIAL  | COM        | 96008D10 | 1,077   | 44,848     | SH | DEFINED | 1,2          |
| WESTLAKE CHEM CORP   | COM        | 96041310 | 8,880   | 308,210    | SH | DEFINED | 1,2          |
| WESTPAC BKG CORP     | SPONSORED  | 96121430 | 1,383   | 16,547     | SH | DEFINED | 1            |
| WESTWOOD ONE INC     | COM        | 96181510 | 21,093  | 1,294,058  | SH | DEFINED | 1,2,5,12,13  |
| WET SEAL INC         | CL A       | 96184010 | 2,016   | 453,944    | SH | DEFINED | 1,2          |
| WEYCO GROUP INC      | COM        | 96214910 | 1,522   | 79,702     | SH | DEFINED | 1,2          |
| WEYERHAEUSER CO      | COM        | 96216610 | 464,530 | 7,002,262  | SH | DEFINED | 1,2,5,6,7,8, |
| WFS FINL INC         | COM        | 92923B10 | 11,561  | 151,814    | SH | DEFINED | 1,2,5,7,10,1 |
| WGL HLDGS INC        | COM        | 92924F10 | 51,570  | 1,715,563  | SH | DEFINED | 1,2,5,6,13   |
| W-H ENERGY SVCS INC  | COM        | 92925E10 | 13,311  | 402,377    | SH | DEFINED | 1,2,5        |
| WHEELING PITTSBURGH  | COM NEW    | 96314230 | 996     | 110,412    | SH | DEFINED | 1,2          |
| WHIRLPOOL CORP       | COM        | 96332010 | 148,148 | 1,768,720  | SH | DEFINED | 1,2,5,6,7,8, |
| WHITE ELECTR DESIGNS | COM        | 96380110 | 2,908   | 570,100    | SH | DEFINED | 1,5          |
| WHITE MTNS INS GROUP | COM        | G9618E10 | 10,609  | 18,994     | SH | DEFINED | 1,2,5,12     |
| WHITING PETE CORP NE | COM        | 96638710 | 18,186  | 454,640    | SH | DEFINED | 1,2          |
| WHITNEY HLDG CORP    | COM        | 96661210 | 14,464  | 524,835    | SH | DEFINED | 1,2,5        |
| WHOLE FOODS MKT INC  | COM        | 96683710 | 296,102 | 3,826,103  | SH | DEFINED | 1,2,5,6,7,8, |
| WILD OATS MARKETS IN | COM        | 96808B10 | 4,290   | 355,112    | SH | DEFINED | 1,2          |
| WILEY JOHN & SONS IN | CL A       | 96822320 | 23,066  | 590,819    | SH | DEFINED | 1,2,5        |
| WILLIAMS CLAYTON ENE | COM        | 96949010 | 5,752   | 137,813    | SH | DEFINED | 1,2          |
| WILLIAMS COS INC DEL | COM        | 96945710 | 385,273 | 16,628,082 | SH | DEFINED | 1,2,5,6,7,8, |
| WILLIAMS SCOTSMAN IN | COM        | 96950G10 | 2,030   | 117,268    | SH | DEFINED | 1,2          |
| WILLIAMS SONOMA INC  | COM        | 96990410 | 82,045  | 1,901,388  | SH | DEFINED | 1,2,5,7,8,10 |
| WILLIS GROUP HOLDING | SHS        | G9665510 | 4,583   | 124,061    | SH | DEFINED | 1,5,12       |
| WILLOW GROVE BANCORP | COM        | 97111W10 | 284     | 18,823     | SH | DEFINED | 1            |
| WILMINGTON TRUST COR | COM        | 97180710 | 33,281  | 855,340    | SH | DEFINED | 1,2,5,13     |
| WILSHIRE BANCORP INC | COM        | 97186T10 | 3,110   | 180,925    | SH | DEFINED | 1,2          |
| WILSHIRE ENTERPRISES | COM        | 97188910 | 138     | 17,686     | SH | DEFINED | 1            |
| WILSONS THE LEATHER  | COM        | 97246310 | 1,130   | 311,298    | SH | DEFINED | 1,2          |
| WIMM BILL DANN FOODS | SPONSORED  | 97263M10 | 275     | 11,457     | SH | DEFINED | 1,2,5        |
| WIND RIVER SYSTEMS I | COM        | 97314910 | 18,549  | 1,255,873  | SH | DEFINED | 1,2,5,13     |
| WINDROSE MED PPTYS T | COM        | 97349110 | 150     | 10,107     | SH | DEFINED | 1,3          |
| WINNEBAGO INDS INC   | COM        | 97463710 | 21,545  | 647,390    | SH | DEFINED | 1,2,6        |
| WINSTON HOTELS INC   | COM        | 97563A10 | 6,178   | 624,025    | SH | DEFINED | 1,2,3,5      |
| WINTHROP RLTY TR     | SH BEN INT | 97639110 | 133     | 23,349     | SH | DEFINED | 1            |
| WINTRUST FINANCIAL C | COM        | 97650W10 | 17,309  | 315,291    | SH | DEFINED | 1,2          |
| WIPRO LTD            | SPON ADR 1 | 97651M10 | 1,690   | 141,407    | SH | DEFINED | 1,2,5        |
| WIRELESS FACILITIES  | COM        | 97653A10 | 3,670   | 719,570    | SH | DEFINED | 1,2          |
| WIRELESS TELECOM GRO | COM        | 97652410 | 50      | 18,700     | SH | DEFINED | 1            |
| WISCONSIN ENERGY COR | COM        | 97665710 | 83,905  | 2,148,094  | SH | DEFINED | 1,2,5,7,8,10 |
| WITNESS SYS INC      | COM        | 97742410 | 6,768   | 344,094    | SH | DEFINED | 1,2          |
| WJ COMMUNICATIONS IN | COM        | 92928410 | 38      | 23,536     | SH | DEFINED | 1            |
| WMS INDS INC         | COM        | 92929710 | 9,252   | 368,752    | SH | DEFINED | 1,2,6        |
| WOLSELEY PLC         | SPONSORED  | 97786P10 | 217     | 5,067      | SH | DEFINED | 1            |
| WOLVERINE TUBE INC   | COM        | 97809310 | 129     | 25,449     | SH | DEFINED | 1,6          |
| WOLVERINE WORLD WIDE | COM        | 97809710 | 26,021  | 1,158,542  | SH | DEFINED | 1,2,5,6      |
| WOODHEAD INDS INC    | COM        | 97943810 | 194     | 13,963     | SH | DEFINED | 1            |
| WOODWARD GOVERNOR CO | COM        | 98074510 | 16,759  | 194,852    | SH | DEFINED | 1,2,5,6      |
| WORLD ACCEP CORP DEL | COM        | 98141910 | 8,526   | 299,150    | SH | DEFINED | 1,2          |
| WORLD AIR HLDGS INC  | COM        | 98142V10 | 2,839   | 295,122    | SH | DEFINED | 1,2          |
| WORLD FUEL SVCS CORP | COM        | 98147510 | 13,193  | 391,250    | SH | DEFINED | 1,2          |
| WORLD WRESTLING ENTM | CL A       | 98156Q10 | 4,270   | 290,890    | SH | DEFINED | 1,2          |
| WORLDSpace INC       | CL A       | 98157910 | 1,439   | 99,170     | SH | DEFINED | 1,2          |
| WORTHINGTON INDS INC | COM        | 98181110 | 26,535  | 1,381,334  | SH | DEFINED | 1,2,5,6,13   |
| WPP GROUP PLC        | SPON ADR 0 | 92930940 | 3,038   | 56,259     | SH | DEFINED | 1            |



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|                          |             |          |           |             |    |         |              |
|--------------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| WPS RESOURCES CORP       | COM         | 92931B10 | 29,943    | 541,368     | SH | DEFINED | 1,2,5,13     |
| WPT ENTERPRISES INC      | COM         | 98211W10 | 296       | 49,888      | SH | DEFINED | 1            |
| WRIGHT EXPRESS CORP      | COM         | 98233Q10 | 16,574    | 753,385     | SH | DEFINED | 1,2          |
| WRIGHT MED GROUP INC     | COM         | 98235T10 | 6,994     | 342,858     | SH | DEFINED | 1,2          |
| WRIGLEY WM JR CO         | COM         | 98252610 | 305,746   | 4,598,376   | SH | DEFINED | 1,2,5,6,7,8, |
| WSFS FINL CORP           | COM         | 92932810 | 7,896     | 128,920     | SH | DEFINED | 1,2,5        |
| WYETH                    | COM         | 98302410 | 1,674,479 | 36,346,399  | SH | DEFINED | 1,2,5,6,7,8, |
| WYNN RESORTS LTD         | COM         | 98313410 | 34,493    | 628,854     | SH | DEFINED | 1,2,5,7,8,10 |
| XANSER CORP              | COM         | 98389J10 | 82        | 28,000      | SH | DEFINED | 1            |
| XCEL ENERGY INC          | COM         | 98389B10 | 228,280   | 12,366,213  | SH | DEFINED | 1,2,5,6,7,8, |
| XENOPORT INC             | COM         | 98411C10 | 774       | 43,120      | SH | DEFINED | 1,2          |
| XERIUM TECHNOLOGIES      | COM         | 98416J10 | 970       | 115,318     | SH | DEFINED | 1,2          |
| XEROX CORP               | COM         | 98412110 | 1,080,280 | 73,739,270  | SH | DEFINED | 1,2,5,6,7,8, |
| XILINX INC               | COM         | 98391910 | 235,735   | 9,350,857   | SH | DEFINED | 1,2,5,6,7,8, |
| XL CAP LTD               | CL A        | G9825510 | 270,352   | 4,012,341   | SH | DEFINED | 1,2,5,6,7,8, |
| XM SATELLITE RADIO H     | CL A        | 98375910 | 70,221    | 2,574,072   | SH | DEFINED | 1,2,5,7,8,10 |
| XOMA LTD                 | ORD         | G9825R10 | 157       | 98,041      | SH | DEFINED | 1,5          |
| X-RITE INC               | COM         | 98385710 | 3,147     | 314,698     | SH | DEFINED | 1,2,6        |
| XTO ENERGY INC           | COM         | 98385X10 | 464,149   | 10,563,253  | SH | DEFINED | 1,2,5,6,7,8, |
| YAHOO INC                | COM         | 98433210 | 1,327,683 | 33,886,746  | SH | DEFINED | 1,2,5,6,7,8, |
| YANKEE CANDLE INC        | COM         | 98475710 | 16,751    | 654,317     | SH | DEFINED | 1,2,5        |
| YARDVILLE NATL BANCO     | COM         | 98502110 | 3,694     | 106,621     | SH | DEFINED | 1,2          |
| YOUBET COM INC           | COM         | 98741310 | 73        | 15,473      | SH | DEFINED | 1            |
| YOUNG BROADCASTING I     | CL A        | 98743410 | 49        | 18,745      | SH | DEFINED | 1            |
| YOUNG INNOVATIONS IN     | COM         | 98752010 | 2,531     | 74,261      | SH | DEFINED | 1,2          |
| YUM BRANDS INC           | COM         | 98849810 | 511,066   | 10,901,583  | SH | DEFINED | 1,2,5,6,7,8, |
| ZALE CORP NEW            | COM         | 98885810 | 28,340    | 1,126,836   | SH | DEFINED | 1,2,5,6      |
| ZAPATA CORP              | COM PAR \$  | 98907060 | 114       | 19,760      | SH | DEFINED | 1            |
| ZEBRA TECHNOLOGIES C     | CL A        | 98920710 | 54,399    | 1,269,523   | SH | DEFINED | 1,2,5,12,13  |
| ZENITH NATL INS CORP     | COM         | 98939010 | 17,137    | 371,567     | SH | DEFINED | 1,2          |
| ZHONE TECHNOLOGIES I     | COM         | 98950P10 | 2,647     | 1,248,513   | SH | DEFINED | 1,2          |
| ZILA INC                 | COM PAR \$0 | 98951320 | 188       | 48,800      | SH | DEFINED | 1,5          |
| ZIMMER HLDGS INC         | COM         | 98956P10 | 455,221   | 6,750,011   | SH | DEFINED | 1,2,5,6,7,8, |
| ZIONS BANCORPORATION     | COM         | 98970110 | 213,429   | 2,824,633   | SH | DEFINED | 1,2,5,6,7,8, |
| ZIPREALTY INC            | COM         | 98974V10 | 376       | 44,684      | SH | DEFINED | 1            |
| ZIX CORP                 | COM         | 98974P10 | 71        | 37,065      | SH | DEFINED | 1            |
| ZOLL MED CORP            | COM         | 98992210 | 5,692     | 225,958     | SH | DEFINED | 1,2          |
| ZOLTEK COS INC           | COM         | 98975W10 | 939       | 106,972     | SH | DEFINED | 1            |
| ZOMAX INC MINN           | COM         | 98992910 | 35        | 17,011      | SH | DEFINED | 1            |
| ZORAN CORP               | COM         | 98975F10 | 9,133     | 563,405     | SH | DEFINED | 1,2,5        |
| ZUMIEZ INC               | COM         | 98981710 | 1,019     | 23,582      | SH | DEFINED | 1,2          |
| ZYGO CORP                | COM         | 98985510 | 304       | 20,699      | SH | DEFINED | 1            |
| ZYMOGENETICS INC         | COM         | 98985T10 | 6,418     | 377,300     | SH | DEFINED | 1,2          |
| TOTAL<br>MARKET<br>VALUE |             |          |           | 457,081,509 |    |         |              |