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STATE STREET CORP
Form 13F-HR
November 09, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: SEPTEMBER 30, 2005

Check Here if Amendment / /; Amendment Number: -----

This Amendment (Check only one.): / / is a restatement.
/ / adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: STATE STREET CORPORATION

Address: ONE LINCOLN STREET

BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-00399

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

Person Signing this Report on Behalf of 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 August 8, 2005

[Signature] [City, State] [Date]

Report Type (Check only one.):

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

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

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

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

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 12

 Form 13F Information Table Entry Total: 3,945

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

 (thousands)

List of Other Included Managers:

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

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
1	28-00733	State Street Bank and Trust Company

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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CHURCHILL DOWNS INC	COM	17148410	5,606	158,709	SH	DEFINED	1,2
CIBER INC	COM	17163B10	6,524	878,062	SH	DEFINED	1,2
CIENA CORP	COM	17177910	43,473	16,466,932	SH	DEFINED	1,2
CIGNA CORP	COM	12550910	645,651	5,478,122	SH	DEFINED	1,2
							10,
CIMAREX ENERGY CO	COM	17179810	59,139	1,304,629	SH	DEFINED	1,2
CINCINNATI BELL INC	COM	17187110	26,994	6,121,044	SH	DEFINED	1,2
CINCINNATI FINL CORP	COM	17206210	230,329	5,498,428	SH	DEFINED	1,2
							10,
CINERGY CORP	COM	17247410	261,985	5,899,243	SH	DEFINED	1,2
							10,
CINTAS CORP	COM	17290810	156,850	3,820,962	SH	DEFINED	1,2
							10,
CIPHERGEN BIOSYSTEMS	COM	17252Y10	22	11,657	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	6,226	226,806	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	85,647	4,991,110	SH	DEFINED	1,2
							13
CIRRUS LOGIC INC	COM	17275510	8,964	1,181,031	SH	DEFINED	1,2
CISCO SYS INC	COM	17275R10	3,412,091	190,406,882	SH	DEFINED	1,2
							10,
CIT GROUP INC	COM	12558110	284,330	6,293,276	SH	DEFINED	1,2
							10,
CITADEL BROADCASTING	COM	17285T10	11,352	826,824	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	797	36,498	SH	DEFINED	1
CITIGROUP INC	COM	17296710	7,219,642	158,603,737	SH	DEFINED	1,2
							10,
CITIZENS & NORTHN CO	COM	17292210	2,657	99,497	SH	DEFINED	1,2
CITIZENS BKG CORP MI	COM	17442010	16,504	581,122	SH	DEFINED	1,2
CITIZENS COMMUNICATI	COM	17453B10	120,857	8,919,302	SH	DEFINED	1,2
							12,
CITIZENS FIRST BANCO	COM	17461R10	294	13,750	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	2,657	413,842	SH	DEFINED	1,2
CITRIX SYS INC	COM	17737610	126,293	5,023,602	SH	DEFINED	1,2
							10,
CITY BK LYNNWOOD WAS	COM	17770A10	3,668	107,154	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	10,718	299,970	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	39,812	568,019	SH	DEFINED	1,2
CKE RESTAURANTS INC	COM	12561E10	19,133	1,451,639	SH	DEFINED	1,2
CKX INC	COM	12562M10	2,289	182,068	SH	DEFINED	1,2
CLAIRES STORES INC	COM	17958410	31,922	1,322,938	SH	DEFINED	1,2
CLARCOR INC	COM	17989510	31,726	1,104,654	SH	DEFINED	1,2
CLARK INC	COM	18145710	5,816	345,589	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	7,678	226,152	SH	DEFINED	1,2
CLEAR CHANNEL COMMUN	COM	18450210	461,770	14,039,828	SH	DEFINED	1,2
							10,
CLECO CORP NEW	COM	12561W10	27,583	1,169,764	SH	DEFINED	1,2
CLEVELAND CLIFFS INC	COM	18589610	29,521	338,888	SH	DEFINED	1,2
CLICK COMMERCE INC	COM NEW	18681D20	1,789	97,618	SH	DEFINED	1,2
CLIFTON SVGS BANCORP	COM	18712Q10	1,418	137,629	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	225,894	4,067,225	SH	DEFINED	1,2
							10,
CMGI INC	COM	12575010	9,801	5,868,761	SH	DEFINED	1,2
CMS ENERGY CORP	COM	12589610	185,876	11,299,424	SH	DEFINED	1,2
CNA FINL CORP	COM	12611710	8,683	290,703	SH	DEFINED	1,2
CNA SURETY CORP	COM	12612L10	3,807	267,725	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	23,062	1,699,463	SH	DEFINED	1,2

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

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

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CONOCOPHILLIPS	COM	20825C10	2,633,927	37,675,968	SH	DEFINED	1,2
							13
CONOR MEDSYSTEMS INC	COM	20826410	2,218	94,382	SH	DEFINED	1,2
CONSECO INC	PFD B CV 5	20846486	3,944	147,500	SH	DEFINED	2
CONSECO INC	COM NEW	20846488	28,571	1,353,420	SH	DEFINED	1,2
CONSOL ENERGY INC	COM	20854P10	82,923	1,087,233	SH	DEFINED	1,2
							12,
CONSOLIDATED EDISON	COM	20911510	352,575	7,262,105	SH	DEFINED	1,2
							10,
CONSOLIDATED GRAPHIC	COM	20934110	18,238	423,657	SH	DEFINED	1,2
CONSOLIDATED TOMOKA	COM	21022610	4,890	71,915	SH	DEFINED	1,2
CONSTAR INTL INC NEW	COM	21036U10	23	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	145,872	5,610,464	SH	DEFINED	1,2
							10,
CONSTELLATION ENERGY	COM	21037110	352,782	5,726,975	SH	DEFINED	1,2
							10,
CONSUMER PORTFOLIO S	COM	21050210	55	11,100	SH	DEFINED	1
CONTINENTAL AIRLS IN	CL B	21079530	14,070	1,456,560	SH	DEFINED	1,2
CONVERA CORP	CL A	21191910	272	19,269	SH	DEFINED	1
CONVERGYS CORP	COM	21248510	68,357	4,756,899	SH	DEFINED	1,2
							10,
COOPER CAMERON CORP	COM	21664010	154,648	2,091,819	SH	DEFINED	1,2
							10,
COOPER COS INC	COM NEW	21664840	41,388	540,238	SH	DEFINED	1,2
							10,
COOPER INDS LTD	CL A	G2418210	163,565	2,365,705	SH	DEFINED	1,2
							10,
COOPER TIRE & RUBR C	COM	21683110	30,548	2,000,493	SH	DEFINED	1,2
COPANO ENERGY L L C	COM UNITS	21720210	462	11,600	SH	DEFINED	1,2
COPART INC	COM	21720410	22,761	953,558	SH	DEFINED	1,2
CORE LABORATORIES N	COM	N2271710	231	7,157	SH	DEFINED	1,5
CORE MOLDING TECHNOL	COM	21868310	96	16,900	SH	DEFINED	2
CORGENTECH INC	COM	21872P10	31	13,150	SH	DEFINED	1
CORILLIAN CORP	COM	21872510	156	48,609	SH	DEFINED	1,5
CORINTHIAN COLLEGES	COM	21886810	29,709	2,238,785	SH	DEFINED	1,2
CORN PRODS INTL INC	COM	21902310	30,081	1,491,398	SH	DEFINED	1,2
CORNELL COMPANIES IN	COM	21914110	368	25,003	SH	DEFINED	1,5
CORNING INC	COM	21935010	725,293	37,521,647	SH	DEFINED	1,2
							10,
CORPORATE EXECUTIVE	COM	21988R10	39,960	512,439	SH	DEFINED	1,2
CORPORATE OFFICE PPT	SH BEN INT	22002T10	29,769	851,761	SH	DEFINED	1,2
CORRECTIONAL PPTYS T	COM	22025E10	4,229	143,778	SH	DEFINED	1,2
CORRECTIONS CORP AME	COM NEW	22025Y40	19,560	492,704	SH	DEFINED	1,2
CORUS BANKSHARES INC	COM	22087310	24,796	452,237	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	132	14,306	SH	DEFINED	1
CORVEL CORP	COM	22100610	1,903	79,421	SH	DEFINED	1,2
COSI INC	COM	22122P10	312	31,800	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	7,107	391,572	SH	DEFINED	1,2
COSTAR GROUP INC	COM	22160N10	9,937	212,701	SH	DEFINED	1,2
COSTCO WHSL CORP NEW	COM	22160K10	555,872	12,900,245	SH	DEFINED	1,2
							10,
COTHERIX INC	COM	22163T10	2,783	199,465	SH	DEFINED	1,2
COTT CORP QUE	COM	22163N10	636	35,960	SH	DEFINED	1
COUNTRYWIDE FINANCIA	COM	22237210	631,547	19,149,391	SH	DEFINED	1,2
							10,
COURIER CORP	COM	22266010	4,752	127,047	SH	DEFINED	1,2

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

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

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

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

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

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

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

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

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

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

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

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

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HEINZ H J CO	COM	42307410	356,308	9,751,180	SH	DEFINED	1,2
							10,
HELEN OF TROY CORP L	COM	G4388N10	617	29,877	SH	DEFINED	1,5
HELIX TECHNOLOGY COR	COM	42331910	5,431	368,227	SH	DEFINED	1,2
HELLENIC TELECOM ORG	SPONSORED	42332530	547	54,412	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	62,376	1,032,878	SH	DEFINED	1,2
HEMISPHERX BIOPHARMA	COM	42366C10	77	45,510	SH	DEFINED	1,5
HENRY JACK & ASSOC I	COM	42628110	25,393	1,308,933	SH	DEFINED	1,2
HERCULES INC	COM	42705610	38,903	3,183,570	SH	DEFINED	1,2
HERITAGE COMMERCE CO	COM	42692710	2,669	128,306	SH	DEFINED	1,2
HERITAGE PPTY INVT T	COM	42725M10	32,385	925,276	SH	DEFINED	1,2
HERLEY INDS INC DEL	COM	42739810	3,040	163,204	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	2,077	209,159	SH	DEFINED	1,2
HERSHEY CO	COM	42786610	279,793	4,968,800	SH	DEFINED	1,2
							10,
HESKA CORP	COM	42805E10	10	11,100	SH	DEFINED	1
HEWITT ASSOCS INC	COM	42822Q10	9,303	341,030	SH	DEFINED	1,2
HEWLETT PACKARD CO	COM	42823610	3,555,692	121,770,264	SH	DEFINED	1,2
							10,
HEXCEL CORP NEW	COM	42829110	14,289	781,221	SH	DEFINED	1,2
HI / FN INC	COM	42835810	117	21,020	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	18,505	831,690	SH	DEFINED	1,2
HIBERNIA CORP	CL A	42865610	44,452	1,479,769	SH	DEFINED	1,2
							13,
HICKORY TECH CORP	COM	42906010	172	19,562	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	5,713	556,864	SH	DEFINED	1,2
HIGHWOODS PPTYS INC	COM	43128410	48,309	1,637,028	SH	DEFINED	1,2
HILB ROGAL & HOBBS C	COM	43129410	18,912	506,760	SH	DEFINED	1,2
HILFIGER TOMMY CORP	ORD	G8915Z10	1,237	71,273	SH	DEFINED	1,2
HILLENBRAND INDS INC	COM	43157310	46,304	984,151	SH	DEFINED	1,2
							10,
HILTON HOTELS CORP	COM	43284810	265,608	11,899,987	SH	DEFINED	1,2
							10,
HITACHI LIMITED	ADR 10 COM	43357850	11,407	179,945	SH	DEFINED	1
HI-TECH PHARMACAL IN	COM	42840B10	2,261	75,180	SH	DEFINED	1,2
HMS HLDGS CORP	COM	40425J10	71	10,297	SH	DEFINED	1
HNI CORP	COM	40425110	45,910	762,365	SH	DEFINED	1,2
HOLLINGER INTL INC	CL A	43556910	7,008	715,101	SH	DEFINED	1,2
HOLLIS-EDEN PHARMACE	COM	43590210	207	32,450	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	18,506	289,254	SH	DEFINED	1,2
HOLLY ENERGY PARTNER	COM UT LTD	43576310	438	10,000	SH	DEFINED	1
HOLOGIC INC	COM	43644010	19,668	340,571	SH	DEFINED	1,2
HOME DEPOT INC	COM	43707610	2,597,940	68,115,891	SH	DEFINED	1,2
							10,
HOME PROPERTIES INC	COM	43730610	27,236	693,902	SH	DEFINED	1,2
HOMEBANC CORP GA	COM	43738R10	5,572	721,734	SH	DEFINED	1,2
HOMESTORE INC	COM	43785210	9,598	2,206,441	SH	DEFINED	1,2
HONDA MOTOR LTD	AMERN SHS	43812830	1,299	45,755	SH	DEFINED	1
HONEYWELL INTL INC	COM	43851610	3,740,754	99,753,440	SH	DEFINED	1,2
							10,
HOOKER FURNITURE COR	COM	43903810	1,644	98,917	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	3,401	865,334	SH	DEFINED	1,2
HORACE MANN EDUCATOR	COM	44032710	15,509	784,092	SH	DEFINED	1,2
HORIZON FINL CORP WA	COM	44041F10	3,019	137,208	SH	DEFINED	1,2
HORIZON HEALTH CORP	COM	44041Y10	2,836	104,362	SH	DEFINED	1,2
HORMEL FOODS CORP	COM	44045210	42,628	1,292,161	SH	DEFINED	1,2

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

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

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

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

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

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

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

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

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

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LYON WILLIAM HOMES	COM	55207410	10,974	70,707	SH	DEFINED	1,2
LYONDELL CHEMICAL CO	COM	55207810	90,607	3,165,849	SH	DEFINED	1,2
							12,
M & F WORLDWIDE CORP	COM	55254110	1,782	114,613	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	226,092	2,138,793	SH	DEFINED	1,2
							10,
M D C HLDGS INC	COM	55267610	29,518	374,161	SH	DEFINED	1,2
M SYS FLASH DISK PIO	ORD	M7061C10	398	13,297	SH	DEFINED	1,2
M/I HOMES INC	COM	55305B10	11,039	203,453	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	3,764	110,022	SH	DEFINED	1,2
MACDERMID INC	COM	55427310	13,911	529,740	SH	DEFINED	1,2
MACERICH CO	COM	55438210	93,109	1,433,763	SH	DEFINED	1,2
							10,
MAC-GRAY CORP	COM	55415310	136	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	59,279	1,319,076	SH	DEFINED	1,2
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	1,292	45,800	SH	DEFINED	1
MACROCHEM CORP DEL	COM	55590310	1	10,400	SH	DEFINED	1
MACROMEDIA INC	COM	55610010	39,262	965,389	SH	DEFINED	1,2
MACRONIX INTL LTD	SPONSORED	55610310	18	16,729	SH	DEFINED	1
MACROVISION CORP	COM	55590410	16,260	851,289	SH	DEFINED	1,2
MADDEN STEVEN LTD	COM	55626910	6,538	285,236	SH	DEFINED	1,2
MAF BANCORP INC	COM	55261R10	18,060	440,712	SH	DEFINED	1,2
MAGELLAN HEALTH SVCS	COM NEW	55907920	14,315	407,244	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	2,912	84,960	SH	DEFINED	1,2
MAGMA DESIGN AUTOMAT	COM	55918110	3,732	459,598	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	3,121	468,693	SH	DEFINED	1,2
MAGNA INTL INC	CL A	55922240	3,810	50,894	SH	DEFINED	1
MAGNETEK INC	COM	55942410	213	63,066	SH	DEFINED	1,6
MAGUIRE PPTYS INC	COM	55977510	22,756	757,273	SH	DEFINED	1,2
MAGYAR TELEKOM LTD	SPONSORED	55977610	254	9,853	SH	DEFINED	1
MAIDENFORM BRANDS IN	COM	56030510	289	21,000	SH	DEFINED	1
MAIN STR BKS INC NEW	COM	56034R10	5,274	196,796	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	3,412	192,443	SH	DEFINED	1,2
MAIR HOLDINGS INC	COM	56063510	788	135,207	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	195	146,818	SH	DEFINED	1,2
MANAGEMENT NETWORK G	COM	56169310	2,898	1,118,980	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	10,587	456,316	SH	DEFINED	1,2
MANITOWOC INC	COM	56357110	26,094	519,274	SH	DEFINED	1,2
MANNATECH INC	COM	56377110	2,819	237,871	SH	DEFINED	1,2
MANNING GREG AUCTION	COM	56382310	852	51,148	SH	DEFINED	1,2
MANNKIND CORP	COM	56400P20	3,586	261,927	SH	DEFINED	1,2
MANOR CARE INC NEW	COM	56405510	74,607	1,942,394	SH	DEFINED	1,2
							13
MANPOWER INC	COM	56418H10	63,989	1,441,514	SH	DEFINED	1,2
							12,
MANTECH INTL CORP	CL A	56456310	7,327	277,435	SH	DEFINED	1,2
MANUGISTICS GROUP IN	COM	56501110	190	95,930	SH	DEFINED	1,5
MANULIFE FINL CORP	COM	56501R10	10,257	192,365	SH	DEFINED	1,5
MAPINFO CORP	COM	56510510	3,235	264,067	SH	DEFINED	1,2
MARATHON OIL CORP	COM	56584910	896,947	13,012,437	SH	DEFINED	1,2
							10,
MARCHEX INC	CL B	56624R10	3,584	216,420	SH	DEFINED	1,2
MARCUS CORP	COM	56633010	7,589	378,669	SH	DEFINED	1,2
MARINE PRODS CORP	COM	56842710	1,736	157,384	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	3,968	155,681	SH	DEFINED	1,2
MARITRANS INC	COM	57036310	3,750	117,186	SH	DEFINED	1,2

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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SK TELECOM LTD	SPONSORED	78440P10	2,907	133,091	SH	DEFINED	1,4
SKECHERS U S A INC	CL A	83056610	6,250	381,796	SH	DEFINED	1,2
SKY FINL GROUP INC	COM	83080P10	21,975	781,733	SH	DEFINED	1,2
SKYLINE CORP	COM	83083010	4,591	112,972	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	26,095	972,951	SH	DEFINED	1,2
SKYWORKS SOLUTIONS I	COM	83088M10	16,656	2,372,703	SH	DEFINED	1,2
SL GREEN RLTY CORP	COM	78440X10	57,650	845,553	SH	DEFINED	1,2
SLM CORP	COM	78442P10	595,604	11,103,731	SH	DEFINED	1,2
							10,
SM&A	COM	78465D10	236	26,731	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	1,969	152,167	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	225	5,288	SH	DEFINED	1
SMITH A O	COM	83186520	7,153	250,965	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	127,490	3,827,387	SH	DEFINED	1,2
							12,
SMITHFIELD FOODS INC	COM	83224810	40,031	1,348,764	SH	DEFINED	1,2
SMUCKER J M CO	COM NEW	83269640	34,236	705,309	SH	DEFINED	1,2
SMURFIT-STONE CONTAI	COM	83272710	32,750	3,161,198	SH	DEFINED	1,2
							12,
SNAP ON INC	COM	83303410	58,894	1,630,503	SH	DEFINED	1,2
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	990	7,840	SH	DEFINED	1,2
SOCKET COMMUNICATION	COM	83367210	27	21,600	SH	DEFINED	1
SOHU COM INC	COM	83408W10	6,799	396,916	SH	DEFINED	1,2
SOLETRON CORP	COM	83418210	111,606	28,543,839	SH	DEFINED	1,2
							10,
SOMANETICS CORP	COM NEW	83444540	2,989	119,570	SH	DEFINED	1,2
SOMERA COMMUNICATION	COM	83445810	24	24,408	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	11,120	500,471	SH	DEFINED	1,2
SONIC CORP	COM	83545110	22,132	809,197	SH	DEFINED	1,2
SONIC INNOVATIONS IN	COM	83545M10	100	22,580	SH	DEFINED	1
SONIC SOLUTIONS	COM	83546010	6,885	320,238	SH	DEFINED	1,2
SONICWALL INC	COM	83547010	5,904	929,698	SH	DEFINED	1,2
SONOCO PRODS CO	COM	83549510	108,451	3,971,115	SH	DEFINED	1,2
SONOSITE INC	COM	83568G10	5,767	194,310	SH	DEFINED	1,2
SONUS NETWORKS INC	COM	83591610	17,427	3,009,847	SH	DEFINED	1,2
SONUS PHARMACEUTICAL	COM	83569210	62	14,700	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	1,533	46,188	SH	DEFINED	1
SOTHEBYS HLDGS INC	CL A	83589810	21,636	1,294,041	SH	DEFINED	1,2
SOUND FED BANCORP IN	COM	83607V10	1,958	117,190	SH	DEFINED	1,2
SOURCE INTERLINK COS	COM NEW	83615120	4,229	382,324	SH	DEFINED	1,2
SOURCECORP	COM	83616710	6,062	282,747	SH	DEFINED	1,2
SOUTH FINL GROUP INC	COM	83784110	16,824	626,810	SH	DEFINED	1,2
SOUTH JERSEY INDS IN	COM	83851810	13,576	465,898	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	843,507	23,587,998	SH	DEFINED	1,2
							10,
SOUTHERN PERU COPPER	COM	84265V10	19,922	356,012	SH	DEFINED	1,2
SOUTHERN UN CO NEW	COM	84403010	21,327	827,576	SH	DEFINED	1,2
SOUTHSIDE BANCSHARES	COM	84470P10	1,999	105,158	SH	DEFINED	1,2
SOUTHWEST AIRLS CO	COM	84474110	254,273	17,122,730	SH	DEFINED	1,2
							10,
SOUTHWEST BANCORP IN	COM	84476710	5,931	269,957	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	14,472	528,360	SH	DEFINED	1,2
SOUTHWEST WTR CO	COM	84533110	2,837	195,633	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	54,685	745,024	SH	DEFINED	1,2
SOVEREIGN BANCORP IN	COM	84590510	211,020	9,574,389	SH	DEFINED	1,2
							10,

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

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

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

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SYNGENTA AG	SPONSORED	87160A10	328	15,623	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	3,613	234,635	SH	DEFINED	1,2
SYNNEX CORP	COM	87162W10	1,884	111,906	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	72,272	3,823,907	SH	DEFINED	1,2
							12,
SYNOVUS FINL CORP	COM	87161C10	215,532	7,775,338	SH	DEFINED	1,2
							10,
SYNPLICITY INC	COM	87160Y10	137	20,799	SH	DEFINED	1
SYNTEL INC	COM	87162H10	1,624	83,344	SH	DEFINED	1,2
SYNTROLEUM CORP	COM	87163010	6,750	463,608	SH	DEFINED	1,2
SYPRIS SOLUTIONS INC	COM	87165510	843	78,531	SH	DEFINED	1,2
SYSCO CORP	COM	87182910	530,252	16,903,151	SH	DEFINED	1,2
							10,
SYSTEMAX INC	COM	87185110	851	120,830	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	332	20,000	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	146	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	71,839	8,739,496	SH	DEFINED	1,2
TAKE-TWO INTERACTIVE	COM	87405410	18,392	832,597	SH	DEFINED	1,2
TALBOTS INC	COM	87416110	13,961	466,619	SH	DEFINED	1,2
TALK AMERICA HLDGS I	COM NEW	87426R20	6,390	677,614	SH	DEFINED	1,2
TALX CORP	COM	87491810	12,320	375,715	SH	DEFINED	1,2
TANGER FACTORY OUTLE	COM	87546510	17,825	640,972	SH	DEFINED	1,2
TANOX INC	COM	87588Q10	4,971	339,297	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	4,065,319	78,284,598	SH	DEFINED	1,2
							10,
TARGETED GENETICS CO	COM	87612M10	31	46,114	SH	DEFINED	1
TARRAGON CORP	COM	87628710	2,668	143,739	SH	DEFINED	1,2
TASER INTL INC	COM	87651B10	4,545	736,554	SH	DEFINED	1,2
TATA MTRS LTD	SPONSORED	87656850	709	57,504	SH	DEFINED	1,5
TAUBMAN CTRS INC	COM	87666410	37,979	1,198,067	SH	DEFINED	1,2
TAYLOR CAP GROUP INC	COM	87685110	4,104	108,519	SH	DEFINED	1,2
TBC CORP NEW	COM	87218310	12,312	356,966	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	744	21,260	SH	DEFINED	1,5
TCF FINL CORP	COM	87227510	63,627	2,378,578	SH	DEFINED	1,2
							12,
TD BANKNORTH INC	COM	87235A10	37,539	1,245,496	SH	DEFINED	1,2
							12,
TDC A/S	SPONSORED	87236N10	250	9,248	SH	DEFINED	1
TDK CORP	AMERN DEP	87235140	511	7,111	SH	DEFINED	1
TEAM INC	COM	87815510	241	10,700	SH	DEFINED	1
TECH DATA CORP	COM	87823710	26,438	720,175	SH	DEFINED	1,2
TECH OPS SEVCON INC	COM	87829310	74	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	35,374	620,807	SH	DEFINED	1,2
TECHNICAL OLYMPIC US	COM	87848310	4,632	177,073	SH	DEFINED	1,2
TECHNITROL INC	COM	87855510	10,566	689,709	SH	DEFINED	1,2
TECHNOLOGY INVT CAP	COM	87871730	1,812	114,750	SH	DEFINED	1,2
TECHNOLOGY RESH CORP	COM NEW	87872730	50	12,900	SH	DEFINED	1
TECO ENERGY INC	COM	87237510	104,801	5,815,797	SH	DEFINED	1,2
							13
TECUMSEH PRODS CO	CL A	87889520	7,367	342,320	SH	DEFINED	1,2
TEEKAY SHIPPING MARS	COM	Y8564W10	7,417	172,290	SH	DEFINED	1,5
TEGAL CORP	COM	87900810	8	11,400	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	4,959	105,505	SH	DEFINED	1,2
TEKELEC	COM	87910110	16,728	798,460	SH	DEFINED	1,2
TEKTRONIX INC	COM	87913110	54,445	2,157,939	SH	DEFINED	1,2
							13

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THERMOGENESIS CORP	COM NEW	88362320	2,481	468,062	SH	DEFINED	10,
THIRD WAVE TECHNOLOG	COM	88428W10	111	22,364	SH	DEFINED	1,
THOMAS & BETTS CORP	COM	88431510	25,216	732,806	SH	DEFINED	1,2
THOMAS PPTYS GROUP I	COM	88445310	187	14,400	SH	DEFINED	1,
THOMSON	SPONSORED	88511810	258	12,380	SH	DEFINED	1,
THOMSON CORP	COM	88490310	1,221	32,563	SH	DEFINED	7,
THOR INDS INC	COM	88516010	20,897	614,610	SH	DEFINED	1,2
THORATEC CORP	COM NEW	88517530	12,012	676,368	SH	DEFINED	1,2
THORNBURG MTG INC	COM	88521810	27,693	1,105,074	SH	DEFINED	1,2
THQ INC	COM NEW	87244340	19,860	931,520	SH	DEFINED	1,2
THRESHOLD PHARMACEUT	COM	88580710	733	53,665	SH	DEFINED	1,2
TIBCO SOFTWARE INC	COM	88632Q10	24,461	2,925,924	SH	DEFINED	1,2
TIDEWATER INC	COM	88642310	38,310	787,145	SH	DEFINED	1,2
TIER TECHNOLOGIES IN	CL B	88650Q10	217	25,074	SH	DEFINED	1,
TIERONE CORP	COM	88650R10	8,670	329,533	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	148,532	3,734,772	SH	DEFINED	1,2
							10,
TIM PARTICIPACOES S	SPONS ADR	88706P10	3,853	207,385	SH	DEFINED	1,2
TIMBERLAND CO	CL A	88710010	59,490	1,761,104	SH	DEFINED	1,2
TIME WARNER INC	COM	88731710	2,523,394	139,337,046	SH	DEFINED	1,2
							10,
TIME WARNER TELECOM	CL A	88731910	6,200	794,897	SH	DEFINED	1,2
TIMKEN CO	COM	88738910	32,680	1,102,938	SH	DEFINED	1,2
TIPPERARY CORP	COM PAR \$0	88800230	1,047	142,061	SH	DEFINED	1,2
TITAN INTL INC ILL	COM	88830M10	1,809	131,770	SH	DEFINED	1,2
TITAN PHARMACEUTICAL	COM	88831410	52	29,117	SH	DEFINED	1,
TITANIUM METALS CORP	COM NEW	88833920	6,569	166,050	SH	DEFINED	1,2
TIVO INC	COM	88870610	3,758	685,818	SH	DEFINED	1,2
TJX COS INC NEW	COM	87254010	282,211	13,779,858	SH	DEFINED	1,2
							10,
TNS INC	COM	87296010	2,800	115,483	SH	DEFINED	1,2
TODCO	CL A	88889T10	29,901	716,875	SH	DEFINED	1,2
TOLL BROTHERS INC	COM	88947810	120,653	2,700,988	SH	DEFINED	1,2
							12,
TOLLGRADE COMMUNICAT	COM	88954210	229	27,036	SH	DEFINED	1,6
TOMPKINSTRUSTCO INC	COM	89011010	4,439	102,643	SH	DEFINED	1,2
TOO INC	COM	89033310	18,164	662,211	SH	DEFINED	1,2
TOOTSIE ROLL INDS IN	COM	89051610	14,389	453,201	SH	DEFINED	1,2
TOPPS INC	COM	89078610	3,897	474,669	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	165,268	3,128,295	SH	DEFINED	1,2
							10,
TOREADOR RES CORP	COM	89105010	6,251	176,584	SH	DEFINED	1,2
TORO CO	COM	89109210	28,214	767,520	SH	DEFINED	1,2
TORONTO DOMINION BK	COM NEW	89116050	3,294	66,798	SH	DEFINED	1,7
							10,
TOTAL S A	SPONSORED	89151E10	28,539	210,127	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	14,608	626,688	SH	DEFINED	1,2
TOWER GROUP INC	COM	89177710	3,101	205,125	SH	DEFINED	1,2
TOWN & CTRY TR	SH BEN INT	89208110	11,269	388,305	SH	DEFINED	1,2
TOYOTA MOTOR CORP	SP ADR REP	89233130	7,285	78,865	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	28,200	617,748	SH	DEFINED	1,2
TRADESTATION GROUP I	COM	89267P10	2,173	214,317	SH	DEFINED	1,2
TRAFFIX INC	COM	89272110	115	18,400	SH	DEFINED	1,
TRAMMELL CROW CO	COM	89288R10	16,502	668,654	SH	DEFINED	1,2
TRANS WORLD ENTMT CO	COM	89336Q10	4,513	571,932	SH	DEFINED	1,2
TRANSACT TECHNOLOGIE	COM	89291810	99	13,061	SH	DEFINED	1,

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

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

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VIRGINIA FINL GROUP	COM	92781010	4,054	112,450	SH	DEFINED	1,2
VIROPHARMA INC	COM	92824110	560	26,913	SH	DEFINED	1
VISHAY INTERTECHNOLO	COM	92829810	30,360	2,540,565	SH	DEFINED	1,2
VISTACARE INC	CL A	92839Y10	2,326	160,749	SH	DEFINED	1,2
VISTEON CORP	COM	92839U10	36,138	3,695,102	SH	DEFINED	1,2
							13
VISUAL NETWORKS INC	COM	92844410	43	31,201	SH	DEFINED	1
VITAL IMAGES INC	COM	92846N10	2,926	131,434	SH	DEFINED	1,2
VITAL SIGNS INC	COM	92846910	7,835	169,991	SH	DEFINED	1,2
VITESSE SEMICONDUCTO	COM	92849710	5,720	3,058,655	SH	DEFINED	1,2
VITRIA TECHNOLOGY	COM NEW	92849Q40	79	23,548	SH	DEFINED	1,5
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,859	56,794	SH	DEFINED	1
VIVUS INC	COM	92855110	145	40,403	SH	DEFINED	1,5
VNUS MED TECHNOLOGIE	COM	92856610	298	28,626	SH	DEFINED	1
VODAFONE GROUP PLC N	SPONSORED	92857W10	13,958	537,448	SH	DEFINED	1,2
VOLT INFORMATION SCI	COM	92870310	2,827	139,114	SH	DEFINED	1,2
VOLTERRA SEMICONDUCT	COM	92870810	1,901	154,927	SH	DEFINED	1,2
VOLVO AKTIEBOLAGET	ADR B	92885640	785	17,958	SH	DEFINED	1
VORNADO RLTY TR	SH BEN INT	92904210	369,946	4,270,911	SH	DEFINED	1,2
							10,
VULCAN MATLS CO	COM	92916010	208,921	2,815,263	SH	DEFINED	1,2
							10,
W & T OFFSHORE INC	COM	92922P10	5,902	181,996	SH	DEFINED	1,2
W HLDG CO INC	COM	92925110	14,851	1,553,428	SH	DEFINED	1,2
W P CAREY & CO LLC	COM	92930Y10	885	32,861	SH	DEFINED	1,5
WABASH NATL CORP	COM	92956610	12,271	624,179	SH	DEFINED	1,2
WABTEC CORP	COM	92974010	16,555	606,837	SH	DEFINED	1,2
WACHOVIA CORP 2ND NE	COM	92990310	2,233,456	46,931,210	SH	DEFINED	1,2
							10,
WADDELL & REED FINL	CL A	93005910	26,673	1,377,741	SH	DEFINED	1,2
WAL MART STORES INC	COM	93114210	3,420,306	78,053,544	SH	DEFINED	1,2
							10,
WALGREEN CO	COM	93142210	1,188,466	27,352,504	SH	DEFINED	1,2
							10,
WALTER INDS INC	COM	93317Q10	42,022	859,001	SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	12,855	586,735	SH	DEFINED	1,2
WARNER MUSIC GROUP C	COM	93455010	4,446	240,205	SH	DEFINED	1,2
WARREN RES INC	COM	93564A10	3,851	229,916	SH	DEFINED	1,2
WASHINGTON FED INC	COM	93882410	30,236	1,340,270	SH	DEFINED	1,2
WASHINGTON GROUP INT	COM NEW	93886220	17,347	321,891	SH	DEFINED	1,2
WASHINGTON MUT INC	COM	93932210	1,047,508	26,708,528	SH	DEFINED	1,2
							10,
WASHINGTON POST CO	CL B	93964010	73,531	91,627	SH	DEFINED	1,2
							12,
WASHINGTON REAL ESTA	SH BEN INT	93965310	27,149	872,680	SH	DEFINED	1,2
WASHINGTON TR BANCOR	COM	94061010	4,470	164,400	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	26,069	743,129	SH	DEFINED	1,2
WASTE INDUSTRIES USA	COM	94105710	863	64,902	SH	DEFINED	1,2
WASTE MGMT INC DEL	COM	94106L10	524,441	18,330,685	SH	DEFINED	1,2
							10,
WASTE SERVICES INC D	COM	94107510	2,569	694,404	SH	DEFINED	1,2
WATCHGUARD TECHNOLOG	COM	94110510	266	62,080	SH	DEFINED	1,2
WATER PIK TECHNOLOGI	COM	94113U10	2,957	145,682	SH	DEFINED	1,2
WATERS CORP	COM	94184810	161,446	3,880,925	SH	DEFINED	1,2
							10,
WATSCO INC	COM	94262220	19,298	363,368	SH	DEFINED	1,2

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

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