AMERIPRISE FINANCIAL INC
Form 13F-HR
November 13, 2006

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2006

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: American Express Financial Corporation
Address: 430 AXP Financial Center
Minneapolis, MN 55474-0000

Form 13F File Number: 28-139

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: Jeffrey Fox
Title: V.P. Investment Accounting
Phone: 612-671-6741

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox	Minneapolis, MN	October 23, 2006
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

[ ] 13F HOLDINGS REPORT.

[ ] 13F NOTICE.

[x] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 11
Form 13F Information Table Entry Total: 5058
Form 13F Information Table Value Total: $61073070 (thousands)

List of Other Included Managers:

No.	13F File Number	Name
01	28-139	Ameriprise Financial, Inc.
02	28-10477	RiverSource Investments, LLC
03	28-1045	Ameriprise Trust Company
04	28-140	Ameriprise Certificate Company
05	28-143	IDS Life Insurance Company
06	28-1046	IDS Life Insurance Company of New York
07	28-10459	American Partners Life
08	28-10456	American Centurion Life of New York
09	28-10457	American Enterprise Life
10		Threadneedle Asset Management Limited
14		Kenwood Capital Management LLC

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	O MA
AAR CORP S	COM	000361105	2466	103455	SH		DEFINED	01 0
ABB LTD-SPON ADR FSUSD	COM	000375204	27927	2118919	SH		DEFINED	01 0
ABB LTD-SPON ADR FSUSD	COM	000375204	319	24181	SH		DEFINED	01 0
ACCO BRANDS CORP S	COM	00081T108	3327	149493	SH		DEFINED	01 0
ACCO BRANDS CORP S	COM	00081T108	1168	52430	SH		DEFINED	01 0
ACCO BRANDS CORP S	COM	00081T108	303	13600	SH		DEFINED	01 0
ADC TELECOMMUNICATIONS INC S	COM	000886309	15442	1029499	SH		DEFINED	01 0
ADC TELECOMMUNICATIONS INC S	COM	000886309	34978	2331898	SH		DEFINED	01 0
ADC TELECOMMUNICATIONS	COM	000886309	71	4700	SH		DEFINED	01 0
ADE CORP	COM	00089C107	112	3500	SH		DEFINED	01 0
ABM INDUSTRIES INC S	COM	000957100	1585	84464	SH		DEFINED	01 0
ABM INDUSTRIES INC S	COM	000957100	20	1080	SH		DEFINED	
AFLAC INC	COM	001055102	78	1714	SH		DEFINED	01 0
AFLAC INC S	COM	001055102	22488	491409	SH		DEFINED	01 0
AFLAC INC S	COM	001055102	4461	97495	SH		DEFINED	01 0
AGCO CORP S	COM	001084102	32598	1285908	SH		DEFINED	01 0
GIVEN IMAGING LTD	COM	001086537	348	18283	SH		DEFINED	01 1
AGL RESOURCES INC	COM	001204106	88	2400	SH		DEFINED	01 0
AES CORP S	COM	00130H105	30999	1520291	SH		DEFINED	01 0
AES CORP S	COM	00130H105	3684	180649	SH		DEFINED	01 0
AK STEEL HOLDING CORP S	COM	001547108	17586	1448605	SH		DEFINED	01 0
AMB PROPERTY CORP S	COM	00163T109	3795	68866	SH		DEFINED	01 0
AMB PROPERTY CORP	COM	00163T109	33	600	SH		DEFINED	01 0
AMN HEALTHCARE SERVICES INC	COM	001744101	3741	157410	SH		DEFINED	01 0
AMN HEALTHCARE SERVICES INC	COM	001744101	960	40390	SH		DEFINED	01 0
AMN HEALTHCARE SERVICES INC	COM	001744101	268	11300	SH		DEFINED	01 0
AMR CORP DEL S	COM	001765106	418	18085	SH		DEFINED	01 0
AMR CORP DEL S	COM	001765106	3952	170873	SH		DEFINED	01 1
AMR CORP DEL S	COM	001765106	50320	2174611	SH		DEFINED	01 0
ATI TECHNOLOGIES INC FSUSD	COM	001941103	20	922	SH		DEFINED	01 0
A.S.V. INC S	COM	001963107	593	39800	SH		DEFINED	01 0
AT&T INC S	COM	00206R102	495315	15212394	SH		DEFINED	01 0
AT&T INC S	COM	00206R102	27569	846715	SH		DEFINED	01 0
AT&T INC S	COM	00206R102	27449	843553	SH		DEFINED	01 1
AT&T INC	COM	00206R102	684	21000	SH		DEFINED	01 0
AT&T INC	COM	00206R102	61	1882	SH		DEFINED	01 0
ATMI INC S	COM	00207R101	2055	70707	SH		DEFINED	01 0

ATP OIL & GAS CORPORATION	S	COM	00208J108	16	420	SH	DEFINED		
ATP OIL & GAS CORPORATION	S	COM	00208J108	50	1355	SH	DEFINED	01	0
AVX CORP	S	COM	002444107	90	5096	SH	DEFINED	01	0
AZZ INC		COM	002474104	193	5300	SH	DEFINED	01	0
AARON RENTS INC	S	COM	002535201	2177	94761	SH	DEFINED	01	0
AARON RENTS INC	S	COM	002535201	9	410	SH	DEFINED	01	0
AARON RENTS INC-CL A	S	COM	002535300	95	4500	SH	DEFINED	01	0
ABBOTT LABORATORIES	S	COM	002824100	96391	1984996	SH	DEFINED	01	0
ABBOTT LABORATORIES	S	COM	002824100	29180	601778	SH	DEFINED	01	1
ABBOTT LABORATORIES	S	COM	002824100	15296	314999	SH	DEFINED	01	0
ABERCROMBIE & FITCH	S	COM	002896207	7636	109906	SH	DEFINED	01	0
ABERCROMBIE & FITCH	S	COM	002896207	3322	47824	SH	DEFINED	01	0
ABERCROMBIE & FITCH	S	COM	002896207	38334	552460	SH	DEFINED	01	1
ABERCROMBIE & FITCH	S	COM	002896207	1084	15623	SH	DEFINED	10	
ABERCROMBIE & FITCH	S	COM	002896207	7869	113275	SH	DEFINED	01	0
ABRAXAS PETROLEUM CORP		COM	003830106	48	15700	SH	DEFINED	01	0
ACACIA RESEARCH - ACACIA TEC		COM	003881307	22	1928	SH	DEFINED	01	0
ACADIA REALTY TRUST	S	COM	004239109	3626	142220	SH	DEFINED	01	0
ACADIA REALTY TRUST		COM	004239109	107	4200	SH	DEFINED	01	0
ACCESS INTEGRATED TECHNOLOGIES		COM	004329108	393	41535	SH	DEFINED	01	0
ACCREDITED HOME LENDERS	S	COM	00437P107	261	7293	SH	DEFINED	01	0
ACCREDITED HOME LENDERS	S	COM	00437P107	82	2270	SH	DEFINED		
ACCURIDE CORP	S	COM	004398103	220	20000	SH	DEFINED	01	0
ACCURIDE CORP	S	COM	004398103	970	88087	SH	DEFINED	01	0
ACCURIDE CORP	S	COM	004398103	911	82880	SH	DEFINED	01	0
ACTIVISION INC	S	COM	004930202	115672	7670550	SH	DEFINED	01	1
ACTIVISION INC	S	COM	004930202	14	930	SH	DEFINED	01	0
ACTEL CORP	S	COM	004934105	785	50487	SH	DEFINED	01	0
ACTUATE CORPORATION	S	COM	00508B102	111	25131	SH	DEFINED	01	0
ACTUANT CORPORATION	S	COM	00508X203	3244	64759	SH	DEFINED	01	0
ACUITY BRANDS INC	S	COM	00508Y102	259	5700	SH	DEFINED	01	0
ACUITY BRANDS INC	S	COM	00508Y102	1042	22960	SH	DEFINED	01	0
ACUITY BRANDS INC	S	COM	00508Y102	9841	216734	SH	DEFINED	01	0
ACXIOM CORP	S	COM	005125109	45557	1847405	SH	DEFINED	01	0
ACXIOM CORP	S	COM	005125109	1735	70362	SH	DEFINED	01	0
ADAMS RESPIRATORY THERA INC		COM	00635P107	271	7420	SH	DEFINED	01	0
ADAPTEC INC	S	COM	00651F108	991	224802	SH	DEFINED	01	0
ADESA INC	S	COM	00686U104	6473	280080	SH	DEFINED	01	0
ADMINISTAFF INC	S	COM	007094105	1928	57190	SH	DEFINED	01	0
ADOBE SYSTEMS INC	S	COM	00724F101	4340	115882	SH	DEFINED	01	0
ADOBE SYSTEMS INC	S	COM	00724F101	10227	273000	SH	DEFINED	01	1
ADOBE SYSTEMS INC	S	COM	00724F101	22964	613208	SH	DEFINED	01	0
ADOLOR CORPORATION	S	COM	00724X102	491	35436	SH	DEFINED	01	0
ADOLOR CORPORATION	S	COM	00724X102	262	18864	SH	DEFINED	01	0
ADTRAN INC	S	COM	00738A106	1930	80950	SH	DEFINED	01	0
ADVANCE AMERICA CASH ADVANCE		COM	00739W107	76	5260	SH	DEFINED	01	0
ADVANCE AMERICA CASH ADVANCE		COM	00739W107	15	1023	SH	DEFINED		
ADVANCE AUTO PARTS INC	S	COM	00751Y106	14399	437126	SH	DEFINED	01	0
ADVANCE AUTO PARTS INC	S	COM	00751Y106	602	18270	SH	DEFINED	01	0
ADVANCED MAGNETICS INC	S	COM	00753P103	43	1257	SH	DEFINED		
ADVO INC	S	COM	007585102	2119	75704	SH	DEFINED	01	0
ADVISORY BOARD CO/THE	S	COM	00762W107	3400	67300	SH	DEFINED	01	0
ADVISORY BOARD CO/THE	S	COM	00762W107	10054	199081	SH	DEFINED	01	1
ADVANCED MEDICAL OPTICS	S	COM	00763M108	4548	115000	SH	DEFINED	01	0
AEROFLEX INC	S	COM	007768104	866	84320	SH	DEFINED	01	0
AEROFLEX INC	S	COM	007768104	217	21100	SH	DEFINED	01	0
AEROFLEX INC	S	COM	007768104	4314	419740	SH	DEFINED	01	0
AEROPOSTALE INC	S	COM	007865108	802	27450	SH	DEFINED	01	0
ADVANCED MICRO DEVICES	S	COM	007903107	2372	95455	SH	DEFINED	01	0
ADVANCED MICRO DEVICES	S	COM	007903107	32152	1293714	SH	DEFINED	01	0
ADVANTA CORP-CL B	S	COM	007942204	5647	153029	SH	DEFINED	01	0
ADVANTA CORP-CL B	S	COM	007942204	1172	31800	SH	DEFINED	01	0

ADVANTA CORP-CL B	S	COM	007942204	292	7900	SH	DEFINED	01 0
ADVANCED ENERGY INDUSTRIES	S	COM	007973100	3298	193468	SH	DEFINED	01 0
ADVENT SOFTWARE INC	S	COM	007974108	3314	91515	SH	DEFINED	01 0
ADVENT SOFTWARE INC	S	COM	007974108	53638	1481291	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	4255	107594	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	46867	1184991	SH	DEFINED	01 0
AFFILIATED COMPUTER SVCS-A	S	COM	008190100	24569	473755	SH	DEFINED	01 0
AFFILIATED COMPUTER SVCS-A	S	COM	008190100	1208	23295	SH	DEFINED	01 0
AFFILIATED MANAGERS GROUP	S	COM	008252108	3867	38630	SH	DEFINED	01 0
AFFILIATED MANAGERS GROUP	S	COM	008252108	3243	32430	SH	DEFINED	01 1
AFFYMETRIX INC	S	COM	00826T108	175	8140	SH	DEFINED	01 0
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	24	1638	SH	DEFINED	01 0
AFFORDABLE RESIDENTIAL COMMU		COM	008273104	378	39000	SH	DEFINED	01 0
AFTERMARKET TECHNOLOGY CORP		COM	008318107	805	45280	SH	DEFINED	01 0
AFTERMARKET TECHNOLOGY CORP		COM	008318107	213	12000	SH	DEFINED	01 0
AFTERMARKET TECHNOLOGY CORP		COM	008318107	4983	280594	SH	DEFINED	01 0
AGERE SYSTEMS INC	S	COM	00845V308	5863	392794	SH	DEFINED	01 0
AGILENT TECHNOLOGIES INC	S	COM	00846U101	6220	190296	SH	DEFINED	01 0
AGILENT TECHNOLOGIES INC	S	COM	00846U101	2625	80288	SH	DEFINED	01 0
AGNICO-EAGLE MINES LTD	FSUSD	COM	008474108	6289	202026	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	1946	138666	SH	DEFINED	01 0
AGREE REALTY CORP	S	COM	008492100	1492	45405	SH	DEFINED	01 0
AIR FRANCE-KLM-ADR	FSUSD	COM	009119108	10413	343420	SH	DEFINED	01 0
AIR FRANCE ADR WTS 11/05/2007		WT	009119116	1267	312200	SH	DEFINED	01 0
AIR METHODS CORP	S	COM	009128307	41	1737	SH	DEFINED	01 0
AIR PRODUCTS & CHEMICALS INC		COM	009158106	57295	863307	SH	DEFINED	01 0
AIR PRODUCTS & CHEMICALS INC		COM	009158106	4078	61433	SH	DEFINED	01 0
AIRTRAN HOLDINGS INC	S	COM	00949P108	1858	187296	SH	DEFINED	01 0
AKAMAI TECHNOLOGIES	S	COM	00971T101	3276	65674	SH	DEFINED	01 1
AKAMAI TECHNOLOGIES	S	COM	00971T101	24230	484714	SH	DEFINED	01 0
AKAMAI TECHNOLOGIES	S	COM	00971T101	542	10830	SH	DEFINED	01 0
HIKMA PHARMACEUTICALS PLC		COM	00B0LCW08	31	7500	SH	DEFINED	01 1
ALABAMA NATL BANC	S	COM	010317105	1748	25613	SH	DEFINED	01 0
ACE LTD STK		COM	010366437	117	2131	SH	DEFINED	01 0
ALAMO GROUP INC		COM	011311107	91	4000	SH	DEFINED	01 0
ALASKA AIR GROUP INC	S	COM	011659109	194	5100	SH	DEFINED	01 0
ALASKA AIR GROUP INC	S	COM	011659109	690	18150	SH	DEFINED	01 0
ALASKA AIR GROUP INC	S	COM	011659109	12515	328990	SH	DEFINED	01 0
ALASKA COMM SYSTEMS GROUP	S	COM	01167P101	1125	84750	SH	DEFINED	01 0
ALASKA COMM SYSTEMS GROUP	S	COM	01167P101	303	22800	SH	DEFINED	01 0
ALASKA COMM SYSTEMS GROUP	S	COM	01167P101	2831	213371	SH	DEFINED	01 0
ALBANY INTL CORP NEW	S	COM	012348108	1794	56370	SH	DEFINED	01 0
ALBANY MOLECULAR RESEARCH	S	COM	012423109	1396	149069	SH	DEFINED	01 0
ALBEMARLE CORP	S	COM	012653101	3184	58624	SH	DEFINED	01 0
ALBERTO-CULVER CO	S	COM	013068101	15174	299943	SH	DEFINED	01 0
ALBERTO-CULVER CO	S	COM	013068101	1216	24039	SH	DEFINED	01 0
ALCAN INC	FSUSD	COM	013716105	4047	101491	SH	DEFINED	01 0
ALCOA INC	S	COM	013817101	82558	2944272	SH	DEFINED	01 0
ALCOA INC		COM	013817101	36	1300	SH	DEFINED	01 0
ALCOA INC	S	COM	013817101	5602	199795	SH	DEFINED	01 0
ALCATEL SA-SPONSORED ADR	FSU	COM	013904305	93	7656	SH	DEFINED	01 0
ALERIS INTERNATIONAL INC	S	COM	014477103	3092	61175	SH	DEFINED	01 0
ALERIS INTERNATIONAL INC	S	COM	014477103	31	611	SH	DEFINED	
ALEXANDRIA REAL ESTATE EQUIT		COM	015271109	7916	84395	SH	DEFINED	01 0
ALEXION PHARMACEUTICALS INC		COM	015351109	903	26554	SH	DEFINED	01 0
ALFA CORPORATION	S	COM	015385107	34	1986	SH	DEFINED	
ALFA CORPORATION	S	COM	015385107	168	9735	SH	DEFINED	01 0
ALKERMES INC	S	COM	01642T108	1550	97760	SH	DEFINED	01 0
ALLEGHANY CORP	S	COM	017175100	5525	19120	SH	DEFINED	01 0
ALLEGHENY ENERGY INC	S	COM	017361106	21358	531718	SH	DEFINED	01 0
ALLEGHENY ENERGY INC		COM	017361106	157	3900	SH	DEFINED	01 0
ALLEGHENY ENERGY INC	S	COM	017361106	1638	40776	SH	DEFINED	01 0

ALLEGHENY ENERGY INC	S	COM	017361106	3082	76815	SH	DEFINED	01 1
ALLEGHENY TECHNOLOGIES INC	S	COM	01741R102	1319	21216	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGIES INC	S	COM	01741R102	2152	34605	SH	DEFINED	01 1
ALLEGHENY TECHNOLOGIES INC	S	COM	01741R102	10435	167800	SH	DEFINED	01 0
ASPEN INSURANCE HOLDINGS LTD		COM	018228122	555	21467	SH	DEFINED	01 0
ALLERGAN INC	S	COM	018490102	3593	31905	SH	DEFINED	01 0
ALLERGAN INC	S	COM	018490102	22876	203159	SH	DEFINED	01 0
ALLETE INC	S	COM	018522300	102007	2347680	SH	DEFINED	01 0
ALLETE INC	S	COM	018522300	2972	68424	SH	DEFINED	01 0
ALLETE INC	S	COM	018522300	93	2134	SH	DEFINED	
ALLIANCE DATA SYSTEMS CORP	S	COM	018581108	8422	152609	SH	DEFINED	01 0
ALLIANCE IMAGING INC	S	COM	018606202	2233	286004	SH	DEFINED	01 0
ALLIANCE ONE INTERNATIONAL I		COM	018772103	692	168885	SH	DEFINED	01 0
ALLIANT ENERGY CORP	S	COM	018802108	135803	3800822	SH	DEFINED	01 0
ALLIANT ENERGY CORP	S	COM	018802108	218	6100	SH	DEFINED	01 0
ALLIANT TECHSYSTEMS INC	S	COM	018804104	358	4432	SH	DEFINED	01 0
ALLIED WASTE INDUSTRIES INC		COM	019589308	562	49830	SH	DEFINED	01 0
ALLIED WASTE INDUSTRIES INC		COM	019589308	3017	267800	SH	DEFINED	01 0
ALLIS-CHALMERS ENERGY INC	S	COM	019645506	259	17790	SH	DEFINED	01 0
ALLIS-CHALMERS ENERGY INC	S	COM	019645506	287	19650	SH	DEFINED	01 0
ALLSCRIPTS HEALTHCARE SOLUT		COM	01988P108	248	11074	SH	DEFINED	01 0
ALLSTATE CORP	S	COM	020002101	8808	140414	SH	DEFINED	01 0
ALLSTATE CORP	S	COM	020002101	153446	2446137	SH	DEFINED	01 0
ALLSTATE CORP		COM	020002101	50	800	SH	DEFINED	01 0
ALLSTATE CORP		COM	020002101	50	800	SH	DEFINED	01 0
ALLTEL CORP		COM	020039103	72	1300	SH	DEFINED	01 0
ALLTEL CORP	S	COM	020039103	5275	95051	SH	DEFINED	01 0
ALLTEL CORP	S	COM	020039103	30279	546081	SH	DEFINED	01 1
ALLTEL CORP	S	COM	020039103	317687	5724097	SH	DEFINED	01 0
ALON USA ENERGY INC	S	COM	020520102	77	2600	SH	DEFINED	01 0
ALON USA ENERGY INC	S	COM	020520102	506	17200	SH	DEFINED	01 0
ALON USA ENERGY INC	S	COM	020520102	571	19350	SH	DEFINED	01 0
ALPHARMA INC-CL A	S	COM	020813101	6654	284444	SH	DEFINED	01 0
ALPHARMA INC-CL A	S	COM	020813101	865	36980	SH	DEFINED	01 0
ALPHARMA INC-CL A	S	COM	020813101	241	10300	SH	DEFINED	01 0
ALPHARMA INC-CL A	S	COM	020813101	61	2618	SH	DEFINED	
ALTERA CORPORATION	S	COM	021441100	332	18071	SH	DEFINED	01 0
ALTERA CORPORATION	S	COM	021441100	1331	72452	SH	DEFINED	01 0
ALTIRIS INC	S	COM	02148M100	2073	98289	SH	DEFINED	01 0
ALTIRIS INC	S	COM	02148M100	175	8300	SH	DEFINED	01 0
ALTIRIS INC	S	COM	02148M100	612	28980	SH	DEFINED	01 0
ALTRIA GROUP INC	S	COM	02209S103	581	7592	SH	DEFINED	10
ALTRIA GROUP INC	S	COM	02209S103	133800	1747894	SH	DEFINED	01 1
ALTRIA GROUP INC	S	COM	02209S103	34124	445771	SH	DEFINED	01 0
ALTRIA GROUP INC	S	COM	02209S103	4400	57485	SH	DEFINED	01 0
ALTRIA GROUP INC	S	COM	02209S103	685867	8959732	SH	DEFINED	01 0
ALTRIA GROUP INC		COM	02209S103	107	1400	SH	DEFINED	01 0
ALTRIA GROUP INC		COM	02209S103	617	8055	SH	DEFINED	01 0
AMAZON.COM INC	S	COM	023135106	12014	374011	SH	DEFINED	01 0
AMAZON.COM INC	S	COM	023135106	2016	62749	SH	DEFINED	01 0
AMBAC FINANCIAL GROUP INC	S	COM	023139108	8076	97594	SH	DEFINED	01 0
AMBAC FINANCIAL GROUP INC	S	COM	023139108	1722	20810	SH	DEFINED	01 0
AMBASSADORS GROUP INC		COM	023177108	164	5800	SH	DEFINED	01 0
AMBASSADORS GROUP INC	S	COM	023177108	235	8297	SH	DEFINED	01 0
AMBASSADORS INTERNATIONAL	S	COM	023178106	47	1502	SH	DEFINED	01 0
AMCOL INTERNATIONAL CORP	S	COM	02341W103	1057	42420	SH	DEFINED	01 0
AMEDISYS INC	S	COM	023436108	6121	154300	SH	DEFINED	01 0
AMERCO	S	COM	023586100	38	512	SH	DEFINED	
AMERCO	S	COM	023586100	758	10222	SH	DEFINED	01 0
AMEREN CORPORATION	S	COM	023608102	11852	224494	SH	DEFINED	01 0
AMEREN CORPORATION	S	COM	023608102	2135	40445	SH	DEFINED	01 0
AMERICA MOVIL -ADR SERIES L		COM	02364W105	232277	5899863	SH	DEFINED	01 1

AMERICA MOVIL -ADR SERIES L	COM	02364W105	21	544	SH	DEFINED	01	0
AMERICA MOVIL -ADR SERIES L	COM	02364W105	12191	309637	SH	DEFINED	01	0
AMERICA MOVIL -ADR SERIES L	COM	02364W105	33539	851917	SH	DEFINED	01	0
AMERICA MOVIL -ADR SERIES L	COM	02364W105	776	19700	SH	DEFINED	10	
AMCORE FINANCIAL INC S	COM	023912108	26	864	SH	DEFINED		
AMCORE FINANCIAL INC S	COM	023912108	17	551	SH	DEFINED	01	0
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	259	15484	SH	DEFINED	01	0
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	42	2497	SH	DEFINED		
AMERICAN CAMPUS COMMUNITIES	COM	024835100	120	4700	SH	DEFINED	01	0
AMERICAN CAMPUS COMMUNITIES	COM	024835100	839	32900	SH	DEFINED	01	0
AMERICAN CAPITAL STRATEGIES	COM	024937104	1492	37815	SH	DEFINED	01	1
AMERICAN CAPITAL START	COM	024937104	28	700	SH	DEFINED	01	0
AMERICAN CAPITAL STRATEGIES	COM	024937104	284	7193	SH	DEFINED	01	0
AMERICAN COMMERCIAL LIN 01/12	WT	025195116	146	644	SH	DEFINED	01	0
AMERICAN COMMERCIAL LINES S	COM	025195207	8255	138845	SH	DEFINED	01	0
AMERICAN COMMERCIAL LINES S	COM	025195207	18	310	SH	DEFINED		
AMERICAN DAIRY INC S	COM	025334103	1996	142550	SH	DEFINED	01	0
AMERICAN ELECTRIC POWER S	COM	025537101	32917	905059	SH	DEFINED	01	0
AMERICAN ELECTRIC POWER S	COM	025537101	2815	77396	SH	DEFINED	01	0
AMERICAN EAGLE OUTFITTERS S	COM	02553E106	6381	145591	SH	DEFINED	01	0
AMERICAN EXPRESS CO S	COM	025816109	117560	2096273	SH	DEFINED	01	0
AMERICAN EXPRESS CO S	COM	025816109	95726	1707257	SH	DEFINED	01	1
AMERICAN EXPRESS CO S	COM	025816109	1084546	19339275	SH	DEFINED	01	0
AMERICAN FINANCIAL GROUP INC	COM	025932104	2312	49249	SH	DEFINED	01	0
AMERICAN FINANCIAL GROUP	COM	025932104	33	700	SH	DEFINED	01	0
AMERICAN GREETINGS CORP-CL A	COM	026375105	26	1114	SH	DEFINED		
AMERICAN GREETINGS CORP-CL A	COM	026375105	3184	137756	SH	DEFINED	01	0
AMERICAN GREETINGS CORP-CL A	COM	026375105	414	17900	SH	DEFINED	01	0
AMERICAN GREETINGS CORP-CL A	COM	026375105	1598	69110	SH	DEFINED	01	0
AMERICAN HOME MORTGAGE INVES	COM	02660R107	411	11800	SH	DEFINED	01	0
AMERICAN HOME MORTGAGE INVES	COM	02660R107	1665	47780	SH	DEFINED	01	0
AMERICAN HOME MORTGAGE INVES	COM	02660R107	66	1892	SH	DEFINED		
AMERICAN HOME MORTGAGE INVES	COM	02660R107	5011	143733	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	755	11400	SH	DEFINED	01	0
AMERICAN INTERNATIONAL GROUP	COM	026874107	620010	9357236	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	99	1500	SH	DEFINED	01	0
AMERICAN INTERNATIONAL GROUP	COM	026874107	36123	545156	SH	DEFINED	01	0
AMERICAN INTERNATIONAL GROUP	COM	026874107	92572	1397304	SH	DEFINED	01	1
AMER ITALIAN PASTA S	COM	027070101	278	35726	SH	DEFINED	01	0
AMERICAN MEDICAL SYS HLDGS S	COM	02744M108	2714	147220	SH	DEFINED	01	0
AMERICAN NATIONAL INSURANCE	COM	028591105	4461	38494	SH	DEFINED	01	0
AMERICAN PHYSICIANS CAP INC	COM	028884104	513	10600	SH	DEFINED	01	0
AMERICAN PHYSICIANS CAP INC	COM	028884104	1941	40130	SH	DEFINED	01	0
AMERICAN PHYSICIANS CAP INC	COM	028884104	8318	171920	SH	DEFINED	01	0
AMERICAN POWER CONVERSION S	COM	029066107	15873	722812	SH	DEFINED	01	0
AMERICAN POWER CONVERSION S	COM	029066107	1370	62371	SH	DEFINED	01	0
AMERICAN RAILCAR INDUSTRIES	COM	02916P103	61	2079	SH	DEFINED	01	0
AMERICAN REPROGRAPHICS CO S	COM	029263100	1893	59020	SH	DEFINED	01	0
AMERICAN RESTAURANT GROUP-A	COM	029309804	343	33173	SH	DEFINED	01	0
AMERICAN SCIENCE & ENGINEERI	COM	029429107	683	14080	SH	DEFINED	01	0
AMERICAN STANDARD COS INC S	COM	029712106	42967	1023757	SH	DEFINED	01	0
AMERICAN STANDARD COS INC S	COM	029712106	1439	34280	SH	DEFINED	01	0
AMERICAN STATES WATER CO S	COM	029899101	984	25740	SH	DEFINED	01	0
AMERICAN STATES WATER CO S	COM	029899101	245	6400	SH	DEFINED	01	0
AMERICAN STATES WATER CO S	COM	029899101	2127	55620	SH	DEFINED	01	0
AMERICAN TOWER CORP S	COM	029912201	42807	1172773	SH	DEFINED	01	0
AMERICAN TOWER CORP S	COM	029912201	5112	140046	SH	DEFINED	01	0
AMERICAN TOWER CORP S	COM	029912201	937	25659	SH	DEFINED	01	0
AMERICAN TOWER CORP S	COM	029912201	116820	3200530	SH	DEFINED	01	1
AMERICAN TOWER CORP CL A	COM	029912201	117	3200	SH	DEFINED	01	0
AMERICAN TOWER CORP S	COM	029912201	1066	29219	SH	DEFINED	10	
AMERICAN VANGUARD CORP S	COM	030371108	294	21010	SH	DEFINED	01	0

AMERICAN WOODMARK CORP	S		COM	030506109	497	14737	SH	DEFINED	01 0
AMERICANWEST BANCORPORATION			COM	03058P109	327	15376	SH	DEFINED	01 0
AMERICREDIT CORP	S		COM	03060R101	176	7072	SH	DEFINED	01 0
AMERON INTERNATIONAL CORP	S		COM	030710107	20	295	SH	DEFINED	
AMERON INTERNATIONAL CORP	S		COM	030710107	1130	16987	SH	DEFINED	01 0
AMERUS GROUP CO	S		COM	03072M108	6855	100796	SH	DEFINED	01 0
AMERUS GROUP CO			COM	03072M108	41	600	SH	DEFINED	01 0
AMERISOURCEBERGEN CORP	S		COM	03073E105	1790	39600	SH	DEFINED	01 0
AMERISOURCEBERGEN CORP	S		COM	03073E105	17257	381798	SH	DEFINED	01 0
AMERISOURCE BERGEN CORP			COM	03073E105	68	1500	SH	DEFINED	01 0
AMERISOURCE BERGEN CORP			COM	03073E105	136	3000	SH	DEFINED	01 0
AMERIGROUP CORP	S		COM	03073T102	92	3127	SH	DEFINED	
AMERIGROUP CORP	S		COM	03073T102	269	9100	SH	DEFINED	01 0
AMERIGROUP CORP	S		COM	03073T102	1065	36040	SH	DEFINED	01 0
AMERIGROUP CORP	S		COM	03073T102	5143	174017	SH	DEFINED	01 0
AMERIPRISE FINANCIAL INC	S		COM	03076C106	185563	3956564	SH	DEFINED	01 0
AMERIPRISE FINANCIAL INC	S		COM	03076C106	575	12261	SH	DEFINED	01 0
AMERIS BANCORP	S		COM	03076K108	261	9600	SH	DEFINED	01 0
AMERIS BANCORP	S		COM	03076K108	947	34800	SH	DEFINED	01 0
AMERIS BANCORP	S		COM	03076K108	853	31344	SH	DEFINED	01 0
AMETEK INC (NEW)	S		COM	031100100	6087	139750	SH	DEFINED	01 0
AMGEN INC	S		COM	031162100	16593	231981	SH	DEFINED	01 0
AMGEN INC	S		COM	031162100	97977	1370495	SH	DEFINED	01 1
AMGEN INC	S		COM	031162100	4859	67935	SH	DEFINED	01 0
AMGEN INC	S		COM	031162100	199446	2788260	SH	DEFINED	01 0
AMGEN INC	S		COM	031162100	486	6800	SH	DEFINED	10
AMKOR TECHNOLOGY INC	S		COM	031652100	412	79909	SH	DEFINED	01 0
AMPCO-PITTSBURGH CORP	S		COM	032037103	32	1049	SH	DEFINED	01 0
AMPHENOL CORP	S		COM	032095101	18434	297650	SH	DEFINED	01 1
AMPHENOL CORP	S		COM	032095101	467	7540	SH	DEFINED	01 0
AMPHENOL CORP	S		COM	032095101	14122	228002	SH	DEFINED	01 0
AMREP CORP	S		COM	032159105	89	1811	SH	DEFINED	01 0
AMSOUTH BANCORPORATION	S		COM	032165102	44519	1532953	SH	DEFINED	01 0
AMSOUTH BANCORPORATION	S		COM	032165102	1954	67274	SH	DEFINED	01 0
AMSURG CORP	S		COM	03232P405	2050	92070	SH	DEFINED	01 0
AMYLIN PHARMACEUTICALS INC	S		COM	032346108	12997	294894	SH	DEFINED	01 1
AMYLIN PHARMACEUTICALS INC	S		COM	032346108	248	5643	SH	DEFINED	01 0
AMYLIN PHARMACEUTICALS INC	S		COM	032346108	9305	211142	SH	DEFINED	01 0
ANADARKO PETROLEUM CORP	S		COM	032511107	4537	103515	SH	DEFINED	01 0
ANADARKO PETROLEUM CORP	S		COM	032511107	51457	1174065	SH	DEFINED	01 0
ANADIGICS INC	S		COM	032515108	971	135580	SH	DEFINED	01 0
ANALOG DEVICES	S		COM	032654105	7878	268525	SH	DEFINED	01 1
ANALOG DEVICES	S		COM	032654105	2037	69323	SH	DEFINED	01 0
ANALOG DEVICES	S		COM	032654105	3030	103090	SH	DEFINED	01 0
ANALOG DEVICES	S		COM	032654105	522	17743	SH	DEFINED	01 0
ANALOG DEVICES	S		COM	032654105	437	14900	SH	DEFINED	10
ANALOGIC CORP	S		COM	032657207	1387	27029	SH	DEFINED	01 0
ANAREN INC	S		COM	032744104	770	36580	SH	DEFINED	01 0
ANAREN INC	S		COM	032744104	183	8700	SH	DEFINED	01 0
ANAREN INC			COM	032744104	156	7400	SH	DEFINED	01 0
ANAREN INC	S		COM	032744104	3871	183707	SH	DEFINED	01 0
ANCHOR BANCORP WISCONSIN INC			COM	032839102	1045	36609	SH	DEFINED	01 0
ANDERSONS INC/THE	S		COM	034164103	19	546	SH	DEFINED	
ANDERSONS INC/THE	S		COM	034164103	16	454	SH	DEFINED	01 0
ANDREW CORP	S		COM	034425108	1542	167031	SH	DEFINED	01 0
ANDREW CORP	S		COM	034425108	289	31364	SH	DEFINED	01 0
ANDRX CORP	S		COM	034553107	130	5305	SH	DEFINED	01 0
ANGELICA CORP	S		COM	034663104	313	18419	SH	DEFINED	01 0
ANGLOGOLD ASHANTI-SPON ADR	F		COM	035128206	1887	50000	SH	DEFINED	01 0
ANHEUSER-BUSCH COS INC.	S		COM	035229103	7175	151017	SH	DEFINED	01 0
ANHEUSER BUSCH			COM	035229103	43	900	SH	DEFINED	01 0
ANHEUSER-BUSCH COS INC.	S		COM	035229103	25751	542061	SH	DEFINED	01 0

ANIXTER INTERNATIONAL INC	S	COM	035290105	10610	187883	SH	DEFINED	01	0
ANIXTER INTERNATIONAL INC	S	COM	035290105	1025	18150	SH	DEFINED	01	0
ANIXTER INTERNATIONAL INC	S	COM	035290105	288	5100	SH	DEFINED	01	0
ANNALY CAPITAL MANAGEMENT INC		COM	035710409	477	36280	SH	DEFINED	01	0
ANNTAYLOR STORES CORP	S	COM	036115103	1566	37423	SH	DEFINED	01	0
ANNTAYLOR STORES CORP	S	COM	036115103	3986	95220	SH	DEFINED	01	0
ANSOFT CORP	S	COM	036384105	108	4342	SH	DEFINED	01	0
ANSOFT CORP	S	COM	036384105	12	476	SH	DEFINED		
ANSYS INC	S	COM	03662Q105	16	358	SH	DEFINED		
ANSYS INC	S	COM	03662Q105	6127	138709	SH	DEFINED	01	0
ANTHRACITE CAPITAL INC	S	COM	037023108	1154	89650	SH	DEFINED	01	0
ANTHRACITE CAPITAL INC	S	COM	037023108	287	22300	SH	DEFINED	01	0
ANTHRACITE CAPITAL INC	S	COM	037023108	13	1036	SH	DEFINED		
ANTHRACITE CAPITAL INC	S	COM	037023108	1406	109483	SH	DEFINED	01	0
ANWORTH MORTGAGE ASSET CORP		COM	037347101	24	2908	SH	DEFINED		
ANWORTH MORTGAGE ASSET CORP		COM	037347101	154	18364	SH	DEFINED	01	0
AON CORP	S	COM	037389103	164231	4848840	SH	DEFINED	01	0
AON CORP	S	COM	037389103	2092	61775	SH	DEFINED	01	0
APACHE CORP	S	COM	037411105	43319	685409	SH	DEFINED	01	0
APACHE CORP	S	COM	037411105	4401	69630	SH	DEFINED	01	0
APARTMENT INVT & MGMT CO	S	COM	03748R101	17773	326690	SH	DEFINED	01	0
APARTMENT INVT & MGMT CO	S	COM	03748R101	1041	19125	SH	DEFINED	01	0
APOGEE ENTERPRISES INC	S	COM	037598109	831	54624	SH	DEFINED	01	0
APOLLO GROUP INC -C	S	COM	037604105	8460	171813	SH	DEFINED	01	0
APOLLO GROUP INC -C	S	COM	037604105	1386	28140	SH	DEFINED	01	0
APOLLO GOLD CORP	FSUSD	COM	03761E102	85	216871	SH	DEFINED	01	0
APOLLO INVESTMENT CORP	S	COM	03761U106	1397	68100	SH	DEFINED	01	0
APPLE COMPUTER INC	S	COM	037833100	53666	696700	SH	DEFINED	01	0
APPLE COMPUTER INC	S	COM	037833100	13193	171276	SH	DEFINED	01	0
APPLE COMPUTER INC	S	COM	037833100	136140	1768725	SH	DEFINED	01	1
APPLEBEE'S INTL INC	S	COM	037899101	2312	107461	SH	DEFINED	01	0
APRIA HEALTHCARE GROUP INC	S	COM	037933108	88	4478	SH	DEFINED		
APRIA HEALTHCARE GROUP INC	S	COM	037933108	573	29008	SH	DEFINED	01	0
APPLERA CORP		COM	038020103	26	800	SH	DEFINED	01	0
APPLERA - APP BIOSYS	S	COM	038020103	3023	91286	SH	DEFINED	01	0
APPLERA - APP BIOSYS	S	COM	038020103	1185	35804	SH	DEFINED	01	0
CELERA GENOMICS GROUP-APPLER		COM	038020202	3956	284413	SH	DEFINED	01	0
CELERA GENOMICS GROUP-APPLER		COM	038020202	1128	81090	SH	DEFINED	01	0
CELERA GENOMICS GROUP-APPLER		COM	038020202	271	19500	SH	DEFINED	01	0
APPLIED INDUSTRIAL TECH INC		COM	03820C105	6602	270623	SH	DEFINED	01	0
APPLIED INDUSTRIAL TECH INC		COM	03820C105	105756	4334257	SH	DEFINED	01	0
APPLIED MATERIALS INC	S	COM	038222105	4889	275719	SH	DEFINED	01	0
APPLIED MATERIALS INC	S	COM	038222105	1883	106234	SH	DEFINED	01	0
APPLIED MICRO CIRCUITS CORP		COM	03822W109	487	168578	SH	DEFINED	01	0
APPLIED SIGNAL TECHNOLOGY	S	COM	038237103	342	23050	SH	DEFINED	01	0
APTARGROUP INC	S	COM	038336103	8075	158729	SH	DEFINED	01	0
APTARGROUP INC	S	COM	038336103	738	14540	SH	DEFINED	01	0
APTARGROUP INC	S	COM	038336103	188	3700	SH	DEFINED	01	0
AQUANTIVE INC	S	COM	03839G105	5653	239340	SH	DEFINED	01	0
AQUANTIVE INC	S	COM	03839G105	243	10270	SH	DEFINED	01	1
AQUILA INC	S	COM	03840P102	200	46200	SH	DEFINED	01	0
AQUILA INC	S	COM	03840P102	2638	609039	SH	DEFINED	01	0
AQUILA INC	S	COM	03840P102	849	196150	SH	DEFINED	01	0
ARACRUZ CELULOSE SA-SPON ADR		COM	038496204	13316	267550	SH	DEFINED	01	0
ARACRUZ CELULOSE SA-SPON ADR		COM	038496204	80910	1627960	SH	DEFINED	01	1
ARACRUZ CELULOSE SA-SPON ADR		COM	038496204	464	9337	SH	DEFINED	10	
ARAMARK CORPORATION		COM	038521100	11618	353587	SH	DEFINED	01	1
ARBINET-THEXCHANGE INC	S	COM	03875P100	25	4847	SH	DEFINED	01	0
ARBITRON INC	S	COM	03875Q108	2099	56701	SH	DEFINED	01	0
ARBOR REALTY TRUST INC	S	COM	038923108	936	36660	SH	DEFINED	01	0
ARBOR REALTY TRUST INC	S	COM	038923108	230	9000	SH	DEFINED	01	0
ARBOR REALTY TRUST INC	S	COM	038923108	5271	206210	SH	DEFINED	01	0

ARCH CHEMICALS INC	S	COM	03937R102	1331	46767	SH	DEFINED	01 0
ARCH COAL INC	S	COM	039380100	3	120	SH	DEFINED	01 0
ARCH COAL INC	S	COM	039380100	607	21000	SH	DEFINED	10
ARCH COAL INC	S	COM	039380100	41859	1448352	SH	DEFINED	01 1
ARCH COAL INC	S	COM	039380100	5028	173915	SH	DEFINED	01 0
ARCHER-DANIELS-MIDLAND CO	S	COM	039483102	44096	1164094	SH	DEFINED	01 0
ARCHER-DANIELS-MIDLAND CO	S	COM	039483102	4880	128815	SH	DEFINED	01 0
ARCHSTONE-SMITH TRUST	S	COM	039583109	16360	300517	SH	DEFINED	01 0
ARCHSTONE-SMITH TRUST	S	COM	039583109	832	15292	SH	DEFINED	01 1
ARCHSTONE-SMITH TRUST	S	COM	039583109	2291	42090	SH	DEFINED	01 0
ARCHSTONE-SMITH TRUST SER A		COM	039583109	87	1600	SH	DEFINED	01 0
ARCTIC CAT INC	S	COM	039670104	1357	81789	SH	DEFINED	01 0
ARCTIC CAT INC	S	COM	039670104	12	736	SH	DEFINED	
ARDEN GROUP INC	S	COM	039762109	3964	34052	SH	DEFINED	01 0
ARENA BRANDS INC	S	COM	03999M207	1562	111111	SH	DEFINED	01 0
ARENA PHARMACEUTICALS INC	S	COM	040047102	810	67600	SH	DEFINED	01 0
ARENA PHARMACEUTICALS INC	S	COM	040047102	2954	246529	SH	DEFINED	01 0
ARENA PHARMACEUTICALS INC	S	COM	040047102	220	18400	SH	DEFINED	01 0
ARENA RESOURCES INC	S	COM	040049108	17	516	SH	DEFINED	
ARENA RESOURCES INC	S	COM	040049108	3260	101490	SH	DEFINED	01 0
ARES CAPITAL CORP	S	COM	04010L103	650	37430	SH	DEFINED	01 0
ARES CAPITAL CORP	S	COM	04010L103	723	41510	SH	DEFINED	01 0
ARES CAPITAL CORP	S	COM	04010L103	181	10400	SH	DEFINED	01 0
ARGONAUT GROUP INC	S	COM	040157109	2526	81394	SH	DEFINED	01 0
ARGONAUT GROUP INC	S	COM	040157109	1487	47950	SH	DEFINED	01 0
ARGONAUT GROUP INC	S	COM	040157109	410	13200	SH	DEFINED	01 0
ARKANSAS BEST CORP	S	COM	040790107	288	6700	SH	DEFINED	01 0
ARKANSAS BEST CORP	S	COM	040790107	94	2196	SH	DEFINED	
ARKANSAS BEST CORP	S	COM	040790107	6727	156332	SH	DEFINED	01 0
ARKANSAS BEST CORP	S	COM	040790107	1075	24980	SH	DEFINED	01 0
ARKEMA-SPONSORED ADR	FSUSD	COM	041232109	1018	21596	SH	DEFINED	01 0
ARMOR HOLDINGS INC	S	COM	042260109	3354	58495	SH	DEFINED	01 0
ARMOR HOLDINGS INC	S	COM	042260109	15763	275200	SH	DEFINED	01 1
ARQULE INC	S	COM	04269E107	282	66978	SH	DEFINED	01 0
ARRIS GROUP INC	S	COM	04269Q100	4465	389490	SH	DEFINED	01 0
ARRIS GROUP INC	S	COM	04269Q100	1021	88940	SH	DEFINED	01 0
ARRIS GROUP INC	S	COM	04269Q100	252	22000	SH	DEFINED	01 0
ARRAY BIOPHARMA INC	S	COM	04269X105	169	19780	SH	DEFINED	01 0
ARROW ELEC INC		COM	042735100	63	2300	SH	DEFINED	01 0
ARROW ELECTRONICS INC	S	COM	042735100	371	13521	SH	DEFINED	01 0
ARROW INTERNATIONAL INC	S	COM	042764100	1435	45100	SH	DEFINED	01 0
ART TECHNOLOGY GROUP INC	S	COM	04289L107	16	6230	SH	DEFINED	01 0
ARTHROCARE CORP	S	COM	043136100	3431	73226	SH	DEFINED	01 0
ARVINMERITOR INC	S	COM	043353101	33	2352	SH	DEFINED	
ARVINMERITOR INC	S	COM	043353101	4495	315799	SH	DEFINED	01 0
ARVINMERITOR INC	S	COM	043353101	244	17100	SH	DEFINED	01 0
ARVINMERITOR INC	S	COM	043353101	985	69100	SH	DEFINED	01 0
ASBURY AUTOMOTIVE GROUP	S	COM	043436104	16	774	SH	DEFINED	
ASBURY AUTOMOTIVE GROUP	S	COM	043436104	1499	72733	SH	DEFINED	01 0
ASHFORD HOSPITALITY TRUST	S	COM	044103109	1080	90500	SH	DEFINED	01 0
ASHLAND INC NEW		COM	044209104	83	1300	SH	DEFINED	01 0
ASHLAND INC	S	COM	044209104	793	12430	SH	DEFINED	01 0
ASHLAND INC	S	COM	044209104	12039	188766	SH	DEFINED	01 0
ASIAN PROPERTY DEVELOP-NVDR		COM	045168994	50	487300	SH	DEFINED	01 0
ASHWORTH INC	S	COM	04516H101	193	28140	SH	DEFINED	01 0
ASPECT MEDICAL SYSTEMS INC	S	COM	045235108	287	16800	SH	DEFINED	01 0
ASPEN TECHNOLOGY INC	S	COM	045327103	266	24400	SH	DEFINED	01 0
ASPEN TECHNOLOGY INC	S	COM	045327103	1081	99070	SH	DEFINED	01 0
ASPEN TECHNOLOGY INC	S	COM	045327103	3431	314217	SH	DEFINED	01 0
ASPEN TECHNOLOGY INC	S	COM	045327103	11	1036	SH	DEFINED	
ASSOCIATED BANC-CORP	S	COM	045487105	178	5458	SH	DEFINED	01 0
ASSOCIATED ESTATES REALTY CP		COM	045604105	2291	148100	SH	DEFINED	01 0

ASSURANT INC S	COM	04621X108	305	5710	SH	DEFINED	01	0
ASSURANT INC	COM	04621X108	69	1300	SH	DEFINED	01	0
ASTA FUNDING INC S	COM	046220109	249	6636	SH	DEFINED	01	0
ASTEC INDUSTRIES INC S	COM	046224101	920	36433	SH	DEFINED	01	0
ASTORIA FINANCIAL CORP S	COM	046265104	4208	136565	SH	DEFINED	01	0
ASTRAZENECA PLC-SPONS ADR FS	COM	046353108	720	11527	SH	DEFINED	01	1
ASTRAZENECA PLC-SPONS ADR FS	COM	046353108	7178	114864	SH	DEFINED	01	0
AT ROAD INC S	COM	04648K105	93	15854	SH	DEFINED	01	0
ASYST TECHNOLOGIES INC S	COM	04648X107	982	145300	SH	DEFINED	01	0
ATHEROS COMMUNICATIONS S	COM	04743P108	13	725	SH	DEFINED		
ATHEROS COMMUNICATIONS S	COM	04743P108	3051	168301	SH	DEFINED	01	0
ATLANTIC TELE-NETWORK INC S	COM	049079205	1109	59960	SH	DEFINED	01	0
ATLAS AIR WORLDWIDE HOLDINGS	COM	049164205	13	305	SH	DEFINED	01	0
ATLAS AMERICA INC S	COM	049167109	2336	54725	SH	DEFINED	01	0
ATLAS AMERICA INC S	COM	049167109	16	377	SH	DEFINED		
ATMEL CORP S	COM	049513104	2077	343671	SH	DEFINED	01	0
ATMOS ENERGY CORP S	COM	049560105	4515	158145	SH	DEFINED	01	0
ATWOOD OCEANICS INC S	COM	050095108	3460	76944	SH	DEFINED	01	0
AUDIOVOX CORP S	COM	050757103	3703	266005	SH	DEFINED	01	0
AURORA OIL & GAS CORP	COM	052036100	40	13100	SH	DEFINED	01	0
AUTO DATA NETWORK INC	COM	05270Q104	155	282220	SH	DEFINED	01	0
AUTODESK INC S	COM	052769106	5092	146386	SH	DEFINED	01	0
AUTODESK INC S	COM	052769106	1614	46404	SH	DEFINED	01	0
AUTOLIV INC S	COM	052800109	532	9653	SH	DEFINED	01	0
AUTOLIV INC S	COM	052800109	1101	20000	SH	DEFINED	01	1
AUTOLIV INC	COM	052800109	149	2700	SH	DEFINED	01	0
AUTOMATIC DATA PROCESSING S	COM	053015103	40377	852947	SH	DEFINED	01	0
AUTOMATIC DATA PROCESSING S	COM	053015103	5167	109149	SH	DEFINED	01	0
AUTOMATIC DATA PROCESSING S	COM	053015103	99636	2106934	SH	DEFINED	01	1
AUTONATION INC S	COM	05329W102	630	30125	SH	DEFINED	01	0
AUTONATION INC S	COM	05329W102	4375	209314	SH	DEFINED	01	0
AUTOZONE INC S	COM	053332102	1070	10362	SH	DEFINED	01	0
AUTOZONE INC S	COM	053332102	4084	39545	SH	DEFINED	01	0
AVALONBAY COMMUNITIES INC S	COM	053484101	6419	53312	SH	DEFINED	01	0
AVANIR PHARMACEUTICALS-CL A	COM	05348P401	218	31570	SH	DEFINED	01	0
AVANIR PHARMACEUTICALS-CL A	COM	05348P401	115	16590	SH	DEFINED	01	0
AVATAR HOLDINGS INC S	COM	053494100	1854	31383	SH	DEFINED	01	0
AVAYA INC S	COM	053499109	481	42079	SH	DEFINED	01	0
AVAYA INC S	COM	053499109	1027	89773	SH	DEFINED	01	0
AVERY DENNISON CORP S	COM	053611109	1116	18550	SH	DEFINED	01	0
AVERY DENNISON CORP S	COM	053611109	10251	170367	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	132	2200	SH	DEFINED	01	0
AVID TECHNOLOGY INC S	COM	05367P100	884	24230	SH	DEFINED	01	0
AVID TECHNOLOGY INC S	COM	05367P100	208	5700	SH	DEFINED	01	0
AVID TECHNOLOGY INC S	COM	05367P100	7933	217755	SH	DEFINED	01	0
AVIS BUDGET GROUP INC S	COM	053774105	1077	58995	SH	DEFINED	01	0
AVIS BUDGET GROUP INC S	COM	053774105	69	3783	SH	DEFINED	01	0
AVISTA CORP S	COM	05379B107	35	1484	SH	DEFINED		
AVISTA CORP S	COM	05379B107	2253	95128	SH	DEFINED	01	0
AVOCENT CORPORATION S	COM	053893103	1180	39120	SH	DEFINED	01	0
AVOCENT CORPORATION S	COM	053893103	289	9600	SH	DEFINED	01	0
AVOCENT CORPORATION S	COM	053893103	1061	35230	SH	DEFINED	01	0
AVON PRODUCTS INC S	COM	054303102	2697	87950	SH	DEFINED	01	0
AVON PRODUCTS INC S	COM	054303102	16194	528218	SH	DEFINED	01	0
AXA -SPONS ADR FSUSD	COM	054536107	1	24	SH	DEFINED	01	0
AXCELIS TECHNOLOGIES INC S	COM	054540109	1928	273108	SH	DEFINED	01	0
AXCELIS TECHNOLOGIES INC S	COM	054540109	610	86480	SH	DEFINED	01	0
AXCELIS TECHNOLOGIES INC S	COM	054540109	167	23700	SH	DEFINED	01	0
AZTAR CORP S	COM	054802103	29	555	SH	DEFINED		
AZTAR CORP S	COM	054802103	3749	70723	SH	DEFINED	01	0
AXCAN PHARMA INC FSUSD	COM	054923107	21	1559	SH	DEFINED	01	0
BB&T CORPORATION S	COM	054937107	9303	212491	SH	DEFINED	01	0

BB&T CORPORATION S	COM	054937107	4619	105506	SH	DEFINED	01	0
BB&T CORP	COM	054937107	105	2400	SH	DEFINED	01	0
BCE INC FSUSD	COM	05534B760	50	1830	SH	DEFINED	01	0
BFC FINANCIAL CORPORATION-A	COM	055384200	1899	326582	SH	DEFINED	01	0
BG GROUP PLC-SPON ADR FSUSD	COM	055434203	2439	40000	SH	DEFINED	01	0
BISYS GROUP INC/THE S	COM	055472104	1082	99634	SH	DEFINED	01	0
BISYS GROUP INC/THE S	COM	055472104	95	8745	SH	DEFINED		
BJ SERVICES CO S	COM	055482103	2874	95371	SH	DEFINED	01	0
BJ SERVICES CO S	COM	055482103	46171	1532441	SH	DEFINED	01	0
BJ`S WHOLESALE CLUB INC S	COM	05548J106	18	631	SH	DEFINED	01	0
BOK FINANCIAL CORPORATION S	COM	05561Q201	196	3730	SH	DEFINED	01	0
BP PLC-SPONS ADR FSUSD	COM	055622104	114354	1743708	SH	DEFINED	01	0
BP PLC-SPONS ADR FSUSD	COM	055622104	1360	20735	SH	DEFINED	01	0
BP P L C	COM	055622104	151	2300	SH	DEFINED	01	0
BRE PROPERTIES S	COM	05564E106	1770	29650	SH	DEFINED	01	0
BT GROUP PLC-SPON ADR FSUSD	COM	05577E101	607	12000	SH	DEFINED	01	0
BMC SOFTWARE INC S	COM	055921100	74367	2732088	SH	DEFINED	01	0
BMC SOFTWARE INC S	COM	055921100	3078	113086	SH	DEFINED	01	0
BTU INTERNATIONAL INC S	COM	056032105	337	27994	SH	DEFINED	01	0
BAIDU.COM - ADR FSUSD	COM	056752108	1388	15855	SH	DEFINED	01	0
BAKER HUGHES INC S	COM	057224107	5314	77931	SH	DEFINED	01	0
BAKER HUGHES INC S	COM	057224107	144309	2115957	SH	DEFINED	01	0
BALCHEM CORP	COM	057665200	115	5800	SH	DEFINED	01	0
BALDOR ELECTRIC S	COM	057741100	3130	101509	SH	DEFINED	01	0
BALDWIN & LYONS INC -CL B S	COM	057755209	10	423	SH	DEFINED		
BALL CORP S	COM	058498106	828	20468	SH	DEFINED	01	0
BALL CORP S	COM	058498106	1621	40062	SH	DEFINED	01	0
BALLARD POWER SYSTEMS INC FS	COM	05858H104	118	20700	SH	DEFINED	01	0
BALLARD POWER SYSTEMS INC FS	COM	05858H104	10335	1816212	SH	DEFINED	01	0
BALLY TOTAL FITNESS HLDGS S	COM	05873K108	130	86391	SH	DEFINED	01	0
BANCFIRST CORP S	COM	05945F103	1293	27660	SH	DEFINED	01	0
BANCFIRST CORP S	COM	05945F103	353	7550	SH	DEFINED	01	0
BANCFIRST CORP S	COM	05945F103	1347	28869	SH	DEFINED	01	0
BANCO SANTANDER-CHILE-ADR FS	COM	05965X109	9841	217469	SH	DEFINED	01	0
BANCO SANTANDER-CHILE-ADR FS	COM	05965X109	4387	96974	SH	DEFINED	01	1
BANCOLOMBIA S.A.-SPONS ADR F	COM	05968L102	11396	398462	SH	DEFINED	01	1
BANCOLOMBIA S.A.-SPONS ADR F	COM	05968L102	10122	353894	SH	DEFINED	01	0
BANCORPSOUTH INC S	COM	059692103	294	10600	SH	DEFINED	01	0
BANCORPSOUTH INC S	COM	059692103	1086	39120	SH	DEFINED	01	0
BANCORPSOUTH INC S	COM	059692103	4120	148515	SH	DEFINED	01	0
BANDAG INC S	COM	059815100	23	549	SH	DEFINED		
BANDAG INC S	COM	059815100	694	16933	SH	DEFINED	01	0
BANK OF AMERICA CORP S	COM	060505104	208484	3892543	SH	DEFINED	01	1
BANK AMER CORP	COM	060505104	1066	19900	SH	DEFINED	01	0
BANK AMER CORP	COM	060505104	80	1500	SH	DEFINED	01	0
BANK OF AMERICA CORP S	COM	060505104	792311	14790199	SH	DEFINED	01	0
BANK OF AMERICA CORP S	COM	060505104	51616	963523	SH	DEFINED	01	0
BANK OF AMERICA CORP S	COM	060505104	2024	37788	SH	DEFINED	10	
BANK OF AMERICA CORP S	COM	060505104	12556	234379	SH	DEFINED	01	0
BANK OF HAWAII CORP S	COM	062540109	8031	166745	SH	DEFINED	01	0
BANK MUTUAL CORP S	COM	063750103	1414	116555	SH	DEFINED	01	0
BANK OF NEW YORK CO INC S	COM	064057102	116016	3290282	SH	DEFINED	01	0
BANK NEW YORK INC	COM	064057102	219	6200	SH	DEFINED	01	0
BANK OF NEW YORK CO INC S	COM	064057102	6083	172535	SH	DEFINED	01	0
BANKATLANTIC CL A S	COM	065908501	2518	177068	SH	DEFINED	01	0
BANKRATE INC S	COM	06646V108	588	22120	SH	DEFINED	01	0
BANKUNITED FINANCIAL S	COM	06652B103	1193	45750	SH	DEFINED	01	0
BANKUNITED FINANCIAL S	COM	06652B103	7598	291396	SH	DEFINED	01	0
BANKUNITED FINANCIAL S	COM	06652B103	297	11400	SH	DEFINED	01	0
BANNER CORPORATION S	COM	06652V109	68	1649	SH	DEFINED	01	0
BANTA CORP S	COM	066821109	37	786	SH	DEFINED		
BANTA CORP S	COM	066821109	145	3045	SH	DEFINED	01	0

BARD (C.R.) INC S	COM	067383109	391	5206	SH	DEFINED	01	0
BARD (C.R.) INC S	COM	067383109	1525	20336	SH	DEFINED	01	0
BARE ESCENTUALS INC S	COM	067511105	952	35080	SH	DEFINED	01	0
BARNES & NOBLE INC S	COM	067774109	3989	105130	SH	DEFINED	01	0
BARNES GROUP INC S	COM	067806109	1542	87804	SH	DEFINED	01	0
BARRICK GOLD CORP FSUSD	COM	067901108	13682	445381	SH	DEFINED	01	0
BARR PHARMACEUTICALS INC S	COM	068306109	1085	20885	SH	DEFINED	01	0
BARR PHARMACEUTICALS INC S	COM	068306109	278	5340	SH	DEFINED	01	0
BASIC ENERGY SERVICES INC S	COM	06985P100	2482	101688	SH	DEFINED	01	0
BASSETT FURNITURE INDS S	COM	070203104	371	22859	SH	DEFINED	01	0
BAUSCH & LOMB INC S	COM	071707103	6712	133893	SH	DEFINED	01	0
BAUSCH & LOMB INC S	COM	071707103	530	10564	SH	DEFINED	01	0
BAXTER INTERNATIONAL INC. S	COM	071813109	22378	492298	SH	DEFINED	01	0
BAXTER INTERNATIONAL INC. S	COM	071813109	5826	128164	SH	DEFINED	01	0
BE AEROSPACE INC S	COM	073302101	5724	271404	SH	DEFINED	01	0
BEA SYSTEMS INC S	COM	073325102	14509	954605	SH	DEFINED	01	0
BEA SYSTEMS INC S	COM	073325102	324	21333	SH	DEFINED	01	0
BEACON ROOFING SUPPLY INC S	COM	073685109	4180	206486	SH	DEFINED	01	0
BEAR STEARNS CO	COM	073902108	42	300	SH	DEFINED	01	0
BEAR STEARNS COMPANIES INC S	COM	073902108	22572	161114	SH	DEFINED	01	0
BEAR STEARNS COMPANIES INC S	COM	073902108	3314	23651	SH	DEFINED	01	0
BEARINGPOINT INC S	COM	074002106	26700	3396887	SH	DEFINED	01	0
BEASLEY BROADCAST GRP INC -A	COM	074014101	703	100000	SH	DEFINED	01	0
BEAZER HOMES USA INC S	COM	07556Q105	502	12841	SH	DEFINED	01	0
BEBE STORES INC S	COM	075571109	1000	40336	SH	DEFINED	01	0
BECTON DICKINSON & CO S	COM	075887109	5414	76618	SH	DEFINED	01	0
BECTON DICKINSON & CO S	COM	075887109	3397	48069	SH	DEFINED	01	0
BED BATH & BEYOND INC S	COM	075896100	11413	298291	SH	DEFINED	01	0
BED BATH & BEYOND INC S	COM	075896100	2175	56846	SH	DEFINED	01	0
BEL FUSE INC S	COM	077347300	735	22890	SH	DEFINED	01	0
BELDEN CDT INC S	COM	077454106	79	2076	SH	DEFINED		
BELDEN CDT INC S	COM	077454106	206	5400	SH	DEFINED	01	0
BELDEN CDT INC S	COM	077454106	3873	101302	SH	DEFINED	01	0
BELDEN CDT INC S	COM	077454106	713	18630	SH	DEFINED	01	0
BELL MICROPRODUCTS INC S	COM	078137106	306	58939	SH	DEFINED	01	0
BELLSOUTH CORP	COM	079860102	205	4800	SH	DEFINED	01	0
BELLSOUTH CORP	COM	079860102	94	2200	SH	DEFINED	01	0
BELLSOUTH CORP S	COM	079860102	356090	8329613	SH	DEFINED	01	0
BELLSOUTH CORP S	COM	079860102	17007	397819	SH	DEFINED	01	0
BELO CORP S	COM	080555105	3531	223300	SH	DEFINED	01	0
BELO CORP S	COM	080555105	1239	78420	SH	DEFINED	01	0
BELO CORP S	COM	080555105	330	20900	SH	DEFINED	01	0
BEMA GOLD CORP FSUSD	COM	08135F107	1994	450000	SH	DEFINED	01	0
BEMIS COMPANY S	COM	081437105	677	20594	SH	DEFINED	01	0
BEMIS CO	COM	081437105	95	2900	SH	DEFINED	01	0
BEMIS COMPANY S	COM	081437105	1468	44672	SH	DEFINED	01	0
BENCHMARK ELECTRONICS INC S	COM	08160H101	13034	484859	SH	DEFINED	01	0
BENIHANA INC CL-A	COM	082047200	75	2600	SH	DEFINED	01	0
WR BERKLEY CORP S	COM	084423102	208	5884	SH	DEFINED	01	0
BERKELY W R CORP	COM	084423102	50	1400	SH	DEFINED	01	0
BERKSHIRE HATHAWAY INC-CL B	COM	084670207	45384	14308	SH	DEFINED	01	1
BERKSHIRE HATHAWAY INC-CL B	COM	084670207	46480	14644	SH	DEFINED	01	0
BERRY PETROLEUM CO-CL A S	COM	085789105	598	21233	SH	DEFINED	01	0
BEST BUY CO INC S	COM	086516101	4278	79869	SH	DEFINED	01	0
BEST BUY CO INC S	COM	086516101	12181	227435	SH	DEFINED	01	0
BEVERLY HILLS BANCORP	COM	087866109	69	8500	SH	DEFINED	01	0
BHP BILLITON LTD-SPON ADR FS	COM	088606108	1799	47500	SH	DEFINED	01	0
BIG LOTS INC S	COM	089302103	1867	94300	SH	DEFINED	01	0
BIG LOTS INC S	COM	089302103	49877	2517753	SH	DEFINED	01	0
BIG LOTS INC S	COM	089302103	4308	217509	SH	DEFINED	01	0
BIG LOTS INC S	COM	089302103	44	2220	SH	DEFINED		
BIO-RAD LABORATORIES-CL A S	COM	090572207	4326	61160	SH	DEFINED	01	0

BIO-RAD LABORATORIES-CL A	S	COM	090572207	1539	21780	SH	DEFINED	01 0
BIO-RAD LABORATORIES-CL A	S	COM	090572207	382	5400	SH	DEFINED	01 0
BIO-REFERENCE LABS INC	S	COM	09057G602	103	4575	SH	DEFINED	01 0
BIOCRYST PHARMACEUTICALS INC		COM	09058V103	48	3814	SH	DEFINED	01 0
BIOMET INC	S	COM	090613100	386	12000	SH	DEFINED	10
BIOMET INC	S	COM	090613100	7143	221962	SH	DEFINED	01 1
BIOMET INC	S	COM	090613100	2716	84394	SH	DEFINED	01 0
BIOMET INC	S	COM	090613100	30650	952189	SH	DEFINED	01 0
BIOMARIN PHARMACEUTICAL INC		COM	09061G101	4505	316523	SH	DEFINED	01 0
BIOMARIN PHARMACEUTICAL INC		COM	09061G101	48	3355	SH	DEFINED	
BIOGEN IDEC INC	S	COM	09062X103	1070	24000	SH	DEFINED	01 1
BIOGEN IDEC INC	S	COM	09062X103	3972	88887	SH	DEFINED	01 0
BIOGEN IDEC INC	S	COM	09062X103	134060	3000564	SH	DEFINED	01 0
BIOMED REALTY TRUST INC	S	COM	09063H107	2561	84400	SH	DEFINED	01 0
BIOVAIL CORP	FSUSD	COM	09067J109	149	9771	SH	DEFINED	01 0
BIOLASE TECHNOLOGY INC	S	COM	090911108	722	115455	SH	DEFINED	01 0
BIOSITE INC	S	COM	090945106	1558	33705	SH	DEFINED	01 0
BLACK & DECKER CORP	S	COM	091797100	294	3716	SH	DEFINED	01 0
BLACK & DECKER CORP	S	COM	091797100	1155	14550	SH	DEFINED	01 0
BLACK & DECKER CORP		COM	091797100	167	2100	SH	DEFINED	01 0
BLACK BOX CORPORATION	S	COM	091826107	54	1390	SH	DEFINED	
BLACK BOX CORPORATION	S	COM	091826107	1446	37137	SH	DEFINED	01 0
BLACKBOARD INC	S	COM	091935502	1097	41408	SH	DEFINED	01 0
BLACKBAUD INC	S	COM	09227Q100	98	4446	SH	DEFINED	01 0
BLACKROCK INC		COM	09247X101	87	582	SH	DEFINED	01 0
H&R BLOCK INC	S	COM	093671105	16550	761260	SH	DEFINED	01 0
H&R BLOCK INC	S	COM	093671105	1374	63192	SH	DEFINED	01 0
BLOCKBUSTER INC-CL A	S	COM	093679108	28	7245	SH	DEFINED	01 0
BLUE COAT SYSTEMS INC	S	COM	09534T508	505	28040	SH	DEFINED	01 0
BLUE NILE INC	S	COM	09578R103	1021	28073	SH	DEFINED	01 0
BLUE NILE INC	S	COM	09578R103	485	13341	SH	DEFINED	01 0
BLUELINX HOLDINGS INC	S	COM	09624H109	1284	134846	SH	DEFINED	01 0
BLYTH INC	S	COM	09643P108	37	1501	SH	DEFINED	
BLYTH INC	S	COM	09643P108	209	8606	SH	DEFINED	01 0
BOB EVANS FARMS	S	COM	096761101	2172	71760	SH	DEFINED	01 0
BOB EVANS FARMS	S	COM	096761101	22	736	SH	DEFINED	
BOB EVANS FARMS	S	COM	096761101	986	32570	SH	DEFINED	01 0
BOB EVANS FARMS	S	COM	096761101	248	8200	SH	DEFINED	01 0
BOEING CO	S	COM	097023105	164125	2081463	SH	DEFINED	01 0
BOEING CO	S	COM	097023105	12313	156161	SH	DEFINED	01 0
BOEING CO	S	COM	097023105	1250	15842	SH	DEFINED	01 1
BOEING CO		COM	097023105	142	1800	SH	DEFINED	01 0
BOIS D' ARC ENERGY INC	S	COM	09738U103	66	4317	SH	DEFINED	01 0
BON-TON STORES INC/THE	S	COM	09776J101	1870	62862	SH	DEFINED	01 0
BON-TON STORES INC/THE	S	COM	09776J101	532	17920	SH	DEFINED	01 0
BON-TON STORES INC/THE	S	COM	09776J101	134	4500	SH	DEFINED	01 0
BOOKS-A-MILLION INC	S	COM	098570104	40	2216	SH	DEFINED	01 0
BORDERS GROUP INC	S	COM	099709107	30	1495	SH	DEFINED	
BORDERS GROUP INC	S	COM	099709107	1497	73403	SH	DEFINED	01 0
BORG WARNER INC		COM	099724106	126	2200	SH	DEFINED	01 0
BORGWARNER INC	S	COM	099724106	5297	92649	SH	DEFINED	01 0
BOSTON BEER	S	COM	100557107	6266	190777	SH	DEFINED	01 0
BOSTON BEER	S	COM	100557107	1546	47060	SH	DEFINED	01 0
BOSTON BEER	S	COM	100557107	397	12100	SH	DEFINED	01 0
BOSTON PRIVATE FINL HOLDING		COM	101119105	8583	307864	SH	DEFINED	01 0
BOSTON PROPERTIES INC		COM	101121101	31	300	SH	DEFINED	01 0
BOSTON PROPERTIES INC	S	COM	101121101	2320	22455	SH	DEFINED	01 0
BOSTON PROPERTIES INC	S	COM	101121101	19055	184401	SH	DEFINED	01 0
BOSTON PROPERTIES INC	S	COM	101121101	664	6430	SH	DEFINED	01 1
BOSTON SCIENTIFIC CORP	S	COM	101137107	225226	15228267	SH	DEFINED	01 0
BOSTON SCIENTIFIC CORP	S	COM	101137107	3550	240003	SH	DEFINED	01 0
BOTTOMLINE TECHNOLOGIES INC		COM	101388106	276	28253	SH	DEFINED	01 0

BOWATER INC	S		COM	102183100	19478	946901	SH	DEFINED	01 0
BOWNE & CO INC	S		COM	103043105	2143	150075	SH	DEFINED	01 0
BRADLEY PHARMACEUTICALS INC			COM	104576103	544	34164	SH	DEFINED	01 0
BRADY CORP	S		COM	104674106	13341	379424	SH	DEFINED	01 0
BRANDYWINE REALTY TRUST	S		COM	105368203	3565	109523	SH	DEFINED	01 0
BRIGGS & STRATTON	S		COM	109043109	2735	99268	SH	DEFINED	01 0
BRIGHT HORIZONS FAMILY SOLUT			COM	109195107	93	2233	SH	DEFINED	01 0
BRIGHTPOINT INC	S		COM	109473405	14	962	SH	DEFINED	
BRIGHTPOINT INC	S		COM	109473405	4662	327921	SH	DEFINED	01 0
BRINKER INTERNATIONAL INC	S		COM	109641100	14712	366962	SH	DEFINED	01 0
BRINKER INTERNATIONAL INC	S		COM	109641100	582	14511	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB			COM	110122108	47	1900	SH	DEFINED	01 0
BRISTOL-MYERS SQUIBB CO	S		COM	110122108	253717	10181238	SH	DEFINED	01 0
BRISTOL-MYERS SQUIBB CO	S		COM	110122108	9628	386341	SH	DEFINED	01 0
BRISTOW GROUP INC	S		COM	110394103	3099	90105	SH	DEFINED	01 0
BROADCOM CORP	S		COM	111320107	13496	444806	SH	DEFINED	01 0
BROADCOM CORP	S		COM	111320107	3311	109126	SH	DEFINED	01 0
BROADWING CORP	S		COM	11161E101	164	13000	SH	DEFINED	01 0
BROADWING CORP	S		COM	11161E101	696	55080	SH	DEFINED	01 0
BROADWING CORP	S		COM	11161E101	2418	191630	SH	DEFINED	01 0
BROCADE COMMUNICATIONS SYS	S		COM	111621108	5675	803872	SH	DEFINED	01 0
BROCADE COMMUNICATIONS SYS	S		COM	111621108	1099	155800	SH	DEFINED	01 0
BROCADE COMMUNICATIONS SYS	S		COM	111621108	275	39000	SH	DEFINED	01 0
BROOKDALE SENIOR LIVING INC			COM	112463104	9193	198024	SH	DEFINED	01 0
BROOKFIELD HOMES CORP	S		COM	112723101	722	25672	SH	DEFINED	01 0
BROOKFIELD HOMES CORP	S		COM	112723101	768	27250	SH	DEFINED	01 0
BROOKFIELD HOMES CORP	S		COM	112723101	177	6300	SH	DEFINED	01 0
BROOKFIELD PROPERTIES CORP	F		COM	112900105	5390	152600	SH	DEFINED	01 0
BROOKLINE BANCORP INC	S		COM	11373M107	2734	198863	SH	DEFINED	01 0
BROOKS AUTOMATION INC	S		COM	114340102	1906	146045	SH	DEFINED	01 0
BROWN-FORMAN CORP	S		COM	115637100	4101	53000	SH	DEFINED	01 0
BROWN-FORMAN CORP -CL B	S		COM	115637209	1182	15426	SH	DEFINED	01 0
BROWN-FORMAN CORP -CL B	S		COM	115637209	23458	306445	SH	DEFINED	01 1
BROWN-FORMAN CORP -CL B	S		COM	115637209	2444	31879	SH	DEFINED	01 0
BROWN SHOE COMPANY INC	S		COM	115736100	31	871	SH	DEFINED	
BROWN SHOE COMPANY INC	S		COM	115736100	5268	147032	SH	DEFINED	01 0
BROWN SHOE COMPANY INC	S		COM	115736100	2037	56820	SH	DEFINED	01 0
BROWN SHOE COMPANY INC	S		COM	115736100	520	14500	SH	DEFINED	01 0
BRUKER BIOSCIENCES CORP	S		COM	116794108	224	31958	SH	DEFINED	01 0
BRUNSWICK CORP	S		COM	117043109	568	18221	SH	DEFINED	01 0
BRUNSWICK CORP	S		COM	117043109	9765	313059	SH	DEFINED	01 0
BRUSH ENGINEERED MATERIALS	S		COM	117421107	957	38475	SH	DEFINED	01 0
BRYN MAWR BK CORP			COM	117665109	88	4000	SH	DEFINED	01 0
BUCKEYE TECHNOLOGIES INC	S		COM	118255108	184	21700	SH	DEFINED	01 0
BUCKEYE TECHNOLOGIES INC	S		COM	118255108	740	87110	SH	DEFINED	01 0
BUCKEYE TECHNOLOGIES INC	S		COM	118255108	2953	347494	SH	DEFINED	01 0
BUCYRUS INTERNATIONAL INC-A			COM	118759109	3309	77987	SH	DEFINED	01 0
BUCYRUS INTERNATIONAL INC-A			COM	118759109	32	759	SH	DEFINED	
BUFFALO WILD WINGS INC	S		COM	119848109	350	9153	SH	DEFINED	01 0
BUFFALO WILD WINGS INC	S		COM	119848109	1027	26854	SH	DEFINED	01 0
BUILDING MATERIAL HOLDING CP			COM	120113105	2353	90421	SH	DEFINED	01 0
BURLINGTON NORTHERN SANTA FE			COM	12189T104	94441	1285946	SH	DEFINED	01 0
BURLINGTON NORTHERN SANTA FE			COM	12189T104	5640	76797	SH	DEFINED	01 0
BURLINGTON NORTHERN SANTA FE			COM	12189T104	15404	210000	SH	DEFINED	01 1
BURLINGTON NORTHERN INC			COM	12189T104	73	1000	SH	DEFINED	01 0
BUSINESS OBJECTS SA-SP ADR	F		COM	12328X107	12840	376670	SH	DEFINED	01 0
C AND D TECHNOLOGIES			COM	124661109	117	16500	SH	DEFINED	01 0
C&D TECHNOLOGIES INC	S		COM	124661109	352	49638	SH	DEFINED	01 0
CBIZ INC	S		COM	124805102	1277	174980	SH	DEFINED	01 0
CBIZ INC	S		COM	124805102	3896	534003	SH	DEFINED	01 0
CBIZ INC	S		COM	124805102	313	42900	SH	DEFINED	01 0
CBL & ASSOCIATES PROPERTIES			COM	124830100	805	19214	SH	DEFINED	01 0

CBS CORP-CL A S	COM	124857103	3104	110000	SH	DEFINED	01	0
CBS CORP CLASS B	COM	124857202	246	8750	SH	DEFINED	01	0
CBS CORP-CLASS B S	COM	124857202	5051	179294	SH	DEFINED	01	0
CBS CORP-CLASS B S	COM	124857202	53676	1905428	SH	DEFINED	01	0
CBRL GROUP INC S	COM	12489V106	4446	109970	SH	DEFINED	01	0
CB RICHARD ELLIS GROUP INC-A	COM	12497T101	32755	1332582	SH	DEFINED	01	1
CB RICHARD ELLIS GROUP INC-A	COM	12497T101	3454	140394	SH	DEFINED	01	0
CB RICHARD ELLIS GROUP INC-A	COM	12497T101	2279	92640	SH	DEFINED	01	0
C-COR INC S	COM	125010108	953	111021	SH	DEFINED	01	0
CDI CORP S	COM	125071100	522	25202	SH	DEFINED	01	0
CDW CORP S	COM	12512N105	18	295	SH	DEFINED	01	0
CEC ENTERTAINMENT INC S	COM	125137109	2033	64524	SH	DEFINED	01	0
CEC ENTERTAINMENT INC S	COM	125137109	17	541	SH	DEFINED		
CF INDUSTRIES HOLDINGS INC S	COM	125269100	104	6047	SH	DEFINED	01	0
CF INDUSTRIES HOLDINGS INC S	COM	125269100	83	4858	SH	DEFINED		
CHC HELICOPTER CORP-CL A FSU	COM	12541C203	3232	163500	SH	DEFINED	01	0
CH ENERGY GROUP INC S	COM	12541M102	5562	108070	SH	DEFINED	01	0
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	17803	399367	SH	DEFINED	01	0
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	41169	923495	SH	DEFINED	01	0
CIGNA CORP S	COM	125509109	2534	21789	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	93	800	SH	DEFINED	01	0
CIGNA CORP S	COM	125509109	37751	324573	SH	DEFINED	01	1
CIGNA CORP S	COM	125509109	5684	48863	SH	DEFINED	01	0
CIGNA CORP S	COM	125509109	106504	915613	SH	DEFINED	01	0
CIGNA CORP S	COM	125509109	512	4400	SH	DEFINED	10	
CIT GROUP INC S	COM	125581108	1899	39060	SH	DEFINED	01	0
CIT GROUP INC S	COM	125581108	1071	22026	SH	DEFINED	10	
CIT GROUP INC S	COM	125581108	65398	1345108	SH	DEFINED	01	1
CIT GROUP INC S	COM	125581108	11859	243830	SH	DEFINED	01	0
CIT GROUP INC	COM	125581108	102	2100	SH	DEFINED	01	0
CIT GROUP INC S	COM	125581108	4241	87216	SH	DEFINED	01	0
CKE RESTAURANTS INC S	COM	12561E105	3666	219260	SH	DEFINED	01	0
CLECO CORPORATION S	COM	12561W105	12941	512715	SH	DEFINED	01	0
CLECO CORPORATION S	COM	12561W105	2523	99920	SH	DEFINED	01	0
CLECO CORPORATION S	COM	12561W105	666	26400	SH	DEFINED	01	0
CLECO CORPORATION S	COM	12561W105	14	559	SH	DEFINED		
CMS ENERGY CORP S	COM	125896100	7815	541106	SH	DEFINED	01	0
CMS ENERGY CORP S	COM	125896100	629	43530	SH	DEFINED	01	0
CPI CORP S	COM	125902106	836	17226	SH	DEFINED	01	0
CPI CORP S	COM	125902106	9488	195460	SH	DEFINED	01	0
CSK AUTO CORP S	COM	125965103	238	16900	SH	DEFINED	01	0
CSK AUTO CORP S	COM	125965103	860	60990	SH	DEFINED	01	0
CSK AUTO CORP S	COM	125965103	4813	341350	SH	DEFINED	01	0
CNA FINANCIAL CORP S	COM	126117100	131	3630	SH	DEFINED	01	0
CNA SURETY CORP S	COM	12612L108	31	1549	SH	DEFINED		
CNA SURETY CORP S	COM	12612L108	46	2269	SH	DEFINED	01	0
CNOOC LTD-ADR FSUSD	COM	126132109	894	10735	SH	DEFINED	01	0
CNS INC S	COM	126136100	2242	79470	SH	DEFINED	01	0
CNET NETWORKS INC S	COM	12613R104	1101	114920	SH	DEFINED	01	0
CNX GAS CORP S	COM	12618H309	1207	52080	SH	DEFINED	01	0
CRA INTERNATIONAL INC S	COM	12618T105	3597	75490	SH	DEFINED	01	0
CSG SYSTEMS S	COM	126349109	4829	182675	SH	DEFINED	01	0
CSG SYSTEMS S	COM	126349109	1527	57790	SH	DEFINED	01	0
CSG SYSTEMS S	COM	126349109	378	14300	SH	DEFINED	01	0
CSG SYSTEMS S	COM	126349109	57747	2185672	SH	DEFINED	01	1
CSX CORP S	COM	126408103	29679	904018	SH	DEFINED	01	1
CSX CORP S	COM	126408103	51792	1577567	SH	DEFINED	01	0
CSX CORP S	COM	126408103	3550	108128	SH	DEFINED	01	0
CSX CORP S	COM	126408103	3302	100581	SH	DEFINED	01	0
CSX CORP S	COM	126408103	959	29200	SH	DEFINED	10	
CSX CORP	COM	126408103	250	7600	SH	DEFINED	01	0
CT COMMUNICATIONS INC S	COM	126426402	3131	144141	SH	DEFINED	01	0

CTC MEDIA FSUSD	COM	12642X106	8065	361732	SH	DEFINED	01	0
CTC MEDIA FSUSD	COM	12642X106	279	12552	SH	DEFINED	01	1
CTS CORP S	COM	126501105	4557	330686	SH	DEFINED	01	0
CVS CORP S	COM	126650100	36531	1137303	SH	DEFINED	01	0
CVS CORP S	COM	126650100	3434	106903	SH	DEFINED	01	0
CVS CORP S	COM	126650100	5183	161372	SH	DEFINED	01	0
CVS CORP	COM	126650100	29	900	SH	DEFINED	01	0
CVS CORP S	COM	126650100	78219	2436011	SH	DEFINED	01	1
CVS CORP S	COM	126650100	1013	31555	SH	DEFINED	10	
CA INC S	COM	12673P105	717	30301	SH	DEFINED	01	0
CA INC S	COM	12673P105	1912	80717	SH	DEFINED	01	0
CABELA'S INC S	COM	126804301	343	15793	SH	DEFINED	01	0
CABLEVISION SYS NY GRP S	COM	12686C109	50475	2222566	SH	DEFINED	01	0
CABLEVISION SYS NY GRP S	COM	12686C109	79277	3497083	SH	DEFINED	01	1
CABOT CORP S	COM	127055101	6316	169782	SH	DEFINED	01	0
CABOT OIL & GAS CORP S	COM	127097103	6772	141255	SH	DEFINED	01	0
CABOT MICROELECTRONICS CORP	COM	12709P103	389	13500	SH	DEFINED	01	0
CACI INTERNATIONAL S	COM	127190304	6002	109116	SH	DEFINED	01	0
CADBURY SCHWEPPES-SPONS ADR	COM	127209302	4876	114000	SH	DEFINED	01	0
CADENCE DESIGN SYS INC S	COM	127387108	18	1090	SH	DEFINED	01	0
CADENCE DESIGN SYS INC S	COM	127387108	26958	1589497	SH	DEFINED	01	0
CALAMOS ASSET MANAGEMENT-A S	COM	12811R104	289	9839	SH	DEFINED	01	0
CALIFORNIA COASTAL COMM INC	COM	129915203	3203	155810	SH	DEFINED	01	0
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	2447	81780	SH	DEFINED	01	0
CALLAWAY GOLF COMPANY S	COM	131193104	1401	106907	SH	DEFINED	01	0
CALLAWAY GOLF COMPANY S	COM	131193104	31	2366	SH	DEFINED		
CALLON PETROLEUM CO S	COM	13123X102	1171	86400	SH	DEFINED	01	0
CAMBREX CORP S	COM	132011107	1270	61321	SH	DEFINED	01	0
CAMDEN PROPERTY TRUST S	COM	133131102	9643	126860	SH	DEFINED	01	0
CAMECO CORP FSUSD	COM	13321L108	2143	58610	SH	DEFINED	01	0
CAMERON INTERNATIONAL CORP S	COM	13342B105	32946	681976	SH	DEFINED	01	0
CAMPBELL SOUP CO S	COM	134429109	31113	852387	SH	DEFINED	01	0
CAMPBELL SOUP CO S	COM	134429109	1654	45302	SH	DEFINED	01	0
CANADIAN NATL RAILWAY CO FSU	COM	136375102	908	21652	SH	DEFINED	01	0
CANADIAN NATURAL RESOURCES F	COM	136385101	13401	294000	SH	DEFINED	01	1
CANADIAN NATURAL RESOURCES F	COM	136385101	5901	129457	SH	DEFINED	01	0
CANADIAN NATURAL RESOURCES F	COM	136385101	1367	30000	SH	DEFINED	01	0
CANDELA CORP S	COM	136907102	24	2210	SH	DEFINED	01	0
CANTEL MEDICAL CORP S	COM	138098108	178	12812	SH	DEFINED	01	0
CANTERBURY PARK HOLDING CORP	COM	13811E101	1277	100810	SH	DEFINED	01	0
CAPITAL LEASE FUNDING INC S	COM	140288101	555	50000	SH	DEFINED	01	0
CAPITAL ONE FINANCIAL CORP S	COM	14040H105	111724	1420368	SH	DEFINED	01	0
CAPITAL ONE FINANCIAL CORP S	COM	14040H105	174552	2219079	SH	DEFINED	01	0
CAPITAL ONE FINL CORP	COM	14040H105	63	800	SH	DEFINED	01	0
CAPITAL TRUST-CL A S	COM	14052H506	1156	28416	SH	DEFINED	01	0
CAPITAL TRUST-CL A S	COM	14052H506	620	15230	SH	DEFINED	01	0
CAPITAL TRUST-CL A S	COM	14052H506	151	3700	SH	DEFINED	01	0
CAPITALSOURCE INC S	COM	14055X102	1270	49194	SH	DEFINED	01	0
CAPITALSOURCE INC S	COM	14055X102	2817	109099	SH	DEFINED	01	0
CAPITOL FEDERAL FINANCIAL S	COM	14057C106	3503	98500	SH	DEFINED	01	0
CAPTARIS INC S	COM	14071N104	320	54531	SH	DEFINED	01	0
CARBO CERAMICS INC S	COM	140781105	1412	39203	SH	DEFINED	01	0
CARAUSTAR S	COM	140909102	434	54406	SH	DEFINED	01	0
CARDINAL FINANCIAL CORP S	COM	14149F109	299	27300	SH	DEFINED	01	0
CARDINAL HEALTH INC S	COM	14149Y108	194781	2962939	SH	DEFINED	01	0
CARDINAL HEALTH INC S	COM	14149Y108	6133	93300	SH	DEFINED	01	0
CARDIOME PHARMA CORPORATION	COM	14159U202	355	30723	SH	DEFINED	01	1
CAREMARK RX INC S	COM	141705103	67316	1187879	SH	DEFINED	01	0
CAREMARK RX INC S	COM	141705103	6135	108243	SH	DEFINED	01	0
CARLISLE COS INC S	COM	142339100	116	1380	SH	DEFINED	01	0
CARMAX INC S	COM	143130102	3495	83800	SH	DEFINED	01	0
CARMIKE CINEMAS INC S	COM	143436400	1821	106000	SH	DEFINED	01	0

CARNIVAL CORP	FSUSD		COM	143658300	17473	371535	SH	DEFINED	01 0
CARNIVAL CORP	FSUSD		COM	143658300	4647	98817	SH	DEFINED	01 0
CARPENTER TECHNOLOGY	S		COM	144285103	6458	60069	SH	DEFINED	01 0
CARREKER CORP	S		COM	144433109	241	39188	SH	DEFINED	01 0
CARRIER ACCESS CORP	S		COM	144460102	37	5160	SH	DEFINED	01 0
CARRIER ACCESS CORP			COM	144460102	164	23100	SH	DEFINED	01 0
CARTER'S INC	S		COM	146229109	193	7320	SH	DEFINED	01 0
CASCADE CORP	S		COM	147195101	68	1491	SH	DEFINED	01 0
CASCADE NATURAL GAS CORP	S		COM	147339105	582	22299	SH	DEFINED	01 0
CASEY'S GENERAL STORES INC	S		COM	147528103	6696	300663	SH	DEFINED	01 0
CASH AMERICA INTL INC	S		COM	14754D100	5533	141617	SH	DEFINED	01 0
CASH AMERICA INTL INC	S		COM	14754D100	34	862	SH	DEFINED	
CASS INFORMATION SYSTEMS INC			COM	14808P109	3631	109667	SH	DEFINED	01 0
CASTLE A M CO PV10	S		COM	148411101	2450	91305	SH	DEFINED	01 0
CASUAL MALE RETAIL	S		COM	148711104	635	46278	SH	DEFINED	01 0
CATALINA MARKETING CORP	S		COM	148867104	44008	1600269	SH	DEFINED	01 0
CATALINA MARKETING CORP	S		COM	148867104	1543	56095	SH	DEFINED	01 0
CATAPULT COMMUNICATIONS CORP			COM	149016107	171	20405	SH	DEFINED	01 0
CATAPULT COMMUNICATION			COM	149016107	53	6300	SH	DEFINED	01 0
CATERPILLAR INC	S		COM	149123101	643	9777	SH	DEFINED	10
CATERPILLAR INC	S		COM	149123101	321526	4886437	SH	DEFINED	01 0
CATERPILLAR INC	S		COM	149123101	11182	169943	SH	DEFINED	01 0
CATERPILLAR INC	S		COM	149123101	8798	133834	SH	DEFINED	01 1
CATHAY GENERAL BANCORP	S		COM	149150104	386	10700	SH	DEFINED	01 0
CATHAY GENERAL BANCORP	S		COM	149150104	6351	175916	SH	DEFINED	01 0
CATHAY GENERAL BANCORP	S		COM	149150104	1477	40890	SH	DEFINED	01 0
CATO CORP-CL A	S		COM	149205106	5726	261257	SH	DEFINED	01 0
CATO CORP CL A			COM	149205106	77	3500	SH	DEFINED	01 0
CATO CORP-CL A	S		COM	149205106	843	38495	SH	DEFINED	01 0
CATO CORP-CL A	S		COM	149205106	214	9750	SH	DEFINED	01 0
CAVALIER HOMES INC	S		COM	149507105	198	62000	SH	DEFINED	01 0
CAVCO INDUSTRIES INC	S		COM	149568107	914	29000	SH	DEFINED	01 0
CBEYOND INC	S		COM	149847105	224	8149	SH	DEFINED	01 0
CEDAR SHOPPING CENTERS INC	S		COM	150602209	452	28000	SH	DEFINED	01 0
CELADON GROUP INC	S		COM	150838100	150	9030	SH	DEFINED	01 0
CELANESE CORP-SERIES A	S		COM	150870103	1060	59194	SH	DEFINED	01 0
CELESTICA INC			COM	15101Q108	32	3000	SH	DEFINED	01 0
CELGENE CORP	S		COM	151020104	391	9035	SH	DEFINED	01 0
CELGENE CORP	S		COM	151020104	17795	410945	SH	DEFINED	01 0
CEMEX SA B DE CV-SPONS ADR PAR			COM	151290889	145656	4842306	SH	DEFINED	01 1
CEMEX SA B DE CV-SPONS ADR PAR			COM	151290889	11967	397846	SH	DEFINED	01 0
CEMEX SA B DE CV-SPONS ADR PAR			COM	151290889	1996	66355	SH	DEFINED	01 0
CENTENNIAL BANK HOLDINGS INC			COM	151345303	368	38000	SH	DEFINED	01 0
CENTENE CORP	S		COM	15135B101	1377	83750	SH	DEFINED	01 0
CENTER FINANCIAL CORP	S		COM	15146E102	132	5567	SH	DEFINED	01 0
CENTERPOINT ENERGY INC	S		COM	15189T107	877	61253	SH	DEFINED	01 0
CENTERPOINT ENERGY INC	S		COM	15189T107	6064	423462	SH	DEFINED	01 0
CENTERPLATE INC-IDS	S		COM	15200E204	1211	74130	SH	DEFINED	01 0
CENTEX CORP	S		COM	152312104	1225	23288	SH	DEFINED	01 0
CENTEX CORP	S		COM	152312104	13514	256850	SH	DEFINED	01 0
CENTEX CORP	S		COM	152312104	1526	29018	SH	DEFINED	01 1
CENTRACORE PROPERTIES	S		COM	15235H107	1175	36993	SH	DEFINED	01 0
CENTRACORE PROPERTIES	S		COM	15235H107	11	360	SH	DEFINED	
CENTRAL EURO DISTRIBUTION CORP			COM	153435102	1604	68500	SH	DEFINED	01 0
CENTRAL GARDEN & PET CO	S		COM	153527106	3301	68420	SH	DEFINED	01 0
CENTRAL GARDEN & PET CO	S		COM	153527106	824	17090	SH	DEFINED	01 0
CENTRAL GARDEN & PET CO	S		COM	153527106	198	4100	SH	DEFINED	01 0
CENT IL LT CO 05.850% 07/01/20			PRF	153645882	2896	29474	SH	DEFINED	01 0
CENTRAL PACIFIC FINANCIAL CO			COM	154760102	5220	142705	SH	DEFINED	01 0
CENTRAL PACIFIC FINANCIAL CO			COM	154760102	983	26880	SH	DEFINED	01 0
CENTRAL PACIFIC FINANCIAL CO			COM	154760102	241	6600	SH	DEFINED	01 0
CENTRAL PARKING CORP	S		COM	154785109	304	18400	SH	DEFINED	01 0

CENTRAL PARKING CORP	S		COM	154785109	6418	389057	SH	DEFINED	01 0
CENTRAL PARKING CORP	S		COM	154785109	1108	67190	SH	DEFINED	01 0
CENTRAL VERMONT PUB SERV	S		COM	155771108	432	19557	SH	DEFINED	01 0
CENTURY ALUMINUM COMPANY	S		COM	156431108	25	755	SH	DEFINED	
CENTURY ALUMINUM COMPANY	S		COM	156431108	11377	338098	SH	DEFINED	01 0
CENTURYTEL INC	S		COM	156700106	25037	631118	SH	DEFINED	01 0
CENTURYTEL INC	S		COM	156700106	907	22874	SH	DEFINED	01 0
CEPHALON INC	S		COM	156708109	360	5824	SH	DEFINED	01 0
CENVEO INC	S		COM	15670S105	575	30556	SH	DEFINED	01 0
CENVEO INC	S		COM	15670S105	72	3836	SH	DEFINED	
CERADYNE INC	S		COM	156710105	5534	134691	SH	DEFINED	01 0
CERNER CORP	S		COM	156782104	17131	377336	SH	DEFINED	01 0
CERNER CORP	S		COM	156782104	285	6286	SH	DEFINED	01 0
CHAMPION ENTERPRISES INC	S		COM	158496109	9292	1346734	SH	DEFINED	01 0
CHAPARRAL RESOURCES INC	S		COM	159420306	1255	215650	SH	DEFINED	01 0
CHAPARRAL STEEL CO	S		COM	159423102	1330	39050	SH	DEFINED	01 0
CHAPARRAL STEEL CO	S		COM	159423102	341	10000	SH	DEFINED	01 0
CHAPARRAL STEEL CO	S		COM	159423102	8670	254620	SH	DEFINED	01 0
CHARLES RIVER LABORATORIES	S	COM		159864107	293	6748	SH	DEFINED	01 0
CHARLOTTE RUSSE HOLDING INC			COM	161048103	2060	74843	SH	DEFINED	01 0
CHARLOTTE RUSSE HOLDING INC			COM	161048103	16	592	SH	DEFINED	
CHARMING SHOPPES	S		COM	161133103	141	9900	SH	DEFINED	01 0
CHARMING SHOPPES	S		COM	161133103	566	39650	SH	DEFINED	01 0
CHARMING SHOPPES	S		COM	161133103	2685	188070	SH	DEFINED	01 0
CHARTER COMMUNICATIO	S		COM	16117M107	1136	747400	SH	DEFINED	01 0
CHARTERED SEMI CON ADR EACH RE			COM	16133R106	232	31099	SH	DEFINED	01 1
CHECKFREE CORP	S		COM	162813109	562	13596	SH	DEFINED	01 0
CHECKFREE CORP	S		COM	162813109	13	320	SH	DEFINED	01 0
CHECKPOINT SYSTEMS INC	S		COM	162825103	1255	76040	SH	DEFINED	01 0
CHEESECAKE FACTORY (THE)	S		COM	163072101	888	32626	SH	DEFINED	01 0
CHEESECAKE FACTORY (THE)	S		COM	163072101	14924	548864	SH	DEFINED	01 0
CHEMED CORP	S		COM	16359R103	2661	82480	SH	DEFINED	01 0
CHEMICAL FINANCIAL CORP	S		COM	163731102	673	22658	SH	DEFINED	01 0
CHEMICAL FINANCIAL CORP	S		COM	163731102	37	1250	SH	DEFINED	
CHEMTURA CORP	S		COM	163893100	1214	140000	SH	DEFINED	01 0
CHESAPEAKE CORP	S		COM	165159104	550	38435	SH	DEFINED	01 0
CHESAPEAKE ENERGY CORP	S		COM	165167107	2154	74340	SH	DEFINED	01 0
CHESAPEAKE ENERGY CORP	S		COM	165167107	32600	1126512	SH	DEFINED	01 1
CHESAPEAKE ENERGY CORP	S		COM	165167107	28293	976238	SH	DEFINED	01 0
CHESAPEAKE UTILITIES CORP			COM	165303108	168	5600	SH	DEFINED	01 0
CHEVRON CORP	S		COM	166764100	30939	477006	SH	DEFINED	01 0
CHEVRON CORP	S		COM	166764100	542287	8360840	SH	DEFINED	01 0
CHEVRON CORP	S		COM	166764100	27408	422712	SH	DEFINED	01 1
CHEVRON CORP			COM	166764100	130	2000	SH	DEFINED	01 0
CHEVRON CORP			COM	166764100	694	10700	SH	DEFINED	01 0
CHICAGO BRIDGE & IRON-NY SHR			COM	167250109	9590	398598	SH	DEFINED	01 0
CHICAGO MERCANTILE EXCHANGE			COM	167760107	3343	6990	SH	DEFINED	01 0
CHICAGO MERCANTILE EXCHANGE			COM	167760107	9367	19587	SH	DEFINED	01 0
CHICO'S FAS INC	S		COM	168615102	6502	301953	SH	DEFINED	01 0
CHICO'S FAS INC	S		COM	168615102	262	12186	SH	DEFINED	01 0
CHILDREN'S PLACE	S		COM	168905107	36	567	SH	DEFINED	
CHILDREN'S PLACE	S		COM	168905107	5302	82794	SH	DEFINED	01 0
CHINA MOBILE (HK) SPON ADR REP			COM	16941M109	670	18940	SH	DEFINED	01 1
CHIPOTLE MEXICAN GRILL-CL A			COM	169656105	2686	54070	SH	DEFINED	01 0
CHOICE HOTELS INTL INC	S		COM	169905106	122	2990	SH	DEFINED	01 0
CHIQUITA BRANDS INTL	S		COM	170032809	162	12100	SH	DEFINED	01 0
CHIQUITA BRANDS INTL	S		COM	170032809	36	2715	SH	DEFINED	
CHIQUITA BRANDS INTL	S		COM	170032809	693	51850	SH	DEFINED	01 0
CHIQUITA BRANDS INTL	S		COM	170032809	620	46300	SH	DEFINED	01 0
CHITTENDEN CORP	S		COM	170228100	63	2193	SH	DEFINED	
CHITTENDEN CORP	S		COM	170228100	3938	137268	SH	DEFINED	01 0
CHITTENDEN CORP	S		COM	170228100	1267	44110	SH	DEFINED	01 0

CHITTENDEN CORP S	COM	170228100	310	10800	SH	DEFINED	01	0
CHORDIANT SOFTWARE COM USD0.00	COM	170404107	2645	864238	SH	DEFINED	01	1
CHRISTOPHER & BANKS CORP S	COM	171046105	33	1136	SH	DEFINED		
CHRISTOPHER & BANKS CORP S	COM	171046105	6853	232481	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	208	4000	SH	DEFINED	01	0
CHUBB CORP S	COM	171232101	36347	699466	SH	DEFINED	01	0
CHUBB CORP S	COM	171232101	5173	99564	SH	DEFINED	01	0
CHUNGHWA TELECOM CO LTD-ADR	COM	17133Q205	21542	1244507	SH	DEFINED	01	0
CHURCH & DWIGHT CO INC S	COM	171340102	4644	118750	SH	DEFINED	01	0
CHURCHILL DOWNS INC S	COM	171484108	2856	67915	SH	DEFINED	01	0
CIBER INC S	COM	17163B102	2153	325029	SH	DEFINED	01	0
CIBER INC S	COM	17163B102	723	108980	SH	DEFINED	01	0
CIBER INC S	COM	17163B102	165	24900	SH	DEFINED	01	0
CIENA CORP S	COM	171779309	452	16589	SH	DEFINED	01	0
CIENA CORP S	COM	171779309	1838	67489	SH	DEFINED	01	0
CIMAREX ENERGY CO S	COM	171798101	5953	169196	SH	DEFINED	01	0
CINCINNATI BELL INC S	COM	171871106	4945	1026230	SH	DEFINED	01	0
CINCINNATI BELL INC S	COM	171871106	1379	286050	SH	DEFINED	01	0
CINCINNATI BELL INC S	COM	171871106	370	76800	SH	DEFINED	01	0
CINCINNATI FINANCIAL CORP S	COM	172062101	2531	52646	SH	DEFINED	01	0
CINCINNATI FINANCIAL CORP S	COM	172062101	1636	34035	SH	DEFINED	01	0
CIRCUIT CITY S	COM	172737108	9474	377273	SH	DEFINED	01	0
CIRCUIT CITY S	COM	172737108	696	27702	SH	DEFINED	01	0
CIRCOR INTERNATIONAL INC S	COM	17273K109	61	2000	SH	DEFINED	01	0
CIRRUS LOGIC INC S	COM	172755100	734	100830	SH	DEFINED	01	0
CIRRUS LOGIC INC S	COM	172755100	167	22900	SH	DEFINED	01	0
CIRRUS LOGIC INC S	COM	172755100	3954	542340	SH	DEFINED	01	0
CISCO SYSTEMS INC S	COM	17275R102	8438	366858	SH	DEFINED	01	0
CISCO SYSTEMS INC S	COM	17275R102	28780	1251288	SH	DEFINED	01	0
CISCO SYSTEMS INC S	COM	17275R102	93878	4085238	SH	DEFINED	01	1
CISCO SYSTEMS INC S	COM	17275R102	1181	51400	SH	DEFINED	10	
CISCO SYSTEMS INC S	COM	17275R102	362300	15752386	SH	DEFINED	01	0
CITADEL BROADCASTING CORP S	COM	17285T106	194	20600	SH	DEFINED	01	0
CITADEL BROADCASTING CORP S	COM	17285T106	835	88870	SH	DEFINED	01	0
CITADEL BROADCASTING CORP S	COM	17285T106	783	83220	SH	DEFINED	01	0
CINTAS CORP S	COM	172908105	43655	1069192	SH	DEFINED	01	0
CINTAS CORP S	COM	172908105	2752	67408	SH	DEFINED	01	0
CITIGROUP INC S	COM	172967101	718	14462	SH	DEFINED	10	
CITIGROUP INC S	COM	172967101	3481	70081	SH	DEFINED	01	0
CITIGROUP INC S	COM	172967101	788825	15881322	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	1316	26500	SH	DEFINED	01	0
CITIGROUP INC S	COM	172967101	52146	1049860	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	99	2000	SH	DEFINED	01	0
CITIGROUP INC S	COM	172967101	162075	3263675	SH	DEFINED	01	1
CITIZENS BANKING CORP MICH S	COM	174420109	17	646	SH	DEFINED		
CITIZENS BANKING CORP MICH S	COM	174420109	3305	125886	SH	DEFINED	01	0
CITIZENS COMMUNICATIONS CO S	COM	17453B101	34764	2476102	SH	DEFINED	01	0
CITIZENS COMMUNICATIONS CO S	COM	17453B101	885	63034	SH	DEFINED	01	0
CITIZENS FIRST BANCORP INC S	COM	17461R106	57	2220	SH	DEFINED	01	0
CITRIX S	COM	177376100	42446	1172239	SH	DEFINED	01	0
CITRIX S	COM	177376100	3468	95766	SH	DEFINED	01	0
CITY BANK LYNNWOOD WA S	COM	17770A109	1206	25670	SH	DEFINED	01	0
CITY BANK LYNNWOOD WA S	COM	17770A109	301	6400	SH	DEFINED	01	0
CITY BANK LYNNWOOD WA S	COM	17770A109	1171	24922	SH	DEFINED	01	0
CITY BANK LYNNWOOD WA S	COM	17770A109	15	314	SH	DEFINED		
CITY HOLDING CO S	COM	177835105	7120	178548	SH	DEFINED	01	0
CITY HOLDING CO S	COM	177835105	1988	49860	SH	DEFINED	01	0
CITY HOLDING CO S	COM	177835105	492	12340	SH	DEFINED	01	0
CITY HOLDING CO S	COM	177835105	23	570	SH	DEFINED		
CITY NATIONAL CORP S	COM	178566105	931	13889	SH	DEFINED	01	0
CLAIRE'S STORES INC S	COM	179584107	14	470	SH	DEFINED	01	0
CLARCOR INC S	COM	179895107	6800	223018	SH	DEFINED	01	0

CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4252	147376	SH	DEFINED	01	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2813	97505	SH	DEFINED	01	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5764	200000	SH	DEFINED	01	1
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	458	15900	SH	DEFINED	10	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	8940	309825	SH	DEFINED	01	0
CLEVELAND-CLIFFS INC S	COM	185896107	7402	194222	SH	DEFINED	01	0
CLEVELAND-CLIFFS INC S	COM	185896107	1305	34250	SH	DEFINED	01	0
CLEVELAND-CLIFFS INC S	COM	185896107	313	8200	SH	DEFINED	01	0
CLOROX COMPANY S	COM	189054109	1871	29697	SH	DEFINED	01	0
CLOROX COMPANY S	COM	189054109	10310	163644	SH	DEFINED	01	0
CLOROX CO	COM	189054109	145	2300	SH	DEFINED	01	0
COACH INC S	COM	189754104	30518	887143	SH	DEFINED	01	0
COACH INC S	COM	189754104	3284	95461	SH	DEFINED	01	0
COACHMEN INDUSTRIES INC S	COM	189873102	641	59351	SH	DEFINED	01	0
COCA-COLA BOTTLING S	COM	191098102	5076	81902	SH	DEFINED	01	0
COCA-COLA CO/THE S	COM	191216100	608	13600	SH	DEFINED	10	
COCA-COLA CO/THE S	COM	191216100	211614	4736204	SH	DEFINED	01	0
COCA-COLA CO/THE S	COM	191216100	4814	107738	SH	DEFINED	01	0
COCA-COLA CO/THE S	COM	191216100	18511	414303	SH	DEFINED	01	0
COCA-COLA CO/THE S	COM	191216100	11238	251546	SH	DEFINED	01	1
COCA-COLA CO	COM	191216100	58	1300	SH	DEFINED	01	0
COCA-COLA CO	COM	191216100	134	3000	SH	DEFINED	01	0
COCA-COLA ENTERPRISES S	COM	191219104	1128	54144	SH	DEFINED	01	0
COCA-COLA ENTERPRISES S	COM	191219104	6270	300998	SH	DEFINED	01	0
COCA-COLA FEMSA S.A.-SP ADR	COM	191241108	447	14300	SH	DEFINED	01	0
COEUR D`ARLENE MINES CORP S	COM	192108108	48997	10402423	SH	DEFINED	01	0
COGENT COMMUNICATIONS GROUP	COM	19239V302	27	2290	SH	DEFINED		
COGENT COMMUNICATIONS GROUP	COM	19239V302	2413	208268	SH	DEFINED	01	0
COGNEX CORP S	COM	192422103	2965	117357	SH	DEFINED	01	0
COGNIZANT TECH SOLUT S	COM	192446102	2101	28377	SH	DEFINED	01	1
COGNIZANT TECH SOLUT S	COM	192446102	1870	25250	SH	DEFINED	01	0
COGNIZANT TECH SOLUT S	COM	192446102	13485	182085	SH	DEFINED	01	0
COGNOS INC FSUSD	COM	19244C109	10922	299219	SH	DEFINED	01	0
COHERENT INC S	COM	192479103	6070	175127	SH	DEFINED	01	0
COHEN & STEERS INC S	COM	19247A100	444	13733	SH	DEFINED	01	0
COHU INC S	COM	192576106	794	44570	SH	DEFINED	01	0
COHU INC S	COM	192576106	191	10700	SH	DEFINED	01	0
COHU INC S	COM	192576106	3028	169911	SH	DEFINED	01	0
COINSTAR INC S	COM	19259P300	1544	53655	SH	DEFINED	01	0
COINMACH SERVICE CORP-IDS S	COM	19259W107	2182	121640	SH	DEFINED	01	0
COINMACH SERVICE-CLASS A S	COM	19259W206	2101	211570	SH	DEFINED	01	0
COLDWATER CREEK INC S	COM	193068103	2211	76863	SH	DEFINED	01	0
COLDWATER CREEK INC S	COM	193068103	1158	40270	SH	DEFINED	01	0
COLEY PHARMACEUTICAL GROUP	COM	19388P106	873	76512	SH	DEFINED	01	1
COLGATE-PALMOLIVE CO S	COM	194162103	6301	101458	SH	DEFINED	01	0
COLGATE-PALMOLIVE CO S	COM	194162103	140929	2269332	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	174	2800	SH	DEFINED	01	0
COLONIAL BANCGROUP INC S	COM	195493309	143	5840	SH	DEFINED	01	0
COLONIAL PROPERTIES TRUST S	COM	195872106	4257	89045	SH	DEFINED	01	0
COLOR KINETICS INC S	COM	19624P100	430	25304	SH	DEFINED	01	0
COLUMBIA BANCORP/OR S	COM	197231103	773	31410	SH	DEFINED	01	0
COLUMBIA BANCORP/OR S	COM	197231103	868	35300	SH	DEFINED	01	0
COLUMBIA BANCORP/OR S	COM	197231103	214	8700	SH	DEFINED	01	0
COLUMBIA BANKING SYSTEM INC	COM	197236102	794	24800	SH	DEFINED	01	0
COLUMBIA EQUITY TRUST INC S	COM	197627102	666	40000	SH	DEFINED	01	0
COLUMBIA SPORTSWEAR CO S	COM	198516106	105	1874	SH	DEFINED	01	0
COLUMBIA SPORTSWEAR CO S	COM	198516106	31	548	SH	DEFINED		
COLUMBUS MCKINNON CORP/NY S	COM	199333105	397	22028	SH	DEFINED	01	0
COMFORT SYSTEMS USA INC S	COM	199908104	1124	98145	SH	DEFINED	01	0
COMFORT SYSTEMS USA INC S	COM	199908104	11	979	SH	DEFINED		
COMCAST CORPORATION 02.000% 11	CONV PRF	200300606	4812	115000	SH	DEFINED	01	0
COMCAST CORP-CL A S	COM	20030N101	10159	275771	SH	DEFINED	01	1

COMCAST CORP-CL A	S		COM	20030N101	16059	435803	SH	DEFINED	01 0
COMCAST CORP-CL A	S		COM	20030N101	630	17100	SH	DEFINED	10
COMCAST CORP-CL A	S		COM	20030N101	5500	149262	SH	DEFINED	01 0
COMCAST CORP-CL A	S		COM	20030N101	156653	4251049	SH	DEFINED	01 0
COMCAST CORP SPL A			COM	20030N101	328	8900	SH	DEFINED	01 0
COMCAST CORP SPL A			COM	20030N101	96	2600	SH	DEFINED	01 0
COMCAST CORP SPECIAL CLA SPL			COM	20030N200	108738	2954029	SH	DEFINED	01 0
COMERICA INC	S		COM	200340107	33604	590390	SH	DEFINED	01 0
COMERICA INC			COM	200340107	171	3000	SH	DEFINED	01 0
COMERICA INC	S		COM	200340107	1814	31863	SH	DEFINED	01 0
COMMERCE BANCORP INC/NJ	S		COM	200519106	1345	36640	SH	DEFINED	01 0
COMMERCE BANCORP INC/NJ	S		COM	200519106	23634	643793	SH	DEFINED	01 0
COMMERCE BANCSHARES INC	S		COM	200525103	885	17507	SH	DEFINED	01 0
COMMERCE GROUP INC	S		COM	200641108	99	3299	SH	DEFINED	
COMMERCE GROUP INC	S		COM	200641108	388	12900	SH	DEFINED	01 0
COMMERCE GROUP INC	S		COM	200641108	1556	51810	SH	DEFINED	01 0
COMMERCE GROUP INC	S		COM	200641108	7149	237944	SH	DEFINED	01 0
COMMERCIAL METALS CO	S		COM	201723103	2115	104010	SH	DEFINED	01 0
COMMONWEALTH TEL ENT	S		COM	203349105	5517	133800	SH	DEFINED	01 0
COMMSCOPE INC	S		COM	203372107	9259	281759	SH	DEFINED	01 0
COMMSCOPE INC	S		COM	203372107	69	2093	SH	DEFINED	
COMMUNITY BANK SYSTEM INC	S	COM		203607106	2281	102965	SH	DEFINED	01 0
COMMUNITY BANK SYSTEM INC	S	COM		203607106	12	552	SH	DEFINED	
COMMUNITY TRUST BANCORP INC			COM	204149108	382	10133	SH	DEFINED	01 0
COMMUNITY TRUST BANCORP INC			COM	204149108	22	575	SH	DEFINED	
COMMUNITY TRUST BANCORP INC			COM	204149108	1401	37202	SH	DEFINED	01 0
COMMUNITY TRUST BANCORP INC			COM	204149108	1628	43286	SH	DEFINED	01 0
COMMVAULT SYSTEMS INC	S		COM	204166102	1027	57080	SH	DEFINED	01 0
CSN CIA SIDERURGICA NACL - SP			COM	20440W105	21723	764893	SH	DEFINED	01 1
CIA VALE DO RIO DOCE-SP ADR			COM	204412100	7180	387881	SH	DEFINED	01 0
CIA VALE DO RIO DOCE-SP ADR			COM	204412100	164009	8874904	SH	DEFINED	01 1
CIA VALE DO RIO DOCE-ADR	FSU	COM		204412209	455	21100	SH	DEFINED	10
CIA VALE DO RIO DOCE-ADR	FSU	COM		204412209	47553	2205578	SH	DEFINED	01 1
CIA VALE DO RIO DOCE-ADR	FSU	COM		204412209	44789	2077451	SH	DEFINED	01 0
COMPANHIA DE BEBIDAS-PRF ADR			COM	20441W203	60556	1337360	SH	DEFINED	01 1
COMPANHIA DE BEBIDAS-PRF ADR			COM	20441W203	8503	187372	SH	DEFINED	01 0
CIA DE MINAS BUENAVENTUR-ADR			COM	204448104	5400	200000	SH	DEFINED	01 1
COMPASS BANCSHARES INC	S		COM	20449H109	7507	131743	SH	DEFINED	01 0
COMPASS BANCSHARES INC	S		COM	20449H109	1448	25420	SH	DEFINED	01 0
COMPASS MINERALS INTERNATION			COM	20451N101	14755	521214	SH	DEFINED	01 0
COMPASS MINERALS INTERNATION			COM	20451N101	1121	39590	SH	DEFINED	01 0
COMPASS MINERALS INTERNATION			COM	20451N101	309	10900	SH	DEFINED	01 0
COMPASS DIVERSIFIED TRUST	S	COM		20451Q104	1382	90300	SH	DEFINED	01 0
COMPUCREDIT CORP	S		COM	20478N100	1694	56080	SH	DEFINED	01 0
COMPUTER SCIENCES CORP	S		COM	205363104	1657	33735	SH	DEFINED	01 0
COMPUTER SCIENCES			COM	205363104	59	1200	SH	DEFINED	01 0
COMPUTER SCIENCES CORP	S		COM	205363104	62382	1269993	SH	DEFINED	01 0
COMPUWARE CORP	S		COM	205638109	570	73183	SH	DEFINED	01 0
COMPUWARE CORP	S		COM	205638109	12688	1628806	SH	DEFINED	01 0
COMPX INTERNATIONAL INC	S		COM	20563P101	11	721	SH	DEFINED	01 0
COMPX INTERNATIONAL			COM	20563P101	94	6000	SH	DEFINED	01 0
COMSTOCK RESOURCES INC	S		COM	205768203	2551	93962	SH	DEFINED	01 0
COMSYS IT PARTNERS INC	S		COM	20581E104	2701	157171	SH	DEFINED	01 0
COMTECH GROUP INC	S		COM	205821200	12	805	SH	DEFINED	
COMTECH GROUP INC	S		COM	205821200	479	31997	SH	DEFINED	01 0
COMTECH TELECOMMUNICATIONS	S	COM		205826209	6045	180547	SH	DEFINED	01 0
COMVERSE TECHNOLOGY INC	S		COM	205862402	218	10166	SH	DEFINED	01 0
COMVERSE TECHNOLOGY INC	S		COM	205862402	868	40453	SH	DEFINED	01 0
CONAGRA FOODS INC	S		COM	205887102	2457	100352	SH	DEFINED	01 0
CONAGRA FOODS INC	S		COM	205887102	12792	522597	SH	DEFINED	01 0
CONAGRA FOODS INC			COM	205887102	100	4100	SH	DEFINED	01 0
CON-WAY INC	S		COM	205944101	1161	25900	SH	DEFINED	01 0

CONCEPTUS INC	S	COM	206016107	148	8350	SH	DEFINED	01 0
CONCUR TECHNOLOGIES INC	S	COM	206708109	2503	172052	SH	DEFINED	01 0
CONCURRENT COMP STK		COM	206710204	442	249508	SH	DEFINED	01 0
CONEXANT SYSTEMS INC	S	COM	207142100	23	11720	SH	DEFINED	01 0
CONMED CORP	S	COM	207410101	11	531	SH	DEFINED	
CONMED CORP	S	COM	207410101	1225	58046	SH	DEFINED	01 0
CONNETICS CORP	S	COM	208192104	2319	212710	SH	DEFINED	01 0
CONN'S INC	S	COM	208242107	651	31200	SH	DEFINED	01 0
CONOCOPHILLIPS	S	COM	20825C104	6069	101954	SH	DEFINED	01 0
CONOCOPHILLIPS	S	COM	20825C104	414	6949	SH	DEFINED	10
CONOCOPHILLIPS	S	COM	20825C104	21752	365391	SH	DEFINED	01 0
CONOCOPHILLIPS	S	COM	20825C104	452453	7600451	SH	DEFINED	01 0
CONOCOPHILLIPS	S	COM	20825C104	47644	800611	SH	DEFINED	01 1
CONOCOPHILLIPS		COM	20825C104	114	1909	SH	DEFINED	01 0
CONOCOPHILLIPS		COM	20825C104	327	5500	SH	DEFINED	01 0
CONOR MEDSYSTEMS INC	S	COM	208264101	166	7052	SH	DEFINED	01 0
CONSECO INC	S	COM	208464883	5176	246583	SH	DEFINED	01 0
CONSOL ENERGY INC	S	COM	20854P109	2253	71028	SH	DEFINED	01 0
CONSOL ENERGY INC	S	COM	20854P109	1138	35855	SH	DEFINED	01 0
CONSOLIDATED EDISON INC	S	COM	209115104	36470	789370	SH	DEFINED	01 0
CONSOLIDATED EDISON INC	S	COM	209115104	2237	48419	SH	DEFINED	01 0
CONSOLIDTED GRAPHICS INC	S	COM	209341106	1231	20470	SH	DEFINED	01 0
CONSOLIDTED GRAPHICS INC	S	COM	209341106	7681	127668	SH	DEFINED	01 0
CONSOLIDTED GRAPHICS INC	S	COM	209341106	307	5100	SH	DEFINED	01 0
CONSTELLATION BRANDS	S	COM	21036P108	2377	82615	SH	DEFINED	01 0
CONSTELLATION BRANDS	S	COM	21036P108	1192	41430	SH	DEFINED	01 0
CONSTELLATION ENERGY GROUP INC		COM	210371100	65	1100	SH	DEFINED	01 0
CONSTELLATION ENERGY	S	COM	210371100	18625	314629	SH	DEFINED	01 0
CONSTELLATION ENERGY	S	COM	210371100	2089	35293	SH	DEFINED	01 0
CONTINENTAL AIRLINES-CL B	S	COM	210795308	31275	1104747	SH	DEFINED	01 0
CONTINENTAL AIRLINES-CL B	S	COM	210795308	344	12164	SH	DEFINED	01 0
CONVERGYS CORP	S	COM	212485106	4510	218367	SH	DEFINED	01 0
CONVERGYS CORP	S	COM	212485106	563	27278	SH	DEFINED	01 0
COOPER COS INC	S	COM	216648402	8995	168125	SH	DEFINED	01 0
COOPER TIRE & RUBBER	S	COM	216831107	29	2884	SH	DEFINED	
COOPER TIRE & RUBBER	S	COM	216831107	3208	318807	SH	DEFINED	01 0
CORILLIAN CORP	S	COM	218725109	379	138440	SH	DEFINED	01 0
CORINTHIAN COLLEGES INC	S	COM	218868107	4302	397890	SH	DEFINED	01 0
CORN PRODUCTS INTL INC	S	COM	219023108	6992	214889	SH	DEFINED	01 0
CORNING INC	S	COM	219350105	7480	306430	SH	DEFINED	01 0
CORNING INC	S	COM	219350105	25548	1046577	SH	DEFINED	01 0
CORP EXECUTIVE BOARD CO	S	COM	21988R102	352	3920	SH	DEFINED	01 0
CORP EXECUTIVE BOARD CO	S	COM	21988R102	4048	45026	SH	DEFINED	01 1
CORPORATE OFFICE PROPERTIES		COM	22002T108	2209	49334	SH	DEFINED	01 0
CORRECTIONS CORP	S	COM	22025Y407	1550	35847	SH	DEFINED	01 0
CORRECTIONS CORP	S	COM	22025Y407	34370	795025	SH	DEFINED	01 1
CORRIENTE RESOURCES INC (US LI		COM	22027E102	3626	857300	SH	DEFINED	01 1
CORUS BANKSHARES INC	S	COM	220873103	68	3034	SH	DEFINED	
CORUS BANKSHARES INC	S	COM	220873103	651	29110	SH	DEFINED	01 0
CORUS BANKSHARES INC	S	COM	220873103	168	7500	SH	DEFINED	01 0
CORUS BANKSHARES INC	S	COM	220873103	5493	245640	SH	DEFINED	01 0
COSI INC	S	COM	22122P101	220	41017	SH	DEFINED	01 0
COST PLUS	S	COM	221485105	512	42761	SH	DEFINED	01 0
COST PLUS	S	COM	221485105	15	1247	SH	DEFINED	
COSTCO WHOLESALE CORP	S	COM	22160K105	4613	92847	SH	DEFINED	01 0
COSTCO WHOLESALE CORP	S	COM	22160K105	56218	1131593	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	S	COM	222372104	4213	120238	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	S	COM	222372104	142338	4062133	SH	DEFINED	01 0
COUSINS PROPERTIES INC	S	COM	222795106	1714	50100	SH	DEFINED	01 0
COVANCE INC	S	COM	222816100	7921	119326	SH	DEFINED	01 0
COVANTA HOLDING CORP	S	COM	22282E102	641	29768	SH	DEFINED	01 0
COVENANT TRANSPORT	S	COM	22284P105	2271	186000	SH	DEFINED	01 0

COVENTRY HEALTH CARE INC	S	COM	222862104	1707	33143	SH	DEFINED	01	0
COVENTRY HEALTH CARE INC	S	COM	222862104	3957	76809	SH	DEFINED	01	0
COX RADIO INC	S	COM	224051102	4108	267690	SH	DEFINED	01	0
COX RADIO INC	S	COM	224051102	1348	87880	SH	DEFINED	01	0
COX RADIO INC	S	COM	224051102	336	21900	SH	DEFINED	01	0
CRANE CO	S	COM	224399105	5944	142208	SH	DEFINED	01	0
CREDENCE SYSTEMS CORP	S	COM	225302108	1254	440059	SH	DEFINED	01	0
CREDIT ACCEPTANCE CORP	S	COM	225310101	25	840	SH	DEFINED	01	0
CREDIT ACCEPTANCE CORP	S	COM	225310101	33	1107	SH	DEFINED		
CREE INC	S	COM	225447101	167	8300	SH	DEFINED	01	0
CRESCENT	S	COM	225756105	470	21569	SH	DEFINED	01	0
CRESCENT	S	COM	225756105	17877	819617	SH	DEFINED	01	0
CROCS INC	S	COM	227046109	27639	818472	SH	DEFINED	01	1
CROCS INC	S	COM	227046109	249	7340	SH	DEFINED	01	0
CROSS COUNTRY HEALTHCARE INC		COM	227483104	719	42285	SH	DEFINED	01	0
CROSSTEX ENERGY INC	S	COM	22765Y104	245	2730	SH	DEFINED	01	0
CROWN CASTLE INTL CORP		COM	228227104	113	3200	SH	DEFINED	01	0
CROWN CASTLE INTL CORP	S	COM	228227104	12730	361266	SH	DEFINED	01	0
CROWN CASTLE INTL CORP	S	COM	228227104	269	7633	SH	DEFINED	01	0
CROWN CASTLE INTL CORP	S	COM	228227104	3901	110740	SH	DEFINED	01	1
CROWN HOLDINGS INC		COM	228368106	65	3500	SH	DEFINED	01	0
CRYOLIFE INC	S	COM	228903100	279	43301	SH	DEFINED	01	0
CTRIP.COM INTERNATIONAL-ADR		COM	22943F100	1391	30942	SH	DEFINED	01	0
CUBIC CORP	S	COM	229669106	588	30040	SH	DEFINED	01	0
CUBIST PHARMACEUTICALS INC	S	COM	229678107	2293	105426	SH	DEFINED	01	0
CUBIST PHARMACEUTICALS INC	S	COM	229678107	444	20441	SH	DEFINED	01	1
CULLEN/FROST BANKERS INC	S	COM	229899109	5793	100178	SH	DEFINED	01	0
CUMMINS INC	S	COM	231021106	7708	64646	SH	DEFINED	01	0
CUMMINS INC	S	COM	231021106	1232	10330	SH	DEFINED	01	0
CUMMINS INC		COM	231021106	36	300	SH	DEFINED	01	0
CURTISS-WRIGHT CORP	S	COM	231561101	7116	234430	SH	DEFINED	01	0
CYBERSOURCE CORP	S	COM	23251J106	578	48846	SH	DEFINED	01	0
CYBERONICS	S	COM	23251P102	735	41950	SH	DEFINED	01	0
CYMER INC	S	COM	232572107	737	16770	SH	DEFINED	01	0
CYMER INC	S	COM	232572107	184	4200	SH	DEFINED	01	0
CYMER INC	S	COM	232572107	10068	229292	SH	DEFINED	01	0
CYPRESS SEMICONDUCTOR CORP	S	COM	232806109	23362	1314706	SH	DEFINED	01	0
CYPRESS SEMICONDUCTOR CORP	S	COM	232806109	8583	483009	SH	DEFINED	01	1
CYTEC INDUSTRIES INC	S	COM	232820100	1667	29993	SH	DEFINED	01	0
CYTYC CORPORATION		COM	232946103	2166	88552	SH	DEFINED	01	1
DJO INC	S	COM	23325G104	5145	123875	SH	DEFINED	01	0
DPL INC	S	COM	233293109	455	16772	SH	DEFINED	01	0
DPL INC	S	COM	233293109	21911	807902	SH	DEFINED	01	0
DRS TECHNOLOGIES INC	S	COM	23330X100	6483	148451	SH	DEFINED	01	0
DR HORTON INC	S	COM	23331A109	1282	53515	SH	DEFINED	01	0
DR HORTON INC	S	COM	23331A109	33535	1400198	SH	DEFINED	01	1
DR HORTON INC	S	COM	23331A109	824	34400	SH	DEFINED	10	
DR HORTON INC	S	COM	23331A109	10645	444447	SH	DEFINED	01	0
DR HORTON INC	S	COM	23331A109	25103	1048089	SH	DEFINED	01	0
DST SYSTEMS INC	S	COM	233326107	2129	34516	SH	DEFINED	01	0
DST SYSTEMS INC	S	COM	233326107	1140	18489	SH	DEFINED	01	0
DST SYSTEMS INC	S	COM	233326107	96162	1560280	SH	DEFINED	01	1
DSP GROUP INC	S	COM	23332B106	251	11000	SH	DEFINED	01	0
DSP GROUP INC	S	COM	23332B106	4534	198335	SH	DEFINED	01	0
DSP GROUP INC	S	COM	23332B106	1001	43780	SH	DEFINED	01	0
DTE ENERGY COMPANY	S	COM	233331107	1450	34925	SH	DEFINED	01	0
DTE ENERGY COMPANY	S	COM	233331107	26749	644393	SH	DEFINED	01	0
DSW INC-CLASS A	S	COM	23334L102	2564	81394	SH	DEFINED	01	0
DXP ENTERPRISES INC	S	COM	233377407	297	12719	SH	DEFINED	01	0
DADE BEHRING HOLDINGS INC	S	COM	23342J206	3058	76154	SH	DEFINED	01	0
DAKTRONICS INC	S	COM	234264109	65	3144	SH	DEFINED		
DAKTRONICS INC	S	COM	234264109	1299	62788	SH	DEFINED	01	0

DANA CORP	S		COM	235811106	10	10000	SH	DEFINED	01 0
DANAHER CORP	S		COM	235851102	42826	623638	SH	DEFINED	01 0
DANAHER CORP	S		COM	235851102	4541	66129	SH	DEFINED	01 0
DARDEN RESTAURANTS INC	S		COM	237194105	3606	84912	SH	DEFINED	01 0
DARDEN RESTAURANTS INC	S		COM	237194105	206337	4858421	SH	DEFINED	01 0
DARLING INTERNATIONAL INC	S		COM	237266101	941	224630	SH	DEFINED	01 0
DATASCOPE CORP	S		COM	238113104	821	24531	SH	DEFINED	01 0
DAVITA INC	S		COM	23918K108	2411	41662	SH	DEFINED	01 0
DAVITA INC	S		COM	23918K108	280	4830	SH	DEFINED	01 1
DEALERTRACK HOLDINGS INC	S		COM	242309102	310	14022	SH	DEFINED	01 0
DEAN FOODS CO	S		COM	242370104	2385	56773	SH	DEFINED	01 0
DEAN FOODS CO	S		COM	242370104	1102	26220	SH	DEFINED	01 0
DEB SHOPS INC			COM	242728103	59	2300	SH	DEFINED	01 0
DECKERS OUTDOOR CORP	S		COM	243537107	21	446	SH	DEFINED	
DECKERS OUTDOOR CORP	S		COM	243537107	3930	83059	SH	DEFINED	01 0
DEERE & CO	S		COM	244199105	154950	1846615	SH	DEFINED	01 0
DEERE & CO	S		COM	244199105	4149	49448	SH	DEFINED	01 0
DEERFIELD TRIARC CAPITAL COR			COM	244572301	2014	153600	SH	DEFINED	01 0
DEL MONTE FOODS CO	S		COM	24522P103	11044	1056795	SH	DEFINED	01 0
DELEK US HOLDINGS INC	S		COM	246647101	36	1962	SH	DEFINED	01 0
DELL INC	S		COM	24702R101	10264	449356	SH	DEFINED	01 0
DELL INC	S		COM	24702R101	55211	2417289	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S		COM	247131105	578	14501	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S		COM	247131105	2185	54780	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S		COM	247131105	9825	246388	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S		COM	247131105	15	365	SH	DEFINED	
DELTA & PINE LAND CO	S		COM	247357106	12301	303723	SH	DEFINED	01 0
DELTIC TIMBER CORP	S		COM	247850100	940	19721	SH	DEFINED	01 0
DELTIC TIMBER CORP			COM	247850100	81	1700	SH	DEFINED	01 0
DELTA PETROLEUM CORP	S		COM	247907207	1111	49325	SH	DEFINED	01 0
DELTA PETROLEUM CORP	S		COM	247907207	582	25857	SH	DEFINED	01 0
DENBURY RESOURCES INC	S		COM	247916208	2082	72039	SH	DEFINED	01 0
DENBURY RESOURCES INC	S		COM	247916208	24972	864111	SH	DEFINED	01 0
DELTA FINANCIAL CORP	S		COM	247918105	327	35700	SH	DEFINED	01 0
DELTA FINANCIAL CORP	S		COM	247918105	1337	145920	SH	DEFINED	01 0
DELTA FINANCIAL CORP	S		COM	247918105	1333	145490	SH	DEFINED	01 0
DELUXE CORP	S		COM	248019101	94	5509	SH	DEFINED	
DELUXE CORP	S		COM	248019101	4849	283564	SH	DEFINED	01 0
DENDRITE	S		COM	248239105	23190	2371375	SH	DEFINED	01 0
DENDRITE	S		COM	248239105	723	73980	SH	DEFINED	01 0
DENDRITE	S		COM	248239105	1145	117093	SH	DEFINED	01 0
DENNY'S CORPORATION	S		COM	24869P104	1098	322100	SH	DEFINED	01 0
DENTSPLY INTERNATIONAL INC	S	COM	249030107	17	550	SH	DEFINED	01 0
DENTSPLY INTERNATIONAL INC	S	COM	249030107	2378	78990	SH	DEFINED	01 0
DEVELOPERS DIVERSIFIED RLTY		COM	251591103	3870	69400	SH	DEFINED	01 0
DEVON ENERGY CORPORATION	S	COM	25179M103	5262	83320	SH	DEFINED	01 0
DEVON ENERGY CORPORATION	S	COM	25179M103	67615	1070693	SH	DEFINED	01 0
DEVON ENERGY CORPORATION	S	COM	25179M103	79505	1259791	SH	DEFINED	01 1
DEVON ENERGY CORPORATION	S	COM	25179M103	641	10153	SH	DEFINED	10
DEVON ENERGY CORPORATION	S	COM	25179M103	5706	90350	SH	DEFINED	01 0
DEVON ENERGY CORPORATIOIN NEW		COM	25179M103	69	1100	SH	DEFINED	01 0
DEVRY INC	S		COM	251893103	1864	87650	SH	DEFINED	01 0
DEXCOM INC	S		COM	252131107	165	14859	SH	DEFINED	01 1
DEXCOM INC	S		COM	252131107	832	74759	SH	DEFINED	01 0
DEXCOM INC	S		COM	252131107	299	26874	SH	DEFINED	01 0
DIAGEO PLC-SPONSORED ADR	FSU	COM	25243Q205	44243	622798	SH	DEFINED	01 0
DIAMOND OFFSHORE DRILLING	S	COM	25271C102	1	8	SH	DEFINED	01 0
DIAMOND OFFSHORE DRILLING	S	COM	25271C102	38577	533427	SH	DEFINED	01 1
DIAMONDROCK HOSPITALITY CO	S	COM	252784301	802	48300	SH	DEFINED	01 0
DICK'S SPORTING GOODS INC	S	COM	253393102	427	9370	SH	DEFINED	01 0
DIEBOLD INC	S		COM	253651103	18016	413901	SH	DEFINED	01 0
DIGENE CORP	S		COM	253752109	932	21600	SH	DEFINED	01 0

DIGI INTL INC COM	S		COM	253798102	650	48140	SH	DEFINED	01 0
DIGITAL INSIGHT CORP	S		COM	25385P106	2158	73610	SH	DEFINED	01 0
DIGITAL REALTY TRUST INC	S		COM	253868103	3545	113180	SH	DEFINED	01 0
DIGITAL RIVER INC	S		COM	25388B104	3376	66025	SH	DEFINED	01 0
DIGITAL RIVER INC	S		COM	25388B104	95	1851	SH	DEFINED	
DIME COMMUNITY	S		COM	253922108	786	53362	SH	DEFINED	01 0
DILLARDS INC-CL A	S		COM	254067101	389	11882	SH	DEFINED	01 0
DILLARDS INC-CL A	S		COM	254067101	17077	521729	SH	DEFINED	01 0
DIODES INC	S		COM	254543101	1926	44633	SH	DEFINED	01 0
DIONEX CORP	S		COM	254546104	1974	38750	SH	DEFINED	01 0
DIRECTED ELECTRONICS INC	S		COM	254575103	97	6442	SH	DEFINED	01 0
DIRECTV GROUP INC/THE	S		COM	25459L106	10261	521400	SH	DEFINED	01 1
DIRECTV GROUP INC/THE	S		COM	25459L106	3067	155824	SH	DEFINED	01 0
DISNEY WALT CO	S		COM	254687106	45073	1458287	SH	DEFINED	01 0
WALT DISNEY CO			COM	254687106	133	4300	SH	DEFINED	01 0
DISNEY WALT CO	S		COM	254687106	12692	410615	SH	DEFINED	01 0
DISCOVERY HOLDING CO-A	S		COM	25468Y107	2587	178863	SH	DEFINED	01 0
DISCOVERY HOLDING CO-A	S		COM	25468Y107	13	880	SH	DEFINED	01 0
DITECH NETWORKS INC	S		COM	25500T108	487	63150	SH	DEFINED	01 0
DIVX INC	S		COM	255413106	116	4900	SH	DEFINED	01 0
DOCUCORP INTL	S		COM	255911109	23	2971	SH	DEFINED	01 0
DOBSON COMMUNICATIONS CORP-A			COM	256069105	983	140000	SH	DEFINED	01 0
DOBSON COMMUNICATIONS CORP 06.			CONV PRF	256069709	12	72	SH	DEFINED	01 0
DOE RUN RESOURCES WTS	W		WT	256582909	0	16	SH	DEFINED	01 0
DOLLAR GENERAL CORP	S		COM	256669102	835	61282	SH	DEFINED	01 0
DOLLAR GENERAL CORP	S		COM	256669102	13445	986405	SH	DEFINED	01 0
DOLLAR THRIFTY AUTOMOTIVE GP			COM	256743105	1596	35800	SH	DEFINED	01 0
DOLLAR TREE STORES INC	S		COM	256747106	1605	51809	SH	DEFINED	01 0
DOMINION RESOURCES INC/VA	S		COM	25746U109	123483	1614368	SH	DEFINED	01 0
DOMINION RESOURCES INC/VA	S		COM	25746U109	5836	76294	SH	DEFINED	01 0
DOMINION RES INC VA NEW			COM	25746U109	237	3100	SH	DEFINED	01 0
DOMINO'S PIZZA INC	S		COM	25754A201	239	9300	SH	DEFINED	01 0
DOMINO'S PIZZA INC	S		COM	25754A201	910	35460	SH	DEFINED	01 0
DOMINO'S PIZZA INC	S		COM	25754A201	3943	153673	SH	DEFINED	01 0
DOMINO'S PIZZA INC	S		COM	25754A201	3396	132468	SH	DEFINED	01 1
DOMTAR INC	FSUSD		COM	257561100	4170	708000	SH	DEFINED	01 0
DONALDSON CO INC	S		COM	257651109	759	20573	SH	DEFINED	01 0
DONEGAL GROUP			COM	257701201	197	9766	SH	DEFINED	01 0
RR DONNELLEY & SONS CO	S		COM	257867101	12597	382195	SH	DEFINED	01 0
RR DONNELLEY & SONS CO	S		COM	257867101	1401	42498	SH	DEFINED	01 0
DORAL FINANCIAL CORP	S		COM	25811P100	215	32589	SH	DEFINED	01 0
DORAL FINANCIAL CORP	S		COM	25811P100	79	11965	SH	DEFINED	
DOVER CORP	S		COM	260003108	15078	317822	SH	DEFINED	01 0
DOVER CORP	S		COM	260003108	203182	4282928	SH	DEFINED	01 0
DOVER DOWNS GAMING & ENTERTAIN			COM	260095104	419	34500	SH	DEFINED	01 0
DOVER MOTORSPORTS INC	S		COM	260174107	379	70000	SH	DEFINED	01 0
DOW CHEMICAL			COM	260543103	51	1300	SH	DEFINED	01 0
DOW CHEMICAL	S		COM	260543103	169920	4359170	SH	DEFINED	01 0
DOW CHEMICAL			COM	260543103	57	1475	SH	DEFINED	01 0
DOW CHEMICAL	S		COM	260543103	8373	214822	SH	DEFINED	01 0
DOW JONES & CO INC	S		COM	260561105	965	28770	SH	DEFINED	01 0
DOW JONES & CO INC	S		COM	260561105	428	12770	SH	DEFINED	01 0
DOWNEY FINANCIAL CORP	S		COM	261018105	20	302	SH	DEFINED	
DOWNEY FINANCIAL CORP	S		COM	261018105	1937	29120	SH	DEFINED	01 0
DOWNEY FINANCIAL CORP	S		COM	261018105	472	7100	SH	DEFINED	01 0
DOWNEY FINANCIAL CORP	S		COM	261018105	8809	132377	SH	DEFINED	01 0
DREAMWORKS ANIMATION SKG-A	S		COM	26153C103	1753	70375	SH	DEFINED	01 0
DRESS BARN INC	S		COM	261570105	32	1483	SH	DEFINED	
DRESS BARN INC	S		COM	261570105	4858	222616	SH	DEFINED	01 0
DRESSER-RAND GROUP INC	S		COM	261608103	406	19900	SH	DEFINED	01 0
DREW INDUSTRIES INC	S		COM	26168L205	1429	56594	SH	DEFINED	01 0
DREW INDUSTRIES			COM	26168L205	184	7300	SH	DEFINED	01 0

DRIL-QUIP INC	S		COM	262037104	4961	73307	SH	DEFINED	01 0
DRIL-QUIP INC	S		COM	262037104	20	296	SH	DEFINED	
E I DUPONT	S		COM	263534109	203564	4751721	SH	DEFINED	01 0
E I DUPONT	S		COM	263534109	9419	219862	SH	DEFINED	01 0
EI DUPONT DE NEMOURS			COM	263534109	36	850	SH	DEFINED	01 0
EI DUPONT DE NEMOURS			COM	263534109	39	900	SH	DEFINED	01 0
DUKE REALTY CORP	S		COM	264411505	3522	94300	SH	DEFINED	01 0
DUKE ENERGY CORP	S		COM	26441C105	8011	265270	SH	DEFINED	01 0
DUKE ENERGY CORP	S		COM	26441C105	89977	2979344	SH	DEFINED	01 0
DUKE ENERGY CORP NEW			COM	26441C105	54	1800	SH	DEFINED	01 0
DUN & BRADSTREET CORP	S		COM	26483E100	14213	189536	SH	DEFINED	01 0
DUQUESNE LIGHT HOLDINGS INC			COM	266233105	269	13667	SH	DEFINED	01 0
DUQUESNE LIGHT HOLDINGS INC			COM	266233105	18	910	SH	DEFINED	
DYNAMEX INC	S		COM	26784F103	544	26204	SH	DEFINED	01 0
DYNAMEX INC			COM	26784F103	172	8300	SH	DEFINED	01 0
DYNAMIC MATERIALS CORP	S		COM	267888105	2590	79883	SH	DEFINED	01 0
DYNEGY INC	S		COM	26816Q101	7280	1313941	SH	DEFINED	01 0
DYNEGY INC	S		COM	26816Q101	412	74302	SH	DEFINED	01 0
DYNCORP INTERNATIONAL INC	S		COM	26817C101	264	21000	SH	DEFINED	01 0
DYNCORP INTERNATIONAL INC	S		COM	26817C101	3290	261460	SH	DEFINED	01 0
DYNCORP INTERNATIONAL INC	S		COM	26817C101	1092	86850	SH	DEFINED	01 0
EFES BREWERIES INTL-144A GDR			COM	26843E105	6086	186542	SH	DEFINED	01 0
EGL INC	S		COM	268484102	36	979	SH	DEFINED	
EGL INC	S		COM	268484102	5327	146198	SH	DEFINED	01 0
EGL INC	S		COM	268484102	760	20840	SH	DEFINED	01 0
EGL INC	S		COM	268484102	182	5000	SH	DEFINED	01 0
EMC CORPORATION	S		COM	268648102	41206	3439440	SH	DEFINED	01 0
EMC CORPORATION	S		COM	268648102	5410	451552	SH	DEFINED	01 0
EMC INS GROUP INC	S		COM	268664109	19	673	SH	DEFINED	
EMC INS GROUP INC	S		COM	268664109	109	3767	SH	DEFINED	01 0
EMS TECHNOLOGIES INC	S		COM	26873N108	494	26300	SH	DEFINED	01 0
ENSCO INTERNATIONAL INC	S		COM	26874Q100	81087	1851317	SH	DEFINED	01 1
ENSCO INTERNATIONAL INC	S		COM	26874Q100	49649	1132764	SH	DEFINED	01 0
ENSCO INTERNATIONAL INC	S		COM	26874Q100	2312	52756	SH	DEFINED	01 0
ENI SPA-SPONSORED ADR	FSUSD		COM	26874R108	2023	34000	SH	DEFINED	01 0
EOG RESOURCES INC	S		COM	26875P101	715	11000	SH	DEFINED	10
EOG RESOURCES INC	S		COM	26875P101	8190	125915	SH	DEFINED	01 1
EOG RESOURCES INC	S		COM	26875P101	3333	51234	SH	DEFINED	01 0
EOG RESOURCES INC	S		COM	26875P101	6945	106765	SH	DEFINED	01 0
EOG RESOURCES INC	S		COM	26875P101	34180	525456	SH	DEFINED	01 0
EPIQ SYSTEMS INC	S		COM	26882D109	409	27825	SH	DEFINED	01 0
E*TRADE FINANCIAL CORP	S		COM	269246104	1012	42342	SH	DEFINED	10
E*TRADE FINANCIAL CORP	S		COM	269246104	113191	4734003	SH	DEFINED	01 1
E*TRADE FINANCIAL CORP	S		COM	269246104	2007	83920	SH	DEFINED	01 0
E*TRADE FINANCIAL CORP	S		COM	269246104	10301	430609	SH	DEFINED	01 0
E*TRADE FINANCIAL CORP	S		COM	269246104	9145	382334	SH	DEFINED	01 0
EXCO RESOURCES INC	S		COM	269279402	2424	195300	SH	DEFINED	01 0
EV3 INC	S		COM	26928A200	458	26943	SH	DEFINED	01 0
EV3 INC	S		COM	26928A200	2677	157430	SH	DEFINED	01 1
EV3 INC	S		COM	26928A200	1129	66343	SH	DEFINED	01 0
EAGLE MATERIALS INC	S		COM	26969P108	97	2889	SH	DEFINED	01 0
EARTHLINK INC	S		COM	270321102	2311	318040	SH	DEFINED	01 0
EARTHLINK INC	S		COM	270321102	165	22700	SH	DEFINED	01 0
EARTHLINK INC	S		COM	270321102	721	99200	SH	DEFINED	01 0
EAST WEST BANCORP INC	S		COM	27579R104	9943	251026	SH	DEFINED	01 0
EASTERN AMER NATURAL GAS TR			COM	276217106	1023	39500	SH	DEFINED	01 0
EASTGROUP PROPERTIES	S		COM	277276101	3612	72430	SH	DEFINED	01 0
EASTMAN CHEMICAL COMPANY	S		COM	277432100	873	16161	SH	DEFINED	01 0
EASTMAN CHEMICAL COMPANY	S		COM	277432100	44707	827612	SH	DEFINED	01 0
EASTMAN CHEMICAL CO			COM	277432100	54	1000	SH	DEFINED	01 0
EASTMAN KODAK CO	S		COM	277461109	1525	68090	SH	DEFINED	01 0
EASTMAN KODAK CO	S		COM	277461109	74037	3305182	SH	DEFINED	01 0

EATON CORP S	COM	278058102	2454	35646	SH	DEFINED	01	0
EATON CORP	COM	278058102	48	700	SH	DEFINED	01	0
EATON CORP	COM	278058102	158	2300	SH	DEFINED	01	0
EATON CORP S	COM	278058102	88786	1289530	SH	DEFINED	01	0
EBAY INC S	COM	278642103	12969	457264	SH	DEFINED	01	0
EBAY INC S	COM	278642103	623	22000	SH	DEFINED	01	1
EBAY INC S	COM	278642103	6656	234694	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP S	COM	278762109	17612	537936	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP S	COM	278762109	26	786	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP S	COM	278762109	11946	365113	SH	DEFINED	01	1
ECLIPSYS CORP	COM	278856109	394	22012	SH	DEFINED	01	1
ECOLAB INC S	COM	278865100	7123	166336	SH	DEFINED	01	0
ECOLAB INC S	COM	278865100	1503	35098	SH	DEFINED	01	0
EDISON INTERNATIONAL S	COM	281020107	2665	64003	SH	DEFINED	01	0
EDISON INTERNATIONAL S	COM	281020107	57708	1385904	SH	DEFINED	01	0
EDO CORP S	COM	281347104	704	30775	SH	DEFINED	01	0
EDUCATE INC S	COM	28138P100	270	33768	SH	DEFINED	01	0
A.G. EDWARDS INC.	COM	281760108	27	500	SH	DEFINED	01	0
EDWARDS (A.G.) INC S	COM	281760108	234	4385	SH	DEFINED	01	0
EDWARDS LIFESCIENCES CORP S	COM	28176E108	176	3781	SH	DEFINED	01	0
EFUNDS CORP S	COM	28224R101	2183	90290	SH	DEFINED	01	0
EL PASO CORP S	COM	28336L109	2306	169032	SH	DEFINED	01	0
EL PASO CORP S	COM	28336L109	36084	2645482	SH	DEFINED	01	0
EL PASO CORP	COM	28336L109	34	2500	SH	DEFINED	01	0
EL PASO ELECTRIC CO S	COM	283677854	5022	224819	SH	DEFINED	01	0
ELECTRO SCIENTIFIC INDS INC	COM	285229100	1162	56399	SH	DEFINED	01	0
ELECTRONIC ARTS INC S	COM	285512109	10216	183467	SH	DEFINED	01	0
ELECTRONIC ARTS INC S	COM	285512109	3419	61395	SH	DEFINED	01	0
ELECTRONIC ARTS INC S	COM	285512109	48204	865754	SH	DEFINED	01	1
ELECTRONIC DATA SYSTEMS	COM	285661104	167	6800	SH	DEFINED	01	0
ELECTRONIC DATA SYSTEMS	COM	285661104	51	2100	SH	DEFINED	01	0
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	166629	6795536	SH	DEFINED	01	0
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	3252	132629	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING S	COM	286082102	1657	72440	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING S	COM	286082102	6414	280310	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING S	COM	286082102	209	9137	SH	DEFINED	01	1
ELECTRONICS FOR IMAGING S	COM	286082102	407	17800	SH	DEFINED	01	0
ELKCORP S	COM	287456107	1268	46698	SH	DEFINED	01	0
PERRY ELLIS INTERNATIONAL S	COM	288853104	1873	60644	SH	DEFINED	01	0
EMAGEON INC S	COM	29076V109	876	56200	SH	DEFINED	01	0
EMBARQ CORP S	COM	29078E105	1592	32923	SH	DEFINED	01	0
EMBARQ CORP S	COM	29078E105	199857	4131837	SH	DEFINED	01	0
EMBARQ CORP	COM	29078E105	34	695	SH	DEFINED	01	0
EMBRAER AIRCRAFT COR FSUSD	COM	29081M102	1021	26000	SH	DEFINED	01	0
EMCOR CORP S	COM	290846104	173	29160	SH	DEFINED	01	0
EMDEON CORPORATION S	COM	290849108	137	11691	SH	DEFINED	01	0
EMCOR GROUP INC S	COM	29084Q100	433	7900	SH	DEFINED	01	0
EMCOR GROUP INC S	COM	29084Q100	73	1338	SH	DEFINED		
EMCOR GROUP INC S	COM	29084Q100	1799	32790	SH	DEFINED	01	0
EMCOR GROUP INC S	COM	29084Q100	7345	133898	SH	DEFINED	01	0
EMERITUS CORP S	COM	291005106	59	2761	SH	DEFINED	01	0
EMERGENCY MEDICAL SERVICES-A	COM	29100P102	1845	112870	SH	DEFINED	01	0
EMERSON ELECTRIC CO S	COM	291011104	18747	223549	SH	DEFINED	01	0
EMERSON ELECTRIC CO S	COM	291011104	6717	80092	SH	DEFINED	01	0
EMERSON ELECTRIC CO S	COM	291011104	4273	51000	SH	DEFINED	01	1
AMERICAN SAFETY INS HOLDINGS	COM	292350998	21	1167	SH	DEFINED	01	0
EMP NAC ELECTRICID ADS REPR 30	COM	29244T101	3079	101900	SH	DEFINED	01	1
EMULEX CORP S	COM	292475209	256	14100	SH	DEFINED	01	0
EMULEX CORP S	COM	292475209	3140	172755	SH	DEFINED	01	0
EMULEX CORP S	COM	292475209	1014	55780	SH	DEFINED	01	0
ENCANA CORP FSUSD	COM	292505104	297	6361	SH	DEFINED	01	0
ENCANA CORP FSUSD	COM	292505104	25316	542183	SH	DEFINED	01	0

ENBRIDGE INC FSUSD	COM	29250N105	40133	1243228	SH	DEFINED	01	0
ENBRIDGE ENERGY MANAGEMENT L	COM	29250X103	0	1	SH	DEFINED	01	0
ENCORE ACQUISITION CO S	COM	29255W100	7117	292400	SH	DEFINED	01	0
ENCORE WIRE CORP S	COM	292562105	16	444	SH	DEFINED		
ENCORE WIRE CORP S	COM	292562105	3520	99768	SH	DEFINED	01	0
ENDO PHARMACEUT HLDGS INC S	COM	29264F205	2382	73305	SH	DEFINED	01	1
ENDO PHARMACEUT HLDGS INC S	COM	29264F205	446	13693	SH	DEFINED	01	0
ENDO PHARMACEUT HLDGS INC S	COM	29264F205	11461	352103	SH	DEFINED	01	0
ENERGY CONVERSION DEVICES S	COM	292659109	67	1806	SH	DEFINED	01	0
ENERGY CONVERSION DEVICES S	COM	292659109	16708	451099	SH	DEFINED	01	0
ENERGEN CORP S	COM	29265N108	7373	176113	SH	DEFINED	01	0
ENERGY EAST CORPORATION S	COM	29266M109	32390	1365497	SH	DEFINED	01	0
ENERGIZER HOLDINGS INC S	COM	29266R108	13266	184271	SH	DEFINED	01	0
ENERGIZER HOLDINGS INC S	COM	29266R108	324	4504	SH	DEFINED	01	0
ENERGIZER HOLDINGS INC	COM	29266R108	43	600	SH	DEFINED	01	0
ENERSIS SA SPON ADR REP 50 COM	COM	29274F104	3696	280000	SH	DEFINED	01	1
ENERSYS S	COM	29275Y102	863	53840	SH	DEFINED	01	0
ENERSYS S	COM	29275Y102	967	60300	SH	DEFINED	01	0
ENERSYS S	COM	29275Y102	263	16400	SH	DEFINED	01	0
ENNIS INC S	COM	293389102	25	1158	SH	DEFINED		
ENNIS INC S	COM	293389102	2331	107659	SH	DEFINED	01	0
ENPRO INDUSTRIES INC S	COM	29355X107	1352	44980	SH	DEFINED	01	0
ENPRO INDUSTRIES INC S	COM	29355X107	370	12300	SH	DEFINED	01	0
ENPRO INDUSTRIES INC S	COM	29355X107	6147	204466	SH	DEFINED	01	0
ENTEGRIS INC S	COM	29362U104	243	22290	SH	DEFINED	01	0
ENTEGRIS INC S	COM	29362U104	968	88725	SH	DEFINED	01	0
ENTEGRIS INC S	COM	29362U104	3363	308411	SH	DEFINED	01	0
ENTERGY CORP S	COM	29364G103	43910	561312	SH	DEFINED	01	0
ENTERGY CORP S	COM	29364G103	3202	40931	SH	DEFINED	01	0
ENTERGY CORP NEW	COM	29364G103	39	500	SH	DEFINED	01	0
ENTERGY CORP NEW	COM	29364G103	235	3000	SH	DEFINED	01	0
ENTERTAINMENT PROPERTIES TR	COM	29380T105	8957	181590	SH	DEFINED	01	0
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1041	21130	SH	DEFINED	01	0
ENTERTAINMENT PROPERTIES TR	COM	29380T105	271	5500	SH	DEFINED	01	0
ENTRAVISION COMM S	COM	29382R107	4099	550860	SH	DEFINED	01	0
ENTRAVISION COMM S	COM	29382R107	888	119300	SH	DEFINED	01	0
ENTRAVISION COMM S	COM	29382R107	228	30600	SH	DEFINED	01	0
ENZON PHARMACEUTICALS INC S	COM	293904108	347	42134	SH	DEFINED	01	0
ENZO BIOCHEM INC S	COM	294100102	648	53134	SH	DEFINED	01	0
EPICOR SOFTWARE CORP S	COM	29426L108	4450	339440	SH	DEFINED	01	0
EQUIFAX INC S	COM	294429105	913	24881	SH	DEFINED	01	0
EQUIFAX INC S	COM	294429105	1450	39551	SH	DEFINED	01	1
EQUIFAX INC S	COM	294429105	2332	63530	SH	DEFINED	01	0
EQUINIX INC S	COM	29444U502	25	417	SH	DEFINED		
EQUINIX INC S	COM	29444U502	619	10307	SH	DEFINED	01	0
EQUITY LIFESTYLE PROPERTIES	COM	29472R108	1739	38049	SH	DEFINED	01	0
EQUITY OFFICE S	COM	294741103	2735	68788	SH	DEFINED	01	0
EQUITY OFFICE S	COM	294741103	349	8782	SH	DEFINED	01	1
EQUITY OFFICE	COM	294741103	48	1200	SH	DEFINED	01	0
EQUITY OFFICE S	COM	294741103	43446	1092705	SH	DEFINED	01	0
EQUITY ONE INC S	COM	294752100	137	5700	SH	DEFINED	01	0
EQUITY RESIDENTIAL S	COM	29476L107	2891	57158	SH	DEFINED	01	0
EQUITY RESIDENTIAL S	COM	29476L107	708	13997	SH	DEFINED	01	1
EQUITY RESIDENTIAL S	COM	29476L107	39054	772143	SH	DEFINED	01	0
EQUITY RESIDENTIAL COM SHS BEN	COM	29476L107	56	1100	SH	DEFINED	01	0
ERICSSON (LM) TEL-SP ADR FSU	COM	294821608	13	385	SH	DEFINED	01	0
ERICSSON (LM) TEL-SP ADR FSU	COM	294821608	1796	52142	SH	DEFINED	01	0
ERIE INDEMNITY CO S	COM	29530P102	837	15979	SH	DEFINED	01	0
ESCHELON TELECOM INC S	COM	296290109	698	41070	SH	DEFINED	01	0
ESCHELON TELECOM INC S	COM	296290109	785	46110	SH	DEFINED	01	0
ESCHELON TELECOM INC S	COM	296290109	199	11700	SH	DEFINED	01	0
ESCO TECHNOLOGIES INC S	COM	296315104	3226	70090	SH	DEFINED	01	0

ESSEX PROPERTY TRUST INC	S	COM	297178105	7462	61468	SH	DEFINED	01	0
ESTERLINE TECHNOLOGIES CORP		COM	297425100	2757	81680	SH	DEFINED	01	0
ETHAN ALLEN	S	COM	297602104	47	1360	SH	DEFINED		
ETHAN ALLEN	S	COM	297602104	652	18780	SH	DEFINED	01	0
ETHAN ALLEN	S	COM	297602104	149	4300	SH	DEFINED	01	0
ETHAN ALLEN	S	COM	297602104	6102	176001	SH	DEFINED	01	0
EURONET WORLDWIDE INC	S	COM	298736109	1229	50072	SH	DEFINED	01	0
EURONET WORLDWIDE INC	S	COM	298736109	645	26259	SH	DEFINED	01	0
EVOLUTION PETROLEUM CORP	S	COM	30049A107	545	191030	SH	DEFINED	01	0
EXAR CORP	S	COM	300645108	1950	146677	SH	DEFINED	01	0
EXAR CORP	S	COM	300645108	758	57040	SH	DEFINED	01	0
EXAR CORP	S	COM	300645108	211	15900	SH	DEFINED	01	0
EXCEL TECHNOLOGY INC	S	COM	30067T103	44	1500	SH	DEFINED	01	0
EXCEL TECHNOLOGY INC		COM	30067T103	109	3700	SH	DEFINED	01	0
EXELON CORP	S	COM	30161N101	21360	352885	SH	DEFINED	01	1
EXELON CORP	S	COM	30161N101	124962	2064121	SH	DEFINED	01	0
EXELON CORP	S	COM	30161N101	8533	140953	SH	DEFINED	01	0
EXELON CORP		COM	30161N101	36	600	SH	DEFINED	01	0
EXELIXIS INC	S	COM	30161Q104	2652	304399	SH	DEFINED	01	0
EXPEDIA INC	S	COM	30212P105	19	1220	SH	DEFINED	01	0
EXPEDIA INC	S	COM	30212P105	55541	3542123	SH	DEFINED	01	1
EXPEDIA INC	S	COM	30212P105	1680	107140	SH	DEFINED	01	0
EXPEDITORS INTL WASH	S	COM	302130109	903	20256	SH	DEFINED	01	0
EXPEDITORS INTL WASH	S	COM	302130109	34	772	SH	DEFINED	01	0
EXPLORATION CO OF DELAWARE		COM	302133202	63	6600	SH	DEFINED	01	0
EXPLORATION CO OF DELAWARE	S	COM	302133202	217	22680	SH	DEFINED	01	0
EXPONENT INC	S	COM	30214U102	1334	80090	SH	DEFINED	01	0
EXPONENT INC	S	COM	30214U102	768	46000	SH	DEFINED	01	0
EXPONENT INC	S	COM	30214U102	195	11700	SH	DEFINED	01	0
EXPONENT INC		COM	30214U102	117	7000	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	S	COM	302182100	3503	46405	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	S	COM	302182100	43523	576541	SH	DEFINED	01	0
EXTRA SPACE STORAGE INC	S	COM	30225T102	563	32500	SH	DEFINED	01	0
EZ CORP INC	S	COM	302301106	82	2133	SH	DEFINED	01	0
EZ CORP INC	S	COM	302301106	26	685	SH	DEFINED		
EXXON MOBIL CORP	S	COM	30231G102	1015654	15136390	SH	DEFINED	01	0
EXXON MOBIL CORP	S	COM	30231G102	80608	1201307	SH	DEFINED	01	0
EXXON MOBIL CORP	S	COM	30231G102	138443	2065404	SH	DEFINED	01	1
EXXON MOBIL CORP		COM	30231G102	1678	25000	SH	DEFINED	01	0
EXXON MOBIL CORP		COM	30231G102	101	1500	SH	DEFINED	01	0
FBL FINL GROUP INC.	S	COM	30239F106	24	726	SH	DEFINED		
FBL FINL GROUP INC.	S	COM	30239F106	1587	47397	SH	DEFINED	01	0
FBL FINL GROUP INC.	S	COM	30239F106	1739	51960	SH	DEFINED	01	0
FBL FINL GROUP INC.	S	COM	30239F106	462	13800	SH	DEFINED	01	0
FEI COMPANY	S	COM	30241L109	1036	49070	SH	DEFINED	01	0
FLIR SYSTEMS INC	S	COM	302445101	7397	272344	SH	DEFINED	01	0
FLIR SYSTEMS INC	S	COM	302445101	1150	42353	SH	DEFINED	01	0
FMC TECHNOLOGIES INC	S	COM	30249U101	202	3771	SH	DEFINED	01	0
FNB CORP	S	COM	302520101	13	806	SH	DEFINED		
FNB FINL SVCS CORP		COM	302526108	62	4200	SH	DEFINED	01	0
FPIC INSURANCE GROUP INC	S	COM	302563101	6161	155558	SH	DEFINED	01	0
FPIC INSURANCE GROUP INC	S	COM	302563101	1456	36775	SH	DEFINED	01	0
FPIC INSURANCE GROUP INC	S	COM	302563101	388	9800	SH	DEFINED	01	0
FPL GROUP INC	S	COM	302571104	128663	2859182	SH	DEFINED	01	0
FPL GROUP INC	S	COM	302571104	4661	103585	SH	DEFINED	01	0
FTD GROUP INC	S	COM	30267U108	608	39377	SH	DEFINED	01	0
FTI CONSULTING INC	S	COM	302941109	1531	61099	SH	DEFINED	01	0
FACTSET RESEARCH	S	COM	303075105	4222	86930	SH	DEFINED	01	0
FAIR ISAAC CORP	S	COM	303250104	45080	1232698	SH	DEFINED	01	0
FAIR ISAAC CORP	S	COM	303250104	2580	70535	SH	DEFINED	01	0
FAIRCHILD CORP.	S	COM	303698104	663	255000	SH	DEFINED	01	0
FAIRPOINT COMMUNICATIONS INC		COM	305560104	2442	140320	SH	DEFINED	01	0

FAIRPOINT COMMUNICATIONS INC			COM	305560104	761	43750	SH	DEFINED 01 0
FAIRPOINT COMMUNICATIONS INC			COM	305560104	186	10700	SH	DEFINED 01 0
FAMILY DOLLAR STORES	S		COM	307000109	24923	852396	SH	DEFINED 01 0
FAMILY DOLLAR STORES	S		COM	307000109	871	29786	SH	DEFINED 01 0
FASTENAL CO	S		COM	311900104	2755	71416	SH	DEFINED 01 0
FASTENAL CO	S		COM	311900104	45841	1188510	SH	DEFINED 01 0
FEDERAL AGRIC MORTGAGE	S		COM	313148306	527	19898	SH	DEFINED 01 0
FREDDIE MAC	S		COM	313400301	113071	1704679	SH	DEFINED 01 0
FREDDIE MAC	S		COM	313400301	9004	135753	SH	DEFINED 01 0
FEDERAL HOME LOAN MTG			COM	313400301	332	5000	SH	DEFINED 01 0
FEDERAL NATL MTG			COM	313586109	467	8350	SH	DEFINED 01 0
FANNIE MAE	S		COM	313586109	345766	6184334	SH	DEFINED 01 0
FANNIE MAE	S		COM	313586109	13037	233187	SH	DEFINED 01 0
FEDERAL REALTY INVS.	S		COM	313747206	3863	51990	SH	DEFINED 01 0
FEDERATED DEPARTMENT STORES			COM	31410H101	5098	117971	SH	DEFINED 01 0
FEDERATED DEPARTMENT STORES			COM	31410H101	111688	2584797	SH	DEFINED 01 0
FEDERATED DEPT STORES			COM	31410H101	125	2900	SH	DEFINED 01 0
FEDERATED INVESTORS	S		COM	314211103	602	17800	SH	DEFINED 01 0
FEDERATED INVESTORS	S		COM	314211103	154	4550	SH	DEFINED 01 0
FEDEX CORP	S		COM	31428X106	34669	318989	SH	DEFINED 01 0
FEDEX CORP	S		COM	31428X106	6542	60195	SH	DEFINED 01 0
FEDEX CORP			COM	31428X106	22	200	SH	DEFINED 01 0
FELCOR LODGING TRUST INC	S		COM	31430F101	7600	379057	SH	DEFINED 01 0
FELCOR LODGING TRUST INC	S		COM	31430F101	815	40640	SH	DEFINED 01 0
FELCOR LODGING TRUST INC	S		COM	31430F101	225	11200	SH	DEFINED 01 0
FERRO CORP	S		COM	315405100	4218	237200	SH	DEFINED 01 0
F5 NETWORKS INC	S		COM	315616102	1407	26196	SH	DEFINED 01 0
F5 NETWORKS INC	S		COM	315616102	20034	372958	SH	DEFINED 01 0
FIDELITY BANKSHARES INC	S		COM	31604Q107	1647	42230	SH	DEFINED 01 0
FIDELITY NATIONAL TITLE-CL A			COM	31620R105	96	4597	SH	DEFINED 01 0
FIDELITY NATIONAL FINL INC	S	COM	316326107	791	18993	SH	DEFINED 01 0
FIDELITY SOUTHERN CORP			COM	316394105	98	5400	SH	DEFINED 01 0
FIELDSTONE INVESTMENT CORP	S	COM	31659U300	22	2500	SH	DEFINED 01 0
FIFTH THIRD BANCORP	S		COM	316773100	8410	220866	SH	DEFINED 01 0
FIFTH THIRD BANCORP	S		COM	316773100	4174	109606	SH	DEFINED 01 0
FILENET CORP	S		COM	316869106	2865	82254	SH	DEFINED 01 0
FINANCIAL FEDERAL CORP	S		COM	317492106	271	10100	SH	DEFINED 01 0
FINANCIAL FEDERAL CORP	S		COM	317492106	6557	244666	SH	DEFINED 01 0
FINANCIAL FEDERAL CORP	S		COM	317492106	1080	40320	SH	DEFINED 01 0
FINANCIAL INSTITUTIONS INC	S	COM	317585404	62	2666	SH	DEFINED 01 0
FINISAR CORPORATION	S		COM	31787A101	7072	1948089	SH	DEFINED 01 0
FINISAR CORPORATION	S		COM	31787A101	21	5857	SH	DEFINED
FINISH LINE INC	S		COM	317923100	19	1498	SH	DEFINED
FINISH LINE INC	S		COM	317923100	1035	82040	SH	DEFINED 01 0
FIRST ACCEPTANCE CORP	S		COM	318457108	345	30000	SH	DEFINED 01 0
FIRST AMERICAN CORPORATION	S	COM	318522307	372	8773	SH	DEFINED 01 0
FIRST BANCORP/PR	S		COM	318672102	66	5937	SH	DEFINED
FIRST BANCORP/PR	S		COM	318672102	3689	333595	SH	DEFINED 01 0
FIRST CASH FINL SVCS INC	S		COM	31942D107	528	25651	SH	DEFINED 01 0
FIRST CASH FINL SVCS INC	S		COM	31942D107	16	790	SH	DEFINED
FIRST CITIZENS BANK	S		COM	31946M103	271	1418	SH	DEFINED 01 0
FIRST COMWLTH FINL P	S		COM	319829107	1583	121515	SH	DEFINED 01 0
FIRST COMMUNITY BANCSHARES	S	COM	31983A103	15	452	SH	DEFINED
FIRST COMMUNITY BANCSHARES	S	COM	31983A103	1024	30660	SH	DEFINED 01 0
FIRST COMMUNITY BANCSHARES	S	COM	31983A103	1058	31720	SH	DEFINED 01 0
FIRST COMMUNITY BANCSHARES	S	COM	31983A103	264	7900	SH	DEFINED 01 0
FIRST COMMUNITY BANCORP	S		COM	31983B101	3962	70800	SH	DEFINED 01 0
FIRST DATA CORP	S		COM	319963104	5516	131333	SH	DEFINED 01 0
FIRST DATA CORP	S		COM	319963104	6313	150317	SH	DEFINED 01 0
FIRST DATA CORP-W/I	S		COM	319963112	52302	2274999	SH	DEFINED 01 0
FIRST FINANCIAL	S		COM	320239106	1485	43400	SH	DEFINED 01 0
FIRST FINANCIAL	S		COM	320239106	1178	34430	SH	DEFINED 01 0

FIRST FINANCIAL S	COM	320239106	305	8900	SH	DEFINED	01	0
FIRST HORIZON NATIONAL CORP	COM	320517105	926	24355	SH	DEFINED	01	0
FIRST HORIZON NATIONAL CORP	COM	320517105	6217	163547	SH	DEFINED	01	0
FIRST INDIANA CORP S	COM	32054R108	728	28013	SH	DEFINED	01	0
FIRST MARBLEHEAD CORP/THE S	COM	320771108	45	652	SH	DEFINED	01	0
FIRST MERCHANTS CORP S	COM	320817109	289	12200	SH	DEFINED	01	0
FIRST MIDWEST BANC S	COM	320867104	17	440	SH	DEFINED		
FIRST MIDWEST BANC S	COM	320867104	3727	98352	SH	DEFINED	01	0
FIRST NIAGARA FINANCIAL GRP	COM	33582V108	329	22567	SH	DEFINED	01	0
FIRST POTOMAC REALTY TRUST S	COM	33610F109	1484	49100	SH	DEFINED	01	0
FIRST REPUBLIC BANK S	COM	336158100	13995	328793	SH	DEFINED	01	0
FIRST REPUBLIC BANK S	COM	336158100	1532	36020	SH	DEFINED	01	0
FIRST REPUBLIC BANK S	COM	336158100	383	9000	SH	DEFINED	01	0
FIRST REGIONAL BANCORP/CAL S	COM	33615C101	1434	42109	SH	DEFINED	01	0
FIRST REGIONAL BANCORP/CAL S	COM	33615C101	1172	34380	SH	DEFINED	01	0
FIRST REGIONAL BANCORP/CAL S	COM	33615C101	300	8800	SH	DEFINED	01	0
1ST SOURCE CORP S	COM	336901103	1324	44813	SH	DEFINED	01	0
1ST SOURCE CORP S	COM	336901103	1512	51219	SH	DEFINED	01	0
1ST SOURCE CORP S	COM	336901103	373	12620	SH	DEFINED	01	0
FISERV INC S	COM	337738108	48272	1025079	SH	DEFINED	01	0
FISERV INC S	COM	337738108	3439	73036	SH	DEFINED	01	0
FISHER COMMUNICATIONS INC S	COM	337756209	2493	60000	SH	DEFINED	01	0
FIRSTFED FINANCIAL CORP S	COM	337907109	11287	199006	SH	DEFINED	01	0
FIRSTFED FINANCIAL CORP S	COM	337907109	1945	34310	SH	DEFINED	01	0
FIRSTFED FINANCIAL CORP S	COM	337907109	486	8561	SH	DEFINED	01	0
FIRSTMERIT CORP S	COM	337915102	55	2383	SH	DEFINED		
FIRSTMERIT CORP S	COM	337915102	220	9461	SH	DEFINED	01	0
FLAGSTAR BANCORP INC S	COM	337930101	44	3038	SH	DEFINED		
FLAGSTAR BANCORP INC S	COM	337930101	1438	98881	SH	DEFINED	01	0
FIRST ENERGY CORP	COM	337932107	89	1600	SH	DEFINED	01	0
FIRSTENERGY CORP S	COM	337932107	4176	74751	SH	DEFINED	01	0
FIRSTENERGY CORP S	COM	337932107	60220	1078062	SH	DEFINED	01	0
FISHER SCIENTIFIC IN S	COM	338032204	2279	29123	SH	DEFINED	01	0
FISHER SCIENTIFIC IN S	COM	338032204	1912	24440	SH	DEFINED	01	0
FISHER SCIENTIFIC IN S	COM	338032204	25806	330000	SH	DEFINED	01	1
FKP PROPERTY GROUP S	COM	338310998	272	64500	SH	DEFINED	01	0
FIVE STAR QUALITY CARE S	COM	33832D106	537	49941	SH	DEFINED	01	0
FLEETWOOD ENTERPRISES S	COM	339099103	1245	184850	SH	DEFINED	01	0
FLORIDA EAST COAST INDUSTRIE	COM	340632108	3178	55650	SH	DEFINED	01	0
FLORIDA EAST COAST INDUSTRIE	COM	340632108	995	17420	SH	DEFINED	01	0
FLORIDA EAST COAST INDUSTRIE	COM	340632108	245	4300	SH	DEFINED	01	0
FLUOR CORP (NEW) S	COM	343412102	73272	952948	SH	DEFINED	01	0
FLUOR CORP (NEW) S	COM	343412102	1759	22879	SH	DEFINED	01	0
FLOW INTL CORP S	COM	343468104	463	35669	SH	DEFINED	01	0
FLOWERS FOODS INC S	COM	343498101	7189	267463	SH	DEFINED	01	0
FLOWERS FOODS INC S	COM	343498101	894	33230	SH	DEFINED	01	0
FLOWERS FOODS INC S	COM	343498101	212	7900	SH	DEFINED	01	0
FLOWSERVE CORP S	COM	34354P105	36923	729894	SH	DEFINED	01	0
FOCUS MEDIA HOLDING-ADR FSUS	COM	34415V109	1357	23437	SH	DEFINED	01	0
FOCUS MEDIA HOLDING-ADR FSUS	COM	34415V109	7194	124545	SH	DEFINED	01	1
FOCUS MEDIA HOLDING-ADR FSUS	COM	34415V109	46	805	SH	DEFINED	01	1
FOMENTO ECONOMICO MEX-SP ADR	COM	344419106	5671	58500	SH	DEFINED	01	0
FOMENTO ECONOMICO MEX-SP ADR	COM	344419106	42614	439861	SH	DEFINED	01	1
FOOT LOCKER INC S	COM	344849104	500	19822	SH	DEFINED	01	0
FOOT LOCKER INC S	COM	344849104	6527	258696	SH	DEFINED	01	1
FORD MOTOR CO S	COM	345370860	3477	429732	SH	DEFINED	01	0
FORD MOTOR CO S	COM	345370860	86049	10636318	SH	DEFINED	01	0
FOREST CITY ENTERPRI S	COM	345550107	2243	41300	SH	DEFINED	01	0
FOREST LABORATORIES INC S	COM	345838106	15009	296545	SH	DEFINED	01	0
FOREST LABORATORIES INC S	COM	345838106	3616	71434	SH	DEFINED	01	0
FOREST OIL CORP COM STK USD0.1	COM	346091705	34693	1098530	SH	DEFINED	01	1
FORMFACTOR INC S	COM	346375108	90	2126	SH	DEFINED		

FORMFACTOR INC S	COM	346375108	4272	101422	SH	DEFINED	01	0
FORRESTER. S	COM	346563109	1158	43980	SH	DEFINED	01	0
FORRESTER. S	COM	346563109	1036	39390	SH	DEFINED	01	0
FORRESTER. S	COM	346563109	246	9350	SH	DEFINED	01	0
FORTUNE BRANDS INC S	COM	349631101	8487	112983	SH	DEFINED	01	0
FORTUNE BRANDS INC S	COM	349631101	2226	29631	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	45	600	SH	DEFINED	01	0
FORWARD AIR CORPORATION S	COM	349853101	2278	68872	SH	DEFINED	01	0
FOSSIL INC S	COM	349882100	13	599	SH	DEFINED		
FOSSIL INC S	COM	349882100	3002	139342	SH	DEFINED	01	0
FOUNDATION COAL HOLDINGS INC	COM	35039W100	13381	413879	SH	DEFINED	01	1
FOUNDATION COAL HOLDINGS INC	COM	35039W100	495	15300	SH	DEFINED	10	
FOUNDATION COAL HOLDINGS INC	COM	35039W100	272	8400	SH	DEFINED	01	0
FOUNDRY NETWORKS INC S	COM	35063R100	6431	488910	SH	DEFINED	01	0
FOUNDRY NETWORKS INC S	COM	35063R100	1192	90630	SH	DEFINED	01	0
FOUNDRY NETWORKS INC S	COM	35063R100	317	24100	SH	DEFINED	01	0
4KIDS ENTERTAINMENT INC S	COM	350865101	419	25377	SH	DEFINED	01	0
4 KIDS ENTERTAINMENT	COM	350865101	87	5300	SH	DEFINED	01	0
FOUR SEASONS HOTELS INC FSUS	COM	35100E104	128	2000	SH	DEFINED	01	0
FOXHOLLOW TECHNOLOGIES INC S	COM	35166A103	456	13339	SH	DEFINED	01	0
FRANKLIN BANK CORP/HOUSTON S	COM	352451108	902	45395	SH	DEFINED	01	0
FRANKLIN ELECTRIC CO INC S	COM	353514102	178	3360	SH	DEFINED	01	0
FRANKLIN RESOURCES INC S	COM	354613101	70623	667834	SH	DEFINED	01	0
FRANKLIN RESOURCES INC S	COM	354613101	3463	32751	SH	DEFINED	01	0
FRED'S INC S	COM	356108100	3401	269475	SH	DEFINED	01	0
FREEPORT MCMORAN COP S	COM	35671D857	2395	44964	SH	DEFINED	01	0
FREEPORT MCMORAN COP S	COM	35671D857	35537	667238	SH	DEFINED	01	0
FREESCALE SEMICONDUCTOR-A S	COM	35687M107	239863	6303861	SH	DEFINED	01	0
FREESCALE SEMICONDUCTOR-A S	COM	35687M107	37099	975000	SH	DEFINED	01	1
FREESCALE SEMICONDUCTOR - B	COM	35687M206	44201	1162896	SH	DEFINED	01	0
FREESCALE SEMICONDUCTOR - B	COM	35687M206	3029	79693	SH	DEFINED	01	0
FREIGHTCAR AMERICA INC S	COM	357023100	2101	39621	SH	DEFINED	01	0
FREIGHTCAR AMERICA INC S	COM	357023100	875	16490	SH	DEFINED	01	0
FREIGHTCAR AMERICA INC S	COM	357023100	159	3000	SH	DEFINED	01	0
FREMONT GENERAL CORP S	COM	357288109	4094	292570	SH	DEFINED	01	0
FREMONT GENERAL CORP S	COM	357288109	97	6956	SH	DEFINED		
FRISCH'S RESTAURANTS INC S	COM	358748101	1981	82425	SH	DEFINED	01	0
FRONTIER AIRLINES HOLDINGS INC	COM	359059102	644	78024	SH	DEFINED	01	0
FRONTIER OIL CORP S	COM	35914P105	8242	310103	SH	DEFINED	01	0
FROZEN FOOD EXPRESS INDS	COM	359360104	146	19200	SH	DEFINED	01	0
FUELCELL ENERGY INC S	COM	35952H106	7672	1008237	SH	DEFINED	01	0
FUELCELL ENERGY INC S	COM	35952H106	81	10620	SH	DEFINED	01	0
H.B. FULLER CO. S	COM	359694106	2898	123630	SH	DEFINED	01	0
FULTON FINANCIAL CORP S	COM	360271100	24	1497	SH	DEFINED	01	0
FURNTIURE BRANDS INTL	COM	360921100	27	1400	SH	DEFINED	01	0
FURNITURE BRAND INTL INC S	COM	360921100	46	2405	SH	DEFINED		
FURNITURE BRAND INTL INC S	COM	360921100	3856	202527	SH	DEFINED	01	0
FURNITURE BRAND INTL INC S	COM	360921100	971	50980	SH	DEFINED	01	0
FURNITURE BRAND INTL INC S	COM	360921100	265	13900	SH	DEFINED	01	0
G & K SERVICES -CL A S	COM	361268105	3208	88064	SH	DEFINED	01	0
GATX CORP S	COM	361448103	4327	104600	SH	DEFINED	01	0
GEO GROUP INC/THE S	COM	36159R103	2495	59073	SH	DEFINED	01	0
GALLAHER GROUP PLC-SPON ADR	COM	363595109	981	15000	SH	DEFINED	01	0
GAMESTOP CORP S	COM	36467W109	2573	55599	SH	DEFINED	01	0
GAMESTOP CORP S	COM	36467W109	63261	1367235	SH	DEFINED	01	1
GAMESTOP CORP-CL B	COM	36467W208	49	1100	SH	DEFINED	01	1
GANNETT CO S	COM	364730101	2639	46438	SH	DEFINED	01	0
GANNETT CO S	COM	364730101	45144	794392	SH	DEFINED	01	0
GAP INC/THE S	COM	364760108	20071	1059175	SH	DEFINED	01	0
GAP INC/THE S	COM	364760108	15536	820239	SH	DEFINED	01	1
GAP INC/THE S	COM	364760108	95111	5019029	SH	DEFINED	01	0
GAMMON LAKE RESOURCES INC FS	COM	364915108	572	50000	SH	DEFINED	01	0

GARDNER DENVER INC	S	COM	365558105	315	9514	SH	DEFINED	01 0
GARDNER DENVER INC	S	COM	365558105	1288	38930	SH	DEFINED	01 0
GARDNER DENVER INC	S	COM	365558105	9489	286818	SH	DEFINED	01 0
GARTNER INC.	S	COM	366651107	7517	427350	SH	DEFINED	01 0
GASCO ENERGY INC	S	COM	367220100	1265	468500	SH	DEFINED	01 0
GAYLORD ENTERTAINMENT CO	S	COM	367905106	241	5500	SH	DEFINED	01 0
GAYLORD ENTERTAINMENT CO	S	COM	367905106	3520	80290	SH	DEFINED	01 0
GAYLORD ENTERTAINMENT CO	S	COM	367905106	953	21720	SH	DEFINED	01 0
OAO GAZPROM ADR	FSUSD	COM	368287207	14	322	SH	DEFINED	01 0
OAO GAZPROM ADR	FSUSD	COM	368287207	55148	1273654	SH	DEFINED	01 0
GEDEON RICHTER LTD-144A ADR		COM	368467106	9926	48152	SH	DEFINED	01 0
GEN-PROBE INC	S	COM	36866T103	2317	49411	SH	DEFINED	01 0
GEN-PROBE INC	S	COM	36866T103	1232	26281	SH	DEFINED	01 0
GEMSTAR-TV GUIDE	S	COM	36866W106	2773	835160	SH	DEFINED	01 0
GENCORP INC	S	COM	368682100	3114	242573	SH	DEFINED	01 0
GENENTECH INC	S	COM	368710406	178797	2162002	SH	DEFINED	01 0
GENERAL CABLE CORP	S	COM	369300108	100	2605	SH	DEFINED	
GENERAL CABLE CORP	S	COM	369300108	283	7400	SH	DEFINED	01 0
GENERAL CABLE CORP	S	COM	369300108	1161	30390	SH	DEFINED	01 0
GENERAL CABLE CORP	S	COM	369300108	7319	191537	SH	DEFINED	01 0
GENRL COMMUNICATION	S	COM	369385109	8139	656872	SH	DEFINED	01 0
GENERAL COMMUNICATION INC CLAS		COM	369385109	161	13000	SH	DEFINED	01 0
GENERAL DYNAMICS		COM	369550108	72	1000	SH	DEFINED	01 0
GENERAL DYNAMICS CORP	S	COM	369550108	26119	364469	SH	DEFINED	01 0
GENERAL DYNAMICS CORP	S	COM	369550108	5680	79256	SH	DEFINED	01 0
GENERAL ELECTRIC CO	S	COM	369604103	126753	3591774	SH	DEFINED	01 1
GENERAL ELECTRIC CO	S	COM	369604103	73239	2074773	SH	DEFINED	01 0
GENERAL ELECTRIC		COM	369604103	78	2200	SH	DEFINED	01 0
GENERAL ELECTRIC		COM	369604103	1044	29575	SH	DEFINED	01 0
GENERAL ELECTRIC CO	S	COM	369604103	624574	17693374	SH	DEFINED	01 0
GENERAL GROWTH	S	COM	370021107	6660	139770	SH	DEFINED	01 0
GENERAL MILLS INC	S	COM	370334104	3923	69313	SH	DEFINED	01 0
GENERAL MILLS INC	S	COM	370334104	64260	1135326	SH	DEFINED	01 0
GENERAL MILLS		COM	370334104	170	3000	SH	DEFINED	01 0
GENERAL MOTORS CORP	S	COM	370442105	4177	125583	SH	DEFINED	01 0
GENERAL MOTORS CORP	S	COM	370442105	61947	1862504	SH	DEFINED	01 0
GENERAL MOTORS CORP 06.250% 07	CONV PRF		370442717	2	95	SH	DEFINED	01 0
GNC CORP 12.000% 12/31/2049 PI	PRF		37047S303	7365	6695	SH	DEFINED	01 0
GENESCO INC	S	COM	371532102	193	5600	SH	DEFINED	01 0
GENESCO INC	S	COM	371532102	4074	118163	SH	DEFINED	01 0
GENESCO INC	S	COM	371532102	762	22120	SH	DEFINED	01 0
GENESIS MICROCHIP INC	S	COM	37184C103	154	13100	SH	DEFINED	01 0
GENESIS MICROCHIP INC	S	COM	37184C103	559	47420	SH	DEFINED	01 0
GENESIS MICROCHIP INC	S	COM	37184C103	627	53330	SH	DEFINED	01 0
GENESIS HEALTHCARE CORP	S	COM	37184D101	18390	386116	SH	DEFINED	01 0
GENESIS HEALTHCARE CORP	S	COM	37184D101	12	244	SH	DEFINED	
GENLYTE GROUP INC	S	COM	372302109	278	3900	SH	DEFINED	01 0
GENLYTE GROUP INC	S	COM	372302109	20	285	SH	DEFINED	
GENLYTE GROUP INC	S	COM	372302109	8472	119012	SH	DEFINED	01 0
GENLYTE GROUP INC	S	COM	372302109	1111	15600	SH	DEFINED	01 0
GENLYTE GROUP INC	S	COM	372302109	3845	54000	SH	DEFINED	01 1
GENTEK INC - CW08 - CLASS B	1 WT		37245X120	1	51	SH	DEFINED	01 0
GENTEK INC - CW10 - CLASS C	1 WT		37245X138	1	25	SH	DEFINED	01 0
GENUINE PARTS CO	S	COM	372460105	1452	33658	SH	DEFINED	01 0
GENUINE PARTS		COM	372460105	56	1300	SH	DEFINED	01 0
GENUINE PARTS CO	S	COM	372460105	28639	663993	SH	DEFINED	01 0
GENTIVA HEALTH SERVICES	S	COM	37247A102	864	52575	SH	DEFINED	01 0
GENWORTH FINANCIAL INC	S	COM	37247D106	3801	108567	SH	DEFINED	01 0
GENWORTH FINANCIAL INC	S	COM	37247D106	809	23100	SH	DEFINED	10
GENWORTH FINANCIAL INC	S	COM	37247D106	72931	2083730	SH	DEFINED	01 1
GENWORTH FINANCIAL INC	S	COM	37247D106	3130	89390	SH	DEFINED	01 0
GENWORTH FINANCIAL INC	S	COM	37247D106	5170	147682	SH	DEFINED	01 0

GENWORTH FINANCIAL INC		COM	37247D106	63	1800	SH	DEFINED	01 0
GENWORTH FINANCIAL INC		COM	37247D106	231	6600	SH	DEFINED	01 0
GENZYME CORP	S	COM	372917104	3546	52560	SH	DEFINED	01 0
GENZYME CORP	S	COM	372917104	1570	23259	SH	DEFINED	01 0
GENZYME CORP	S	COM	372917104	534	7916	SH	DEFINED	01 1
GEORGIA GULF CORP	S	COM	373200203	1552	56610	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	400	14600	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	6890	251295	SH	DEFINED	01 0
GERBER SCIENTIFIC INC	S	COM	373730100	895	59748	SH	DEFINED	01 0
GERDAU SA -SPON ADR	FSUSD	COM	373737105	4620	340950	SH	DEFINED	01 0
GETTY IMAGES INC	S	COM	374276103	1079	21710	SH	DEFINED	01 0
GEVITY HR INC	S	COM	374393106	1172	51440	SH	DEFINED	01 0
GIANT INDUSTRIES INC	S	COM	374508109	406	5000	SH	DEFINED	01 0
GIBRALTAR INDUSTRIES INC	S	COM	374689107	266	12000	SH	DEFINED	01 0
GIBRALTAR INDUSTRIES INC	S	COM	374689107	983	44350	SH	DEFINED	01 0
GIBRALTAR INDUSTRIES INC	S	COM	374689107	3283	147930	SH	DEFINED	01 0
GILEAD SCIENCES INC	S	COM	375558103	6280	91416	SH	DEFINED	01 0
GILEAD SCIENCES INC	S	COM	375558103	22435	326545	SH	DEFINED	01 0
GLACIER BANCORP INC	S	COM	37637Q105	2150	62910	SH	DEFINED	01 0
GLAMIS GOLD LTD	FSUSD	COM	376775102	5915	150000	SH	DEFINED	01 0
GLATFELTER	S	COM	377316104	351	25889	SH	DEFINED	01 0
GLAXOSMITHKLINE PLC-ADR	FSUS	COM	37733W105	15966	299937	SH	DEFINED	01 0
GLAXO WELLCOME PLC ADR		COM	37733W105	80	1500	SH	DEFINED	01 0
GLENBOROUGH REALTY T	S	COM	37803P105	3526	137049	SH	DEFINED	01 0
GLOBAL CASH ACCESS LLC	S	COM	378967103	1494	98970	SH	DEFINED	01 0
GLOBAL INDUSTRIES LTD	S	COM	379336100	771	49610	SH	DEFINED	01 0
GLOBAL INDUSTRIES LTD	S	COM	379336100	179	11500	SH	DEFINED	01 0
GLOBAL INDUSTRIES LTD	S	COM	379336100	2238	143820	SH	DEFINED	01 0
GLOBAL IMAGING SYSTEMS INC	S	COM	37934A100	6633	300466	SH	DEFINED	01 0
GLOBAL IMAGING SYSTEMS INC	S	COM	37934A100	1513	68580	SH	DEFINED	01 0
GLOBAL IMAGING SYSTEMS INC	S	COM	37934A100	380	17200	SH	DEFINED	01 0
GLOBAL PAYMENTS INC	S	COM	37940X102	787	17890	SH	DEFINED	01 0
GLOBAL PAYMENTS INC	S	COM	37940X102	8773	199339	SH	DEFINED	01 0
GLOBAL SIGNAL INC	S	COM	37944Q103	1026	20285	SH	DEFINED	01 0
GMARKET INC - ADR	FSUSD	COM	38012G100	492	33840	SH	DEFINED	01 0
GOL LINHAS AEREAS INTEL-ADR		COM	38045R107	51856	1511853	SH	DEFINED	01 1
GOL LINHAS AEREAS INTEL-ADR		COM	38045R107	20486	596356	SH	DEFINED	01 0
GOLD FIELDS LTD-SPONS ADR	FS	COM	38059T106	2854	160000	SH	DEFINED	01 0
GOLDCORP INC	FSUSD	COM	380956409	1888	80000	SH	DEFINED	01 0
GOLDEN STAR RESOURCES LTD	FS	COM	38119T104	1638	600000	SH	DEFINED	01 0
GOLDEN TELECOM INC	S	COM	38122G107	907	30030	SH	DEFINED	01 0
GOLDEN TELECOM INC	S	COM	38122G107	3483	115070	SH	DEFINED	01 0
GOLDEN TELECOM INC	S	COM	38122G107	227	7500	SH	DEFINED	01 0
GOLDEN WEST FINANCIAL CORP	S	COM	381317106	51639	668448	SH	DEFINED	01 0
GOLDEN WEST FINANCIAL CORP	S	COM	381317106	4034	52218	SH	DEFINED	01 0
GOLDMAN SACHS GROUP INC	S	COM	38141G104	67597	399578	SH	DEFINED	01 0
GOLDMAN SACHS GROUP INC	S	COM	38141G104	1173	6936	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	S	COM	38141G104	81338	480823	SH	DEFINED	01 1
GOLDMAN SACHS GROUP INC	S	COM	38141G104	7964	47076	SH	DEFINED	01 0
GOLDMAN SACHS GROUP INC	S	COM	38141G104	15309	90500	SH	DEFINED	01 0
GOLDMAN SACHS GROUP		COM	38141G104	68	400	SH	DEFINED	01 0
GOLDMAN SACHS GROUP		COM	38141G104	68	400	SH	DEFINED	01 0
GOODRICH CORP	S	COM	382388106	84105	2075571	SH	DEFINED	01 0
GOODRICH CORP	S	COM	382388106	993	24498	SH	DEFINED	01 0
GOODMAN GLOBAL INC	S	COM	38239A100	199	14900	SH	DEFINED	01 0
GOODMAN GLOBAL INC	S	COM	38239A100	986	73810	SH	DEFINED	01 0
GOODMAN GLOBAL INC	S	COM	38239A100	2980	223070	SH	DEFINED	01 0
GOODRICH PETROLEUM CORP	S	COM	382410405	10990	365000	SH	DEFINED	01 1
GOODRICH PETROLEUM CORP	S	COM	382410405	184	6100	SH	DEFINED	01 0
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	505	34830	SH	DEFINED	01 0
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	983	67783	SH	DEFINED	01 0
GOOGLE INC-CL A	S	COM	38259P508	17021	42350	SH	DEFINED	01 0

GOOGLE INC-CL A	S	COM	38259P508	331646	825201	SH	DEFINED	01 0
GOOGLE INC-CL A	S	COM	38259P508	10162	25285	SH	DEFINED	01 0
GOOGLE INC-CL A	S	COM	38259P508	101221	251888	SH	DEFINED	01 1
GOOGLE INC-CL A	S	COM	38259P508	964	2400	SH	DEFINED	10
GOVERNMENT PROPERTIES TRUST		COM	38374W107	114	12600	SH	DEFINED	01 0
WR GRACE & CO	S	COM	38388F108	13	969	SH	DEFINED	
WR GRACE & CO	S	COM	38388F108	107	8068	SH	DEFINED	01 0
GRACO INC	S	COM	384109104	1727	44213	SH	DEFINED	01 0
GRAFTECH INTERNATIONAL LTD	S	COM	384313102	29	5000	SH	DEFINED	01 0
WW GRAINGER INC	S	COM	384802104	991	14787	SH	DEFINED	01 0
WW GRAINGER INC	S	COM	384802104	2726	40661	SH	DEFINED	01 0
GRANITE CONSTRUCTION INC	S	COM	387328107	1717	32180	SH	DEFINED	01 0
GRANITE CONSTRUCTION INC	S	COM	387328107	427	8000	SH	DEFINED	01 0
GRANITE CONSTRUCTION INC	S	COM	387328107	5495	103018	SH	DEFINED	01 0
GRANT PRIDECO INC	S	COM	38821G101	18795	494741	SH	DEFINED	01 1
GRANT PRIDECO INC	S	COM	38821G101	1464	38500	SH	DEFINED	01 0
GRAY TELEVISION INC	S	COM	389375106	885	138000	SH	DEFINED	01 0
GREAT AMERICAN FINL.	S	COM	389915109	49	2323	SH	DEFINED	01 0
GREAT AMERICAN FINL.	S	COM	389915109	14	675	SH	DEFINED	
GREAT ATLANTIC & PAC TEA CO		COM	390064103	2029	84263	SH	DEFINED	01 0
GREAT PLAINS ENERGY INC	S	COM	391164100	884	28472	SH	DEFINED	01 0
GREAT WOLF RESORTS INC	S	COM	391523107	255	21300	SH	DEFINED	01 0
GREATBATCH INC	S	COM	39153L106	5303	234420	SH	DEFINED	01 0
GREATBATCH INC	S	COM	39153L106	271	12000	SH	DEFINED	01 0
GREATBATCH INC	S	COM	39153L106	1085	47920	SH	DEFINED	01 0
GREATER BAY BANCORP	S	COM	391648102	587	20800	SH	DEFINED	01 0
GREATER BAY BANCORP	S	COM	391648102	16	550	SH	DEFINED	
GREATER BAY BANCORP	S	COM	391648102	9791	347093	SH	DEFINED	01 0
GREATER BAY BANCORP	S	COM	391648102	2223	78860	SH	DEFINED	01 0
GREEN MOUNTAIN PWR CO		COM	393154109	150	4500	SH	DEFINED	01 0
GREEN MOUNTAIN POWER CORP	S	COM	393154109	341	10229	SH	DEFINED	01 0
GREENE COUNTY BANCSHARES IN	C	COM	394361208	1321	36130	SH	DEFINED	01 0
GREENE COUNTY BANCSHARES IN	C	COM	394361208	325	8900	SH	DEFINED	01 0
GREENE COUNTY BANCSHARES IN	C	COM	394361208	1208	33000	SH	DEFINED	01 0
GREENHILL & CO INC	S	COM	395259104	2116	31585	SH	DEFINED	01 0
GREIF INC	S	COM	397624107	1553	19400	SH	DEFINED	01 0
GREIF INC	S	COM	397624107	10343	129130	SH	DEFINED	01 0
GREIF INC	S	COM	397624107	409	5100	SH	DEFINED	01 0
GREY WOLF INC	S	COM	397888108	1167	174600	SH	DEFINED	01 0
GREY WOLF INC	S	COM	397888108	5736	858643	SH	DEFINED	01 0
GRIFFON CORPORATION	S	COM	398433102	1377	57703	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	S	COM	398905109	67	1334	SH	DEFINED	
GROUP 1 AUTOMOTIVE INC	S	COM	398905109	319	6400	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	S	COM	398905109	1190	23850	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	S	COM	398905109	7021	140729	SH	DEFINED	01 0
GROUPE DANONE-SPONS ADR	FSUS	COM	399449107	2607	88000	SH	DEFINED	01 0
GRUPO TELEVISA SA-SPONS ADR		COM	40049J206	88220	4149599	SH	DEFINED	01 1
GRUPO TELEVISA SA-SPONS ADR		COM	40049J206	26993	1269691	SH	DEFINED	01 0
GRUPO TELEVISA SA-SPONS ADR		COM	40049J206	2722	128000	SH	DEFINED	01 0
GRUPO TELEVISA SA-SPONS ADR		COM	40049J206	730	34343	SH	DEFINED	10
GRUPO AEROPORTUARIO DEL-ADR		COM	400506101	102	3000	SH	DEFINED	01 0
GRUPO AEROPORTUARIO SUR-ADR		COM	40051E202	765	20500	SH	DEFINED	01 0
GRUPO AEROPORTUARIO SUR-ADR		COM	40051E202	14223	381334	SH	DEFINED	01 1
GUESS INC	S	COM	401617105	43	894	SH	DEFINED	
GUESS INC	S	COM	401617105	7780	160309	SH	DEFINED	01 0
GUITAR CENTER INC	S	COM	402040109	10722	239985	SH	DEFINED	01 0
GULF ISLAND FABRICATION		COM	402307102	99	3800	SH	DEFINED	01 0
GULFMARK OFFSHORE INC	S	COM	402629109	236	7400	SH	DEFINED	01 0
GULFMARK OFFSHORE INC	S	COM	402629109	956	30030	SH	DEFINED	01 0
GULFMARK OFFSHORE INC	S	COM	402629109	917	28814	SH	DEFINED	01 0
GYMBOREE CORP	S	COM	403777105	10440	247513	SH	DEFINED	01 0
GYMBOREE CORP	S	COM	403777105	24	562	SH	DEFINED	

GYRODYNE CO OF AMERICA INC	S	COM	403820103	1177	25237	SH	DEFINED	01 0
H&E EQUIPMENT SERVICES INC	S	COM	404030108	172	7050	SH	DEFINED	01 0
H&E EQUIPMENT SERVICES INC	S	COM	404030108	4024	165038	SH	DEFINED	01 1
HCA INC		COM	404119109	35	700	SH	DEFINED	01 0
HCA INC	S	COM	404119109	4714	94482	SH	DEFINED	01 0
HCA INC	S	COM	404119109	127434	2554306	SH	DEFINED	01 0
HCC INSURANCE HOLDINGS INC	S	COM	404132102	2894	87970	SH	DEFINED	01 0
HMS HOLDINGS CORP	S	COM	40425J101	364	28872	SH	DEFINED	01 0
HSBC HOLDINGS PLC-SPONS ADR		COM	404280406	40386	441234	SH	DEFINED	01 0
HSBC HOLDINGS PLC-SPONS ADR		COM	404280406	2013	22000	SH	DEFINED	01 1
HAEMONETICS CORP	S	COM	405024100	5221	111522	SH	DEFINED	01 0
HAIN CELESTIAL GROUP INC	S	COM	405217100	1906	74582	SH	DEFINED	01 0
HALLIBURTON CO	S	COM	406216101	6675	234649	SH	DEFINED	01 0
HALLIBURTON CO	S	COM	406216101	170256	5984376	SH	DEFINED	01 0
HANCOCK FABRICS	S	COM	409900107	106	37098	SH	DEFINED	01 0
HANCOCK HOLDING CO	S	COM	410120109	3505	65464	SH	DEFINED	01 0
HANCOCK HOLDING CO	S	COM	410120109	38	705	SH	DEFINED	
HANCOCK HOLDING CO	S	COM	410120109	284	5300	SH	DEFINED	01 0
HANCOCK HOLDING CO	S	COM	410120109	1008	18820	SH	DEFINED	01 0
HANDLEMAN CO	S	COM	410252100	105	13861	SH	DEFINED	01 0
HANESBRANDS INC	S	COM	410345102	0	1	SH	DEFINED	01 0
HANESBRANDS INC	S	COM	410345102	1506	66906	SH	DEFINED	01 0
HANMI FINANCIAL CORPORATION		COM	410495105	416	21200	SH	DEFINED	01 0
HANMI FINANCIAL CORPORATION		COM	410495105	1628	82980	SH	DEFINED	01 0
HANMI FINANCIAL CORPORATION		COM	410495105	7607	388070	SH	DEFINED	01 0
HANOVER COMPRESSOR CO	S	COM	410768105	3	159	SH	DEFINED	01 0
HANOVER COMPRESSOR CO	S	COM	410768105	317	17400	SH	DEFINED	01 0
HANOVER COMPRESSOR CO	S	COM	410768105	1271	69730	SH	DEFINED	01 0
HANOVER COMPRESSOR CO	S	COM	410768105	1134	62250	SH	DEFINED	01 0
HANOVER COMPRESSOR COMPANY 04.		CONV BND	410768AC9	968	1000000	PRN	DEFINED	01 0
HANSEN NATURAL CORP	S	COM	411310105	5355	164867	SH	DEFINED	01 0
HANSON PLC-SPONSORED ADR	FSU	COM	411349103	627	8702	SH	DEFINED	01 0
HANSON PLC-SPONSORED ADR	FSU	COM	411349103	58343	809768	SH	DEFINED	01 0
HARBOR FLORIDA BANCSHARES	S	COM	411901101	2033	45885	SH	DEFINED	01 0
HARLAND (JOHN H.) CO	S	COM	412693103	4113	112848	SH	DEFINED	01 0
HARLEY-DAVIDSON INC	S	COM	412822108	62223	991579	SH	DEFINED	01 0
HARLEY-DAVIDSON INC	S	COM	412822108	3903	62203	SH	DEFINED	01 0
HARLEYSVILLE GROUP INC	S	COM	412824104	128	3670	SH	DEFINED	01 0
HARLEYSVILLE NATIONAL CORP	S	COM	412850109	12	575	SH	DEFINED	
HARMAN INTERNATIONAL	S	COM	413086109	1068	12800	SH	DEFINED	01 0
HARMAN INTERNATIONAL	S	COM	413086109	2120	25411	SH	DEFINED	01 0
HARMONIC INC	S	COM	413160102	1062	144551	SH	DEFINED	01 0
HARMONY GOLD MNG-SPON ADR	FS	COM	413216300	4267	330000	SH	DEFINED	01 1
HARMONY GOLD MNG-SPON ADR	FS	COM	413216300	343	26500	SH	DEFINED	10
HARMONY GOLD MNG-SPON ADR	FS	COM	413216300	1293	100000	SH	DEFINED	01 0
HARRAH`S ENTERTAINMENT INC	S	COM	413619107	10621	159889	SH	DEFINED	01 0
HARRAH`S ENTERTAINMENT INC	S	COM	413619107	2425	36501	SH	DEFINED	01 0
HARRIS CORP		COM	413875105	53	1200	SH	DEFINED	01 0
HARRIS INTERACTIVE INC	S	COM	414549105	231	37800	SH	DEFINED	01 0
HARRIS INTERACTIVE INC	S	COM	414549105	821	134470	SH	DEFINED	01 0
HARRIS INTERACTIVE INC	S	COM	414549105	2757	451780	SH	DEFINED	01 0
HARRIS INTERACTIVE, INC.		COM	414549105	120	19600	SH	DEFINED	01 0
HARSCO CORP	S	COM	415864107	25754	331657	SH	DEFINED	01 0
HARTFORD FINANCIAL SVCS GRP		COM	416515104	83762	965539	SH	DEFINED	01 0
HARTFORD FINANCIAL SVCS GRP		COM	416515104	5185	59771	SH	DEFINED	01 0
HARTFORD FINL SVCS		COM	416515104	226	2600	SH	DEFINED	01 0
HARTFORD FINL SVCS		COM	416515104	87	1000	SH	DEFINED	01 0
HARTMARX CORP	S	COM	417119104	349	51500	SH	DEFINED	01 0
HARTMARX CORP	S	COM	417119104	390	57500	SH	DEFINED	01 0
HARVEST NATURAL RESOURCES IN		COM	41754V103	4926	476117	SH	DEFINED	01 0
HARVEST NATURAL RESOURCES IN		COM	41754V103	120	11600	SH	DEFINED	01 0
HARVEST NATURAL RESOURCES IN		COM	41754V103	557	53680	SH	DEFINED	01 0

HASBRO INC	S	COM	418056107	7862	345612	SH	DEFINED	01 0
HASBRO INC	S	COM	418056107	731	32135	SH	DEFINED	01 0
HAVERTY FURNITURE	S	COM	419596101	14	888	SH	DEFINED	
HAVERTY FURNITURE	S	COM	419596101	2546	159580	SH	DEFINED	01 0
HAWK CORP		COM	420089104	77	6000	SH	DEFINED	01 0
HEALTHCARE SERVICES GROUP	S	COM	421906108	1617	64273	SH	DEFINED	01 0
HEALTHSOUTH CORP	S	COM	421924101	29197	5892431	SH	DEFINED	01 0
HEALTH MGMT ASSOC	S	COM	421933102	1810	86574	SH	DEFINED	01 0
HEALTH MGMT ASSOC	S	COM	421933102	33615	1608323	SH	DEFINED	01 0
HEAD NV-NY REG	FSUSD	COM	422070102	2825	894200	SH	DEFINED	01 0
HEADWATERS INC	S	COM	42210P102	5681	243300	SH	DEFINED	01 0
HEADWATERS INC	S	COM	42210P102	1072	45960	SH	DEFINED	01 0
HEADWATERS INC	S	COM	42210P102	271	11600	SH	DEFINED	01 0
HEALTHEXTRAS INC	S	COM	422211102	115	4071	SH	DEFINED	01 0
HEALTH NET INC	S	COM	42222G108	21171	486473	SH	DEFINED	01 0
HEALTHTRONICS INC	S	COM	42222L107	62	10035	SH	DEFINED	01 0
HEALTH TRONICS INC		COM	42222L107	104	16800	SH	DEFINED	01 0
HEALTHWAYS INC	S	COM	422245100	4657	104420	SH	DEFINED	01 0
HEALTHSPRING INC	S	COM	42224N101	529	27488	SH	DEFINED	01 0
HEARTLAND EXPRESS INC	S	COM	422347104	3941	251311	SH	DEFINED	01 0
HEARTLAND EXPRESS INC	S	COM	422347104	617	39390	SH	DEFINED	01 0
HEARTLAND EXPRESS INC	S	COM	422347104	180	11500	SH	DEFINED	01 0
HEARTLAND PAYMENT SYSTEMS INC		COM	42235N108	322	12390	SH	DEFINED	01 0
HEICO CORP	S	COM	422806109	695	20250	SH	DEFINED	01 0
HEIDRICK & STRUGGLES	S	COM	422819102	1251	34745	SH	DEFINED	01 0
HJ HEINZ CO	S	COM	423074103	3079	73444	SH	DEFINED	01 0
HJ HEINZ CO	S	COM	423074103	18132	432422	SH	DEFINED	01 0
HELIX ENERGY SOLUTIONS GROUP I		COM	42330P107	5999	179572	SH	DEFINED	01 0
HERCULES INC	S	COM	427056106	6466	409907	SH	DEFINED	01 0
HERCULES INC	S	COM	427056106	351	22269	SH	DEFINED	01 0
HERCULES OFFSHORE INC	S	COM	427093109	280	9024	SH	DEFINED	01 0
HERSHA HOSPITALITY TRUST	S	COM	427825104	1728	180000	SH	DEFINED	01 0
HERSHEY CO/THE	S	COM	427866108	30722	574775	SH	DEFINED	01 0
HERSHEY CO/THE	S	COM	427866108	5130	95967	SH	DEFINED	01 0
HESS CORP	S	COM	42809H107	1963	47395	SH	DEFINED	01 0
HESS CORP	S	COM	42809H107	17442	421098	SH	DEFINED	01 0
HESS CORP		COM	42809H107	75	1800	SH	DEFINED	01 0
HEWLETT PACKARD		COM	428236103	198	5400	SH	DEFINED	01 0
HEWLETT PACKARD		COM	428236103	272	7400	SH	DEFINED	01 0
HEWLETT-PACKARD CO	S	COM	428236103	21615	589121	SH	DEFINED	01 0
HEWLETT-PACKARD CO	S	COM	428236103	318910	8691990	SH	DEFINED	01 0
HEXCEL CORP	S	COM	428291108	5619	397100	SH	DEFINED	01 0
HIBBETT SPORTING GOODS INC	S	COM	428565105	1626	62092	SH	DEFINED	01 0
HIGHLAND HOSPITALITY CORP	S	COM	430141101	4811	335720	SH	DEFINED	01 0
HIGHWOODS PROPERTIES INC	S	COM	431284108	1990	53490	SH	DEFINED	01 0
HILB ROGAL & HOBBS CO	S	COM	431294107	8329	195295	SH	DEFINED	01 0
HILLENBRAND INDUSTRIES	S	COM	431573104	183	3206	SH	DEFINED	01 0
HILTON HOTELS CORP	S	COM	432848109	2550	91550	SH	DEFINED	01 0
HILTON HOTELS CORP	S	COM	432848109	39825	1430009	SH	DEFINED	01 0
HINES HORTICULTURE INC	S	COM	433245107	110	74863	SH	DEFINED	01 0
HITACHI LTD - SPONS ADR		COM	433578507	23	400	SH	DEFINED	01 0
HITTITE MICROWAVE CORP	S	COM	43365Y104	3453	77583	SH	DEFINED	01 0
HOLLY CORP	S	COM	435758305	2884	66511	SH	DEFINED	01 0
HOLOGIC INC	S	COM	436440101	21	490	SH	DEFINED	
HOLOGIC INC	S	COM	436440101	10089	231849	SH	DEFINED	01 0
HOLOGIC INC	S	COM	436440101	1361	31288	SH	DEFINED	01 1
HOME DEPOT INC	S	COM	437076102	183716	5065289	SH	DEFINED	01 0
HOME DEPOT INC	S	COM	437076102	964	26600	SH	DEFINED	10
HOME DEPOT INC	S	COM	437076102	15668	431993	SH	DEFINED	01 0
HOME DEPOT INC	S	COM	437076102	27042	746353	SH	DEFINED	01 1
HOME DEPOT		COM	437076102	91	2500	SH	DEFINED	01 0
HOME DEPOT INC	S	COM	437076102	9361	258084	SH	DEFINED	01 0

HOME PROPERTIES INC	S		COM	437306103	2556	44720	SH	DEFINED	01 0
HOME PROPERTIES INC	S		COM	437306103	29	502	SH	DEFINED	
HOMEBANC CORP/GA	S		COM	43738R109	8991	1461741	SH	DEFINED	01 0
HONDA MOTOR LTD ADR			COM	438128308	54	1600	SH	DEFINED	01 0
HONDA MOTOR CO LTD-SPONS ADR			COM	438128308	1641	48800	SH	DEFINED	01 0
HONEYWELL INTERNATIONAL INC			COM	438516106	250633	6127938	SH	DEFINED	01 0
HONEYWELL INTL INC			COM	438516106	90	2200	SH	DEFINED	01 0
HONEYWELL INTERNATIONAL INC			COM	438516106	7756	189650	SH	DEFINED	01 0
HOOKER FURNITURE CORP	S		COM	439038100	311	21200	SH	DEFINED	01 0
HOOPER HOLMES INC	S		COM	439104100	435	129036	SH	DEFINED	01 0
HORACE MANN EDUCATORS	S		COM	440327104	6222	323603	SH	DEFINED	01 0
HORACE MANN EDUCATORS	S		COM	440327104	1869	97140	SH	DEFINED	01 0
HORACE MANN EDUCATORS	S		COM	440327104	11	549	SH	DEFINED	
HORACE MANN EDUCATORS	S		COM	440327104	475	24700	SH	DEFINED	01 0
HORIZON FINANCIAL CORP	S		COM	44041F105	732	24470	SH	DEFINED	01 0
HORIZON FINANCIAL CORP	S		COM	44041F105	724	24291	SH	DEFINED	01 0
HORIZON FINANCIAL CORP	S		COM	44041F105	197	6600	SH	DEFINED	01 0
HORMEL FOODS CORP	S		COM	440452100	155	4290	SH	DEFINED	01 0
HORNBECK OFFSHORE SERVICES	S		COM	440543106	741	22120	SH	DEFINED	01 0
HOSPIRA INC	S		COM	441060100	345	9028	SH	DEFINED	01 1
HOSPIRA INC	S		COM	441060100	1180	30843	SH	DEFINED	01 0
HOSPIRA INC	S		COM	441060100	5705	149066	SH	DEFINED	01 0
HOST HOTELS & RESORTS INC	S		COM	44107P104	570	24858	SH	DEFINED	01 1
HOST HOTELS & RESORTS INC	S		COM	44107P104	6857	299040	SH	DEFINED	01 0
HOT TOPIC INC	S		COM	441339108	954	85651	SH	DEFINED	01 0
HOUSTON EXPLORATION CO	S		COM	442120101	3172	57545	SH	DEFINED	01 0
HOUSTON EXPLORATION CO	S		COM	442120101	21	375	SH	DEFINED	
HOUSTON EXPLORATION CO	S		COM	442120101	658	11900	SH	DEFINED	01 0
HOUSTON EXPLORATION CO	S		COM	442120101	165	3000	SH	DEFINED	01 0
HOVNANIAN ENTERPRISE.	S		COM	442487203	30	1010	SH	DEFINED	
HOVNANIAN ENTERPRISE.	S		COM	442487203	10478	357117	SH	DEFINED	01 0
HOVNANIAN ENTERPRISE.	S		COM	442487203	1081	36840	SH	DEFINED	01 0
HOVNANIAN ENTERPRISE.	S		COM	442487203	290	9900	SH	DEFINED	01 0
HOVNANIAN ENTERPRISE.	S		COM	442487203	17256	588354	SH	DEFINED	01 1
HUB GROUP INC	S		COM	443320106	6380	280060	SH	DEFINED	01 0
HUB GROUP INC	S		COM	443320106	14	607	SH	DEFINED	
HUBBELL INC -CL B	S		COM	443510201	21953	458312	SH	DEFINED	01 0
HUGOTON RTY TR TEX	S		COM	444717102	0	1	SH	DEFINED	01 0
HUMANA INC	S		COM	444859102	56262	851321	SH	DEFINED	01 0
HUMANA INC	S		COM	444859102	2255	34121	SH	DEFINED	01 0
HUMAN GENOME SCIENCES INC	S		COM	444903108	3859	334440	SH	DEFINED	01 0
HUMAN GENOME SCIENCES INC	S		COM	444903108	279	24215	SH	DEFINED	01 1
J.B. HUNT TRANSPORT	S		COM	445658107	1475	71000	SH	DEFINED	01 0
HUNTINGTON BANCSHARE			COM	446150104	144	6000	SH	DEFINED	01 0
HUNTINGTON BANCSHARES INC	S		COM	446150104	11534	481993	SH	DEFINED	01 0
HUNTINGTON BANCSHARES INC	S		COM	446150104	1117	46664	SH	DEFINED	01 0
HURON CONSULTING GROUP INC	S		COM	447462102	286	7286	SH	DEFINED	01 0
HUTCHINSON TECH	S		COM	448407106	7586	360717	SH	DEFINED	01 0
HUTCHISON TELECOMMUNICAT-ADR \			COM	44841T107	295	11258	SH	DEFINED	01 0
HUTTIG BUILDING PRODUCTS INC			COM	448451104	1902	344000	SH	DEFINED	01 0
HYDRIL	S		COM	448774109	5728	102176	SH	DEFINED	01 0
HYDRIL	S		COM	448774109	697	12436	SH	DEFINED	01 0
IDT CORP	S		COM	448947101	2040	144300	SH	DEFINED	01 0
HYNIX SEMICONDU-GDS 144A/REG			COM	449130400	5394	136881	SH	DEFINED	01 0
HYPERION SOLUTIONS CORP	S		COM	44914M104	12591	365206	SH	DEFINED	01 0
HYPERION SOLUTIONS CORP	S		COM	44914M104	1555	45130	SH	DEFINED	01 0
HYPERION SOLUTIONS CORP	S		COM	44914M104	390	11300	SH	DEFINED	01 0
IAC/INTERACTIVECORP	S		COM	44919P300	7468	259657	SH	DEFINED	01 0
IAC/INTERACTIVECORP	S		COM	44919P300	33	1150	SH	DEFINED	01 0
IBA HEALTH LTD	S		COM	449224997	240	325000	SH	DEFINED	01 0
ICOS CORPORATION	S		COM	449295104	741	29581	SH	DEFINED	01 0
ICT GROUP INC	S		COM	44929Y101	102	3249	SH	DEFINED	01 0

ICU MEDICAL INC	S		COM	44930G107	6468	142209	SH	DEFINED	01 0
ICU MEDICAL INC	S		COM	44930G107	1845	40570	SH	DEFINED	01 0
ICU MEDICAL INC	S		COM	44930G107	482	10600	SH	DEFINED	01 0
ICU MEDICAL INC	S		COM	44930G107	10	219	SH	DEFINED	
IHOP CORP NEW	S		COM	449623107	2160	46610	SH	DEFINED	01 0
IHOP CORP NEW	S		COM	449623107	830	17875	SH	DEFINED	01 0
IHOP CORP NEW	S		COM	449623107	204	4400	SH	DEFINED	01 0
IMS HEALTH INC	S		COM	449934108	18095	680000	SH	DEFINED	01 1
IMS HEALTH INC	S		COM	449934108	507	19046	SH	DEFINED	01 0
IMS HEALTH INC	S		COM	449934108	1054	39581	SH	DEFINED	01 0
IRSA -SP GDR	FSUSD		COM	450047204	12149	959618	SH	DEFINED	01 0
IRSA -SP GDR	FSUSD		COM	450047204	444	35189	SH	DEFINED	01 1
ISTAR FINANCIAL INC	S		COM	45031U101	246	5922	SH	DEFINED	01 0
ITLA CAPITAL CORPORATION	S		COM	450565106	427	7950	SH	DEFINED	01 0
ITLA CAPITAL CORPORATION	S		COM	450565106	1632	30350	SH	DEFINED	01 0
ITLA CAPITAL CORPORATION	S		COM	450565106	1979	36816	SH	DEFINED	01 0
ITT EDUCATIONAL SVCS	S		COM	45068B109	150	2258	SH	DEFINED	01 0
IBERIABANK CORP			COM	450828108	128	2100	SH	DEFINED	01 0
ITT CORP	S		COM	450911102	2405	46915	SH	DEFINED	01 0
ITT CORP	S		COM	450911102	34104	665179	SH	DEFINED	01 0
ICON PLC - SPONSORED ADR	FSU		COM	45103T107	2001	28350	SH	DEFINED	01 0
ICICI BANK LTD-SPON ADR	FSUS		COM	45104G104	956	31134	SH	DEFINED	01 0
ICICI BANK LTD-SPON ADR	FSUS		COM	45104G104	14375	468506	SH	DEFINED	01 1
ICONIX BRAND GROUP INC	S		COM	451055107	460	28550	SH	DEFINED	01 0
IDACORP INC	S		COM	451107106	613	16200	SH	DEFINED	01 0
IDACORP INC	S		COM	451107106	2310	61090	SH	DEFINED	01 0
IDACORP INC	S		COM	451107106	5543	146620	SH	DEFINED	01 0
IDACORP INC	S		COM	451107106	26	692	SH	DEFINED	
IDEX CORP	S		COM	45167R104	13687	317916	SH	DEFINED	01 0
IDEXX LABORATORIES INC	S		COM	45168D104	6041	66285	SH	DEFINED	01 0
IGATE CORP	S		COM	45169U105	42	8596	SH	DEFINED	01 0
IKON OFFICE SOLUTIONS INC	S		COM	451713101	20	1499	SH	DEFINED	
IKON OFFICE SOLUTIONS INC	S		COM	451713101	1213	90260	SH	DEFINED	01 0
IKON OFFICE SOLUTIONS INC	S		COM	451713101	4618	343429	SH	DEFINED	01 0
IKON OFFICE SOLUTIONS INC	S		COM	451713101	324	24100	SH	DEFINED	01 0
IHS INC-CLASS A	S		COM	451734107	2676	83392	SH	DEFINED	01 0
IKANOS COMMUNICATIONS INC	S		COM	45173E105	1488	126440	SH	DEFINED	01 0
ILLINOIS TOOL WORKS	S		COM	452308109	5234	116579	SH	DEFINED	01 0
ILLINOIS TOOL WORKS	S		COM	452308109	108907	2425540	SH	DEFINED	01 0
ILLUMINA INC	S		COM	452327109	5074	153561	SH	DEFINED	01 0
IMATION CORP	S		COM	45245A107	6969	173565	SH	DEFINED	01 0
IMATION CORP	S		COM	45245A107	1801	44840	SH	DEFINED	01 0
IMATION CORP	S		COM	45245A107	466	11600	SH	DEFINED	01 0
IMCLONE SYSTEMS	S		COM	45245W109	906	31986	SH	DEFINED	01 0
IMMUCOR INC	S		COM	452526106	3279	146307	SH	DEFINED	01 0
IMPAC MORTGAGE HOLDINGS INC			COM	45254P102	2930	312654	SH	DEFINED	01 0
IMPAC MORTGAGE HOLDINGS INC			COM	45254P102	931	99540	SH	DEFINED	01 0
IMPAC MORTGAGE HOLDINGS INC			COM	45254P102	60	6424	SH	DEFINED	
IMPAC MORTGAGE HOLDINGS INC			COM	45254P102	264	28200	SH	DEFINED	01 0
IMPERIAL CHEMICAL-SPONS ADR			COM	452704505	7556	252477	SH	DEFINED	01 0
IMPERIAL SUGAR CO	S		COM	453096208	25	816	SH	DEFINED	
IMPERIAL SUGAR CO	S		COM	453096208	1942	62465	SH	DEFINED	01 0
IMPERIAL SUGAR CO	S		COM	453096208	733	23560	SH	DEFINED	01 0
IMPERIAL SUGAR CO	S		COM	453096208	180	5800	SH	DEFINED	01 0
IMPERIAL TOBACCO GROUP-ADR	F		COM	453142101	41624	620982	SH	DEFINED	01 0
INCYTE CORP	S		COM	45337C102	698	165001	SH	DEFINED	01 0
INDEPENDENT BANK CO	S		COM	453836108	1171	36040	SH	DEFINED	01 0
INDEPENDENT BANK CO	S		COM	453836108	306	9400	SH	DEFINED	01 0
INDEPENDENT BANK CO	S		COM	453836108	1049	32230	SH	DEFINED	01 0
INDEPENDENT BANK CORP-MICH	S		COM	453838104	2507	103219	SH	DEFINED	01 0
INDEVUS PHARMACEUTICALS INC			COM	454072109	168	28380	SH	DEFINED	01 0
INDUSTRIAL DISTRIBUTION GRP			COM	456061100	95	10700	SH	DEFINED	01 0

INDUSTRIAS BACHOCO SA-SP ADR	COM	456463108	5536	248828	SH	DEFINED	01	0
INDYMAC BANCORP INC S	COM	456607100	1442	35043	SH	DEFINED	01	0
INFINEON TECHNOLOGIES-ADR FS	COM	45662N103	14046	1187343	SH	DEFINED	01	0
INFINITY ENERGY RESOURCES	COM	45663L403	52	13000	SH	DEFINED	01	0
INFOCROSSING INC S	COM	45664X109	44	3299	SH	DEFINED	01	0
INFINITY PROPERTY & CASUALTY	COM	45665Q103	16	397	SH	DEFINED		
INFINITY PROPERTY & CASUALTY	COM	45665Q103	7628	185452	SH	DEFINED	01	0
INFORMATICA CORP S	COM	45666Q102	2248	165405	SH	DEFINED	01	0
INFOSYS TECHNOLOGI SPNR ADR RE	COM	456788108	15826	331918	SH	DEFINED	01	1
INFOSPACE INC S	COM	45678T201	1119	60710	SH	DEFINED	01	0
INFOUSA INC S	COM	456818301	24	2847	SH	DEFINED	01	0
INFRASOURCE SERVICES INC S	COM	45684P102	240	13690	SH	DEFINED	01	0
INGRAM MICRO S	COM	457153104	5363	279866	SH	DEFINED	01	0
INLAND REAL ESTATE CORP S	COM	457461200	1307	74600	SH	DEFINED	01	0
INPUT/OUTPUT INC S	COM	457652105	1455	146513	SH	DEFINED	01	0
INSIGHT ENTERPRISES INC S	COM	45765U103	2765	134150	SH	DEFINED	01	0
INSIGHT ENTERPRISES INC S	COM	45765U103	47	2302	SH	DEFINED		
INSITUFORM TECH INC S	COM	457667103	26519	1092215	SH	DEFINED	01	0
INSITUFORM TECH INC S	COM	457667103	167	6880	SH	DEFINED	01	0
INNOSPEC INC S	COM	45768S105	1054	35444	SH	DEFINED	01	0
INNOSPEC INC S	COM	45768S105	866	29210	SH	DEFINED	01	0
INNOSPEC INC S	COM	45768S105	36	1216	SH	DEFINED		
INNOSPEC INC S	COM	45768S105	235	7900	SH	DEFINED	01	0
INNKEEPERS USA TRUST S	COM	4576J0104	4384	269100	SH	DEFINED	01	0
INSTEEL INDUSTRIES INC S	COM	45774W108	10	515	SH	DEFINED		
INTEGRA LIFESCIENCES HOLDING	COM	457985208	1463	39030	SH	DEFINED	01	0
INSURANCE SVCS OFFICE INC S	COM	458065109	3375	11767	SH	DEFINED	01	0
INTEGRATED DEVICE TECH INC S	COM	458118106	316	19707	SH	DEFINED	01	0
INTEGRATED DEVICE TECH INC S	COM	458118106	55945	3483424	SH	DEFINED	01	0
INTEGRATED SILICON S	COM	45812P107	4300	770600	SH	DEFINED	01	0
INTEL CORP S	COM	458140100	52389	2546869	SH	DEFINED	01	1
INTEL CORP S	COM	458140100	23843	1159087	SH	DEFINED	01	0
INTEL CORP S	COM	458140100	139160	6765108	SH	DEFINED	01	0
INTEGRA BANK CORPORATION S	COM	45814P105	953	37700	SH	DEFINED	01	0
INTEGRA BANK CORPORATION S	COM	45814P105	851	33700	SH	DEFINED	01	0
INTEGRA BANK CORPORATION S	COM	45814P105	250	9900	SH	DEFINED	01	0
INTER-TEL INC S	COM	458372109	892	41282	SH	DEFINED	01	0
INTERACTIVE INTELLIG S	COM	45839M103	548	47451	SH	DEFINED	01	0
INTERACTIVE DATA CORP	COM	45840J107	1284	64435	SH	DEFINED	01	1
INTERCHANGE FINL SVCS CP/NJ	COM	458447109	0	1	SH	DEFINED	01	0
INTERCONTINENTAL HOTELS ADR OR	COM	45857P202	3935	223596	SH	DEFINED	01	1
INTERCONTINENTALEXCHANGE INC	COM	45865V100	113715	1516004	SH	DEFINED	01	1
INTERFACE INC-CL A S	COM	458665106	3228	250680	SH	DEFINED	01	0
INTERDIGITAL COMM CORP S	COM	45866A105	4742	139070	SH	DEFINED	01	0
INTERGRAPH CORP S	COM	458683109	1852	43196	SH	DEFINED	01	0
INTERLINE BRANDS INC S	COM	458743101	1973	79974	SH	DEFINED	01	0
INTERMAGNETICS GENERAL CORP	COM	458771102	2061	76190	SH	DEFINED	01	0
INTERMEC INC S	COM	458786100	2527	95833	SH	DEFINED	01	0
INTERMUNE INC S	COM	45884X103	1207	73550	SH	DEFINED	01	0
INTERNAP NETWORK SERVICES S	COM	45885A300	227	14894	SH	DEFINED	01	0
INTERNATIONAL ALUMINUM CO	COM	458884103	71	1900	SH	DEFINED	01	0
INTERMEDIA COMM ESCROW S	COM	458ESCBB5	0	3300000	SH	DEFINED	01	0
INTERNATIONAL BANCSHARES CRP	COM	459044103	12	417	SH	DEFINED		
INTERNATIONAL BANCSHARES CRP	COM	459044103	3740	126039	SH	DEFINED	01	0
INTERNATIONAL BANCSHARES CRP	COM	459044103	1804	60770	SH	DEFINED	01	0
INTERNATIONAL BANCSHARES CRP	COM	459044103	484	16300	SH	DEFINED	01	0
INTL BUSINESS MACHINES CORP	COM	459200101	500	6100	SH	DEFINED	10	
INTL BUSINESS MACHINES	COM	459200101	209	2550	SH	DEFINED	01	0
INTL BUSINESS MACHINES CORP	COM	459200101	24946	304448	SH	DEFINED	01	0
INTL BUSINESS MACHINES CORP	COM	459200101	46647	569331	SH	DEFINED	01	1
INTL BUSINESS MACHINES CORP	COM	459200101	107991	1317935	SH	DEFINED	01	0
INTL BUSINESS MACHINES	COM	459200101	131	1600	SH	DEFINED	01	0

INTERNATIONAL DISPLAYWORKS I	COM	459412102	24	3777	SH	DEFINED	01	0
INTL FLAVORS & FRAGRANCES S	COM	459506101	1192	30128	SH	DEFINED	01	0
INTL FLAVORS & FRAGRANCES S	COM	459506101	613	15501	SH	DEFINED	01	0
INTL GAME TECHNOLOGY S	COM	459902102	4133	99599	SH	DEFINED	01	0
INTL GAME TECHNOLOGY S	COM	459902102	56583	1363470	SH	DEFINED	01	0
INTL PAPER	COM	460146103	48	1400	SH	DEFINED	01	0
INTERNATIONAL PAPER CO S	COM	460146103	129346	3735047	SH	DEFINED	01	0
INTERNATIONAL PAPER CO S	COM	460146103	4036	116532	SH	DEFINED	01	0
INTERNATIONAL SECURITIES EXC	COM	46031W204	3753	80020	SH	DEFINED	01	0
INTERNATIONAL SECURITIES EXC	COM	46031W204	2146	45791	SH	DEFINED	01	1
INTL SPEEDWAY CORP S	COM	460335201	1228	24630	SH	DEFINED	01	0
INTERNET CAPITAL GROUP INC S	COM	46059C205	1558	164800	SH	DEFINED	01	0
INTERNET SECURITY SYSTEMS S	COM	46060X107	4462	160692	SH	DEFINED	01	0
INTERPUBLIC GROUP	COM	460690100	101	10200	SH	DEFINED	01	0
INTERPUBLIC GROUP S	COM	460690100	857	86599	SH	DEFINED	01	0
INTERPUBLIC GROUP S	COM	460690100	15089	1524109	SH	DEFINED	01	0
INTERSIL CORP S	COM	46069S109	2680	109185	SH	DEFINED	01	1
INTERSIL CORP S	COM	46069S109	19646	800210	SH	DEFINED	01	0
INTERSTATE HOTELS & RESORTS	COM	46088S106	3568	330982	SH	DEFINED	01	0
INTERVEST BANCSHARES CORP S	COM	460927106	290	6663	SH	DEFINED	01	0
INTERVEST BANCSHARES CORP S	COM	460927106	15	349	SH	DEFINED		
INTEVAC INC S	COM	461148108	393	23407	SH	DEFINED	01	0
INTERWOVEN INC S	COM	46114T508	421	38210	SH	DEFINED	01	0
INTUIT INC S	COM	461202103	1088	33900	SH	DEFINED	01	0
INTUIT INC S	COM	461202103	2205	68728	SH	DEFINED	01	0
INVACARE CORP S	COM	461203101	1502	63869	SH	DEFINED	01	0
INTUITIVE SURGICAL INC S	COM	46120E602	15	140	SH	DEFINED	01	0
INTUITIVE SURGICAL INC S	COM	46120E602	2210	20959	SH	DEFINED	01	0
INVENTIV HEALTH INC S	COM	46122E105	7259	226627	SH	DEFINED	01	0
INVERNESS MEDICAL INNOVATION	COM	46126P106	181	5200	SH	DEFINED	01	0
INVERNESS MEDICAL INNOVATION	COM	46126P106	699	20110	SH	DEFINED	01	0
INVERNESS MEDICAL INNOVATION	COM	46126P106	780	22420	SH	DEFINED	01	0
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	9411	210327	SH	DEFINED	01	0
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	41163	920258	SH	DEFINED	01	1
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	264	5900	SH	DEFINED	01	0
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	1001	22350	SH	DEFINED	01	0
INVESTOOLS INC S	COM	46145P103	88	8249	SH	DEFINED	01	0
INVESTOOLS INC S	COM	46145P103	14	1313	SH	DEFINED		
INVESTOOLS INC PFD CL A	PRF	46145P103	175	16500	SH	DEFINED	01	0
INVESTORS REAL ESTATE TRUST	COM	461730103	824	84400	SH	DEFINED	01	0
INVITROGEN CORP S	COM	46185R100	32236	508370	SH	DEFINED	01	0
INVITROGEN CORP S	COM	46185R100	1857	29288	SH	DEFINED	01	0
INVESTORS FINANCIAL SVCS CP	COM	461915100	35368	821005	SH	DEFINED	01	0
INVESTORS FINANCIAL SVCS CP	COM	461915100	1297	30096	SH	DEFINED	01	0
INVESTORS ECON SYSTS S	COM	461990103	0	2305	SH	DEFINED	01	0
PFD 14.25 11/15/06 14.250% 11/	PRF	46205A400	1	0	SH	DEFINED	01	0
IOWA TELECOMMUNICATIONS SERV	COM	462594201	11	543	SH	DEFINED		
IOWA TELECOMMUNICATIONS SERV	COM	462594201	13	674	SH	DEFINED	01	0
IRON MOUNTAIN INC S	COM	462846106	20697	482010	SH	DEFINED	01	0
IRWIN FINANCIAL CORP S	COM	464119106	1240	63369	SH	DEFINED	01	0
ISHARES S&P 100 INDEX FUND I	COM	464287101	797	12850	SH	DEFINED	01	0
ISHARES LEHMAN TRES INF PR S	COM	464287176	2057	20335	SH	DEFINED	01	0
ISHARES MSCI EMERG MKTS INDE	COM	464287234	69820	721500	SH	DEFINED	01	0
MSCI EAFE I-SHARES INDEXFN	COM	464287465	36135	533584	SH	DEFINED	01	0
ISHARES RUSL MID VALUE INDEX	COM	464287473	645	4740	SH	DEFINED	01	0
ISHARES RUSSELL 1000 GROWTH	COM	464287614	447	8570	SH	DEFINED	01	0
ISHARES RUSS 2000 VL INDEXUS	COM	464287630	1136	15420	SH	DEFINED	01	0
ISHARES RUSS 2000 VL INDEXUS	COM	464287630	2185	29650	SH	DEFINED	01	0
ISHARES RUSS 2000 VL INDEXUS	COM	464287630	48499	658070	SH	DEFINED	01	0
ISHARES RUSS 2000 GR INDEXUS	COM	464287648	358	4950	SH	DEFINED	01	0
ISHARES RUSSELL 2000 INDEXUS	COM	464287655	12559	174500	SH	DEFINED	01	0
ISHARES RUSL 3000 IN INDEXUS	COM	464287689	158	2060	SH	DEFINED	01	0

ISHARES DJ US HEALTHCARE SEC		COM	464287762	0	2	SH	DEFINED	01 0
ISHARES S&P SMALLCAP 600/VAL		COM	464287879	2779	39800	SH	DEFINED	01 0
ISIS PHARMACEUTICALS INC	S	COM	464330109	534	74310	SH	DEFINED	01 0
ISLE OF CAPRIS CASINOS	S	COM	464592104	1545	73350	SH	DEFINED	01 0
ITC HOLDINGS CORP	S	COM	465685105	3557	114000	SH	DEFINED	01 0
ITRON INC	S	COM	465741106	7748	138855	SH	DEFINED	01 0
I2 TECHNOLOGIES INC	S	COM	465754208	127	6800	SH	DEFINED	01 0
IXYS CORPORATION		COM	46600W106	0	49	SH	DEFINED	01 1
J & J SNACK FOODS CORP	S	COM	466032109	9284	298502	SH	DEFINED	01 0
J & J SNACK FOODS		COM	466032109	109	3500	SH	DEFINED	01 0
JDS UNIPHASE CORP	S	COM	46612J101	4001	1826752	SH	DEFINED	01 0
JDS UNIPHASE CORP	S	COM	46612J101	741	338161	SH	DEFINED	01 0
JDA SOFTWARE GROUP INC	S	COM	46612K108	872	56580	SH	DEFINED	01 0
JER INVESTORS TRUST INC		COM	46614H301	276	16072	SH	DEFINED	01 0
JL FRENCH AUTOMOTIVE WTS EXP 0		WT	46620Q154	0	49676	SH	DEFINED	01 0
JLG INDUSTRIES INC	S	COM	466210101	4592	231801	SH	DEFINED	01 0
JPMORGAN CHASE & CO	S	COM	46625H100	34855	742352	SH	DEFINED	01 1
JPMORGAN CHASE & CO	S	COM	46625H100	32026	681977	SH	DEFINED	01 0
JPMORGAN CHASE & CO	S	COM	46625H100	318027	6772312	SH	DEFINED	01 0
J.P.MORGAN CHASE & CO		COM	46625H100	178	3800	SH	DEFINED	01 0
J.P.MORGAN CHASE & CO		COM	46625H100	920	19600	SH	DEFINED	01 0
MMC NORILSK NICKEL-ADR	FSUSD	COM	46626D108	9681	74475	SH	DEFINED	01 0
MMC NORILSK NICKEL-ADR	FSUSD	COM	46626D108	2340	18000	SH	DEFINED	01 0
J2 GLOBAL COMMUNICATIONS INC		COM	46626E205	14	503	SH	DEFINED	
J2 GLOBAL COMMUNICATIONS INC		COM	46626E205	4541	167140	SH	DEFINED	01 0
J2 GLOBAL COMMUNICATIONS INC		COM	46626E205	4047	148958	SH	DEFINED	01 1
JABIL CIRCUIT INC	S	COM	466313103	560	19592	SH	DEFINED	01 0
JABIL CIRCUIT INC	S	COM	466313103	1037	36284	SH	DEFINED	01 0
JACK IN THE BOX INC	S	COM	466367109	2291	43890	SH	DEFINED	01 0
JACK IN THE BOX INC		COM	466367109	89	1700	SH	DEFINED	01 0
JACK IN THE BOX INC	S	COM	466367109	574	11000	SH	DEFINED	01 0
JACK IN THE BOX INC	S	COM	466367109	18135	347576	SH	DEFINED	01 0
JACK IN THE BOX INC	S	COM	466367109	46	881	SH	DEFINED	
JACKSON HEWITT TAX SERVICE	S	COM	468202106	3312	110332	SH	DEFINED	01 0
JACOBS ENGINEERING GROUP INC		COM	469814107	1	8	SH	DEFINED	01 0
JACUZZI BRANDS INC	S	COM	469865109	4007	401145	SH	DEFINED	01 0
JACUZZI BRANDS INC	S	COM	469865109	1221	122030	SH	DEFINED	01 0
JACUZZI BRANDS INC	S	COM	469865109	326	32600	SH	DEFINED	01 0
JAKKS PACIFIC INC	S	COM	47012E106	25	1428	SH	DEFINED	
JAKKS PACIFIC INC	S	COM	47012E106	1796	100770	SH	DEFINED	01 0
JANUS CAPITAL GROUP	S	COM	47102X105	2218	112466	SH	DEFINED	01 0
JANUS CAPITAL GROUP	S	COM	47102X105	801	40598	SH	DEFINED	01 0
JANUS CAPITAL GROUP INC		COM	47102X105	79	4025	SH	DEFINED	01 0
JEFFERIES GROUP INC (NEW)	S	COM	472319102	1307	45830	SH	DEFINED	01 0
JETBLUE AIRWAYS CORP	S	COM	477143101	2151	232040	SH	DEFINED	01 0
JO-ANN STORES INC	S	COM	47758P307	13	779	SH	DEFINED	
JO-ANN STORES INC	S	COM	47758P307	787	47090	SH	DEFINED	01 0
JOHNSON & JOHNSON	S	COM	478160104	242123	3728387	SH	DEFINED	01 0
JOHNSON & JOHNSON	S	COM	478160104	37317	574637	SH	DEFINED	01 0
JOHNSON & JOHNSON	S	COM	478160104	59501	916262	SH	DEFINED	01 1
JOHNSON & JOHNSON	S	COM	478160104	251	3858	SH	DEFINED	10
JOHNSON CONTROLS INC	S	COM	478366107	2756	38420	SH	DEFINED	01 0
JOHNSON CONTROLS INC	S	COM	478366107	29490	411104	SH	DEFINED	01 0
JONES APPAREL GROUP		COM	480074103	133	4100	SH	DEFINED	01 0
JONES APPAREL GROUP		COM	480074103	26	800	SH	DEFINED	01 0
JONES APPAREL GROUP	S	COM	480074103	4708	145121	SH	DEFINED	01 0
JONES APPAREL GROUP	S	COM	480074103	719	22164	SH	DEFINED	01 0
JONES LANG LASALLE INC	S	COM	48020Q107	3590	41990	SH	DEFINED	01 0
JONES LANG LASALLE INC	S	COM	48020Q107	5232	61203	SH	DEFINED	01 0
JONES LANG LASALLE INC	S	COM	48020Q107	681	7991	SH	DEFINED	10
JONES LANG LASALLE INC	S	COM	48020Q107	99876	1171966	SH	DEFINED	01 1
JONES SODA CO - PIPE	S	COM	48023P106	371	41500	SH	DEFINED	01 0

JOS A BANK CLOTHIERS INC S	COM	480838101	1046	34921	SH	DEFINED	01	0
JOURNAL COMMUNICATIONS INC-A	COM	481130102	20	1801	SH	DEFINED		
JOURNAL COMMUNICATIONS INC-A	COM	481130102	564	50000	SH	DEFINED	01	0
JOURNAL REGISTER CO S	COM	481138105	227	40000	SH	DEFINED	01	0
JOY GLOBAL INC S	COM	481165108	6287	167166	SH	DEFINED	01	0
JOY GLOBAL INC S	COM	481165108	243	6457	SH	DEFINED	01	0
KKR PRIVATE EQUITY INV PHYS	COM	481930204	36678	1726030	SH	DEFINED	01	0
JUNIPER NETWORKS INC S	COM	48203R104	30061	1739620	SH	DEFINED	01	0
JUNIPER NETWORKS INC S	COM	48203R104	3387	195981	SH	DEFINED	01	0
JUNIPER NETWORKS	COM	48203R104	33	1900	SH	DEFINED	01	0
K&F INDUSTRIES HOLDINGS INC	COM	482241106	355	18900	SH	DEFINED	01	0
K&F INDUSTRIES HOLDINGS INC	COM	482241106	1429	76090	SH	DEFINED	01	0
K&F INDUSTRIES HOLDINGS INC	COM	482241106	3922	208774	SH	DEFINED	01	0
KKR FINANCIAL CORP S	COM	482476306	8589	350030	SH	DEFINED	01	0
KKR FINANCIAL CORP S	COM	482476306	2027	82670	SH	DEFINED	01	0
KKR FINANCIAL CORP S	COM	482476306	540	22000	SH	DEFINED	01	0
KLA-TENCOR CORP S	COM	482480100	26493	595774	SH	DEFINED	01	0
KLA-TENCOR CORP S	COM	482480100	2757	62012	SH	DEFINED	01	0
KLA-TENCOR CORP S	COM	482480100	32828	738864	SH	DEFINED	01	1
K-SWISS S	COM	482686102	4713	156789	SH	DEFINED	01	0
KT CORP-SP ADR FSUSD	COM	48268K101	449	20900	SH	DEFINED	01	0
K2 INC S	COM	482732104	7466	636579	SH	DEFINED	01	0
K2 INC S	COM	482732104	950	80970	SH	DEFINED	01	0
K2 INC S	COM	482732104	232	19800	SH	DEFINED	01	0
KV PHARMACEUTICAL CO - CL A	COM	482740206	490	20640	SH	DEFINED	01	0
KAMAN CORP S	COM	483548103	1831	101644	SH	DEFINED	01	0
KANBAY INTERNATIONAL INC S	COM	48369P207	569	27702	SH	DEFINED	01	0
KANSAS CITY SOUTHERN S	COM	485170302	4433	162335	SH	DEFINED	01	0
KAYDON CORP S	COM	486587108	18476	499100	SH	DEFINED	01	0
KAYDON CORP S	COM	486587108	10	276	SH	DEFINED		
KEANE INC S	COM	486665102	1380	95778	SH	DEFINED	01	0
KB HOME S	COM	48666K109	11529	263209	SH	DEFINED	01	1
KB HOME S	COM	48666K109	676	15430	SH	DEFINED	01	0
KB HOME S	COM	48666K109	3831	87458	SH	DEFINED	01	0
KEITHLEY INSTRUMENTS INC S	COM	487584104	348	27255	SH	DEFINED	01	0
KELLOGG CO S	COM	487836108	123331	2490511	SH	DEFINED	01	0
KELLOGG CO S	COM	487836108	2431	49099	SH	DEFINED	01	0
KELLOG CO	COM	487836108	163	3300	SH	DEFINED	01	0
KELLWOOD CO S	COM	488044108	5074	175995	SH	DEFINED	01	0
KELLWOOD CO S	COM	488044108	19	650	SH	DEFINED		
KEMET CORP S	COM	488360108	618	76460	SH	DEFINED	01	0
KEMET CORP S	COM	488360108	692	85810	SH	DEFINED	01	0
KEMET CORP S	COM	488360108	175	21700	SH	DEFINED	01	0
KENDLE INTERNATIONAL INC S	COM	48880L107	1651	51568	SH	DEFINED	01	0
KENEXA CORP S	COM	488879107	1353	53645	SH	DEFINED	01	0
KENSEY NASH CORP S	COM	490057106	3037	103749	SH	DEFINED	01	0
KERYX BIOPHARMACEUTICALS S	COM	492515101	675	57011	SH	DEFINED	01	0
KEYCORP NEW S	COM	493267108	9263	247406	SH	DEFINED	01	0
KEYCORP NEW S	COM	493267108	2966	79231	SH	DEFINED	01	0
KEY BANCSHARES	COM	493267108	195	5200	SH	DEFINED	01	0
KEY BANCSHARES	COM	493267108	67	1800	SH	DEFINED	01	0
KEYSPAN CORP S	COM	49337W100	12628	306925	SH	DEFINED	01	0
KEYSPAN CORP S	COM	49337W100	1415	34384	SH	DEFINED	01	0
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	1197	31490	SH	DEFINED	01	0
KFORCE INC S	COM	493732101	81	6799	SH	DEFINED	01	0
KILROY REALTY CORP S	COM	49427F108	6685	88725	SH	DEFINED	01	0
KIMBERLY-CLARK	COM	494368103	157	2400	SH	DEFINED	01	0
KIMBERLY-CLARK CORP S	COM	494368103	34001	520214	SH	DEFINED	01	0
KIMBERLY-CLARK CORP S	COM	494368103	5883	90016	SH	DEFINED	01	0
KIMCO REALTY CORP S	COM	49446R109	9754	227528	SH	DEFINED	01	0
KIMCO REALTY CORP S	COM	49446R109	1824	42550	SH	DEFINED	01	0
KINDER MORGAN ENERGY S	COM	494550106	971	22127	SH	DEFINED	01	0

KINDER MORGAN ENERGY	S		COM	494550106	10385	236689	SH	DEFINED	01 1
KINDER MORGAN INC	S		COM	49455P101	26037	248323	SH	DEFINED	01 0
KINDER MORGAN INC	S		COM	49455P101	2207	21047	SH	DEFINED	01 0
KINDER MORGAN MGMT	S		COM	49455U100	0	2	SH	DEFINED	01 0
KINDRED HEALTHCARE INC	S		COM	494580103	28	944	SH	DEFINED	
KINDRED HEALTHCARE INC	S		COM	494580103	3994	134369	SH	DEFINED	01 0
KINDRED HEALTHCARE INC	S		COM	494580103	1156	38900	SH	DEFINED	01 0
KINDRED HEALTHCARE INC	S		COM	494580103	288	9700	SH	DEFINED	01 0
KINETIC CONCEPTS INC	S		COM	49460W208	18598	591169	SH	DEFINED	01 0
KINETIC CONCEPTS INC	S		COM	49460W208	1220	38780	SH	DEFINED	01 0
KING PHARMACEUTICALS INC	S		COM	495582108	15026	882279	SH	DEFINED	01 0
KING PHARMACEUTICALS INC	S		COM	495582108	813	47759	SH	DEFINED	01 0
KIRBY CORP	S		COM	497266106	12001	383090	SH	DEFINED	01 0
KITE REALTY GROUP TRUST	S		COM	49803T102	592	34700	SH	DEFINED	01 0
KITE REALTY GROUP TRUST			COM	49803T102	153	9000	SH	DEFINED	01 0
KNOLL INC	S		COM	498904200	34	1670	SH	DEFINED	01 0
KNIGHT CAPITAL GRP INC	S		COM	499005106	9150	502855	SH	DEFINED	01 0
KNIGHT CAPITAL GRP INC	S		COM	499005106	2076	114050	SH	DEFINED	01 0
KNIGHT CAPITAL GRP INC	S		COM	499005106	526	28900	SH	DEFINED	01 0
KNIGHT CAPITAL GRP INC	S		COM	499005106	64	3498	SH	DEFINED	
KNIGHT TRANSPORTATION INC	S		COM	499064103	2093	123479	SH	DEFINED	01 0
KNOT INC (THE)	S		COM	499184109	12	554	SH	DEFINED	
KOHLS CORP	S		COM	500255104	21995	338805	SH	DEFINED	01 0
KOHLS CORP	S		COM	500255104	4176	64320	SH	DEFINED	01 0
KOMAG INC	S		COM	500453204	4584	143427	SH	DEFINED	01 0
KOOKMIN BANK-SPON ADR	FSUSD		COM	50049M109	3163	40533	SH	DEFINED	01 0
KOOKMIN BANK-SPON ADR	FSUSD		COM	50049M109	35	445	SH	DEFINED	01 1
KOPIN CORP	S		COM	500600101	441	131560	SH	DEFINED	01 0
KOPPERS HOLDINGS INC	S		COM	50060P106	191	10094	SH	DEFINED	01 0
KOREA ELEC POWER CORP-SP ADR (			COM	500631106	451	23050	SH	DEFINED	01 0
KORN/FERRY INTERNATIONAL	S		COM	500643200	222	10600	SH	DEFINED	01 0
KOSAN BIOSCIENCES INC	S		COM	50064W107	35	7140	SH	DEFINED	01 0
KRAFT FOODS INC-A	S		COM	50075N104	18140	508737	SH	DEFINED	01 0
KRISPY KREME DOUGHNUTS INC	S		COM	501014104	16	2005	SH	DEFINED	
KRISPY KREME DOUGHNUTS INC	S		COM	501014104	10	1254	SH	DEFINED	01 0
KROGER CO			COM	501044101	211	9100	SH	DEFINED	01 0
KROGER CO	S		COM	501044101	23665	1022694	SH	DEFINED	01 0
KROGER CO	S		COM	501044101	3284	141937	SH	DEFINED	01 0
KRONOS INC	S		COM	501052104	2106	61766	SH	DEFINED	01 0
KULICKE & SOFFA INDUSTRIES	S		COM	501242101	1725	195078	SH	DEFINED	01 0
KULICKE & SOFFA INDUSTRIES	S		COM	501242101	801	90600	SH	DEFINED	01 0
KULICKE & SOFFA INDUSTRIES	S		COM	501242101	200	22600	SH	DEFINED	01 0
KYPHON INC	S		COM	501577100	225	6004	SH	DEFINED	01 0
KYPHON INC	S		COM	501577100	3752	100269	SH	DEFINED	01 0
LCA-VISION INC	S		COM	501803308	4577	110787	SH	DEFINED	01 0
LHC GROUP INC	S		COM	50187A107	149	6710	SH	DEFINED	01 0
LHC GROUP			COM	50187A107	83	3700	SH	DEFINED	01 0
LKQ CORP	S		COM	501889208	669	30448	SH	DEFINED	01 0
LKQ CORP	S		COM	501889208	4042	184012	SH	DEFINED	01 0
LSI LOGIC CORP	S		COM	502161102	645	78502	SH	DEFINED	01 0
LSI LOGIC CORP	S		COM	502161102	276	33477	SH	DEFINED	01 0
LSI INDUSTRIES INC	S		COM	50216C108	232	14300	SH	DEFINED	01 0
LSI INDUSTRIES INC	S		COM	50216C108	868	53470	SH	DEFINED	01 0
LSI INDUSTRIES INC	S		COM	50216C108	776	47810	SH	DEFINED	01 0
LSI INDUSTRIES INC			COM	50216C108	76	4700	SH	DEFINED	01 0
LTC PROPERTIES INC	S		COM	502175102	276	11400	SH	DEFINED	01 0
LTC PROPERTIES INC	S		COM	502175102	1125	46470	SH	DEFINED	01 0
LTC PROPERTIES INC	S		COM	502175102	5292	218175	SH	DEFINED	01 0
LTX CORP	S		COM	502392103	307	61369	SH	DEFINED	01 0
L-3 COMMUNICATIONS	S		COM	502424104	21876	279418	SH	DEFINED	01 1
L-3 COMMUNICATIONS	S		COM	502424104	2168	27686	SH	DEFINED	01 0
L-3 COMMUNICATIONS	S		COM	502424104	21202	270681	SH	DEFINED	01 0

LABOPHARM INC		COM	504905100	111	19700	SH	DEFINED	01 1
LA-Z-BOY INC	S	COM	505336107	20	1430	SH	DEFINED	
LA-Z-BOY INC	S	COM	505336107	1473	105470	SH	DEFINED	01 0
LABOR READY INC	S	COM	505401208	4875	306011	SH	DEFINED	01 0
LABORATORY CRP OF AMER HLDGS		COM	50540R409	1613	24600	SH	DEFINED	01 0
LABORATORY CRP OF AMER HLDGS		COM	50540R409	20014	305498	SH	DEFINED	01 1
LABORATORY CRP OF AMER HLDGS		COM	50540R409	3191	48670	SH	DEFINED	01 0
LABRANCHE & CO INC	S	COM	505447102	3254	313798	SH	DEFINED	01 0
LABRANCHE & CO INC	S	COM	505447102	15	1410	SH	DEFINED	
LACLEDE GROUP INC/THE	S	COM	505597104	1382	43050	SH	DEFINED	01 0
LACLEDE GROUP INC/THE	S	COM	505597104	6880	214410	SH	DEFINED	01 0
LACLEDE GROUP INC/THE	S	COM	505597104	49093	1530320	SH	DEFINED	01 0
LADISH CO INC	S	COM	505754200	1457	50463	SH	DEFINED	01 0
LAIDLAW INTERNATIONAL	S	COM	50730R102	4337	158700	SH	DEFINED	01 0
LAM RESEARCH CORP	S	COM	512807108	1521	33558	SH	DEFINED	01 0
LAM RESEARCH CORP	S	COM	512807108	2918	64374	SH	DEFINED	01 0
LAMAR ADVERTISING	S	COM	512815101	11039	206724	SH	DEFINED	01 1
LAMAR ADVERTISING	S	COM	512815101	450	8428	SH	DEFINED	01 0
LAMAR ADVERTISING	S	COM	512815101	13972	261569	SH	DEFINED	01 0
LAMSON & SESSIONS CO	S	COM	513696104	2015	84600	SH	DEFINED	01 0
LANCASTER COLONY CORP	S	COM	513847103	167	3724	SH	DEFINED	01 0
LANCASTER COLONY CORP	S	COM	513847103	47	1048	SH	DEFINED	
LANCE INC	S	COM	514606102	1427	64782	SH	DEFINED	01 0
LANDEC CORP	S	COM	514766104	3546	328375	SH	DEFINED	01 0
LANDAMERICA FINANCIAL GROUP		COM	514936103	566	8600	SH	DEFINED	01 0
LANDAMERICA FINANCIAL GROUP		COM	514936103	12798	194557	SH	DEFINED	01 0
LANDAMERICA FINANCIAL GROUP		COM	514936103	56	849	SH	DEFINED	
LANDAMERICA FINANCIAL GROUP		COM	514936103	2233	33950	SH	DEFINED	01 0
LANDRY`S RESTAURANTS INC	S	COM	51508L103	996	33029	SH	DEFINED	01 0
LANDSTAR SYSTEM INC	S	COM	515098101	13521	316641	SH	DEFINED	01 0
LAS VEGAS SANDS CORP	S	COM	517834107	8185	119743	SH	DEFINED	01 0
LASALLE HOTEL PROPERTIES	S	COM	517942108	6238	143921	SH	DEFINED	01 0
LATTICE SEMICONDUCTOR CORP	S	COM	518415104	2585	379154	SH	DEFINED	01 0
LATTICE SEMICONDUCTOR CORP	S	COM	518415104	800	117090	SH	DEFINED	01 0
LATTICE SEMICONDUCTOR CORP	S	COM	518415104	202	29600	SH	DEFINED	01 0
ESTEE LAUDER	S	COM	518439104	1865	46206	SH	DEFINED	01 0
ESTEE LAUDER	S	COM	518439104	1024	25380	SH	DEFINED	01 0
LAUREATE EDUCATION INC		COM	518613104	2896	60568	SH	DEFINED	01 1
LAWSON PRODUCTS INC	S	COM	520776105	2094	49951	SH	DEFINED	01 0
LAWSON SOFTWARE INC	S	COM	52078P102	1874	258400	SH	DEFINED	01 0
LAYNE CHRISTENSEN COMPANY	S	COM	521050104	558	19535	SH	DEFINED	01 0
LAZARE KAPLAN INTERNATIONAL		COM	521078105	1316	134320	SH	DEFINED	01 0
LEAP WIRELESS INTL INC	S	COM	521863308	761	15700	SH	DEFINED	10
LEAP WIRELESS INTL INC	S	COM	521863308	134244	2771365	SH	DEFINED	01 1
LEAP WIRELESS INTL INC	S	COM	521863308	6657	137294	SH	DEFINED	01 0
LEAP WIRELESS INTL INC	S	COM	521863308	7564	155986	SH	DEFINED	01 0
LEAR CORP	S	COM	521865105	19	911	SH	DEFINED	
LEAR CORP	S	COM	521865105	11311	546397	SH	DEFINED	01 0
LEE ENTERPRISES	S	COM	523768109	1421	56300	SH	DEFINED	01 0
LEGACY BANCORP INC		COM	52463G105	76	4900	SH	DEFINED	01 0
LEGGETT & PLATT INC	S	COM	524660107	1744	69669	SH	DEFINED	01 0
LEGGETT & PLATT INC	S	COM	524660107	888	35491	SH	DEFINED	01 0
LEGG MASON INC	S	COM	524901105	37927	376053	SH	DEFINED	01 0
LEGG MASON INC	S	COM	524901105	3702	36708	SH	DEFINED	01 0
LEHMAN BROTHERS HOLDINGS INC		COM	524908100	130704	1769630	SH	DEFINED	01 0
LEHMAN BROTHERS HOLDINGS INC		COM	524908100	81	1100	SH	DEFINED	01 0
LEHMAN BROTHERS HOLDINGS INC		COM	524908100	74	1000	SH	DEFINED	01 0
LEHMAN BROTHERS HOLDINGS INC		COM	524908100	9191	124434	SH	DEFINED	01 0
LENNAR CORP	S	COM	526057104	1231	27195	SH	DEFINED	01 0
LENNAR CORP	S	COM	526057104	13248	292849	SH	DEFINED	01 1
LENNAR CORP	S	COM	526057104	9581	211752	SH	DEFINED	01 0
LENNOX INTERNATIONAL INC	S	COM	526107107	2672	116662	SH	DEFINED	01 0

LENOX GROUP INC S	COM	526262100	165	27300	SH	DEFINED	01	0
LEUCADIA NATIONAL CORP S	COM	527288104	86	3284	SH	DEFINED	01	0
LEVEL 3 COMMUNICATIONS INC S	COM	52729N100	7868	1470742	SH	DEFINED	01	0
LEVEL 3 COMMUNICATIONS INC S	COM	52729N100	143	26672	SH	DEFINED	01	0
LEVEL 3 COMMUNICATIONS INC S	COM	52729N100	39210	7342709	SH	DEFINED	01	1
LEVITT CORP-CL A S	COM	52742P108	17	1482	SH	DEFINED		
LEXICON GENETICS INC S	COM	528872104	1296	343730	SH	DEFINED	01	0
LEXINGTON CORPORATE PPTYS TR	COM	529043101	2176	102750	SH	DEFINED	01	0
LEXMARK INTL INC CL-A NEW COM	COM	529771107	29	500	SH	DEFINED	01	0
LEXMARK INTL INC S	COM	529771107	23651	410554	SH	DEFINED	01	1
LEXMARK INTL INC S	COM	529771107	1136	19706	SH	DEFINED	01	0
LEXMARK INTL INC S	COM	529771107	5399	93626	SH	DEFINED	01	0
LIBBEY INC S	COM	529898108	309	27603	SH	DEFINED	01	0
LIBERTY GLOBAL INC-A S	COM	530555101	110078	4276543	SH	DEFINED	01	0
LIBERTY GLOBAL INC-A S	COM	530555101	22	844	SH	DEFINED	01	0
LIBERTY GLOBAL INC-SERIES C	COM	530555309	44516	1776408	SH	DEFINED	01	0
LIBERTY MEDIA-INTERACTIVE A	COM	53071M104	25533	1252831	SH	DEFINED	01	0
LIBERTY MEDIA HOLD-CAP SER A	COM	53071M302	21816	261039	SH	DEFINED	01	0
LIFECELL CORPORATION S	COM	531927101	21	655	SH	DEFINED		
LIFECELL CORPORATION S	COM	531927101	3438	106705	SH	DEFINED	01	0
LIFE TIME FITNESS INC S	COM	53217R207	2063	44569	SH	DEFINED	01	1
LIFE TIME FITNESS INC S	COM	53217R207	887	19147	SH	DEFINED	01	0
LIFEPOINT HOSPITALS INC S	COM	53219L109	1964	55600	SH	DEFINED	01	0
LIGHTBRIDGE INC S	COM	532226107	2043	174368	SH	DEFINED	01	0
LIFETIME BRANDS INC S	COM	53222Q103	1038	55971	SH	DEFINED	01	0
LIFETIME BRANDS INC S	COM	53222Q103	638	34530	SH	DEFINED	01	0
LIFETIME BRANDS INC S	COM	53222Q103	185	10000	SH	DEFINED	01	0
ELI LILLY	COM	532457108	160	2800	SH	DEFINED	01	0
ELI LILLY & CO S	COM	532457108	118057	2071187	SH	DEFINED	01	0
ELI LILLY & CO S	COM	532457108	11978	210153	SH	DEFINED	01	0
LIMITED BRANDS INC S	COM	532716107	103627	3911908	SH	DEFINED	01	0
LIMITED BRANDS INC S	COM	532716107	2675	101010	SH	DEFINED	01	0
LIMITED BRANDS INC	COM	532716107	154	5800	SH	DEFINED	01	0
LIN TV CORP S	COM	532774106	607	78000	SH	DEFINED	01	0
LINCARE HOLDINGS INC S	COM	532791100	22247	642233	SH	DEFINED	01	0
LINCARE HOLDINGS INC S	COM	532791100	886	25570	SH	DEFINED	01	0
LINCOLN ELECTRIC HOLDINGS S	COM	533900106	194	3560	SH	DEFINED	01	0
LINCOLN NATIONAL CORP S	COM	534187109	4205	67725	SH	DEFINED	01	0
LINCOLN NATIONAL CORP S	COM	534187109	139140	2241329	SH	DEFINED	01	0
LINDSAY MANUFACTURING CO S	COM	535555106	643	22371	SH	DEFINED	01	0
LINEAR TECHNOLOGY CORP S	COM	535678106	1889	60681	SH	DEFINED	01	0
LINEAR TECHNOLOGY CORP S	COM	535678106	3654	117420	SH	DEFINED	01	0
LINK ENERGY LLC S	COM	535763106	52	2395700	SH	DEFINED	01	0
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	841	110200	SH	DEFINED	01	0
LIQUIDITY SERVICES INC S	COM	53635B107	134	8583	SH	DEFINED	01	0
LITHIA MOTORS INC-CL A S	COM	536797103	14	552	SH	DEFINED		
LITHIA MOTORS INC-CL A S	COM	536797103	50	2009	SH	DEFINED	01	0
LITTELFUSE INC S	COM	537008104	17330	499425	SH	DEFINED	01	0
LIVE NATION INC S	COM	538034109	2591	126905	SH	DEFINED	01	0
LIVEPERSON INC S	COM	538146101	417	77668	SH	DEFINED	01	0
LIZ CLAIBORNE INC S	COM	539320101	29702	751753	SH	DEFINED	01	0
LIZ CLAIBORNE INC S	COM	539320101	801	20274	SH	DEFINED	01	0
LOJACK CORPORATION S	COM	539451104	7396	377565	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	26	300	SH	DEFINED	01	0
LOCKHEED MARTIN CORP S	COM	539830109	95002	1103900	SH	DEFINED	01	0
LOCKHEED MARTIN CORP S	COM	539830109	6020	69948	SH	DEFINED	01	0
LODGENET ENTERTAINMENT CORP	COM	540211109	1243	65854	SH	DEFINED	01	0
LODGIAN INC S	COM	54021P403	8839	665548	SH	DEFINED	01	0
LOEWS CORP S	COM	540424108	228623	6032324	SH	DEFINED	01	0
LOEWS CORP S	COM	540424108	6362	167871	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	64	1700	SH	DEFINED	01	0
LOEWS CORP - CAROLINA GROUP	COM	540424207	185371	3346631	SH	DEFINED	01	0

LOEWS CORP - CAROLINA GROUP		COM	540424207	1456	26285	SH	DEFINED	01 0
LONE STAR STEAK HS	S	COM	542307103	997	35915	SH	DEFINED	01 0
LONE STAR TECHNOLOGIES INC	S	COM	542312103	1095	22640	SH	DEFINED	01 0
LONE STAR TECHNOLOGIES INC	S	COM	542312103	6816	140910	SH	DEFINED	01 0
LONE STAR TECHNOLOGIES INC	S	COM	542312103	271	5600	SH	DEFINED	01 0
LONE STAR TECHNOLOGIES INC	S	COM	542312103	39	815	SH	DEFINED	
LONGS DRUG STORES CORP	S	COM	543162101	6191	134562	SH	DEFINED	01 0
LONGVIEW FIBRE CO	S	COM	543213102	31	1540	SH	DEFINED	
LOOKSMART LTD		COM	543442503	153	52111	SH	DEFINED	01 0
LOUISIANA-PACIFIC CORP	S	COM	546347105	1251	66643	SH	DEFINED	01 0
LOUISIANA-PACIFIC CORP	S	COM	546347105	388	20666	SH	DEFINED	01 0
LOUSVILLE G & E 05.875% 07/15/		PRF	546676800	960	9600	SH	DEFINED	01 0
LOWES COMPANIES	S	COM	548661107	8423	300166	SH	DEFINED	01 0
LOWES COMPANIES	S	COM	548661107	37929	1351746	SH	DEFINED	01 0
LUBRIZOL CORP NEW		COM	549271104	119	2600	SH	DEFINED	01 0
LUBRIZOL CORP	S	COM	549271104	6148	134437	SH	DEFINED	01 0
LUBY'S INC	S	COM	549282101	297	30157	SH	DEFINED	01 0
LUCENT TECHNOLOGIES INC	S	COM	549463107	74377	31784908	SH	DEFINED	01 0
LUCENT TECHNOLOGIES INC	S	COM	549463107	2060	880516	SH	DEFINED	01 0
LUFKIN INDUSTRIES INC	S	COM	549764108	2026	38284	SH	DEFINED	01 0
LUMINENT MORTGAGE CAPITAL IN		COM	550278303	22	2118	SH	DEFINED	
LUMINENT MORTGAGE CAPITAL IN		COM	550278303	70	6789	SH	DEFINED	01 0
LUMINEX CORP	S	COM	55027E102	727	39884	SH	DEFINED	01 0
LYDALL INC	S	COM	550819106	280	31441	SH	DEFINED	01 0
LYONDELL CHEMICAL COMPANY	S	COM	552078107	11829	466241	SH	DEFINED	01 0
M & F WORLDWIDE CORP	S	COM	552541104	171	11633	SH	DEFINED	01 0
M & T BANK CORP	S	COM	55261F104	1832	15270	SH	DEFINED	01 0
M & T BANK CORP	S	COM	55261F104	5525	46048	SH	DEFINED	01 0
MAF BANCORP INC	S	COM	55261R108	2244	54349	SH	DEFINED	01 0
MBIA INC	S	COM	55262C100	7697	125294	SH	DEFINED	01 0
MBIA INC	S	COM	55262C100	1627	26479	SH	DEFINED	01 0
MBIA INC		COM	55262C100	135	2200	SH	DEFINED	01 0
MB FINANCIAL INC	S	COM	55264U108	14	370	SH	DEFINED	
MB FINANCIAL INC	S	COM	55264U108	3486	94555	SH	DEFINED	01 0
MB FINANCIAL INC	S	COM	55264U108	1740	47210	SH	DEFINED	01 0
MB FINANCIAL INC	S	COM	55264U108	465	12600	SH	DEFINED	01 0
MDC HOLDINGS INC	S	COM	552676108	276	5948	SH	DEFINED	01 0
MDU RESOURCES GROUP INC	S	COM	552690109	10204	456716	SH	DEFINED	01 0
MEMC ELECTRONIC MATERIALS	S	COM	552715104	7442	203147	SH	DEFINED	01 0
MFA MORTGAGE INVESTMENTS INC		COM	55272X102	402	53929	SH	DEFINED	01 0
MFA MORTGAGE INVESTMENTS INC		COM	55272X102	27	3674	SH	DEFINED	
MGE ENERGY INC	S	COM	55277P104	651	20100	SH	DEFINED	01 0
MGIC INVESTMENT CORP	S	COM	552848103	6803	113428	SH	DEFINED	01 0
MGIC INVESTMENT CORP	S	COM	552848103	995	16597	SH	DEFINED	01 0
MGIC INVESTMENT		COM	552848103	72	1200	SH	DEFINED	01 0
MGI PHARMA INC	S	COM	552880106	4485	260624	SH	DEFINED	01 0
MGI PHARMA INC	S	COM	552880106	5253	305240	SH	DEFINED	01 0
MGI PHARMA INC	S	COM	552880106	336	19509	SH	DEFINED	01 0
MGI PHARMA INC	S	COM	552880106	535	31100	SH	DEFINED	10
MGI PHARMA INC	S	COM	552880106	6348	369338	SH	DEFINED	01 1
MGM MIRAGE	S	COM	552953101	3929	99500	SH	DEFINED	01 0
MGP INGREDIENTS INC	S	COM	55302G103	150	7043	SH	DEFINED	01 0
MI DEVELOPMENTS INC CL-A	FSU	COM	55304X104	15455	424000	SH	DEFINED	01 0
M/I HOMES INC	S	COM	55305B101	1027	29059	SH	DEFINED	01 0
M/I HOMES INC	S	COM	55305B101	27	773	SH	DEFINED	
MKS INSTRUMENTS INC	S	COM	55306N104	280	13800	SH	DEFINED	01 0
MKS INSTRUMENTS INC	S	COM	55306N104	1046	51560	SH	DEFINED	01 0
MKS INSTRUMENTS INC	S	COM	55306N104	4063	200070	SH	DEFINED	01 0
MIVA INC	S	COM	55311R108	182	55160	SH	DEFINED	01 0
MPS GROUP INC	S	COM	553409103	416	27500	SH	DEFINED	01 0
MPS GROUP INC	S	COM	553409103	7836	518660	SH	DEFINED	01 0
MPS GROUP INC	S	COM	553409103	1575	104240	SH	DEFINED	01 0

MRV COMMUNICATIONS INC	S	COM	553477100	28	10049	SH	DEFINED	01	0
MSC INDUSTRIAL DIRECT CO-A	S	COM	553530106	267	6557	SH	DEFINED	01	0
MTS SYSTEMS CORP	S	COM	553777103	1586	49050	SH	DEFINED	01	0
MAC-RAY CORP	S	COM	554153106	6082	517610	SH	DEFINED	01	0
MACDERMID INC	S	COM	554273102	2558	78412	SH	DEFINED	01	0
MACERICH CO/THE	S	COM	554382101	4162	54500	SH	DEFINED	01	0
MACK-CALI REALTY CORP	S	COM	554489104	2174	41966	SH	DEFINED	01	0
MACROVISION CORP	S	COM	555904101	1030	43483	SH	DEFINED	01	0
STEVEN MADDEN LTD	S	COM	556269108	616	15674	SH	DEFINED	01	0
STEVEN MADDEN LTD	S	COM	556269108	22	561	SH	DEFINED		
MAGELLAN HEALTH SERVICES INC		COM	559079207	558	13100	SH	DEFINED	01	0
MAGELLAN HEALTH SERVICES INC		COM	559079207	2097	49230	SH	DEFINED	01	0
MAGELLAN HEALTH SERVICES INC		COM	559079207	8648	202965	SH	DEFINED	01	0
MAGELLAN HEALTH SERVICES INC		COM	559079207	86	2025	SH	DEFINED		
MAGMA DESIGN AUTOMATION	S	COM	559181102	161	17700	SH	DEFINED	01	0
MAGMA DESIGN AUTOMATION	S	COM	559181102	647	71310	SH	DEFINED	01	0
MAGMA DESIGN AUTOMATION	S	COM	559181102	2104	231280	SH	DEFINED	01	0
MAGNA ENTERTAINMENT	S	COM	559211107	281	60000	SH	DEFINED	01	0
MAGNA INTL 'A'		COM	559222401	77	1050	SH	DEFINED	01	0
MAGNETEK INC	S	COM	559424106	195	56426	SH	DEFINED	01	0
MAGUIRE PROPERTIES INC	S	COM	559775101	2090	51300	SH	DEFINED	01	0
MAIDENFORM BRANDS INC	S	COM	560305104	219	11340	SH	DEFINED	01	0
MANHATTAN ASSOCIATES INC	S	COM	562750109	282	11700	SH	DEFINED	01	0
MANHATTAN ASSOCIATES INC	S	COM	562750109	7900	327302	SH	DEFINED	01	0
MANHATTAN ASSOCIATES INC	S	COM	562750109	1006	41690	SH	DEFINED	01	0
MANITOWOC CO.	S	COM	563571108	14274	318699	SH	DEFINED	01	0
MANNKIND CORP		COM	56400P201	613	32304	SH	DEFINED	01	1
MANOR CARE INC	S	COM	564055101	5534	105841	SH	DEFINED	01	0
MANOR CARE INC	S	COM	564055101	757	14474	SH	DEFINED	01	0
MANPOWER INC-WIS	S	COM	56418H100	2378	38800	SH	DEFINED	01	0
MANTECH INTL CORP-A	S	COM	564563104	1159	35125	SH	DEFINED	01	0
MAPINFO CORP	S	COM	565105103	531	41361	SH	DEFINED	01	0
MARATHON OIL CORP		COM	565849106	208	2700	SH	DEFINED	01	0
MARATHON OIL CORP	S	COM	565849106	4949	64354	SH	DEFINED	01	0
MARATHON OIL CORP	S	COM	565849106	5411	70365	SH	DEFINED	01	0
MARATHON OIL CORP	S	COM	565849106	20886	271631	SH	DEFINED	01	1
MARATHON OIL CORP	S	COM	565849106	599	7786	SH	DEFINED	10	
MARATHON OIL CORP	S	COM	565849106	133942	1741738	SH	DEFINED	01	0
MARATHON OIL CORP		COM	565849106	69	900	SH	DEFINED	01	0
MARCUS CORPORATION	S	COM	566330106	1039	45224	SH	DEFINED	01	0
MARINEMAX INC	S	COM	567908108	924	36310	SH	DEFINED	01	0
MARINER ENERGY INC	S	COM	56845T305	2664	145190	SH	DEFINED	01	1
MARINER ENERGY INC	S	COM	56845T305	2228	121287	SH	DEFINED	01	0
MARKEL CORP	S	COM	570535104	1241	3020	SH	DEFINED	01	0
MARKWEST HYDROCARBON		COM	570762104	108	3850	SH	DEFINED	01	0
MARSH MCLENNAN CO	S	COM	571748102	136937	4864560	SH	DEFINED	01	0
MARSH MCLENNAN CO	S	COM	571748102	4408	156585	SH	DEFINED	01	0
MARSH & MCLENNAN COS		COM	571748102	84	3000	SH	DEFINED	01	0
MARSHALL & ISLEY CORP		COM	571834100	19	400	SH	DEFINED	01	0
MARSHALL & ILSLEY CORP	S	COM	571834100	2407	49960	SH	DEFINED	01	0
MARSHALL & ILSLEY CORP	S	COM	571834100	2881	59802	SH	DEFINED	01	0
MARRIOTT INTERNATIONAL-CL A		COM	571903202	32922	852026	SH	DEFINED	01	0
MARRIOTT INTERNATIONAL-CL A		COM	571903202	2608	67502	SH	DEFINED	01	0
MARTEN TRANSPORT	S	COM	573075108	370	21658	SH	DEFINED	01	0
MARTIN MARIETTA MATERIALS	S	COM	573284106	1449	17122	SH	DEFINED	01	0
MARTIN MARIETTA MATERIALS	S	COM	573284106	46248	546544	SH	DEFINED	01	0
MARVEL ENTERTAINMENT INC	S	COM	57383T103	17	700	SH	DEFINED		
MARVEL ENTERTAINMENT INC	S	COM	57383T103	4115	170430	SH	DEFINED	01	0
MARVEL ENTERTAINMENT INC	S	COM	57383T103	1203	49820	SH	DEFINED	01	0
MARVEL ENTERTAINMENT INC	S	COM	57383T103	299	12400	SH	DEFINED	01	0
MASCO CORP	S	COM	574599106	16952	618244	SH	DEFINED	01	0
MASCO CORP		COM	574599106	30	1100	SH	DEFINED	01	0

MASCO CORP S	COM	574599106	2144	78205	SH	DEFINED	01	0
MASSBANK CORP	COM	576152102	81	2500	SH	DEFINED	01	0
MASSEY ENERGY CO S	COM	576206106	3510	167650	SH	DEFINED	01	0
MASTEC INC S	COM	576323109	98	8813	SH	DEFINED	01	0
MASTERCARD INC	COM	57636Q104	8984	128116	SH	DEFINED	01	1
MATERIAL SCIENCES CORP S	COM	576674105	249	24997	SH	DEFINED	01	0
MATRIA HEALTHCARE INC S	COM	576817209	2395	86154	SH	DEFINED	01	0
MATRIX SERVICE CO S	COM	576853105	307	23440	SH	DEFINED	01	0
MATTEL INC S	COM	577081102	13720	696407	SH	DEFINED	01	0
MATTEL INC S	COM	577081102	1463	74256	SH	DEFINED	01	0
MATTEL INC	COM	577081102	33	1700	SH	DEFINED	01	0
MATTHEWS INTL CORP S	COM	577128101	736	20000	SH	DEFINED	01	0
MATTSON TECHNOLOGY INC	COM	577223100	154	18500	SH	DEFINED	01	0
MAUI LAND & PINEAPPLE CO S	COM	577345101	258	8690	SH	DEFINED	01	0
MAXIM INTEGRATED S	COM	57772K101	30968	1103263	SH	DEFINED	01	0
MAXIM INTEGRATED S	COM	57772K101	3305	117732	SH	DEFINED	01	0
MAVERICK TUBE CORP S	COM	577914104	4737	73075	SH	DEFINED	01	0
MAXIMUS INC S	COM	577933104	9856	377640	SH	DEFINED	01	0
MAXIMUS INC S	COM	577933104	46	1758	SH	DEFINED		
MCAFEE INC S	COM	579064106	17451	713443	SH	DEFINED	01	0
MCCLATCHY CO S	COM	579489105	2500	59240	SH	DEFINED	01	0
MCCORMICK & CO S	COM	579780206	1914	50436	SH	DEFINED	01	0
MCCORMICK & CO S	COM	579780206	984	25900	SH	DEFINED	01	0
MCCORMICK & SCHMICK'S SEAFOOD	COM	579793100	297	13200	SH	DEFINED	01	0
MCDERMOTT INTL INC FSUSD	COM	580037109	240056	5743011	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	336	8600	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	78	2000	SH	DEFINED	01	0
MCDONALD'S CORP S	COM	580135101	28204	720938	SH	DEFINED	01	0
MCDONALD'S CORP S	COM	580135101	9425	240915	SH	DEFINED	01	0
MCG CAPITAL CORP S	COM	58047P107	11	669	SH	DEFINED		
MCGRATH RENTCORP	COM	580589109	59	2300	SH	DEFINED	01	0
MCGRAW-HILL COMPANIES INC S	COM	580645109	19371	333795	SH	DEFINED	01	1
MCGRAW-HILL COMPANIES INC S	COM	580645109	4011	69128	SH	DEFINED	01	0
MCGRAW-HILL COMPANIES INC S	COM	580645109	7838	135066	SH	DEFINED	01	0
MCKESSON CORP S	COM	58155Q103	8383	158969	SH	DEFINED	01	0
MCKESSON CORP S	COM	58155Q103	3100	58805	SH	DEFINED	01	0
MCKESSON CORP S	COM	58155Q103	3607	68425	SH	DEFINED	01	1
MEADWESTVACO CORP S	COM	583334107	943	35588	SH	DEFINED	01	0
MEADWESTVACO CORP S	COM	583334107	17517	660822	SH	DEFINED	01	0
MEASUREMENT SPECIALTIES INC	COM	583421102	1971	105696	SH	DEFINED	01	0
MECHEL OAO-ADR FSUSD	COM	583840103	426	21000	SH	DEFINED	01	0
MEDAREX INC S	COM	583916101	2438	226930	SH	DEFINED	01	0
MEDALLION FINANCIAL CORP S	COM	583928106	2528	229218	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC S	COM	58405U102	44822	746662	SH	DEFINED	01	1
MEDCO HEALTH SOLUTIONS INC S	COM	58405U102	3471	57743	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC S	COM	58405U102	3196	53182	SH	DEFINED	01	0
MEDIA GENERAL S	COM	584404107	5089	134900	SH	DEFINED	01	0
MEDICAL PROPERTIES TRUST INC	COM	58463J304	898	67100	SH	DEFINED	01	0
MEDICINES COMPANY S	COM	584688105	1185	52520	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC S	COM	584690309	2298	70994	SH	DEFINED	01	0
MEDIMMUNE INC \ S	COM	584699102	193	6600	SH	DEFINED	01	1
MEDIMMUNE INC \ S	COM	584699102	40764	1395590	SH	DEFINED	01	0
MEDIMMUNE INC \ S	COM	584699102	2814	96316	SH	DEFINED	01	0
MEDIS TECHNOLOGIES LTD S	COM	58500P107	27	1095	SH	DEFINED	01	0
MEDTRONIC INC S	COM	585055106	10486	225797	SH	DEFINED	01	0
MEDTRONIC INC S	COM	585055106	19087	411090	SH	DEFINED	01	1
MEDTRONIC INC S	COM	585055106	69068	1487295	SH	DEFINED	01	0
MELLON FINANCIAL COR S	COM	58551A108	3160	80829	SH	DEFINED	01	0
MELLON FINANCIAL COR S	COM	58551A108	3668	93794	SH	DEFINED	01	0
MELLON FINANCIAL CORPORATION	COM	58551A108	254	6500	SH	DEFINED	01	0
MENS WEARHOUSE INC S	COM	587118100	19268	517806	SH	DEFINED	01	0
MENTOR CORP MN S	COM	587188103	8274	164205	SH	DEFINED	01	0

MENTOR GRAPHIC CORP	S	COM	587200106	170	12100	SH	DEFINED	01	0
MENTOR GRAPHIC CORP	S	COM	587200106	744	52780	SH	DEFINED	01	0
MENTOR GRAPHIC CORP	S	COM	587200106	14634	1039376	SH	DEFINED	01	0
MENTOR GRAPHIC CORP	S	COM	587200106	93	6575	SH	DEFINED		
MERCANTILE BANK CORP	S	COM	587376104	178	4500	SH	DEFINED	01	0
MERCANTILE BANK CORP	S	COM	587376104	1426	36096	SH	DEFINED	01	0
MERCANTILE BANK CORP	S	COM	587376104	727	18390	SH	DEFINED	01	0
MERCK & CO. INC.	S	COM	589331107	19024	454025	SH	DEFINED	01	0
MERCK & CO		COM	589331107	406	9700	SH	DEFINED	01	0
MERCK & CO. INC.	S	COM	589331107	420430	10034148	SH	DEFINED	01	0
MERCK & CO		COM	589331107	75	1800	SH	DEFINED	01	0
MERCURY COMPUTER SYSTEMS INC		COM	589378108	5272	444859	SH	DEFINED	01	0
MERCURY GENERAL CORP	S	COM	589400100	116	2346	SH	DEFINED	01	0
MERCURY INTERACTIVE CORP	S	COM	589405109	13085	253905	SH	DEFINED	01	0
MEREDITH CORP	S	COM	589433101	3118	63206	SH	DEFINED	01	0
MEREDITH CORP	S	COM	589433101	377	7648	SH	DEFINED	01	0
MERIDIAN BIOSCIENCE INC	S	COM	589584101	1555	66155	SH	DEFINED	01	0
MERIDIAN BIOSCIENCE INC		COM	589584101	54	2300	SH	DEFINED	01	0
MERIT MEDICAL SYSTEMS INC	S	COM	589889104	720	53010	SH	DEFINED	01	0
MERIDIAN GOLD INC		COM	589975101	6017	242145	SH	DEFINED	01	1
MERITAGE HOMES CORP	S	COM	59001A102	3578	86003	SH	DEFINED	01	0
MERITAGE HOMES CORP	S	COM	59001A102	49	1176	SH	DEFINED		
MERIX CORP	S	COM	590049102	531	55234	SH	DEFINED	01	0
MERRILL LYNCH		COM	590188108	31	400	SH	DEFINED	01	0
MERRILL LYNCH		COM	590188108	536	6857	SH	DEFINED	01	0
MERRILL LYNCH & CO INC	S	COM	590188108	217423	2779629	SH	DEFINED	01	0
MERRILL LYNCH & CO INC	S	COM	590188108	15355	196312	SH	DEFINED	01	0
MERRILL LYNCH & CO INC	S	COM	590188108	3128	40000	SH	DEFINED	01	1
MESA AIR	S	COM	590479101	149	19200	SH	DEFINED	01	0
MESA AIR	S	COM	590479101	5720	736906	SH	DEFINED	01	0
MESA AIR	S	COM	590479101	619	80010	SH	DEFINED	01	0
METAL MANAGEMENT INC	S	COM	591097209	20	734	SH	DEFINED		
METAL MANAGEMENT INC	S	COM	591097209	3881	139440	SH	DEFINED	01	0
METAL MANAGEMENT INC	S	COM	591097209	817	29350	SH	DEFINED	01	0
METAL MANAGEMENT INC	S	COM	591097209	217	7800	SH	DEFINED	01	0
METHODE ELECTRONICS INC	S	COM	591520200	42	4400	SH	DEFINED		
METHODE ELECTRONICS INC	S	COM	591520200	858	90151	SH	DEFINED	01	0
METLIFE INC	S	COM	59156R108	17864	315162	SH	DEFINED	01	0
METLIFE INC	S	COM	59156R108	8456	149188	SH	DEFINED	01	0
METLIFE INC		COM	59156R108	227	4000	SH	DEFINED	01	0
METTLER TOLEDO	S	COM	592688105	1074	16235	SH	DEFINED	01	0
METTLER TOLEDO	S	COM	592688105	271	4100	SH	DEFINED	01	1
MICREL INC	S	COM	594793101	198	20650	SH	DEFINED	01	0
MICROS SYSTEMS INC	S	COM	594901100	9010	184171	SH	DEFINED	01	0
MICROSOFT CORP	S	COM	594918104	2051	75067	SH	DEFINED	10	
MICROSOFT CORP	S	COM	594918104	6146	224898	SH	DEFINED	01	0
MICROSOFT CORP	S	COM	594918104	268648	9833393	SH	DEFINED	01	1
MICROSOFT CORP	S	COM	594918104	571147	20898042	SH	DEFINED	01	0
MICROSOFT CORP	S	COM	594918104	48849	1787373	SH	DEFINED	01	0
MICROSOFT CORP		COM	594918104	153	5600	SH	DEFINED	01	0
MICRO STRATEGY	S	COM	594972408	4024	39510	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	S	COM	595017104	64780	1998170	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	S	COM	595017104	3104	95765	SH	DEFINED	01	0
MICRON TECHNOLOGY	S	COM	595112103	2495	143387	SH	DEFINED	01	0
MICRON TECHNOLOGY	S	COM	595112103	15655	899766	SH	DEFINED	01	0
MICROSEMI CORP	S	COM	595137100	6074	322298	SH	DEFINED	01	0
MID-AMERICA APT	S	COM	59522J103	8623	140847	SH	DEFINED	01	0
MIDAS INC	S	COM	595626102	1950	94301	SH	DEFINED	01	0
MIDDLEBY CORP	S	COM	596278101	2616	33955	SH	DEFINED	01	0
MIDDLESEX WATER CO	S	COM	596680108	519	27000	SH	DEFINED	01	0
MIDLAND CO	S	COM	597486109	3167	73103	SH	DEFINED	01	0
HERMAN MILLER INC	S	COM	600544100	2432	71090	SH	DEFINED	01	0

MILLIPORE CORP	S	COM	601073109	238	3882	SH	DEFINED 01	1
MILLIPORE CORP	S	COM	601073109	164	2676	SH	DEFINED 01	0
MILLIPORE CORP	S	COM	601073109	641	10463	SH	DEFINED 01	0
MINERALS TECHNOLOGIE	S	COM	603158106	1602	30000	SH	DEFINED 01	0
MIRANT CORP	S	COM	60467R100	71132	2605608	SH	DEFINED 01	1
MIRANT CORP	S	COM	60467R100	8920	326612	SH	DEFINED 01	0
MISSION WEST PROPERTIES	S	COM	605203108	80	7015	SH	DEFINED 01	0
MITSUBISHI UFJ FINL GRP-ADR		COM	606822104	1798	140339	SH	DEFINED 01	0
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	10653	282053	SH	DEFINED 01	0
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	771	20447	SH	DEFINED 01	1
MOBILE MINI INC	S	COM	60740F105	2164	76160	SH	DEFINED 01	0
MOBILE MINI INC	S	COM	60740F105	11	373	SH	DEFINED	
MOBILITY ELECTRONICS INC	S	COM	60741U101	207	37319	SH	DEFINED 01	0
MODINE MANUFACTURING CO	S	COM	607828100	1168	48000	SH	DEFINED 01	0
MODTECH HLDINGS INC		COM	60783C100	42	7600	SH	DEFINED 01	0
MOHAWK INDUSTRIES INC	S	COM	608190104	29700	399094	SH	DEFINED 01	1
MOHAWK INDUSTRIES INC	S	COM	608190104	6573	88280	SH	DEFINED 01	0
MOLDFLOW CORP		COM	608507109	66	5500	SH	DEFINED 01	0
MOLECULAR DEVICES CORP	S	COM	60851C107	3215	173936	SH	DEFINED 01	0
MOLEX INC	S	COM	608554101	14646	375806	SH	DEFINED 01	0
MOLEX INC	S	COM	608554101	1541	39529	SH	DEFINED 01	0
MOLINA HEALTHCARE INC	S	COM	60855R100	10	270	SH	DEFINED	
MOLINA HEALTHCARE INC	S	COM	60855R100	4616	130553	SH	DEFINED 01	0
MOLSON COORS BREWING CO	S	COM	60871R209	618	8972	SH	DEFINED 01	0
MOLSON COORS BREWING CO	S	COM	60871R209	1516	21997	SH	DEFINED 01	0
MONACO COACH CORP	S	COM	60886R103	635	57029	SH	DEFINED 01	0
MONACO COACH CORP	S	COM	60886R103	14	1235	SH	DEFINED	
MONARCH CASINO & RESORT INC		COM	609027107	18	910	SH	DEFINED 01	0
MONEYGRAM INTERNATIONAL INC		COM	60935Y109	2397	82461	SH	DEFINED 01	0
MONSANTO CO NEW	S	COM	61166W101	5013	106638	SH	DEFINED 01	0
MONSANTO CO NEW	S	COM	61166W101	30862	656525	SH	DEFINED 01	0
MONSANTO CO		COM	61166W101	66	1400	SH	DEFINED 01	0
MONSTER WORLDWIDE INC	S	COM	611742107	8206	226732	SH	DEFINED 01	0
MONSTER WORLDWIDE INC	S	COM	611742107	929	25694	SH	DEFINED 01	0
MOODY`S CORP	S	COM	615369105	14375	219902	SH	DEFINED 01	1
MOODY`S CORP	S	COM	615369105	3335	51001	SH	DEFINED 01	0
MOODY`S CORP	S	COM	615369105	42788	654427	SH	DEFINED 01	0
MOOG INC CL A	S	COM	615394202	2806	80955	SH	DEFINED 01	0
MORGAN STANLEY COM		COM	617446448	124	1700	SH	DEFINED 01	0
MORGAN STANLEY COM		COM	617446448	51	700	SH	DEFINED 01	0
MORGAN STANLEY	S	COM	617446448	166090	2278044	SH	DEFINED 01	0
MORGAN STANLEY	S	COM	617446448	15992	219339	SH	DEFINED 01	0
MORNINGSTAR INC	S	COM	617700109	4297	116426	SH	DEFINED 01	0
MORNINGSTAR INC	S	COM	617700109	837	22696	SH	DEFINED 01	0
MOSAIC CO/THE	S	COM	61945A107	7356	435250	SH	DEFINED 01	0
MOSCOW CABLECOM CORP	S	COM	61945R100	181	19980	SH	DEFINED 01	0
MOTHERS WORK INC	S	COM	619903107	210	4360	SH	DEFINED 01	0
MOTOROLA INC	S	COM	620076109	12033	481320	SH	DEFINED 01	0
MOTOROLA INC		COM	620076109	58	2300	SH	DEFINED 01	0
MOTOROLA INC	S	COM	620076109	156476	6259037	SH	DEFINED 01	0
MOVADO GROUP	S	COM	624580106	4036	158800	SH	DEFINED 01	0
MOVADO GROUP	S	COM	624580106	1025	40320	SH	DEFINED 01	0
MOVADO GROUP	S	COM	624580106	257	10100	SH	DEFINED 01	0
MOVE INC	S	COM	62458M108	33	6729	SH	DEFINED 01	0
MUELLER INDUSTRIES INC	S	COM	624756102	7746	220218	SH	DEFINED 01	0
MUELLER INDUSTRIES INC	S	COM	624756102	16	465	SH	DEFINED	
MUELLER INDUSTRIES INC	S	COM	624756102	1390	39530	SH	DEFINED 01	0
MUELLER INDUSTRIES INC	S	COM	624756102	341	9700	SH	DEFINED 01	0
MUELLER WATER PRODUCTS INC-A		COM	624758108	44	3000	SH	DEFINED 01	0
MULTI-FINELINE ELECTRONIX IN		COM	62541B101	14	536	SH	DEFINED 01	0
MULTIMEDIA GAMES INC	S	COM	625453105	190	20900	SH	DEFINED 01	0
MULTIMEDIA GAMES INC	S	COM	625453105	720	79480	SH	DEFINED 01	0

MULTIMEDIA GAMES INC	S		COM	625453105	2680	295070	SH	DEFINED	01 0
MURPHY OIL	S		COM	626717102	2188	45998	SH	DEFINED	01 0
MURPHY OIL	S		COM	626717102	11414	240048	SH	DEFINED	01 0
MYERS INDUSTRIES INC	S		COM	628464109	224	13200	SH	DEFINED	01 0
MYERS INDUSTRIES INC	S		COM	628464109	803	47140	SH	DEFINED	01 0
MYERS INDUSTRIES INC	S		COM	628464109	4822	283664	SH	DEFINED	01 0
MYERS INDS			COM	628464109	165	9700	SH	DEFINED	01 0
MYLAN LABORATORIES INC	S		COM	628530107	16189	804262	SH	DEFINED	01 0
MYLAN LABORATORIES INC	S		COM	628530107	29880	1484331	SH	DEFINED	01 0
MYLAN LABORATORIES INC	S		COM	628530107	221	10998	SH	DEFINED	01 1
MYRIAD GENETICS INC	S		COM	62855J104	1572	63790	SH	DEFINED	01 0
MYOGEN INC	S		COM	62856E104	452	12900	SH	DEFINED	10
MYOGEN INC	S		COM	62856E104	12588	359061	SH	DEFINED	01 1
MYOGEN INC	S		COM	62856E104	5738	163575	SH	DEFINED	01 0
MYOGEN INC	S		COM	62856E104	710	20263	SH	DEFINED	01 0
N B T BANCORP INC	S		COM	628778102	22	945	SH	DEFINED	
N B T BANCORP INC	S		COM	628778102	165	7100	SH	DEFINED	01 0
NBTY INC	S		COM	628782104	40	1373	SH	DEFINED	
NBTY INC	S		COM	628782104	255	8700	SH	DEFINED	01 0
NBTY INC	S		COM	628782104	6496	221946	SH	DEFINED	01 0
NBTY INC	S		COM	628782104	1054	36020	SH	DEFINED	01 0
NCI BUILDING SYSTEMS INC			COM	628852105	140	2400	SH	DEFINED	01 0
NCI BUILDING SYSTEMS INC	S		COM	628852105	54666	939770	SH	DEFINED	01 0
NCI BUILDING SYSTEMS INC	S		COM	628852105	6812	117098	SH	DEFINED	01 0
NCI BUILDING SYSTEMS INC	S		COM	628852105	23	392	SH	DEFINED	
NCO GROUP INC	S		COM	628858102	22	847	SH	DEFINED	
NCO GROUP INC	S		COM	628858102	1695	64634	SH	DEFINED	01 0
NCR CORPORATION	S		COM	62886E108	1418	35892	SH	DEFINED	01 0
NCR CORPORATION	S		COM	62886E108	1398	35402	SH	DEFINED	01 0
NDS GROUP PLC-SPONS	FSUSD		COM	628891103	524	11920	SH	DEFINED	01 0
NS GROUP INC	S		COM	628916108	62	954	SH	DEFINED	
NS GROUP INC	S		COM	628916108	2918	45202	SH	DEFINED	01 0
NII HOLDINGS INC	S		COM	62913F201	37992	611224	SH	DEFINED	01 0
NII HOLDINGS INC	S		COM	62913F201	662	10653	SH	DEFINED	01 0
NIC INC	S		COM	62914B100	2191	425398	SH	DEFINED	01 0
NN INC			COM	629337106	123	10400	SH	DEFINED	01 0
NN INC	S		COM	629337106	841	71030	SH	DEFINED	01 0
NN INC	S		COM	629337106	231	19500	SH	DEFINED	01 0
NN INC	S		COM	629337106	750	63480	SH	DEFINED	01 0
NRG ENERGY INC	S		COM	629377508	12467	275271	SH	DEFINED	01 1
NRG ENERGY INC	S		COM	629377508	116	2580	SH	DEFINED	01 0
NTL INC	S		COM	62941W101	33	1307	SH	DEFINED	01 0
NTL INC	S		COM	62941W101	1	31	SH	DEFINED	01 1
NTL INC	S		COM	62941W101	742364	29192460	SH	DEFINED	01 0
NUCO2 INC	S		COM	629428103	3710	137920	SH	DEFINED	01 0
NVR INC	S		COM	62944T105	6323	11819	SH	DEFINED	01 0
NYMAGIC INC	S		COM	629484106	706	22260	SH	DEFINED	01 0
NAPSTER INC	S		COM	630797108	373	87403	SH	DEFINED	01 0
NARA BANCORP INC	S		COM	63080P105	737	40285	SH	DEFINED	01 0
NASDAQ STOCK MARKET INC	S		COM	631103108	5517	182449	SH	DEFINED	01 0
NASDAQ STOCK MARKET INC	S		COM	631103108	18	600	SH	DEFINED	01 0
NASH FINCH CO	S		COM	631158102	731	31059	SH	DEFINED	01 0
NASHUA CORP	S		COM	631226107	350	50000	SH	DEFINED	01 0
NATCO GROUP INC-A	S		COM	63227W203	1873	65063	SH	DEFINED	01 0
NATIONAL BEVERAGE CORP	S		COM	635017106	368	30867	SH	DEFINED	01 0
NATIONAL CITY CORP	S		COM	635405103	4349	118828	SH	DEFINED	01 0
NATIONAL CITY CORP	S		COM	635405103	22119	604323	SH	DEFINED	01 0
NATIONAL CITY CORP			COM	635405103	77	2100	SH	DEFINED	01 0
NATIONAL CITY CORP			COM	635405103	290	7925	SH	DEFINED	01 0
NATIONAL DENTEX CORP			COM	63563H109	77	3900	SH	DEFINED	01 0
NATIONAL HEALTHCARE CORP	S		COM	635906100	4773	88825	SH	DEFINED	01 0
NATIONAL FINANCIAL PARTNERS			COM	63607P208	3532	86082	SH	DEFINED	01 0

NATIONAL FUEL GAS CO	S		COM	636180101	179	4930	SH	DEFINED 01 0
NATIONAL GRID PLC-SP ADR	FSU		COM	636274300	140	2233	SH	DEFINED 01 0
NATL HEALTH INVESTORS INC	S		COM	63633D104	184	6500	SH	DEFINED 01 0
NATIONAL OILWELL VARCO INC	S		COM	637071101	2108	36011	SH	DEFINED 01 0
NATIONAL OILWELL VARCO INC	S		COM	637071101	26296	449152	SH	DEFINED 01 0
NATL PENN BCSHS INC	S		COM	637138108	529	26960	SH	DEFINED 01 0
NATIONAL PRESTO INDS INC	S		COM	637215104	505	9129	SH	DEFINED 01 0
NATIONAL RETAIL PROPERTIES INC			COM	637417106	2892	133865	SH	DEFINED 01 0
NATIONAL SEMICONDUCTOR CORP			COM	637640103	25714	1092765	SH	DEFINED 01 0
NATIONAL SEMICONDUCTOR CORP			COM	637640103	1376	58482	SH	DEFINED 01 0
NATL WESTERN LIFE INS-CL A	S		COM	638522102	143	621	SH	DEFINED 01 0
NATL WESTERN LIFE INS-CL A	S		COM	638522102	30	132	SH	DEFINED
NATIONWIDE FINL	S		COM	638612101	170	3549	SH	DEFINED 01 0
NATIONWIDE HEALTH PPTYS INC			COM	638620104	4597	171900	SH	DEFINED 01 0
NAVIGATORS GROUP INC	S		COM	638904102	4759	99099	SH	DEFINED 01 0
NAVIGATORS GROUP INC	S		COM	638904102	395	8236	SH	DEFINED 01 0
NAVIGATORS GROUP INC	S		COM	638904102	1518	31640	SH	DEFINED 01 0
NATUS MEDICAL INC	S		COM	639050103	507	37140	SH	DEFINED 01 0
NAUTILUS GROUP INC	S		COM	63910B102	1251	90975	SH	DEFINED 01 0
NAUTILUS GROUP INC	S		COM	63910B102	18	1294	SH	DEFINED
NAVISTAR INTERNATIONAL	S		COM	63934E108	313	12121	SH	DEFINED 01 0
NAVISTAR INTERNATIONAL	S		COM	63934E108	8368	324098	SH	DEFINED 01 0
NAVTEQ CORP	S		COM	63936L100	13283	508715	SH	DEFINED 01 0
NAVTEQ CORP	S		COM	63936L100	888	34008	SH	DEFINED 01 0
NEENAH PAPER INC	S		COM	640079109	6431	187860	SH	DEFINED 01 0
NEKTAR THERAPEUTICS	S		COM	640268108	1596	110830	SH	DEFINED 01 0
NELNET INC-CL A	S		COM	64031N108	202	6560	SH	DEFINED 01 0
NEOGEN CORP	S		COM	640491106	475	21950	SH	DEFINED 01 0
NEOGENOMICS INC			COM	64049M209	159	157331	SH	DEFINED 01 0
NEOWARE INC	S		COM	64065P102	1446	106430	SH	DEFINED 01 0
NESS TECHNOLOGIES INC	S		COM	64104X108	5200	389479	SH	DEFINED 01 0
NETGEAR INC	S		COM	64111Q104	1561	75814	SH	DEFINED 01 0
NETSCOUT SYSTEMS INC	S		COM	64115T104	44	6813	SH	DEFINED 01 0
NETRATINGS INC	S		COM	64116M108	109	7647	SH	DEFINED 01 0
NETWORK EQUIPMENT TECH INC	S		COM	641208103	201	48677	SH	DEFINED 01 0
NETWORK APPLIANCE INC	S		COM	64120L104	72148	1949430	SH	DEFINED 01 0
NETWORK APPLIANCE INC	S		COM	64120L104	4792	129478	SH	DEFINED 01 0
NEUROMETRIX INC	S		COM	641255104	49	2564	SH	DEFINED 01 0
NEUROCRINE BIOSCIENCES INC	S		COM	64125C109	28	2568	SH	DEFINED 01 0
NEUSTAR INC-CLASS A	S		COM	64126X201	1579	56900	SH	DEFINED 01 0
NEW CENTURY FINANCIAL CORP	S		COM	6435EV108	4819	122580	SH	DEFINED 01 0
NEW JERSEY RESOURCES CORP	S		COM	646025106	429	8700	SH	DEFINED 01 0
NEW JERSEY RESOURCES CORP	S		COM	646025106	1624	32930	SH	DEFINED 01 0
NEW JERSEY RESOURCES CORP	S		COM	646025106	13748	278864	SH	DEFINED 01 0
NEW ORIENTAL EDUCATIO-SP ADR			COM	647581107	58	2400	SH	DEFINED 01 0
NEW ORIENTAL EDUCATIO-SP ADR			COM	647581107	129	5347	SH	DEFINED 01 1
NEW ORIENTAL EDUCATIO-SP ADR			COM	647581107	121	5010	SH	DEFINED 01 1
NEW PLAN EXCEL REALTY TRUST			COM	648053106	132	4870	SH	DEFINED 01 0
NEW RIVER PHARMACEUTICALS	S		COM	648468205	508	19760	SH	DEFINED 01 0
NEW RIVER PHARMACEUTICALS	S		COM	648468205	1367	53108	SH	DEFINED 01 1
NEW YORK COMMUNITY BANCORP	S		COM	649445103	17	1035	SH	DEFINED 01 0
NEW YORK MORTGAGE TRUST INC			COM	649604105	59	15200	SH	DEFINED 01 0
NEW YORK TIMES CL A			COM	650111107	37	1600	SH	DEFINED 01 0
NEW YORK TIMES CO-CL A	S		COM	650111107	2070	90063	SH	DEFINED 01 0
NEW YORK TIMES CO-CL A	S		COM	650111107	652	28390	SH	DEFINED 01 0
NEWCASTLE INVESTMENT CORP	S		COM	65105M108	550	20058	SH	DEFINED 01 0
NEWCASTLE INVESTMENT CORP	S		COM	65105M108	21	782	SH	DEFINED
NEWELL RUBBERMAID INC	S		COM	651229106	9598	338885	SH	DEFINED 01 0
NEWELL RUBBERMAID INC	S		COM	651229106	1540	54394	SH	DEFINED 01 0
NEWELL RUBBERMAID INC			COM	651229106	85	3000	SH	DEFINED 01 0
NEWELL RUBBERMAID INC			COM	651229106	34	1200	SH	DEFINED 01 0
NEWFIELD EXPLORATION CO	S		COM	651290108	38122	989103	SH	DEFINED 01 0

NEWFIELD EXPLORATION CO S	COM	651290108	760	19721	SH	DEFINED	01	0
NEWFIELD EXPLORATION CO S	COM	651290108	20076	521167	SH	DEFINED	01	1
NEWMARKET CORP S	COM	651587107	93	1593	SH	DEFINED		
NEWMARKET CORP S	COM	651587107	187	3220	SH	DEFINED	01	0
NEWMONT MINING CORP S	COM	651639106	11595	271260	SH	DEFINED	01	1
NEWMONT MINING CORP HOLDING CO	COM	651639106	47	1100	SH	DEFINED	01	0
NEWMONT MINING CORP S	COM	651639106	3777	88341	SH	DEFINED	01	0
NEWMONT MINING CORP S	COM	651639106	60553	1416429	SH	DEFINED	01	0
NEWPORT CORP S	COM	651824104	718	44010	SH	DEFINED	01	0
NEWPORT CORP S	COM	651824104	181	11100	SH	DEFINED	01	0
NEWPORT CORP S	COM	651824104	2730	167490	SH	DEFINED	01	0
NEWS CORP INC-CL A S	COM	65248E104	230052	11707406	SH	DEFINED	01	0
NEWS CORP INC-CL A S	COM	65248E104	9338	475244	SH	DEFINED	01	0
NEWS CORP INC-CL A S	COM	65248E104	4616	235030	SH	DEFINED	01	1
NEWS CORP-CLASS B S	COM	65248E203	1053	51000	SH	DEFINED	01	0
NEWTEK BUS SERV -RESTRICTED	COM	652526104	9	5000	SH	DEFINED	01	0
NEXTEL COMMUNICATIONS INC. 05.	CONV BND	65332VAY9	1968	2000000	PRN	DEFINED	01	0
NEXTEST SYSTEMS CORP S	COM	653339101	143	10900	SH	DEFINED	01	0
NEXEN INC FSUSD	COM	65334H102	1337	25000	SH	DEFINED	01	0
NICE SYSTEMS LTD ADR FSUSD	COM	653656108	1432	51770	SH	DEFINED	01	0
NICOR INC S	COM	654086107	23845	557664	SH	DEFINED	01	0
NICOR INC S	COM	654086107	2239	52350	SH	DEFINED	01	0
NICOR INC S	COM	654086107	20	475	SH	DEFINED		
NICOR INC S	COM	654086107	964	22554	SH	DEFINED	01	0
NIKE INC -CL B S	COM	654106103	16383	186952	SH	DEFINED	01	0
NIKE INC -CL B S	COM	654106103	3297	37633	SH	DEFINED	01	0
NIKE INC -CL B S	COM	654106103	44289	505523	SH	DEFINED	01	1
NIGHTHAWK RADIOLOGY HOLDINGS	COM	65411N105	210	10959	SH	DEFINED	01	0
99 CENTS ONLY STORE S	COM	65440K106	317	26800	SH	DEFINED	01	0
99 CENTS ONLY STORE S	COM	65440K106	1191	100740	SH	DEFINED	01	0
99 CENTS ONLY STORE S	COM	65440K106	3808	321851	SH	DEFINED	01	0
99 CENTS ONLY STORE S	COM	65440K106	17	1453	SH	DEFINED		
NISOURCE INC S	COM	65473P105	76879	3536267	SH	DEFINED	01	0
NISOURCE INC S	COM	65473P105	1165	53588	SH	DEFINED	01	0
NOBILITY HOMES INC S	COM	654892108	268	10000	SH	DEFINED	01	0
NOKIA CORP ADR	COM	654902204	71	3600	SH	DEFINED	01	0
NOKIA ADR A FSUSD	COM	654902204	7042	357669	SH	DEFINED	01	0
NOKIA ADR A FSUSD	COM	654902204	334	16970	SH	DEFINED	01	0
NOBLE ENERGY INC S	COM	655044105	138	3020	SH	DEFINED	01	0
NORDSON CORP S	COM	655663102	29	716	SH	DEFINED	01	0
NORDSTROM INC S	COM	655664100	6921	163616	SH	DEFINED	01	0
NORDSTROM INC S	COM	655664100	1988	46993	SH	DEFINED	01	0
NORFOLK SOUTHERN	COM	655844108	171	3874	SH	DEFINED	01	0
NORFOLK SOUTHERN CORP S	COM	655844108	682	15505	SH	DEFINED	01	1
NORFOLK SOUTHERN CORP S	COM	655844108	26597	603793	SH	DEFINED	01	0
NORFOLK SOUTHERN CORP S	COM	655844108	3581	81296	SH	DEFINED	01	0
NORTEL NETWORKS CORP FSUSD	COM	656568102	5024	2184319	SH	DEFINED	01	0
NORTH FORK BANCORPORATION S	COM	659424105	5171	180556	SH	DEFINED	01	0
NORTH FORK BANCORPORATION S	COM	659424105	2621	91512	SH	DEFINED	01	0
NORTH FORK BANCORP	COM	659424105	49	1700	SH	DEFINED	01	0
NORTHEAST UTILITIES	COM	664397106	65	2800	SH	DEFINED	01	0
NORTHEAST UTILITIES S	COM	664397106	651	27983	SH	DEFINED	01	0
NORTHERN TRUST CORP S	COM	665859104	9358	160176	SH	DEFINED	01	0
NORTHERN TRUST CORP S	COM	665859104	2379	40715	SH	DEFINED	01	0
NORTHRIM BANCORP INC	COM	666762109	163	6195	SH	DEFINED	01	0
NORTHROP GRUMMAN CORP S	COM	666807102	47376	696013	SH	DEFINED	01	0
NORTHROP GRUMMAN CORP S	COM	666807102	4607	67686	SH	DEFINED	01	0
NORTHROP GRUMMAN CORP	COM	666807102	75	1100	SH	DEFINED	01	0
NORTHROP GRUMMAN CORP	COM	666807102	245	3600	SH	DEFINED	01	0
NORTHSTAR REALTY FINANCE COR	COM	66704R100	875	68910	SH	DEFINED	01	0
NORTHSTAR REALTY FINANCE COR	COM	66704R100	215	16900	SH	DEFINED	01	0
NORTHSTAR REALTY FINANCE COR	COM	66704R100	1572	123767	SH	DEFINED	01	0

NORTHSTAR NEUROSCIENCE INC	S	COM	66704V101	78	5839	SH	DEFINED	01 0
NORTHWEST NATURAL GAS CO	S	COM	667655104	2356	59989	SH	DEFINED	01 0
NOVATEL WIRELESS INC	S	COM	66987M604	553	57455	SH	DEFINED	01 0
NOVARTIS AG-ADR	FSUSD	COM	66987V109	67485	1154752	SH	DEFINED	01 0
NOVASTAR RESOURCES LTD	S	COM	669886103	753	1636399	SH	DEFINED	01 0
NOVAMERICAN STEEL INC	FSUSD	COM	669959108	88	2624	SH	DEFINED	01 0
NOVELL INC	S	COM	670006105	1738	284110	SH	DEFINED	01 0
NOVELL INC	S	COM	670006105	408	66604	SH	DEFINED	01 0
NOVELLUS SYSTEMS INC	S	COM	670008101	322	11655	SH	DEFINED	01 0
NOVELLUS SYSTEMS INC	S	COM	670008101	670	24217	SH	DEFINED	01 0
NOVEN PHARMACEUTICALS INC	S	COM	670009109	1319	54672	SH	DEFINED	01 0
NOVOLIPET STEEL-GDR WI REG S		COM	67011E204	726	37500	SH	DEFINED	01 0
NU SKIN ENTERPRISES	S	COM	67018T105	1598	91200	SH	DEFINED	01 0
NSTAR	S	COM	67019E107	7666	229800	SH	DEFINED	01 0
NUANCE COMMUNICATIONS INC	S	COM	67020Y100	33	4068	SH	DEFINED	
NUANCE COMMUNICATIONS INC	S	COM	67020Y100	2084	255185	SH	DEFINED	01 0
NUCOR CORP	S	COM	670346105	32277	652220	SH	DEFINED	01 0
NUCOR CORP	S	COM	670346105	3266	65992	SH	DEFINED	01 0
NUCOR CORP		COM	670346105	79	1600	SH	DEFINED	01 0
NUTRACEUTICAL INTL CORP	S	COM	67060Y101	142	10384	SH	DEFINED	01 0
NUTRACEUTICAL INTL CORP		COM	67060Y101	130	9500	SH	DEFINED	01 0
NVIDIA CORP	S	COM	67066G104	37770	1276464	SH	DEFINED	01 0
NVIDIA CORP	S	COM	67066G104	2666	90114	SH	DEFINED	01 0
NUTRI/SYSTEM INC	S	COM	67069D108	4294	68940	SH	DEFINED	01 0
NUVASIVE INC	S	COM	670704105	1555	77345	SH	DEFINED	01 0
NUVASIVE INC	S	COM	670704105	847	42124	SH	DEFINED	01 0
NUVELO INC	S	COM	67072M301	674	36930	SH	DEFINED	01 0
O`CHARLEYS INC	S	COM	670823103	852	44935	SH	DEFINED	01 0
OGE ENERGY CORP	S	COM	670837103	237	6564	SH	DEFINED	01 0
OM GROUP INC	S	COM	670872100	95	2173	SH	DEFINED	
OM GROUP INC	S	COM	670872100	10533	239712	SH	DEFINED	01 0
OM GROUP INC	S	COM	670872100	1752	39910	SH	DEFINED	01 0
OM GROUP INC	S	COM	670872100	448	10200	SH	DEFINED	01 0
NUVEEN INVESTMENTS	S	COM	67090F106	2737	53500	SH	DEFINED	01 1
NUVEEN INVESTMENTS	S	COM	67090F106	62	1210	SH	DEFINED	01 0
NUVEEN INVESTMENTS	S	COM	67090F106	7549	147350	SH	DEFINED	01 0
OSI PHARMACEUTICALS	S	COM	671040103	1378	36719	SH	DEFINED	01 0
OSI PHARMACEUTICALS	S	COM	671040103	30087	801718	SH	DEFINED	01 0
OSI PHARMACEUTICALS	S	COM	671040103	66	1752	SH	DEFINED	
OSI RESTAURANT PARTNERS INC		COM	67104A101	81	2560	SH	DEFINED	01 0
OYO GEOSPACE CORP	S	COM	671074102	1135	20000	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM CORP	S	COM	674599105	58948	1225285	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM CORP	S	COM	674599105	8538	177458	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM CORP	S	COM	674599105	8143	169250	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM CORP	S	COM	674599105	32718	680194	SH	DEFINED	01 1
OCCIDENTAL PETROLEUM CORP	S	COM	674599105	796	16550	SH	DEFINED	10
OCCIDENTAL PETROLEUM		COM	674599105	91	1900	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM		COM	674599105	53	1100	SH	DEFINED	01 0
OCEANEERING INTL INC	S	COM	675232102	7941	257838	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	S	COM	675746309	328	22000	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	S	COM	675746309	27	1819	SH	DEFINED	
OCWEN FINANCIAL CORP	S	COM	675746309	7246	486380	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	S	COM	675746309	1321	88640	SH	DEFINED	01 0
ODYSSEY HEALTHCARE INC	S	COM	67611V101	164	11600	SH	DEFINED	01 0
ODYSSEY HEALTHCARE INC	S	COM	67611V101	3587	253037	SH	DEFINED	01 0
ODYSSEY HEALTHCARE INC	S	COM	67611V101	478	33750	SH	DEFINED	01 0
ODYSSEY RE HOLDINGS CORP	S	COM	67612W108	21	636	SH	DEFINED	
OFFICE DEPOT INC	S	COM	676220106	16021	403580	SH	DEFINED	01 0
OFFICE DEPOT INC	S	COM	676220106	2209	55650	SH	DEFINED	01 0
OFFICE DEPOT		COM	676220106	210	5300	SH	DEFINED	01 0
OFFICE DEPOT		COM	676220106	20	500	SH	DEFINED	01 0
OFFICEMAX INC	S	COM	67622P101	1131	27745	SH	DEFINED	01 0

OFFICEMAX INC S	COM	67622P101	594	14571	SH	DEFINED	01	0
OHIO CASUALTY CORP S	COM	677240103	30	1160	SH	DEFINED		
OHIO CASUALTY CORP S	COM	677240103	12131	468878	SH	DEFINED	01	0
OHIO CASUALTY CORP S	COM	677240103	2113	81680	SH	DEFINED	01	0
OHIO CASUALTY CORP S	COM	677240103	537	20750	SH	DEFINED	01	0
LUKOIL-SPON ADR FSUSD	COM	677862104	33058	433847	SH	DEFINED	01	0
OIL SERVICE HOLDRS TRUST IND	COM	678002106	454	3500	SH	DEFINED	01	0
OIL STATES INTERNATIONAL INC	COM	678026105	8121	295240	SH	DEFINED	01	0
OIL STATES INTERNATIONAL INC	COM	678026105	215	7822	SH	DEFINED	01	0
OIL STATES INTERNATIONAL INC	COM	678026105	877	31886	SH	DEFINED	01	0
POLYUS GOLD CO ZAO-ADR FSUSD	COM	678129107	878	20000	SH	DEFINED	01	0
OLD DOMINION FREIGHT LINE S	COM	679580100	4030	134141	SH	DEFINED	01	0
OLD NATL BANCORP/IN S	COM	680033107	17	889	SH	DEFINED		
OLD NATL BANCORP/IN S	COM	680033107	79	4140	SH	DEFINED	01	0
OLD REPUBLIC INTL CORP S	COM	680223104	920	41561	SH	DEFINED	01	0
OLD REPUBLIC INTER	COM	680223104	102	4600	SH	DEFINED	01	0
OLIN CORP S	COM	680665205	422	27500	SH	DEFINED	01	0
OLYMPIC STEEL INC S	COM	68162K106	526	21132	SH	DEFINED	01	0
OMNICARE INC S	COM	681904108	39815	923993	SH	DEFINED	01	0
OMNICARE INC S	COM	681904108	1088	25245	SH	DEFINED	01	0
OMNICARE INC S	COM	681904108	302	7013	SH	DEFINED	01	1
OMNICOM GROUP S	COM	681919106	809	8638	SH	DEFINED	01	0
OMNICOM GROUP S	COM	681919106	3159	33751	SH	DEFINED	01	0
OMEGA HEALTH CARE S	COM	681936100	1872	124700	SH	DEFINED	01	0
OMEGA PROTEIN CORP S	COM	68210P107	1114	171330	SH	DEFINED	01	0
OMNIVISION TECHNOLOGIES S	COM	682128103	161	11216	SH	DEFINED	01	0
OMNIVISION TECHNOLOGIES S	COM	682128103	34	2366	SH	DEFINED		
OMNOVA SOLUTIONS INC S	COM	682129101	595	142474	SH	DEFINED	01	0
OMNOVA SOLUTIONS INC	COM	682129101	52	12400	SH	DEFINED	01	0
OMNITURE INC S	COM	68212S109	113	14340	SH	DEFINED	01	0
OMNICELL INC S	COM	68213N109	1107	61842	SH	DEFINED	01	0
ON ASSIGNMENT INC S	COM	682159108	498	50786	SH	DEFINED	01	0
ON SEMICONDUCTOR CORPORATION	COM	682189105	4488	763010	SH	DEFINED	01	0
ONEOK INC S	COM	682680103	18067	478044	SH	DEFINED	01	0
ONLINE RESOURCES CORP S	COM	68273G101	575	46949	SH	DEFINED	01	0
OPENWAVE SYSTEMS INC S	COM	683718308	158	16880	SH	DEFINED	01	0
OPEN SOLUTIONS INC S	COM	68371P102	2321	80573	SH	DEFINED	01	0
OPNET TECHNOLOGIES INC S	COM	683757108	3586	273468	SH	DEFINED	01	0
OPLINK COMMUNICATIONS INC S	COM	68375Q403	1324	66301	SH	DEFINED	01	0
OPPENHEIMER HOLDINGS-CL A FS	COM	683797104	3682	129730	SH	DEFINED	01	0
OPSWARE INC S	COM	68383A101	1810	200880	SH	DEFINED	01	0
OPSWARE INC S	COM	68383A101	17	1910	SH	DEFINED		
ORACLE CORP S	COM	68389X105	25396	1431544	SH	DEFINED	01	1
ORACLE CORP S	COM	68389X105	15672	883442	SH	DEFINED	01	0
ORACLE CORP S	COM	68389X105	86835	4894803	SH	DEFINED	01	0
OPTION CARE INC S	COM	683948103	5130	383114	SH	DEFINED	01	0
OPTIONSXPRESS HOLDINGS INC S	COM	684010101	2411	86475	SH	DEFINED	01	0
ORASCOM TELECOM - GDR FSUSD	COM	68554W205	69796	1263730	SH	DEFINED	01	0
ORBITAL SCIENCES CORP S	COM	685564106	6171	328780	SH	DEFINED	01	0
ORBITAL SCIENCES CORP S	COM	685564106	854	45500	SH	DEFINED	01	0
ORBITAL SCIENCES CORP S	COM	685564106	207	11050	SH	DEFINED	01	0
OREGON STEEL MILLS INC S	COM	686079104	992	20290	SH	DEFINED	01	0
OREGON STEEL MILLS INC S	COM	686079104	8374	171394	SH	DEFINED	01	0
OREGON STEEL MILLS INC S	COM	686079104	259	5300	SH	DEFINED	01	0
OREGON STEEL MILLS INC S	COM	686079104	33	683	SH	DEFINED		
ORIENTAL FINANCIAL GROUP S	COM	68618W100	101	8505	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP S	COM	68618W100	24	1999	SH	DEFINED		
OSHKOSH TRUCK CORP S	COM	688239201	1691	33500	SH	DEFINED	01	0
OSTEOTECH INC S	COM	688582105	137	33520	SH	DEFINED	01	0
OTTER TAIL CORP S	COM	689648103	187	6400	SH	DEFINED	01	0
OTTER TAIL CORP S	COM	689648103	3698	126405	SH	DEFINED	01	0
OTTER TAIL CORP S	COM	689648103	747	25610	SH	DEFINED	01	0

OVERSEAS SHIPHOLDING GROUP	S	COM	690368105	412	6658	SH	DEFINED	01 0
OWENS & MINOR INC	S	COM	690732102	5602	170333	SH	DEFINED	01 0
OWENS ILLINOIS INC		COM	690768403	80	5200	SH	DEFINED	01 0
OWENS-ILLINOIS INC	S	COM	690768403	16	1060	SH	DEFINED	01 0
OXFORD INDUSTRIES INC	S	COM	691497309	1262	29408	SH	DEFINED	01 0
P.A.M. TRANSPORTATION SVCS	S	COM	693149106	44	1760	SH	DEFINED	01 0
PC-TEL INC	S	COM	69325Q105	451	42995	SH	DEFINED	01 0
PDF SOLUTIONS INC	S	COM	693282105	105	9600	SH	DEFINED	01 0
PDI INC	S	COM	69329V100	157	13489	SH	DEFINED	01 0
PDL BIOPHARM INC		COM	69329Y104	520	27100	SH	DEFINED	01 1
P G & E CORP	S	COM	69331C108	22897	549751	SH	DEFINED	01 0
P G & E CORP		COM	69331C108	75	1800	SH	DEFINED	01 0
P G & E CORP	S	COM	69331C108	2848	68381	SH	DEFINED	01 0
PF CHANG'S CHINA BISTRO INC		COM	69333Y108	1787	51470	SH	DEFINED	01 0
PICO HOLDINGS INC	S	COM	693366205	4135	127050	SH	DEFINED	01 0
PMC - SIERRA INC	S	COM	69344F106	2773	466825	SH	DEFINED	01 0
PMC - SIERRA INC	S	COM	69344F106	6323	1064439	SH	DEFINED	01 1
PMC - SIERRA INC	S	COM	69344F106	244	41061	SH	DEFINED	01 0
PMI GROUP INC/THE	S	COM	69344M101	799	18237	SH	DEFINED	01 0
PNC FINANCIAL SERVICES GROUP		COM	693475105	57757	797306	SH	DEFINED	01 0
PNC FINANCIAL SERVICES GROUP		COM	693475105	87	1200	SH	DEFINED	01 0
PNC FINANCIAL SERVICES GROUP		COM	693475105	4190	57844	SH	DEFINED	01 0
POSCO SPON ADR REP 1/4 ORD LVL		COM	693483109	519	8000	SH	DEFINED	01 1
PNM RESOURCES INC	S	COM	69349H107	2024	73400	SH	DEFINED	01 0
PPG INDUSTRIES INC	S	COM	693506107	2177	32449	SH	DEFINED	01 0
PPG INDUSTRIES		COM	693506107	34	500	SH	DEFINED	01 0
PPG INDUSTRIES		COM	693506107	79	1175	SH	DEFINED	01 0
PPG INDUSTRIES INC	S	COM	693506107	27519	410233	SH	DEFINED	01 0
PPL CORPORATION	S	COM	69351T106	66922	2034114	SH	DEFINED	01 0
PPL CORPORATION	S	COM	69351T106	2462	74844	SH	DEFINED	01 0
PS BUSINESS PARKS	S	COM	69360J107	1447	24010	SH	DEFINED	01 0
PS BUSINESS PARKS	S	COM	69360J107	6874	114000	SH	DEFINED	01 0
PS BUSINESS PARKS	S	COM	69360J107	374	6200	SH	DEFINED	01 0
PSS WORLD MEDICAL INC	S	COM	69366A100	2315	116018	SH	DEFINED	01 1
PSS WORLD MEDICAL INC	S	COM	69366A100	5430	271571	SH	DEFINED	01 0
PW EAGLE INC	S	COM	69366Y108	36	1199	SH	DEFINED	
PW EAGLE INC	S	COM	69366Y108	121	4021	SH	DEFINED	01 0
PACCAR INC		COM	693718108	66	1150	SH	DEFINED	01 0
PACCAR INC	S	COM	693718108	3342	58604	SH	DEFINED	01 0
PACCAR INC	S	COM	693718108	24280	425776	SH	DEFINED	01 0
PACER INTERNATIONAL INC	S	COM	69373H106	1926	69350	SH	DEFINED	01 0
PACIFIC CAPITAL BANCORP	S	COM	69404P101	1780	65998	SH	DEFINED	01 0
PACIFIC ETHANOL INC	S	COM	69423U107	15	1076	SH	DEFINED	01 0
PACIFIC SUNWEAR	S	COM	694873100	29	1937	SH	DEFINED	
PACIFIC SUNWEAR	S	COM	694873100	142	9460	SH	DEFINED	01 0
PACKAGING CORP OF AMERICA	S	COM	695156109	29458	1269762	SH	DEFINED	01 0
PACKAGING CORP OF AMERICA	S	COM	695156109	5050	217747	SH	DEFINED	01 1
PACTIV CORPORATION	S	COM	695257105	770	27103	SH	DEFINED	01 0
PACTIV CORPORATION	S	COM	695257105	3311	116467	SH	DEFINED	01 0
PAIN THERAPEUTICS INC	S	COM	69562K100	110	12808	SH	DEFINED	01 0
PALL CORP	S	COM	696429307	194	6268	SH	DEFINED	01 0
PALL CORP	S	COM	696429307	756	24529	SH	DEFINED	01 0
PALM HARBOR HOMES INC	S	COM	696639103	419	28000	SH	DEFINED	01 0
PALM INC	S	COM	696643105	2925	201090	SH	DEFINED	01 0
PALM INC	S	COM	696643105	633	43540	SH	DEFINED	01 0
PALM INC	S	COM	696643105	159	10900	SH	DEFINED	01 0
PALOMAR MEDICAL TECHNOLOGIES		COM	697529303	4210	99760	SH	DEFINED	01 0
PAN AMERICAN SILVER CORP	FSU	COM	697900108	303	15510	SH	DEFINED	01 0
PANACOS PHARMACEUTICALS INC		COM	69811Q106	213	42965	SH	DEFINED	01 1
PANERA BREAD CO	S	COM	69840W108	754	12947	SH	DEFINED	01 0
PANERA BREAD CO	S	COM	69840W108	16817	288724	SH	DEFINED	01 0
PANTRY INC	S	COM	698657103	4106	72838	SH	DEFINED	01 0

PANTRY INC	S	COM	698657103	24	433	SH	DEFINED	
PAPA JOHN	S	COM	698813102	6241	172849	SH	DEFINED	01 0
PAPA JOHN	S	COM	698813102	785	21720	SH	DEFINED	01 0
PAPA JOHN	S	COM	698813102	220	6100	SH	DEFINED	01 0
PAR TECHNOLOGY CORP/DEL	S	COM	698884103	424	46700	SH	DEFINED	01 0
PAR PHARMACEUTICAL COS INC	S	COM	69888P106	2298	126006	SH	DEFINED	01 0
PARALLEL PETROLEUM CORP	S	COM	699157103	2579	128597	SH	DEFINED	01 0
PARALLEL PETROLEUM CORP	S	COM	699157103	15	742	SH	DEFINED	
PARAMETRIC TECHNOLOGY CORP	S	COM	699173209	3557	203708	SH	DEFINED	01 0
PARAMETRIC TECHNOLOGY CORP	S	COM	699173209	383	21936	SH	DEFINED	01 0
PAREXEL	S	COM	699462107	33	991	SH	DEFINED	
PAREXEL	S	COM	699462107	3303	99811	SH	DEFINED	01 0
PARK ELECTROCHEMICAL CORP	S	COM	700416209	1610	50831	SH	DEFINED	01 0
PARK NATIONAL CORP	S	COM	700658107	14	135	SH	DEFINED	
PARK NATIONAL CORP	S	COM	700658107	350	3500	SH	DEFINED	01 0
PARK-OHIO HOLDINGS CORP	S	COM	700666100	386	28000	SH	DEFINED	01 0
PARKER DRILLING CO	S	COM	701081101	215	30300	SH	DEFINED	01 0
PARKER DRILLING CO	S	COM	701081101	767	108240	SH	DEFINED	01 0
PARKER DRILLING CO	S	COM	701081101	2535	358225	SH	DEFINED	01 0
PARKER-HANNIFIN		COM	701094104	47	600	SH	DEFINED	01 0
PARKER HANNIFIN CORP	S	COM	701094104	2064	26541	SH	DEFINED	01 0
PARKER HANNIFIN CORP	S	COM	701094104	74304	955925	SH	DEFINED	01 0
PARKWAY PROPERTIES INC	S	COM	70159Q104	6110	131455	SH	DEFINED	01 0
PATTERSON COS INC	S	COM	703395103	935	27792	SH	DEFINED	01 0
PATTERSON COS INC	S	COM	703395103	678	20190	SH	DEFINED	01 0
PATTERSON-UTI ENERGY	S	COM	703481101	1918	80737	SH	DEFINED	01 0
PATTERSON-UTI ENERGY	S	COM	703481101	704	29603	SH	DEFINED	01 0
PAXAR CORP	S	COM	704227107	1613	80737	SH	DEFINED	01 0
PAYCHEX INC	S	COM	704326107	51	1388	SH	DEFINED	01 1
PAYCHEX INC	S	COM	704326107	63380	1719959	SH	DEFINED	01 0
PAYCHEX INC	S	COM	704326107	4592	124597	SH	DEFINED	01 0
PAYLESS SHOESOURCE INC	S	COM	704379106	25547	1025997	SH	DEFINED	01 0
PAYLESS SHOESOURCE INC	S	COM	704379106	1264	50760	SH	DEFINED	01 0
PAYLESS SHOESOURCE INC	S	COM	704379106	3905	156820	SH	DEFINED	01 0
PEABODY ENERGY CORP	S	COM	704549104	4598	125000	SH	DEFINED	01 0
PEABODY ENERGY CORP		COM	704549104	44	1200	SH	DEFINED	01 0
PEDIATRIX MEDICAL GROUP INC		COM	705324101	6028	132202	SH	DEFINED	01 0
PEETS COFFEE & TEA INC	S	COM	705560100	1051	42021	SH	DEFINED	01 0
PENFORD CORP		COM	707051108	92	6100	SH	DEFINED	01 0
PENFORD CORP	S	COM	707051108	262	17303	SH	DEFINED	01 0
PENN VIRGINIA CORP	S	COM	707882106	7574	119443	SH	DEFINED	01 0
PENN VIRGINIA CORP	S	COM	707882106	1568	24710	SH	DEFINED	01 0
PENN VIRGINIA CORP	S	COM	707882106	387	6100	SH	DEFINED	01 0
J.C. PENNEY CO INC	S	COM	708160106	3012	44047	SH	DEFINED	01 0
J.C. PENNEY CO INC	S	COM	708160106	40569	593197	SH	DEFINED	01 0
PENNS WOODS BANCORP		COM	708430103	59	1540	SH	DEFINED	01 0
PENSON WORLDWIDE INC	S	COM	709600100	214	11892	SH	DEFINED	01 0
PENTAIR INC	S	COM	709631105	62	2350	SH	DEFINED	01 0
PENWEST PHARMACEUTICALS CO	S	COM	709754105	376	22600	SH	DEFINED	01 0
PEOPLES ENERGY CORP	S	COM	711030106	21	515	SH	DEFINED	
PEOPLES ENERGY CORP	S	COM	711030106	2140	52603	SH	DEFINED	01 0
PEOPLES ENERGY CORP	S	COM	711030106	307	7561	SH	DEFINED	01 0
PEOPLESUPPORT INC	S	COM	712714302	1749	94497	SH	DEFINED	01 0
PEP BOYS-MANNY MOE & JACK	S	COM	713278109	1353	105263	SH	DEFINED	01 0
PEP BOYS-MANNY MOE & JACK	S	COM	713278109	33614	2615844	SH	DEFINED	01 0
PEPCO HOLDINGS INC	S	COM	713291102	245	10150	SH	DEFINED	01 0
PEPSI BOTTLING GROUP INC	S	COM	713409100	17638	496856	SH	DEFINED	01 0
PEPSI BOTTLING GROUP INC	S	COM	713409100	1400	39447	SH	DEFINED	01 0
PEPSIAMERICAS INC	S	COM	71343P200	1728	81000	SH	DEFINED	01 0
PEPSICO	S	COM	713448108	132715	2033643	SH	DEFINED	01 1
PEPSICO	S	COM	713448108	236054	3617146	SH	DEFINED	01 0
PEPSICO INC		COM	713448108	46	700	SH	DEFINED	01 0

PEPSICO	S		COM	713448108	1044	16000	SH	DEFINED	10
PEPSICO	S		COM	713448108	21137	323895	SH	DEFINED	01 0
PEPSICO	S		COM	713448108	6220	95306	SH	DEFINED	01 0
PER-SE TECHNOLOGIES INC	S		COM	713569309	1469	64484	SH	DEFINED	01 0
PERFORMANCE FOOD GROUP CO	S		COM	713755106	12012	427668	SH	DEFINED	01 0
PERFORMANCE FOOD GROUP CO	S		COM	713755106	1246	44370	SH	DEFINED	01 0
PERFORMANCE FOOD GROUP CO	S		COM	713755106	312	11100	SH	DEFINED	01 0
PERFICIENT INC	S		COM	71375U101	44	2809	SH	DEFINED	
PERFICIENT INC	S		COM	71375U101	726	46266	SH	DEFINED	01 0
PERFORMANCE TECHNOLOGIES			COM	71376K102	90	13300	SH	DEFINED	01 0
PERICOM SEMICONDUCTOR CORP	S		COM	713831105	498	51029	SH	DEFINED	01 0
PERINI CORP	S		COM	713839108	58	2811	SH	DEFINED	01 0
PERKINELMER INC	S		COM	714046109	9138	482664	SH	DEFINED	01 0
PERKINELMER INC	S		COM	714046109	467	24676	SH	DEFINED	01 0
PEROT SYSTEMS CORP-CL A	S		COM	714265105	4130	299391	SH	DEFINED	01 0
PEROT SYSTEMS CORP-CL A	S		COM	714265105	1604	116440	SH	DEFINED	01 0
PEROT SYSTEMS CORP-CL A	S		COM	714265105	433	31400	SH	DEFINED	01 0
PEROT SYSTEMS CORP-CL A	S		COM	714265105	97	7016	SH	DEFINED	
PERRIGO CO	S		COM	714290103	12	692	SH	DEFINED	
PERRIGO CO	S		COM	714290103	3311	195146	SH	DEFINED	01 0
PERRIGO CO	S		COM	714290103	1333	78540	SH	DEFINED	01 0
PERRIGO CO	S		COM	714290103	346	20400	SH	DEFINED	01 0
P T TELEKOMUNIKASI I	FSUSD		COM	715684106	255	7046	SH	DEFINED	01 1
P T TELEKOMUNIKASI I	FSUSD		COM	715684106	7154	197838	SH	DEFINED	01 0
PETCO ANIMAL SUPPLIES INC	S		COM	716016209	453	15800	SH	DEFINED	01 0
PETMED EXPRESS INC	S		COM	716382106	489	46800	SH	DEFINED	01 0
PETROHAWK ENERGY CORP	S		COM	716495106	766	73800	SH	DEFINED	01 0
PETROBRAS ADR	FSUSD		COM	71654V101	37075	495385	SH	DEFINED	01 0
PETROBRAS ADR	FSUSD		COM	71654V101	135045	1807583	SH	DEFINED	01 1
PETROLEO BRASILEIRO	FSUSD		COM	71654V408	80290	957782	SH	DEFINED	01 0
PETROLEO BRASILEIRO	FSUSD		COM	71654V408	19672	234653	SH	DEFINED	01 0
PETROLEO BRASILEIRO	FSUSD		COM	71654V408	1310	15632	SH	DEFINED	01 0
PETROLEO BRASILEIRO	FSUSD		COM	71654V408	145889	1743819	SH	DEFINED	01 1
PETROLEO BRASILEIRO	FSUSD		COM	71654V408	783	9355	SH	DEFINED	10
PETROLEUM DEVELOPMENT CORP	S		COM	716578109	1242	31130	SH	DEFINED	01 0
PETSMART INC	S		COM	716768106	14	512	SH	DEFINED	01 0
PFIZER INC			COM	717081103	130	4600	SH	DEFINED	01 0
PFIZER INC	S		COM	717081103	1388	48972	SH	DEFINED	10
PFIZER INC	S		COM	717081103	195350	6890634	SH	DEFINED	01 1
PFIZER INC	S		COM	717081103	45040	1588161	SH	DEFINED	01 0
PFIZER INC	S		COM	717081103	974821	34373014	SH	DEFINED	01 0
PFIZER INC			COM	717081103	998	35200	SH	DEFINED	01 0
PFIZER INC	S		COM	717081103	9645	340088	SH	DEFINED	01 0
PHARMACEUTICAL PROD	S		COM	717124101	8559	239814	SH	DEFINED	01 0
PHARMANET DEVELOPMENT GROUP IN			COM	717148100	698	35945	SH	DEFINED	01 0
PHARMION CORP	S		COM	71715B409	71	3301	SH	DEFINED	01 0
PHELPS DODGE CORP	S		COM	717265102	3394	40074	SH	DEFINED	01 0
PHELPS DODGE			COM	717265102	93	1100	SH	DEFINED	01 0
PHELPS DODGE CORP	S		COM	717265102	86521	1022710	SH	DEFINED	01 1
PHELPS DODGE CORP	S		COM	717265102	42097	497027	SH	DEFINED	01 0
PHELPS DODGE CORP	S		COM	717265102	453	5352	SH	DEFINED	10
PHELPS DODGE CORP	S		COM	717265102	5183	61192	SH	DEFINED	01 0
PHILADELPHIA CONS HLDG CO	S		COM	717528103	4803	120752	SH	DEFINED	01 0
PHILLIPS-VAN HEUSEN	S		COM	718592108	13199	315947	SH	DEFINED	01 0
PHILLIPS-VAN HEUSEN	S		COM	718592108	1692	40490	SH	DEFINED	01 0
PHILLIPS-VAN HEUSEN	S		COM	718592108	409	9800	SH	DEFINED	01 0
PHOENIX COMPANIES INC	S		COM	71902E109	3216	229650	SH	DEFINED	01 0
PHOENIX COMPANIES INC	S		COM	71902E109	893	63820	SH	DEFINED	01 0
PHOENIX COMPANIES INC	S		COM	71902E109	223	15900	SH	DEFINED	01 0
PHOENIX TECHNOLOGY	S		COM	719153108	212	49285	SH	DEFINED	01 0
PHOTON DYNAMICS INC	S		COM	719364101	1836	138359	SH	DEFINED	01 0
PHOTRONICS INC	S		COM	719405102	2139	151280	SH	DEFINED	01 0

PHOTRONICS INC	S		COM	719405102	710	50200	SH	DEFINED	01 0
PHOTRONICS INC	S		COM	719405102	168	11900	SH	DEFINED	01 0
PIEDMONT NATURAL GAS CO	S		COM	720186105	1829	72300	SH	DEFINED	01 0
PIEDMONT NATURAL GAS CO	S		COM	720186105	468	18500	SH	DEFINED	01 0
PIEDMONT NATURAL GAS CO	S		COM	720186105	6227	246078	SH	DEFINED	01 0
PIER 1 IMPORTS INC	S		COM	720279108	34	4616	SH	DEFINED	
PIER 1 IMPORTS INC	S		COM	720279108	144	19395	SH	DEFINED	01 0
PILGRIM'S PRIDE CORP	S		COM	721467108	12	439	SH	DEFINED	
PILGRIM'S PRIDE CORP	S		COM	721467108	140	5104	SH	DEFINED	01 0
PINNACLE ENTERTAINMENT INC	S		COM	723456109	4088	145368	SH	DEFINED	01 0
PINNACLE WEST CAPITAL	S		COM	723484101	881	19546	SH	DEFINED	01 0
PINNACLE WEST CAPITAL	S		COM	723484101	36225	804106	SH	DEFINED	01 0
PINNACLE WEST CAPITAL			COM	723484101	144	3200	SH	DEFINED	01 0
PINNACLE WEST CAPITAL			COM	723484101	54	1200	SH	DEFINED	01 0
PIONEER COMPANIES INC	S		COM	723643300	2469	100727	SH	DEFINED	01 0
PIONEER NATURAL RESOURCES CO			COM	723787107	451	11524	SH	DEFINED	01 0
PIONEER NATURAL RESOURCES CO			COM	723787107	58499	1495336	SH	DEFINED	01 0
PIPER JAFFRAY COS	S		COM	724078100	291	4800	SH	DEFINED	01 0
PIPER JAFFRAY COS	S		COM	724078100	33	552	SH	DEFINED	
PIPER JAFFRAY COS	S		COM	724078100	1203	19860	SH	DEFINED	01 0
PIPER JAFFRAY COS	S		COM	724078100	3707	61123	SH	DEFINED	01 0
PITNEY BOWES INC	S		COM	724479100	39773	896376	SH	DEFINED	01 0
PITNEY BOWES INC	S		COM	724479100	1931	43520	SH	DEFINED	01 0
PLANAR SYSTEMS INC	S		COM	726900103	619	54517	SH	DEFINED	01 0
PLAYTEX PRODUCTS INC	S		COM	72813P100	2152	160600	SH	DEFINED	01 0
PLEXUS CORP	S		COM	729132100	17	881	SH	DEFINED	
PLEXUS CORP	S		COM	729132100	9566	498284	SH	DEFINED	01 0
PLUG POWER INC	S		COM	72919P103	6107	1500264	SH	DEFINED	01 0
PLUG POWER INC	S		COM	72919P103	71	17560	SH	DEFINED	01 0
PLUM CREEK TIMBER CO	S		COM	729251108	2498	73379	SH	DEFINED	01 0
PLUM CREEK TIMBER CO	S		COM	729251108	1199	35210	SH	DEFINED	01 0
PLUM CREEK TIMBER CO	S		COM	729251108	327	9624	SH	DEFINED	01 1
POGO PRODUCING CO	S		COM	730448107	667	16269	SH	DEFINED	01 0
POGO PRODUCING CO	S		COM	730448107	12490	305036	SH	DEFINED	01 0
POLARIS INDUSTRIES INC	S		COM	731068102	11	272	SH	DEFINED	
POLARIS INDUSTRIES INC	S		COM	731068102	3230	78486	SH	DEFINED	01 0
POLO RALPH LAUREN CORP	S		COM	731572103	453	6984	SH	DEFINED	01 0
POLYCOM INC	S		COM	73172K104	83	3385	SH	DEFINED	
POLYCOM INC	S		COM	73172K104	9840	401120	SH	DEFINED	01 0
POLYCOM INC	S		COM	73172K104	1994	81290	SH	DEFINED	01 0
POLYCOM INC	S		COM	73172K104	493	20100	SH	DEFINED	01 0
POLYMEDICA CORP	S		COM	731738100	1919	44832	SH	DEFINED	01 0
POLYONE CORPORATION	S		COM	73179P106	17871	2145599	SH	DEFINED	01 0
POLYONE CORPORATION	S		COM	73179P106	1011	121560	SH	DEFINED	01 0
POLYONE CORPORATION	S		COM	73179P106	247	29700	SH	DEFINED	01 0
POOL CORP	S		COM	73278L105	3867	100447	SH	DEFINED	01 0
POPE & TALBOT INC	S		COM	732827100	182	31673	SH	DEFINED	01 0
PORTFOLIO RECOVERY ASSOCIATE			COM	73640Q105	4757	108442	SH	DEFINED	01 0
POSSIS MEDICAL INC	S		COM	737407106	328	33325	SH	DEFINED	01 0
POST PROPERTIES INC	S		COM	737464107	1677	35300	SH	DEFINED	01 0
POWER INTEGRATIONS INC	S		COM	739276103	3400	173500	SH	DEFINED	01 0
POWER-ONE INC	S		COM	739308104	156	21460	SH	DEFINED	01 0
POWERWAVE TECHNOLOGIES INC	S		COM	739363109	655	86440	SH	DEFINED	01 0
POWERWAVE TECHNOLOGIES INC	S		COM	739363109	736	97030	SH	DEFINED	01 0
POWERWAVE TECHNOLOGIES INC	S		COM	739363109	185	24300	SH	DEFINED	01 0
PRAXAIR INC	S		COM	74005P104	13038	220367	SH	DEFINED	01 0
PRAXAIR INC	S		COM	74005P104	4021	67975	SH	DEFINED	01 0
PREPAID LEGAL SERVICES	S		COM	740065107	727	18320	SH	DEFINED	01 0
PRECISION CASTPARTS CORP	S		COM	740189105	26358	417336	SH	DEFINED	01 0
PRECISION CASTPARTS CORP	S		COM	740189105	414	6562	SH	DEFINED	01 0
PRECISION CASTPARTS CORP	S		COM	740189105	3913	61960	SH	DEFINED	01 1
PRECISION CASTPARTS			COM	740189105	44	700	SH	DEFINED	01 0

PREFERRED BANK/LOS ANGELES	S	COM	740367107	2355	39261	SH	DEFINED	01	0
PREMIUM STANDARD FARMS INC	S	COM	74060C105	2500	131197	SH	DEFINED	01	0
PREMIUM STANDARD FARMS INC	S	COM	74060C105	854	44910	SH	DEFINED	01	0
PREMIUM STANDARD FARMS INC	S	COM	74060C105	219	11500	SH	DEFINED	01	0
PRESIDENTIAL LIFE CO	S	COM	740884101	21	921	SH	DEFINED		
PRESIDENTIAL LIFE CO	S	COM	740884101	1705	76249	SH	DEFINED	01	0
PRESSTEK INC	S	COM	741113104	164	30504	SH	DEFINED	01	0
PRESTIGE BRANDS HOLDINGS INC		COM	74112D101	115	10300	SH	DEFINED	01	0
T ROWE PRICE GROUP INC	S	COM	74144T108	73868	1543754	SH	DEFINED	01	0
T ROWE PRICE GROUP INC	S	COM	74144T108	4779	99878	SH	DEFINED	01	0
PRICELINE.COM	S	COM	741503403	3187	86676	SH	DEFINED	01	0
PRIDE INTERNATIONAL INC		COM	74153Q102	17657	644381	SH	DEFINED	01	1
PRIMEDIA INC	S	COM	74157K101	296	195000	SH	DEFINED	01	0
PRINCIPAL FINANCIAL GROUP	S	COM	74251V102	2871	52900	SH	DEFINED	01	0
PRINCIPAL FINANCIAL GROUP	S	COM	74251V102	5470	100773	SH	DEFINED	01	0
PRIVATE MEDIA GROUP INC	S	COM	74266R104	14	3551	SH	DEFINED	01	0
PROASSURANCE CORP	S	COM	74267C106	11517	233697	SH	DEFINED	01	0
PROASSURANCE CORP	S	COM	74267C106	2134	43310	SH	DEFINED	01	0
PROASSURANCE CORP	S	COM	74267C106	574	11652	SH	DEFINED	01	0
PROCTER & GAMBLE CO	S	COM	742718109	312145	5036216	SH	DEFINED	01	0
PROCTER & GAMBLE CO	S	COM	742718109	38661	623762	SH	DEFINED	01	0
PROCTER & GAMBLE CO	S	COM	742718109	25690	414502	SH	DEFINED	01	1
PROCTER & GAMBLE		COM	742718109	663	10700	SH	DEFINED	01	0
PRIVATEBANCORP INC	S	COM	742962103	2521	55230	SH	DEFINED	01	1
PRIVATEBANCORP INC	S	COM	742962103	2490	54480	SH	DEFINED	01	0
PROGENICS PHARMACEUTICALS	S	COM	743187106	1855	79050	SH	DEFINED	01	0
PROGENICS PHARMACEUTICALS	S	COM	743187106	530	22574	SH	DEFINED	01	1
PROGRESS ENERGY INC	S	COM	743263105	2259	49775	SH	DEFINED	01	0
PROGRESS ENERGY INC	S	COM	743263105	11233	247545	SH	DEFINED	01	0
PROGRESS SOFTWARE CORP	S	COM	743312100	138	5300	SH	DEFINED	01	0
PROGRESS SOFTWARE CORP	S	COM	743312100	583	22390	SH	DEFINED	01	0
PROGRESS SOFTWARE CORP	S	COM	743312100	3256	125240	SH	DEFINED	01	0
PROGRESSIVE CORP OH	S	COM	743315103	3723	151706	SH	DEFINED	01	0
PROGRESSIVE CORP OH	S	COM	743315103	34056	1387772	SH	DEFINED	01	0
PROLIANCE INTERNATIONAL INC		COM	74340R104	91	20000	SH	DEFINED	01	0
PROLOGIS	S	COM	743410102	747	13083	SH	DEFINED	01	1
PROLOGIS	S	COM	743410102	2747	48150	SH	DEFINED	01	0
PROLOGIS	S	COM	743410102	15586	273151	SH	DEFINED	01	0
PROLOGIS		COM	743410102	103	1800	SH	DEFINED	01	0
PROQUEST COMPANY	S	COM	74346P102	485	37280	SH	DEFINED	01	0
PROSPECT ENERGY CORP	S	COM	74348T102	685	44063	SH	DEFINED	01	0
PROSPERITY BANCSHARE INC	S	COM	743606105	7667	225252	SH	DEFINED	01	0
PROSPERITY BANCSHARE INC	S	COM	743606105	310	9100	SH	DEFINED	01	0
PROSPERITY BANCSHARE INC	S	COM	743606105	1245	36580	SH	DEFINED	01	0
PROTECTIVE LIFE CORP	S	COM	743674103	804	17560	SH	DEFINED	01	0
PROVIDENCE SERVICE CORP	S	COM	743815102	808	29267	SH	DEFINED	01	0
PROVIDENT BANK	S	COM	743859100	1668	45040	SH	DEFINED	01	0
PROVIDENT BANK	S	COM	743859100	452	12200	SH	DEFINED	01	0
PROVIDENT BANK	S	COM	743859100	3838	103617	SH	DEFINED	01	0
PROVIDENT FINANCIAL HLDGS		COM	743868101	63	2100	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL INC	S	COM	744320102	49664	651338	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL INC	S	COM	744320102	7265	95285	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL, INC		COM	744320102	122	1600	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL, INC		COM	744320102	76	1000	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	6988	204990	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	1310	38424	SH	DEFINED	01	1
PUBLIC SERVICE ENTERPRISE GP		COM	744573106	3026	49448	SH	DEFINED	01	0
PUBLIC SERVICE ENTERPRISE GP		COM	744573106	11739	191830	SH	DEFINED	01	0
PUBLIC STORAGE INC	S	COM	74460D109	11124	129381	SH	DEFINED	01	0
PUBLIC STORAGE INC	S	COM	74460D109	2048	23815	SH	DEFINED	01	0
PULTE HOMES INC	S	COM	745867101	12634	396645	SH	DEFINED	01	0
PULTE HOMES INC	S	COM	745867101	1325	41588	SH	DEFINED	01	0

QLOGIC CORP	S		COM	747277101	592	31298	SH	DEFINED	01 0
QLOGIC CORP	S		COM	747277101	151	8014	SH	DEFINED	01 0
QUAKER CHEMICAL CORP	S		COM	747316107	372	19123	SH	DEFINED	01 0
QUALCOMM INC	S		COM	747525103	17837	490726	SH	DEFINED	01 0
QUALCOMM INC	S		COM	747525103	12064	331891	SH	DEFINED	01 0
QUALCOMM INC	S		COM	747525103	42624	1172927	SH	DEFINED	01 1
QUALITY SYSTEMS INC	S		COM	747582104	2070	53368	SH	DEFINED	01 0
QUANEX CORP	S		COM	747620102	4733	155948	SH	DEFINED	01 0
QUANEX CORP	S		COM	747620102	85	2794	SH	DEFINED	
QUANTA SERVICES INC	S		COM	74762E102	1453	86114	SH	DEFINED	01 0
QUEST DIAGNOSTICS	S		COM	74834L100	12212	199691	SH	DEFINED	01 0
QUEST DIAGNOSTICS	S		COM	74834L100	1942	31760	SH	DEFINED	01 0
QUEST SOFTWARE INC	S		COM	74834T103	1756	122909	SH	DEFINED	01 0
QUESTAR CORP			COM	748356102	65	800	SH	DEFINED	01 0
QUESTAR CORP	S		COM	748356102	19278	235746	SH	DEFINED	01 0
QUESTAR CORP	S		COM	748356102	326	3984	SH	DEFINED	01 0
QUICKSILVER RESOURCES INC	S		COM	74837R104	4726	148150	SH	DEFINED	01 0
QUICKSILVER RESOURCES INC	S		COM	74837R104	1432	44911	SH	DEFINED	01 1
QUIKSILVER INC	S		COM	74838C106	305	25100	SH	DEFINED	01 0
QUIKSILVER INC	S		COM	74838C106	1174	96800	SH	DEFINED	01 0
QUIKSILVER INC	S		COM	74838C106	6385	525468	SH	DEFINED	01 0
QWEST COMMUNICATIONS INTL	S		COM	749121109	2742	314403	SH	DEFINED	01 0
QWEST COMMUNICATIONS INTL	S		COM	749121109	22979	2635129	SH	DEFINED	01 0
QWEST COMMS INTL 03.500% 11/15			CONV BND	749121BY4	96114	58745000	PRN	DEFINED	01 0
QWEST COMMS INTL 03.500% 11/15			CONV BND	749121BY4	1662	1016000	PRN	DEFINED	01 0
R & G FINANCIAL CORP	S		COM	749136107	24	3248	SH	DEFINED	
R & G FINANCIAL CORP	S		COM	749136107	51	6780	SH	DEFINED	01 0
RAIT INVESTMENT TRUST	S		COM	749227104	479	16586	SH	DEFINED	01 0
RAIT INVESTMENT TRUST	S		COM	749227104	43	1496	SH	DEFINED	
RCN CORP	S		COM	749361200	1575	55610	SH	DEFINED	01 0
RCN CORP	S		COM	749361200	221	7800	SH	DEFINED	01 0
RCN CORP	S		COM	749361200	771	27220	SH	DEFINED	01 0
RC2 CORP	S		COM	749388104	4904	146245	SH	DEFINED	01 0
R.H. DONNELLEY CORP	S		COM	74955W307	645	12213	SH	DEFINED	01 1
R.H. DONNELLEY CORP	S		COM	74955W307	470	8900	SH	DEFINED	10
R.H. DONNELLEY CORP	S		COM	74955W307	22739	429839	SH	DEFINED	01 0
R.H. DONNELLEY CORP	S		COM	74955W307	5199	98289	SH	DEFINED	01 0
RLI CORP	S		COM	749607107	355	6988	SH	DEFINED	01 0
RLI CORP	S		COM	749607107	6001	118153	SH	DEFINED	01 0
RLI CORP	S		COM	749607107	1426	28080	SH	DEFINED	01 0
RPC INC	S		COM	749660106	1819	99341	SH	DEFINED	01 0
RPC INC	S		COM	749660106	23	1238	SH	DEFINED	
RPM INTERNATIONAL INC	S		COM	749685103	11346	597396	SH	DEFINED	01 0
RTI INTL METALS	S		COM	74973W107	2326	53364	SH	DEFINED	01 0
RF MICRO DEVICES INC	S		COM	749941100	2899	382630	SH	DEFINED	01 0
RF MICRO DEVICES INC	S		COM	749941100	207	27300	SH	DEFINED	01 0
RF MICRO DEVICES INC	S		COM	749941100	810	106890	SH	DEFINED	01 0
RACKABLE SYSTEMS INC	S		COM	750077109	1629	59530	SH	DEFINED	01 0
RADIAN GROUP INC	S		COM	750236101	704	11745	SH	DEFINED	01 0
RADIANT OPTO-ELECTRONICS COR			COM	750237992	149	105000	SH	DEFINED	01 0
RADIANT SYSTEMS INC	S		COM	75025N102	894	73982	SH	DEFINED	01 0
RADIATION THERAPY SERVICES	S		COM	750323206	1963	67150	SH	DEFINED	01 0
RADIO ONE INC -CL D	S		COM	75040P405	2452	392225	SH	DEFINED	01 0
RADIOSHACK CORP	S		COM	750438103	514	26657	SH	DEFINED	01 0
RADIOSHACK CORP	S		COM	750438103	2730	141456	SH	DEFINED	01 0
RADISYS CORP	S		COM	750459109	2693	126711	SH	DEFINED	01 0
RADYNE CORP			COM	750611402	160	13100	SH	DEFINED	01 0
RAMBUS INC	S		COM	750917106	1572	90195	SH	DEFINED	01 0
RALCORP HOLDINGS INC	S		COM	751028101	1096	22730	SH	DEFINED	01 0
RALCORP HOLDINGS INC	S		COM	751028101	301	6250	SH	DEFINED	01 0
RALCORP HOLDINGS INC	S		COM	751028101	4539	94116	SH	DEFINED	01 0
RAMCO-GERSHENSON PROPERTIES			COM	751452202	4073	127500	SH	DEFINED	01 0

RANDGOLD RESOURCES LTD-ADR	F	COM	752344309	3971	195000	SH	DEFINED	01 0
RANGE RESOURCES CORP	S	COM	75281A109	2623	103925	SH	DEFINED	01 0
RARE HOSPITALITY INT	S	COM	753820109	3221	105412	SH	DEFINED	01 0
RAYMOND JAMES FINANCIAL INC		COM	754730109	67	2263	SH	DEFINED	01 0
RAYONIER INC	S	COM	754907103	17989	475896	SH	DEFINED	01 0
RAYTHEON COMPANY	S	COM	755111507	4232	88156	SH	DEFINED	01 0
RAYTHEON COMPANY	S	COM	755111507	7001	145821	SH	DEFINED	01 0
RBC INFORMATION SYS - ADR	FS	COM	75523Q102	1205	31050	SH	DEFINED	01 0
READER'S DIGEST ASSOCIATION		COM	755267101	16	1270	SH	DEFINED	
READER'S DIGEST ASSOCIATION		COM	755267101	1769	136506	SH	DEFINED	01 0
REALOGY CORP	S	COM	75605E100	18359	809553	SH	DEFINED	01 0
REALOGY CORP	S	COM	75605E100	1167	51460	SH	DEFINED	01 0
REALNETWORKS INC	S	COM	75605L104	179	16900	SH	DEFINED	01 0
REALNETWORKS INC	S	COM	75605L104	5982	563831	SH	DEFINED	01 0
REALNETWORKS INC	S	COM	75605L104	733	69050	SH	DEFINED	01 0
RECKSON	S	COM	75621K106	2788	65150	SH	DEFINED	01 0
RED HAT INC	S	COM	756577102	15	690	SH	DEFINED	01 0
RED HAT INC	S	COM	756577102	1581	74988	SH	DEFINED	01 1
RED HAT INC	S	COM	756577102	2846	134995	SH	DEFINED	01 0
RED ROBIN GOURMET BURGERS	S	COM	75689M101	1775	38509	SH	DEFINED	01 0
REDBACK NETWORKS INC	S	COM	757209507	23	1665	SH	DEFINED	
REDBACK NETWORKS INC	S	COM	757209507	2638	190143	SH	DEFINED	01 0
REDDY ICE HOLDINGS INC	S	COM	75734R105	18275	755200	SH	DEFINED	01 0
REDDY ICE HOLDINGS INC	S	COM	75734R105	1281	53000	SH	DEFINED	01 1
REDWOOD TRUST INC	S	COM	758075402	50	990	SH	DEFINED	
REDWOOD TRUST INC	S	COM	758075402	2225	44174	SH	DEFINED	01 0
REGAL BELOIT	S	COM	758750103	322	7400	SH	DEFINED	01 0
REGAL BELOIT	S	COM	758750103	1313	30170	SH	DEFINED	01 0
REGAL BELOIT	S	COM	758750103	21460	493285	SH	DEFINED	01 0
REGAL BELOIT	S	COM	758750103	13	302	SH	DEFINED	
REGAL ENTERTAINMENT.	S	COM	758766109	38160	1925311	SH	DEFINED	01 0
REGAL ENTERTAINMENT.	S	COM	758766109	28821	1454870	SH	DEFINED	01 1
REGENCY CENTERS CORP	S	COM	758849103	3303	48040	SH	DEFINED	01 0
REGENERON PHARMACEUT	S	COM	75886F107	5237	333768	SH	DEFINED	01 0
REGIS CORP MINN	S	COM	758932107	4894	136550	SH	DEFINED	01 0
REGIS CORP MINN	S	COM	758932107	898	25040	SH	DEFINED	01 0
REGIS CORP MINN	S	COM	758932107	212	5900	SH	DEFINED	01 0
REHABCARE GROUP INC	S	COM	759148109	22	1679	SH	DEFINED	
REHABCARE GROUP INC	S	COM	759148109	543	41449	SH	DEFINED	01 0
REGIONS FINANCIAL CORP	S	COM	7591EP100	6361	172920	SH	DEFINED	01 0
REGIONS FINANCIAL CORP	S	COM	7591EP100	3286	89321	SH	DEFINED	01 0
REINSURANCE GROUP OF AMERICA		COM	759351109	1457	28058	SH	DEFINED	01 0
RELIANCE STEEL & ALUMINUM	S	COM	759509102	558	17346	SH	DEFINED	01 0
RELIANT ENERGY INC	S	COM	75952B105	26892	2184565	SH	DEFINED	01 0
RENOVIS INC	S	COM	759885106	316	23000	SH	DEFINED	01 0
RENT-A-CENTER INC	S	COM	76009N100	75	2572	SH	DEFINED	
RENT-A-CENTER INC	S	COM	76009N100	8071	275512	SH	DEFINED	01 0
RENT-A-CENTER INC	S	COM	76009N100	2270	77530	SH	DEFINED	01 0
RENT-A-CENTER INC	S	COM	76009N100	583	19900	SH	DEFINED	01 0
RENTECH INC	S	COM	760112102	25	5325	SH	DEFINED	
RENTECH INC	S	COM	760112102	67	14382	SH	DEFINED	01 0
REPSOL YPF SA.	FSUSD	COM	76026T205	37162	1245800	SH	DEFINED	01 0
REPUBLIC AIRWAYS HOLDINGS IN		COM	760276105	262	16900	SH	DEFINED	01 0
REPUBLIC AIRWAYS HOLDINGS IN		COM	760276105	1081	69684	SH	DEFINED	01 0
REPUBLIC AIRWAYS HOLDINGS IN		COM	760276105	955	61570	SH	DEFINED	01 0
REPUBLIC BANCORP INC-CL A	S	COM	760281204	1617	76460	SH	DEFINED	01 0
REPUBLIC BANCORP	S	COM	760282103	15	1152	SH	DEFINED	
REPUBLIC BANCORP	S	COM	760282103	3685	276393	SH	DEFINED	01 0
REPUBLIC SRVS CL-A	S	COM	760759100	5307	132000	SH	DEFINED	01 0
RESEARCH IN MOTION	FSUSD	COM	760975102	2444	23810	SH	DEFINED	01 0
RESEARCH IN MOTION	FSUSD	COM	760975102	70	685	SH	DEFINED	01 0
RESMED INC	S	COM	761152107	902	22410	SH	DEFINED	01 0

RESMED INC S	COM	761152107	3824	95155	SH	DEFINED	01	1
RESMED INC S	COM	761152107	27343	679294	SH	DEFINED	01	0
RESOURCES CONNECTION S	COM	76122Q105	608	22684	SH	DEFINED	01	0
RESOURCES CONNECTION S	COM	76122Q105	1149	42892	SH	DEFINED	01	0
RESPIRONICS INC S	COM	761230101	6394	165612	SH	DEFINED	01	0
REWARDS NETWORK INC S	COM	761557107	474	97257	SH	DEFINED	01	0
REYNOLDS & REYNOLDS	COM	761695105	47	1200	SH	DEFINED	01	0
REYNOLDS & REYNOLDS S	COM	761695105	14739	373015	SH	DEFINED	01	0
REYNOLDS AMERICAN INC S	COM	761713106	1548	25000	SH	DEFINED	01	1
REYNOLDS AMERICAN INC S	COM	761713106	64129	1034834	SH	DEFINED	01	0
REYNOLDS AMERICAN INC S	COM	761713106	2087	33680	SH	DEFINED	01	0
REYNOLDS AMERICAN INC S	COM	761713106	13773	222500	SH	DEFINED	01	1
REYNOLDS AMERICAN INC	COM	761713106	68	1100	SH	DEFINED	01	0
RIGHTNOW TECHNOLOGIES INC	COM	76657R106	1607	103000	SH	DEFINED	01	1
RIGHTNOW TECHNOLOGIES INC	COM	76657R106	281	18046	SH	DEFINED	01	0
RIMAGE CORP S	COM	766721104	284	12646	SH	DEFINED	01	0
RIO TINTO PLC ADR FSUSD	COM	767204100	12805	67527	SH	DEFINED	01	0
RITCHIE BROS. AUCTIONEERS FS	COM	767744105	8722	162680	SH	DEFINED	01	0
RIVERBED TECHNOLOGY INC S	COM	768573107	617	31670	SH	DEFINED	01	0
ROBBINS & MYERS INC S	COM	770196103	998	32264	SH	DEFINED	01	0
ROBERT HALF INTL INC S	COM	770323103	2553	75148	SH	DEFINED	01	0
ROBERT HALF INTL INC S	COM	770323103	38201	1124575	SH	DEFINED	01	0
ROCK TENN CO S	COM	772739207	301	15200	SH	DEFINED	01	0
ROCK TENN CO S	COM	772739207	1226	61850	SH	DEFINED	01	0
ROCK TENN CO S	COM	772739207	4714	238036	SH	DEFINED	01	0
ROCKWELL AUTOMATION INC S	COM	773903109	2485	42775	SH	DEFINED	01	0
ROCKWELL AUTOMATION INC S	COM	773903109	39204	674789	SH	DEFINED	01	0
ROCKWELL COLLINS INC. S	COM	774341101	16053	292708	SH	DEFINED	01	0
ROCKWELL COLLINS INC. S	COM	774341101	2427	44261	SH	DEFINED	01	0
ROCKWOOD HOLDINGS INC S	COM	774415103	169	8450	SH	DEFINED	01	0
ROFIN-SINAR TECHNOLOGIES INC	COM	775043102	4537	74666	SH	DEFINED	01	0
ROFIN-SINAR TECHNOLOGIES INC	COM	775043102	18	293	SH	DEFINED		
ROGERS COMMUNICATION FSUSD	COM	775109200	2140	39000	SH	DEFINED	01	0
ROGERS CORP S	COM	775133101	3014	48816	SH	DEFINED	01	0
ROGERS CORP S	COM	775133101	31	503	SH	DEFINED		
ROHM & HAAS	COM	775371107	47	1000	SH	DEFINED	01	0
ROHM & HAAS CO S	COM	775371107	1335	28200	SH	DEFINED	01	0
ROHM & HAAS CO S	COM	775371107	2718	57390	SH	DEFINED	01	0
ROLLINS INC S	COM	775711104	886	42000	SH	DEFINED	01	0
ROPER IND NEW S	COM	776696106	3071	68767	SH	DEFINED	01	1
ROPER IND NEW S	COM	776696106	6643	148493	SH	DEFINED	01	0
ROSETTA RESOURCES INC S	COM	777779307	1129	65780	SH	DEFINED	01	0
ROSETTA RESOURCES INC S	COM	777779307	1266	73720	SH	DEFINED	01	0
ROSETTA RESOURCES INC S	COM	777779307	316	18400	SH	DEFINED	01	0
ROSS STORES INC S	COM	778296103	13	518	SH	DEFINED	01	0
ROWAN COS	COM	779382100	177	5605	SH	DEFINED	01	0
ROWAN COMPANIES INC S	COM	779382100	295	9314	SH	DEFINED	01	0
ROWAN COMPANIES INC S	COM	779382100	686	21689	SH	DEFINED	01	0
ROWAN COMPANIES INC S	COM	779382100	2025	64151	SH	DEFINED	01	1
ROYAL GROUP TECHNOLOGIES LTD	COM	779915107	26522	2286400	SH	DEFINED	01	0
ROYAL DUTCH SHELL A FSUSD	COM	780259206	35872	542696	SH	DEFINED	01	0
RUBY TUESDAY INC S	COM	781182100	28	991	SH	DEFINED		
RUBY TUESDAY INC S	COM	781182100	4356	154557	SH	DEFINED	01	0
RUDDICK CORP S	COM	781258108	2019	77579	SH	DEFINED	01	0
RUDDICK CORP S	COM	781258108	35	1330	SH	DEFINED		
RUDOLPH TECHNOLOGIES INC S	COM	781270103	1559	85035	SH	DEFINED	01	0
RUSH ENTERPRISES INC-CL A S	COM	781846209	889	53293	SH	DEFINED	01	0
RURAL CELLULAR - RCCC	COM	781904107	153	15853	SH	DEFINED	01	0
RUSS BERRIE & CO INC S	COM	782233100	339	22226	SH	DEFINED	01	0
RUTH'S CHRIS STEAK HOUSE S	COM	783332109	53	2830	SH	DEFINED	01	0
RYANAIR HOLDINGS PLC-SP ADR	COM	783513104	952	15064	SH	DEFINED	01	1
RYAN'S RESTAURANT GROUP INC	COM	783520109	21	1299	SH	DEFINED		

RYAN'S RESTAURANT GROUP INC			COM	783520109	1420	89453	SH	DEFINED	01 0
RYDER SYSTEM			COM	783549108	57	1100	SH	DEFINED	01 0
RYDER SYSTEM INC	S		COM	783549108	2901	56147	SH	DEFINED	01 0
RYDER SYSTEM INC	S		COM	783549108	629	12175	SH	DEFINED	01 0
RYERSON INC	S		COM	78375P107	1556	71090	SH	DEFINED	01 0
RYLAND GROUP INC	S		COM	783764103	2411	55804	SH	DEFINED	01 0
S & T BANCORP INC	S		COM	783859101	16	479	SH	DEFINED	
SBA COMMUNICATIONS	S		COM	78388J106	17638	724949	SH	DEFINED	01 0
SBA COMMUNICATIONS	S		COM	78388J106	2396	98466	SH	DEFINED	01 1
SBA COMMUNICATIONS	S		COM	78388J106	252	10365	SH	DEFINED	01 0
SCPIE HOLDINGS INC	S		COM	78402P104	492	20930	SH	DEFINED	01 0
SEI INVESTMENTS COMPANY	S		COM	784117103	4035	71812	SH	DEFINED	01 0
SEMCO ENERGY, INC			COM	78412D109	87	15400	SH	DEFINED	01 0
SJW CORP	S		COM	784305104	3947	131980	SH	DEFINED	01 0
SK TELECOM CO LTD-ADR	FSUSD		COM	78440P108	7676	324850	SH	DEFINED	01 0
SK TELECOM CO LTD-ADR	FSUSD		COM	78440P108	9384	397292	SH	DEFINED	01 1
SL GREEN REALTY CORP	S		COM	78440X101	4176	37377	SH	DEFINED	01 0
SL INDS INC	S		COM	784413106	154	8000	SH	DEFINED	01 0
SLM CORP	S		COM	78442P106	8097	155790	SH	DEFINED	01 0
SLM CORP	S		COM	78442P106	4187	80550	SH	DEFINED	01 0
SLM CORP	S		COM	78442P106	21216	408475	SH	DEFINED	01 1
SPDR TRUST UNIT SER 1 NPV			COM	78462F103	25493	190986	SH	DEFINED	01 1
SPSS INC	S		COM	78462K102	952	38178	SH	DEFINED	01 0
SPX CORP			COM	784635104	160	3000	SH	DEFINED	01 0
SPX CORP	S		COM	784635104	273	5116	SH	DEFINED	01 0
SRA INTERNATIONAL INC	S		COM	78464R105	2478	82428	SH	DEFINED	01 0
SRA INTERNATIONAL INC	S		COM	78464R105	1281	42624	SH	DEFINED	01 0
SVB FINANCIAL GROUP	S		COM	78486Q101	322	7220	SH	DEFINED	01 0
SABA SOFTWARE INC	S		COM	784932600	356	67509	SH	DEFINED	01 0
SWS GROUP INC.			COM	78503N107	85	3400	SH	DEFINED	01 0
SWS GROUP INC	S		COM	78503N107	12	475	SH	DEFINED	
SWS GROUP INC	S		COM	78503N107	1129	45389	SH	DEFINED	01 0
SABRE HOLDINGS CORP	S		COM	785905100	606	25893	SH	DEFINED	01 0
SABRE HOLDINGS CORP	S		COM	785905100	1992	85181	SH	DEFINED	01 0
SAFECO CORP	S		COM	786429100	55167	936145	SH	DEFINED	01 0
SAFECO CORP	S		COM	786429100	1347	22862	SH	DEFINED	01 0
SAFECO CORP			COM	786429100	77	1300	SH	DEFINED	01 0
SAFETY INSURANCE GROUP INC	S		COM	78648T100	7201	147982	SH	DEFINED	01 0
SAFETY INSURANCE GROUP INC	S		COM	78648T100	25	515	SH	DEFINED	
SAFETY INSURANCE GROUP INC	S		COM	78648T100	1917	39380	SH	DEFINED	01 0
SAFETY INSURANCE GROUP INC	S		COM	78648T100	470	9650	SH	DEFINED	01 0
SAFEWAY INC			COM	786514208	261	8600	SH	DEFINED	01 0
SAFEWAY INC	S		COM	786514208	121579	4005966	SH	DEFINED	01 0
SAFEWAY INC	S		COM	786514208	2651	87343	SH	DEFINED	01 0
SAFEWAY INC	S		COM	786514208	36818	1213473	SH	DEFINED	01 1
SAGA COMMUNICATIONS			COM	786598102	93	12000	SH	DEFINED	01 0
SAGA COMMUNICATIONS	S		COM	786598102	1130	146000	SH	DEFINED	01 0
SAILA INC	S		COM	78709Y105	3391	103990	SH	DEFINED	01 0
ST JOE COMPANY	S		COM	790148100	1299	23676	SH	DEFINED	01 0
ST JUDE MEDICAL INC	S		COM	790849103	22115	626713	SH	DEFINED	01 1
ST JUDE MEDICAL INC	S		COM	790849103	24733	700837	SH	DEFINED	01 0
ST JUDE MEDICAL INC	S		COM	790849103	5914	167569	SH	DEFINED	01 0
ST JUDE MEDICAL INC	S		COM	790849103	2863	81127	SH	DEFINED	01 0
ST MARY LAND & EXPLORATION	S		COM	792228108	5561	151470	SH	DEFINED	01 0
ST PAUL TRAVELERS COS INC/TH			COM	792860108	8081	172342	SH	DEFINED	01 0
ST PAUL TRAVELERS COS INC/TH			COM	792860108	233134	4971929	SH	DEFINED	01 0
ST PAUL TRAVELERS COMPANIES, I			COM	792860108	103	2200	SH	DEFINED	01 0
ST PAUL TRAVELERS COMPANIES, I			COM	792860108	314	6700	SH	DEFINED	01 0
SAKS INC			COM	79377W108	78	4500	SH	DEFINED	01 0
SALEM COMM.	S		COM	794093104	271	24000	SH	DEFINED	01 0
SALESFORCE.COM INC	S		COM	79466L302	2100	58512	SH	DEFINED	01 0
SALESFORCE.COM INC	S		COM	79466L302	9150	255473	SH	DEFINED	01 1

SAMSUNG ELECTR GDR 144A FSUS	COM	796050979	434	1236	SH	DEFINED	01	0	
SAN DIEGO G & E 07.050% 01/15/	PRF	797440831	954	38675	SH	DEFINED	01	0	
SANDERSON FARMS INC S	COM	800013104	994	30730	SH	DEFINED	01	0	
SANDISK CORP S	COM	80004C101	3620	67615	SH	DEFINED	01	0	
SANDISK CORP S	COM	80004C101	33695	629334	SH	DEFINED	01	0	
SANMINA-SCI CORP S	COM	800907107	100	26786	SH	DEFINED	01	0	
SANMINA-SCI CORP S	COM	800907107	391	104674	SH	DEFINED	01	0	
SANMINA-SCI CORPORATION	COM	800907107	78	20800	SH	DEFINED	01	0	
SANMINA-SCI CORPORATION	COM	800907107	34	9000	SH	DEFINED	01	0	
SANOFI-AVENTIS	COM	80105N105	58	1300	SH	DEFINED	01	0	
SANOFI-AVENTIS-ADR FSUSD	COM	80105N105	2101	47250	SH	DEFINED	01	0	
SAPIENT CORPORATION S	COM	803062108	1277	234400	SH	DEFINED	01	0	
SARA LEE CORP S	COM	803111103	16624	1034535	SH	DEFINED	01	0	
SARA LEE CORP	COM	803111103	191	11900	SH	DEFINED	01	0	
SARA LEE CORP S	COM	803111103	2400	149333	SH	DEFINED	01	0	
SASOL LTD-SPONSORED ADR FSUS	COM	803866300	822	25000	SH	DEFINED	01	0	
SATYAM COMPUTER SERVICES-ADR	COM	804098101	305	7882	SH	DEFINED	01	1	
SATYAM COMPUTER SERVICES-ADR	COM	804098101	2707	69940	SH	DEFINED	01	0	
SAUER-DANFOSS INC S	COM	804137107	78	3240	SH	DEFINED	01	0	
SAUER-DANFOSS INC S	COM	804137107	17	724	SH	DEFINED			
SAUL CENTERS INC S	COM	804395101	85	1887	SH	DEFINED	01	0	
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	669	102788	SH	DEFINED	01	0	
SAVVIS INC S	COM	805423308	1817	63738	SH	DEFINED	01	0	
SAXON CAPITAL INC S	COM	80556T106	51	3635	SH	DEFINED			
SAXON CAPITAL INC S	COM	80556T106	248	17665	SH	DEFINED	01	0	
SBERBANK RF-$ US FSUSD	COM	805650991	15565	7140	SH	DEFINED	01	0	
SAYANO-SHUSHENSKAYA-BRD FSUS	COM	805651999	2534	2977387	SH	DEFINED	01	0	
SCANA CORP S	COM	80589M102	11295	280471	SH	DEFINED	01	0	
SCANSOURCE INC S	COM	806037107	3159	104160	SH	DEFINED	01	0	
SCHAWK INC S	COM	806373106	3189	175000	SH	DEFINED	01	0	
HENRY SCHEIN INC S	COM	806407102	9821	196022	SH	DEFINED	01	1	
HENRY SCHEIN INC S	COM	806407102	4266	85088	SH	DEFINED	01	0	
SCHERING-PLOUGH CORP S	COM	806605101	476	21574	SH	DEFINED	01	1	
SCHERING-PLOUGH CORP S	COM	806605101	6429	291017	SH	DEFINED	01	0	
SCHERING-PLOUGH CORP S	COM	806605101	109200	4943347	SH	DEFINED	01	0	
SCHERING-PLOUGH CORP 06.000% 0	CONV PRF	806605606	25508	458200	SH	DEFINED	01	0	
SCHIFF NUTRITION INT INC S	COM	806693107	704	101100	SH	DEFINED	01	0	
SCHLUMBERGER LTD FSUSD	COM	806857108	211980	3417371	SH	DEFINED	01	0	
SCHLUMBERGER LTD FSUSD	COM	806857108	477	7700	SH	DEFINED	01	1	
SCHLUMBERGER LTD FSUSD	COM	806857108	15583	251202	SH	DEFINED	01	0	
SCHLUMBERGER LTD	COM	806857108	31	500	SH	DEFINED	01	0	
SCHNITZER STEEL S	COM	806882106	10	318	SH	DEFINED			
SCHOLASTIC CORP S	COM	807066105	455	14600	SH	DEFINED	01	0	
SCHOLASTIC CORP S	COM	807066105	3850	123590	SH	DEFINED	01	0	
SCHOLASTIC CORP S	COM	807066105	1759	56450	SH	DEFINED	01	0	
SCHOOL SPECIALTY INC S	COM	807863105	4972	140878	SH	DEFINED	01	0	
SCHULMAN (A.) INC S	COM	808194104	1182	50295	SH	DEFINED	01	0	
SCHWAB (CHARLES) CORP S	COM	808513105	3636	203155	SH	DEFINED	01	0	
SCHWAB (CHARLES) CORP S	COM	808513105	63336	3540155	SH	DEFINED	01	1	
SCHWAB (CHARLES) CORP S	COM	808513105	4805	268450	SH	DEFINED	01	0	
SCHWEITZER MAUDUIT S	COM	808541106	26	1363	SH	DEFINED			
SCHWEITZER MAUDUIT S	COM	808541106	1114	58683	SH	DEFINED	01	0	
SCIELE PHARMA INC S	COM	808627103	4391	233120	SH	DEFINED	01	0	
SCIENTIFIC GAMES S	COM	80874P109	2027	63750	SH	DEFINED	01	0	
SCRIPPS CO (E.W) CLA S	COM	811054204	785	16370	SH	DEFINED	01	0	
SCRIPPS CO (E.W) CLA S	COM	811054204	5497	114685	SH	DEFINED	01	0	
SEA CONTAINERS LTD-CL A FSUS	COM	811371707	429	367000	SH	DEFINED	01	0	
SEABOARD CORP S	COM	811543107	16	13	SH	DEFINED			
SEABOARD CORP S	COM	811543107	686	570	SH	DEFINED	01	0	
SEABRIGHT INSURANCE HOLDINGS	COM	811656107	210	15000	SH	DEFINED	01	0	
SEABRIGHT INSURANCE HOLDINGS	COM	811656107	798	57190	SH	DEFINED	01	0	
SEABRIGHT INSURANCE HOLDINGS	COM	811656107	895	63950	SH	DEFINED	01	0	

SEACOR HOLDINGS INC	S	COM	811904101	4646	56320	SH	DEFINED	01 0
SEALED AIR CORP	S	COM	81211K100	862	15926	SH	DEFINED	01 0
SEALED AIR CORP	S	COM	81211K100	30614	565692	SH	DEFINED	01 0
SEALY CORP	S	COM	812139301	2579	197550	SH	DEFINED	01 0
SEALY CORP	S	COM	812139301	246	18800	SH	DEFINED	01 0
SEALY CORP	S	COM	812139301	862	65940	SH	DEFINED	01 0
SEARS HOLDINGS CORP	S	COM	812350106	1	6	SH	DEFINED	03
SEARS HOLDINGS CORP	S	COM	812350106	3301	20877	SH	DEFINED	01 0
SEARS HOLDINGS CORP	S	COM	812350106	8555	54118	SH	DEFINED	01 0
SEARS HOLDINGS CORP	S	COM	812350106	2768	17532	SH	DEFINED	01 1
CONSUMER DISCRETIONARY SELT		COM	81369Y407	2237	64039	SH	DEFINED	01 0
FINANCIAL SELECT SECTOR SPDR		COM	81369Y605	11935	344331	SH	DEFINED	01 0
SECURE COMPUTING CORP	S	COM	813705100	1033	163125	SH	DEFINED	01 0
SECURITY BANK CORP	S	COM	814047106	124	5500	SH	DEFINED	01 0
SEITEL INC	S	COM	816074405	476	129816	SH	DEFINED	01 0
SELECT COMFORT CORPORATION	S	COM	81616X103	6867	313847	SH	DEFINED	01 0
SELECTIVE INSURANCE GROUP	S	COM	816300107	560	10650	SH	DEFINED	01 0
SELECTIVE INSURANCE GROUP	S	COM	816300107	2211	42000	SH	DEFINED	01 0
SELECTIVE INSURANCE GROUP	S	COM	816300107	14954	284242	SH	DEFINED	01 0
SELECTIVE INSURANCE GROUP	S	COM	816300107	18	341	SH	DEFINED	
SEMTECH CORP	S	COM	816850101	2670	209200	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	2578	51312	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	25217	501815	SH	DEFINED	01 0
SENIOR HOUSING PROP TRUST	S	COM	81721M109	2644	123890	SH	DEFINED	01 0
SENSIENT TECHNOLOGIES CORP	S	COM	81725T100	1056	53860	SH	DEFINED	01 0
SENSIENT TECHNOLOGIES CORP	S	COM	81725T100	264	13500	SH	DEFINED	01 0
SENSIENT TECHNOLOGIES CORP	S	COM	81725T100	9743	497888	SH	DEFINED	01 0
SENSIENT TECHNOLOGIES CORP	S	COM	81725T100	51	2604	SH	DEFINED	
SEPRACOR INC	S	COM	817315104	79	1617	SH	DEFINED	01 0
SEPRACOR INC	S	COM	817315104	19	390	SH	DEFINED	01 0
SEQUA CORP-CL A	S	COM	817320104	1033	11000	SH	DEFINED	01 0
SEQUA CORP-CL B	S	COM	817320203	2450	26000	SH	DEFINED	01 0
SHANGHAI ZHENHUA PORT MACH-B		COM	819460999	140	157000	SH	DEFINED	01 0
SHAW GROUP INC	S	COM	820280105	3684	155853	SH	DEFINED	01 0
SHERWIN-WILLIAMS CO/THE	S	COM	824348106	2536	45457	SH	DEFINED	01 0
SHERWIN-WILLIAMS CO/THE	S	COM	824348106	1235	22139	SH	DEFINED	01 0
SHILOH INDUSTRIES INC	S	COM	824543102	88	6509	SH	DEFINED	01 0
SHINHAN FINANCIAL GRP-ADR	FS	COM	824596100	3156	35136	SH	DEFINED	01 0
SHINHAN FINANCIAL GRP-ADR	FS	COM	824596100	410	4559	SH	DEFINED	01 1
SHIRE PLC - ADR	FSUSD	COM	82481R106	1360	27530	SH	DEFINED	01 0
SHUFFLE MASTER INC	S	COM	825549108	26466	980590	SH	DEFINED	01 1
SHUFFLE MASTER INC	S	COM	825549108	1829	67713	SH	DEFINED	01 0
SHUTTERFLY INC	S	COM	82568P304	241	15480	SH	DEFINED	01 0
SIERRA HEALTH SERVICES INC	S	COM	826322109	2014	53313	SH	DEFINED	01 1
SIERRA HEALTH SERVICES INC	S	COM	826322109	5851	154613	SH	DEFINED	01 0
SIERRA PACIFIC RESOURCES	S	COM	826428104	2822	196800	SH	DEFINED	01 0
SIERRA WIRELESS INC	FSUSD	COM	826516106	442	38581	SH	DEFINED	01 0
SIGMA-ALDRICH	S	COM	826552101	3079	40689	SH	DEFINED	01 0
SIGMA-ALDRICH	S	COM	826552101	57435	759014	SH	DEFINED	01 0
SILICON LABORATORIES INC	S	COM	826919102	2674	86204	SH	DEFINED	01 0
SILGAN HOLDINGS INC	S	COM	827048109	402	10714	SH	DEFINED	01 0
SILGAN HOLDINGS INC	S	COM	827048109	16	436	SH	DEFINED	
SILICON STORAGE TECHNOLOGY	S	COM	827057100	2097	509510	SH	DEFINED	01 0
SILICON STORAGE TECHNOLOGY	S	COM	827057100	729	176870	SH	DEFINED	01 0
SILICON STORAGE TECHNOLOGY	S	COM	827057100	174	42200	SH	DEFINED	01 0
SILICON IMAGE INC	S	COM	82705T102	3041	239070	SH	DEFINED	01 0
SILVER STANDARD RESOURCES INC		COM	82823L106	883	40000	SH	DEFINED	01 0
SIMON PPTY GROUP INC NEW		COM	828806109	18	200	SH	DEFINED	01 0
SIMON PROPERTY GROUP INC	S	COM	828806109	13256	146285	SH	DEFINED	01 0
SIMON PROPERTY GROUP INC	S	COM	828806109	3937	43445	SH	DEFINED	01 0
SIMON PROPERTY GROUP INC	S	COM	828806109	1390	15364	SH	DEFINED	01 1
SIMPSON MANUFACTURING CO INC		COM	829073105	2297	84966	SH	DEFINED	01 0

SINCLAIR BROADCASTIN	S	COM	829226109	2495	317953	SH	DEFINED	01 0
SIRENZA MICRODEVICES INC	S	COM	82966T106	46	5806	SH	DEFINED	
SIRENZA MICRODEVICES INC	S	COM	82966T106	529	66876	SH	DEFINED	01 0
SIRIUS SATELLITE RADIO INC	S	COM	82966U103	22	5622	SH	DEFINED	01 0
SIRF TECHNOLOGY HOLDINGS INC		COM	82967H101	368	15325	SH	DEFINED	01 0
SIRF TECHNOLOGY HOLDINGS INC		COM	82967H101	705	29407	SH	DEFINED	01 0
SIRVA INC	S	COM	82967Y104	7	2603	SH	DEFINED	01 0
SITEL CORP	S	COM	82980K107	30	9858	SH	DEFINED	01 0
SIX FLAGS INC	S	COM	83001P109	131	25000	SH	DEFINED	01 0
SKECHERS USA	S	COM	830566105	4516	192096	SH	DEFINED	01 0
SKECHERS USA	S	COM	830566105	16	680	SH	DEFINED	
SKYLINE CORP	S	COM	830830105	2414	63178	SH	DEFINED	01 0
SKYWEST INC	S	COM	830879102	267	10900	SH	DEFINED	01 0
SKYWEST INC	S	COM	830879102	1060	43190	SH	DEFINED	01 0
SKYWEST INC	S	COM	830879102	5987	244253	SH	DEFINED	01 0
SKYWORKS SOLUTIONS INC	S	COM	83088M102	1620	312138	SH	DEFINED	01 0
SKILLSOFT PLC	FSUSD	COM	830928107	539	84399	SH	DEFINED	01 0
SMITH (A.O.) CORP	S	COM	831865209	2939	74535	SH	DEFINED	01 0
SMITH INTERNATIONAL INC	S	COM	832110100	457	11772	SH	DEFINED	01 0
SMITH INTERNATIONAL INC	S	COM	832110100	25653	661130	SH	DEFINED	01 0
SMITH MICRO SOFTWARE INC	S	COM	832154108	10	711	SH	DEFINED	
SMITHFIELD FOODS INC	S	COM	832248108	63	2329	SH	DEFINED	01 0
SMITHTOWN BANCORP INC	S	COM	832449102	188	6975	SH	DEFINED	01 0
SMUCKER (JM) CO WI	S	COM	832696405	719	15000	SH	DEFINED	01 0
SMURFIT-STONE CONTAINER		COM	832727101	84	7500	SH	DEFINED	01 0
SNAP-ON INC	S	COM	833034101	1047	23510	SH	DEFINED	01 0
SNAP-ON INC	S	COM	833034101	508	11406	SH	DEFINED	01 0
SNAP-ON INC	S	COM	833034101	2265	50913	SH	DEFINED	01 1
SOCIEDAD QUIMICA	FSUSD	COM	833635105	990	8600	SH	DEFINED	01 0
SOHU.COM INC	S	COM	83408W103	507	23050	SH	DEFINED	01 0
SOLECTRON CORP	S	COM	834182107	10367	3180121	SH	DEFINED	01 0
SOLECTRON CORP	S	COM	834182107	586	179668	SH	DEFINED	01 0
SOLECTRON CORP COM		COM	834182107	72	22000	SH	DEFINED	01 0
SOMANETICS CORP	S	COM	834445405	785	39329	SH	DEFINED	01 0
SONIC CORP	S	COM	835451105	7591	335883	SH	DEFINED	01 1
SONIC CORP	S	COM	835451105	6457	285594	SH	DEFINED	01 0
SONIC CORP	S	COM	835451105	1292	57143	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	S	COM	83545G102	1815	78582	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	S	COM	83545G102	30	1301	SH	DEFINED	
SONIC SOLUTIONS	S	COM	835460106	765	50200	SH	DEFINED	01 0
SONICWALL INC	S	COM	835470105	230	21100	SH	DEFINED	01 0
SONICWALL INC	S	COM	835470105	11	978	SH	DEFINED	
SONICWALL INC	S	COM	835470105	867	79340	SH	DEFINED	01 0
SONICWALL INC	S	COM	835470105	796	73096	SH	DEFINED	01 0
SONY CORP ADR		COM	835699307	113	2800	SH	DEFINED	01 0
SOTHEBY'S HOLDINGS -CL A	S	COM	835898107	2580	80042	SH	DEFINED	01 0
SONUS NETWORKS INC	S	COM	835916107	16794	3192735	SH	DEFINED	01 0
SOURCE INTERLINK COS		COM	836151209	67	7100	SH	DEFINED	01 0
SOUTH FINANCIAL GROUP INC	S	COM	837841105	3790	145599	SH	DEFINED	01 0
SOUTH JERSEY INDUSTRIES	S	COM	838518108	1695	56660	SH	DEFINED	01 0
SOUTHERN CO	S	COM	842587107	115956	3364944	SH	DEFINED	01 0
SOUTHERN CO	S	COM	842587107	5603	162596	SH	DEFINED	01 0
SOUTHERN COPPER CORP	S	COM	84265V105	4943	53423	SH	DEFINED	01 0
SOUTHERN ENERGY HOMES INC	S	COM	842814105	17	2000	SH	DEFINED	01 0
SOUTHERN UNION CO	S	COM	844030106	5163	195481	SH	DEFINED	01 0
SOUTHWEST AIRLINES CO	S	COM	844741108	2573	154430	SH	DEFINED	01 0
SOUTHWEST AIRLINES CO	S	COM	844741108	659	39528	SH	DEFINED	01 0
SOUTHWEST BANCORP INC	S	COM	844767103	1358	52560	SH	DEFINED	01 0
SOUTHWEST BANCORP INC	S	COM	844767103	333	12900	SH	DEFINED	01 0
SOUTHWEST BANCORP INC	S	COM	844767103	1211	46880	SH	DEFINED	01 0
SOUTHWEST GAS CORP	S	COM	844895102	603	18100	SH	DEFINED	01 0
SOUTHWEST GAS CORP	S	COM	844895102	9300	279078	SH	DEFINED	01 0

SOUTHWEST GAS CORP	S		COM	844895102	2288	68700	SH	DEFINED	01 0
SOUTHWESTERN ENERGY CO	S		COM	845467109	8893	297720	SH	DEFINED	01 0
SOVEREIGN BANCORP INC	S		COM	845905108	1515	70449	SH	DEFINED	01 0
SOVEREIGN BANCORP INC	S		COM	845905108	512	23799	SH	DEFINED	01 0
SOVRAN SELF STORAGE INC	S		COM	84610H108	161	2900	SH	DEFINED	01 0
SOVRAN SELF STORAGE INC	S		COM	84610H108	691	12470	SH	DEFINED	01 0
SOVRAN SELF STORAGE INC	S		COM	84610H108	5689	102420	SH	DEFINED	01 0
SPANISH BRDCAST CL A	S		COM	846425882	1569	359160	SH	DEFINED	01 0
SPANSION INC-CLASS A	S		COM	84649R101	13058	783360	SH	DEFINED	01 0
SPARTAN STORES INC	S		COM	846822104	2235	132181	SH	DEFINED	01 0
SPARTAN STORES INC	S		COM	846822104	754	44670	SH	DEFINED	01 0
SPARTAN STORES INC	S		COM	846822104	189	11200	SH	DEFINED	01 0
SPARTECH CORP	S		COM	847220209	169	6300	SH	DEFINED	01 0
SPARTECH CORP	S		COM	847220209	5106	190778	SH	DEFINED	01 0
SPARTECH CORP	S		COM	847220209	720	26880	SH	DEFINED	01 0
SPECTRALINK CORP	S		COM	847580107	676	82300	SH	DEFINED	01 0
SPECTRUM CONTROL INC	S		COM	847615101	411	43674	SH	DEFINED	01 0
SPECTRUM BRANDS INC	S		COM	84762L105	66453	7873671	SH	DEFINED	01 0
SPEEDWAY MOTORSPORTS INC	S		COM	847788106	975	26770	SH	DEFINED	01 0
SPEEDWAY MOTORSPORTS INC	S		COM	847788106	229	6300	SH	DEFINED	01 0
SPEEDWAY MOTORSPORTS INC	S		COM	847788106	7682	211010	SH	DEFINED	01 0
SPHERION CORPORATION	S		COM	848420105	2543	355709	SH	DEFINED	01 0
SPIRIT FINANCE CORP	S		COM	848568309	2989	257400	SH	DEFINED	01 0
SPRINT NEXTEL CORP	S		COM	852061100	766331	44683910	SH	DEFINED	01 0
SPRINT NEXTEL CORP	S		COM	852061100	3756	219000	SH	DEFINED	01 1
SPRINT NEXTEL CORP	S		COM	852061100	11301	658968	SH	DEFINED	01 0
SPRINT NEXTEL CORP			COM	852061100	238	13900	SH	DEFINED	01 0
SPRINT NEXTEL CORP			COM	852061100	43	2500	SH	DEFINED	01 0
STAGE STORES INC	S		COM	85254C305	1516	51660	SH	DEFINED	01 0
STAMPS.COM INC	S		COM	852857200	1242	65157	SH	DEFINED	01 0
STANCORP FINANCIAL GROUP	S		COM	852891100	5801	130003	SH	DEFINED	01 0
STANDARD MICROSYSTEMS CORP	S		COM	853626109	1666	58617	SH	DEFINED	01 0
STANDARD MOTOR PRODS	S		COM	853666105	276	23015	SH	DEFINED	01 0
STANDARD-PACIFIC CORP	S		COM	85375C101	27735	1180722	SH	DEFINED	01 1
STANDARD-PACIFIC CORP	S		COM	85375C101	3339	142130	SH	DEFINED	01 0
STANDARD PARKING CORP	S		COM	853790103	207	6599	SH	DEFINED	01 0
STANDARD REGISTER CO	S		COM	853887107	545	41319	SH	DEFINED	01 0
STANDEX INTERNATIONAL CORP	S		COM	854231107	25	900	SH	DEFINED	
STANDEX INTERNATIONAL CORP	S		COM	854231107	759	27255	SH	DEFINED	01 0
STANDEX INT'L CORP			COM	854231107	75	2700	SH	DEFINED	01 0
STANLEY WORKS/THE	S		COM	854616109	792	15896	SH	DEFINED	01 0
STANLEY WORKS/THE	S		COM	854616109	23877	478971	SH	DEFINED	01 0
STAPLES INC	S		COM	855030102	497	20400	SH	DEFINED	10
STAPLES INC	S		COM	855030102	3516	144519	SH	DEFINED	01 0
STAPLES INC	S		COM	855030102	19419	797797	SH	DEFINED	01 1
STAPLES INC	S		COM	855030102	6666	273969	SH	DEFINED	01 0
STAPLES INC	S		COM	855030102	4503	185068	SH	DEFINED	01 0
STARBUCKS CORP	S		COM	855244109	5190	152420	SH	DEFINED	01 0
STARBUCKS CORP	S		COM	855244109	20254	594838	SH	DEFINED	01 0
STARTEK INC	S		COM	85569C107	706	56699	SH	DEFINED	01 0
STARWOOD HOTELS & RESORTS	S		COM	85590A401	48623	850190	SH	DEFINED	01 0
STARWOOD HOTELS & RESORTS	S		COM	85590A401	2870	50189	SH	DEFINED	01 0
STATE BANK OF INDIA	FSUSD		COM	856552203	5356	96500	SH	DEFINED	01 0
STATE STREET CORP	S		COM	857477103	18395	294818	SH	DEFINED	01 0
STATE STREET CORP	S		COM	857477103	4059	65055	SH	DEFINED	01 0
STATE STREET CORP			COM	857477103	144	2300	SH	DEFINED	01 0
STATION CASINOS INC	S		COM	857689103	24748	427940	SH	DEFINED	01 0
STATION CASINOS INC	S		COM	857689103	1948	33682	SH	DEFINED	01 0
THE STEAK N SHAKE COMPANY	S		COM	857873103	989	58518	SH	DEFINED	01 0
STEEL DYNAMICS INC	S		COM	858119100	4024	79774	SH	DEFINED	01 0
STEEL TECHNOLOGIES INC	S		COM	858147101	437	22268	SH	DEFINED	01 0
STEIN MART INC	S		COM	858375108	797	52420	SH	DEFINED	01 0

STEINWAY MUSICAL INSTRUMENTS	COM	858495104	176	6287	SH	DEFINED	01	0
STELLENT INC S	COM	85856W105	862	79504	SH	DEFINED	01	0
STEPAN CO S	COM	858586100	709	24270	SH	DEFINED	01	0
STERLING BANCSHARES S	COM	858907108	3646	180045	SH	DEFINED	01	0
STERICYCLE INC	COM	858912108	2667	38273	SH	DEFINED	01	1
STERIS CORP S	COM	859152100	13	547	SH	DEFINED		
STERLING BANCORP S	COM	859158107	713	36265	SH	DEFINED	01	0
STEREOTAXIS INC S	COM	85916J102	301	29075	SH	DEFINED	01	0
STERLING CONSTRUCTION CO S	COM	859241101	1712	85290	SH	DEFINED	01	0
STERLING FINANCIAL CORP (PA)	COM	859317109	1584	72085	SH	DEFINED	01	0
STERLING FINANCIAL CORP (PA)	COM	859317109	1759	80029	SH	DEFINED	01	0
STERLING FINANCIAL CORP (PA)	COM	859317109	452	20537	SH	DEFINED	01	0
STERLING FINL CORP S	COM	859319105	8710	268546	SH	DEFINED	01	0
STERLING FINL CORP S	COM	859319105	2026	62490	SH	DEFINED	01	0
STERLING FINL CORP S	COM	859319105	538	16600	SH	DEFINED	01	0
STEWART INFORMATION SERVICES	COM	860372101	4723	135829	SH	DEFINED	01	0
STEWART INFORMATION SERVICES	COM	860372101	50	1435	SH	DEFINED		
STILLWATER MINING CO S	COM	86074Q102	13	1583	SH	DEFINED		
STILLWATER MINING CO S	COM	86074Q102	13228	1574724	SH	DEFINED	01	0
STONE ENERGY CORP S	COM	861642106	89	2199	SH	DEFINED		
STONE ENERGY CORP S	COM	861642106	2757	68129	SH	DEFINED	01	0
STRATASYS INC S	COM	862685104	1558	59000	SH	DEFINED	01	0
STRATEX NETWORKS INC S	COM	86279T109	801	180448	SH	DEFINED	01	0
STRATTEC SECURITY CORP S	COM	863111100	472	12326	SH	DEFINED	01	0
STRAYER EDUCATION INC S	COM	863236105	2044	18888	SH	DEFINED	01	0
STRAYER EDUCATION INC S	COM	863236105	36642	338604	SH	DEFINED	01	0
STRIDE RITE CORP S	COM	863314100	15	1096	SH	DEFINED		
STRIDE RITE CORP S	COM	863314100	1003	71797	SH	DEFINED	01	0
STRYKER CORP S	COM	863667101	14548	293344	SH	DEFINED	01	0
STRYKER CORP S	COM	863667101	2891	58306	SH	DEFINED	01	0
STURM RUGER & CO INC S	COM	864159108	327	42244	SH	DEFINED	01	0
SUN LIFE FINL SVCS FSUSD	COM	866796105	2189	53280	SH	DEFINED	01	0
SUN MICROSYSTEMS INC S	COM	866810104	3454	695052	SH	DEFINED	01	0
SUN MICROSYSTEMS INC S	COM	866810104	11568	2327586	SH	DEFINED	01	0
SUNCOR ENERGY INC FSUSD	COM	867229106	14834	205869	SH	DEFINED	01	0
SUNCOR ENERGY INC FSUSD	COM	867229106	283	3931	SH	DEFINED	01	0
SUNOCO INC S	COM	86764P109	19030	305987	SH	DEFINED	01	0
SUNOCO INC S	COM	86764P109	1594	25624	SH	DEFINED	01	0
SUNPOWER CORP-CLASS A	COM	867652109	206	7419	SH	DEFINED	01	1
SUNRISE SENIOR LIVING INC S	COM	86768K106	4802	160766	SH	DEFINED	01	0
SUNSTONE HOTEL INVESTORS INC	COM	867892101	4658	156710	SH	DEFINED	01	0
SUNSTONE HOTEL INVESTORS INC	COM	867892101	927	31260	SH	DEFINED	01	0
SUNSTONE HOTEL INVESTORS INC	COM	867892101	256	8600	SH	DEFINED	01	0
SUNTRUST BANKS INC S	COM	867914103	5539	71670	SH	DEFINED	01	0
SUNTRUST BANKS INC S	COM	867914103	14974	193768	SH	DEFINED	01	0
SUNTRUST BANKS	COM	867914103	224	2900	SH	DEFINED	01	0
SUPERIOR BANCORP S	COM	86806M106	2748	238937	SH	DEFINED	01	0
SUPERIOR ENERGY SERVICES INC	COM	868157108	804	30638	SH	DEFINED	01	0
SUPERIOR ESSEX INC S	COM	86815V105	45	1315	SH	DEFINED		
SUPERIOR ESSEX INC S	COM	86815V105	91	2674	SH	DEFINED	01	0
SUPERIOR INDUSTRIES INTL S	COM	868168105	21	1260	SH	DEFINED		
SUPERIOR INDUSTRIES INTL S	COM	868168105	9698	577588	SH	DEFINED	01	0
SUPERTEX INC S	COM	868532102	1031	26525	SH	DEFINED	01	0
SUPERVALU INC S	COM	868536103	1140	38467	SH	DEFINED	01	0
SUPERVALU INC S	COM	868536103	1233	41581	SH	DEFINED	01	0
SUPERVALU INC	COM	868536103	39	1300	SH	DEFINED	01	0
SURGUTNEFTEGAZ ADR FSUSD	COM	868861204	8352	128686	SH	DEFINED	01	0
SURMODICS INC S	COM	868873100	1420	40448	SH	DEFINED	01	0
SUSQUEHANNA BANCSHARES INC S	COM	869099101	5719	234011	SH	DEFINED	01	0
SUSQUEHANNA BANCSHARES INC S	COM	869099101	29	1189	SH	DEFINED		
SWIFT ENERGY CO S	COM	870738101	1676	40070	SH	DEFINED	01	0
SWIFT ENERGY CO S	COM	870738101	435	10400	SH	DEFINED	01	0

SWIFT ENERGY CO	S		COM	870738101	7052	168612	SH	DEFINED 01 0
SWIFT TRANSPORTATION CO INC			COM	870756103	55	2300	SH	DEFINED 01 0
SYBASE INC	S		COM	871130100	6436	265547	SH	DEFINED 01 0
SYBASE INC	S		COM	871130100	2449	101060	SH	DEFINED 01 0
SYBASE INC	S		COM	871130100	599	24700	SH	DEFINED 01 0
SYCAMORE NETWORKS INC	S		COM	871206108	2057	544190	SH	DEFINED 01 0
SYCAMORE NETWORKS INC	S		COM	871206108	654	172960	SH	DEFINED 01 0
SYCAMORE NETWORKS INC	S		COM	871206108	149	39500	SH	DEFINED 01 0
SYKES ENTERPRISES INC	S		COM	871237103	8506	418007	SH	DEFINED 01 0
SYKES ENTERPRISES INC	S		COM	871237103	1016	49930	SH	DEFINED 01 0
SYKES ENTERPRISES INC	S		COM	871237103	256	12600	SH	DEFINED 01 0
SYMANTEC CORP	S		COM	871503108	187312	8802287	SH	DEFINED 01 0
SYMANTEC CORP	S		COM	871503108	5375	252603	SH	DEFINED 01 0
SYMBOL TECHNOLOGIES INC	S		COM	871508107	741	49886	SH	DEFINED 01 0
SYMBOL TECHNOLOGIES INC	S		COM	871508107	658	44282	SH	DEFINED 01 0
SYMMETRICOM INC	S		COM	871543104	719	89064	SH	DEFINED 01 0
SYMMETRY MEDICAL INC	S		COM	871546206	1142	75700	SH	DEFINED 01 0
SYNAGRO TECHNOLOGIES INC	S		COM	871562203	4207	996867	SH	DEFINED 01 0
SYNAPTICS INC	S		COM	87157D109	1183	48540	SH	DEFINED 01 0
SYNAPTICS INC	S		COM	87157D109	1467	60288	SH	DEFINED 01 1
SYNOPSYS INC	S		COM	871607107	440	22377	SH	DEFINED 01 0
SYNOVUS FINANCIAL CORP	S		COM	87161C105	605	20621	SH	DEFINED 01 0
SYNOVUS FINANCIAL CORP	S		COM	87161C105	1870	63660	SH	DEFINED 01 0
SYNNEX CORP	S		COM	87162W100	28	1215	SH	DEFINED
SYNNEX CORP	S		COM	87162W100	1350	58648	SH	DEFINED 01 0
SYRATECH CORP RESTRICTED	S		COM	871824900	0	1647	SH	DEFINED 01 0
SYSCO CORP	S		COM	871829107	4065	121516	SH	DEFINED 01 0
SYSCO CORP	S		COM	871829107	7734	231228	SH	DEFINED 01 0
TCF FINL CORP MPLS	S		COM	872275102	293	11133	SH	DEFINED 01 0
TCF FINANCIAL			COM	872275102	60	2300	SH	DEFINED 01 0
TC PIPELINES LP	S		COM	87233Q108	1137	37240	SH	DEFINED 01 0
TD AMERITRADE HOLDING CORP	S		COM	87236Y108	370	19632	SH	DEFINED 01 0
TD AMERITRADE HOLDING CORP	S		COM	87236Y108	16354	867587	SH	DEFINED 01 1
TECO ENERGY INC	S		COM	872375100	14427	921880	SH	DEFINED 01 0
TECO ENERGY INC	S		COM	872375100	642	41038	SH	DEFINED 01 0
TESSCO TECHNOLOGIES INC	S		COM	872386107	212	7197	SH	DEFINED 01 0
THQ INC	S		COM	872443403	7479	256405	SH	DEFINED 01 0
TJX COMPANIES INC	S		COM	872540109	13055	465745	SH	DEFINED 01 0
TJX COMPANIES INC	S		COM	872540109	2564	91473	SH	DEFINED 01 0
TRW AUTOMOTIVE HOLDINGS CORP			COM	87264S106	1344	55884	SH	DEFINED 01 0
TTM TECHNOLOGIES	S		COM	87305R109	817	69859	SH	DEFINED 01 0
TTM TECHNOLOGIES	S		COM	87305R109	13	1133	SH	DEFINED
TVIA INC	S		COM	87307P101	43	31400	SH	DEFINED 01 0
TXU CORP	S		COM	873168108	12604	201596	SH	DEFINED 01 0
TXU CORP	S		COM	873168108	5667	90638	SH	DEFINED 01 0
TXU CORP			COM	873168108	56	900	SH	DEFINED 01 0
TAIWAN SEMI ADR	FSUSD		COM	874039100	535	55700	SH	DEFINED 10
TAIWAN SEMI ADR	FSUSD		COM	874039100	7298	760118	SH	DEFINED 01 0
TAIWAN SEMI ADR	FSUSD		COM	874039100	4	385	SH	DEFINED 01 0
TAIWAN SEMI ADR	FSUSD		COM	874039100	31313	3261610	SH	DEFINED 01 1
TAIWAN SEMI ADR	FSUSD		COM	874039100	617	64259	SH	DEFINED 01 0
TAKE-TWO INTERACTIVE	S		COM	874054109	85	5946	SH	DEFINED
TAKE-TWO INTERACTIVE	S		COM	874054109	2005	140613	SH	DEFINED 01 0
TALBOTS INC	S		COM	874161102	1201	44111	SH	DEFINED 01 0
TALBOTS INC	S		COM	874161102	1109	40640	SH	DEFINED 01 0
TALBOTS INC	S		COM	874161102	31	1132	SH	DEFINED
TALBOTS INC	S		COM	874161102	13058	479200	SH	DEFINED 01 0
TALISMAN ENERGY INC	FSUSD		COM	87425E103	909	55470	SH	DEFINED 01 0
TALK AMERICA HOLDINGS INC	S		COM	87426R202	30	3161	SH	DEFINED
TALK AMERICA HOLDINGS INC	S		COM	87426R202	86	9008	SH	DEFINED 01 0
TAM SA-SPONSORED ADR	FSUSD		COM	87484D103	2693	84458	SH	DEFINED 01 0
TAM SA-SPONSORED ADR	FSUSD		COM	87484D103	20655	650958	SH	DEFINED 01 1

TALX CORP S	COM	874918105	2602	106115	SH	DEFINED	01	0
TANGER FACTORY OUTLET CENTER	COM	875465106	3633	102000	SH	DEFINED	01	0
TANOX INC S	COM	87588Q109	12	998	SH	DEFINED	01	0
TARGET CORP S	COM	87612E106	9320	168696	SH	DEFINED	01	0
TARGET CORP S	COM	87612E106	105714	1913399	SH	DEFINED	01	0
TARGET CORP	COM	87612E106	144	2600	SH	DEFINED	01	0
TASTY BAKING CO	COM	876553306	82	9000	SH	DEFINED	01	0
TAUBMAN CENTERS INC S	COM	876664103	6104	137418	SH	DEFINED	01	0
TECH DATA CORP S	COM	878237106	7833	214379	SH	DEFINED	01	0
TECH DATA CORP	COM	878237106	66	1800	SH	DEFINED	01	0
TECHNE CORP S	COM	878377100	35743	702796	SH	DEFINED	01	0
TECHNE CORP S	COM	878377100	2094	41168	SH	DEFINED	01	0
TECHNICAL OLYMPIC USA INC S	COM	878483106	35	3529	SH	DEFINED		
TECHNICAL OLYMPIC USA INC S	COM	878483106	1117	113526	SH	DEFINED	01	0
TECHNITROL INC S	COM	878555101	1014	33960	SH	DEFINED	01	0
TECHNITROL INC S	COM	878555101	260	8700	SH	DEFINED	01	0
TECHNITROL INC S	COM	878555101	3422	114645	SH	DEFINED	01	0
TECHNITROL INC S	COM	878555101	99	3331	SH	DEFINED		
TEKTRONIX S	COM	879131100	1898	65572	SH	DEFINED	01	0
TEKTRONIX S	COM	879131100	476	16443	SH	DEFINED	01	0
TELE NORTE LESTE FSUSD	COM	879246106	16	1200	SH	DEFINED	01	0
TELECOM ARGENTINA - FSUSD	COM	879273209	0	14	SH	DEFINED	01	0
TELEDYNE TECHNOLOGIES INC S	COM	879360105	1263	31830	SH	DEFINED	01	0
TELEDYNE TECHNOLOGIES INC S	COM	879360105	341	8600	SH	DEFINED	01	0
TELEDYNE TECHNOLOGIES INC S	COM	879360105	11253	284185	SH	DEFINED	01	0
TELEFLEX INC S	COM	879369106	761	13682	SH	DEFINED	01	0
TELEFLEX INC	COM	879369106	39	700	SH	DEFINED	01	0
TELEFONOS DE MEXICO FSUSD	COM	879403780	151399	5918626	SH	DEFINED	01	0
TELEFONOS DE MEXICO FSUSD	COM	879403780	19693	769875	SH	DEFINED	01	1
TELEPHONE AND DATA S	COM	879433100	3221	76500	SH	DEFINED	01	0
TELEPHONE & DATA-SPECIAL SHS	COM	879433860	752	18400	SH	DEFINED	01	0
TELIK INC S	COM	87959M109	476	26750	SH	DEFINED	01	0
TELLABS	COM	879664100	75	6800	SH	DEFINED	01	0
TELLABS INC S	COM	879664100	31790	2905807	SH	DEFINED	01	1
TELLABS INC S	COM	879664100	26178	2388521	SH	DEFINED	01	0
TELLABS INC S	COM	879664100	974	88895	SH	DEFINED	01	0
TEMPLE-INLAND INC S	COM	879868107	18790	468575	SH	DEFINED	01	0
TEMPLE-INLAND INC S	COM	879868107	857	21362	SH	DEFINED	01	0
TELETECH HOLDINGS INC S	COM	879939106	935	59824	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL S	COM	88023U101	2558	148934	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL S	COM	88023U101	31	1817	SH	DEFINED		
TENARIS SA ADR FSUSD	COM	88031M109	67450	1906432	SH	DEFINED	01	1
TENARIS SA ADR FSUSD	COM	88031M109	9786	276577	SH	DEFINED	01	0
TENARIS SA ADR FSUSD	COM	88031M109	672	19000	SH	DEFINED	01	0
TENET HEALTHCARE CORP S	COM	88033G100	30982	3806255	SH	DEFINED	01	0
TENET HEALTHCARE CORP S	COM	88033G100	754	92594	SH	DEFINED	01	0
TENET HEALTHCARE CORP	COM	88033G100	66	8100	SH	DEFINED	01	0
TENNECO INC S	COM	880349105	767	32780	SH	DEFINED	01	0
TENNECO INC S	COM	880349105	5227	223430	SH	DEFINED	01	0
TENNECO INC S	COM	880349105	180	7700	SH	DEFINED	01	0
TERADYNE INC S	COM	880770102	509	38702	SH	DEFINED	01	0
TERADYNE INC S	COM	880770102	130	9906	SH	DEFINED	01	0
TERAYON COMMUNICATION SYS	COM	880775101	7	7416	SH	DEFINED	01	0
TEREX CORP NEW S	COM	880779103	24371	538941	SH	DEFINED	01	0
TERNIUM SA-SPONSORED ADR FSU	COM	880890108	49729	2150056	SH	DEFINED	01	1
TERNIUM SA-SPONSORED ADR FSU	COM	880890108	456	19701	SH	DEFINED	10	
TERNIUM SA-SPONSORED ADR FSU	COM	880890108	10152	438314	SH	DEFINED	01	0
TERREMARK WORLDWIDE INC	COM	881448203	1484	267848	SH	DEFINED	01	1
TESORO CORP S	COM	881609101	689	11892	SH	DEFINED	01	0
TEVA PHARM INDS AD FSUSD	COM	881624209	52339	1535361	SH	DEFINED	01	0
TEVA PHARM INDS AD FSUSD	COM	881624209	78	2279	SH	DEFINED	01	0
TETRA TECHNOLOGIES INC S	COM	88162F105	11086	458897	SH	DEFINED	01	0

TETRA TECH INC	S	COM	88162G103	1946	111723	SH	DEFINED	01 0
TESSERA TECHNOLOGIES INC	S	COM	88164L100	1329	38248	SH	DEFINED	01 1
TESSERA TECHNOLOGIES INC	S	COM	88164L100	2344	67410	SH	DEFINED	01 0
TEXAS INDUSTRIES INC	S	COM	882491103	286	5500	SH	DEFINED	01 0
TEXAS INDUSTRIES INC	S	COM	882491103	5835	112107	SH	DEFINED	01 0
TEXAS INDUSTRIES INC	S	COM	882491103	1153	22160	SH	DEFINED	01 0
TEXAS INSTRUMENTS INC	S	COM	882508104	35968	1081730	SH	DEFINED	01 0
TEXAS INSTRUMENTS INC	S	COM	882508104	10011	301084	SH	DEFINED	01 0
TEXAS REGIONAL BANCSHARES INC		COM	882673106	21	550	SH	DEFINED	
TEXTRON INC		COM	883203101	166	1900	SH	DEFINED	01 0
TEXTRON INC	S	COM	883203101	2170	24801	SH	DEFINED	01 0
TEXTRON INC	S	COM	883203101	64548	737689	SH	DEFINED	01 0
THERAGENICS CORP	S	COM	883375107	179	62202	SH	DEFINED	01 0
THE9 LTD-ADR	FSUSD	COM	88337K104	66	3100	SH	DEFINED	01 0
THERMO ELECTRON CORP	S	COM	883556102	4847	123238	SH	DEFINED	01 0
THERMO ELECTRON CORP	S	COM	883556102	1218	30961	SH	DEFINED	01 0
THERMO ELECTRON CORP	S	COM	883556102	62034	1579668	SH	DEFINED	01 1
THERMO ELECTRON CORP	S	COM	883556102	13405	340813	SH	DEFINED	01 0
THERMO ELECTRON CORP	S	COM	883556102	774	19700	SH	DEFINED	10
THESTREET.COM INC	S	COM	88368Q103	2702	254012	SH	DEFINED	01 0
THOMAS & BETTS CORP	S	COM	884315102	9714	203605	SH	DEFINED	01 0
THOR INDUSTRIES INC	S	COM	885160101	3185	77362	SH	DEFINED	01 0
THORNBURG MORTGAGE INC	S	COM	885218107	483	18977	SH	DEFINED	01 0
3COM CORP	S	COM	885535104	28688	6504940	SH	DEFINED	01 0
3COM CORP	S	COM	885535104	222	50300	SH	DEFINED	01 0
3COM CORP	S	COM	885535104	943	214180	SH	DEFINED	01 0
360NETWORKS CORP	FSUSD	COM	885575100	228	76029	SH	DEFINED	01 0
3M CO	S	COM	88579Y101	145712	1957943	SH	DEFINED	01 0
3M CO	S	COM	88579Y101	11013	147980	SH	DEFINED	01 0
TIBCO SOFTWARE INC	S	COM	88632Q103	24636	2743495	SH	DEFINED	01 0
TIBCO SOFTWARE INC	S	COM	88632Q103	1797	200280	SH	DEFINED	01 0
TIBCO SOFTWARE INC	S	COM	88632Q103	462	51400	SH	DEFINED	01 0
TIDEWATER INC	S	COM	886423102	58458	1322887	SH	DEFINED	01 0
TIERONE CORP	S	COM	88650R108	8673	255600	SH	DEFINED	01 0
TIERONE CORP	S	COM	88650R108	512	15100	SH	DEFINED	01 0
TIERONE CORP	S	COM	88650R108	2025	59690	SH	DEFINED	01 0
TIFFANY & CO	S	COM	886547108	5672	170842	SH	DEFINED	01 0
TIFFANY & CO	S	COM	886547108	901	27144	SH	DEFINED	01 0
TIM PARTICIPACOES SA -ADR	FS	COM	88706P106	12862	461831	SH	DEFINED	01 0
TIM PARTICIPACOES SA -ADR	FS	COM	88706P106	40753	1465430	SH	DEFINED	01 1
TIMBERLAND CO -CL A	S	COM	887100105	374	13000	SH	DEFINED	01 0
TIMBERLAND CO -CL A	S	COM	887100105	22	768	SH	DEFINED	
TIMCO AVIATION SERVICES INC. 0		CONV BND	887151AB4	0	11949	PRN	DEFINED	01 0
TIME WARNER INC	S	COM	887317105	122475	6718207	SH	DEFINED	01 0
TIME WARNER INC	S	COM	887317105	15453	847703	SH	DEFINED	01 0
TIME WARNER INC		COM	887317105	108	5900	SH	DEFINED	01 0
TIME WARNER INC		COM	887317105	423	23200	SH	DEFINED	01 0
TIME WARNER TELECOM	S	COM	887319101	14	720	SH	DEFINED	
TIME WARNER TELECOM	S	COM	887319101	4169	219269	SH	DEFINED	01 0
TIME WARNER TELECOM	S	COM	887319101	48671	2569745	SH	DEFINED	01 1
TIMKEN CO	S	COM	887389104	102	3400	SH	DEFINED	01 0
TITANIUM METALS CORP	S	COM	888339207	804	31771	SH	DEFINED	01 0
TIVO INC	S	COM	888706108	1819	239600	SH	DEFINED	01 0
TODCO	S	COM	88889T107	48477	1402280	SH	DEFINED	01 1
TODCO	S	COM	88889T107	2691	77782	SH	DEFINED	01 0
TOLL BROTHERS INC	S	COM	889478103	857	30566	SH	DEFINED	01 0
TOLLGRADE COMMUNICATIONS INC		COM	889542106	238	26568	SH	DEFINED	01 0
TOMKINS PLC ADR	FSUSD	COM	890030208	1656	92700	SH	DEFINED	01 0
TOMPKINS TRUSTCO INC	S	COM	890110109	12	265	SH	DEFINED	
TOMPKINS TRUSTCO INC	S	COM	890110109	72	1591	SH	DEFINED	01 0
TOOTSIE ROLL INDS	S	COM	890516107	1201	41000	SH	DEFINED	01 0
TOPPS COMPANY INC (THE)	S	COM	890786106	1828	204100	SH	DEFINED	01 0

TORCHMARK CORP		COM	891027104	126	2000	SH	DEFINED	01 0
TORCHMARK CORP	S	COM	891027104	1227	19438	SH	DEFINED	01 0
TORCHMARK CORP	S	COM	891027104	71377	1131013	SH	DEFINED	01 0
TOREADOR RESOURCES CORP	S	COM	891050106	293	15927	SH	DEFINED	01 0
TORO CO	S	COM	891092108	3348	79398	SH	DEFINED	01 0
TOTAL FINA SA ADR		COM	89151E109	145	2200	SH	DEFINED	01 0
TOTAL SA - SPON ADR	FSUSD	COM	89151E109	59267	898800	SH	DEFINED	01 0
TOWER GROUP INC	S	COM	891777104	276	8292	SH	DEFINED	01 0
TOYOTA MTR LTD		COM	892331307	123	1125	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY	S	COM	892356106	967	20044	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY	S	COM	892356106	2970	61564	SH	DEFINED	01 1
TRACTOR SUPPLY COMPANY	S	COM	892356106	5038	104396	SH	DEFINED	01 0
TRADESTATION GROUP INC	S	COM	89267P105	895	59350	SH	DEFINED	01 0
TRAMMELL CROW CO	S	COM	89288R106	79	2158	SH	DEFINED	01 0
TRANSACTION SYSTEM	S	COM	893416107	1908	55610	SH	DEFINED	01 0
TRANSATLANTIC HOLDINGS INC	S	COM	893521104	14364	237752	SH	DEFINED	01 0
TRANSCANADA CORP	FSUSD	COM	89353D107	6980	222000	SH	DEFINED	01 0
TRANSNEFT	FSUSD	COM	893780999	12327	6454	SH	DEFINED	01 0
TRAVELZOO INC	S	COM	89421Q106	105	3644	SH	DEFINED	01 0
TREDEGAR CORP	S	COM	894650100	15	877	SH	DEFINED	
TREDEGAR CORP		COM	894650100	5	300	SH	DEFINED	01 0
TREDEGAR CORP	S	COM	894650100	5141	307134	SH	DEFINED	01 0
TREEHOUSE FOODS INC	S	COM	89469A104	2069	87508	SH	DEFINED	01 0
TREEHOUSE FOODS INC	S	COM	89469A104	196	8300	SH	DEFINED	01 0
TREEHOUSE FOODS INC	S	COM	89469A104	701	29680	SH	DEFINED	01 0
TREX COMPANY INC	S	COM	89531P105	65	2696	SH	DEFINED	01 0
TRIAD HOSPITALS INC		COM	89579K109	336	7632	SH	DEFINED	01 1
TRIDENT MICROSYSTEMS INC	S	COM	895919108	5356	230209	SH	DEFINED	01 0
TRIAD GUARANTY INC	S	COM	895925105	343	6700	SH	DEFINED	01 0
TRIAD GUARANTY INC	S	COM	895925105	24	470	SH	DEFINED	
TRIAD GUARANTY INC	S	COM	895925105	1312	25620	SH	DEFINED	01 0
TRIAD GUARANTY INC	S	COM	895925105	2824	55150	SH	DEFINED	01 0
TRIARC COS-B	S	COM	895927309	1814	119995	SH	DEFINED	01 0
TRIBUNE CO	S	COM	896047107	22833	697837	SH	DEFINED	01 0
TRIBUNE CO	S	COM	896047107	1225	37454	SH	DEFINED	01 0
TRICO MARINE SERVICES INC	S	COM	896106200	1696	50216	SH	DEFINED	01 0
TRICO MARINE SERVICES INC	S	COM	896106200	243	7200	SH	DEFINED	01 0
TRICO MARINE SERVICES INC	S	COM	896106200	971	28750	SH	DEFINED	01 0
TRIMBLE NAVIGATION LTD	S	COM	896239100	3198	68023	SH	DEFINED	01 1
TRIMBLE NAVIGATION LTD	S	COM	896239100	5451	115794	SH	DEFINED	01 0
TRINITY INDUSTRIES	S	COM	896522109	1723	53531	SH	DEFINED	01 0
TRIQUINT SEMICONDUCTOR	S	COM	89674K103	4319	830587	SH	DEFINED	01 0
TRIUMPH GROUP INC	S	COM	896818101	1444	34091	SH	DEFINED	01 0
TRIZETTO GROUP INC	S	COM	896882107	4254	280920	SH	DEFINED	01 0
TRIPATH IMAGING INC	S	COM	896942109	183	20300	SH	DEFINED	01 0
TRONOX INC-CLASS B	S	COM	897051207	1888	147775	SH	DEFINED	01 0
TRONOX INC-CLASS B	S	COM	897051207	923	72310	SH	DEFINED	01 0
TRONOX INC-CLASS B	S	COM	897051207	189	14800	SH	DEFINED	01 0
TRUE RELIGION APPAREL INC	S	COM	89784N104	2408	114080	SH	DEFINED	01 0
TRUMP ENTERTAINMENT RESORTS		COM	89816T103	90	5290	SH	DEFINED	01 0
TRUSTCO BANK CORP NY	S	COM	898349105	1576	145412	SH	DEFINED	01 0
TRUSTMARK CORP	S	COM	898402102	1835	58430	SH	DEFINED	01 0
TRUSTMARK CORP	S	COM	898402102	475	15100	SH	DEFINED	01 0
TRUSTMARK CORP	S	COM	898402102	5217	165978	SH	DEFINED	01 0
TRUSTMARK CORP	S	COM	898402102	79	2519	SH	DEFINED	
TRUSTREET PROPERTIES INC	S	COM	898404108	310	24754	SH	DEFINED	01 0
TUESDAY MORNING CORP	S	COM	899035505	1376	99112	SH	DEFINED	01 0
TUPPERWARE BRANDS CORP	S	COM	899896104	296	15200	SH	DEFINED	01 0
TUPPERWARE BRANDS CORP	S	COM	899896104	1175	60380	SH	DEFINED	01 0
TUPPERWARE BRANDS CORP	S	COM	899896104	14735	757176	SH	DEFINED	01 0
TUPPERWARE BRANDS CORP	S	COM	899896104	16	812	SH	DEFINED	
TWEEN BRANDS INC	S	COM	901166108	5714	151955	SH	DEFINED	01 0

TWEEN BRANDS INC S		COM	901166108	5145	136848	SH	DEFINED	01 0
TWEEN BRANDS INC S		COM	901166108	12	329	SH	DEFINED	
21ST CENTURY INSURANCE GROUP		COM	90130N103	5034	336700	SH	DEFINED	01 0
24/7 REAL MEDIA INC S		COM	901314203	496	58136	SH	DEFINED	01 0
II-VI INC S		COM	902104108	337	13530	SH	DEFINED	01 0
TYCO INTERNATIONAL LTD	FSUSD	COM	902124106	96553	3449593	SH	DEFINED	01 0
TYCO INTERNATIONAL LTD	FSUSD	COM	902124106	1	30	SH	DEFINED	01 0
TYCO INTERNATIONAL LTD	FSUSD	COM	902124106	11919	425830	SH	DEFINED	01 0
TYLER TECHNOLOGIES INC S		COM	902252105	2369	183240	SH	DEFINED	01 0
TYSON FOODS INC -CL S		COM	902494103	786	49500	SH	DEFINED	01 0
TYSON FOODS INC -CL S		COM	902494103	22142	1394320	SH	DEFINED	01 0
UAL CORP S		COM	902549807	9104	342637	SH	DEFINED	01 0
UCBH HOLDINGS INC S		COM	90262T308	5564	318678	SH	DEFINED	01 0
UBS PREFERRED FUNDING TRUST V		PRF	90264AAA7	31005	30000000	SH	DEFINED	01 0
UBS PREFERRED FUNDING TRUST V		PRF	90264AAA7	20670	20000000	SH	DEFINED	01 0
UGI CORP S		COM	902681105	7745	316822	SH	DEFINED	01 0
UIL HOLDINGS CORP S		COM	902748102	12	312	SH	DEFINED	
UIL HOLDINGS CORP S		COM	902748102	5150	137344	SH	DEFINED	01 0
UST INC		COM	902911106	121	2200	SH	DEFINED	01 0
UST INC S		COM	902911106	7611	138803	SH	DEFINED	01 0
UST INC S		COM	902911106	1732	31594	SH	DEFINED	01 0
USA TRUCK INC S		COM	902925106	2858	150000	SH	DEFINED	01 0
US BANCORP S		COM	902973304	12060	363038	SH	DEFINED	01 0
US BANCORP DEL		COM	902973304	56	1700	SH	DEFINED	01 0
US BANCORP DEL		COM	902973304	228	6850	SH	DEFINED	01 0
US BANCORP S		COM	902973304	151157	4550122	SH	DEFINED	01 0
URS CORP S		COM	903236107	3914	100633	SH	DEFINED	01 0
URS CORP S		COM	903236107	2613	67286	SH	DEFINED	01 1
USANA HEALTH SCIENCES INC S		COM	90328M107	2921	65508	SH	DEFINED	01 0
USG CORP S		COM	903293405	11536	245247	SH	DEFINED	01 0
USEC INC S		COM	90333E108	721	74750	SH	DEFINED	01 0
USEC INC S		COM	90333E108	183	19000	SH	DEFINED	01 0
USEC INC S		COM	90333E108	5514	572140	SH	DEFINED	01 0
USI HOLDINGS CORP S		COM	90333H101	2206	162800	SH	DEFINED	01 0
U S CONCRETE INC S		COM	90333L102	62	9511	SH	DEFINED	01 0
U.S.PHYSICAL THERAPY		COM	90337L108	66	5500	SH	DEFINED	01 0
US XPRESS ENTERPRISE S		COM	90338N103	54	2314	SH	DEFINED	01 0
USA MOBILITY INC S		COM	90341G103	401	17597	SH	DEFINED	01 0
US AIRWAYS GROUP INC S		COM	90341W108	18251	411708	SH	DEFINED	01 0
US AIRWAYS GROUP INC S		COM	90341W108	131	2961	SH	DEFINED	01 0
US AIRWAYS GROUP INC S		COM	90341W108	19879	448432	SH	DEFINED	01 1
ULTICOM INC S		COM	903844108	495	47500	SH	DEFINED	01 0
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	614	26051	SH	DEFINED	01 0
ULTRA PETROLEUM CORP	FSUSD	COM	903914109	5462	113534	SH	DEFINED	01 0
ULTRA PETROLEUM CORP	FSUSD	COM	903914109	58541	1217057	SH	DEFINED	01 1
ULTRA PETROLEUM CORP	FSUSD	COM	903914109	502	10440	SH	DEFINED	10
ULTRA PETROLEUM CORP	FSUSD	COM	903914109	2445	50820	SH	DEFINED	01 0
ULTRATECH INC S		COM	904034105	609	45728	SH	DEFINED	01 0
UMPQUA HOLDINGS CORP S		COM	904214103	6882	240620	SH	DEFINED	01 0
UNDER ARMOUR INC-CLASS A S		COM	904311107	2732	68268	SH	DEFINED	01 0
UNIBANCO ADR FSUSD		COM	90458E107	4527	61172	SH	DEFINED	01 0
UNIBANCO ADR FSUSD		COM	90458E107	5312	71775	SH	DEFINED	01 0
UNIBANCO ADR FSUSD		COM	90458E107	39877	539320	SH	DEFINED	01 1
UNIFIED ENERGY ADR FSUSD		COM	904688108	30217	409990	SH	DEFINED	01 0
UNIFIED ENERGY ADR FSUSD		COM	904688108	932	12815	SH	DEFINED	01 1
UNIFIED ENERGY ADR FSUSD		COM	904688108	8	110	SH	DEFINED	01 0
UNIFIRST CORP S		COM	904708104	4249	136000	SH	DEFINED	01 0
UNION PACIFIC		COM	907818108	62	700	SH	DEFINED	01 0
UNION PACIFIC CORP S		COM	907818108	4657	52920	SH	DEFINED	01 0
UNION PACIFIC CORP S		COM	907818108	78550	892615	SH	DEFINED	01 0
UNIONBANCAL CORP		COM	908906100	61	1000	SH	DEFINED	01 0
UNISOURCE ENERGY CORP CO S		COM	909205106	387	11600	SH	DEFINED	01 0

UNISOURCE ENERGY CORP CO	S	COM	909205106	5486	164608	SH	DEFINED	01	0
UNISOURCE ENERGY CORP CO	S	COM	909205106	1460	43840	SH	DEFINED	01	0
UNISYS CORP	S	COM	909214108	382	67538	SH	DEFINED	01	0
UNISYS CORP	S	COM	909214108	4955	875526	SH	DEFINED	01	0
UNIT CORP	S	COM	909218109	5248	114165	SH	DEFINED	01	0
UNITED AMERICA INDEMNITY-A	F	COM	90933T109	1355	60300	SH	DEFINED	01	0
UNITED AUTO GROUP INC	S	COM	909440109	1439	61500	SH	DEFINED	01	0
UNITED COMMUNITY BANKS/GA	S	COM	90984P105	325	10800	SH	DEFINED	01	0
UNITED COMMUNITY BANKS/GA	S	COM	90984P105	1210	40290	SH	DEFINED	01	0
UNITED COMMUNITY BANKS/GA	S	COM	90984P105	2170	72140	SH	DEFINED	01	0
UNITED BANCSHARES	S	COM	909907107	2659	71432	SH	DEFINED	01	0
UNITED DOMINION REALTY TRUST		COM	910197102	133	4400	SH	DEFINED	01	0
UNITED FIRE & CASUALTY CO	S	COM	910331107	1313	41960	SH	DEFINED	01	0
UNITED FIRE & CASUALTY CO	S	COM	910331107	23	724	SH	DEFINED		
UNITED INDL CORP		COM	910671106	219	4100	SH	DEFINED	01	0
UNITED INDUSTRIAL CORP	S	COM	910671106	2658	49682	SH	DEFINED	01	0
UNITED MICROELECTRON	FSUSD	COM	910873207	534	173395	SH	DEFINED	01	0
UNITED NATURAL FOODS INC	S	COM	911163103	3272	105569	SH	DEFINED	01	0
UNITED ONLINE INC	S	COM	911268100	3853	316425	SH	DEFINED	01	0
UNITED PARCEL SERVIC	S	COM	911312106	20728	288113	SH	DEFINED	01	0
UNITED PARCEL SERVIC	S	COM	911312106	15278	212370	SH	DEFINED	01	0
UNITED RENTALS INC	S	COM	911363109	153	6570	SH	DEFINED	01	0
US CELLULAR CORP	S	COM	911684108	8328	139500	SH	DEFINED	01	0
UNITED STATES STEEL CORP	S	COM	912909108	5522	95742	SH	DEFINED	01	0
UNITED STATES STEEL CORP	S	COM	912909108	1395	24179	SH	DEFINED	01	0
UNITED STATES STEEL CORP		COM	912909108	29	500	SH	DEFINED	01	0
UNITED STATIONERS INC	S	COM	913004107	1172	25200	SH	DEFINED	01	0
UNITED STATIONERS INC	S	COM	913004107	9679	208079	SH	DEFINED	01	0
UNITED STATIONERS INC	S	COM	913004107	316	6800	SH	DEFINED	01	0
UNITED STATIONERS INC	S	COM	913004107	45	971	SH	DEFINED		
UNITED SURGICAL PAR	S	COM	913016309	5755	231789	SH	DEFINED	01	0
UNITED SURGICAL PAR	S	COM	913016309	557	22418	SH	DEFINED	01	0
UNITED TECHNOLOGIES CORP	S	COM	913017109	1104	17433	SH	DEFINED	10	
UNITED TECHNOLOGIES CORP	S	COM	913017109	191399	3021284	SH	DEFINED	01	0
UNITED TECHNOLOGIES CORP	S	COM	913017109	7440	117435	SH	DEFINED	01	0
UNITED TECHNOLOGIES CORP	S	COM	913017109	14398	227278	SH	DEFINED	01	0
UNITED TECHNOLOGIES CORP	S	COM	913017109	80265	1267821	SH	DEFINED	01	1
UNITED THERAPEUTICS CORP	S	COM	91307C102	321	6127	SH	DEFINED	01	0
UNITEDHEALTH GROUP	S	COM	91324P102	266328	5413142	SH	DEFINED	01	0
UNITEDHEALTH GROUP	S	COM	91324P102	216365	4397666	SH	DEFINED	01	0
UNITRIN INC	S	COM	913275103	5334	120750	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP		COM	913377107	793	49337	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP		COM	913377107	876	54550	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP		COM	913377107	219	13600	SH	DEFINED	01	0
UNIVERSAL COMPRESSION	S	COM	913431102	82	1527	SH	DEFINED		
UNIVERSAL COMPRESSION	S	COM	913431102	1009	18872	SH	DEFINED	01	0
UNIVERSAL COMPRESSION	S	COM	913431102	1062	19890	SH	DEFINED	01	0
UNIVERSAL COMPRESSION	S	COM	913431102	176	3300	SH	DEFINED	01	0
UNIVERSAL CORP	S	COM	913456109	96	2616	SH	DEFINED		
UNIVERSAL CORP	S	COM	913456109	492	13465	SH	DEFINED	01	0
UNIVERSAL ELECTRONICS INC	S	COM	913483103	1331	70039	SH	DEFINED	01	0
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	861	17570	SH	DEFINED	01	0
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	250	5100	SH	DEFINED	01	0
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	5064	103207	SH	DEFINED	01	0
UNIVERSAL TRUCKLOAD SERVICES		COM	91388P105	125	4844	SH	DEFINED	01	0
UNIVERSAL HEALTH SERVICES-B		COM	913903100	1502	25080	SH	DEFINED	01	0
UNIVERSAL TECHNICAL INSTITUT		COM	913915104	801	44775	SH	DEFINED	01	0
UNIVISION COMMUNICATIONS	S	COM	914906102	3938	114668	SH	DEFINED	01	0
UNIVISION COMMUNICATIONS	S	COM	914906102	1693	49292	SH	DEFINED	01	0
UNIVEST CORP OF PENNSYLVANIA		COM	915271100	26	897	SH	DEFINED	01	0
UNIVEST CORP OF PENNSYLVANIA		COM	915271100	15	504	SH	DEFINED		
UNUMPROVIDENT CORP		COM	91529Y106	33	1700	SH	DEFINED	01	0

UNUMPROVIDENT CORP		COM	91529Y106	105	5400	SH	DEFINED	01 0
UNUMPROVIDENT CORP	S	COM	91529Y106	1305	67285	SH	DEFINED	01 0
UNUMPROVIDENT CORP	S	COM	91529Y106	30691	1582775	SH	DEFINED	01 0
URBAN OUTFITTERS INC	S	COM	917047102	231	13081	SH	DEFINED	01 0
URBAN OUTFITTERS INC	S	COM	917047102	5629	318182	SH	DEFINED	01 0
URSTADT BIDDLE PPTYS CL A		COM	917286205	122	6700	SH	DEFINED	01 0
UTSTARCOM INC	S	COM	918076100	220	24800	SH	DEFINED	01 0
UTSTARCOM INC	S	COM	918076100	825	93080	SH	DEFINED	01 0
UTSTARCOM INC	S	COM	918076100	4708	530666	SH	DEFINED	01 0
VCA ANTECH INC	S	COM	918194101	4522	125405	SH	DEFINED	01 0
VCA ANTECH INC	S	COM	918194101	1387	38459	SH	DEFINED	01 0
VA SOFTWARE CORP	S	COM	91819B105	388	96443	SH	DEFINED	01 0
VF CORP	S	COM	918204108	1272	17435	SH	DEFINED	01 0
V F CORP		COM	918204108	102	1400	SH	DEFINED	01 0
VF CORP	S	COM	918204108	30579	419169	SH	DEFINED	01 0
V F CORP		COM	918204108	44	600	SH	DEFINED	01 0
VAALCO ENERGY INC	S	COM	91851C201	2185	304380	SH	DEFINED	01 0
VAIL RESORTS INC	S	COM	91879Q109	1357	33900	SH	DEFINED	01 0
VAIL RESORTS INC	S	COM	91879Q109	4726	118110	SH	DEFINED	01 0
VAIL RESORTS INC	S	COM	91879Q109	368	9200	SH	DEFINED	01 0
VALASSIS COMMUNICATIONS INC		COM	918866104	12	675	SH	DEFINED	
VALASSIS COMMUNICATIONS INC		COM	918866104	9431	534312	SH	DEFINED	01 0
VALEANT PHARMACEUTICALS INTE		COM	91911X104	683	34501	SH	DEFINED	01 0
VALERO ENERGY		COM	91913Y100	31	600	SH	DEFINED	01 0
VALERO ENERGY CORP	S	COM	91913Y100	11785	228962	SH	DEFINED	01 0
VALERO ENERGY CORP	S	COM	91913Y100	6197	120400	SH	DEFINED	01 0
VALERO ENERGY CORP	S	COM	91913Y100	28118	546735	SH	DEFINED	01 1
VALERO ENERGY CORP	S	COM	91913Y100	677	13172	SH	DEFINED	10
VALERO ENERGY CORP	S	COM	91913Y100	1658	32201	SH	DEFINED	01 0
VALMONT INDUSTRIES	S	COM	920253101	5000	95694	SH	DEFINED	01 0
VALSPAR CORP	S	COM	920355104	135	5060	SH	DEFINED	01 0
VALUE LINE INC	S	COM	920437100	1638	35132	SH	DEFINED	01 0
VALUECLICK INC	S	COM	92046N102	298	16040	SH	DEFINED	01 0
VANDA PHARMACEUTICALS INC	S	COM	921659108	720	77470	SH	DEFINED	01 0
VANDA PHARMACEUTICALS INC	S	COM	921659108	378	40730	SH	DEFINED	01 0
VARIAN INC	S	COM	922206107	1344	29270	SH	DEFINED	01 0
VARIAN INC	S	COM	922206107	4546	99100	SH	DEFINED	01 0
VARIAN INC	S	COM	922206107	335	7300	SH	DEFINED	01 0
VARIAN SEMICONDUCTOR EQUIP	S	COM	922207105	7403	201693	SH	DEFINED	01 0
VARIAN MEDICAL SYSTEMS INC	S	COM	92220P105	691	12964	SH	DEFINED	01 0
VECTREN CORPORATION	S	COM	92240G101	64	2400	SH	DEFINED	01 0
VECTOR GROUP LTD	S	COM	92240M108	137	8426	SH	DEFINED	01 0
VEECO INSTRUMENTS INC	S	COM	922417100	1327	65866	SH	DEFINED	01 0
VENTAS INC	S	COM	92276F100	2911	75530	SH	DEFINED	01 0
VENTANA MEDICAL SYSTEMS	S	COM	92276H106	1220	29871	SH	DEFINED	01 0
VENTANA MEDICAL SYSTEMS	S	COM	92276H106	2269	55582	SH	DEFINED	01 0
VERASUN ENERGY CORP	S	COM	92336G106	514	32000	SH	DEFINED	01 0
VERIFONE HOLDINGS INC	S	COM	92342Y109	2020	70772	SH	DEFINED	01 0
VERIFONE HOLDINGS INC	S	COM	92342Y109	32304	1131471	SH	DEFINED	01 0
VERISIGN INC	S	COM	92343E102	249	12320	SH	DEFINED	01 0
VERISIGN INC	S	COM	92343E102	990	49010	SH	DEFINED	01 0
VERITAS DGC INC	S	COM	92343P107	101	1536	SH	DEFINED	
VERITAS DGC INC	S	COM	92343P107	13771	209211	SH	DEFINED	01 0
VERIZON COMMUNICATIONS INC	S	COM	92343V104	393137	10588088	SH	DEFINED	01 0
VERIZON COMMUNICATIONS INC	S	COM	92343V104	22403	603377	SH	DEFINED	01 0
VERIZON COMMUNICATIONS		COM	92343V104	659	17750	SH	DEFINED	01 0
VERIZON COMMUNICATIONS		COM	92343V104	97	2600	SH	DEFINED	01 0
VERINT SYSTEMS INC	S	COM	92343X100	601	20000	SH	DEFINED	01 0
VERTEX PHARMACEUTICALS INC	S	COM	92532F100	482	14331	SH	DEFINED	01 0
VERTRUE INC	S	COM	92534N101	307	7800	SH	DEFINED	01 0
VERTRUE INC	S	COM	92534N101	2215	56294	SH	DEFINED	01 0
VERTRUE INC	S	COM	92534N101	1126	28660	SH	DEFINED	01 0

VIAD CORP S	COM	92552R406	96	2705	SH	DEFINED		
VIAD CORP S	COM	92552R406	8186	231226	SH	DEFINED	01	0
VIAD CORP S	COM	92552R406	1351	38200	SH	DEFINED	01	0
VIAD CORP S	COM	92552R406	351	9900	SH	DEFINED	01	0
VIASAT INC S	COM	92552V100	1181	47072	SH	DEFINED	01	0
VIACOM INC-CLASS A S	COM	92553P102	3917	105000	SH	DEFINED	01	0
VIACOM INC CLASS B NEW	COM	92553P201	143	3850	SH	DEFINED	01	0
VIACOM INC-CLASS B S	COM	92553P201	109219	2937578	SH	DEFINED	01	0
VIACOM INC-CLASS B S	COM	92553P201	5182	139382	SH	DEFINED	01	0
VIASYS HEALTHCARE INC S	COM	92553Q209	2669	97993	SH	DEFINED	01	0
VICOR CORP S	COM	925815102	441	38248	SH	DEFINED	01	0
VIGNETTE CORPORATION S	COM	926734401	3401	251200	SH	DEFINED	01	0
VILLAGE SUPER MARKET-CLASS A	COM	927107409	3258	48693	SH	DEFINED	01	0
VINEYARD NATL BANCORP CO S	COM	927426106	2018	77730	SH	DEFINED	01	0
VISHAY INTERTECHNOLOGY INC S	COM	928298108	10014	713300	SH	DEFINED	01	0
VISTEON CORP S	COM	92839U107	873	107310	SH	DEFINED	01	0
VISTEON CORP S	COM	92839U107	6712	823650	SH	DEFINED	01	0
VISTEON CORP S	COM	92839U107	239	29300	SH	DEFINED	01	0
VITAL SIGNS INC S	COM	928469105	925	16337	SH	DEFINED	01	0
VITAL IMAGES INC S	COM	92846N104	2032	64335	SH	DEFINED	01	0
VODAFONE GROUP PLC FSUSD	COM	92857W209	57850	2530640	SH	DEFINED	01	0
VOLCANO CORP	COM	928645100	267	23231	SH	DEFINED	01	1
VOLT INFO SCIENCES INC S	COM	928703107	1630	45849	SH	DEFINED	01	0
VOLTERRA SEMICONDUCTOR CORP	COM	928708106	275	16960	SH	DEFINED	01	1
VOLTERRA SEMICONDUCTOR CORP	COM	928708106	1368	84233	SH	DEFINED	01	0
VOLVO AB ADR	COM	928856400	18	300	SH	DEFINED	01	0
VORNADO REALTY TRUST S	COM	929042109	11150	102280	SH	DEFINED	01	0
VORNADO REALTY TRUST S	COM	929042109	2609	23940	SH	DEFINED	01	0
VULCAN INTERNATIONAL CORP S	COM	929136109	363	6156	SH	DEFINED	01	0
VULCAN MATERIALS CO S	COM	929160109	12531	160137	SH	DEFINED	01	0
VULCAN MATERIALS CO S	COM	929160109	1484	18961	SH	DEFINED	01	0
VULCAN MATERIALS CO S	COM	929160109	3985	51000	SH	DEFINED	01	1
VULCAN MATERIALS CO	COM	929160109	39	500	SH	DEFINED	01	0
WD-40 CO S	COM	929236107	5205	145883	SH	DEFINED	01	0
WD-40 CO S	COM	929236107	300	8400	SH	DEFINED	01	0
WD-40 CO S	COM	929236107	1198	33600	SH	DEFINED	01	0
WCI COMMUNITIES INC S	COM	92923C104	98	5603	SH	DEFINED	01	0
WCI COMMUNITIES INC S	COM	92923C104	34	1922	SH	DEFINED		
WGL HOLDINGS INC S	COM	92924F106	1644	52420	SH	DEFINED	01	0
WGL HOLDINGS INC S	COM	92924F106	30	960	SH	DEFINED		
WGL HOLDINGS INC S	COM	92924F106	448	14300	SH	DEFINED	01	0
WGL HOLDINGS INC S	COM	92924F106	1656	52866	SH	DEFINED	01	0
W HOLDING COMPANY INC S	COM	929251106	4328	732456	SH	DEFINED	01	0
W HOLDING COMPANY INC S	COM	929251106	66	11204	SH	DEFINED		
W-H ENERGY SERVICES INC S	COM	92925E108	6350	153132	SH	DEFINED	01	0
W-H ENERGY SERVICES INC S	COM	92925E108	18	443	SH	DEFINED		
WCA WASTE CORP S	COM	92926K103	1276	226658	SH	DEFINED	01	0
WMS INDUSTRIES INC S	COM	929297109	1981	67830	SH	DEFINED	01	0
WPP GROUP PLC -ADR FSUSD	COM	929309409	3666	59390	SH	DEFINED	01	0
WPP GROUP PLC -ADR FSUSD	COM	929309409	11948	193550	SH	DEFINED	01	0
WPS RESOURCES CORP S	COM	92931B106	39	779	SH	DEFINED	01	0
WSFS FINANCIAL CORP S	COM	929328102	3905	62780	SH	DEFINED	01	0
WSFS FINANCIAL CORP S	COM	929328102	1246	20030	SH	DEFINED	01	0
WSFS FINANCIAL CORP S	COM	929328102	309	4974	SH	DEFINED	01	0
WNS HOLDINGS LTD -ADR FSUSD	COM	92932M101	528	18500	SH	DEFINED	01	0
WABASH NATIONAL CORP S	COM	929566107	1614	117943	SH	DEFINED	01	0
WABTEC CORP S	COM	929740108	1984	73150	SH	DEFINED	01	0
WACHOVIA CORP S	COM	929903102	191739	3436209	SH	DEFINED	01	0
WACHOVIA CORP S	COM	929903102	18437	330409	SH	DEFINED	01	0
WACHOVIA CORP S	COM	929903102	2812	50400	SH	DEFINED	01	1
WACHOVIA CORP	COM	929903102	273	4900	SH	DEFINED	01	0
WADDELL & REED FIN S	COM	930059100	14	570	SH	DEFINED		

WADDELL & REED FIN	S	COM	930059100	203	8201	SH	DEFINED	01 0
WADDELL & REED FIN		COM	930059100	67	2700	SH	DEFINED	01 0
WAL MART STORES INC	S	COM	931142103	240784	4882072	SH	DEFINED	01 0
WAL MART STORES INC	S	COM	931142103	24474	496214	SH	DEFINED	01 0
WAL MART STORES INC	S	COM	931142103	71004	1439920	SH	DEFINED	01 1
WALGREEN CO	S	COM	931422109	875	19704	SH	DEFINED	01 1
WALGREEN CO	S	COM	931422109	430	9700	SH	DEFINED	10
WALGREEN CO	S	COM	931422109	8790	198023	SH	DEFINED	01 0
WALGREEN CO	S	COM	931422109	2261	50944	SH	DEFINED	01 0
WANT-WANT HOLDINGS	FSUSD	COM	933697997	1	930	SH	DEFINED	01 0
WARNER MUSIC GROUP CORP	S	COM	934550104	712	27450	SH	DEFINED	01 0
WASHINGTON FEDERAL INC	S	COM	938824109	58	2605	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	S	COM	938862208	3593	61030	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	S	COM	938862208	1827	31030	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	S	COM	938862208	418	7100	SH	DEFINED	01 0
WASHINGTON MUTUAL INC	S	COM	939322103	8228	189284	SH	DEFINED	01 0
WASHINGTON MUTUAL INC	S	COM	939322103	53208	1224082	SH	DEFINED	01 0
WASHINGTON MUTUAL SAVINGS BANK		COM	939322103	217	5000	SH	DEFINED	01 0
WASHINGTON MUTUAL SAVINGS BANK		COM	939322103	22	500	SH	DEFINED	01 0
WASHINGTON REAL ESTATE INV	S	COM	939653101	18	453	SH	DEFINED	
WASTE CONNECTIONS INC	S	COM	941053100	3766	99342	SH	DEFINED	01 0
WASTE INDUSTRIES USA INC	S	COM	941057101	2717	100536	SH	DEFINED	01 0
WASTE MANAGEMENT INC	S	COM	94106L109	93946	2561186	SH	DEFINED	01 0
WASTE MANAGEMENT INC	S	COM	94106L109	4662	127080	SH	DEFINED	01 0
WASTE MANAGEMENT INC		COM	94106L109	84	2300	SH	DEFINED	01 0
WATERS CORP	S	COM	941848103	233	5150	SH	DEFINED	01 0
WATERS CORP	S	COM	941848103	911	20125	SH	DEFINED	01 0
WATSCO INC	S	COM	942622200	4240	92153	SH	DEFINED	01 0
WATSON PHARMACEUTICALS INC	S	COM	942683103	19768	755346	SH	DEFINED	01 0
WATSON PHARMACEUTICALS INC	S	COM	942683103	525	20080	SH	DEFINED	01 0
WATSON WYATT WORLDWIDE INC	S	COM	942712100	9020	220409	SH	DEFINED	01 0
WATSON WYATT WORLDWIDE INC	S	COM	942712100	1742	42570	SH	DEFINED	01 0
WATSON WYATT WORLDWIDE INC	S	COM	942712100	458	11200	SH	DEFINED	01 0
WATTS WATER TECHNOLOGIES	S	COM	942749102	8884	279748	SH	DEFINED	01 0
WAUSAU PAPER CORP	S	COM	943315101	1173	86920	SH	DEFINED	01 0
WEBEX COMMUNICATIONS INC	S	COM	94767L109	1205	30873	SH	DEFINED	01 0
WEBEX COMMUNICATIONS INC	S	COM	94767L109	15067	386603	SH	DEFINED	01 1
WEBEX COMMUNICATIONS INC	S	COM	94767L109	6864	175876	SH	DEFINED	01 0
WEBEX COMMUNICATIONS INC	S	COM	94767L109	94	2411	SH	DEFINED	
WEBSENSE INC	S	COM	947684106	4093	189370	SH	DEFINED	01 0
WEBSIDESTORY	S	COM	947685103	614	46443	SH	DEFINED	01 0
WEBSTER FINANCIAL CORP	S	COM	947890109	87	1870	SH	DEFINED	01 0
WEIS MARKETS INC	S	COM	948849104	43	1070	SH	DEFINED	
WEIS MARKETS INC	S	COM	948849104	172	4322	SH	DEFINED	01 0
WELLCARE HEALTH PLANS INC	S	COM	94946T106	204	3600	SH	DEFINED	01 0
WELLCARE HEALTH PLANS INC	S	COM	94946T106	792	14010	SH	DEFINED	01 0
WELLCARE HEALTH PLANS INC	S	COM	94946T106	5902	104224	SH	DEFINED	01 0
WELLMAN INC	S	COM	949702104	253	63393	SH	DEFINED	01 0
WELLPOINT INC		COM	94973V107	23	300	SH	DEFINED	01 0
WELLPOINT INC	S	COM	94973V107	1148	14900	SH	DEFINED	10
WELLPOINT INC	S	COM	94973V107	81153	1053661	SH	DEFINED	01 1
WELLPOINT INC	S	COM	94973V107	9381	121758	SH	DEFINED	01 0
WELLPOINT INC	S	COM	94973V107	2429	31525	SH	DEFINED	01 0
WELLPOINT INC	S	COM	94973V107	10600	137573	SH	DEFINED	01 0
WELLS FARGO & COMPANY	S	COM	949746101	28239	780478	SH	DEFINED	01 1
WELLS FARGO & COMPANY	S	COM	949746101	23933	661504	SH	DEFINED	01 0
WELLS FARGO & COMPANY	S	COM	949746101	229447	6341786	SH	DEFINED	01 0
WELLS FARGO & CO NEW		COM	949746101	348	9606	SH	DEFINED	01 0
WELLSFORD REAL PROPERTIES	S	COM	950240200	1573	213800	SH	DEFINED	01 0
WENDYS INTL INC	S	COM	950590109	6217	92787	SH	DEFINED	01 0
WENDYS INTL INC	S	COM	950590109	1549	23114	SH	DEFINED	01 0
WENDYS INTL INC	S	COM	950590109	669	10000	SH	DEFINED	01 1

WERNER ENTERPRISES INC	S	COM	950755108	73	3881	SH	DEFINED		
WERNER ENTERPRISES INC	S	COM	950755108	336	17970	SH	DEFINED	01	0
WESCO FINANCIAL CORP	S	COM	950817106	214	490	SH	DEFINED	01	0
WESCO INTERNATIONAL	S	COM	95082P105	3677	63363	SH	DEFINED	01	0
WESCO INTERNATIONAL	S	COM	95082P105	15325	264088	SH	DEFINED	01	0
WEST COAST BANCORP/OREGON	S	COM	952145100	397	13000	SH	DEFINED	01	0
WEST COAST BANCORP/OREGON	S	COM	952145100	1556	50970	SH	DEFINED	01	0
WEST COAST BANCORP		COM	952145100	70	2300	SH	DEFINED	01	0
WEST COAST BANCORP/OREGON	S	COM	952145100	1364	44630	SH	DEFINED	01	0
WEST PHARMACEUTICAL SERVICES		COM	955306105	98	2508	SH	DEFINED		
WEST PHARMACEUTICAL SERVICES		COM	955306105	3856	98195	SH	DEFINED	01	0
WESTAR ENERGY INC	S	COM	95709T100	6798	289120	SH	DEFINED	01	0
WESTAR ENERGY INC	S	COM	95709T100	2305	97970	SH	DEFINED	01	0
WESTAR ENERGY INC	S	COM	95709T100	611	26000	SH	DEFINED	01	0
WESTERN REFINING INC	S	COM	959319104	1116	48000	SH	DEFINED	01	0
WESTERN REFINING INC	S	COM	959319104	13256	573605	SH	DEFINED	01	1
WESTERN REFINING INC	S	COM	959319104	458	19800	SH	DEFINED	10	
WESTERN UNION CO		COM	959802109	8523	445483	SH	DEFINED	01	0
WESTLAKE CHEMICAL CORP	S	COM	960413102	1129	35256	SH	DEFINED	01	0
WESTWOOD HOLDINGS		COM	961765104	92	4600	SH	DEFINED	01	0
WESTWOOD ONE INC	S	COM	961815107	380	53600	SH	DEFINED	01	0
WEYCO GROUP INC		COM	962149100	92	4100	SH	DEFINED	01	0
WEYERHAEUSER CO	S	COM	962166104	69524	1129909	SH	DEFINED	01	0
WEYERHAEUSER CO	S	COM	962166104	3431	55761	SH	DEFINED	01	0
WHEELING-PITTSBURGH CORP	S	COM	963142302	74	4329	SH	DEFINED	01	0
WHEELING-PITTSBURGH CORP	S	COM	963142302	5505	321720	SH	DEFINED	01	0
WHIRLPOOL CORP	S	COM	963320106	1972	23444	SH	DEFINED	01	0
WHIRLPOOL CORP	S	COM	963320106	110299	1311364	SH	DEFINED	01	0
WHIRLPOOL CORP		COM	963320106	34	400	SH	DEFINED	01	0
WHIRLPOOL FINANCIAL 06.550% 09		PRF	963328208	902	9018	SH	DEFINED	01	0
WHITING PETROLEUM CORP	S	COM	966387102	152	3800	SH	DEFINED	01	0
WHITING PETROLEUM CORP	S	COM	966387102	671	16740	SH	DEFINED	01	0
WHITING PETROLEUM CORP	S	COM	966387102	4187	104410	SH	DEFINED	01	0
WHITNEY HOLDING CORP	S	COM	966612103	4655	130118	SH	DEFINED	01	0
WHOLE FOODS MARKET INC	S	COM	966837106	47174	793802	SH	DEFINED	01	0
WHOLE FOODS MARKET INC	S	COM	966837106	4008	67431	SH	DEFINED	01	0
WILD OATS MARKETS INC	S	COM	96808B107	1063	65745	SH	DEFINED	01	0
WILEY JOHN &SONS INC	S	COM	968223206	231	6409	SH	DEFINED	01	0
WILLIAMS COS INC	S	COM	969457100	20194	846058	SH	DEFINED	01	0
WILLIAMS COS INC	S	COM	969457100	3324	139254	SH	DEFINED	01	0
WILLIAMS COS INC	S	COM	969457100	20051	840000	SH	DEFINED	01	1
WILLIAMS SCOTSMAN INTL	S	COM	96950G102	931	43573	SH	DEFINED	01	0
WILLIAMS-SONOMA INC	S	COM	969904101	2084	64350	SH	DEFINED	01	0
WILLIAMS-SONOMA INC	S	COM	969904101	36611	1130317	SH	DEFINED	01	0
WILLOW FINANCIAL BANCORP INC		COM	97111W101	924	59000	SH	DEFINED	01	0
WILMINGTON TRUST CORP	S	COM	971807102	1291	28975	SH	DEFINED	01	0
WILSHIRE BANCORP INC	S	COM	97186T108	570	29920	SH	DEFINED	01	0
WILSHIRE WI ADVISOR - WARRANTS		WT	97187@117	49	12	SH	DEFINED	01	0
WILSHIRE LA ADVISORS 01/01/20		WT	97188#AA4	47	12	SH	DEFINED	01	0
WILSHIRE PARTNER LLC - WARRANT		WT	97189#113	4	4	SH	DEFINED	01	0
WILSHIRE PARTNER LLC - WARRANT		WT	97189#113	4	4	SH	DEFINED	01	0
WILSHIRE NY ADVISORS 01/01/20		WT	971993118	34	30	SH	DEFINED	01	0
WILSHIRE NY ADVISORS 01/01/20		WT	971993118	34	30	SH	DEFINED	01	0
WIND RIVER SYSTEMS		COM	973149107	376	35118	SH	DEFINED	01	0
WINDSTREAM CORP	S	COM	97381W104	1486	112638	SH	DEFINED	01	0
WINDSTREAM CORP	S	COM	97381W104	89270	6767948	SH	DEFINED	01	0
WINNEBAGO INDUSTRIES	S	COM	974637100	4666	148696	SH	DEFINED	01	0
WINSTON HOTELS INC	S	COM	97563A102	1166	94600	SH	DEFINED	01	0
WINTRUST FINANCIAL CORP	S	COM	97650W108	2491	49670	SH	DEFINED	01	0
WISCONSIN ENERGY CORP	S	COM	976657106	1982	46000	SH	DEFINED	01	1
WISCONSIN ENERGY CORP	S	COM	976657106	239	5532	SH	DEFINED	01	0
WOLVERINE TUBE INC	S	COM	978093102	89	29211	SH	DEFINED	01	0

WOLVERINE WORLD WIDE INC	S	COM	978097103	1585	55940	SH	DEFINED	01	0
WOLVERINE WORLD WIDE INC	S	COM	978097103	394	13900	SH	DEFINED	01	0
WOLVERINE WORLD WIDE INC	S	COM	978097103	7780	274715	SH	DEFINED	01	0
WOODWARD GOVERNOR CO	S	COM	980745103	3299	98373	SH	DEFINED	01	0
WOODWARD GOVERNOR CO	S	COM	980745103	1562	46530	SH	DEFINED	01	0
WOODWARD GOVERNOR CO	S	COM	980745103	406	12100	SH	DEFINED	01	0
WORLD ACCEPTANCE CORP	S	COM	981419104	26	597	SH	DEFINED		
WORLD ACCEPTANCE CORP	S	COM	981419104	2567	58393	SH	DEFINED	01	0
WORLD FUEL SERVICES CORP	S	COM	981475106	4209	104075	SH	DEFINED	01	0
WORLDSPACE INC-CLASS A	S	COM	981579105	4292	1251321	SH	DEFINED	01	0
WORLDCOM INC ESCROW	S	COM	981ESCCZ7	0	5000000	SH	DEFINED	01	0
WRIGHT MEDICAL GROUP INC	S	COM	98235T107	695	28624	SH	DEFINED	01	0
WRIGLEY WM JR CO	S	COM	982526105	21073	457501	SH	DEFINED	01	0
WRIGLEY WM JR CO	S	COM	982526105	2418	52508	SH	DEFINED	01	0
WRIGLEY WM JR CO-CL B	S	COM	982526204	1058	23007	SH	DEFINED	01	0
WYETH	S	COM	983024100	121377	2387460	SH	DEFINED	01	1
WYETH	S	COM	983024100	14771	290547	SH	DEFINED	01	0
WYETH		COM	983024100	112	2200	SH	DEFINED	01	0
WYETH	S	COM	983024100	174636	3434989	SH	DEFINED	01	0
WYETH	S	COM	983024100	5186	102010	SH	DEFINED	01	0
WYNDHAM WORLWIDE CORP	S	COM	98310W108	20508	733248	SH	DEFINED	01	0
WYNDHAM WORLWIDE CORP	S	COM	98310W108	1314	46987	SH	DEFINED	01	0
WYNN RESORTS LTD	S	COM	983134107	28	410	SH	DEFINED	01	0
WYNN RESORTS LTD	S	COM	983134107	4246	62435	SH	DEFINED	01	0
XM SATELLITE RADIO.	S	COM	983759101	481	37326	SH	DEFINED	01	0
XM SATELLITE RADIO.	S	COM	983759101	13	1020	SH	DEFINED	01	0
X-RITE INC	S	COM	983857103	1514	141017	SH	DEFINED	01	0
XTO ENERGY INC	S	COM	98385X106	786	18648	SH	DEFINED	01	0
XTO ENERGY INC	S	COM	98385X106	3027	71850	SH	DEFINED	01	0
XCEL ENERGY INC	S	COM	98389B100	26333	1275137	SH	DEFINED	01	0
XCEL ENERGY INC		COM	98389B100	41	2000	SH	DEFINED	01	0
XCEL ENERGY INC	S	COM	98389B100	1647	79751	SH	DEFINED	01	0
XANSER CORP	S	COM	98389J103	12	2000	SH	DEFINED	01	0
XILINX INC	S	COM	983919101	375	17087	SH	DEFINED	01	0
XILINX INC	S	COM	983919101	1503	68440	SH	DEFINED	01	0
XEROX CORP	S	COM	984121103	4803	308688	SH	DEFINED	01	0
XEROX CORP	S	COM	984121103	3298	211962	SH	DEFINED	01	0
XEROX CORP		COM	984121103	61	3900	SH	DEFINED	01	0
YRC WORLDWIDE INC	S	COM	984249102	1370	37023	SH	DEFINED	01	0
YAHOO INC	S	COM	984332106	6236	246666	SH	DEFINED	01	0
YAHOO INC	S	COM	984332106	29656	1173138	SH	DEFINED	01	0
YAMANA GOLD INC	FSUSD	COM	98462Y100	1610	174000	SH	DEFINED	01	0
YOUNG BROADCASTING	S	COM	987434107	14	6000	SH	DEFINED	01	0
YOUNG INNOVATIONS INC	S	COM	987520103	324	9000	SH	DEFINED	01	0
YUM BRANDS INC	S	COM	988498101	2769	53190	SH	DEFINED	01	0
YUM BRANDS INC	S	COM	988498101	708	13612	SH	DEFINED	01	0
ZALE CORP	S	COM	988858106	258	9300	SH	DEFINED	01	0
ZALE CORP	S	COM	988858106	1036	37290	SH	DEFINED	01	0
ZALE CORP	S	COM	988858106	3974	143225	SH	DEFINED	01	0
ZALE CORP	S	COM	988858106	65	2353	SH	DEFINED		
ZAPATA CORP	S	COM	989070602	1494	221640	SH	DEFINED	01	0
ZENITH NATIONAL INSURANCE CP		COM	989390109	359	9000	SH	DEFINED	01	0
ZENITH NATIONAL INSURANCE CP		COM	989390109	24	602	SH	DEFINED		
ZENITH NATIONAL INSURANCE CP		COM	989390109	5892	147643	SH	DEFINED	01	0
ZENITH NATIONAL INSURANCE CP		COM	989390109	1369	34330	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	S	COM	98956P102	3219	47690	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	S	COM	98956P102	3005	44524	SH	DEFINED	01	0
ZIONS BANCORPORATION	S	COM	989701107	3293	41268	SH	DEFINED	01	0
ZIONS BANCORPORATION	S	COM	989701107	1672	20955	SH	DEFINED	01	0
ZORAN CORP	S	COM	98975F101	177	11000	SH	DEFINED	01	0
ZORAN CORP	S	COM	98975F101	631	39170	SH	DEFINED	01	0
ZORAN CORP	S	COM	98975F101	3353	208456	SH	DEFINED	01	0

ZOLTEK COMPANIES INC S	COM	98975W104	51	1981	SH		DEFINED		
ZYGO CORP S	COM	989855101	126	9900	SH		DEFINED	01	0
ZYGO CORP S	COM	989855101	653	51327	SH		DEFINED	01	0
ZYGO CORP S	COM	989855101	567	44560	SH		DEFINED	01	0
ZYMOGENETICS INC S	COM	98985T109	676	40100	SH		DEFINED	01	0
ZOLL MEDICAL CORP S	COM	989922109	454	12647	SH		DEFINED	01	0
WILSHIRE LA ADVISERS 01/01/20	WT	B0A0DHM93	104	14	SH		DEFINED	01	0
WILSHIRE LA ADVISERS 01/01/20	WT	B0A0DHM93	44	6	SH		DEFINED	01	0
BIOTECH HOLDERS TRUST JAN 07 1	OPT	BBH/AO	247	157	SH	CALL	DEFINED	01	0
COEUR DALENE MINES CORP DEC 06	OPT	CDE/LA	83	2550	SH	CALL	DEFINED	01	0
DAIMLERCHRYSLER AG	COM	D1668R123	135	2700	SH		DEFINED	01	0
DAIMLERCHRYSLER AG FSUSD	COM	D1668R123	1249	25000	SH		DEFINED	01	0
DEUTSCHE BANK AG-REGISTERED	COM	D18190898	4949	41000	SH		DEFINED	01	0
DOW JONES TRANS AVG INDEX CBOE	OPT	DTX/XZ	77	21	SH	PUT	DEFINED	01	0
MEXICO-VRR-RIGHT-E 06/30/2007	WT	EC6127640	37	2000000	SH		DEFINED	01	0
ISHARES MSCI EMERGING MKT INDE	OPT	EEM/MS	131	240	SH	PUT	DEFINED	01	0
XL CAPITAL 02/15/2009 CVPS	CONV PRF	EP0179085	6425	250000	SH		DEFINED	01	0
ACE LTD FSUSD	COM	G0070K103	5647	103180	SH		DEFINED	01	0
ACE LTD FSUSD	COM	G0070K103	368939	6741078	SH		DEFINED	01	0
ACE LIMITED	COM	G0070K103	99	1800	SH		DEFINED	01	0
ALLIED WORLD ASSURANCE HOLDING	COM	G0219G203	11721	290095	SH		DEFINED	01	0
AMDOCS LTD FSUSD	COM	G02602103	1680	42430	SH		DEFINED	01	0
ARCH CAPITAL GROUP LTD FSUSD	COM	G0450A105	16275	256356	SH		DEFINED	01	0
ARCH CAPITAL GROUP LTD FSUSD	COM	G0450A105	2231	35137	SH		DEFINED	01	1
ARIES MARITIME TRANSPORT LTD	COM	G0474B105	3868	371900	SH		DEFINED	01	0
ARLINGTON TANKERS LTD FSUSD	COM	G04899103	2484	110100	SH		DEFINED	01	0
ASPEN INSURANCE HOLDINGS LTD	COM	G05384105	28771	1113862	SH		DEFINED	01	0
AXIS CAPITAL HOLDINGS LTD FS	COM	G0692U109	75788	2184712	SH		DEFINED	01	0
CENTRAL EUROPEAN MEDIA ENT-A	COM	G20045202	353	5260	SH		DEFINED	01	1
CENTRAL EUROPEAN MEDIA ENT-A	COM	G20045202	9726	145054	SH		DEFINED	01	0
CENTRAL EUROPEAN MEDIA ENT-A	COM	G20045202	6437	96000	SH		DEFINED	01	0
COOPER INDUSTRIES LTD	COM	G24182100	77	900	SH		DEFINED	01	0
COOPER INDUSTRIES LTD-CL A F	COM	G24182100	52968	621522	SH		DEFINED	01	0
COOPER INDUSTRIES LTD-CL A F	COM	G24182100	1532	17978	SH		DEFINED	01	0
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	74424	2110714	SH		DEFINED	01	0
EVEREST RE GROUP LTD FSUSD	COM	G3223R108	60715	622590	SH		DEFINED	01	1
EVEREST RE GROUP LTD FSUSD	COM	G3223R108	2386	24469	SH		DEFINED	01	0
EVEREST RE GROUP LTD FSUSD	COM	G3223R108	76627	785680	SH		DEFINED	01	0
FOSTER WHEELER LTD FSUSD	COM	G36535139	1556	40342	SH		DEFINED	01	0
FOSTER WHEELER LTD FSUSD	COM	G36535139	1977	51201	SH		DEFINED	01	1
FRESH DEL MONTE PRODUCE INC	COM	G36738105	2348	135000	SH		DEFINED	01	0
GARMIN LTD FSUSD	COM	G37260109	36	748	SH		DEFINED	01	0
GLOBAL CROSSING LTD FSUSD	COM	G3921A175	2324	113380	SH		DEFINED	01	0
GLOBALSANTAFE CORP FSUSD	COM	G3930E101	102160	2043604	SH		DEFINED	01	0
GLOBAL SANTA FE CORP	COM	G3930E101	190	3800	SH		DEFINED	01	0
GLOBALSANTAFE CORP FSUSD	COM	G3930E101	580	11598	SH		DEFINED	01	0
HELEN OF TROY LTD FSUSD	COM	G4388N106	5857	333500	SH		DEFINED	01	0
INGERSOLL-RAND CO LTD-CL A F	COM	G4776G101	3046	80189	SH		DEFINED	01	0
INGERSOLL-RAND CO LTD-CL A F	COM	G4776G101	157746	4153363	SH		DEFINED	01	0
INGERSOLL-RAND CO LTD-CL A F	COM	G4776G101	33100	871755	SH		DEFINED	01	1
LAZARD LTD	COM	G54050102	3090	77444	SH		DEFINED	01	1
MARVELL TECHNOLOGY GROUP LTD	COM	G5876H105	40	2068	SH		DEFINED	01	0
MARVELL TECHNOLOGY GROUP LTD	COM	G5876H105	1682	86835	SH		DEFINED	01	0
MAX RE CAPITAL LTD FSUSD	COM	G6052F103	26535	1155737	SH		DEFINED	01	0
MONTPELIER RE HOLDINGS LTD F	COM	G62185106	60672	3129050	SH		DEFINED	01	0
NABORS INDUSTRIES IN FSUSD	COM	G6359F103	10732	360725	SH		DEFINED	01	0
NABORS INDUSTRIES IN FSUSD	COM	G6359F103	1847	62084	SH		DEFINED	01	0
NOBLE CORP FSUSD	COM	G65422100	1729	26940	SH		DEFINED	01	0
NOBLE CORP FSUSD	COM	G65422100	443	6896	SH		DEFINED	01	0
ORIENT EXPRESS HOTELS LTD -A	COM	G67743107	38213	1023630	SH		DEFINED	01	1
ORIENT EXPRESS HOTELS LTD -A	COM	G67743107	3493	93460	SH		DEFINED	01	0
PARTNERRE LTD FSUSD	COM	G6852T105	763	11300	SH		DEFINED	10	

PARTNERRE LTD FSUSD	COM	G6852T105	69139	1023214	SH		DEFINED	01	0
PARTNERRE LTD FSUSD	COM	G6852T105	5602	82902	SH		DEFINED	01	0
PARTNERRE LTD FSUSD	COM	G6852T105	22734	336481	SH		DEFINED	01	1
PARTNERRE LTD BERMUDA	COM	G6852T105	34	500	SH		DEFINED	01	0
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	1372	44500	SH		DEFINED	01	0
QUANTA CAPITAL HOLDINGS LTD	COM	G7313F106	3692	2006900	SH		DEFINED	01	0
RENAISSANCE RE HLDGS FSUSD	COM	G7496G103	62460	1123404	SH		DEFINED	01	0
RENAISSANCE RE HLDGS FSUSD	COM	G7496G103	259	4651	SH		DEFINED	01	0
RENAISSANCE RE HLDGS FSUSD	COM	G7496G103	43107	776022	SH		DEFINED	01	1
SEAGATE TECHNOLOGY HLDS FSUS	COM	G7945J104	1731	74969	SH		DEFINED	01	0
SECURITY CAPITAL ASSURANCE	COM	G8018D107	1555	65000	SH		DEFINED	01	1
SHIP FINANCE INTL LTD FSUSD	COM	G81075106	2899	145698	SH		DEFINED	01	0
SMART MODULAR TECHNOLOGIES F	COM	G82245104	1529	153400	SH		DEFINED	01	0
UTI WORLDWIDE INC FSUSD	COM	G87210103	724	25900	SH		DEFINED	01	0
UTI WORLDWIDE INC FSUSD	COM	G87210103	61310	2192770	SH		DEFINED	01	1
TRANSOCEAN INC FSUSD	COM	G90078109	5776	78870	SH		DEFINED	01	0
TRANSOCEAN INC FSUSD	COM	G90078109	51922	709025	SH		DEFINED	01	0
TSAKOS ENERGY NAVIGATION LTD	COM	G9108L108	4148	93000	SH		DEFINED	01	0
VISTAPRINT LTD FSUSD	COM	G93762204	11334	437795	SH		DEFINED	01	1
VISTAPRINT LTD FSUSD	COM	G93762204	2276	87758	SH		DEFINED	01	0
WEATHERFORD INTL LTD FSUSD	COM	G95089101	68643	1645240	SH		DEFINED	01	0
WEATHERFORD INTL LTD FSUSD	COM	G95089101	4697	112580	SH		DEFINED	01	0
WEATHERFORD INTL LTD FSUSD	COM	G95089101	3716	89072	SH		DEFINED	01	0
WEATHERFORD INTL LTD FSUSD	COM	G95089101	843	20200	SH		DEFINED	10	
WEATHERFORD INTL LTD FSUSD	COM	G95089101	11613	278408	SH		DEFINED	01	1
WILLIS GROUP HOLDINGS LTD FS	COM	G96655108	15254	401398	SH		DEFINED	01	0
XL CAPITAL LTD CL A FSUSD	COM	G98255105	5314	77351	SH		DEFINED	01	0
XL CAPITAL LTD CL A FSUSD	COM	G98255105	321435	4678822	SH		DEFINED	01	0
XL CAP LTD	COM	G98255105	141	2050	SH		DEFINED	01	0
GLOBAL CROSSING LTD	COM	GLBC	790	38545	SH		DEFINED	01	0
GOOGLE@380 DEC06 12/16/2006 O	OPT	GOPXPCO06	6935	5157	SH	PUT	DEFINED	01	0
ALCON INC FSUSD	COM	H01301102	11	93	SH		DEFINED	01	0
UBS AG-REGISTERED FSUSD	COM	H89231338	2814	47450	SH		DEFINED	01	0
ISHARES DJ US TELECOMMUNICAT F	OPT	IYZ/BA	171	1200	SH	CALL	DEFINED	01	0
MILLICOM INTL CELL FSUSD	COM	L6388F110	15	360	SH		DEFINED	01	0
CHECKPOINT SOFTWARE TECH FSU	COM	M22465104	17	869	SH		DEFINED	01	0
M-SYSTEMS FLASH DISK PIONEER	COM	M7061C100	300	7455	SH		DEFINED	01	0
ORBOTECH LTD FSUSD	COM	M75253100	486	20510	SH		DEFINED	01	0
MORGAN STANLEY RETAIL INDEX DE	OPT	MVR/XL	290	2035	SH	PUT	DEFINED	01	0
ASML HOLDING NV-NY REG SHS F	COM	N07059111	5485	235638	SH		DEFINED	01	0
CNH GLOBAL N.V. FSUSD	COM	N20935206	3040	131000	SH		DEFINED	01	0
CORE LABORATORIES N.V. FSUSD	COM	N22717107	3520	55174	SH		DEFINED	01	0
ORTHOFIX INTL FSUSD	COM	N6748L102	955	21000	SH		DEFINED	01	0
COPA HOLDINGS SA-CLASS A FSU	COM	P31076105	6931	202080	SH		DEFINED	01	1
COPA HOLDINGS SA-CLASS A FSU	COM	P31076105	2811	81913	SH		DEFINED	01	0
STEINER LEISURE	COM	P8744Y102	156	3700	SH		DEFINED	01	0
CIA VALE DO RIO DOCE DEC 06 20	OPT	RIO/XD	134	1730	SH	PUT	DEFINED	01	0
S&P 500 DEC 06 123 12/16/2006	OPT	SPYXSCO06	2277	35031	SH	PUT	DEFINED	01	0
S&P 500 DEC 06 125 12/16/200	OPT	SPYXUCO06	21568	261435	SH	PUT	DEFINED	01	0
TARGET CORP	COM	TGT	186	3362	SH		DEFINED	01	0
ROYAL CARIBBEAN FSUSD	COM	V7780T103	100390	2586679	SH		DEFINED	01	0
ROYAL CARIBBEAN FSUSD	COM	V7780T103	540	13910	SH		DEFINED	01	0
CBOE SPX VOLATILITY INDX NOV 0	OPT	VIX/KV	60	220	SH	CALL	DEFINED	01	0
AMEX SECURITIES XBD INDEX JAN	OPT	XBF/MA	35	95	SH	PUT	DEFINED	01	0
AMEX SECURITIES XBD INDEX JAN	OPT	XBF/MH	165	392	SH	PUT	DEFINED	01	0
FINANCIAL SELECT SECTOR SPDR D	OPT	XLF/XF	91	5200	SH	PUT	DEFINED	01	0
FLEXTRONICS INTL LTD FSUSD	COM	Y2573F102	29	2319	SH		DEFINED	01	0
FLEXTRONICS INTL LTD FSUSD	COM	Y2573F102	29126	2304245	SH		DEFINED	01	0
FLEXTRONICS INTL	COM	Y2573F102	142	11200	SH		DEFINED	01	0
OMI CORP-NEW	COM	Y6476W104	7348	338624	SH		DEFINED	01	1
VERIGY LTD FSUSD	COM	Y93691106	727	44700	SH		DEFINED	01	0