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STATE STREET CORP
Form 13F-HR
February 14, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: DECEMBER 31, 2004

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

Institutional Investment Manager filing this report:

Name: STATE STREET CORPORATION

Address: ONE LINCOLN STREET

BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-399

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

Person signing this report on behalf of the reporting manager:

Name: PAMELA D. GORMLEY

Title EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER

Telephone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ Pamela D. Gormley Boston, Massachusetts February 14, 2005

[Signature] [City, State] [Date]

The list of other included managers contained in this report on Form 13-F includes first-time Form 13-F filers and as such, they have not yet received Form 13F file numbers as of the date of the filing of this report.

When these managers receive their Form 13-F file numbers, State Street Corporation will file an amended Form 13-F to update that information.

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Report Type (Check only one):

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

FORM 13F SUMMARY PAGE

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

| | |
|----------|---|
| 28-03621 | Advanced Investment Partners LLC |
| 28-07472 | Bel Air Investment Advisors LLC |
| 28-99999 | Shott Capital Management, LLC |
| 28-04003 | Ariel Capital Management, LLC |
| 28-00096 | Capital Guardian Trust Company |
| 28-10372 | Philadelphia International Advisors, L.P. |
| 28-02924 | Turner Investment partners Inc. (Turner Investment Partners |
| 28-03570 | AXA (Alliance Capital Management L.P.) |
| 28-00223 | RCM Capital Management LLC |
| 28-00180 | Sit Investment Associates Inc. |
| 28-00694 | JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited) |

REPORT SUMMARY:

| | |
|---|-------------|
| Number of Other Included Managers: | 14 |
| | -- |
| Form 13F Information Table Entry Total: | 3,825 |
| | ----- |
| Form 13F Information Table Value Total: | 451,925,881 |
| | ----- |
| | (thousands) |

List of Other Included Managers:

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

| NO. | FORM 13F FILE NUMBER | NAME |
|-------|----------------------------|---|
| ----- | | |
| 1 | 28- | State Street Global Advisors, a division of State Street Bank and Trust Com |
| 2 | 28- | SSgA Funds Management, Inc. |
| 3 | 28- | The Tuckerman Group, LLC |
| 4 | 28- | Rexiter Capital Management, Limited |
| 5 | 28- | State Street Global Advisors Limited |

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6 28- State Street Global Advisors Ltd.
 7 28- State Street Global Advisors France S.A.
 8 28- State Street Global Advisors, Australia
 9 28- State Street Global Investment GmbH
 10 28- State Street Global Advisors (Japan) Co., Ltd.
 12 28- State Street Global Advisors Asia Limited
 13 28- State Street Global Advisors GmbH
 14 28- SSgA Japan, a division of State Street Trust & Banking Co., Ltd.

STATE STREET CORPORATION (STT)
 FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-----------|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 3,820 | 454,725 | SH | DEFINED 1,2 | |
| 1-800 CONTACTS INC | COM | 68197710 | 2,636 | 119,831 | SH | DEFINED 1,2 | |
| 1ST SOURCE CORP | COM | 33690110 | 6,025 | 236,188 | SH | DEFINED 1,2 | |
| 21ST CENTY INS GROUP | COM | 90130N10 | 5,963 | 438,448 | SH | DEFINED 1,2,5 | |
| 24/7 REAL MEDIA INC | COM NEW | 90131420 | 1,032 | 238,293 | SH | DEFINED 1 | |
| 3COM CORP | COM | 88553510 | 19,546 | 4,687,257 | SH | DEFINED 1,2,5,6,7,9 | |
| 3M CO | COM | 88579Y10 | 5,091,115 | 62,033,807 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| 4 KIDS ENTMT INC | COM | 35086510 | 3,916 | 186,293 | SH | DEFINED 1,2 | |
| 7-ELEVEN INC | COM NEW | 81782620 | 10,716 | 447,449 | SH | DEFINED 1,2 | |
| 8X8 INC NEW | COM | 28291410 | 77 | 18,800 | SH | DEFINED 1 | |
| 99 CENTS ONLY STORES | COM | 65440K10 | 23,973 | 1,483,468 | SH | DEFINED 1,2,5,9 | |
| A C MOORE ARTS & CRA | COM | 00086T10 | 5,336 | 185,214 | SH | DEFINED 1,2,5 | |
| A D C TELECOMMUNICAT | COM | 00088610 | 59,877 | 22,342,102 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| A S V INC | COM | 00196310 | 6,820 | 142,385 | SH | DEFINED 1,2 | |
| AAIPHARMA INC | COM | 00252W10 | 113 | 34,628 | SH | DEFINED 1,5 | |
| AAMES INVT CORP MD | COM | 00253G10 | 4,720 | 441,102 | SH | DEFINED 1,2 | |
| AAON INC | COM PAR \$0 | 00036020 | 2,188 | 136,152 | SH | DEFINED 1,2 | |
| AAR CORP | COM | 00036110 | 7,325 | 537,809 | SH | DEFINED 1,2,5 | |
| AARON RENTS INC | COM | 00253520 | 14,608 | 584,332 | SH | DEFINED 1,2 | |
| AASTROM BIOSCIENCES | COM | 00253U10 | 34 | 23,700 | SH | DEFINED 1 | |
| ABAXIS INC | COM | 00256710 | 3,414 | 235,590 | SH | DEFINED 1,2 | |
| ABB LTD | SPONSORED | 00037520 | 230 | 40,559 | SH | DEFINED 1 | |
| ABBOTT LABS | COM | 00282410 | 2,090,252 | 44,807,109 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| ABC BANCORP | COM | 00040010 | 3,355 | 160,471 | SH | DEFINED 1,2 | |
| ABERCROMBIE & FITCH | CL A | 00289620 | 145,027 | 3,088,977 | SH | DEFINED 1,2,5,9 | |
| ABGENIX INC | COM | 00339B10 | 12,424 | 1,201,502 | SH | DEFINED 1,2,5 | |
| ABIOMED INC | COM | 00365410 | 3,203 | 207,425 | SH | DEFINED 1,2 | |
| ABITIBI-CONSOLIDATED | COM | 00392410 | 128 | 18,502 | SH | DEFINED 1,13 | |
| ABLE LABORATORIES IN | COM NEW | 00371N40 | 5,763 | 253,304 | SH | DEFINED 1,2 | |
| ABM INDS INC | COM | 00095710 | 10,188 | 516,632 | SH | DEFINED 1,2,5 | |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 2,213 | 83,195 | SH | DEFINED 1 | |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 94 | 17,683 | SH | DEFINED 1,5 | |
| ACACIA RLTY TR | COM SH BEN | 00423910 | 12,451 | 763,863 | SH | DEFINED 1,2,3,5 | |
| ACCELRY S INC | COM | 00430U10 | 2,741 | 351,367 | SH | DEFINED 1,2,5 | |
| ACCENTURE LTD BERMUD | CL A | G1150G11 | 48,940 | 1,812,575 | SH | DEFINED 1,2,5,7,8,9,10,1 | |
| ACCREDITED HOME LEND | COM | 00437P10 | 11,304 | 227,545 | SH | DEFINED 1,2,5 | |
| ACCREDO HEALTH INC | COM | 00437V10 | 10,680 | 385,279 | SH | DEFINED 1,2,5 | |
| ACE CASH EXPRESS INC | COM | 00440310 | 3,333 | 112,376 | SH | DEFINED 1,2 | |
| ACE LTD | ORD | G0070K10 | 351,696 | 8,226,798 | SH | DEFINED 1,2,5,6,7,8,9,10 | |

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|----------------------|----------|----------|--------|-----------|----|---------|---------|
| ACETO CORP | COM | 00444610 | 4,067 | 214,045 | SH | DEFINED | 1,2 |
| ACME COMMUNICATION I | COM | 00463110 | 307 | 43,828 | SH | DEFINED | 1,2 |
| ACME UTD CORP | COM | 00481610 | 265 | 16,900 | SH | DEFINED | 1 |
| ACTEL CORP | COM | 00493410 | 6,492 | 370,122 | SH | DEFINED | 1,2 |
| ACTION PERFORMANCE C | COM | 00493310 | 2,493 | 226,859 | SH | DEFINED | 1,2 |
| ACTIVCARD CORP | COM | 00506J10 | 8,996 | 1,010,766 | SH | DEFINED | 1,2 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 32,414 | 1,606,224 | SH | DEFINED | 1,2,5,9 |
| ACTUANT CORP | CL A NEW | 00508X20 | 18,528 | 355,274 | SH | DEFINED | 1,2 |
| ACTUATE CORP | COM | 00508B10 | 1,621 | 635,499 | SH | DEFINED | 1,2,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 21,575 | 678,467 | SH | DEFINED | 1,2,5 |
| ACXIOM CORP | COM | 00512510 | 41,525 | 1,578,903 | SH | DEFINED | 1,2,5,9 |
| ADAMS RES & ENERGY I | COM NEW | 00635130 | 191 | 10,800 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|------------------------------------|------------------|
| ADAPTEC INC | COM | 00651F10 | 12,659 | 1,667,790 | SH | DEFINED | 1,2,5,6 |
| ADE CORP MASS | COM | 00089C10 | 2,123 | 113,392 | SH | DEFINED | 1,2 |
| ADECCO SA | SPONSORED | 00675410 | 232 | 18,311 | SH | DEFINED | 1 |
| ADESA INC | COM | 00686U10 | 26,032 | 1,226,754 | SH | DEFINED | 1,2,5,9 |
| ADMINISTAFF INC | COM | 00709410 | 5,779 | 458,281 | SH | DEFINED | 1,2,5 |
| ADOBE SYS INC | COM | 00724F10 | 464,053 | 7,396,443 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ADOLOR CORP | COM | 00724X10 | 5,421 | 546,422 | SH | DEFINED | 1,2,5 |
| ADTRAN INC | COM | 00738A10 | 14,116 | 737,516 | SH | DEFINED | 1,2,5,9 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 35,192 | 805,667 | SH | DEFINED | 1,2,5,9 |
| ADVANCED DIGITAL INF | COM | 00752510 | 9,444 | 942,517 | SH | DEFINED | 1,2,5 |
| ADVANCED ENERGY INDS | COM | 00797310 | 2,792 | 305,785 | SH | DEFINED | 1,2 |
| ADVANCED MARKETING S | COM | 00753T10 | 1,990 | 197,783 | SH | DEFINED | 1,2 |
| ADVANCED MEDICAL OPT | COM | 00763M10 | 25,603 | 622,337 | SH | DEFINED | 1,2,5 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 217,591 | 9,881,516 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ADVANCED NEUROMODULA | COM | 00757T10 | 11,183 | 283,392 | SH | DEFINED | 1,2 |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 147 | 39,140 | SH | DEFINED | 1 |
| ADVANCIS PHARMACEUTI | COM | 00764L10 | 416 | 109,017 | SH | DEFINED | 1,2 |
| ADVANTA CORP | CL A | 00794210 | 449 | 19,866 | SH | DEFINED | 1 |
| ADVANTA CORP | CL B | 00794220 | 6,385 | 263,101 | SH | DEFINED | 1,2 |
| ADVENT SOFTWARE INC | COM | 00797410 | 13,734 | 670,596 | SH | DEFINED | 1,2,5,9 |
| ADVISORY BRD CO | COM | 00762W10 | 8,991 | 243,781 | SH | DEFINED | 1,2 |
| ADVO INC | COM | 00758510 | 16,867 | 473,122 | SH | DEFINED | 1,2,5 |
| AEGON N V | ORD AMER R | 00792410 | 1,003 | 73,133 | SH | DEFINED | 1,2 |
| AEROFLEX INC | COM | 00776810 | 11,733 | 968,052 | SH | DEFINED | 1,2,5 |
| AEROPOSTALE | COM | 00786510 | 36,679 | 1,246,312 | SH | DEFINED | 1,2,5,9 |
| AES CORP | COM | 00130H10 | 282,529 | 20,667,849 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AETHER SYS INC | COM | 00808V10 | 67 | 19,911 | SH | DEFINED | 1 |
| AETNA INC NEW | COM | 00817Y10 | 1,052,608 | 8,437,740 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AFC ENTERPRISES INC | COM | 00104Q10 | 206 | 8,690 | SH | DEFINED | 1 |
| AFFILIATED COMPUTER | CL A | 00819010 | 185,264 | 3,077,980 | SH | DEFINED | 1,2,5,6,9,10 |
| AFFILIATED MANAGERS | COM | 00825210 | 38,364 | 566,345 | SH | DEFINED | 1,2,5 |
| AFFIRMATIVE INS HLDG | COM | 00827210 | 1,194 | 70,893 | SH | DEFINED | 1,2 |
| AFFORDABLE RESIDENTI | COM | 00827310 | 8,876 | 618,543 | SH | DEFINED | 1,2,3 |
| AFFYMETRIX INC | COM | 00826T10 | 19,984 | 546,767 | SH | DEFINED | 1,2,5 |
| AFLAC INC | COM | 00105510 | 680,842 | 17,089,419 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AFTERMARKET TECHNOLO | COM | 00831810 | 4,374 | 271,686 | SH | DEFINED | 1,2,5 |
| AGCO CORP | COM | 00108410 | 30,330 | 1,385,551 | SH | DEFINED | 1,2,5,9 |
| AGERE SYS INC | CL A | 00845V10 | 4,173 | 3,046,115 | SH | DEFINED | 1,5,7 |

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|----------------------|-------------|----------|---------|------------|----|---------|-------------------|
| AGERE SYS INC | CL B | 00845V20 | 21,009 | 15,562,399 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 7,461 | 913,176 | SH | DEFINED | 1,2 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 348,570 | 14,463,500 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AGILYSYS INC | COM | 00847J10 | 10,794 | 629,778 | SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 30,276 | 910,823 | SH | DEFINED | 1,2,5,6,9 |
| AGREE REALTY CORP | COM | 00849210 | 226 | 7,132 | SH | DEFINED | 1 |
| AGRIUM INC | COM | 00891610 | 1,940 | 115,129 | SH | DEFINED | 1 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 121 | 14,100 | SH | DEFINED | 1 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 783,135 | 13,509,307 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AIRGAS INC | COM | 00936310 | 35,979 | 1,357,177 | SH | DEFINED | 1,2,5,9 |
| AIRGATE PCS INC | COM NEW | 00936730 | 7,054 | 198,141 | SH | DEFINED | 1,2,5 |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 1,579 | 290,783 | SH | DEFINED | 1,2 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 16,278 | 1,521,291 | SH | DEFINED | 1,2,9 |
| AK STL HLDG CORP | COM | 00154710 | 23,947 | 1,654,914 | SH | DEFINED | 1,2,5 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 11,456 | 879,225 | SH | DEFINED | 1,2,5 |
| AKSYS LTD | COM | 01019610 | 938 | 168,643 | SH | DEFINED | 1,2 |
| AKTIEBOLAGETT ELECTR | SPONSORED | 01019820 | 390 | 8,464 | SH | DEFINED | 1 |
| AKZO NOBEL NV | SPONSORED | 01019930 | 576 | 13,563 | SH | DEFINED | 1 |
| ALABAMA NATL BANCORP | COM | 01031710 | 11,318 | 174,823 | SH | DEFINED | 1,2 |
| ALAMO GROUP INC | COM | 01131110 | 221 | 8,144 | SH | DEFINED | 1 |
| ALAMOSA HLDGS INC | COM | 01158910 | 12,753 | 1,022,655 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| ALASKA AIR GROUP INC | COM | 01165910 | 28,132 | 840,022 | SH | DEFINED | 1,2,6,9 |
| ALASKA COMMUNICATION | COM | 01167P10 | 1,043 | 120,802 | SH | DEFINED | 1,2 |
| ALBANY INTL CORP | CL A | 01234810 | 13,627 | 387,563 | SH | DEFINED | 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 4,183 | 375,536 | SH | DEFINED | 1,2,5 |
| ALBEMARLE CORP | COM | 01265310 | 22,792 | 588,789 | SH | DEFINED | 1,2,5,9 |
| ALBERTO CULVER CO | COM | 01306810 | 111,916 | 2,304,229 | SH | DEFINED | 1,2,5,6,9,10 |
| ALBERTSONS INC | COM | 01310410 | 229,297 | 9,602,043 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ALCAN INC | COM | 01371610 | 3,133 | 63,889 | SH | DEFINED | 1,5 |
| ALCATEL | SPONSORED | 01390430 | 750 | 47,996 | SH | DEFINED | 1 |
| ALCOA INC | COM | 01381710 | 957,784 | 30,483,260 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ALCON INC | COM SHS | H0130110 | 7,803 | 96,813 | SH | DEFINED | 1,2,5 |
| ALDERWOODS GROUP INC | COM | 01438310 | 11,797 | 1,038,490 | SH | DEFINED | 1,2,5 |
| ALDILA INC | COM NEW | 01438420 | 223 | 14,600 | SH | DEFINED | 2 |
| ALERIS INTL INC | COM | 01447710 | 3,449 | 203,863 | SH | DEFINED | 1,2 |
| ALEXANDER & BALDWIN | COM | 01448210 | 31,344 | 738,907 | SH | DEFINED | 1,2,5,9 |
| ALEXANDERS INC | COM | 01475210 | 9,559 | 44,461 | SH | DEFINED | 1,2,5 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 31,614 | 424,801 | SH | DEFINED | 1,2,3,5 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 9,492 | 376,657 | SH | DEFINED | 1,2,5 |
| ALFA CORP | COM | 01538510 | 7,612 | 501,301 | SH | DEFINED | 1,2 |
| ALFACELL CORP | COM | 01540410 | 75 | 17,093 | SH | DEFINED | 1 |
| ALICO INC | COM | 01623010 | 2,633 | 45,014 | SH | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 7,422 | 690,410 | SH | DEFINED | 1,2 |
| ALKERMES INC | COM | 01642T10 | 27,760 | 1,970,196 | SH | DEFINED | 1,2,5 |
| ALLEGHANY CORP DEL | COM | 01717510 | 12,129 | 42,522 | SH | DEFINED | 1,2,5 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 84,078 | 4,265,765 | SH | DEFINED | 1,2,5,6,9,10 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 66,178 | 3,053,884 | SH | DEFINED | 1,2,5,6,9,10,13 |
| ALLERGAN INC | COM | 01849010 | 266,786 | 3,290,806 | SH | DEFINED | 1,2,5,6,9,10,13 |
| ALLETE INC | COM NEW | 01852230 | 8,815 | 239,856 | SH | DEFINED | 1,2,5 |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 4,270 | 101,663 | SH | DEFINED | 1,5 |

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|----------------------------------|----------|-----------|------------|----|---------|-------------------|
| ALLIANCE DATA SYSTEM COM | 01858110 | 37,800 | 796,130 | SH | DEFINED | 1,2,5,9 |
| ALLIANCE GAMING CORP COM NEW | 01859P60 | 9,919 | 718,229 | SH | DEFINED | 1,2,5 |
| ALLIANCE IMAGING INC COM NEW | 01860620 | 4,380 | 389,292 | SH | DEFINED | 1,2 |
| ALLIANCE RES PARTNER UT LTD PAR | 01877R10 | 1,094 | 14,790 | SH | DEFINED | 1,5 |
| ALLIANCE SEMICONDUCT COM | 01877H10 | 1,271 | 343,559 | SH | DEFINED | 1,2,5 |
| ALLIANT ENERGY CORP COM | 01880210 | 39,253 | 1,372,478 | SH | DEFINED | 1,2,5,9 |
| ALLIANT TECHSYSTEMS COM | 01880410 | 58,688 | 897,644 | SH | DEFINED | 1,2,5,7,9 |
| ALLIANZ AKTIENGESELL SP ADR 1/1 | 01880510 | 1,025 | 77,124 | SH | DEFINED | 1 |
| ALLIED CAP CORP NEW COM | 01903Q10 | 35,824 | 1,386,392 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ALLIED DEFENSE GROUP COM | 01911810 | 236 | 10,594 | SH | DEFINED | 1,2,5 |
| ALLIED DOMEQ PLC SPON ADR N | 01912120 | 496 | 12,439 | SH | DEFINED | 1 |
| ALLIED HEALTHCARE IN COM | 01923A10 | 114 | 20,700 | SH | DEFINED | 1 |
| ALLIED IRISH BKS P L SPON ADR O | 01922840 | 15,046 | 364,477 | SH | DEFINED | 1,2 |
| ALLIED WASTE INDS IN COM PAR\$.0 | 01958930 | 63,032 | 6,792,280 | SH | DEFINED | 1,2,5,6,9,10 |
| ALLMERICA FINL CORP COM | 01975410 | 23,187 | 706,277 | SH | DEFINED | 1,2,5,9 |
| ALLOS THERAPEUTICS I COM | 01977710 | 423 | 176,271 | SH | DEFINED | 1,2 |
| ALLOY INC COM | 01985510 | 3,980 | 493,163 | SH | DEFINED | 1,2 |
| ALLSCRIPTS HEALTHCAR COM | 01988P10 | 4,505 | 422,241 | SH | DEFINED | 1,2 |
| ALLSTATE CORP COM | 02000210 | 1,064,565 | 20,583,229 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ALLTEL CORP COM | 02003910 | 433,636 | 7,379,786 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| ALPHARMA INC CL A | 02081310 | 16,520 | 974,606 | SH | DEFINED | 1,2,5 |
| ALTAIR NANOTECHNOLOG COM | 02137310 | 74 | 27,400 | SH | DEFINED | 1 |
| ALTERA CORP COM | 02144110 | 261,185 | 12,617,648 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ALTIRIS INC COM | 02148M10 | 11,695 | 330,097 | SH | DEFINED | 1,2 |
| ALTRIA GROUP INC COM | 02209S10 | 5,011,347 | 82,018,768 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ALUMINA LTD SPONSORED | 02220510 | 222 | 11,999 | SH | DEFINED | 1 |
| AMAZON COM INC COM | 02313510 | 150,030 | 3,387,436 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| AMB PROPERTY CORP COM | 00163T10 | 64,737 | 1,602,789 | SH | DEFINED | 1,2,3,5,7,9 |
| AMBAC FINL GROUP INC COM | 02313910 | 289,911 | 3,529,902 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMBASSADORS GROUP IN COM | 02317710 | 4,339 | 121,848 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-------------------|
| AMCOL INTL CORP | COM | 02341W10 | 6,928 | 344,863 | SH | DEFINED | 1,2 |
| AMCORE FINL INC | COM | 02391210 | 11,790 | 366,383 | SH | DEFINED | 1,2,5 |
| AMDOCS LTD | ORD | G0260210 | 6,665 | 253,887 | SH | DEFINED | 1,5,7 |
| AMEDISYS INC | COM | 02343610 | 6,340 | 195,736 | SH | DEFINED | 1,2 |
| AMERADA HESS CORP | COM | 02355110 | 223,135 | 2,708,605 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| AMERCO | COM | 02358610 | 5,637 | 122,588 | SH | DEFINED | 1,2 |
| AMEREN CORP | COM | 02360810 | 293,169 | 5,847,002 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 20,055 | 383,098 | SH | DEFINED | 1,2 |
| AMERICA SVC GROUP IN | COM | 02364L10 | 3,377 | 126,151 | SH | DEFINED | 1,2 |
| AMERICA WEST HLDG CO | CL B | 02365720 | 3,061 | 465,211 | SH | DEFINED | 1,2 |
| AMERICAN AXLE & MFG | COM | 02406110 | 32,481 | 1,059,408 | SH | DEFINED | 1,2,5,10,12,14 |
| AMERICAN CAMPUS CMNT | COM | 02483510 | 3,141 | 139,674 | SH | DEFINED | 1,2 |
| AMERICAN CAPITAL STR | COM | 02493710 | 20,274 | 607,930 | SH | DEFINED | 1,2,5 |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 76,080 | 1,615,288 | SH | DEFINED | 1,2,5,9 |
| AMERICAN ECOLOGY COR | COM NEW | 02553340 | 238 | 19,900 | SH | DEFINED | 1 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 416,341 | 12,124,083 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMERICAN EQTY INVT L | COM | 02567620 | 2,640 | 245,106 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS CO | COM | 02581610 | 2,378,699 | 42,197,964 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMERICAN FINL GROUP | COM | 02593210 | 44,301 | 1,414,906 | SH | DEFINED | 1,2,5,9,10,12,14 |
| AMERICAN FINL RLTY T | COM | 02607P30 | 27,940 | 1,726,839 | SH | DEFINED | 1,2,5 |

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|--------------------------------|--|----------|-----------|------------|----|---------|------------------|
| AMERICAN GREETINGS C CL A | | 02637510 | 49,675 | 1,959,578 | SH | DEFINED | 1,2,5,6,9 |
| AMERICAN HEALTHWAYS COM | | 02649V10 | 14,884 | 450,484 | SH | DEFINED | 1,2,5 |
| AMERICAN HOME MTG IN COM | | 02660R10 | 22,391 | 653,740 | SH | DEFINED | 1,2,5 |
| AMERICAN INTL GROUP COM | | 02687410 | 5,227,510 | 79,602,703 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMERICAN ITALIAN PAS CL A | | 02707010 | 5,625 | 241,931 | SH | DEFINED | 1,2,5 |
| AMERICAN LD LEASE IN COM | | 02711810 | 336 | 14,900 | SH | DEFINED | 1 |
| AMERICAN MED SYS HLD COM | | 02744M10 | 16,294 | 389,719 | SH | DEFINED | 1,2 |
| AMERICAN NATL INS CO COM | | 02859110 | 8,971 | 86,127 | SH | DEFINED | 1,2,5 |
| AMERICAN PAC CORP COM | | 02874010 | 100 | 11,800 | SH | DEFINED | 1 |
| AMERICAN PHARMACEUTI COM | | 02886P10 | 6,591 | 176,196 | SH | DEFINED | 1,2,5 |
| AMERICAN PHYSICIANS COM | | 02888210 | 145 | 14,000 | SH | DEFINED | 1 |
| AMERICAN PHYSICIANS COM | | 02888410 | 7,353 | 204,134 | SH | DEFINED | 1,2 |
| AMERICAN PWR CONVERS COM | | 02906610 | 113,845 | 5,319,852 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMERICAN REAL ESTATE DEPOSITRY | | 02916910 | 304 | 10,625 | SH | DEFINED | 1 |
| AMERICAN RETIREMENT COM | | 02891310 | 196 | 16,654 | SH | DEFINED | 1 |
| AMERICAN SCIENCE & E COM | | 02942910 | 284 | 6,900 | SH | DEFINED | 1 |
| AMERICAN SOFTWARE IN CL A | | 02968310 | 64 | 10,600 | SH | DEFINED | 1 |
| AMERICAN STD COS INC COM | | 02971210 | 240,399 | 5,817,972 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMERICAN STS WTR CO COM | | 02989910 | 5,890 | 226,556 | SH | DEFINED | 1,2 |
| AMERICAN SUPERCONDUCT COM | | 03011110 | 5,190 | 348,561 | SH | DEFINED | 1,2,5 |
| AMERICAN TECHNICAL COM | | 03013710 | 177 | 17,700 | SH | DEFINED | 1 |
| AMERICAN TECHNOLOGY COM NEW | | 03014520 | 222 | 20,097 | SH | DEFINED | 1 |
| AMERICAN TOWER CORP CL A | | 02991220 | 38,992 | 2,119,136 | SH | DEFINED | 1,2,5,7 |
| AMERICAN VANGUARD CO COM | | 03037110 | 2,202 | 59,872 | SH | DEFINED | 1,2 |
| AMERICAN WOODMARK CO COM | | 03050610 | 7,687 | 175,976 | SH | DEFINED | 1,2 |
| AMERICANWEST BANCORP COM | | 03058P10 | 3,272 | 161,602 | SH | DEFINED | 1,2 |
| AMERICAS CAR MART IN COM | | 03062T10 | 3,198 | 84,158 | SH | DEFINED | 1,2,5 |
| AMERICREDIT CORP COM | | 03060R10 | 61,711 | 2,523,961 | SH | DEFINED | 1,2,5,9 |
| AMERIGROUP CORP COM | | 03073T10 | 30,041 | 397,059 | SH | DEFINED | 1,2,5 |
| AMERISOURCEBERGEN CO COM | | 03073E10 | 234,046 | 3,988,514 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMERISTAR CASINOS IN COM | | 03070Q10 | 15,322 | 355,415 | SH | DEFINED | 1,2,5 |
| AMERITRADE HLDG CORP COM | | 03074K10 | 33,934 | 2,386,364 | SH | DEFINED | 1,2,5 |
| AMERIVEST PPTYS INC COM | | 03071L10 | 105 | 16,400 | SH | DEFINED | 1 |
| AMERON INTL INC COM | | 03071010 | 6,042 | 159,424 | SH | DEFINED | 1,2 |
| AMERUS GROUP CO COM | | 03072M10 | 41,226 | 910,059 | SH | DEFINED | 1,2,5,9 |
| AMETEK INC NEW COM | | 03110010 | 29,107 | 816,012 | SH | DEFINED | 1,2,5,9 |
| AMGEN INC COM | | 03116210 | 2,468,809 | 38,484,939 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMIS HLDGS INC COM | | 03153810 | 8,390 | 507,878 | SH | DEFINED | 1,2,5 |
| AMKOR TECHNOLOGY INC COM | | 03165210 | 6,958 | 1,041,589 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| AMLI RESIDENTIAL PPT | SH BEN INT | 00173510 | 17,403 | 543,842 | SH | DEFINED | 1,2,3 |
| AMN HEALTHCARE SERVI | COM | 00174410 | 4,220 | 265,227 | SH | DEFINED | 1,2 |
| AMPHENOL CORP NEW | CL A | 03209510 | 56,005 | 1,524,365 | SH | DEFINED | 1,2,5,9 |
| AMR CORP | COM | 00176510 | 20,014 | 1,827,800 | SH | DEFINED | 1,2,5 |
| AMREP CORP NEW | COM | 03215910 | 223 | 9,700 | SH | DEFINED | 1 |
| AMSOUTH BANCORPORATI | COM | 03216510 | 244,544 | 9,441,857 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| AMSURG CORP | COM | 03232P40 | 13,995 | 473,780 | SH | DEFINED | 1,2 |
| AMVESCAP PLC | SPONSORED | 03235E10 | 126 | 10,051 | SH | DEFINED | 1 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 18,633 | 797,661 | SH | DEFINED | 1,2,5 |
| ANADARKO PETE CORP | COM | 03251110 | 466,663 | 7,200,483 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ANADIGICS INC | COM | 03251510 | 113 | 30,115 | SH | DEFINED | 1,5 |

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|----------------------|-------------|----------|-----------|------------|----|---------|------------------|
| ANALOG DEVICES INC | COM | 03265410 | 402,437 | 10,900,243 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 6,589 | 147,113 | SH | DEFINED | 1,2 |
| ANALYSTS INTL CORP | COM | 03268110 | 45 | 11,201 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 4,075 | 314,431 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 9,450 | 324,195 | SH | DEFINED | 1,2 |
| ANCHOR GLASS CONTAIN | COM NEW | 03304B30 | 1,036 | 154,193 | SH | DEFINED | 1,2 |
| ANDERSONS INC | COM | 03416410 | 252 | 9,900 | SH | DEFINED | 1 |
| ANDREW CORP | COM | 03442510 | 51,563 | 3,783,068 | SH | DEFINED | 1,2,5,6,9,10 |
| ANDRX CORP DEL | ANDRX GROU | 03455310 | 13,507 | 618,722 | SH | DEFINED | 1,2,5 |
| ANGELICA CORP | COM | 03466310 | 4,200 | 155,272 | SH | DEFINED | 1,2 |
| ANGIODYNAMICS INC | COM | 03475V10 | 665 | 30,000 | SH | DEFINED | 1 |
| ANGLOGOLD ASHANTI LT | SPONSORED | 03512820 | 393 | 10,824 | SH | DEFINED | 1 |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,207,924 | 23,810,841 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ANIKA THERAPEUTICS I | COM | 03525510 | 98 | 10,700 | SH | DEFINED | 1 |
| ANIMAS CORP DEL | COM | 03525Y10 | 821 | 52,540 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 16,725 | 464,712 | SH | DEFINED | 1,2,5 |
| ANNALY MTG MGMT INC | COM | 03571040 | 21,177 | 1,079,357 | SH | DEFINED | 1,2,5 |
| ANNTAYLOR STORES COR | COM | 03611510 | 17,230 | 800,294 | SH | DEFINED | 1,2,5,9 |
| ANSOFT CORP | COM | 03638410 | 2,634 | 130,413 | SH | DEFINED | 1,2 |
| ANSWERTHINK INC | COM | 03691610 | 2,468 | 529,682 | SH | DEFINED | 1,2,5 |
| ANSYS INC | COM | 03662Q10 | 24,373 | 760,241 | SH | DEFINED | 1,2 |
| ANTEON INTL CORP | COM | 03674E10 | 16,312 | 389,680 | SH | DEFINED | 1,2 |
| ANTHRACITE CAP INC | COM | 03702310 | 12,522 | 1,013,140 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 3,368 | 332,819 | SH | DEFINED | 1,2 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 7,000 | 653,582 | SH | DEFINED | 1,2,5,7 |
| AO TATNEFT | SPON ADR R | 03737P30 | 805 | 27,766 | SH | DEFINED | 1,7 |
| AON CORP | COM | 03738910 | 489,716 | 20,524,575 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| APACHE CORP | COM | 03741110 | 473,317 | 9,359,642 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 146,692 | 3,806,224 | SH | DEFINED | 1,2,3,5,6,7,8,9, |
| APCO ARGENTINA INC C | ORD | 03748910 | 267 | 7,230 | SH | DEFINED | 1 |
| APEX SILVER MINES LT | ORD | G0407410 | 180 | 10,499 | SH | DEFINED | 1,5 |
| APHTON CORP | COM | 03759P10 | 84 | 27,168 | SH | DEFINED | 1 |
| APOGEE ENTERPRISES I | COM | 03759810 | 15,308 | 1,141,524 | SH | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 03760410 | 371,579 | 4,603,884 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| APOLLO INVT CORP | COM | 03761U10 | 11,902 | 788,222 | SH | DEFINED | 1,2 |
| APPLE COMPUTER INC | COM | 03783310 | 699,302 | 10,858,728 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| APPLEBEES INTL INC | COM | 03789910 | 27,419 | 1,036,638 | SH | DEFINED | 1,2,5,9 |
| APPLERA CORP | COM AP BIO | 03802010 | 128,114 | 6,126,927 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| APPLERA CORP | COM CE GEN | 03802020 | 16,823 | 1,223,458 | SH | DEFINED | 1,2,5 |
| APPLICA INC | COM | 03815A10 | 1,979 | 327,034 | SH | DEFINED | 1,2,5 |
| APPLIED DIGITAL SOLU | COM NEW | 03818830 | 226 | 33,550 | SH | DEFINED | 1 |
| APPLIED FILMS CORP | COM | 03819710 | 4,488 | 208,179 | SH | DEFINED | 1,2,5 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 10,322 | 376,722 | SH | DEFINED | 1,2 |
| APPLIED MATLS INC | COM | 03822210 | 771,597 | 45,122,654 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 31,745 | 7,540,297 | SH | DEFINED | 1,2,5,6,9,10 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 4,985 | 141,410 | SH | DEFINED | 1,2 |
| APRIA HEALTHCARE GRO | COM | 03793310 | 29,632 | 899,299 | SH | DEFINED | 1,2,5,9 |
| APTARGROUP INC | COM | 03833610 | 35,699 | 676,375 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-----------|
| AQUA AMERICA INC | COM | 03836W10 | 26,543 | 1,079,441 | SH | DEFINED 1,2,5,9 | |
| AQUANTIVE INC | COM | 03839G10 | 6,667 | 745,727 | SH | DEFINED 1,2 | |

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|----------------------|------------|----------|---------|------------|----|---------|------------------|
| AQUILA INC | COM | 03840P10 | 14,959 | 4,053,860 | SH | DEFINED | 1,2,5,9 |
| ARACRUZ CELULOSE S A | SPON ADR P | 03849620 | 2,431 | 64,477 | SH | DEFINED | 1,2 |
| ARADIGM CORP | COM | 03850510 | 26 | 14,828 | SH | DEFINED | 1 |
| ARAMARK CORP | CL B | 03852110 | 62,194 | 2,346,072 | SH | DEFINED | 1,2,5 |
| ARBITRON INC | COM | 03875Q10 | 18,932 | 483,203 | SH | DEFINED | 1,2,5 |
| ARBOR RLTY TR INC | COM | 03892310 | 2,567 | 104,593 | SH | DEFINED | 1,2 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 1,239 | 32,026 | SH | DEFINED | 1,5 |
| ARCH CHEMICALS INC | COM | 03937R10 | 9,607 | 333,799 | SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 25,359 | 713,526 | SH | DEFINED | 1,2,5,9 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 376,048 | 16,855,566 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ARCHIPELAGO HLDG INC | COM | 03957A10 | 2,013 | 95,940 | SH | DEFINED | 1,2 |
| ARCHSTONE SMITH TR | COM | 03958310 | 256,247 | 6,690,526 | SH | DEFINED | 1,2,3,5,6,7,8,9, |
| ARCTIC CAT INC | COM | 03967010 | 5,986 | 225,725 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 2,437 | 24,665 | SH | DEFINED | 1,2 |
| ARDEN RLTY INC | COM | 03979310 | 38,104 | 1,010,186 | SH | DEFINED | 1,2,3,5 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 151 | 22,605 | SH | DEFINED | 1 |
| ARES CAP CORP | COM | 04010L10 | 1,474 | 75,846 | SH | DEFINED | 1,2 |
| ARGONAUT GROUP INC | COM | 04015710 | 8,009 | 379,051 | SH | DEFINED | 1,2,5 |
| ARGOSY GAMING CO | COM | 04022810 | 19,229 | 411,764 | SH | DEFINED | 1,2,5 |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 5,181 | 697,372 | SH | DEFINED | 1,2,5 |
| ARIBA INC | COM NEW | 04033V20 | 14,462 | 871,211 | SH | DEFINED | 1,2,5 |
| ARKANSAS BEST CORP D | COM | 04079010 | 19,370 | 431,496 | SH | DEFINED | 1,2 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 92 | 14,964 | SH | DEFINED | 1 |
| ARMOR HOLDINGS INC | COM | 04226010 | 23,994 | 510,297 | SH | DEFINED | 1,2,5 |
| ARQLE INC | COM | 04269E10 | 123 | 21,286 | SH | DEFINED | 1 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 2,689 | 282,426 | SH | DEFINED | 1,2,5 |
| ARRIS GROUP INC | COM | 04269Q10 | 14,902 | 2,116,812 | SH | DEFINED | 1,2 |
| ARROW ELECTRS INC | COM | 04273510 | 35,272 | 1,451,518 | SH | DEFINED | 1,2,5,6,7,9 |
| ARROW FINL CORP | COM | 04274410 | 4,112 | 132,654 | SH | DEFINED | 1,2,5 |
| ARROW INTL INC | COM | 04276410 | 14,355 | 463,204 | SH | DEFINED | 1,2 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 22 | 14,728 | SH | DEFINED | 1 |
| ARTESYN TECHNOLOGIES | COM | 04312710 | 7,528 | 666,157 | SH | DEFINED | 1,2,5 |
| ARTHROCARE CORP | COM | 04313610 | 11,329 | 353,384 | SH | DEFINED | 1,2 |
| ARTISAN COMPONENTS I | COM | 04292310 | 1,177 | 31,373 | SH | DEFINED | 1,2 |
| ARVINMERITOR INC | COM | 04335310 | 37,034 | 1,655,511 | SH | DEFINED | 1,2,5,9 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 2,359 | 171,224 | SH | DEFINED | 1,2,5 |
| ASCENTIAL SOFTWARE C | COM NEW | 04362P20 | 17,404 | 1,067,091 | SH | DEFINED | 1,2,5,9 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 2,974 | 273,565 | SH | DEFINED | 1,2 |
| ASHLAND INC | COM | 04420410 | 119,859 | 2,053,087 | SH | DEFINED | 1,2,5,6,7,9,10 |
| ASHWORTH INC | COM | 04516H10 | 313 | 28,713 | SH | DEFINED | 1,5 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 4,288 | 719,501 | SH | DEFINED | 1,2 |
| ASK JEEVES INC | COM | 04517410 | 12,585 | 470,464 | SH | DEFINED | 1,2,5 |
| ASML HLDG NV | N Y SHS | N0705911 | 286 | 17,937 | SH | DEFINED | 1 |
| ASPECT COMMUNICATION | COM | 04523Q10 | 12,454 | 1,117,921 | SH | DEFINED | 1,2,5 |
| ASPECT MED SYS INC | COM | 04523510 | 4,084 | 166,957 | SH | DEFINED | 1,2 |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 7,143 | 1,150,234 | SH | DEFINED | 1,2,5 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 3,543 | 166,315 | SH | DEFINED | 1,2 |
| ASSOCIATED BANC CORP | COM | 04548710 | 52,240 | 1,572,075 | SH | DEFINED | 1,2,5,9 |
| ASSOCIATED ESTATES R | COM | 04560410 | 1,997 | 195,370 | SH | DEFINED | 1,3,5 |
| ASSURANT INC | COM | 04621X10 | 21,002 | 687,472 | SH | DEFINED | 1,2,5 |
| ASSURED GUARANTY LTD | COM | G0585R10 | 1,942 | 98,746 | SH | DEFINED | 1 |
| ASTA FDG INC | COM | 04622010 | 3,513 | 130,897 | SH | DEFINED | 1,2 |
| ASTEC INDS INC | COM | 04622410 | 3,612 | 209,853 | SH | DEFINED | 1,2,5 |
| ASTORIA FINL CORP | COM | 04626510 | 42,684 | 1,067,905 | SH | DEFINED | 1,2,5,7,9 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 6,958 | 191,219 | SH | DEFINED | 1,2 |
| ASTRO-MED INC NEW | COM | 04638F10 | 101 | 11,770 | SH | DEFINED | 1 |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 3,348 | 657,720 | SH | DEFINED | 1,2,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|--------------------------|-----------|
| AT ROAD INC | COM | 04648K10 | 4,208 | 609,044 | SH | DEFINED 1,2 | |
| AT&T CORP | COM NEW | 00195750 | 704,840 | 36,980,088 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| ATARI INC | COM | 04651M10 | 483 | 164,679 | SH | DEFINED 1,2 | |
| ATHEROGENICS INC | COM | 04743910 | 12,665 | 537,572 | SH | DEFINED 1,2,5 | |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 1,410 | 137,576 | SH | DEFINED 1,2 | |
| ATI TECHNOLOGIES INC | COM | 00194110 | 805 | 41,536 | SH | DEFINED 5,13 | |
| ATLANTIC COAST FED C | COM | 04842510 | 788 | 57,250 | SH | DEFINED 1 | |
| ATLANTIS PLASTICS IN | COM | 04915610 | 196 | 11,000 | SH | DEFINED 1 | |
| ATLAS AMER INC | COM | 04916710 | 1,690 | 47,271 | SH | DEFINED 1 | |
| ATMEL CORP | COM | 04951310 | 39,947 | 10,190,615 | SH | DEFINED 1,2,5,9 | |
| ATMI INC | COM | 00207R10 | 11,072 | 491,425 | SH | DEFINED 1,2,5 | |
| ATMOS ENERGY CORP | COM | 04956010 | 31,429 | 1,149,132 | SH | DEFINED 1,2,5 | |
| ATP OIL & GAS CORP | COM | 00208J10 | 375 | 20,198 | SH | DEFINED 1 | |
| ATS MED INC | COM | 00208310 | 89 | 19,029 | SH | DEFINED 1 | |
| ATWOOD OCEANICS INC | COM | 05009510 | 10,137 | 194,574 | SH | DEFINED 1,2 | |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 11,838 | 826,664 | SH | DEFINED 1 | |
| AUDIOVOX CORP | CL A | 05075710 | 4,018 | 254,649 | SH | DEFINED 1,2,5 | |
| AUGUST TECHNOLOGY CO | COM | 05106U10 | 2,257 | 214,301 | SH | DEFINED 1,2 | |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 1,057 | 13,059 | SH | DEFINED 1 | |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 2,381 | 384,713 | SH | DEFINED 1,2 | |
| AUTOBYTEL INC | COM | 05275N10 | 3,356 | 555,690 | SH | DEFINED 1,2 | |
| AUTODESK INC | COM | 05276910 | 251,226 | 6,619,922 | SH | DEFINED 1,2,5,6,9,10 | |
| AUTOLIV INC | COM | 05280010 | 39,325 | 814,183 | SH | DEFINED 1,2,5 | |
| AUTOMATIC DATA PROCE | COM | 05301510 | 879,335 | 19,827,175 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| AUTONATION INC | COM | 05329W10 | 114,691 | 5,970,404 | SH | DEFINED 1,2,5,6,7,9,10 | |
| AUTOZONE INC | COM | 05333210 | 268,861 | 2,944,489 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| AVALONBAY CMNTYS INC | COM | 05348410 | 115,887 | 1,538,998 | SH | DEFINED 1,2,3,5,7,8,9,10 | |
| AVANEX CORP | COM | 05348W10 | 3,631 | 1,097,044 | SH | DEFINED 1,2,5 | |
| AVANIR PHARMACEUTICA | CL A | 05348P10 | 261 | 76,515 | SH | DEFINED 1,5 | |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 2,092 | 1,040,569 | SH | DEFINED 1,2,5 | |
| AVATAR HLDGS INC | COM | 05349410 | 3,271 | 67,996 | SH | DEFINED 1,2,5 | |
| AVAYA INC | COM | 05349910 | 205,728 | 11,960,949 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| AVERY DENNISON CORP | COM | 05361110 | 171,183 | 2,854,484 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| AVI BIOPHARMA INC | COM | 00234610 | 25 | 10,752 | SH | DEFINED 1 | |
| AVIALL INC NEW | COM | 05366B10 | 8,786 | 382,483 | SH | DEFINED 1,2 | |
| AVID TECHNOLOGY INC | COM | 05367P10 | 19,461 | 315,163 | SH | DEFINED 1,2,5 | |
| AVIGEN INC | COM | 05369010 | 72 | 22,212 | SH | DEFINED 1,5 | |
| AVISTA CORP | COM | 05379B10 | 12,967 | 733,870 | SH | DEFINED 1,2,5 | |
| AVNET INC | COM | 05380710 | 28,787 | 1,578,257 | SH | DEFINED 1,2,5,9 | |
| AVOCENT CORP | COM | 05389310 | 23,275 | 573,140 | SH | DEFINED 1,2,5,9 | |
| AVON PRODS INC | COM | 05430310 | 490,473 | 12,673,726 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| AVX CORP NEW | COM | 00244410 | 7,543 | 598,653 | SH | DEFINED 1,2,5 | |
| AWARE INC MASS | COM | 05453N10 | 88 | 18,042 | SH | DEFINED 1 | |
| AXA | SPONSORED | 05453610 | 1,235 | 49,897 | SH | DEFINED 1 | |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 13,703 | 1,685,539 | SH | DEFINED 1,2,5 | |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 5,032 | 183,931 | SH | DEFINED 1,5 | |
| AXONYX INC | COM | 05461R10 | 4,319 | 696,569 | SH | DEFINED 1,2 | |
| AZTAR CORP | COM | 05480210 | 17,107 | 489,891 | SH | DEFINED 1,2,5 | |
| B A S F A G | SPONSORED | 05526250 | 2,054 | 28,522 | SH | DEFINED 1 | |
| BADGER METER INC | COM | 05652510 | 251 | 8,382 | SH | DEFINED 1 | |
| BAIRNCO CORP | COM | 05709710 | 147 | 13,221 | SH | DEFINED 1 | |
| BAKER HUGHES INC | COM | 05722410 | 481,627 | 11,287,244 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| BALCHEM CORP | COM | 05766520 | 273 | 7,879 | SH | DEFINED 1 | |
| BALDOR ELEC CO | COM | 05774110 | 13,961 | 507,102 | SH | DEFINED 1,2,5 | |
| BALDWIN & LYONS INC | CL B | 05775520 | 3,239 | 120,903 | SH | DEFINED 1,2 | |

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|---------------------|-----|----------|---------|-----------|----|---------|------------------|
| BALL CORP | COM | 05849810 | 202,031 | 4,593,705 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 543 | 128,074 | SH | DEFINED | 1,2,5 |
| BANC CORP | COM | 05944B10 | 221 | 26,900 | SH | DEFINED | 1,5 |
| BANCFIRST CORP | COM | 05945F10 | 4,350 | 55,076 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|-------------------|
| BANCINSURANCE CORP | COM | 05945K10 | 81 | 11,015 | SH | DEFINED | 1 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 2,366 | 133,372 | SH | DEFINED | 1 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 8,442 | 336,885 | SH | DEFINED | 1,2 |
| BANCO SANTANDER CENT | ADR | 05964H10 | 2,801 | 226,401 | SH | DEFINED | 1 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 1,227 | 36,239 | SH | DEFINED | 1,2,7 |
| BANCORPSOUTH INC | COM | 05969210 | 27,892 | 1,144,531 | SH | DEFINED | 1,2,5 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 2,430 | 98,743 | SH | DEFINED | 1,2 |
| BANDAG INC | COM | 05981510 | 12,273 | 246,403 | SH | DEFINED | 1,2,9 |
| BANK HAWAII CORP | COM | 06254010 | 30,630 | 603,673 | SH | DEFINED | 1,2,5,9 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 12,744 | 1,047,161 | SH | DEFINED | 1,2,5 |
| BANK NEW YORK INC | COM | 06405710 | 713,024 | 21,335,234 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 3,320 | 98,066 | SH | DEFINED | 1,7 |
| BANK OF AMERICA CORP | COM | 06050510 | 5,785,937 | 123,131,240 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BANK OF GRANITE CORP | COM | 06240110 | 4,444 | 212,623 | SH | DEFINED | 1,2,5 |
| BANK OF THE OZARKS I | COM | 06390410 | 4,697 | 138,036 | SH | DEFINED | 1,2 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 22,769 | 1,144,177 | SH | DEFINED | 1,2,5 |
| BANKNORTH GROUP INC | COM | 06646R10 | 92,649 | 2,531,399 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| BANKRATE INC | COM | 06646V10 | 255 | 18,400 | SH | DEFINED | 1 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 12,258 | 383,668 | SH | DEFINED | 1,2 |
| BANNER CORP | COM | 06652V10 | 8,695 | 278,780 | SH | DEFINED | 1,2 |
| BANTA CORP | COM | 06682110 | 24,867 | 555,553 | SH | DEFINED | 1,2,5,6,9 |
| BARCLAYS PLC | ADR | 06738E20 | 13,355 | 292,369 | SH | DEFINED | 1,2 |
| BARD C R INC | COM | 06738310 | 247,811 | 3,873,261 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BARNES & NOBLE INC | COM | 06777410 | 33,012 | 1,023,001 | SH | DEFINED | 1,2,5,9 |
| BARNES GROUP INC | COM | 06780610 | 5,490 | 207,093 | SH | DEFINED | 1,2 |
| BARNWELL INDS INC | COM | 06822110 | 208 | 2,800 | SH | DEFINED | 1 |
| BARR PHARMACEUTICALS | COM | 06830610 | 52,771 | 1,158,794 | SH | DEFINED | 1,2,5,9 |
| BARRETT BILL CORP | COM | 06846N10 | 361 | 11,300 | SH | DEFINED | 1 |
| BARRETT BUSINESS SER | COM | 06846310 | 168 | 12,172 | SH | DEFINED | 1 |
| BARRICK GOLD CORP | COM | 06790110 | 1,038 | 42,854 | SH | DEFINED | 1,5 |
| BARRIER THERAPEUTICS | COM | 06850R10 | 2,212 | 133,247 | SH | DEFINED | 1 |
| BASSETT FURNITURE IN | COM | 07020310 | 3,033 | 154,544 | SH | DEFINED | 1,2,5 |
| BAUSCH & LOMB INC | COM | 07170710 | 148,868 | 2,309,468 | SH | DEFINED | 1,2,5,6,7,9,10 |
| BAXTER INTL INC | COM | 07181310 | 711,556 | 20,600,914 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BAYER A G | SPONSORED | 07273030 | 1,010 | 29,711 | SH | DEFINED | 1 |
| BB&T CORP | COM | 05493710 | 666,915 | 15,860,052 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BBVA BANCO FRANCES S | SPONSORED | 07329M10 | 112 | 15,601 | SH | DEFINED | 1,7 |
| BE AEROSPACE INC | COM | 07330210 | 9,583 | 823,323 | SH | DEFINED | 1,2,5 |
| BEA SYS INC | COM | 07332510 | 44,546 | 5,027,750 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| BEACON ROOFING SUPPL | COM | 07368510 | 3,137 | 157,941 | SH | DEFINED | 1,2 |
| BEAR STEARNS COS INC | COM | 07390210 | 378,831 | 3,702,779 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| BEARINGPOINT INC | COM | 07400210 | 9,512 | 1,184,528 | SH | DEFINED | 1,2,5 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 1,192 | 68,004 | SH | DEFINED | 1,2 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 29,720 | 203,268 | SH | DEFINED | 1,2,5 |
| BEBE STORES INC | COM | 07557110 | 3,711 | 137,552 | SH | DEFINED | 1,2 |
| BECKMAN COULTER INC | COM | 07581110 | 63,022 | 940,765 | SH | DEFINED | 1,2,5,9 |

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|-----------------------|-------------|----------|-----------|-------------|----|---------|------------------|
| BECTION DICKINSON & C | COM | 07588710 | 953,928 | 16,794,504 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BED BATH & BEYOND IN | COM | 07589610 | 338,832 | 8,506,955 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BEDFORD PPTY INVS IN | COM PAR \$0 | 07644630 | 10,579 | 372,383 | SH | DEFINED | 1,2,3 |
| BEI TECHNOLOGIES INC | COM | 05538P10 | 7,827 | 253,452 | SH | DEFINED | 1,2,5 |
| BEL FUSE INC | CL A | 07734720 | 377 | 12,871 | SH | DEFINED | 1,5 |
| BEL FUSE INC | CL B | 07734730 | 6,460 | 191,188 | SH | DEFINED | 1,2 |
| BELDEN CDT INC | COM | 07745410 | 17,939 | 773,214 | SH | DEFINED | 1,2,5 |
| BELL MICROPRODUCTS I | COM | 07813710 | 404 | 42,015 | SH | DEFINED | 1,5 |
| BELLSOUTH CORP | COM | 07986010 | 3,639,278 | 130,956,381 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BELO CORP | COM SER A | 08055510 | 35,726 | 1,361,521 | SH | DEFINED | 1,2,5,9 |
| BEMIS INC | COM | 08143710 | 81,157 | 2,789,854 | SH | DEFINED | 1,2,5,6,9,10 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 26,931 | 789,764 | SH | DEFINED | 1,2,5 |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 2,390 | 222,354 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| BERKLEY W R CORP | COM | 08442310 | 84,494 | 1,791,264 | SH | DEFINED | 1,2,5,9 |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 472,852 | 161,053 | SH | DEFINED | 1,5 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 3,211 | 86,426 | SH | DEFINED | 1,2,5 |
| BERRY PETE CO | CL A | 08578910 | 15,552 | 326,048 | SH | DEFINED | 1,2 |
| BEST BUY INC | COM | 08651610 | 480,983 | 8,094,632 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BEVERLY ENTERPRISES | COM NEW | 08785130 | 14,223 | 1,554,397 | SH | DEFINED | 1,2,5 |
| BEVERLY HILLS BANCOR | COM | 08786610 | 1,462 | 144,789 | SH | DEFINED | 1,2 |
| BFC FINL CORP | CL A | 05538420 | 630 | 49,777 | SH | DEFINED | 1,2 |
| BG PLC | ADR FIN IN | 05543420 | 11,525 | 334,547 | SH | DEFINED | 1,2 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 1,817 | 75,649 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 7,937 | 272,389 | SH | DEFINED | 1,2 |
| BIG LOTS INC | COM | 08930210 | 32,016 | 2,639,437 | SH | DEFINED | 1,2,5,6,9,10 |
| BIMINI MTG MGMT INC | CL A | 09031E40 | 2,633 | 163,975 | SH | DEFINED | 1,2 |
| BINDVIEW DEV CORP | COM | 09032710 | 68 | 15,956 | SH | DEFINED | 1 |
| BIO LOGIC SYS CORP | COM | 09090910 | 116 | 12,700 | SH | DEFINED | 1 |
| BIO RAD LABS INC | CL A | 09057220 | 15,243 | 265,689 | SH | DEFINED | 1,2,5 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 896 | 155,083 | SH | DEFINED | 1 |
| BIOENVISION INC | COM | 09059N10 | 2,279 | 254,344 | SH | DEFINED | 1,2 |
| BIOGEN IDEC INC | COM | 09062X10 | 625,132 | 9,384,964 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 3,897 | 358,542 | SH | DEFINED | 1,2,5 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 5,964 | 933,400 | SH | DEFINED | 1,2 |
| BIOMED REALTY TRUST | COM | 09063H10 | 10,249 | 461,460 | SH | DEFINED | 1,2,3 |
| BIOMET INC | COM | 09061310 | 319,462 | 7,362,576 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 1,235 | 70,999 | SH | DEFINED | 1 |
| BIOSITE INC | COM | 09094510 | 12,739 | 207,006 | SH | DEFINED | 1,2 |
| BIOSOURCE INTL INC | COM | 09066H10 | 72 | 10,500 | SH | DEFINED | 1 |
| BIOVAIL CORP | COM | 09067J10 | 1,280 | 77,459 | SH | DEFINED | 1,13 |
| BIOVERIS CORP | COM | 09067610 | 2,149 | 294,005 | SH | DEFINED | 1,2,5 |
| BISYS GROUP INC | COM | 05547210 | 36,298 | 2,206,592 | SH | DEFINED | 1,2,5,9 |
| BJ SVCS CO | COM | 05548210 | 243,987 | 5,242,523 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BJS RESTAURANTS INC | COM | 09180C10 | 2,189 | 156,378 | SH | DEFINED | 1,2 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 45,008 | 1,545,079 | SH | DEFINED | 1,2,5,9 |
| BKF CAP GROUP INC | COM | 05548G10 | 2,762 | 72,869 | SH | DEFINED | 1,2 |
| BLACK & DECKER CORP | COM | 09179710 | 339,817 | 3,847,125 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BLACK BOX CORP DEL | COM | 09182610 | 13,480 | 280,712 | SH | DEFINED | 1,2,5 |
| BLACK HILLS CORP | COM | 09211310 | 17,774 | 579,340 | SH | DEFINED | 1,2,5,9 |
| BLACKBAUD INC | COM | 09227Q10 | 966 | 66,000 | SH | DEFINED | 1 |

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| BLACKBOARD INC | COM | 09193550 | 976 | 65,880 | SH | DEFINED | 1 |
| BLACKROCK INC | CL A | 09247X10 | 10,797 | 139,755 | SH | DEFINED | 1,2,5 |
| BLAIR CORP | COM | 09282810 | 3,965 | 111,192 | SH | DEFINED | 1,2 |
| BLOCK H & R INC | COM | 09367110 | 215,681 | 4,401,656 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BLOCKBUSTER INC | CL A | 09367910 | 13,408 | 1,405,453 | SH | DEFINED | 1,2,5 |
| BLOCKBUSTER INC | CL B | 09367920 | 159 | 18,022 | SH | DEFINED | 1 |
| BLOUNT INTL INC NEW | COM | 09518010 | 1,184 | 67,981 | SH | DEFINED | 1 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 2,108 | 113,278 | SH | DEFINED | 1,2 |
| BLUE NILE INC | COM | 09578R10 | 1,375 | 49,799 | SH | DEFINED | 1 |
| BLUEGREEN CORP | COM | 09623110 | 4,280 | 215,830 | SH | DEFINED | 1,2 |
| BLYTH INC | COM | 09643P10 | 16,319 | 552,050 | SH | DEFINED | 1,2,5,9 |
| BMC SOFTWARE INC | COM | 05592110 | 185,053 | 9,949,083 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BOB EVANS FARMS INC | COM | 09676110 | 16,734 | 640,181 | SH | DEFINED | 1,2,5,6,9 |
| BOC GROUP PLC | SPONSORED | 05561760 | 444 | 11,617 | SH | DEFINED | 1 |
| BOEING CO | COM | 09702310 | 4,725,161 | 91,272,178 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BOK FINL CORP | COM NEW | 05561Q20 | 6,706 | 137,522 | SH | DEFINED | 1,2,5 |
| BOMBAY CO INC | COM | 09792410 | 2,718 | 491,489 | SH | DEFINED | 1,2 |
| BONE CARE INTL INC | COM | 09807210 | 6,401 | 229,840 | SH | DEFINED | 1,2 |
| BON-TON STORES INC | COM | 09776J10 | 1,141 | 72,443 | SH | DEFINED | 1 |
| BORDERS GROUP INC | COM | 09970910 | 31,884 | 1,255,272 | SH | DEFINED | 1,2,5,9 |
| BORG WARNER INC | COM | 09972410 | 37,646 | 694,962 | SH | DEFINED | 1,2,5,9 |
| BORLAND SOFTWARE COR | COM | 09984910 | 13,525 | 1,157,955 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-------------------|
| BOSTON BEER INC | CL A | 10055710 | 2,822 | 132,693 | SH | DEFINED | 1,2 |
| BOSTON COMMUNICATION | COM | 10058210 | 1,939 | 209,812 | SH | DEFINED | 1,2 |
| BOSTON PRIVATE FINL | COM | 10111910 | 10,201 | 362,126 | SH | DEFINED | 1,2 |
| BOSTON PROPERTIES IN | COM | 10112110 | 131,133 | 2,027,719 | SH | DEFINED | 1,2,3,5,7,8,9,10 |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 725,199 | 20,399,398 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BOTTOMLINE TECH DEL | COM | 10138810 | 425 | 29,396 | SH | DEFINED | 1,2 |
| BOWATER INC | COM | 10218310 | 30,332 | 689,840 | SH | DEFINED | 1,2,5,7,9 |
| BOWNE & CO INC | COM | 10304310 | 8,045 | 494,768 | SH | DEFINED | 1,2 |
| BOYD GAMING CORP | COM | 10330410 | 41,883 | 1,005,587 | SH | DEFINED | 1,2,9 |
| BOYDS COLLECTION LTD | COM | 10335410 | 209 | 47,459 | SH | DEFINED | 1 |
| BOYKIN LODGING CO | COM | 10343010 | 1,305 | 142,448 | SH | DEFINED | 1,3,5 |
| BP PLC | SPONSORED | 05562210 | 3,231,596 | 55,335,546 | SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 1,061 | 21,967 | SH | DEFINED | 1 |
| BRADLEY PHARMACEUTIC | COM | 10457610 | 6,070 | 312,882 | SH | DEFINED | 1,2 |
| BRADY CORP | CL A | 10467410 | 18,320 | 292,789 | SH | DEFINED | 1,2,5 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 39,438 | 1,341,897 | SH | DEFINED | 1,2,3,5 |
| BRASCAN CORP | CL A LTD V | 10549P60 | 724 | 20,104 | SH | DEFINED | 1 |
| BRASKEM S A | SP ADR PFD | 10553210 | 437 | 8,566 | SH | DEFINED | 1,2 |
| BRE PROPERTIES INC | CL A | 05564E10 | 30,707 | 761,767 | SH | DEFINED | 1,2,3,5 |
| BRIGGS & STRATTON CO | COM | 10904310 | 18,203 | 437,788 | SH | DEFINED | 1,2,5 |
| BRIGHT EXPLORATION | COM | 10917810 | 2,886 | 320,689 | SH | DEFINED | 1,2 |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 11,796 | 182,152 | SH | DEFINED | 1,2,5 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 9,381 | 480,083 | SH | DEFINED | 1,2 |
| BRINKER INTL INC | COM | 10964110 | 50,603 | 1,442,912 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| BRINKS CO | COM | 10969610 | 30,702 | 776,866 | SH | DEFINED | 1,2,3,5,7,9 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,449,613 | 56,581,289 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BRISTOL WEST HLDGS I | COM | 11037M10 | 3,610 | 180,505 | SH | DEFINED | 1,2 |
| BRIGHTSMILE INC | COM NEW | 11041520 | 77 | 10,336 | SH | DEFINED | 1 |

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| BRITISH AMERN TOB PL SPONSORED | 11044810 | 887 | 25,586 | SH | DEFINED | 1 | |
| BRITISH AWYS PLC ADR 2ND IN | 11041930 | 230 | 5,105 | SH | DEFINED | 1 | |
| BRITISH SKY BROADCASTS SPONSORED | 11101310 | 341 | 7,809 | SH | DEFINED | 1 | |
| BROADCOM CORP CL A | 11132010 | 253,445 | 7,851,453 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| BROADVISION INC COM NEW | 11141260 | 66 | 24,066 | SH | DEFINED | 1,5 | |
| BROADWING CORP COM | 11161E10 | 5,452 | 598,436 | SH | DEFINED | 1,2,5 | |
| BROCADE COMMUNICATIO COM | 11162110 | 28,040 | 3,670,121 | SH | DEFINED | 1,2,5 | |
| BROOKFIELD HOMES COR COM | 11272310 | 7,192 | 212,143 | SH | DEFINED | 1,2,5 | |
| BROOKFIELD PPTYS COR COM | 11290010 | 3,497 | 93,515 | SH | DEFINED | 1,3,5 | |
| BROOKLINE BANCORP IN COM | 11373M10 | 13,490 | 826,621 | SH | DEFINED | 1,2,5 | |
| BROOKS AUTOMATION IN COM | 11434010 | 13,041 | 757,345 | SH | DEFINED | 1,2,5 | |
| BROOKSTONE INC COM | 11453710 | 6,027 | 308,312 | SH | DEFINED | 1,2,5 | |
| BROOKTROUT INC COM | 11458010 | 179 | 14,929 | SH | DEFINED | 1 | |
| BROWN & BROWN INC COM | 11523610 | 39,947 | 917,257 | SH | DEFINED | 1,2,5,9 | |
| BROWN FORMAN CORP CL A | 11563710 | 740 | 14,570 | SH | DEFINED | 1,5 | |
| BROWN FORMAN CORP CL B | 11563720 | 114,930 | 2,360,933 | SH | DEFINED | 1,2,5,6,7,9,10 | |
| BROWN SHOE INC NEW COM | 11573610 | 7,985 | 267,681 | SH | DEFINED | 1,2 | |
| BRUKER BIOSCIENCES C COM | 11679410 | 1,167 | 289,683 | SH | DEFINED | 1,2,5 | |
| BRUNSWICK CORP COM | 11704310 | 132,776 | 2,682,346 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| BRUSH ENGINEERED MAT COM | 11742110 | 4,542 | 245,508 | SH | DEFINED | 1,2,5 | |
| BRYN MAWR BK CORP COM | 11766510 | 2,047 | 93,080 | SH | DEFINED | 1,2 | |
| BSQUARE CORP COM | 11776U10 | 31 | 20,627 | SH | DEFINED | 1 | |
| BT GROUP PLC ADR | 05577E10 | 500 | 12,655 | SH | DEFINED | 1 | |
| BUCA INC COM | 11776910 | 110 | 15,815 | SH | DEFINED | 1,5 | |
| BUCKEYE PARTNERS L P UNIT LTD P | 11823010 | 1,423 | 33,633 | SH | DEFINED | 1,5 | |
| BUCKEYE TECHNOLOGIES COM | 11825510 | 6,591 | 506,573 | SH | DEFINED | 1,2 | |
| BUCKLE INC COM | 11844010 | 3,062 | 103,796 | SH | DEFINED | 1,2 | |
| BUCYRUS INTL INC NEW CL A | 11875910 | 6,651 | 163,654 | SH | DEFINED | 1,2 | |
| BUFFALO WILD WINGS I COM | 11984810 | 2,362 | 67,853 | SH | DEFINED | 1,2 | |
| BUILD A BEAR WORKSHO COM | 12007610 | 3,477 | 98,910 | SH | DEFINED | 1,2 | |
| BUILDING MATLS HLDG COM | 12011310 | 7,595 | 198,361 | SH | DEFINED | 1,2 | |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|---------------------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-------------------|
| BUNGE LIMITED | COM | G1696210 | 15,926 | 279,347 | SH | DEFINED | 1,5 |
| BURLINGTON COAT FACT | COM | 12157910 | 8,541 | 376,242 | SH | DEFINED | 1,2 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 593,079 | 12,536,016 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| BURLINGTON RES INC | COM | 12201410 | 663,546 | 15,253,932 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| C COR INC | COM | 12501010 | 6,167 | 663,099 | SH | DEFINED | 1,2,5 |
| C D I CORP | COM | 12507110 | 3,973 | 185,812 | SH | DEFINED | 1,2 |
| C D W CORP | COM | 12512N10 | 80,179 | 1,208,423 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| C H ROBINSON WORLDWI | COM | 12541W10 | 66,827 | 1,203,658 | SH | DEFINED | 1,2,5,9 |
| C&D TECHNOLOGIES INC | COM | 12466110 | 6,730 | 394,942 | SH | DEFINED | 1,2,5 |
| CABELAS INC | COM | 12680430 | 1,050 | 46,170 | SH | DEFINED | 1,2 |
| CABLE & WIRELESS PUB SPONSORED | 12683020 | 196 | 28,828 | SH | DEFINED | 1 | |
| CABLEVISION SYS CORP CL A NY CA | 12686C10 | 57,611 | 2,313,686 | SH | DEFINED | 1,2,5,7,8,9,10,11 | |
| CABOT CORP | COM | 12705510 | 405,490 | 10,483,200 | SH | DEFINED | 1,2,5,6,7,9 |
| CABOT MICROELECTRONI | COM | 12709P10 | 31,912 | 796,415 | SH | DEFINED | 1,2,5,9 |
| CABOT OIL & GAS CORP | COM | 12709710 | 25,805 | 583,175 | SH | DEFINED | 1,2,5 |
| CACHE INC | COM NEW | 12715030 | 2,377 | 131,928 | SH | DEFINED | 1,2 |
| CACI INTL INC | CL A | 12719030 | 33,064 | 485,312 | SH | DEFINED | 1,2,5 |
| CADBURY SCHWEPPE PL ADR | 12720930 | 973 | 25,805 | SH | DEFINED | 1 | |
| CADENCE DESIGN SYSTE | COM | 12738710 | 65,560 | 4,747,283 | SH | DEFINED | 1,2,5,7,8,9,10,11 |

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|----------------------|------------|----------|---------|------------|----|---------|-------------------|
| CADMUS COMMUNICATION | COM | 12758710 | 223 | 17,415 | SH | DEFINED | 1,2 |
| CAE INC | COM | 12476510 | 81 | 19,000 | SH | DEFINED | 7 |
| CAESARS ENTMT INC | COM | 12768710 | 104,394 | 5,183,402 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| CAL DIVE INTL INC | COM | 12791410 | 36,382 | 892,799 | SH | DEFINED | 1,2,5 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 2,023 | 167,336 | SH | DEFINED | 1,2 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 5,702 | 211,186 | SH | DEFINED | 1,2 |
| CALAMP CORP | COM | 12812610 | 109 | 12,189 | SH | DEFINED | 1 |
| CALAVO GROWERS INC | COM | 12824610 | 189 | 17,800 | SH | DEFINED | 1 |
| CALGON CARBON CORP | COM | 12960310 | 4,442 | 489,222 | SH | DEFINED | 1,2 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 129 | 10,330 | SH | DEFINED | 1 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 1,900 | 268,021 | SH | DEFINED | 1,2 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 10,619 | 461,694 | SH | DEFINED | 1,2 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 9,058 | 240,585 | SH | DEFINED | 1,2 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 183 | 24,285 | SH | DEFINED | 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 23,756 | 1,759,732 | SH | DEFINED | 1,2,5,9 |
| CALLON PETE CO DEL | COM | 13123X10 | 2,307 | 159,546 | SH | DEFINED | 1,2 |
| CALLWAVE INC DEL | COM | 13126N10 | 580 | 37,550 | SH | DEFINED | 1 |
| CALPINE CORP | COM | 13134710 | 65,399 | 16,598,846 | SH | DEFINED | 1,2,5,6,9,10 |
| CAMBREX CORP | COM | 13201110 | 10,041 | 370,502 | SH | DEFINED | 1,2,5 |
| CAMDEN NATL CORP | COM | 13303410 | 4,766 | 120,931 | SH | DEFINED | 1,2,5 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 38,377 | 752,496 | SH | DEFINED | 1,2,3,5 |
| CAMPBELL SOUP CO | COM | 13442910 | 297,313 | 9,946,890 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CANADIAN NAT RES LTD | COM | 13638510 | 2,258 | 52,800 | SH | DEFINED | 1,7 |
| CANADIAN NATL RY CO | COM | 13637510 | 2,070 | 33,801 | SH | DEFINED | 1,5,7 |
| CANADIAN PAC RY LTD | COM | 13645T10 | 327 | 9,493 | SH | DEFINED | 1,7 |
| CANCERVAX CORP | COM | 13738Y10 | 2,357 | 217,225 | SH | DEFINED | 1,2 |
| CANDELA CORP | COM | 13690710 | 2,969 | 261,321 | SH | DEFINED | 1,2 |
| CANDIES INC | COM | 13740910 | 75 | 13,900 | SH | DEFINED | 1 |
| CANON INC | ADR | 13800630 | 2,278 | 41,983 | SH | DEFINED | 1 |
| CANTEL MEDICAL CORP | COM | 13809810 | 556 | 14,850 | SH | DEFINED | 1,2 |
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 28,128 | 791,786 | SH | DEFINED | 1,2,5 |
| CAPITAL CITY BK GROU | COM | 13967410 | 5,359 | 128,215 | SH | DEFINED | 1,2 |
| CAPITAL CORP OF THE | COM | 14006510 | 3,043 | 64,755 | SH | DEFINED | 1,2 |
| CAPITAL CROSSING BK | COM | 14007110 | 1,389 | 45,085 | SH | DEFINED | 1,2 |
| CAPITAL LEASE FDG IN | COM | 14028810 | 3,635 | 290,821 | SH | DEFINED | 1,2 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 641,494 | 7,617,786 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 3,415 | 43,497 | SH | DEFINED | 1,2 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 4,867 | 158,474 | SH | DEFINED | 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 12,518 | 487,636 | SH | DEFINED | 1,2 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 5,621 | 159,590 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| CAPITOL FED FINL | COM | 14057C10 | 6,384 | 177,331 | SH | DEFINED | 1,2,5 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 7,831 | 742,973 | SH | DEFINED | 1,2,5 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 1,650 | 901,842 | SH | DEFINED | 1,2,5 |
| CAPTARIS INC | COM | 14071N10 | 1,837 | 356,096 | SH | DEFINED | 1,2 |
| CAPTIVA SOFTWARE COR | COM | 14073T10 | 216 | 21,260 | SH | DEFINED | 1 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 865 | 90,609 | SH | DEFINED | 1,2 |
| CARAUSTAR INDS INC | COM | 14090910 | 7,853 | 466,867 | SH | DEFINED | 1,2 |
| CARBO CERAMICS INC | COM | 14078110 | 16,471 | 238,717 | SH | DEFINED | 1,2 |
| CARDIAC SCIENCE INC | COM NEW | 14141020 | 1,925 | 899,665 | SH | DEFINED | 1,2,5 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 768,168 | 13,210,113 | SH | DEFINED | 1,2,5,6,7,8,9,10 |

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|----------------------|-------------|----------|-----------|------------|----|---------|---------------------|
| CARDIODYNAMICS INTL | COM | 14159710 | 2,625 | 507,780 | SH | DEFINED | 1,2,5 |
| CAREER EDUCATION COR | COM | 14166510 | 66,085 | 1,652,126 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| CAREMARK RX INC | COM | 14170510 | 548,568 | 13,912,446 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| CARLISLE COS INC | COM | 14233910 | 23,147 | 356,551 | SH | DEFINED | 1,2,5,9 |
| CARMAX INC | COM | 14313010 | 48,276 | 1,554,785 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| CARMIKE CINEMAS INC | COM | 14343640 | 4,431 | 121,409 | SH | DEFINED | 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 713,217 | 12,375,800 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 28,040 | 479,649 | SH | DEFINED | 1,2 |
| CARRAMERICA RLTY COR | COM | 14441810 | 45,881 | 1,390,330 | SH | DEFINED | 1,2,3,5 |
| CARREKER CORP | COM | 14443310 | 2,626 | 305,297 | SH | DEFINED | 1,2,5 |
| CARRIAGE SVCS INC | COM | 14390510 | 274 | 55,400 | SH | DEFINED | 1,2 |
| CARRIER ACCESS CORP | COM | 14446010 | 3,003 | 281,150 | SH | DEFINED | 1,2 |
| CARRIZO OIL & CO INC | COM | 14457710 | 284 | 25,100 | SH | DEFINED | 1 |
| CARTER INC | COM | 14622910 | 5,217 | 153,494 | SH | DEFINED | 1,2 |
| CASCADE BANCORP | COM | 14715410 | 4,381 | 216,680 | SH | DEFINED | 1,2 |
| CASCADE CORP | COM | 14719510 | 5,804 | 145,292 | SH | DEFINED | 1,2 |
| CASCADE NAT GAS CORP | COM | 14733910 | 3,716 | 175,269 | SH | DEFINED | 1,2,5 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 3,820 | 260,906 | SH | DEFINED | 1,2 |
| CASEYS GEN STORES IN | COM | 14752810 | 12,945 | 713,198 | SH | DEFINED | 1,2,5 |
| CASH AMER INTL INC | COM | 14754D10 | 13,368 | 449,650 | SH | DEFINED | 1,2 |
| CASTLE A M & CO | COM | 14841110 | 143 | 11,938 | SH | DEFINED | 1 |
| CASTLE ENERGY CORP | COM PAR\$0. | 14844930 | 169 | 13,500 | SH | DEFINED | 1 |
| CASUAL MALE RETAIL G | COM | 14871110 | 1,999 | 366,804 | SH | DEFINED | 1,2 |
| CATALINA MARKETING C | COM | 14886710 | 38,831 | 1,310,535 | SH | DEFINED | 1,2,5,9 |
| CATALYST SEMICONDUCT | COM | 14888110 | 93 | 16,969 | SH | DEFINED | 1 |
| CATAULPT COMMUNICATI | COM | 14901610 | 2,609 | 107,975 | SH | DEFINED | 1,2 |
| CATELLUS DEV CORP NE | COM | 14911310 | 58,781 | 1,920,940 | SH | DEFINED | 1,2,3,5 |
| CATERPILLAR INC DEL | COM | 14912310 | 1,416,849 | 14,530,299 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| CATHAY GENERAL BANCO | COM | 14915010 | 23,534 | 627,563 | SH | DEFINED | 1,2,5 |
| CATO CORP NEW | CL A | 14920510 | 11,608 | 402,785 | SH | DEFINED | 1,2 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 12,791 | 381,250 | SH | DEFINED | 1,2 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 33,390 | 437,329 | SH | DEFINED | 1,2,3,5 |
| CBRL GROUP INC | COM | 12489V10 | 38,219 | 913,227 | SH | DEFINED | 1,2,5,9 |
| CCA INDS INC | COM | 12486710 | 121 | 10,608 | SH | DEFINED | 1 |
| CCC INFORMATION SVCS | COM | 12487Q10 | 3,041 | 136,926 | SH | DEFINED | 1,2 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 1,133 | 18,805 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 28,956 | 724,452 | SH | DEFINED | 1,2,5 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 2,010 | 61,094 | SH | DEFINED | 1,5 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 3,051 | 213,326 | SH | DEFINED | 1,2 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 1,806 | 127,973 | SH | DEFINED | 1,5,7 |
| CELGENE CORP | COM | 15102010 | 41,337 | 1,558,713 | SH | DEFINED | 1,2,5 |
| CELL GENESYS INC | COM | 15092110 | 5,245 | 647,529 | SH | DEFINED | 1,2,5 |
| CELL THERAPEUTICS IN | COM | 15093410 | 6,628 | 814,218 | SH | DEFINED | 1,2,5 |
| CEMEX S A | SPON ADR 5 | 15129088 | 35,138 | 964,796 | SH | DEFINED | 1,2,4,5 |
| CENDANT CORP | COM | 15131310 | 864,271 | 36,966,262 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| CENTENE CORP DEL | COM | 15135B10 | 17,319 | 610,906 | SH | DEFINED | 1,2 |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 1,875 | 236,391 | SH | DEFINED | 1,2 |
| CENTER BANCORP INC | COM | 15140810 | 169 | 12,882 | SH | DEFINED | 1 |
| CENTER FINL CORP CAL | COM | 15146E10 | 2,405 | 120,140 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|---------------------|
| CENTERPOINT ENERGY I | COM | 15189T10 | 107,010 | 9,469,942 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |

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|----------------------|------------|----------|-----------|------------|----|---------|------------------|
| CENTERPOINT PPTYS TR | COM | 15189510 | 42,105 | 879,208 | SH | DEFINED | 1,2,3,5 |
| CENTEX CORP | COM | 15231210 | 248,849 | 4,176,718 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CENTILLIUM COMMUNICA | COM | 15231910 | 46 | 19,034 | SH | DEFINED | 1,5 |
| CENTRAL COAST BANCOR | COM | 15314510 | 2,962 | 128,287 | SH | DEFINED | 1,2 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 4,930 | 166,900 | SH | DEFINED | 1,2 |
| CENTRAL FGHT LINES I | COM | 15349110 | 679 | 107,763 | SH | DEFINED | 1,2 |
| CENTRAL GARDEN & PET | COM | 15352710 | 9,905 | 237,306 | SH | DEFINED | 1,2 |
| CENTRAL PAC FINL COR | COM | 15476010 | 16,105 | 445,251 | SH | DEFINED | 1,2 |
| CENTRAL PKG CORP | COM | 15478510 | 3,982 | 262,851 | SH | DEFINED | 1,2 |
| CENTRAL VT PUB SVC C | COM | 15577110 | 7,122 | 306,200 | SH | DEFINED | 1,2 |
| CENTURY ALUM CO | COM | 15643110 | 14,719 | 560,517 | SH | DEFINED | 1,2 |
| CENTURY BANCORP INC | CL A NON V | 15643210 | 1,269 | 43,019 | SH | DEFINED | 1,2 |
| CENTURY BUSINESS SVC | COM | 15649010 | 3,816 | 875,144 | SH | DEFINED | 1,2 |
| CENTURYTEL INC | COM | 15670010 | 190,163 | 5,361,233 | SH | DEFINED | 1,2,5,6,9,10,12, |
| CENVEO INC | COM | 15670S10 | 111 | 35,720 | SH | DEFINED | 1,5 |
| CEPHALON INC | COM | 15670810 | 68,145 | 1,339,332 | SH | DEFINED | 1,2,5,9,10,12,14 |
| CEPHEID | COM | 15670R10 | 5,617 | 565,042 | SH | DEFINED | 1,2,5 |
| CERADYNE INC | COM | 15671010 | 14,163 | 247,558 | SH | DEFINED | 1,2,5 |
| CERES GROUP INC | COM | 15677210 | 1,748 | 338,853 | SH | DEFINED | 1,2 |
| CERIDIAN CORP NEW | COM | 15677910 | 41,188 | 2,253,168 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CERNER CORP | COM | 15678210 | 25,946 | 487,987 | SH | DEFINED | 1,2,5 |
| CERTEGY INC | COM | 15688010 | 40,039 | 1,126,913 | SH | DEFINED | 1,2,5,7,8,9,10,1 |
| CERUS CORP | COM | 15708510 | 46 | 15,462 | SH | DEFINED | 1 |
| CEVA INC | COM | 15721010 | 146 | 15,985 | SH | DEFINED | 1,5 |
| CFS BANCORP INC | COM | 12525D10 | 225 | 15,794 | SH | DEFINED | 1,5 |
| CH ENERGY GROUP INC | COM | 12541M10 | 11,485 | 239,018 | SH | DEFINED | 1,2,5 |
| CHAD THERAPEUTICS IN | COM | 15722810 | 152 | 27,600 | SH | DEFINED | 1 |
| CHAMPION ENTERPRISES | COM | 15849610 | 14,299 | 1,209,755 | SH | DEFINED | 1,2,5,6 |
| CHAMPS ENTMT INC DEL | COM | 15878710 | 90 | 10,400 | SH | DEFINED | 1 |
| CHARLES & COLVARD LT | COM | 15976510 | 204 | 19,200 | SH | DEFINED | 1 |
| CHARLES RIV LABS INT | COM | 15986410 | 88,847 | 1,931,032 | SH | DEFINED | 1,2,5,9,10,12,14 |
| CHARLES RIVER ASSOCI | COM | 15985210 | 6,442 | 137,729 | SH | DEFINED | 1,2 |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 1,853 | 183,477 | SH | DEFINED | 1,2 |
| CHARMING SHOPPES INC | COM | 16113310 | 18,874 | 2,014,257 | SH | DEFINED | 1,2,5 |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 8,482 | 3,786,727 | SH | DEFINED | 1,2,5 |
| CHARTER FINL CORP WE | COM | 16122M10 | 2,116 | 48,410 | SH | DEFINED | 1,2 |
| CHARTERMAC | SH BEN INT | 16090810 | 14,548 | 595,237 | SH | DEFINED | 1,2,5 |
| CHATTEM INC | COM | 16245610 | 15,809 | 477,609 | SH | DEFINED | 1,2 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 8,315 | 337,604 | SH | DEFINED | 1,2,5 |
| CHECKERS DRIVE-IN RE | COM NEW | 16280930 | 791 | 59,000 | SH | DEFINED | 1,2 |
| CHECKFREE CORP NEW | COM | 16281310 | 54,994 | 1,444,182 | SH | DEFINED | 1,2,5,9 |
| CHECKPOINT SYS INC | COM | 16282510 | 14,781 | 818,916 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 32,619 | 1,004,588 | SH | DEFINED | 1,2,5,9 |
| CHEMED CORP NEW | COM | 16359R10 | 14,013 | 208,803 | SH | DEFINED | 1,2 |
| CHEMICAL FINL CORP | COM | 16373110 | 14,192 | 330,660 | SH | DEFINED | 1,2,5 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 16,169 | 253,830 | SH | DEFINED | 1,2 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 3,484 | 98,764 | SH | DEFINED | 1,2,5 |
| CHEROKEE INTL CORP | COM | 16445010 | 566 | 58,874 | SH | DEFINED | 1,2 |
| CHESAPEAKE CORP | COM | 16515910 | 7,578 | 279,027 | SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 37,205 | 2,254,878 | SH | DEFINED | 1,2,5 |
| CHESAPEAKE UTILS COR | COM | 16530310 | 222 | 8,299 | SH | DEFINED | 1 |
| CHEVRONTEXACO CORP | COM | 16676410 | 4,179,370 | 79,591,884 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CHICAGO MERCANTILE H | CL A | 16776010 | 59,616 | 260,675 | SH | DEFINED | 1,2,5 |
| CHICOS FAS INC | COM | 16861510 | 61,555 | 1,351,956 | SH | DEFINED | 1,2,5,7,8,9,10,1 |
| CHILDRENS PL RETAIL | COM | 16890510 | 10,263 | 277,160 | SH | DEFINED | 1,2,5 |
| CHINA MOBILE HONG KO | SPONSORED | 16941M10 | 2,676 | 155,930 | SH | DEFINED | 1 |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 642 | 15,658 | SH | DEFINED | 1 |
| CHINADOTCOM CORP | CL A | G2108N10 | 66 | 14,335 | SH | DEFINED | 1,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|----------------------------|-----------|
| CHIQUITA BRANDS INTL | COM | 17003280 | 14,094 | 638,909 | SH | DEFINED 1,2 | |
| CHIRON CORP | COM | 17004010 | 141,480 | 4,244,834 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CHITTENDEN CORP | COM | 17022810 | 19,185 | 667,774 | SH | DEFINED 1,2,5 | |
| CHOICE HOTELS INTL I | COM | 16990510 | 13,343 | 230,052 | SH | DEFINED 1,2,5 | |
| CHOICEPOINT INC | COM | 17038810 | 64,607 | 1,404,798 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| CHOLESTECH CORP | COM | 17039310 | 109 | 13,300 | SH | DEFINED 1 | |
| CHORDIANT SOFTWARE I | COM | 17040410 | 2,049 | 898,554 | SH | DEFINED 1,2 | |
| CHRISTOPHER & BANKS | COM | 17104610 | 11,347 | 615,001 | SH | DEFINED 1,2,5 | |
| CHRONIMED INC | COM | 17116410 | 110 | 16,762 | SH | DEFINED 1,5 | |
| CHUBB CORP | COM | 17123210 | 458,992 | 5,968,682 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CHUNGHWA TELECOM CO | SPONSORED | 17133Q20 | 202 | 9,600 | SH | DEFINED 1 | |
| CHURCH & DWIGHT INC | COM | 17134010 | 24,049 | 715,323 | SH | DEFINED 1,2,5,9 | |
| CHURCHILL DOWNS INC | COM | 17148410 | 6,922 | 154,865 | SH | DEFINED 1,2 | |
| CIBA SPECIALTY CHEMI | SPONSORED | 17162W20 | 6,689 | 174,959 | SH | DEFINED 1 | |
| CIBER INC | COM | 17163B10 | 8,497 | 881,479 | SH | DEFINED 1,2 | |
| CIENA CORP | COM | 17177910 | 48,176 | 14,423,896 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CIGNA CORP | COM | 12550910 | 445,683 | 5,463,808 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CIMAREX ENERGY CO | COM | 17179810 | 26,842 | 708,240 | SH | DEFINED 1,2,5 | |
| CINCINNATI BELL INC | COM | 17187110 | 17,876 | 4,307,493 | SH | DEFINED 1,2,5,9 | |
| CINCINNATI FINL CORP | COM | 17206210 | 221,984 | 5,015,447 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CINERGY CORP | COM | 17247410 | 235,439 | 5,655,509 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CINTAS CORP | COM | 17290810 | 189,821 | 4,327,878 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 1,412 | 328,417 | SH | DEFINED 1,2 | |
| CIRCLE GROUP HLDGS I | COM | 17257010 | 379 | 170,602 | SH | DEFINED 1 | |
| CIRCOR INTL INC | COM | 17273K10 | 4,495 | 194,091 | SH | DEFINED 1,2 | |
| CIRCUIT CITY STORE I | COM | 17273710 | 167,772 | 10,727,110 | SH | DEFINED 1,2,5,6,9,10,12,13 | |
| CIRRUS LOGIC INC | COM | 17275510 | 9,327 | 1,692,806 | SH | DEFINED 1,2,5 | |
| CISCO SYS INC | COM | 17275R10 | 3,906,625 | 202,206,276 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CIT GROUP INC | COM | 12558110 | 288,317 | 6,292,377 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CITADEL BROADCASTING | COM | 17285T10 | 9,856 | 609,167 | SH | DEFINED 1,2 | |
| CITIGROUP INC | COM | 17296710 | 12,520,090 | 259,860,724 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CITIZENS BKG CORP MI | COM | 17442010 | 21,270 | 619,219 | SH | DEFINED 1,2,5 | |
| CITIZENS COMMUNICATI | COM | 17453B10 | 187,835 | 13,621,077 | SH | DEFINED 1,2,5,6,7,9,10 | |
| CITIZENS FIRST BANCO | COM | 17461R10 | 3,623 | 149,815 | SH | DEFINED 1,2,5 | |
| CITIZENS INC | CL A | 17474010 | 2,901 | 455,360 | SH | DEFINED 1,2 | |
| CITRIX SYS INC | COM | 17737610 | 150,339 | 6,146,329 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 4,451 | 123,127 | SH | DEFINED 1,2 | |
| CITY HLDG CO | COM | 17783510 | 10,562 | 291,456 | SH | DEFINED 1,2 | |
| CITY NATL CORP | COM | 17856610 | 37,088 | 524,947 | SH | DEFINED 1,2,5,7,9 | |
| CKE RESTAURANTS INC | COM | 12561E10 | 13,812 | 951,861 | SH | DEFINED 1,2 | |
| CLAIRES STORES INC | COM | 17958410 | 23,697 | 1,115,131 | SH | DEFINED 1,2,5,6,9 | |
| CLARCOR INC | COM | 17989510 | 28,229 | 515,402 | SH | DEFINED 1,2,5 | |
| CLARK INC | COM | 18145710 | 3,441 | 221,746 | SH | DEFINED 1,2 | |
| CLEAN HARBORS INC | COM | 18449610 | 343 | 22,740 | SH | DEFINED 1 | |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 514,342 | 15,358,075 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CLECO CORP NEW | COM | 12561W10 | 22,275 | 1,099,473 | SH | DEFINED 1,2,5,6 | |
| CLEVELAND CLIFFS INC | COM | 18589610 | 21,010 | 202,289 | SH | DEFINED 1,2,5 | |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 1,725 | 141,943 | SH | DEFINED 1,2 | |
| CLOROX CO DEL | COM | 18905410 | 261,608 | 4,439,301 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| CLOSURE MED CORP | COM | 18909310 | 2,833 | 145,260 | SH | DEFINED 1,2 | |
| CMGI INC | COM | 12575010 | 14,776 | 5,794,325 | SH | DEFINED 1,2,5 | |
| CMS ENERGY CORP | COM | 12589610 | 69,187 | 6,620,769 | SH | DEFINED 1,2,5,6,9,10 | |
| CNA FINL CORP | COM | 12611710 | 9,260 | 346,183 | SH | DEFINED 1,2,5 | |
| CNA SURETY CORP | COM | 12612L10 | 3,278 | 245,515 | SH | DEFINED 1,2 | |

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|-------------------|---------|----------|---------|-----------|----|---------|------------------|
| CNET NETWORKS INC | COM | 12613R10 | 19,650 | 1,749,817 | SH | DEFINED | 1,2,5 |
| CNF INC | COM | 12612W10 | 95,060 | 1,897,408 | SH | DEFINED | 1,2,5,9,10,12,14 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 470 | 24,240 | SH | DEFINED | 1 |
| CNS INC | COM | 12613610 | 171 | 13,421 | SH | DEFINED | 1 |
| COACH INC | COM | 18975410 | 303,808 | 5,386,674 | SH | DEFINED | 1,2,5,6,7,8,9,10 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------|
| COACHMEN INDS INC | COM | 18987310 | 3,554 | 204,738 | SH | DEFINED | 1,2 |
| COASTAL FINL CORP DE | COM | 19046E10 | 3,587 | 187,220 | SH | DEFINED | 1,2,5 |
| COBIZ INC | COM | 19089710 | 3,605 | 177,593 | SH | DEFINED | 1,2 |
| COBRA ELECTRS CORP | COM | 19104210 | 83 | 10,200 | SH | DEFINED | 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 5,104 | 89,473 | SH | DEFINED | 1,2 |
| COCA COLA CO | COM | 19121610 | 3,044,969 | 73,126,062 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COCA COLA ENTERPRISE | COM | 19121910 | 219,403 | 10,522,944 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| COEUR D ALENE MINES | COM | 19210810 | 13,222 | 3,364,359 | SH | DEFINED | 1,2,5 |
| COGENT INC | COM | 19239Y10 | 5,151 | 156,100 | SH | DEFINED | 1,2 |
| COGNEX CORP | COM | 19242210 | 18,370 | 658,422 | SH | DEFINED | 1,2,5 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 69,541 | 1,642,824 | SH | DEFINED | 1,2,5,9 |
| COHEN & STEERS INC | COM | 19247A10 | 1,027 | 63,220 | SH | DEFINED | 1 |
| COHERENT INC | COM | 19247910 | 13,165 | 432,487 | SH | DEFINED | 1,2,5 |
| COHU INC | COM | 19257610 | 6,001 | 323,324 | SH | DEFINED | 1,2 |
| COINSTAR INC | COM | 19259P30 | 11,759 | 438,267 | SH | DEFINED | 1,2 |
| COLDWATER CREEK INC | COM | 19306810 | 24,294 | 786,963 | SH | DEFINED | 1,2,5 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 3,695 | 119,726 | SH | DEFINED | 1,2 |
| COLES MYER LTD | SPON ADR N | 19387040 | 371 | 6,050 | SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 685,825 | 13,405,492 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| COLLAGENEX PHARMACEU | COM | 19419B10 | 1,781 | 242,600 | SH | DEFINED | 1 |
| COLLEGIATE FDG SVCS | COM | 19458M10 | 1,011 | 71,730 | SH | DEFINED | 1 |
| COLLINS & AIKMAN COR | COM NEW | 19483020 | 2,147 | 492,445 | SH | DEFINED | 1,2,5 |
| COLONIAL BANCGROUP I | COM | 19549330 | 35,490 | 1,671,685 | SH | DEFINED | 1,2,5,9 |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 20,421 | 520,018 | SH | DEFINED | 1,2,3,5 |
| COLOR KINETICS INC | COM | 19624P10 | 886 | 50,410 | SH | DEFINED | 1 |
| COLT TELECOM GROUP P | SPONSORED | 19687710 | 52 | 14,344 | SH | DEFINED | 1 |
| COLUMBIA BANCORP | COM | 19722710 | 2,698 | 78,911 | SH | DEFINED | 1,2 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 6,925 | 277,120 | SH | DEFINED | 1,2 |
| COLUMBIA LABS INC | COM | 19777910 | 74 | 27,813 | SH | DEFINED | 1 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 7,666 | 128,608 | SH | DEFINED | 1,2,5 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 87 | 10,078 | SH | DEFINED | 1 |
| COMARCO INC | COM | 20008010 | 108 | 12,500 | SH | DEFINED | 1 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,860,570 | 55,906,545 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 115,522 | 3,517,736 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| COMERICA INC | COM | 20034010 | 299,333 | 4,905,489 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COMFORT SYS USA INC | COM | 19990810 | 3,689 | 480,349 | SH | DEFINED | 1,2 |
| COMMERCE BANCORP INC | COM | 20051910 | 71,802 | 1,114,941 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| COMMERCE BANCSHARES | COM | 20052510 | 34,673 | 690,693 | SH | DEFINED | 1,2,5,7 |
| COMMERCE GROUP INC M | COM | 20064110 | 26,423 | 432,888 | SH | DEFINED | 1,2,5 |
| COMMERCIAL BANKSHARE | COM | 20160710 | 243 | 6,312 | SH | DEFINED | 1 |
| COMMERCIAL CAP BANCO | COM | 20162L10 | 13,775 | 594,275 | SH | DEFINED | 1,2,5 |
| COMMERCIAL FEDERAL C | COM | 20164710 | 26,634 | 896,453 | SH | DEFINED | 1,2,5 |
| COMMERCIAL METALS CO | COM | 20172310 | 23,558 | 465,945 | SH | DEFINED | 1,2,5 |
| COMMERCIAL NET LEASE | COM | 20221810 | 14,942 | 725,339 | SH | DEFINED | 1,2,5 |
| COMMERCIAL VEH GROUP | COM | 20260810 | 1,713 | 78,469 | SH | DEFINED | 1,2 |

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|---------------------------------|----------|--------|-----------|----|---------|-----------|
| COMMONWEALTH TEL ENT COM | 20334910 | 22,737 | 457,858 | SH | DEFINED | 1,2 |
| COMMSCOPE INC COM | 20337210 | 29,632 | 1,567,819 | SH | DEFINED | 1,2,5,9 |
| COMMUNICATIONS SYS I COM | 20390010 | 199 | 16,603 | SH | DEFINED | 1,2 |
| COMMUNITY BK NORTHN COM | 20356610 | 203 | 11,300 | SH | DEFINED | 1 |
| COMMUNITY BK SYS INC COM | 20360710 | 13,749 | 486,703 | SH | DEFINED | 1,2 |
| COMMUNITY BKS INC MI COM | 20362810 | 4,070 | 144,515 | SH | DEFINED | 1,2 |
| COMMUNITY HEALTH SYS COM | 20366810 | 41,750 | 1,497,500 | SH | DEFINED | 1,2,5,7,9 |
| COMMUNITY TR BANCORP COM | 20414910 | 6,496 | 200,743 | SH | DEFINED | 1,2 |
| COMPANHIA BRASILEIRA SPON ADR P | 20440T20 | 22,723 | 887,635 | SH | DEFINED | 1,2,4,5 |
| COMPANHIA DE BEBIDAS SPONSORED | 20441W10 | 378 | 7,557 | SH | DEFINED | 1 |
| COMPANHIA DE BEBIDAS SPON ADR P | 20441W20 | 5,071 | 179,003 | SH | DEFINED | 1,2 |
| COMPANHIA ENERGETICA SP ADR N-V | 20440960 | 1,917 | 78,100 | SH | DEFINED | 1,2 |
| COMPANHIA SIDERURGIC SPONSORED | 20440W10 | 3,579 | 187,197 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI SPON ADR P | 20441210 | 15,486 | 635,183 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|-------------------|
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 29,297 | 1,009,889 | SH | DEFINED | 1,2,4,5 |
| COMPANIA ANONIMA NAC | SPON ADR D | 20442110 | 21,265 | 949,751 | SH | DEFINED | 1,2,4,5,7 |
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 561 | 49,927 | SH | DEFINED | 1,2,7 |
| COMPASS BANCSHARES I | COM | 20449H10 | 150,448 | 3,091,179 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COMPASS MINERALS INT | COM | 20451N10 | 4,999 | 206,325 | SH | DEFINED | 1,2 |
| COMPEX TECHNOLOGIES | COM | 20451310 | 77 | 16,400 | SH | DEFINED | 1 |
| COMPUCREDIT CORP | COM | 20478N10 | 8,461 | 309,478 | SH | DEFINED | 1,2 |
| COMPUTER ASSOC INTL | COM | 20491210 | 472,046 | 15,197,861 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COMPUTER HORIZONS CO | COM | 20590810 | 77 | 20,195 | SH | DEFINED | 1 |
| COMPUTER NETWORK TEC | COM | 20492510 | 633 | 89,146 | SH | DEFINED | 1,2 |
| COMPUTER PROGRAMS & | COM | 20530610 | 2,122 | 91,670 | SH | DEFINED | 1,2 |
| COMPUTER SCIENCES CO | COM | 20536310 | 344,251 | 6,106,997 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COMPUTER TASK GROUP | COM | 20547710 | 139 | 24,745 | SH | DEFINED | 1 |
| COMPUWARE CORP | COM | 20563810 | 72,403 | 11,295,334 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COMPX INTERNATIONAL | CL A | 20563P10 | 763 | 46,168 | SH | DEFINED | 1,2 |
| COMSTOCK RES INC | COM NEW | 20576820 | 18,702 | 848,145 | SH | DEFINED | 1,2,5 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 12,054 | 320,487 | SH | DEFINED | 1,2,5 |
| COMVERSE TECHNOLOGY | COM PAR \$0 | 20586240 | 138,614 | 5,669,269 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CONAGRA FOODS INC | COM | 20588710 | 969,865 | 32,932,586 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CONCEPTUS INC | COM | 20601610 | 2,951 | 363,609 | SH | DEFINED | 1,2,7 |
| CONCORD CAMERA CORP | COM | 20615610 | 73 | 31,841 | SH | DEFINED | 1,5 |
| CONCORD COMMUNICATIO | COM | 20618610 | 2,709 | 244,532 | SH | DEFINED | 1,2,5 |
| CONCUR TECHNOLOGIES | COM | 20670810 | 3,223 | 361,688 | SH | DEFINED | 1,2,5 |
| CONCURRENT COMPUTER | COM | 20671020 | 128 | 44,809 | SH | DEFINED | 1,5 |
| CONEXANT SYSTEMS INC | COM | 20714210 | 8,270 | 4,155,801 | SH | DEFINED | 1,2,5 |
| CONMED CORP | COM | 20741010 | 13,117 | 461,544 | SH | DEFINED | 1,2 |
| CONNECTICUT WTR SVC | COM | 20779710 | 3,042 | 114,826 | SH | DEFINED | 1,2,5 |
| CONNETICS CORP | COM | 20819210 | 11,419 | 470,125 | SH | DEFINED | 1,2 |
| CONNS INC | COM | 20824210 | 1,424 | 84,632 | SH | DEFINED | 1,2 |
| CONOCOPHILLIPS | COM | 20825C10 | 1,585,254 | 18,256,988 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| CONSECO INC | PFD B CV 5 | 20846486 | 3,909 | 147,500 | SH | DEFINED | 2 |
| CONSECO INC | COM NEW | 20846488 | 28,801 | 1,443,678 | SH | DEFINED | 1,2,5,10,12,14 |
| CONSOL ENERGY INC | COM | 20854P10 | 32,523 | 792,276 | SH | DEFINED | 1,2,5 |
| CONSOLIDATED EDISON | COM | 20911510 | 319,197 | 7,295,927 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 18,585 | 404,900 | SH | DEFINED | 1,2 |
| CONSOLIDATED TOMOKA | COM | 21022610 | 3,545 | 82,451 | SH | DEFINED | 1,2 |

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|---------------------------|----------|---------|------------|----|---------|------------------|
| CONSTAR INTL INC NEW COM | 21036U10 | 88 | 11,400 | SH | DEFINED | 1 |
| CONSTELLATION BRANDS CL A | 21036P10 | 55,824 | 1,200,250 | SH | DEFINED | 1,2,5,9 |
| CONSTELLATION ENERGY COM | 21037110 | 263,154 | 6,020,449 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CONTINENTAL AIRLS IN CL B | 21079530 | 14,569 | 1,075,988 | SH | DEFINED | 1,2,5 |
| CONVERA CORP CL A | 21191910 | 76 | 16,269 | SH | DEFINED | 1 |
| CONVERGYS CORP COM | 21248510 | 93,787 | 6,256,643 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COOPER CAMERON CORP COM | 21664010 | 43,702 | 812,161 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COOPER COS INC COM NEW | 21664840 | 21,073 | 298,528 | SH | DEFINED | 1,2,5 |
| COOPER INDS LTD CL A | G2418210 | 172,273 | 2,537,537 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COOPER TIRE & RUBR C COM | 21683110 | 46,104 | 2,139,415 | SH | DEFINED | 1,2,5,6,9,10 |
| COORS ADOLPH CO CL B | 21701610 | 126,519 | 1,671,987 | SH | DEFINED | 1,2,5,6,9,10 |
| COPART INC COM | 21720410 | 22,964 | 872,482 | SH | DEFINED | 1,2,5,9 |
| CORCEPT THERAPEUTICS COM | 21835210 | 118 | 18,826 | SH | DEFINED | 1,2 |
| CORE LABORATORIES N COM | N2271710 | 404 | 17,315 | SH | DEFINED | 1,2,5 |
| CORGENTECH INC COM | 21872P10 | 499 | 60,291 | SH | DEFINED | 1,2 |
| CORILLIAN CORP COM | 21872510 | 1,923 | 390,869 | SH | DEFINED | 1,2 |
| CORINTHIAN COLLEGES COM | 21886810 | 25,138 | 1,333,943 | SH | DEFINED | 1,2,5,9 |
| CORIO INC COM | 21887510 | 49 | 25,400 | SH | DEFINED | 1 |
| CORIXA CORP COM | 21887F10 | 2,852 | 783,469 | SH | DEFINED | 1,2 |
| CORN PRODS INTL INC COM | 21902310 | 52,188 | 974,389 | SH | DEFINED | 1,2,5 |
| CORNELL COMPANIES IN COM | 21914110 | 2,755 | 181,501 | SH | DEFINED | 1,2,5 |
| CORNERSTONE RLTY INC COM | 21922V10 | 11,191 | 1,121,320 | SH | DEFINED | 1,2,3,5 |
| CORNING INC COM | 21935010 | 425,550 | 36,155,512 | SH | DEFINED | 1,2,5,6,7,8,9,10 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| CORPORATE EXECUTIVE | COM | 21988R10 | 22,301 | 333,147 | SH | DEFINED | 1,2,5 |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 30,727 | 1,046,906 | SH | DEFINED | 1,2,3,5 |
| CORRECTIONAL PPTYS T | COM | 22025E10 | 4,305 | 149,062 | SH | DEFINED | 1,2 |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 20,511 | 507,065 | SH | DEFINED | 1,2,5 |
| CORUS BANKSHARES INC | COM | 22087310 | 16,179 | 336,983 | SH | DEFINED | 1,2 |
| CORUS GROUP PLC | SPONSORED | 22087M10 | 148 | 15,056 | SH | DEFINED | 1 |
| CORVEL CORP | COM | 22100610 | 2,586 | 96,555 | SH | DEFINED | 1,2 |
| COSI INC | COM | 22122P10 | 1,545 | 255,351 | SH | DEFINED | 1 |
| COST PLUS INC CALIF | COM | 22148510 | 11,029 | 343,270 | SH | DEFINED | 1,2,5 |
| COSTAR GROUP INC | COM | 22160N10 | 10,227 | 221,468 | SH | DEFINED | 1,2 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 621,066 | 12,829,293 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COTT CORP QUE | COM | 22163N10 | 4,215 | 170,452 | SH | DEFINED | 1,2 |
| COUNTRYWIDE FINANCIA | COM | 22237210 | 680,918 | 18,398,205 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| COURIER CORP | COM | 22266010 | 4,454 | 85,794 | SH | DEFINED | 1,2 |
| COUSINS PPTYS INC | COM | 22279510 | 29,116 | 961,861 | SH | DEFINED | 1,2,3,5 |
| COVANCE INC | COM | 22281610 | 28,950 | 747,106 | SH | DEFINED | 1,2,5,9 |
| COVANSYS CORP | COM | 22281W10 | 3,761 | 245,834 | SH | DEFINED | 1,2 |
| COVENANT TRANS INC | CL A | 22284P10 | 2,411 | 115,784 | SH | DEFINED | 1,2 |
| COVENTRY HEALTH CARE | COM | 22286210 | 84,837 | 1,598,281 | SH | DEFINED | 1,2,5,9 |
| COX RADIO INC | CL A | 22405110 | 12,137 | 736,449 | SH | DEFINED | 1,2,5 |
| CPI CORP | COM | 12590210 | 296 | 21,753 | SH | DEFINED | 1 |
| CRANE CO | COM | 22439910 | 19,840 | 687,920 | SH | DEFINED | 1,2,5,9 |
| CRAWFORD & CO | CL B | 22463310 | 1,287 | 171,641 | SH | DEFINED | 1,2 |
| CRAY INC | COM | 22522310 | 5,133 | 1,101,397 | SH | DEFINED | 1,2,5 |
| CREDENCE SYS CORP | COM | 22530210 | 16,734 | 1,828,830 | SH | DEFINED | 1,2,5,9 |
| CREDICORP LTD | COM | G2519Y10 | 353 | 22,313 | SH | DEFINED | 1,7 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 4,987 | 195,946 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|---------|-----------|----|---------|------------------|
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 19,959 | 473,072 | SH | DEFINED | 1,2 |
| CREE INC | COM | 22544710 | 63,543 | 1,585,392 | SH | DEFINED | 1,2,5,9 |
| CRESCENT REAL ESTATE | COM | 22575610 | 31,974 | 1,751,031 | SH | DEFINED | 1,2,3,5,7,8,9,10 |
| CRH PLC | ADR | 12626K20 | 26,705 | 997,185 | SH | DEFINED | 1 |
| CRIIMI MAE INC | COM NEW | 22660350 | 351 | 21,800 | SH | DEFINED | 1,2 |
| CROMPTON CORP | COM | 22711610 | 62,489 | 5,295,708 | SH | DEFINED | 1,2,5,9 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 6,305 | 348,746 | SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 279 | 7,000 | SH | DEFINED | 1,5 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 770 | 18,379 | SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 36,735 | 2,207,615 | SH | DEFINED | 1,2,5,7 |
| CROWN HOLDINGS INC | COM | 22836810 | 38,079 | 2,771,365 | SH | DEFINED | 1,2,5 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 1,953 | 227,136 | SH | DEFINED | 1,2 |
| CRT PROPERTIES INC | COM | 22876P10 | 15,185 | 636,417 | SH | DEFINED | 1,2,3 |
| CRYOLIFE INC | COM | 22890310 | 393 | 55,534 | SH | DEFINED | 1 |
| CRYSTALLEX INTL CORP | COM | 22942F10 | 54 | 15,078 | SH | DEFINED | 1,5 |
| CSG SYS INTL INC | COM | 12634910 | 20,919 | 1,118,666 | SH | DEFINED | 1,2,5,9 |
| CSK AUTO CORP | COM | 12596510 | 11,385 | 680,097 | SH | DEFINED | 1,2 |
| CSS INDS INC | COM | 12590610 | 3,560 | 112,093 | SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 229,853 | 5,734,859 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 3,104 | 252,327 | SH | DEFINED | 1,2 |
| CTI MOLECULAR IMAGIN | COM | 22943D10 | 7,560 | 532,761 | SH | DEFINED | 1,2 |
| CTS CORP | COM | 12650110 | 6,943 | 522,417 | SH | DEFINED | 1,2 |
| CUBIC CORP | COM | 22966910 | 5,427 | 216,490 | SH | DEFINED | 1,2 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 6,739 | 569,643 | SH | DEFINED | 1,2,5 |
| CULLEN FROST BANKERS | COM | 22989910 | 27,924 | 574,558 | SH | DEFINED | 1,2,5,9 |
| CUMMINS INC | COM | 23102110 | 117,832 | 1,406,272 | SH | DEFINED | 1,2,5,6,9,10 |
| CUMULUS MEDIA INC | CL A | 23108210 | 11,636 | 771,585 | SH | DEFINED | 1,2 |
| CUNO INC | COM | 12658310 | 15,987 | 269,134 | SH | DEFINED | 1,2,5 |
| CURAGEN CORP | COM | 23126R10 | 7,500 | 1,047,483 | SH | DEFINED | 1,2,5 |
| CURATIVE HEALTH SRVC | COM | 23126W10 | 97 | 14,169 | SH | DEFINED | 1 |
| CURIS INC | COM | 23126910 | 3,188 | 610,645 | SH | DEFINED | 1,2 |
| CURTISS WRIGHT CORP | COM | 23156110 | 16,648 | 289,987 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| CV THERAPEUTICS INC | COM | 12666710 | 11,881 | 516,551 | SH | DEFINED | 1,2,5 |
| CVB FINL CORP | COM | 12660010 | 13,323 | 501,606 | SH | DEFINED | 1,2,5 |
| CVS CORP | COM | 12665010 | 520,611 | 11,551,172 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| CYBERGUARD CORP | COM | 23191010 | 817 | 129,659 | SH | DEFINED | 1,2 |
| CYBERONICS INC | COM | 23251P10 | 5,887 | 284,109 | SH | DEFINED | 1,2 |
| CYBEROPTICS CORP | COM | 23251710 | 1,272 | 85,533 | SH | DEFINED | 1,2 |
| CYBERSOURCE CORP | COM | 23251J10 | 2,349 | 328,598 | SH | DEFINED | 1,2 |
| CYMER INC | COM | 23257210 | 18,164 | 614,907 | SH | DEFINED | 1,2,5 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 6,632 | 471,662 | SH | DEFINED | 1,2 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 17,942 | 1,529,555 | SH | DEFINED | 1,2,5,9 |
| CYTEC INDS INC | COM | 23282010 | 36,898 | 717,590 | SH | DEFINED | 1,2,5,9 |
| CYTOGEN CORP | COM NEW | 23282430 | 2,005 | 174,033 | SH | DEFINED | 1,2 |
| CYTOKINETICS INC | COM | 23282W10 | 1,014 | 98,975 | SH | DEFINED | 1 |
| CYTYC CORP | COM | 23294610 | 45,055 | 1,634,212 | SH | DEFINED | 1,2,5,9 |
| D & E COMMUNICATIONS | COM | 23286010 | 2,491 | 206,720 | SH | DEFINED | 1,2 |
| D & K HEALTHCARE RES | COM | 23286110 | 120 | 15,000 | SH | DEFINED | 1 |
| D R HORTON INC | COM | 23331A10 | 134,510 | 3,336,900 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DADE BEHRING HLDGS I | COM | 23342J20 | 52,104 | 930,425 | SH | DEFINED | 1,2,5,10,12,14 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 2,374 | 49,398 | SH | DEFINED | 1,2 |
| DAKTRONICS INC | COM | 23426410 | 5,623 | 225,930 | SH | DEFINED | 1,2 |
| DANA CORP | COM | 23581110 | 59,185 | 3,415,153 | SH | DEFINED | 1,2,5,6,9,10 |
| DANAHER CORP DEL | COM | 23585110 | 507,705 | 8,843,488 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DANIELSON HLDG CORP | COM | 23627410 | 5,160 | 610,654 | SH | DEFINED | 1,2 |
| DARDEN RESTAURANTS I | COM | 23719410 | 135,835 | 4,896,726 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DARLING INTL INC | COM | 23726610 | 3,529 | 809,425 | SH | DEFINED | 1,2 |
| DATARAM CORP | COM PAR \$1 | 23810820 | 141 | 22,200 | SH | DEFINED | 1 |
| DATASCOPE CORP | COM | 23811310 | 9,646 | 243,045 | SH | DEFINED | 1,2 |
| DATASTREAM SYS INC | COM | 23812410 | 134 | 19,303 | SH | DEFINED | 1 |
| DAVE & BUSTERS INC | COM | 23833N10 | 6,810 | 337,110 | SH | DEFINED | 1,2 |
| DAVITA INC | COM | 23918K10 | 49,168 | 1,243,823 | SH | DEFINED | 1,2,5 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 241 | 11,100 | SH | DEFINED | 1 |
| DDI CORP | COM PAR \$ | 23316230 | 950 | 298,865 | SH | DEFINED | 1,2 |
| DEAN FOODS CO NEW | COM | 24237010 | 75,766 | 2,299,438 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| DEB SHOPS INC | COM | 24272810 | 1,654 | 66,069 | SH | DEFINED | 1,2 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 5,763 | 122,644 | SH | DEFINED | 1,2 |
| DECODE GENETICS INC | COM | 24358610 | 5,248 | 671,933 | SH | DEFINED | 1,2 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 92 | 11,400 | SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 582,310 | 7,826,742 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DEL LABS INC | COM | 24509110 | 2,414 | 69,462 | SH | DEFINED | 1,2 |
| DEL MONTE FOODS CO | COM | 24522P10 | 35,271 | 3,200,674 | SH | DEFINED | 1,2,5,7 |
| DELL INC | COM | 24702R10 | 3,102,697 | 73,628,322 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DELPHI CORP | COM | 24712610 | 683,046 | 75,725,697 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DELPHI FINL GROUP IN | CL A | 24713110 | 16,931 | 366,863 | SH | DEFINED | 1,2,5 |
| DELTA & PINE LD CO | COM | 24735710 | 15,954 | 584,823 | SH | DEFINED | 1,2,5 |
| DELTA AIR LINES INC | COM | 24736110 | 28,090 | 3,755,358 | SH | DEFINED | 1,2,5,6,9,10,13 |
| DELTA FINANCIAL CORP | COM | 24791810 | 431 | 41,799 | SH | DEFINED | 1 |
| DELTA PETE CORP | COM NEW | 24790720 | 4,098 | 261,356 | SH | DEFINED | 1,2 |
| DELTATHREE INC | COM | 24783N10 | 43 | 13,000 | SH | DEFINED | 1 |
| DELTIC TIMBER CORP | COM | 24785010 | 8,981 | 211,571 | SH | DEFINED | 1,2 |
| DELUXE CORP | COM | 24801910 | 32,910 | 881,608 | SH | DEFINED | 1,2,5,6,7,9 |
| DENBURY RES INC | COM NEW | 24791620 | 21,037 | 766,389 | SH | DEFINED | 1,2 |
| DENDREON CORP | COM | 24823Q10 | 8,638 | 801,325 | SH | DEFINED | 1,2,5 |
| DENDRITE INTL INC | COM | 24823910 | 14,113 | 727,458 | SH | DEFINED | 1,2 |
| DENTSPLY INTL INC NE | COM | 24903010 | 54,999 | 978,621 | SH | DEFINED | 1,2,5,9 |
| DEPARTMENT 56 INC | COM | 24950910 | 3,338 | 200,466 | SH | DEFINED | 1,2,5 |
| DEPOMED INC | COM | 24990810 | 1,261 | 233,539 | SH | DEFINED | 1,2 |
| DESIGN WITHIN REACH | COM | 25055710 | 384 | 26,400 | SH | DEFINED | 1 |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 882 | 9,911 | SH | DEFINED | 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 1,756 | 77,434 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| DEVELOPERS DIVERSIFI | COM | 25159110 | 95,308 | 2,148,035 | SH | DEFINED | 1,2,3,5,9 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 627,311 | 16,117,961 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DEVRY INC DEL | COM | 25189310 | 14,145 | 814,783 | SH | DEFINED | 1,2,5,6,9 |
| DEX MEDIA INC | COM | 25212E10 | 11,635 | 466,156 | SH | DEFINED | 1,2,5 |
| DHB INDS INC | COM | 23321E10 | 5,274 | 276,999 | SH | DEFINED | 1,2 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 2,546 | 43,981 | SH | DEFINED | 1 |
| DIAGNOSTIC PRODS COR | COM | 25245010 | 19,769 | 359,109 | SH | DEFINED | 1,2,5 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 29,976 | 748,465 | SH | DEFINED | 1,2,5,7 |
| DIAMONDCLUSTER INTL | COM | 25278P10 | 4,521 | 315,498 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| DICKS SPORTING GOODS | COM | 25339310 | 14,119 | 401,673 | SH | DEFINED | 1,2 |
| DIEBOLD INC | COM | 25365110 | 49,372 | 885,912 | SH | DEFINED | 1,2,5,9 |
| DIGENE CORP | COM | 25375210 | 5,821 | 222,603 | SH | DEFINED | 1,2 |
| DIGI INTL INC | COM | 25379810 | 5,676 | 330,200 | SH | DEFINED | 1,2,5 |
| DIGIMARC CORP | COM | 25380710 | 2,757 | 295,867 | SH | DEFINED | 1,2 |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 9,599 | 521,665 | SH | DEFINED | 1,2 |
| DIGITAL RIV INC | COM | 25388B10 | 27,248 | 654,843 | SH | DEFINED | 1,2 |
| DIGITAL RLTY TR INC | COM | 25386810 | 4,420 | 328,120 | SH | DEFINED | 1,2,3 |
| DIGITAL THEATER SYS | COM | 25389G10 | 4,469 | 221,992 | SH | DEFINED | 1,2 |
| DIGITAS INC | COM | 25388K10 | 9,071 | 949,793 | SH | DEFINED | 1,2 |
| DILLARDS INC | CL A | 25406710 | 57,529 | 2,141,028 | SH | DEFINED | 1,2,5,6,9,10 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 13 | 68,821 | SH | DEFINED | 1 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 8,524 | 475,963 | SH | DEFINED | 1,2,5 |
| DIMON INC | COM | 25439410 | 3,542 | 527,091 | SH | DEFINED | 1,2 |
| DIODES INC | COM | 25454310 | 2,325 | 102,720 | SH | DEFINED | 1,2 |
| DIONEX CORP | COM | 25454610 | 17,515 | 309,070 | SH | DEFINED | 1,2,5 |
| DIRECT GEN CORP | COM | 25456W20 | 6,644 | 206,969 | SH | DEFINED | 1,2 |
| DIRECTV GROUP INC | COM | 25459L10 | 778,984 | 46,534,302 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| DISCOVERY LABORATORI | COM | 25466810 | 5,043 | 635,992 | SH | DEFINED | 1,2,5 |
| DISCOVERY PARTNERS I | COM | 25467510 | 93 | 19,812 | SH | DEFINED | 1 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 1,862,374 | 66,991,872 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 241 | 13,309 | SH | DEFINED | 1,2,7 |
| DISTRIBUTED ENERGY S | COM | 25475V10 | 82 | 32,641 | SH | DEFINED | 1,2 |
| DITECH COMMUNICATION | COM | 25500M10 | 6,768 | 452,733 | SH | DEFINED | 1,2 |
| DIVERSA CORP | COM | 25506410 | 3,246 | 371,393 | SH | DEFINED | 1,2 |
| DIXIE GROUP INC | CL A | 25551910 | 263 | 15,644 | SH | DEFINED | 1 |
| DIXON TICONDEROGA CO | COM | 25586010 | 133 | 19,200 | SH | DEFINED | 1 |
| DJ ORTHOPEDICS INC | COM | 23325G10 | 5,133 | 239,642 | SH | DEFINED | 1,2 |
| DNP SELECT INCOME FD | COM | 23325P10 | 1,632 | 136,930 | SH | DEFINED | 5,7 |
| DOBSON COMMUNICATION | CL A | 25606910 | 2,420 | 1,406,915 | SH | DEFINED | 1,2 |
| DOCUCORP INTL INC | COM | 25591110 | 98 | 10,300 | SH | DEFINED | 1 |
| DOLLAR GEN CORP | COM | 25666910 | 237,323 | 11,426,250 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 10,684 | 353,787 | SH | DEFINED | 1,2,5 |
| DOLLAR TREE STORES I | COM | 25674710 | 41,100 | 1,428,569 | SH | DEFINED | 1,2,5,9 |
| DOMINION HOMES INC | COM | 25738610 | 1,361 | 53,920 | SH | DEFINED | 1,2 |
| DOMINION RES INC VA | COM | 25746U10 | 853,300 | 12,596,700 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DOMINOS PIZZA INC | COM | 25754A20 | 5,414 | 304,152 | SH | DEFINED | 1,2 |
| DOMTAR INC | COM | 25756110 | 210 | 17,388 | SH | DEFINED | 1,5,8 |
| DONALDSON INC | COM | 25765110 | 31,380 | 963,177 | SH | DEFINED | 1,2,5,9 |
| DONEGAL GROUP INC | CL A | 25770120 | 1,873 | 81,678 | SH | DEFINED | 1,2 |
| DONEGAL GROUP INC | CL B | 25770130 | 244 | 10,966 | SH | DEFINED | 1 |
| DONNELLEY R R & SONS | COM | 25786710 | 202,401 | 5,735,359 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DORAL FINL CORP | COM | 25811P10 | 51,869 | 1,053,175 | SH | DEFINED | 1,2,5 |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 754 | 31,507 | SH | DEFINED | 1,5 |
| DOT HILL SYS CORP | COM | 25848T10 | 4,672 | 595,927 | SH | DEFINED | 1,2,5 |
| DOUBLECLICK INC | COM | 25860930 | 13,440 | 1,727,520 | SH | DEFINED | 1,2,5 |
| DOV PHARMACEUTICAL I | COM | 25985810 | 3,525 | 195,288 | SH | DEFINED | 1,2 |
| DOVER CORP | COM | 26000310 | 246,273 | 5,872,040 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DOVER DOWNS GAMING & | COM | 26009510 | 5,160 | 393,869 | SH | DEFINED | 1,2,5 |
| DOVER MOTORSPORTS IN | COM | 26017410 | 1,200 | 209,375 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------|----------------|-------|---------------|-------------------|-------------------|---------------------------|-----------|
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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| DOW CHEM CO | COM | 26054310 | 1,328,469 | 26,832,338 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DOW JONES & CO INC | COM | 26056110 | 82,573 | 1,917,624 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DOWNEY FINL CORP | COM | 26101810 | 18,769 | 329,281 | SH | DEFINED | 1,2,5 |
| DPL INC | COM | 23329310 | 43,185 | 1,719,820 | SH | DEFINED | 1,2,5,9 |
| DR REDDYS LABS LTD | ADR | 25613520 | 360 | 18,137 | SH | DEFINED | 1 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 8,367 | 223,050 | SH | DEFINED | 1,2 |
| DRESS BARN INC | COM | 26157010 | 5,515 | 313,337 | SH | DEFINED | 1,2 |
| DREW INDS INC | COM NEW | 26168L20 | 3,481 | 96,231 | SH | DEFINED | 1,2 |
| DREYERS GRAND ICE CR | COM A CALL | 26187710 | 478 | 5,947 | SH | DEFINED | 1,5 |
| DRIL-QUIP INC | COM | 26203710 | 3,461 | 142,679 | SH | DEFINED | 1,2 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 15,439 | 361,482 | SH | DEFINED | 1,2,5 |
| DRUGSTORE COM INC | COM | 26224110 | 1,861 | 547,454 | SH | DEFINED | 1,2 |
| DSL NET INC | COM | 26250610 | 6 | 26,359 | SH | DEFINED | 1 |
| DSP GROUP INC | COM | 23332B10 | 11,189 | 501,059 | SH | DEFINED | 1,2,5 |
| DST SYS INC DEL | COM | 23332610 | 59,759 | 1,146,561 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| DTE ENERGY CO | COM | 23333110 | 233,399 | 5,411,524 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DU PONT E I DE NEMOU | COM | 26353410 | 2,111,672 | 43,051,410 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DUCOMMUN INC DEL | COM | 26414710 | 2,520 | 120,873 | SH | DEFINED | 1,2,5 |
| DUKE ENERGY CORP | COM | 26439910 | 2,069,664 | 81,708,016 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| DUKE REALTY CORP | COM NEW | 26441150 | 98,096 | 2,873,359 | SH | DEFINED | 1,2,3,5,7,8,9,10 |
| DUN & BRADSTREET COR | COM | 26483E10 | 85,709 | 1,436,863 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| DUPONT PHOTOMASKS IN | COM | 26613X10 | 5,207 | 197,175 | SH | DEFINED | 1,2 |
| DUQUESNE LT HLDGS IN | COM | 26623310 | 28,757 | 1,525,546 | SH | DEFINED | 1,2,5,9 |
| DURA AUTOMOTIVE SYST | CL A | 26590310 | 302 | 27,922 | SH | DEFINED | 1,5 |
| DURATEK INC | COM | 26658Q10 | 3,367 | 135,175 | SH | DEFINED | 1,2 |
| DURECT CORP | COM | 26660510 | 1,271 | 387,599 | SH | DEFINED | 1,2 |
| DUSA PHARMACEUTICALS | COM | 26689810 | 2,695 | 188,483 | SH | DEFINED | 1,2 |
| DYAX CORP | COM | 26746E10 | 2,554 | 353,695 | SH | DEFINED | 1,2 |
| DYCOM INDS INC | COM | 26747510 | 33,748 | 1,105,760 | SH | DEFINED | 1,2,5,9 |
| DYNAVAX TECHNOLOGIES | COM | 26815810 | 623 | 77,910 | SH | DEFINED | 1 |
| DYNEGY INC NEW | CL A | 26816Q10 | 50,669 | 10,967,331 | SH | DEFINED | 1,2,5,6,9,10 |
| E M C CORP MASS | COM | 26864810 | 1,065,483 | 71,653,203 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| E ON AG | SPONSORED | 26878010 | 21,313 | 234,214 | SH | DEFINED | 1,2 |
| E PIPHANY INC | COM | 26881V10 | 4,729 | 979,072 | SH | DEFINED | 1,2,5 |
| E TRADE FINANCIAL CO | COM | 26924610 | 136,422 | 9,125,211 | SH | DEFINED | 1,2,5,6,9,10 |
| E Z EM INC | COM NEW | 26930540 | 969 | 66,394 | SH | DEFINED | 1 |
| EAGLE BROADBAND INC | COM | 26943710 | 1,373 | 2,080,373 | SH | DEFINED | 1,2 |
| EAGLE MATERIALS INC | COM | 26969P10 | 22,762 | 263,604 | SH | DEFINED | 1,2,5,7 |
| EAGLE MATERIALS INC | CL B | 26969P20 | 773 | 9,174 | SH | DEFINED | 1,5 |
| EARTHLINK INC | COM | 27032110 | 38,405 | 3,333,785 | SH | DEFINED | 1,2,5 |
| EAST WEST BANCORP IN | COM | 27579R10 | 35,007 | 834,291 | SH | DEFINED | 1,2,5 |
| EASTERN AMERN NAT GA | SPERS RCT | 27621710 | 222 | 8,800 | SH | DEFINED | 1 |
| EASTGROUP PPTY INC | COM | 27727610 | 17,963 | 468,766 | SH | DEFINED | 1,2,3,5 |
| EASTMAN CHEM CO | COM | 27743210 | 110,849 | 1,920,132 | SH | DEFINED | 1,2,5,6,7,9,10 |
| EASTMAN KODAK CO | COM | 27746110 | 274,372 | 8,507,649 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| EATON CORP | COM | 27805810 | 359,114 | 4,962,882 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| EATON VANCE CORP | COM NON VT | 27826510 | 45,970 | 881,504 | SH | DEFINED | 1,2,5,9 |
| EBAY INC | COM | 27864210 | 1,930,693 | 16,595,268 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ECHELON CORP | COM | 27874N10 | 5,278 | 625,366 | SH | DEFINED | 1,2 |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 82,166 | 2,471,157 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| ECI TELECOM LTD | ORD | 26825810 | 124 | 15,163 | SH | DEFINED | 1,2 |
| ECLIPSYS CORP | COM | 27885610 | 10,283 | 503,327 | SH | DEFINED | 1,2,5 |
| ECOLAB INC | COM | 27886510 | 264,725 | 7,535,581 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ECOLLEGE COM | COM | 27887E10 | 2,348 | 206,657 | SH | DEFINED | 1,2 |
| EDGE PETE CORP DEL | COM | 27986210 | 2,154 | 147,758 | SH | DEFINED | 1,2 |
| EDISON INTL | COM | 28102010 | 1,245,518 | 38,885,994 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| EDO CORP | COM | 28134710 | 7,644 | 240,759 | SH | DEFINED | 1,2 |
| EDP ENERGIAS DE PORT | SPONSORED | 26835310 | 526 | 17,402 | SH | DEFINED | 1 |
| EDUCATE INC | COM | 28138P10 | 2,810 | 212,200 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-----------|
| EDUCATION LENDING GR | COM | 28140A10 | 2,034 | 131,025 | SH | DEFINED 1,2 | |
| EDUCATION MGMT CORP | COM | 28139T10 | 28,416 | 861,079 | SH | DEFINED 1,2,5,9 | |
| EDWARDS AG INC | COM | 28176010 | 45,988 | 1,064,281 | SH | DEFINED 1,2,5,6,7,9 | |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 69,360 | 1,681,057 | SH | DEFINED 1,2,5,9 | |
| EFUNDS CORP | COM | 28224R10 | 17,655 | 735,336 | SH | DEFINED 1,2,5 | |
| EGL INC | COM | 26848410 | 23,153 | 774,614 | SH | DEFINED 1,2 | |
| EL PASO CORP | COM | 28336L10 | 336,141 | 32,321,279 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| EL PASO ELEC CO | COM NEW | 28367785 | 18,469 | 975,140 | SH | DEFINED 1,2,5 | |
| ELAN PLC | ADR | 28413120 | 342 | 12,549 | SH | DEFINED 1 | |
| ELECTRO RENT CORP | COM | 28521810 | 3,898 | 273,935 | SH | DEFINED 1,2,5 | |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 8,453 | 427,787 | SH | DEFINED 1,2,5 | |
| ELECTRONIC ARTS INC | COM | 28551210 | 496,330 | 8,046,854 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| ELECTRONIC DATA SYS | COM | 28566110 | 672,530 | 29,113,832 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| ELECTRONICS BOUTIQUE | COM | 28604510 | 9,792 | 228,046 | SH | DEFINED 1,2,5 | |
| ELECTRONICS FOR IMAG | COM | 28608210 | 16,388 | 941,284 | SH | DEFINED 1,2,5 | |
| ELIZABETH ARDEN INC | COM | 28660G10 | 6,994 | 294,613 | SH | DEFINED 1,2 | |
| ELKCORP | COM | 28745610 | 10,637 | 310,854 | SH | DEFINED 1,2 | |
| ELLIS PERRY INTL INC | COM | 28885310 | 1,306 | 64,201 | SH | DEFINED 1,2 | |
| E-LOAN INC | COM | 26861P10 | 86 | 25,501 | SH | DEFINED 1 | |
| EMBARCADERO TECHNOLO | COM | 29078710 | 3,134 | 333,052 | SH | DEFINED 1,2 | |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 141 | 10,802 | SH | DEFINED 1,2,7 | |
| EMBREX INC | COM | 29081710 | 2,269 | 171,105 | SH | DEFINED 1 | |
| EMC INS GROUP INC | COM | 26866410 | 1,223 | 56,536 | SH | DEFINED 1,2 | |
| EMCOR GROUP INC | COM | 29084Q10 | 9,501 | 210,289 | SH | DEFINED 1,2,5 | |
| EMCORE CORP | COM | 29084610 | 114 | 32,729 | SH | DEFINED 1,5 | |
| EMERGE INTERACTIVE I | CL A | 29088W10 | 22 | 14,126 | SH | DEFINED 1 | |
| EMERITUS CORP | COM | 29100510 | 167 | 12,910 | SH | DEFINED 1 | |
| EMERSON ELEC CO | COM | 29101110 | 849,278 | 12,115,236 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| EMERSON RADIO CORP | COM NEW | 29108720 | 168 | 44,900 | SH | DEFINED 1,5 | |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 123 | 30,549 | SH | DEFINED 1,2 | |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 21,668 | 1,129,151 | SH | DEFINED 1,2,5,9 | |
| EMPIRE DIST ELEC CO | COM | 29164110 | 8,559 | 377,371 | SH | DEFINED 1,2 | |
| EMPIRE RESORTS INC | COM | 29205210 | 867 | 77,723 | SH | DEFINED 1,2 | |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 23,656 | 1,296,942 | SH | DEFINED 1,2,4,5,7 | |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 2,571 | 154,719 | SH | DEFINED 1,2 | |
| EMULEX CORP | COM NEW | 29247520 | 26,725 | 1,587,007 | SH | DEFINED 1,2,5 | |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 440 | 8,532 | SH | DEFINED 1,5 | |
| ENBRIDGE INC | COM | 29250N10 | 368 | 7,402 | SH | DEFINED 1 | |
| ENCANA CORP | COM | 29250510 | 4,448 | 77,958 | SH | DEFINED 1,5 | |
| ENCORE ACQUISITION C | COM | 29255W10 | 11,289 | 323,367 | SH | DEFINED 1,2 | |
| ENCORE CAP GROUP INC | COM | 29255410 | 4,075 | 171,350 | SH | DEFINED 1,2 | |
| ENCORE MED CORP | COM | 29256E10 | 2,816 | 414,678 | SH | DEFINED 1,2 | |
| ENCORE WIRE CORP | COM | 29256210 | 3,267 | 245,070 | SH | DEFINED 1,2,5 | |
| ENCYSIVE PHARMACEUTI | COM | 29256X10 | 8,593 | 865,392 | SH | DEFINED 1,2,5 | |
| ENDESA S A | SPONSORED | 29258N10 | 1,025 | 44,044 | SH | DEFINED 1 | |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 12,452 | 592,661 | SH | DEFINED 1,2,5 | |
| ENDOCARDIAL SOLUTION | COM | 29296210 | 3,148 | 269,040 | SH | DEFINED 1,2 | |
| ENDOLOGIX INC | COM | 29266S10 | 73 | 10,700 | SH | DEFINED 1 | |
| ENDURANCE SPECIALTY | SHS | G3039710 | 2,914 | 85,202 | SH | DEFINED 1,5 | |
| ENERGEN CORP | COM | 29265N10 | 46,285 | 785,155 | SH | DEFINED 1,2,5 | |
| ENERGIZER HLDGS INC | COM | 29266R10 | 128,287 | 2,581,747 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| ENERGY CONVERSION DE | COM | 29265910 | 5,578 | 288,740 | SH | DEFINED 1,2 | |
| ENERGY EAST CORP | COM | 29266M10 | 78,388 | 2,938,080 | SH | DEFINED 1,2,5,7,8,9,10,11 | |

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|---------------------|-----------|----------|---------|-----------|----|---------|----------------|
| ENERGY PARTNERS LTD | COM | 29270U10 | 11,598 | 572,158 | SH | DEFINED | 1,2,5 |
| ENERGYSOUTH INC | COM | 29297010 | 2,961 | 105,586 | SH | DEFINED | 1,2 |
| ENERSIS S A | SPONSORED | 29274F10 | 726 | 85,346 | SH | DEFINED | 1,2 |
| ENERSYS | COM | 29275Y10 | 1,778 | 116,560 | SH | DEFINED | 1,2 |
| ENESCO GROUP INC | COM | 29297310 | 98 | 12,180 | SH | DEFINED | 1 |
| ENGELHARD CORP | COM | 29284510 | 192,353 | 6,271,691 | SH | DEFINED | 1,2,5,6,7,9,10 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------------|
| ENGINEERED SUPPORT S | COM | 29286610 | 20,948 | 353,730 | SH | DEFINED | 1,2 |
| ENI S P A | SPONSORED | 26874R10 | 19,753 | 156,966 | SH | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 4,931 | 256,134 | SH | DEFINED | 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 8,877 | 300,187 | SH | DEFINED | 1,2,5 |
| ENSCO INTL INC | COM | 26874Q10 | 70,724 | 2,228,240 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| ENSTAR GROUP INC GA | COM | 29358R10 | 2,519 | 40,308 | SH | DEFINED | 1,2 |
| ENTEGRIS INC | COM | 29362U10 | 7,447 | 748,399 | SH | DEFINED | 1,2,5 |
| ENTERASYS NETWORKS I | COM | 29363710 | 5,228 | 2,904,340 | SH | DEFINED | 1,2,5 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 16,937 | 471,926 | SH | DEFINED | 1,2,5,9 |
| ENERGY CORP NEW | COM | 29364G10 | 554,821 | 8,208,631 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 7,818 | 302,301 | SH | DEFINED | 1,2,5 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 15,242 | 342,128 | SH | DEFINED | 1,2,5 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 6,078 | 727,925 | SH | DEFINED | 1,2,5 |
| ENTREMED INC | COM | 29382F10 | 50 | 15,389 | SH | DEFINED | 1 |
| ENTRUST INC | COM | 29384810 | 3,181 | 839,324 | SH | DEFINED | 1,2,5 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 83 | 13,800 | SH | DEFINED | 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 8,485 | 435,782 | SH | DEFINED | 1,2,5 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 12,494 | 910,661 | SH | DEFINED | 1,2,5 |
| EOG RES INC | COM | 26875P10 | 264,851 | 3,711,476 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| EON LABS INC | COM | 29412E10 | 5,696 | 210,963 | SH | DEFINED | 1,2,5 |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 8,056 | 571,753 | SH | DEFINED | 1,2,5 |
| EPIQ SYS INC | COM | 26882D10 | 2,880 | 196,702 | SH | DEFINED | 1,2 |
| EPIX PHARMACEUTICALS | COM | 26881Q10 | 5,352 | 298,805 | SH | DEFINED | 1,2,5 |
| EQUIFAX INC | COM | 29442910 | 139,187 | 4,953,270 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| EQUINIX INC | COM NEW | 29444U50 | 7,055 | 165,074 | SH | DEFINED | 1,2 |
| EQUITABLE RES INC | COM | 29454910 | 48,919 | 806,441 | SH | DEFINED | 1,2,5,6,7,9 |
| EQUITY INNS INC | COM | 29470310 | 13,450 | 1,145,619 | SH | DEFINED | 1,2,3,5 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 15,353 | 429,448 | SH | DEFINED | 1,2,3,5 |
| EQUITY OFFICE PROPER | COM | 29474110 | 423,310 | 14,536,736 | SH | DEFINED | 1,2,3,5,6,7,8,9,10 |
| EQUITY ONE | COM | 29475210 | 23,375 | 985,051 | SH | DEFINED | 1,2,3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 347,361 | 9,600,919 | SH | DEFINED | 1,2,3,5,6,7,8,9,10 |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 10,300 | 649,872 | SH | DEFINED | 1,2,5 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 12,257 | 389,248 | SH | DEFINED | 1,2,5 |
| ERIE INDY CO | CL A | 29530P10 | 12,131 | 230,758 | SH | DEFINED | 1,2,5 |
| ESB FINL CORP | COM | 26884F10 | 189 | 13,107 | SH | DEFINED | 1 |
| ESCALADE INC | COM | 29605610 | 1,682 | 125,869 | SH | DEFINED | 1,2 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 21,265 | 277,432 | SH | DEFINED | 1,2,5 |
| ESPEED INC | CL A | 29664310 | 4,077 | 329,616 | SH | DEFINED | 1,2 |
| ESS TECHNOLOGY INC | COM | 26915110 | 6,345 | 892,435 | SH | DEFINED | 1,2,5 |
| ESSEX PPTY TR INC | COM | 29717810 | 50,146 | 598,405 | SH | DEFINED | 1,2,3,5 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 11,518 | 352,782 | SH | DEFINED | 1,2 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 23,662 | 591,262 | SH | DEFINED | 1,2,5 |
| EUROBANCSHARES INC | COM | 29871610 | 1,584 | 75,449 | SH | DEFINED | 1,2 |
| EURONET WORLDWIDE IN | COM | 29873610 | 8,092 | 310,985 | SH | DEFINED | 1,2,5 |

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|----------------------|---------|----------|-----------|------------|----|---------|-------------------------|
| EVANS & SUTHERLAND C | COM | 29909610 | 107 | 15,300 | SH | DEFINED | 1 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 42,741 | 477,232 | SH | DEFINED | 1, 5, 7, 8, 9, 10, 12, |
| EVERGREEN SOLAR INC | COM | 30033R10 | 584 | 133,672 | SH | DEFINED | 2 |
| EVOLVING SYS INC | COM | 30049R10 | 72 | 16,130 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 69 | 17,954 | SH | DEFINED | 1 |
| EXACTECH INC | COM | 30064E10 | 1,286 | 70,313 | SH | DEFINED | 1, 2 |
| EXAR CORP | COM | 30064510 | 9,516 | 670,621 | SH | DEFINED | 1, 2, 5 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 4,329 | 166,491 | SH | DEFINED | 1, 2 |
| EXELIXIS INC | COM | 30161Q10 | 10,245 | 1,078,426 | SH | DEFINED | 1, 2, 5 |
| EXELON CORP | COM | 30161N10 | 1,154,701 | 26,201,520 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 3,903 | 283,255 | SH | DEFINED | 1, 2 |
| EXPEDITORS INTL WASH | COM | 30213010 | 100,062 | 1,790,651 | SH | DEFINED | 1, 2, 5, 7, 8, 9, 10, 1 |
| EXPLORATION CO | COM NEW | 30213320 | 71 | 11,187 | SH | DEFINED | 1 |
| EXPONENT INC | COM | 30214U10 | 2,209 | 80,362 | SH | DEFINED | 1, 2 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 182,298 | 2,384,846 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|-------------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------------|
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 12,498 | 970,304 | SH | DEFINED | 1, 2 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 3,224 | 241,895 | SH | DEFINED | 1, 2 |
| EXTREME NETWORKS INC | COM | 30226D10 | 10,598 | 1,617,996 | SH | DEFINED | 1, 2, 5 |
| EXXON MOBIL CORP | COM | 30231G10 | 10,288,789 | 200,717,694 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |
| EYETECH PHARMACEUTIC | COM | 30229710 | 9,699 | 213,171 | SH | DEFINED | 1, 2, 5 |
| F M C CORP | COM NEW | 30249130 | 46,233 | 957,201 | SH | DEFINED | 1, 2, 5, 9 |
| F N B CORP VA | COM | 30293010 | 2,777 | 97,916 | SH | DEFINED | 1, 2 |
| F5 NETWORKS INC | COM | 31561610 | 26,299 | 539,809 | SH | DEFINED | 1, 2 |
| FACTSET RESH SYS INC | COM | 30307510 | 26,645 | 455,940 | SH | DEFINED | 1, 2, 5 |
| FAIR ISAAC CORP | COM | 30325010 | 31,718 | 864,728 | SH | DEFINED | 1, 2, 5, 9 |
| FAIRCHILD CORP | CL A | 30369810 | 42 | 11,478 | SH | DEFINED | 1 |
| FAIRCHILD SEMICONDUCTOR | COM | 30372610 | 21,622 | 1,329,761 | SH | DEFINED | 1, 2, 5, 8, 9, 13 |
| FAIRMONT HOTELS RESORT | COM | 30520410 | 1,875 | 54,125 | SH | DEFINED | 1 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 3,866 | 403,981 | SH | DEFINED | 1, 2, 5 |
| FAMILY DLR STORES INC | COM | 30700010 | 135,948 | 4,353,138 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |
| FARGO ELECTRONICS INC | COM | 30744P10 | 241 | 16,100 | SH | DEFINED | 1 |
| FARMER BROS CO | COM | 30767510 | 2,620 | 108,083 | SH | DEFINED | 1, 2 |
| FARMERS CAP BK CORP | COM | 30956210 | 3,835 | 93,083 | SH | DEFINED | 1, 2 |
| FARO TECHNOLOGIES INC | COM | 31164210 | 4,584 | 147,018 | SH | DEFINED | 1, 2 |
| FASTENAL CO | COM | 31190010 | 52,353 | 850,440 | SH | DEFINED | 1, 2, 5, 6, 9 |
| FBL FINL GROUP INC | CL A | 30239F10 | 5,259 | 184,207 | SH | DEFINED | 1, 2 |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 2,665 | 114,382 | SH | DEFINED | 1, 2 |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,470,197 | 19,948,398 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |
| FEDERAL NATL MTG ASSN | COM | 31358610 | 2,089,048 | 29,336,444 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 39,207 | 759,088 | SH | DEFINED | 1, 2, 3, 5 |
| FEDERAL SIGNAL CORP | COM | 31385510 | 14,689 | 831,774 | SH | DEFINED | 1, 2, 5, 9 |
| FEDERATED DEPT STORE | COM | 31410H10 | 427,122 | 7,390,936 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |
| FEDERATED INVS INC P | CL B | 31421110 | 88,583 | 2,913,928 | SH | DEFINED | 1, 2, 5, 6, 9, 10 |
| FEDEX CORP | COM | 31428X10 | 845,319 | 8,582,790 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 9, 10 |
| FEI CO | COM | 30241L10 | 7,414 | 353,056 | SH | DEFINED | 1, 2, 5 |
| FELCOR LODGING TR INC | COM | 31430F10 | 21,195 | 1,446,780 | SH | DEFINED | 1, 2, 3, 5 |
| FERRO CORP | COM | 31540510 | 16,990 | 732,623 | SH | DEFINED | 1, 2, 5, 9 |
| FFLC BANCORP INC | COM | 30242W10 | 244 | 6,950 | SH | DEFINED | 1 |
| FIAT S P A | SP ADR ORD | 31562188 | 97 | 12,207 | SH | DEFINED | 1 |
| FIDELITY BANKSHARES | COM | 31604Q10 | 8,009 | 187,292 | SH | DEFINED | 1, 2 |

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|----------------------|------|----------|-----------|------------|----|---------|-------------------|
| FIDELITY NATL FINL I | COM | 31632610 | 127,688 | 2,795,886 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| FIDELITY SOUTHN CORP | COM | 31639410 | 233 | 12,281 | SH | DEFINED | 1 |
| FIFTH THIRD BANCORP | COM | 31677310 | 680,089 | 14,378,209 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FILENET CORP | COM | 31686910 | 19,805 | 768,830 | SH | DEFINED | 1,2,5 |
| FINANCIAL FED CORP | COM | 31749210 | 16,047 | 409,352 | SH | DEFINED | 1,2 |
| FINANCIAL INSTNS INC | COM | 31758540 | 3,469 | 149,223 | SH | DEFINED | 1,2 |
| FINDWHAT COM | COM | 31779410 | 6,473 | 365,090 | SH | DEFINED | 1,2,5 |
| FINISAR | COM | 31787A10 | 4,821 | 2,114,372 | SH | DEFINED | 1,2,5 |
| FINISH LINE INC | CL A | 31792310 | 9,872 | 539,480 | SH | DEFINED | 1,2,5 |
| FIRST ACCEPTANCE COR | COM | 31845710 | 2,272 | 253,545 | SH | DEFINED | 1,2 |
| FIRST ADVANTAGE CORP | CL A | 31845F10 | 983 | 48,183 | SH | DEFINED | 1,2 |
| FIRST AMERN CORP CAL | COM | 31852230 | 48,469 | 1,379,309 | SH | DEFINED | 1,2,5,9 |
| FIRST BANCORP N C | COM | 31891010 | 4,331 | 159,391 | SH | DEFINED | 1,2,5 |
| FIRST BANCORP P R | COM | 31867210 | 35,480 | 558,655 | SH | DEFINED | 1,2,5 |
| FIRST BUSEY CORP | COM | 31938310 | 3,828 | 183,438 | SH | DEFINED | 1,2,5 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 4,084 | 152,895 | SH | DEFINED | 1,2 |
| FIRST CHARTER CORP | COM | 31943910 | 11,272 | 430,741 | SH | DEFINED | 1,2,5 |
| FIRST CMNTY BANCORP | COM | 31983B10 | 8,266 | 193,579 | SH | DEFINED | 1,2 |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 5,314 | 147,296 | SH | DEFINED | 1,2 |
| FIRST COMWLTH FINL C | COM | 31982910 | 14,764 | 959,309 | SH | DEFINED | 1,2,5 |
| FIRST CONSULTING GRO | COM | 31986R10 | 135 | 22,167 | SH | DEFINED | 1 |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 13,462 | 90,804 | SH | DEFINED | 1,2,5 |
| FIRST DATA CORP | COM | 31996310 | 1,169,996 | 27,503,423 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FIRST DEFIANCE FINL | COM | 32006W10 | 387 | 13,412 | SH | DEFINED | 1,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVEST- DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|----------------------|------------------|
| FIRST FINL BANCORP O | COM | 32020910 | 9,069 | 518,214 | SH | DEFINED | 1,2,5 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 8,809 | 196,589 | SH | DEFINED | 1,2,5 |
| FIRST FINL CORP IND | COM | 32021810 | 7,093 | 202,495 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS INC | COM | 32023910 | 5,791 | 176,886 | SH | DEFINED | 1,2 |
| FIRST HEALTH GROUP C | COM | 32096010 | 39,727 | 2,123,289 | SH | DEFINED | 1,2,5,7,9 |
| FIRST HORIZON NATL C | COM | 32051710 | 147,375 | 3,418,577 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FIRST HORIZON PHARMA | COM | 32051K10 | 9,181 | 401,111 | SH | DEFINED | 1,2 |
| FIRST IND CORP | COM | 32054R10 | 5,283 | 234,706 | SH | DEFINED | 1,2 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 35,902 | 881,459 | SH | DEFINED | 1,2,3,5 |
| FIRST LONG IS CORP | COM | 32073410 | 2,211 | 43,826 | SH | DEFINED | 1,2 |
| FIRST MARBLEHEAD COR | COM | 32077110 | 8,904 | 158,288 | SH | DEFINED | 1,2,5 |
| FIRST MERCHANTS CORP | COM | 32081710 | 8,460 | 298,935 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR | COM | 32086710 | 27,406 | 755,201 | SH | DEFINED | 1,2,5 |
| FIRST NATL BANKSHRS | COM | 32110010 | 18,760 | 784,937 | SH | DEFINED | 1,2,5 |
| FIRST NIAGARA FINL G | COM | 33582V10 | 16,532 | 1,185,099 | SH | DEFINED | 1,2,5 |
| FIRST OAK BROOK BANC | COM | 33584720 | 3,095 | 95,482 | SH | DEFINED | 1,2 |
| FIRST PL FINL CORP | COM | 33610T10 | 6,320 | 282,276 | SH | DEFINED | 1,2 |
| FIRST POTOMAC RLTY T | COM | 33610F10 | 271 | 11,900 | SH | DEFINED | 1 |
| FIRST REP BK SAN FRA | COM | 33615810 | 9,242 | 174,371 | SH | DEFINED | 1,2 |
| FIRST ST BANCORPORAT | COM | 33645310 | 6,296 | 171,272 | SH | DEFINED | 1,2 |
| FIRST UN REAL EST EQ | SH BEN INT | 33740010 | 56 | 14,849 | SH | DEFINED | 1 |
| FIRSTBANK CORP MICH | COM | 33761G10 | 2,248 | 78,393 | SH | DEFINED | 1,5 |
| FIRSTENERGY CORP | COM | 33793210 | 883,172 | 22,353,129 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FIRSTFED FINL CORP | COM | 33790710 | 20,400 | 393,293 | SH | DEFINED | 1,2,5 |
| FIRSTMERIT CORP | COM | 33791510 | 27,767 | 974,611 | SH | DEFINED | 1,2,5,9 |
| FISERV INC | COM | 33773810 | 224,065 | 5,575,135 | SH | DEFINED | 1,2,5,6,7,8,9,10 |

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|---------------------------------|--|----------|---------|------------|----|---------|-------------------|
| FISHER COMMUNICATION COM | | 33775620 | 4,280 | 87,571 | SH | DEFINED | 1,2 |
| FISHER SCIENTIFIC IN COM NEW | | 33803220 | 195,541 | 3,134,682 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FLAG FINL CORP COM | | 33832H10 | 191 | 12,606 | SH | DEFINED | 1 |
| FLAGSTAR BANCORP INC COM | | 33793010 | 22,934 | 1,014,785 | SH | DEFINED | 1,2,5 |
| FLANDERS CORP COM | | 33849410 | 1,453 | 151,353 | SH | DEFINED | 1 |
| FLEETWOOD ENTERPRISE COM | | 33909910 | 12,262 | 910,969 | SH | DEFINED | 1,2,6 |
| FLEXTRONICS INTL LTD ORD | | Y2573F10 | 35,293 | 2,553,748 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| FLIR SYS INC COM | | 30244510 | 20,167 | 316,143 | SH | DEFINED | 1,2,5 |
| FLORIDA EAST COAST I COM | | 34063210 | 13,490 | 299,120 | SH | DEFINED | 1,2 |
| FLORIDA ROCK INDS IN COM | | 34114010 | 19,890 | 334,111 | SH | DEFINED | 1,2,5,7 |
| FLOWERS FOODS INC COM | | 34349810 | 16,389 | 518,964 | SH | DEFINED | 1,2,5 |
| FLOWERVE CORP COM | | 34354P10 | 34,903 | 1,267,344 | SH | DEFINED | 1,2,5,9 |
| FLUOR CORP NEW COM | | 34341210 | 126,711 | 2,324,554 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FLUSHING FINL CORP COM | | 34387310 | 7,288 | 363,310 | SH | DEFINED | 1,2 |
| FLYI INC COM | | 34407T10 | 1,154 | 652,154 | SH | DEFINED | 1,2 |
| FMC TECHNOLOGIES INC COM | | 30249U10 | 30,086 | 934,348 | SH | DEFINED | 1,2,5,9 |
| FMS FINL CORP COM | | 30250910 | 201 | 9,600 | SH | DEFINED | 1 |
| FNB CORP PA COM | | 30252010 | 14,737 | 723,814 | SH | DEFINED | 1,2,5 |
| FOCUS ENHANCEMENTS I COM | | 34415910 | 13 | 11,700 | SH | DEFINED | 1 |
| FOMENTO ECONOMICO ME SPON ADR U | | 34441910 | 4,516 | 85,834 | SH | DEFINED | 1,2 |
| FONAR CORP COM | | 34443710 | 47 | 30,200 | SH | DEFINED | 1 |
| FOOT LOCKER INC COM | | 34484910 | 63,006 | 2,339,624 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FOOTHILL INDPT BANCO COM | | 34490510 | 208 | 8,875 | SH | DEFINED | 1 |
| FORD MTR CO DEL COM PAR \$0 | | 34537086 | 874,002 | 59,699,622 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FOREST CITY ENTERPRI CL A | | 34555010 | 14,956 | 259,878 | SH | DEFINED | 1,2,5 |
| FOREST LABS INC COM | | 34583810 | 404,858 | 9,024,912 | SH | DEFINED | 1,2,5,6,9,10,13 |
| FOREST OIL CORP COM PAR \$0 | | 34609170 | 29,546 | 931,478 | SH | DEFINED | 1,2,5,9 |
| FORMFACTOR INC COM | | 34637510 | 10,208 | 376,117 | SH | DEFINED | 1,2 |
| FORRESTER RESH INC COM | | 34656310 | 3,892 | 216,936 | SH | DEFINED | 1,2 |
| FORTUNE BRANDS INC COM | | 34963110 | 378,321 | 4,901,807 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FORWARD AIR CORP COM | | 34985310 | 22,376 | 500,584 | SH | DEFINED | 1,2 |
| FOSSIL INC COM | | 34988210 | 10,448 | 407,491 | SH | DEFINED | 1,2 |
| FOSTER L B CO COM | | 35006010 | 180 | 18,900 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|---------------------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| FOUNDATION COAL HLDG COM | | 35039W10 | 470 | 20,400 | SH | DEFINED | 1 |
| FOUNDRY NETWORKS INC COM | | 35063R10 | 13,584 | 1,032,245 | SH | DEFINED | 1,2,5 |
| FOUNTAIN POWERBOAT I COM NEW | | 35075530 | 73 | 13,400 | SH | DEFINED | 1 |
| FOUR SEASONS HOTEL I LTD VTG SH | | 35100E10 | 1,513 | 18,502 | SH | DEFINED | 1 |
| FOX ENTMT GROUP INC CL A | | 35138T10 | 54,849 | 1,754,606 | SH | DEFINED | 1,2,5,7 |
| FOXHOLLOW TECHNOLOGI COM | | 35166A10 | 1,128 | 45,892 | SH | DEFINED | 1 |
| FPIC INS GROUP INC COM | | 30256310 | 5,566 | 157,330 | SH | DEFINED | 1,2,5 |
| FPL GROUP INC COM | | 30257110 | 458,258 | 6,130,548 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FRANCE TELECOM SPONSORED | | 35177Q10 | 460 | 13,894 | SH | DEFINED | 1 |
| FRANKLIN BK CORP DEL COM | | 35245110 | 3,014 | 165,126 | SH | DEFINED | 1,2 |
| FRANKLIN ELEC INC COM | | 35351410 | 9,369 | 221,706 | SH | DEFINED | 1,2 |
| FRANKLIN RES INC COM | | 35461310 | 414,639 | 5,953,176 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FREDS INC CL A | | 35610810 | 10,085 | 579,603 | SH | DEFINED | 1,2,5 |
| FREEMONT-MCMORAN COP CL B | | 35671D85 | 185,122 | 4,842,335 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FREESCALE SEMICONDC COM CL A | | 35687M10 | 1,725 | 96,824 | SH | DEFINED | 1,5 |
| FREESCALE SEMICONDC CL B | | 35687M20 | 179,506 | 9,777,032 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| FREMONT GEN CORP COM | | 35728810 | 13,419 | 532,916 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|---------|------------|----|---------|------------------|
| FRESH DEL MONTE PROD | ORD | G3673810 | 712 | 24,040 | SH | DEFINED | 1,5 |
| FRIEDMAN BILLINGS RA | CL A | 35843410 | 23,568 | 1,215,497 | SH | DEFINED | 1,2,5,7 |
| FRIEDMAN INDS INC | COM | 35843510 | 240 | 22,240 | SH | DEFINED | 1 |
| FRONTIER AIRLINES IN | COM | 35906510 | 5,579 | 488,945 | SH | DEFINED | 1,2 |
| FRONTIER FINL CORP W | COM | 35907K10 | 8,950 | 231,801 | SH | DEFINED | 1,2,5 |
| FRONTIER OIL CORP | COM | 35914P10 | 15,819 | 593,368 | SH | DEFINED | 1,2 |
| FRONTLINE LTD | ORD | G3682E12 | 220 | 4,955 | SH | DEFINED | 1,5 |
| FSI INTL INC | COM | 30263310 | 1,628 | 348,571 | SH | DEFINED | 1,2 |
| FTI CONSULTING INC | COM | 30294110 | 12,664 | 601,051 | SH | DEFINED | 1,2,5 |
| FUELCELL ENERGY INC | COM | 35952H10 | 5,932 | 599,206 | SH | DEFINED | 1,2,5 |
| FUJI PHOTO FILM LTD | ADR | 35958630 | 630 | 17,042 | SH | DEFINED | 1 |
| FULLER H B CO | COM | 35969410 | 11,893 | 417,135 | SH | DEFINED | 1,2,5 |
| FULTON FINL CORP PA | COM | 36027110 | 24,967 | 1,071,077 | SH | DEFINED | 1,2,5 |
| FURNITURE BRANDS INT | COM | 36092110 | 23,624 | 943,079 | SH | DEFINED | 1,2,5,9 |
| FX ENERGY INC | COM | 30269510 | 5,030 | 430,617 | SH | DEFINED | 1,2 |
| G & K SVCS INC | CL A | 36126810 | 11,820 | 272,216 | SH | DEFINED | 1,2,5 |
| G B & T BANCSHARES I | COM | 36146210 | 2,753 | 114,131 | SH | DEFINED | 1,2 |
| GABELLI ASSET MGMT I | CL A | 36239Y10 | 4,715 | 97,182 | SH | DEFINED | 1,2 |
| GABLES RESIDENTIAL T | SH BEN INT | 36241810 | 22,669 | 633,380 | SH | DEFINED | 1,2,3,5 |
| GAIAM INC | CL A | 36268Q10 | 93 | 15,100 | SH | DEFINED | 1,2 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 36,213 | 1,114,236 | SH | DEFINED | 1,2,5,9 |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 18,048 | 297,290 | SH | DEFINED | 1 |
| GAMESTOP CORP | CL A | 36466R10 | 4,037 | 180,544 | SH | DEFINED | 1,2,5 |
| GAMESTOP CORP | COM CL B | 36466R20 | 8,738 | 389,922 | SH | DEFINED | 1,2,5 |
| GANDER MOUNTAIN CO | COM | 36471P10 | 760 | 59,228 | SH | DEFINED | 1 |
| GANNETT INC | COM | 36473010 | 644,262 | 7,885,707 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GAP INC DEL | COM | 36476010 | 521,905 | 24,711,407 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GARDNER DENVER INC | COM | 36555810 | 14,837 | 408,841 | SH | DEFINED | 1,2 |
| GARMIN LTD | ORD | G3726010 | 4,688 | 77,058 | SH | DEFINED | 1,5 |
| GARTNER INC | COM | 36665110 | 12,893 | 1,034,737 | SH | DEFINED | 1,2,5,9 |
| GARTNER INC | CL B | 36665120 | 3,143 | 255,701 | SH | DEFINED | 1,9 |
| GATEWAY INC | COM | 36762610 | 53,152 | 8,843,980 | SH | DEFINED | 1,2,5,6,9,10 |
| GATX CORP | COM | 36144810 | 38,598 | 1,305,741 | SH | DEFINED | 1,2,5,6,9 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 18,047 | 434,553 | SH | DEFINED | 1,2,7 |
| GEMPLUS INTL S A | ADR | 36866Y10 | 68 | 14,520 | SH | DEFINED | 1 |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 17,983 | 3,037,704 | SH | DEFINED | 1,2,5 |
| GENAERA CORP | COM | 36867G10 | 2,314 | 676,720 | SH | DEFINED | 1,2 |
| GENAISSANCE PHARMACE | COM | 36867W10 | 31 | 14,456 | SH | DEFINED | 1 |
| GENCORP INC | COM | 36868210 | 12,140 | 653,762 | SH | DEFINED | 1,2 |
| GENE LOGIC INC | COM | 36868910 | 196 | 53,319 | SH | DEFINED | 1,2,5 |
| GENELABS TECHNOLOGIE | COM | 36870610 | 1,295 | 1,078,777 | SH | DEFINED | 1,2,5 |
| GENENCOR INTL INC | COM | 36870910 | 3,673 | 223,964 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|------------------------------------|-------------------|
| GENENTECH INC | COM NEW | 36871040 | 302,395 | 5,554,644 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| GENERAL BINDING CORP | COM | 36915410 | 1,594 | 122,031 | SH | DEFINED | 1,2 |
| GENERAL CABLE CORP D | COM | 36930010 | 7,857 | 567,293 | SH | DEFINED | 1,2,5 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 6,935 | 628,201 | SH | DEFINED | 1,2 |
| GENERAL DYNAMICS COR | COM | 36955010 | 704,247 | 6,732,767 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GENERAL ELEC CO | COM | 36960410 | 11,468,470 | 314,204,647 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 170,477 | 4,714,527 | SH | DEFINED | 1,2,3,5,7,8,9,10 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 2,674 | 66,939 | SH | DEFINED | 1,5 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|------------------|
| GENERAL MLS INC | COM | 37033410 | 450,265 | 9,057,830 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GENERAL MTRS CORP | COM | 37044210 | 4,130,587 | 103,110,017 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GENESCO INC | COM | 37153210 | 13,531 | 434,532 | SH | DEFINED | 1,2 |
| GENESEE & WYO INC | CL A | 37155910 | 9,225 | 327,936 | SH | DEFINED | 1,2 |
| GENESIS HEALTHCARE C | COM | 37184D10 | 16,618 | 474,383 | SH | DEFINED | 1,2,5 |
| GENESIS MICROCHIP IN | COM | 37184C10 | 7,827 | 482,533 | SH | DEFINED | 1,2 |
| GENITOPE CORP | COM | 37229P50 | 332 | 19,500 | SH | DEFINED | 1 |
| GENLYTE GROUP INC | COM | 37230210 | 26,122 | 304,881 | SH | DEFINED | 1,2 |
| GEN-PROBE INC NEW | COM | 36866T10 | 23,362 | 516,755 | SH | DEFINED | 1,2,5 |
| GENTA INC | COM NEW | 37245M20 | 1,339 | 760,711 | SH | DEFINED | 1,2,5 |
| GENTEX CORP | COM | 37190110 | 38,237 | 1,032,883 | SH | DEFINED | 1,2,5,9 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 6,100 | 364,857 | SH | DEFINED | 1,2,5 |
| GENUINE PARTS CO | COM | 37246010 | 200,790 | 4,557,188 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GENUS INC | COM | 37246110 | 84 | 44,200 | SH | DEFINED | 1,5 |
| GENVEC INC | COM | 37246C10 | 23 | 14,112 | SH | DEFINED | 1 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 30,386 | 1,125,402 | SH | DEFINED | 1,2,5 |
| GENZYME CORP | COM GENL D | 37291710 | 375,855 | 6,472,455 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GEO GROUP INC | COM | 36159R10 | 3,209 | 120,726 | SH | DEFINED | 1,2,5 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 40,951 | 822,317 | SH | DEFINED | 1,2,5 |
| GEORGIA PAC CORP | COM | 37329810 | 384,415 | 10,256,540 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 158 | 20,716 | SH | DEFINED | 1,2 |
| GERDAU S A | SPONSORED | 37373710 | 2,572 | 142,877 | SH | DEFINED | 1,2 |
| GERMAN AMERN BANCORP | COM | 37386510 | 1,964 | 121,959 | SH | DEFINED | 1,2,5 |
| GERON CORP | COM | 37416310 | 5,368 | 673,579 | SH | DEFINED | 1,2 |
| GETTY IMAGES INC | COM | 37427610 | 25,929 | 376,599 | SH | DEFINED | 1,2,5 |
| GETTY RLTY CORP NEW | COM | 37429710 | 7,802 | 271,566 | SH | DEFINED | 1,2 |
| GEVITY HR INC | COM | 37439310 | 7,081 | 344,384 | SH | DEFINED | 1,2 |
| GIANT INDS INC | COM | 37450810 | 4,640 | 175,034 | SH | DEFINED | 1,2 |
| GIBRALTAR INDS INC | COM | 37468910 | 7,694 | 325,722 | SH | DEFINED | 1,2 |
| G-III APPAREL GROUP | COM | 36237H10 | 88 | 12,700 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COM | 37555810 | 398,068 | 11,376,626 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GILLETTE CO | COM | 37576610 | 1,365,407 | 30,491,457 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GLACIER BANCORP INC | COM | 37637Q10 | 11,414 | 335,298 | SH | DEFINED | 1,2 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 2,508 | 105,835 | SH | DEFINED | 1,2 |
| GLAMIS GOLD LTD | COM | 37677510 | 3,378 | 196,841 | SH | DEFINED | 1,9 |
| GLATFELTER | COM | 37731610 | 8,391 | 549,124 | SH | DEFINED | 1,2,9 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 922,653 | 19,469,361 | SH | DEFINED | 1,2 |
| GLENAYRE TECHNOLOGIE | COM | 37789910 | 82 | 37,475 | SH | DEFINED | 1 |
| GLENBOROUGH RLTY TR | COM | 37803P10 | 14,684 | 690,031 | SH | DEFINED | 1,2,3,5 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 21,213 | 765,526 | SH | DEFINED | 1,2,3,5 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 395 | 21,800 | SH | DEFINED | 1 |
| GLOBAL IMAGING SYSTE | COM | 37934A10 | 14,044 | 355,543 | SH | DEFINED | 1,2 |
| GLOBAL INDS LTD | COM | 37933610 | 10,682 | 1,288,564 | SH | DEFINED | 1,2,5 |
| GLOBAL PMTS INC | COM | 37940X10 | 19,960 | 340,959 | SH | DEFINED | 1,2,5 |
| GLOBAL POWER EQUIPME | COM | 37941P10 | 4,819 | 489,778 | SH | DEFINED | 1,2,5 |
| GLOBAL SIGNAL INC | COM | 37944Q10 | 3,256 | 118,244 | SH | DEFINED | 1,2 |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 36,301 | 1,096,378 | SH | DEFINED | 1,5,7,8,9,10,12, |
| GMH CMNTYS TR | COM | 36188G10 | 6,859 | 486,460 | SH | DEFINED | 1,2,3 |
| GOLD BANC CORP INC | COM | 37990710 | 7,960 | 544,437 | SH | DEFINED | 1,2,5 |
| GOLD KIST INC | COM | 38061410 | 1,749 | 128,401 | SH | DEFINED | 1 |
| GOLDEN TELECOM INC | COM | 38122G10 | 4,876 | 184,543 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
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|-----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| GOLDEN WEST FINL COR | COM | 38131710 | 502,093 | 8,174,741 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 1,229,375 | 11,816,371 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GOODRICH CORP | COM | 38238810 | 107,879 | 3,305,117 | SH | DEFINED | 1,2,5,6,7,9,10 |
| GOODRICH PETE CORP | COM NEW | 38241040 | 233 | 14,400 | SH | DEFINED | 1 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 109,946 | 7,499,718 | SH | DEFINED | 1,2,5,6,9,10 |
| GOODYS FAMILY CLOTHI | COM | 38258810 | 3,152 | 344,882 | SH | DEFINED | 1,2,5 |
| GOOGLE INC | CL A | 38259P50 | 51,471 | 266,981 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| GOREMOTE INTERNET CO | COM | 38285910 | 28 | 13,500 | SH | DEFINED | 1 |
| GORMAN RUPP CO | COM | 38308210 | 5,990 | 260,451 | SH | DEFINED | 1,2 |
| GOTTSCHALKS INC | COM | 38348510 | 98 | 10,992 | SH | DEFINED | 1 |
| GOVERNMENT PPTYS TR | COM | 38374W10 | 2,638 | 267,515 | SH | DEFINED | 1,2 |
| GP STRATEGIES CORP | COM | 36225V10 | 151 | 20,257 | SH | DEFINED | 1 |
| GRACE W R & CO DEL N | COM | 38388F10 | 23,717 | 1,742,650 | SH | DEFINED | 1,2 |
| GRACO INC | COM | 38410910 | 37,622 | 1,007,290 | SH | DEFINED | 1,2,5,9 |
| GRAFTECH INTL LTD | COM | 38431310 | 14,610 | 1,544,410 | SH | DEFINED | 1,2,5 |
| GRAINGER W W INC | COM | 38480210 | 166,134 | 2,493,753 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GRAMERCY CAP CORP | COM | 38487110 | 1,759 | 85,380 | SH | DEFINED | 1,2 |
| GRANITE CONSTR INC | COM | 38732810 | 22,751 | 855,297 | SH | DEFINED | 1,2,5,9 |
| GRANT PRIDECO INC | COM | 38821G10 | 40,230 | 2,006,506 | SH | DEFINED | 1,2,5,9 |
| GRAPHIC PACKAGING CO | COM | 38868810 | 6,646 | 923,072 | SH | DEFINED | 1,2 |
| GRAY TELEVISION INC | COM | 38937510 | 9,480 | 611,619 | SH | DEFINED | 1,2 |
| GREAT AMERN FINL RES | COM | 38991510 | 1,810 | 104,191 | SH | DEFINED | 1,2 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 2,442 | 238,285 | SH | DEFINED | 1,2,5 |
| GREAT LAKES CHEM COR | COM | 39056810 | 47,443 | 1,665,258 | SH | DEFINED | 1,2,5,6,9,10 |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,550 | 13,248 | SH | DEFINED | 1,5 |
| GREAT PLAINS ENERGY | COM | 39116410 | 30,732 | 1,014,940 | SH | DEFINED | 1,2,5,9 |
| GREAT SOUTHN BANCORP | COM | 39090510 | 4,827 | 137,918 | SH | DEFINED | 1,2 |
| GREATER BAY BANCORP | COM | 39164810 | 28,216 | 1,012,057 | SH | DEFINED | 1,2,5,9 |
| GREEN MTN COFFEE ROA | COM | 39312210 | 208 | 8,300 | SH | DEFINED | 1,2 |
| GREENBRIER COS INC | COM | 39365710 | 3,142 | 92,835 | SH | DEFINED | 1,2 |
| GREENFIELD ONLINE IN | COM | 39515010 | 1,002 | 45,550 | SH | DEFINED | 1 |
| GREENHILL & CO INC | COM | 39525910 | 3,724 | 129,755 | SH | DEFINED | 1 |
| GREIF INC | CL A | 39762410 | 10,371 | 185,202 | SH | DEFINED | 1,2 |
| GREY GLOBAL GROUP IN | COM | 39787M10 | 18,793 | 17,085 | SH | DEFINED | 1,2,5 |
| GREY WOLF INC | COM | 39788810 | 14,222 | 2,698,622 | SH | DEFINED | 1,2,5 |
| GRIFFIN LD & NURSERI | CL A | 39823110 | 221 | 8,600 | SH | DEFINED | 1 |
| GRIFFON CORP | COM | 39843310 | 9,786 | 362,430 | SH | DEFINED | 1,2 |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 8,338 | 264,695 | SH | DEFINED | 1,2 |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 95 | 14,270 | SH | DEFINED | 1 |
| GROUPE DANONE | SPONSORED | 39944910 | 805 | 43,666 | SH | DEFINED | 1 |
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 715 | 26,143 | SH | DEFINED | 1,7 |
| GRUPO TELEVISIA SA DE | SP ADR REP | 40049J20 | 12,149 | 200,808 | SH | DEFINED | 1,2 |
| GSI COMMERCE INC | COM | 36238G10 | 4,948 | 278,303 | SH | DEFINED | 1,2,5 |
| GTECH HLDGS CORP | COM | 40051810 | 45,448 | 1,751,379 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| GTX INC DEL | COM | 40052B10 | 864 | 64,011 | SH | DEFINED | 1,2 |
| GUESS INC | COM | 40161710 | 5,249 | 418,240 | SH | DEFINED | 1,2 |
| GUIDANT CORP | COM | 40169810 | 635,588 | 8,815,372 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| GUILFORD PHARMACEUTI | COM | 40182910 | 2,435 | 491,896 | SH | DEFINED | 1,2 |
| GUITAR CTR MGMT INC | COM | 40204010 | 19,492 | 369,944 | SH | DEFINED | 1,2,5 |
| GULF ISLAND FABRICAT | COM | 40230710 | 2,836 | 129,896 | SH | DEFINED | 1,2 |
| GULFMARK OFFSHORE IN | COM | 40262910 | 4,552 | 204,386 | SH | DEFINED | 1,2,5 |
| GYMBOREE CORP | COM | 40377710 | 5,545 | 432,526 | SH | DEFINED | 1,2 |
| HAEMONETICS CORP | COM | 40502410 | 24,709 | 682,372 | SH | DEFINED | 1,2,5 |
| HAGGAR CORP | COM | 40517310 | 203 | 8,623 | SH | DEFINED | 1 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 8,086 | 391,172 | SH | DEFINED | 1,2,5 |
| HALLIBURTON CO | COM | 40621610 | 497,230 | 12,671,504 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HANARO TELECOM INC | SPONSORED | 40964920 | 37 | 12,549 | SH | DEFINED | 1 |
| HANCOCK FABRICS INC | COM | 40990010 | 2,754 | 265,550 | SH | DEFINED | 1,2 |
| HANCOCK HLDG CO | COM | 41012010 | 14,732 | 440,291 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|---------------------------|-----------|
| HANDLEMAN CO DEL | COM | 41025210 | 8,401 | 391,128 | SH | DEFINED 1,2 | |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 2,669 | 329,529 | SH | DEFINED 1,2,5 | |
| HANMI FINL CORP | COM | 41049510 | 7,525 | 209,389 | SH | DEFINED 1,2 | |
| HANOVER COMPRESSOR C | COM | 41076810 | 25,475 | 1,802,890 | SH | DEFINED 1,2,5,9 | |
| HANSEN NAT CORP | COM | 41131010 | 2,322 | 63,770 | SH | DEFINED 1,2 | |
| HANSON PLC NEW | SPONSORED | 41134910 | 262 | 6,093 | SH | DEFINED 1 | |
| HARBOR FLA BANCSHARE | COM | 41190110 | 10,384 | 300,020 | SH | DEFINED 1,2,5 | |
| HARDINGE INC | COM | 41232430 | 6,282 | 471,945 | SH | DEFINED 1 | |
| HARKEN ENERGY CORP | COM NEW | 41255230 | 49 | 94,171 | SH | DEFINED 1 | |
| HARLAND JOHN H CO | COM | 41269310 | 17,579 | 486,966 | SH | DEFINED 1,2,5 | |
| HARLEY DAVIDSON INC | COM | 41282210 | 552,843 | 9,100,302 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| HARLEYSVILLE GROUP I | COM | 41282410 | 6,509 | 272,680 | SH | DEFINED 1,2 | |
| HARLEYSVILLE NATL CO | COM | 41285010 | 9,984 | 375,339 | SH | DEFINED 1,2 | |
| HARMAN INTL INDS INC | COM | 41308610 | 155,671 | 1,225,753 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| HARMONIC INC | COM | 41316010 | 9,510 | 1,140,284 | SH | DEFINED 1,2,5 | |
| HARMONY GOLD MNG LTD | SPONSORED | 41321630 | 391 | 42,184 | SH | DEFINED 1 | |
| HARRAHS ENTMT INC | COM | 41361910 | 395,642 | 5,914,817 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| HARRIS & HARRIS GROU | COM | 41383310 | 2,793 | 170,512 | SH | DEFINED 1,2 | |
| HARRIS CORP DEL | COM | 41387510 | 79,440 | 1,285,638 | SH | DEFINED 1,2,5,7,9 | |
| HARRIS INTERACTIVE I | COM | 41454910 | 5,684 | 719,520 | SH | DEFINED 1,2 | |
| HARSCO CORP | COM | 41586410 | 26,048 | 467,305 | SH | DEFINED 1,2,5,9 | |
| HARTE-HANKS INC | COM | 41619610 | 36,570 | 1,407,613 | SH | DEFINED 1,2,5,9 | |
| HARTFORD FINL SVCS G | COM | 41651510 | 1,363,018 | 19,665,535 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| HARTMARX CORP | COM | 41711910 | 2,740 | 352,617 | SH | DEFINED 1,2 | |
| HARVARD BIOSCIENCE I | COM | 41690610 | 72 | 15,632 | SH | DEFINED 1 | |
| HARVEST NATURAL RESO | COM | 41754V10 | 8,527 | 493,729 | SH | DEFINED 1,2,5 | |
| HASBRO INC | COM | 41805610 | 113,828 | 5,873,499 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| HAVAS | SPONSORED | 41931310 | 71 | 12,678 | SH | DEFINED 1 | |
| HAVERTY FURNITURE IN | COM | 41959610 | 4,628 | 250,143 | SH | DEFINED 1,2 | |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 28,822 | 988,732 | SH | DEFINED 1,2,5,9 | |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 81 | 11,915 | SH | DEFINED 1 | |
| HAWK CORP | CL A | 42008910 | 140 | 16,200 | SH | DEFINED 1 | |
| HAWKINS INC | COM | 42026110 | 147 | 12,452 | SH | DEFINED 1 | |
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 4,438 | 502,590 | SH | DEFINED 1,2 | |
| HCA INC | COM | 40411910 | 448,930 | 11,234,490 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| HCC INS HLDGS INC | COM | 40413210 | 23,980 | 724,027 | SH | DEFINED 1,2,5,9 | |
| HEADWATERS INC | COM | 42210P10 | 15,446 | 541,971 | SH | DEFINED 1,2 | |
| HEALTH CARE PPTY INV | COM | 42191510 | 29,897 | 1,079,689 | SH | DEFINED 1,2,5 | |
| HEALTH CARE REIT INC | COM | 42217K10 | 21,555 | 565,007 | SH | DEFINED 1,2,5 | |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 152,722 | 6,721,925 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| HEALTH NET INC | COM | 42222G10 | 57,265 | 1,983,536 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| HEALTHCARE RLTY TR | COM | 42194610 | 29,384 | 721,954 | SH | DEFINED 1,2,5 | |
| HEALTHCARE SVCS GRP | COM | 42190610 | 4,506 | 216,231 | SH | DEFINED 1,2 | |
| HEALTHEXTRAS INC | COM | 42221110 | 4,585 | 281,266 | SH | DEFINED 1,2 | |
| HEALTHTRONICS INC | COM | 42222L10 | 733 | 68,973 | SH | DEFINED 1,2,5 | |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 12,599 | 477,601 | SH | DEFINED 1,2,5 | |
| HEARTLAND EXPRESS IN | COM | 42234710 | 24,803 | 1,103,806 | SH | DEFINED 1,2,5 | |
| HEARTLAND FINL USA I | COM | 42234Q10 | 2,287 | 113,745 | SH | DEFINED 1,2 | |
| HECLA MNG CO | COM | 42270410 | 11,548 | 1,980,733 | SH | DEFINED 1,2,5 | |
| HEICO CORP NEW | COM | 42280610 | 6,511 | 288,209 | SH | DEFINED 1,2,5 | |
| HEICO CORP NEW | CL A | 42280620 | 227 | 13,114 | SH | DEFINED 1 | |
| HEIDRICK & STRUGGLES | COM | 42281910 | 9,483 | 276,726 | SH | DEFINED 1,2,5 | |

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|----------------------|-----------|----------|---------|------------|----|---------|------------------|
| HEINZ H J CO | COM | 42307410 | 392,441 | 10,065,163 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HELEN OF TROY CORP L | COM | G4388N10 | 760 | 22,607 | SH | DEFINED | 1,5 |
| HELIX TECHNOLOGY COR | COM | 42331910 | 7,442 | 427,972 | SH | DEFINED | 1,2 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 422 | 47,912 | SH | DEFINED | 1 |
| HELMERICH & PAYNE IN | COM | 42345210 | 32,085 | 942,567 | SH | DEFINED | 1,2,5,6,9 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 57 | 30,210 | SH | DEFINED | 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 17,805 | 894,265 | SH | DEFINED | 1,2,5,9 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|------------------------------------|-------------------|
| HERCULES INC | COM | 42705610 | 52,149 | 3,511,707 | SH | DEFINED | 1,2,5,6,9,10 |
| HERITAGE COMMERCE CO | COM | 42692710 | 278 | 14,600 | SH | DEFINED | 1 |
| HERITAGE PPTY INVT T | COM | 42725M10 | 40,148 | 1,251,105 | SH | DEFINED | 1,2,3 |
| HERLEY INDS INC DEL | COM | 42739810 | 3,447 | 169,468 | SH | DEFINED | 1,2 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 134 | 11,700 | SH | DEFINED | 1,2 |
| HERSHEY FOODS CORP | COM | 42786610 | 342,859 | 6,173,185 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HEWITT ASSOCS INC | COM | 42822Q10 | 11,542 | 360,578 | SH | DEFINED | 1,2,5 |
| HEWLETT PACKARD CO | COM | 42823610 | 1,957,694 | 93,356,883 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HEXCEL CORP NEW | COM | 42829110 | 6,413 | 442,254 | SH | DEFINED | 1,2 |
| HI / FN INC | COM | 42835810 | 213 | 23,120 | SH | DEFINED | 1 |
| HIBBETT SPORTING GOO | COM | 42856510 | 9,026 | 339,211 | SH | DEFINED | 1,2 |
| HIBERNIA CORP | CL A | 42865610 | 84,545 | 2,864,971 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| HICKORY TECH CORP | COM | 42906010 | 180 | 16,862 | SH | DEFINED | 1 |
| HIGHLAND HOSPITALITY | COM | 43014110 | 5,230 | 465,297 | SH | DEFINED | 1,2 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 43,481 | 1,569,727 | SH | DEFINED | 1,2,3,5,9 |
| HILB ROGAL & HOBBS C | COM | 43129410 | 20,064 | 553,650 | SH | DEFINED | 1,2,5 |
| HILFIGER TOMMY CORP | ORD | G8915Z10 | 710 | 62,966 | SH | DEFINED | 1,2,5 |
| HILLENBRAND INDS INC | COM | 43157310 | 52,911 | 952,657 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HILTON HOTELS CORP | COM | 43284810 | 332,040 | 14,601,590 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 602 | 8,669 | SH | DEFINED | 1 |
| HI-TECH PHARMACAL IN | COM | 42840B10 | 196 | 10,650 | SH | DEFINED | 1 |
| HMN FINL INC | COM | 40424G10 | 202 | 6,300 | SH | DEFINED | 1 |
| HNI CORP | COM | 40425110 | 30,296 | 703,739 | SH | DEFINED | 1,2,5,6,9 |
| HOLLINGER INTL INC | CL A | 43556910 | 12,231 | 780,063 | SH | DEFINED | 1,2,5 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 1,763 | 187,159 | SH | DEFINED | 1,2 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 9,980 | 358,074 | SH | DEFINED | 1,2 |
| HOLLYWOOD ENTMT CORP | COM | 43614110 | 9,882 | 754,954 | SH | DEFINED | 1,2,5 |
| HOLOGIC INC | COM | 43644010 | 8,511 | 309,812 | SH | DEFINED | 1,2,5 |
| HOME DEPOT INC | COM | 43707610 | 3,011,506 | 70,461,074 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HOME PROPERTIES INC | COM | 43730610 | 30,619 | 712,068 | SH | DEFINED | 1,2,3,5 |
| HOMEBANC CORP GA | COM | 43738R10 | 4,174 | 431,190 | SH | DEFINED | 1,2 |
| HOMESTORE INC | COM | 43785210 | 4,536 | 1,497,007 | SH | DEFINED | 1,2,5 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 1,021 | 39,183 | SH | DEFINED | 1 |
| HONEYWELL INTL INC | COM | 43851610 | 3,672,153 | 103,703,848 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HOOVER FURNITURE COR | COM | 43903810 | 3,087 | 135,977 | SH | DEFINED | 1,2 |
| HOOPER HOLMES INC | COM | 43910410 | 5,002 | 844,958 | SH | DEFINED | 1,2 |
| HORACE MANN EDUCATOR | COM | 44032710 | 14,389 | 754,150 | SH | DEFINED | 1,2,5,9 |
| HORIZON FINL CORP WA | COM | 44041F10 | 4,395 | 213,574 | SH | DEFINED | 1,2,5 |
| HORIZON OFFSHORE INC | COM | 44043J10 | 67 | 40,369 | SH | DEFINED | 1,5 |
| HORMEL FOODS CORP | COM | 44045210 | 41,018 | 1,308,386 | SH | DEFINED | 1,2,5,7,9 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 1,333 | 69,093 | SH | DEFINED | 1,2 |
| HOSPIRA INC | COM | 44106010 | 150,038 | 4,478,747 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 62,103 | 1,350,060 | SH | DEFINED | 1,2,3,5,9 |

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|-------------------------------|----------|---------|-----------|----|---------|------------------|
| HOST MARRIOTT CORP N COM | 44107P10 | 123,339 | 7,129,420 | SH | DEFINED | 1,2,3,5,7,8,9,10 |
| HOT TOPIC INC COM | 44133910 | 13,084 | 761,124 | SH | DEFINED | 1,2,5 |
| HOUSTON EXPL CO COM | 44212010 | 11,369 | 201,894 | SH | DEFINED | 1,2 |
| HOVNIANIAN ENTERPRISE CL A | 44248720 | 24,245 | 489,609 | SH | DEFINED | 1,2,5,9 |
| HRPT PPTYS TR COM SH BEN | 40426W10 | 38,672 | 3,014,165 | SH | DEFINED | 1,2,3,5 |
| HSBC HLDGS PLC SPON ADR N | 40428040 | 15,490 | 181,939 | SH | DEFINED | 1,2 |
| HUB GROUP INC CL A | 44332010 | 8,657 | 165,787 | SH | DEFINED | 1,2 |
| HUBBELL INC CL B | 44351020 | 51,493 | 984,574 | SH | DEFINED | 1,2,5,6,9 |
| HUDSON CITY BANCORP COM | 44368310 | 20,821 | 565,468 | SH | DEFINED | 1,2,5 |
| HUDSON HIGHLAND GROU COM | 44379210 | 4,178 | 145,078 | SH | DEFINED | 1,2,5 |
| HUDSON RIV BANCORP I COM | 44412810 | 8,541 | 431,603 | SH | DEFINED | 1,2 |
| HUDSON UNITED BANCOR COM | 44416510 | 17,511 | 444,680 | SH | DEFINED | 1,2,5 |
| HUGHES SUPPLY INC COM | 44448210 | 22,418 | 692,990 | SH | DEFINED | 1,2,5 |
| HUGOTON RTY TR TEX UNIT BEN I | 44471710 | 399 | 15,219 | SH | DEFINED | 1 |
| HUMAN GENOME SCIENCE COM | 44490310 | 22,138 | 1,841,744 | SH | DEFINED | 1,2,5 |
| HUMANA INC COM | 44485910 | 200,539 | 6,754,415 | SH | DEFINED | 1,2,5,6,9,10 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------|
| HUNT J B TRANS SVCS | COM | 44565810 | 34,254 | 763,743 | SH | DEFINED | 1,2,5,9 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 182,990 | 7,396,528 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| HURON CONSULTING GRO | COM | 44746210 | 849 | 38,247 | SH | DEFINED | 1 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 15,510 | 448,645 | SH | DEFINED | 1,2,5 |
| HUTTIG BLDG PRODS IN | COM | 44845110 | 157 | 15,027 | SH | DEFINED | 1 |
| HYDRIL | COM | 44877410 | 11,277 | 247,788 | SH | DEFINED | 1,2 |
| HYPERCOM CORP | COM | 44913M10 | 3,920 | 662,104 | SH | DEFINED | 1,2 |
| HYPERION SOLUTIONS C | COM | 44914M10 | 32,477 | 696,635 | SH | DEFINED | 1,2,5 |
| IAC INTERACTIVECORP | COM | 44919P10 | 135,339 | 4,900,035 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| IBERIABANK CORP | COM | 45082810 | 6,175 | 93,058 | SH | DEFINED | 1,2,5 |
| ICICI BK LTD | ADR | 45104G10 | 26,881 | 1,334,043 | SH | DEFINED | 1,2,4,5 |
| ICON PUB LTD CO | SPONSORED | 45103T10 | 408 | 10,639 | SH | DEFINED | 1 |
| ICOS CORP | COM | 44929510 | 14,687 | 519,340 | SH | DEFINED | 1,2,5 |
| ICT GROUP INC | COM | 44929Y10 | 1,203 | 123,900 | SH | DEFINED | 1 |
| ICU MED INC | COM | 44930G10 | 4,187 | 153,154 | SH | DEFINED | 1,2 |
| IDACORP INC | COM | 45110710 | 30,461 | 996,425 | SH | DEFINED | 1,2,5,6,9 |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 875 | 51,040 | SH | DEFINED | 1 |
| IDENTIX INC | COM | 45190610 | 9,966 | 1,350,454 | SH | DEFINED | 1,2 |
| IDEX CORP | COM | 45167R10 | 34,644 | 855,404 | SH | DEFINED | 1,2,5 |
| IDEXX LABS INC | COM | 45168D10 | 19,643 | 359,833 | SH | DEFINED | 1,2,5,7 |
| IDT CORP | COM | 44894710 | 2,916 | 198,655 | SH | DEFINED | 1,2 |
| IDT CORP | CL B | 44894730 | 3,192 | 206,178 | SH | DEFINED | 1,2 |
| IDX SYS CORP | COM | 44949110 | 10,832 | 314,321 | SH | DEFINED | 1,2 |
| I-FLOW CORP | COM NEW | 44952030 | 4,307 | 236,234 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 1,029 | 254,188 | SH | DEFINED | 1,2 |
| IHOP CORP | COM | 44962310 | 13,307 | 317,659 | SH | DEFINED | 1,2 |
| II VI INC | COM | 90210410 | 6,807 | 160,204 | SH | DEFINED | 1,2 |
| IKON OFFICE SOLUTION | COM | 45171310 | 244,715 | 21,169,098 | SH | DEFINED | 1,2,5,6 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 737,282 | 7,955,134 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ILLUMINA INC | COM | 45232710 | 6,586 | 694,770 | SH | DEFINED | 1,2 |
| IMAGISTICS INTERNATI | COM | 45247T10 | 9,659 | 286,947 | SH | DEFINED | 1,2,5 |
| IMATION CORP | COM | 45245A10 | 20,756 | 652,074 | SH | DEFINED | 1,2,5,9 |
| IMCLONE SYS INC | COM | 45245W10 | 25,955 | 563,252 | SH | DEFINED | 1,2,5 |
| IMMERSSION CORP | COM | 45252110 | 117 | 16,024 | SH | DEFINED | 1 |

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|----------------------|------------|----------|---------|-----------|----|---------|------------------|
| IMMUCOR INC | COM | 45252610 | 19,988 | 850,203 | SH | DEFINED | 1,2 |
| IMMUNICON CORP DEL | COM | 45260A10 | 488 | 69,933 | SH | DEFINED | 1 |
| IMMUNOGEN INC | COM | 45253H10 | 7,391 | 836,112 | SH | DEFINED | 1,2,5 |
| IMMUNOMEDICS INC | COM | 45290710 | 1,899 | 624,554 | SH | DEFINED | 1,2,5 |
| IMPAC MED SYS INC | COM | 45255A10 | 305 | 14,900 | SH | DEFINED | 1,2 |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 23,692 | 1,045,063 | SH | DEFINED | 1,2,5 |
| IMPAX LABORATORIES I | COM | 45256B10 | 10,671 | 671,966 | SH | DEFINED | 1,2 |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 260 | 14,125 | SH | DEFINED | 1 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 1,235 | 20,804 | SH | DEFINED | 1 |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 326 | 5,892 | SH | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 212,842 | 9,170,258 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INAMED CORP | COM | 45323510 | 25,948 | 410,238 | SH | DEFINED | 1,2,5,9 |
| INCO LTD | COM | 45325840 | 292 | 7,926 | SH | DEFINED | 1 |
| INCYTE CORP | COM | 45337C10 | 10,720 | 1,073,053 | SH | DEFINED | 1,2,5 |
| INDEPENDENCE CMNTY B | COM | 45341410 | 42,358 | 994,781 | SH | DEFINED | 1,2,5,9 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 1,351 | 73,215 | SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 7,675 | 227,420 | SH | DEFINED | 1,2,5 |
| INDEPENDENT BANK COR | COM | 45383810 | 10,222 | 342,691 | SH | DEFINED | 1,2 |
| INDEVUS PHARMACEUTIC | COM | 45407210 | 3,794 | 636,566 | SH | DEFINED | 1,2,5 |
| INDIA FD INC | COM | 45408910 | 2,856 | 96,372 | SH | DEFINED | 7 |
| INDYMAC BANCORP INC | COM | 45660710 | 23,127 | 671,334 | SH | DEFINED | 1,2,5,9 |
| INERGY L P | UNIT LTD P | 45661510 | 282 | 9,800 | SH | DEFINED | 1 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 12,485 | 354,695 | SH | DEFINED | 1,2,5 |
| INFOCROSSING INC | COM | 45664X10 | 3,927 | 231,981 | SH | DEFINED | 1,2 |
| INFOCUS CORP | COM | 45665B10 | 4,924 | 537,579 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|----------------------|------------------|
| INFONET SVCS CORP | CL B | 45666T10 | 1,388 | 687,018 | SH | DEFINED | 1,2,5 |
| INFORMATICA CORP | COM | 45666Q10 | 9,389 | 1,156,326 | SH | DEFINED | 1,2,5 |
| INFOSPACE INC | COM NEW | 45678T20 | 23,565 | 495,585 | SH | DEFINED | 1,2 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 7,061 | 101,875 | SH | DEFINED | 1,2 |
| INFOUSA INC NEW | COM | 45681830 | 5,919 | 528,975 | SH | DEFINED | 1,2 |
| INFRASOURCE SVCS INC | COM | 45684P10 | 1,022 | 78,621 | SH | DEFINED | 1 |
| ING GROUP N V | SPONSORED | 45683710 | 33,487 | 1,107,018 | SH | DEFINED | 1,2 |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 326,664 | 4,068,041 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INGLES MKTS INC | CL A | 45703010 | 2,050 | 165,472 | SH | DEFINED | 1,2,5 |
| INGRAM MICRO INC | CL A | 45715310 | 34,513 | 1,659,263 | SH | DEFINED | 1,2,5 |
| INKINE PHARMACEUTICA | COM | 45721410 | 3,286 | 605,196 | SH | DEFINED | 1,2 |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 807 | 50,600 | SH | DEFINED | 1 |
| INNKEEPERS USA TR | COM | 4576J010 | 18,048 | 1,271,006 | SH | DEFINED | 1,2,3,5 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 115 | 11,700 | SH | DEFINED | 1 |
| INNOTRAC CORP | COM | 45767M10 | 97 | 11,400 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 3,777 | 113,223 | SH | DEFINED | 1,2 |
| INNOVEX INC | COM | 45764710 | 109 | 19,983 | SH | DEFINED | 1 |
| INPHONIC INC | COM | 45772G10 | 1,746 | 63,550 | SH | DEFINED | 1,2 |
| INPUT/OUTPUT INC | COM | 45765210 | 8,242 | 932,385 | SH | DEFINED | 1,2 |
| INSIGHT COMMUNICATIO | CL A | 45768V10 | 8,173 | 881,669 | SH | DEFINED | 1,2,5 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 16,086 | 783,897 | SH | DEFINED | 1,2,5 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 8,768 | 386,764 | SH | DEFINED | 1,2 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 8,951 | 533,752 | SH | DEFINED | 1,2 |
| INSTEEL INDUSTRIES I | COM | 45774W10 | 306 | 16,915 | SH | DEFINED | 1 |
| INSTINET GROUP INC | COM | 45775010 | 9,775 | 1,621,036 | SH | DEFINED | 1,2,5 |

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|------------------------|-----------|----------|------------|-------------|----|---------|------------------|
| INSURANCE AUTO AUCTION | COM | 45787510 | 3,375 | 150,535 | SH | DEFINED | 1,2,5 |
| INTAC INTL | COM | 45811T10 | 1,018 | 78,317 | SH | DEFINED | 1,2 |
| INTEGRA BK CORP | COM | 45814P10 | 7,167 | 310,108 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 12,511 | 338,777 | SH | DEFINED | 1,2 |
| INTEGRATED ALARM SVC | COM | 45890M10 | 111 | 20,130 | SH | DEFINED | 1 |
| INTEGRATED CIRCUIT S | COM | 45811K20 | 17,428 | 833,059 | SH | DEFINED | 1,2,5,9 |
| INTEGRATED DEVICE TE | COM | 45811810 | 31,671 | 2,739,684 | SH | DEFINED | 1,2,5,9 |
| INTEGRATED ELECTRICA | COM | 45811E10 | 2,331 | 481,652 | SH | DEFINED | 1,2,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 3,925 | 478,659 | SH | DEFINED | 1,2,5 |
| INTEL CORP | COM | 45814010 | 4,624,119 | 197,696,427 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INTELIDATA TECHNOLOG | COM | 45814T10 | 83 | 124,388 | SH | DEFINED | 1,5 |
| INTELLISYNC CORP | COM | 45817610 | 99 | 48,610 | SH | DEFINED | 1,5 |
| INTER PARFUMS INC | COM | 45833410 | 780 | 49,080 | SH | DEFINED | 1,2 |
| INTER TEL INC | COM | 45837210 | 15,527 | 567,110 | SH | DEFINED | 1,2 |
| INTERACTIVE DATA COR | COM | 45840J10 | 11,335 | 521,401 | SH | DEFINED | 1,2,5 |
| INTERCHANGE CORP | COM | 45845K10 | 545 | 30,030 | SH | DEFINED | 1 |
| INTERCHANGE FINL SVC | COM | 45844710 | 4,045 | 155,582 | SH | DEFINED | 1,2 |
| INTERCONTINENTAL HOT | SPONS ADR | 45857320 | 366 | 28,983 | SH | DEFINED | 1 |
| INTERDIGITAL COMMUNI | COM | 45866A10 | 18,070 | 817,665 | SH | DEFINED | 1,2,5 |
| INTERFACE INC | CL A | 45866510 | 7,097 | 711,805 | SH | DEFINED | 1,2,5 |
| INTERGRAPH CORP | COM | 45868310 | 16,944 | 629,194 | SH | DEFINED | 1,2,5 |
| INTERLAND INC | COM NEW | 45872720 | 41 | 12,427 | SH | DEFINED | 1 |
| INTERMAGNETICS GEN C | COM | 45877110 | 11,668 | 459,198 | SH | DEFINED | 1,2 |
| INTERMIX MEDIA INC | COM | 45881X10 | 66 | 11,700 | SH | DEFINED | 1 |
| INTERMUNE INC | COM | 45884X10 | 5,272 | 397,593 | SH | DEFINED | 1,2,5 |
| INTERNAP NETWORK SVC | COM | 45885A10 | 2,600 | 2,795,425 | SH | DEFINED | 1,2 |
| INTERNATIONAL BANC SH | COM | 45904410 | 11,343 | 288,030 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL BUSINE | COM | 45920010 | 10,464,906 | 106,156,480 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 113,187 | 2,642,082 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INTERNATIONAL GAME T | COM | 45990210 | 348,353 | 10,132,440 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INTERNATIONAL RECTIF | COM | 46025410 | 35,059 | 786,607 | SH | DEFINED | 1,2,5,9 |
| INTERNATIONAL SHIPHO | COM NEW | 46032120 | 159 | 10,700 | SH | DEFINED | 1 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 24,943 | 472,400 | SH | DEFINED | 1,2,5,9 |
| INTERNATIONAL STL GR | COM | 46037710 | 9,575 | 236,062 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| INTERNET CAP GROUP I | COM NEW | 46059C20 | 4,335 | 481,685 | SH | DEFINED | 1,2 |
| INTERNET SEC SYS INC | COM | 46060X10 | 18,811 | 809,072 | SH | DEFINED | 1,2,5 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 144,402 | 10,776,283 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INTERSECTIONS INC | COM | 46098130 | 1,452 | 84,186 | SH | DEFINED | 1 |
| INTERSIL CORP | CL A | 46069S10 | 31,366 | 1,877,102 | SH | DEFINED | 1,2,5,9 |
| INTERVIDEO INC | COM | 46114Y10 | 1,049 | 79,319 | SH | DEFINED | 1,2 |
| INTERVOICE INC NEW | COM | 46114210 | 7,829 | 586,458 | SH | DEFINED | 1,2,5 |
| INTERWOVEN INC | COM NEW | 46114T50 | 6,231 | 572,666 | SH | DEFINED | 1,2,5 |
| INTEVAC INC | COM | 46114810 | 1,426 | 188,630 | SH | DEFINED | 1,2 |
| INTL PAPER CO | COM | 46014610 | 1,339,743 | 31,898,641 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INTRADO INC | COM | 46117A10 | 2,959 | 244,547 | SH | DEFINED | 1,2 |
| INTRALASE CORP | COM | 46116910 | 1,265 | 53,858 | SH | DEFINED | 1 |
| INTRAWARE INC | COM | 46118M10 | 15 | 12,476 | SH | DEFINED | 1 |
| INTUIT | COM | 46120210 | 253,376 | 5,757,228 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| INTUITIVE SURGICAL I | COM NEW | 46120E60 | 18,520 | 462,775 | SH | DEFINED | 1,2 |
| INVACARE CORP | COM | 46120310 | 18,369 | 397,085 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|---------|------------|----|---------|-------------------|
| INVERNESS MED INNOVA | COM | 46126P10 | 5,135 | 204,583 | SH | DEFINED | 1,2,5 |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 14,316 | 715,824 | SH | DEFINED | 1,2,5 |
| INVESTORS FINL SERVI | COM | 46191510 | 41,099 | 822,308 | SH | DEFINED | 1,2,5,9 |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 6,365 | 606,724 | SH | DEFINED | 1,2,5 |
| INVTROGEN CORP | COM | 46185R10 | 89,131 | 1,327,738 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| IOMEGA CORP | COM NEW | 46203030 | 4,050 | 731,076 | SH | DEFINED | 1,2,5 |
| IONATRON INC | COM | 46207010 | 174 | 15,400 | SH | DEFINED | 1 |
| IONICS INC | COM | 46221810 | 12,505 | 288,525 | SH | DEFINED | 1,2 |
| IOWA TELECOMM SERVIC | COM | 46259420 | 4,626 | 214,465 | SH | DEFINED | 1,2 |
| IPASS INC | COM | 46261V10 | 7,810 | 1,055,382 | SH | DEFINED | 1,2 |
| IPAYMENT INC | COM | 46262E10 | 7,021 | 141,789 | SH | DEFINED | 1,2 |
| IPC HLDGS LTD | ORD | G4933P10 | 276 | 6,348 | SH | DEFINED | 1,5 |
| IPSCO INC | COM | 46262210 | 283 | 5,919 | SH | DEFINED | 1 |
| IRELAND BK | SPONSORED | 46267Q10 | 823 | 12,326 | SH | DEFINED | 1 |
| IRON MTN INC PA | COM | 46284610 | 31,815 | 1,043,465 | SH | DEFINED | 1,2,5 |
| IRSA INVERSIONES Y R | GLOBL DEP | 45004720 | 172 | 15,307 | SH | DEFINED | 1,7 |
| IRVINE SENSORS CORP | COM NEW | 46366450 | 30 | 11,424 | SH | DEFINED | 1 |
| IRWIN FINL CORP | COM | 46411910 | 17,110 | 602,688 | SH | DEFINED | 1,2 |
| ISHARES TR | RUSSELL100 | 46428759 | 7,566 | 114,000 | SH | DEFINED | 1 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 4,059 | 688,047 | SH | DEFINED | 1,2,5 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 5,483 | 213,779 | SH | DEFINED | 1,2,5 |
| ISOLAGEN INC | COM | 46488N10 | 2,046 | 260,018 | SH | DEFINED | 1,2 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 1,102 | 108,914 | SH | DEFINED | 1,2 |
| ISTAR FINL INC | COM | 45031U10 | 52,526 | 1,160,550 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| ITC DELTACOM INC | COM NEW | 45031T40 | 245 | 143,311 | SH | DEFINED | 1,2 |
| ITLA CAP CORP | COM | 45056510 | 3,912 | 66,537 | SH | DEFINED | 1,2 |
| ITRON INC | COM | 46574110 | 8,440 | 353,007 | SH | DEFINED | 1,2 |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 36,302 | 763,455 | SH | DEFINED | 1,2,5,9 |
| ITT INDS INC IND | COM | 45091110 | 861,995 | 10,207,160 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| IVAX CORP | COM | 46582310 | 42,482 | 2,685,360 | SH | DEFINED | 1,2,5,7,9 |
| IVAX DIAGNOSTICS INC | COM | 45070W10 | 84 | 19,257 | SH | DEFINED | 1 |
| IVILLAGE INC | COM | 46588H10 | 2,387 | 386,249 | SH | DEFINED | 1,2 |
| IXIA | COM | 45071R10 | 8,219 | 488,954 | SH | DEFINED | 1,2 |
| IXYS CORP | COM | 46600W10 | 3,710 | 359,486 | SH | DEFINED | 1,2,5 |
| J & J SNACK FOODS CO | COM | 46603210 | 7,692 | 156,887 | SH | DEFINED | 1,2 |
| J ALEXANDER CORP | COM | 46609610 | 139 | 18,800 | SH | DEFINED | 1 |
| J JILL GROUP INC | COM | 46618910 | 4,025 | 270,324 | SH | DEFINED | 1,2,5 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 16,410 | 475,665 | SH | DEFINED | 1,2 |
| JABIL CIRCUIT INC | COM | 46631310 | 135,415 | 5,293,786 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| JACK IN THE BOX INC | COM | 46636710 | 28,109 | 762,385 | SH | DEFINED | 1,2,5 |
| JACKSON HEWITT TAX S | COM | 46820210 | 11,827 | 468,397 | SH | DEFINED | 1,2 |
| JACLYN INC | COM | 46977210 | 169 | 21,900 | SH | DEFINED | 1 |
| JACO ELECTRS INC | COM | 46978310 | 78 | 19,600 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|----------------|
| JACOBS ENGR GROUP IN | COM | 46981410 | 31,916 | 667,845 | SH | DEFINED | 1,2,5,9 |
| JACUZZI BRANDS INC | COM | 46986510 | 9,324 | 1,071,691 | SH | DEFINED | 1,2 |
| JAKKS PAC INC | COM | 47012E10 | 8,167 | 369,368 | SH | DEFINED | 1,2 |
| JAMDAT MOBILE INC | COM | 47023T10 | 996 | 48,239 | SH | DEFINED | 1 |
| JANUS CAP GROUP INC | COM | 47102X10 | 98,254 | 5,844,971 | SH | DEFINED | 1,2,5,6,7,9,10 |
| JARDEN CORP | COM | 47110910 | 17,596 | 405,070 | SH | DEFINED | 1,2 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 5,653 | 415,050 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|-------------|----|---------|-------------------|
| JDS UNIPHASE CORP | COM | 46612J10 | 119,615 | 37,733,313 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| JEFFERIES GROUP INC | COM | 47231910 | 23,146 | 574,618 | SH | DEFINED | 1,2,5,9 |
| JEFFERSON PILOT CORP | COM | 47507010 | 195,739 | 3,767,113 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| JETBLUE AWYS CORP | COM | 47714310 | 26,581 | 1,144,745 | SH | DEFINED | 1,2,5,6,9 |
| JLG INDS INC | COM | 46621010 | 13,536 | 689,560 | SH | DEFINED | 1,2,5 |
| JO-ANN STORES INC | COM | 47758P30 | 8,861 | 321,735 | SH | DEFINED | 1,2 |
| JOHNSON & JOHNSON | COM | 47816010 | 8,514,102 | 134,249,487 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| JOHNSON CTLS INC | COM | 47836610 | 317,958 | 5,011,947 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| JONES APPAREL GROUP | COM | 48007410 | 137,425 | 3,757,873 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| JONES LANG LASALLE I | COM | 48020Q10 | 17,626 | 471,164 | SH | DEFINED | 1,2,5 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 4,005 | 141,521 | SH | DEFINED | 1,2,5 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 5,526 | 305,802 | SH | DEFINED | 1,2 |
| JOURNAL REGISTER CO | COM | 48113810 | 11,394 | 589,468 | SH | DEFINED | 1,2,5 |
| JOY GLOBAL INC | COM | 48116510 | 35,128 | 808,833 | SH | DEFINED | 1,2,5 |
| JPMORGAN & CHASE & C | COM | 46625H10 | 4,304,603 | 110,346,149 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| JUNIPER NETWORKS INC | COM | 48203R10 | 168,449 | 6,195,254 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| JUPITERMEDIA CORP | COM | 48207D10 | 5,506 | 231,559 | SH | DEFINED | 1,2 |
| K FED BANCORP | COM | 48246S10 | 939 | 62,763 | SH | DEFINED | 1 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 12,270 | 556,467 | SH | DEFINED | 1,2,5 |
| K2 INC | COM | 48273210 | 9,051 | 569,983 | SH | DEFINED | 1,2 |
| KADANT INC | COM | 48282T10 | 5,504 | 268,479 | SH | DEFINED | 1,2 |
| KAMAN CORP | CL A | 48354810 | 4,312 | 340,907 | SH | DEFINED | 1,2 |
| KANBAY INTL INC | COM | 48369P20 | 2,258 | 72,151 | SH | DEFINED | 1,2 |
| KANEB PIPE LINE PART | SR PREF UN | 48416910 | 387 | 6,362 | SH | DEFINED | 1,5 |
| KANEB SERVICES LLC | COM | 48417310 | 1,194 | 27,648 | SH | DEFINED | 1,2,5 |
| KANSAS CITY LIFE INS | COM | 48483610 | 3,249 | 68,201 | SH | DEFINED | 1,2 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 17,123 | 965,754 | SH | DEFINED | 1,2,5,6 |
| KATY INDS INC | COM | 48602610 | 120 | 23,204 | SH | DEFINED | 1,2 |
| KAYDON CORP | COM | 48658710 | 14,404 | 436,224 | SH | DEFINED | 1,2,5 |
| KB HOME | COM | 48666K10 | 124,543 | 1,192,936 | SH | DEFINED | 1,2,5,6,9,10 |
| KCS ENERGY INC | COM | 48243420 | 10,593 | 716,740 | SH | DEFINED | 1,2,5 |
| KEANE INC | COM | 48666510 | 16,130 | 1,097,271 | SH | DEFINED | 1,2,5,9 |
| KEITH COMPANIES INC | COM | 48753910 | 180 | 10,330 | SH | DEFINED | 1 |
| KEITHLEY INSTRS INC | COM | 48758410 | 3,940 | 199,999 | SH | DEFINED | 1,2 |
| KELLOGG CO | COM | 48783610 | 452,952 | 10,142,233 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KELLWOOD CO | COM | 48804410 | 13,808 | 400,225 | SH | DEFINED | 1,2,5 |
| KELLY SVCS INC | CL A | 48815220 | 11,129 | 368,762 | SH | DEFINED | 1,2,5,6,9 |
| KEMET CORP | COM | 48836010 | 14,231 | 1,590,081 | SH | DEFINED | 1,2,5,9 |
| KENNAMETAL INC | COM | 48917010 | 42,809 | 860,141 | SH | DEFINED | 1,2,5,9 |
| KENSEY NASH CORP | COM | 49005710 | 5,448 | 157,790 | SH | DEFINED | 1,2 |
| KERR MCGEE CORP | COM | 49238610 | 409,541 | 7,086,717 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 2,857 | 246,973 | SH | DEFINED | 1,2 |
| KEY ENERGY SVCS INC | COM | 49291410 | 23,090 | 1,956,765 | SH | DEFINED | 1,2,5 |
| KEYCORP NEW | COM | 49326710 | 434,715 | 12,823,450 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KEYNOTE SYS INC | COM | 49330810 | 3,271 | 234,977 | SH | DEFINED | 1,2 |
| KEYSPAN CORP | COM | 49337W10 | 194,697 | 4,935,285 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KEYSTONE AUTOMOTIVE | COM | 49338N10 | 4,723 | 203,122 | SH | DEFINED | 1,2 |
| KFORCE INC | COM | 49373210 | 4,172 | 375,836 | SH | DEFINED | 1,2,5 |
| KFX INC | COM | 48245L10 | 9,810 | 675,587 | SH | DEFINED | 1,2 |
| KILROY RLTY CORP | COM | 49427F10 | 33,644 | 786,999 | SH | DEFINED | 1,2,3,5 |
| KIMBALL INTL INC | CL B | 49427410 | 7,864 | 531,007 | SH | DEFINED | 1,2,5 |
| KIMBERLY CLARK CORP | COM | 49436810 | 940,128 | 14,285,486 | SH | DEFINED | 1,2,5,6,7,8,9,10 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
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|----------------------|------------|----------|---------|------------|----|---------|-------------------|
| KIMCO REALTY CORP | COM | 49446R10 | 119,227 | 2,055,990 | SH | DEFINED | 1,2,3,5,7,8,9,10 |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 1,601 | 36,106 | SH | DEFINED | 1,2,5 |
| KINDER MORGAN INC KA | COM | 49455P10 | 278,677 | 3,810,711 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 1,386 | 34,066 | SH | DEFINED | 1,5 |
| KINDRED HEALTHCARE I | COM | 49458010 | 12,163 | 406,100 | SH | DEFINED | 1,2,5 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 16,801 | 220,202 | SH | DEFINED | 1,2,5 |
| KING PHARMACEUTICALS | COM | 49558210 | 74,482 | 6,006,634 | SH | DEFINED | 1,2,5,6,9,10 |
| KINROSS GOLD CORP | COM NO PAR | 49690240 | 918 | 130,348 | SH | DEFINED | 1,2,5,7,9,10,13 |
| KINTERA INC | COM | 49720P50 | 804 | 89,275 | SH | DEFINED | 1,2 |
| KIRBY CORP | COM | 49726610 | 17,309 | 390,027 | SH | DEFINED | 1,2,5 |
| KIRKLANDS INC | COM | 49749810 | 1,729 | 140,690 | SH | DEFINED | 1,2 |
| KITE RLTY GROUP TR | COM | 49803T10 | 4,591 | 300,490 | SH | DEFINED | 1,2,3 |
| KLA-TENCOR CORP | COM | 48248010 | 241,864 | 5,192,436 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KMART HLDG CORPORATI | COM | 49878010 | 82,452 | 833,269 | SH | DEFINED | 1,2,5,10,12,14 |
| KNBT BANCORP INC | COM | 48292110 | 6,796 | 402,152 | SH | DEFINED | 1,2 |
| KNIGHT RIDDER INC | COM | 49904010 | 136,202 | 2,034,695 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KNIGHT TRADING GROUP | COM | 49906310 | 18,271 | 1,668,550 | SH | DEFINED | 1,2,5 |
| KNIGHT TRANSN INC | COM | 49906410 | 14,669 | 591,474 | SH | DEFINED | 1,2,5 |
| KNOLOGY INC | COM | 49918380 | 108 | 27,700 | SH | DEFINED | 1 |
| KOHL'S CORP | COM | 50025510 | 425,791 | 8,659,562 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KOMAG INC | COM NEW | 50045320 | 7,170 | 381,780 | SH | DEFINED | 1,2,5 |
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 248 | 31,937 | SH | DEFINED | 1 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 1,956 | 73,806 | SH | DEFINED | 1,2 |
| KOOKMIN BK NEW | SPONSORED | 50049M10 | 26,168 | 669,598 | SH | DEFINED | 1,4,5 |
| KOPIN CORP | COM | 50060010 | 3,899 | 1,007,465 | SH | DEFINED | 1,2,5 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 2,613 | 197,391 | SH | DEFINED | 1 |
| KORN FERRY INTL | COM NEW | 50064320 | 14,690 | 707,957 | SH | DEFINED | 1,2,5,9 |
| KOS PHARMACEUTICALS | COM | 50064810 | 10,484 | 278,530 | SH | DEFINED | 1,2 |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 2,197 | 317,026 | SH | DEFINED | 1,2,5 |
| KRAFT FOODS INC | CL A | 50075N10 | 300,492 | 8,438,407 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| KRAMONT RLTY TR | COM SH BEN | 50075Q10 | 8,337 | 356,273 | SH | DEFINED | 1,2,5 |
| KRISPY KREME DOUGHNU | COM | 50101410 | 12,579 | 998,342 | SH | DEFINED | 1,2,5,9 |
| KROGER CO | COM | 50104410 | 372,015 | 21,209,525 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| KRONOS INC | COM | 50105210 | 31,350 | 613,139 | SH | DEFINED | 1,2,5 |
| KRONOS WORLDWIDE INC | COM | 50105F10 | 2,446 | 60,016 | SH | DEFINED | 1,2 |
| K-SWISS INC | CL A | 48268610 | 18,247 | 626,631 | SH | DEFINED | 1,2 |
| KT CORP | SPONSORED | 48268K10 | 8,189 | 375,448 | SH | DEFINED | 1,2 |
| KULICKE & SOFFA INDS | COM | 50124210 | 9,002 | 1,044,260 | SH | DEFINED | 1,2,5 |
| KVH INDS INC | COM | 48273810 | 1,841 | 187,887 | SH | DEFINED | 1,2 |
| KYOCERA CORP | ADR | 50155620 | 504 | 6,543 | SH | DEFINED | 1 |
| KYPHON INC | COM | 50157710 | 8,928 | 346,565 | SH | DEFINED | 1,2,5 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 233,948 | 3,194,265 | SH | DEFINED | 1,2,5,6,9,10 |
| LA BARGE INC | COM | 50247010 | 338 | 26,600 | SH | DEFINED | 1 |
| LA JOLLA PHARMACEUTI | COM | 50345910 | 83 | 49,889 | SH | DEFINED | 1,5 |
| LA QUINTA CORP | PAIRED CTF | 50419U20 | 25,861 | 2,845,005 | SH | DEFINED | 1,2,5 |
| LA Z BOY INC | COM | 50533610 | 18,201 | 1,184,161 | SH | DEFINED | 1,2,5 |
| LABONE INC NEW | COM | 50540L10 | 11,012 | 343,709 | SH | DEFINED | 1,2,5 |
| LABOR READY INC | COM NEW | 50540120 | 12,635 | 746,775 | SH | DEFINED | 1,2,5 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 206,785 | 4,150,636 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| LABRANCHE & CO INC | COM | 50544710 | 8,539 | 952,992 | SH | DEFINED | 1,2,5,9 |
| LACLEDE GROUP INC | COM | 50559710 | 9,577 | 307,445 | SH | DEFINED | 1,2,5 |
| LACROSSE FOOTWEAR IN | COM | 50568810 | 155 | 14,400 | SH | DEFINED | 1 |
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 252 | 10,427 | SH | DEFINED | 1 |
| LAFARGE NORTH AMERIC | COM | 50586210 | 23,796 | 463,677 | SH | DEFINED | 1,2,5,13 |
| LAIDLAW INTL INC | COM | 50730R10 | 29,869 | 1,395,729 | SH | DEFINED | 1,2 |
| LAKELAND BANCORP INC | COM | 51163710 | 3,436 | 195,807 | SH | DEFINED | 1,2 |
| LAKELAND FINL CORP | COM | 51165610 | 3,129 | 78,813 | SH | DEFINED | 1,2 |
| LAKES ENTMNT INC | COM | 51206P10 | 3,192 | 195,928 | SH | DEFINED | 1,2 |
| LAM RESEARCH CORP | COM | 51280710 | 54,851 | 1,897,296 | SH | DEFINED | 1,2,5,9 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-----------|
| LAMAR ADVERTISING CO | CL A | 51281510 | 33,019 | 771,838 | SH | DEFINED 1,2,5 | |
| LAMSON & SESSIONS CO | COM | 51369610 | 171 | 18,800 | SH | DEFINED 1 | |
| LAN AIRLINES S A | SPONSORED | 50172310 | 362 | 11,233 | SH | DEFINED 1,7 | |
| LANCASTER COLONY COR | COM | 51384710 | 30,231 | 705,185 | SH | DEFINED 1,2,5,9 | |
| LANCE INC | COM | 51460610 | 8,055 | 423,254 | SH | DEFINED 1,2 | |
| LANCER CORP | COM | 51461410 | 236 | 14,078 | SH | DEFINED 1 | |
| LANDAMERICA FINL GRO | COM | 51493610 | 25,617 | 475,004 | SH | DEFINED 1,2,5 | |
| LANDAUER INC | COM | 51476K10 | 7,701 | 168,517 | SH | DEFINED 1,2 | |
| LANDEC CORP | COM | 51476610 | 207 | 30,261 | SH | DEFINED 1 | |
| LANDRYS RESTAURANTS | COM | 51508L10 | 8,857 | 304,771 | SH | DEFINED 1,2 | |
| LANDSTAR SYS INC | COM | 51509810 | 49,897 | 677,583 | SH | DEFINED 1,2,5 | |
| LANNET INC | COM | 51601210 | 581 | 58,986 | SH | DEFINED 1,2 | |
| LAS VEGAS SANDS CORP | COM | 51783410 | 989 | 20,600 | SH | DEFINED 1 | |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 27,569 | 866,126 | SH | DEFINED 1,2,3,5 | |
| LASERCARD CORP | COM | 51807U10 | 1,247 | 118,906 | SH | DEFINED 1,2 | |
| LASERSCOPE | COM | 51808110 | 8,884 | 247,401 | SH | DEFINED 1,2 | |
| LATTICE SEMICONDUCTO | COM | 51841510 | 14,111 | 2,475,602 | SH | DEFINED 1,2,5,9 | |
| LAUDER ESTEE COS INC | CL A | 51843910 | 88,063 | 1,924,027 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LAUREATE EDUCATION I | COM | 51861310 | 22,028 | 499,614 | SH | DEFINED 1,2,5,9 | |
| LAWSON PRODS INC | COM | 52077610 | 8,822 | 175,776 | SH | DEFINED 1,2 | |
| LAWSON SOFTWARE INC | COM | 52078010 | 6,714 | 977,278 | SH | DEFINED 1,2 | |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 2,215 | 122,056 | SH | DEFINED 1,2 | |
| LAZARE KAPLAN INTL I | COM | 52107810 | 140 | 14,711 | SH | DEFINED 1 | |
| LCA-VISION INC | COM PAR \$. | 50180330 | 6,271 | 268,122 | SH | DEFINED 1,2 | |
| LCC INTERNATIONAL IN | CL A | 50181010 | 733 | 125,771 | SH | DEFINED 1 | |
| LEADIS TECHNOLOGY IN | COM | 52171N10 | 539 | 50,650 | SH | DEFINED 1 | |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 4,789 | 352,099 | SH | DEFINED 1,2,5 | |
| LEAR CORP | COM | 52186510 | 69,375 | 1,137,113 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| LEARNING CARE GROUP | COM | 52200L10 | 33 | 10,200 | SH | DEFINED 1 | |
| LEARNING TREE INTL I | COM | 52201510 | 2,120 | 158,181 | SH | DEFINED 1,2 | |
| LECG CORP | COM | 52323410 | 2,645 | 141,843 | SH | DEFINED 1,2 | |
| LECROY CORP | COM | 52324W10 | 2,823 | 120,957 | SH | DEFINED 1,2 | |
| LEE ENTERPRISES INC | COM | 52376810 | 26,035 | 564,997 | SH | DEFINED 1,2,5,6,9 | |
| LEGG MASON INC | COM | 52490110 | 114,622 | 1,564,589 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| LEGGETT & PLATT INC | COM | 52466010 | 144,656 | 5,088,153 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 664,288 | 7,593,595 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LENNAR CORP | CL A | 52605710 | 113,478 | 2,002,079 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| LENNOX INTL INC | COM | 52610710 | 14,035 | 689,690 | SH | DEFINED 1,2,5 | |
| LESCO INC OHIO | COM | 52687210 | 134 | 10,390 | SH | DEFINED 1 | |
| LEUCADIA NATL CORP | COM | 52728810 | 46,125 | 663,863 | SH | DEFINED 1,2,5,9 | |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 25,573 | 7,543,762 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| LEVITT CORP | CL A | 52742P10 | 6,495 | 212,467 | SH | DEFINED 1,2,5 | |
| LEXAR MEDIA INC | COM | 52886P10 | 7,840 | 999,987 | SH | DEFINED 1,2,5 | |
| LEXICON GENETICS INC | COM | 52887210 | 8,992 | 1,159,483 | SH | DEFINED 1,2,5 | |
| LEXINGTON CORP PPTYS | COM | 52904310 | 15,184 | 672,439 | SH | DEFINED 1,2,5 | |
| LEXMARK INTL NEW | CL A | 52977110 | 340,275 | 4,003,235 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LIBBEY INC | COM | 52989810 | 4,045 | 182,111 | SH | DEFINED 1,2 | |
| LIBERTY CORP S C | COM | 53037010 | 10,040 | 228,383 | SH | DEFINED 1,2,5 | |
| LIBERTY MEDIA CORP N | COM SER A | 53071810 | 326,054 | 29,695,249 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| LIBERTY MEDIA INTL I | COM SER A | 53071910 | 91,592 | 1,981,218 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 78,438 | 1,815,684 | SH | DEFINED 1,2,3,5,7,8,9,10 | |

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|---------------------------|----------|--------|-----------|----|-----------------|
| LIFE TIME FITNESS IN COM | 53217R20 | 3,286 | 126,960 | SH | DEFINED 1,2 |
| LIFECCELL CORP COM | 53192710 | 3,571 | 349,398 | SH | DEFINED 1,2 |
| LIFECORE BIOMEDICAL COM | 53218710 | 142 | 12,605 | SH | DEFINED 1 |
| LIFELINE SYS INC COM | 53219210 | 4,077 | 158,271 | SH | DEFINED 1,2 |
| LIFEPPOINT HOSPITALS COM | 53219L10 | 23,428 | 672,833 | SH | DEFINED 1,2,5,9 |
| LIFETIME HOAN CORP COM | 53192610 | 1,429 | 89,854 | SH | DEFINED 1,2 |
| LIGAND PHARMACEUTICA CL B | 53220K20 | 18,384 | 1,579,381 | SH | DEFINED 1,2,5 |
| LIGHTBRIDGE INC COM | 53222610 | 296 | 48,930 | SH | DEFINED 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|------------------------------------|-----------|
| LILLY ELI & CO | COM | 53245710 | 1,731,416 | 30,509,529 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LIMITED BRANDS INC | COM | 53271610 | 258,327 | 11,221,849 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LIN TV CORP | CL A | 53277410 | 11,321 | 592,722 | SH | DEFINED 1,2 | |
| LINCARE HLDGS INC | COM | 53279110 | 68,709 | 1,611,001 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 16,402 | 474,861 | SH | DEFINED 1,2,5 | |
| LINCOLN NATL CORP IN | COM | 53418710 | 229,761 | 4,922,051 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LINDSAY MFG CO | COM | 53555510 | 4,648 | 179,592 | SH | DEFINED 1,2,5 | |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 337,392 | 8,704,636 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LINENS N THINGS INC | COM | 53567910 | 17,292 | 697,247 | SH | DEFINED 1,2,5 | |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 3,922 | 583,632 | SH | DEFINED 1,2 | |
| LITHIA MTRS INC | CL A | 53679710 | 9,771 | 364,332 | SH | DEFINED 1,2,5 | |
| LITTELFUSE INC | COM | 53700810 | 13,289 | 389,026 | SH | DEFINED 1,2 | |
| LIZ CLAIBORNE INC | COM | 53932010 | 198,717 | 4,707,814 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LKQ CORP | COM | 50188920 | 3,479 | 173,358 | SH | DEFINED 1,2 | |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 1,962 | 53,317 | SH | DEFINED 1 | |
| LNR PPTY CORP | COM | 50194010 | 16,430 | 261,162 | SH | DEFINED 1,2,5 | |
| LOCKHEED MARTIN CORP | COM | 53983010 | 4,711,006 | 84,806,593 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LODGENET ENTMT CORP | COM | 54021110 | 3,051 | 172,482 | SH | DEFINED 1,2 | |
| LOEWS CORP | COM | 54042410 | 301,241 | 4,285,075 | SH | DEFINED 1,2,5,6,7,9,10,11 | |
| LOEWS CORP | CAROLNA GP | 54042420 | 12,783 | 441,565 | SH | DEFINED 1,2,5 | |
| LO-JACK CORP | COM | 53945110 | 164 | 13,542 | SH | DEFINED 1 | |
| LONE STAR STEAKHOUSE | COM | 54230710 | 8,566 | 305,937 | SH | DEFINED 1,2 | |
| LONE STAR TECHNOLOGI | COM | 54231210 | 15,736 | 470,291 | SH | DEFINED 1,2 | |
| LONGS DRUG STORES CO | COM | 54316210 | 12,480 | 452,660 | SH | DEFINED 1,2,5,6 | |
| LONGVIEW FIBRE CO | COM | 54321310 | 16,962 | 935,068 | SH | DEFINED 1,2,5,9 | |
| LOOKSMART LTD | COM | 54344210 | 2,534 | 1,156,999 | SH | DEFINED 1,2 | |
| LOUDEYE CORP | COM | 54575410 | 47 | 22,700 | SH | DEFINED 1 | |
| LOUISIANA PAC CORP | COM | 54634710 | 133,931 | 5,008,638 | SH | DEFINED 1,2,5,6,9,10,12, | |
| LOWES COS INC | COM | 54866110 | 3,476,201 | 60,361,183 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LSB INDS INC | COM | 50216010 | 161 | 20,248 | SH | DEFINED 1 | |
| LSI INDS INC | COM | 50216C10 | 3,064 | 267,609 | SH | DEFINED 1,2 | |
| LSI LOGIC CORP | COM | 50216110 | 60,551 | 11,049,474 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LTC PPTYS INC | COM | 50217510 | 9,811 | 492,750 | SH | DEFINED 1,2,5 | |
| LTX CORP | COM | 50239210 | 8,438 | 1,097,216 | SH | DEFINED 1,2,5,9 | |
| LUBRIZOL CORP | COM | 54927110 | 99,156 | 2,690,063 | SH | DEFINED 1,2,5,9 | |
| LUBYS INC | COM | 54928210 | 191 | 25,421 | SH | DEFINED 1 | |
| LUCENT TECHNOLOGIES | COM | 54946310 | 454,087 | 120,767,753 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| LUFKIN INDS INC | COM | 54976410 | 3,624 | 91,445 | SH | DEFINED 1,2 | |
| LUMINENT MTG CAP INC | COM | 55027830 | 5,807 | 487,989 | SH | DEFINED 1,2 | |
| LUMINEX CORP DEL | COM | 55027E10 | 3,236 | 364,468 | SH | DEFINED 1,2,5 | |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 6,847 | 335,805 | SH | DEFINED 1,2 | |
| LYDALL INC DEL | COM | 55081910 | 195 | 16,476 | SH | DEFINED 1 | |

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|----------------------|-----------|----------|---------|-----------|----|---------|------------------|
| LYON WILLIAM HOMES | COM | 55207410 | 4,478 | 63,755 | SH | DEFINED | 1,2 |
| LYONDELL CHEMICAL CO | COM | 55207810 | 69,302 | 2,396,344 | SH | DEFINED | 1,2,5,9 |
| M & F WORLDWIDE CORP | COM | 55254110 | 1,656 | 121,586 | SH | DEFINED | 1,2 |
| M & T BK CORP | COM | 55261F10 | 287,877 | 2,669,481 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| M D C HLDGS INC | COM | 55267610 | 19,122 | 221,213 | SH | DEFINED | 1,2,5,9 |
| M SYS FLASH DISK PIO | ORD | M7061C10 | 300 | 15,209 | SH | DEFINED | 1,2 |
| M/I HOMES INC | COM | 55305B10 | 9,395 | 170,475 | SH | DEFINED | 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 3,599 | 111,447 | SH | DEFINED | 1,2 |
| MACDERMID INC | COM | 55427310 | 16,270 | 450,695 | SH | DEFINED | 1,2,5 |
| MACERICH CO | COM | 55438210 | 64,695 | 1,030,177 | SH | DEFINED | 1,2,3,5 |
| MAC-GRAY CORP | COM | 55415310 | 85 | 10,500 | SH | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 55448910 | 52,898 | 1,149,204 | SH | DEFINED | 1,2,3,5,9 |
| MACROCHEM CORP DEL | COM | 55590310 | 8 | 10,400 | SH | DEFINED | 1 |
| MACROMEDIA INC | COM | 55610010 | 25,846 | 830,528 | SH | DEFINED | 1,2,5,9 |
| MACRONIX INTL LTD | SPONSORED | 55610310 | 36 | 16,729 | SH | DEFINED | 1 |
| MACROVISION CORP | COM | 55590410 | 22,781 | 885,724 | SH | DEFINED | 1,2,5,9 |
| MADDEN STEVEN LTD | COM | 55626910 | 5,309 | 281,503 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------|
| MAF BANCORP INC | COM | 55261R10 | 17,630 | 393,349 | SH | DEFINED | 1,2,5 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 12,800 | 374,704 | SH | DEFINED | 1,2 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 1,662 | 28,330 | SH | DEFINED | 1,2,5 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 4,785 | 382,474 | SH | DEFINED | 1,2 |
| MAGNA ENMTT CORP | CL A | 55921110 | 2,994 | 497,402 | SH | DEFINED | 1,2 |
| MAGNA INTL INC | CL A | 55922240 | 4,134 | 50,084 | SH | DEFINED | 1 |
| MAGNETEK INC | COM | 55942410 | 2,047 | 296,731 | SH | DEFINED | 1,2 |
| MAGNUM HUNTER RES IN | COM PAR \$0 | 55972F20 | 15,269 | 1,183,641 | SH | DEFINED | 1,2,5 |
| MAGUIRE PPTYS INC | COM | 55977510 | 21,054 | 766,719 | SH | DEFINED | 1,2,3,5 |
| MAGYAR TAVKOZLESI RT | SPONSORED | 55977610 | 241 | 9,853 | SH | DEFINED | 1 |
| MAIN STR BKS INC NEW | COM | 56034R10 | 6,447 | 184,578 | SH | DEFINED | 1,2,5 |
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 4,491 | 188,061 | SH | DEFINED | 1,2 |
| MAIR HOLDINGS INC | COM | 56063510 | 157 | 17,061 | SH | DEFINED | 1 |
| MANAGEMENT NETWORK G | COM | 56169310 | 3,197 | 1,360,480 | SH | DEFINED | 1 |
| MANCHESTER TECHNOLOG | COM | 56239810 | 151 | 15,100 | SH | DEFINED | 2 |
| MANDALAY RESORT GROU | COM | 56256710 | 56,731 | 805,497 | SH | DEFINED | 1,2,5,7,9 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 12,842 | 537,781 | SH | DEFINED | 1,2,5 |
| MANITOWOC INC | COM | 56357110 | 18,419 | 489,211 | SH | DEFINED | 1,2,5 |
| MANNATECH INC | COM | 56377110 | 4,839 | 254,132 | SH | DEFINED | 1,2 |
| MANNING GREG AUCTION | COM | 56382310 | 686 | 55,437 | SH | DEFINED | 1,2 |
| MANNKIND CORP | COM | 56400P20 | 2,482 | 157,559 | SH | DEFINED | 1,2 |
| MANOR CARE INC NEW | COM | 56405510 | 83,054 | 2,344,169 | SH | DEFINED | 1,2,5,6,9,10 |
| MANPOWER INC | COM | 56418H10 | 65,935 | 1,365,116 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| MANTECH INTL CORP | CL A | 56456310 | 6,523 | 274,765 | SH | DEFINED | 1,2 |
| MANUGISTICS GROUP IN | COM | 56501110 | 2,386 | 831,475 | SH | DEFINED | 1,2,5 |
| MANULIFE FINL CORP | COM | 56501R10 | 10,662 | 230,784 | SH | DEFINED | 1,5,7,13 |
| MAPICS INC | COM | 56491010 | 4,292 | 407,959 | SH | DEFINED | 1,2 |
| MAPINFO CORP | COM | 56510510 | 2,778 | 231,907 | SH | DEFINED | 1,2,5 |
| MARATHON OIL CORP | COM | 56584910 | 462,148 | 12,287,915 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MARCHEX INC | CL B | 56624R10 | 1,235 | 58,820 | SH | DEFINED | 1,2 |
| MARCUS CORP | COM | 56633010 | 7,673 | 305,205 | SH | DEFINED | 1,2 |
| MARINE PRODS CORP | COM | 56842710 | 3,316 | 126,991 | SH | DEFINED | 1,2 |
| MARINEMAX INC | COM | 56790810 | 4,064 | 136,567 | SH | DEFINED | 1,2 |

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|-------------------------|------------|----------|-----------|------------|----|---------|------------------|
| MARKEL CORP | COM | 57053510 | 27,101 | 74,453 | SH | DEFINED | 1,2,5 |
| MARKETAXESS HLDGS IN | COM | 57060D10 | 819 | 48,150 | SH | DEFINED | 1 |
| MARKETWATCH INC | COM | 57061910 | 1,921 | 106,710 | SH | DEFINED | 1,2 |
| MARKWEST ENERGY PART | UNIT LTD P | 57075910 | 433 | 8,900 | SH | DEFINED | 1 |
| MARLIN BUSINESS SVCS | COM | 57115710 | 1,064 | 56,010 | SH | DEFINED | 1,2 |
| MARRIOTT INTL INC NE CL | A | 57190320 | 449,366 | 7,135,052 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MARSH & MCLENNAN COS | COM | 57174810 | 1,158,635 | 35,216,863 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 244,921 | 5,541,188 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MARSHALL EDWARDS INC | COM | 57232230 | 434 | 48,543 | SH | DEFINED | 1,2 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 12,618 | 246,436 | SH | DEFINED | 1,2,5 |
| MARTEN TRANS LTD | COM | 57307510 | 2,632 | 115,808 | SH | DEFINED | 1,2 |
| MARTHA STEWART LIVIN | CL A | 57308310 | 4,647 | 160,137 | SH | DEFINED | 1,2 |
| MARTIN MARIETTA MATL | COM | 57328410 | 60,331 | 1,124,324 | SH | DEFINED | 1,2,5,9 |
| MARVEL ENTERPRISES I | COM | 57383M10 | 14,699 | 717,707 | SH | DEFINED | 1,2,5 |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 38,708 | 1,091,290 | SH | DEFINED | 1,5,7,8,9,10,12, |
| MASCO CORP | COM | 57459910 | 457,453 | 12,522,663 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MASSEY ENERGY CORP | COM | 57620610 | 26,045 | 745,198 | SH | DEFINED | 1,2,5 |
| MASTEC INC | COM | 57632310 | 3,502 | 346,364 | SH | DEFINED | 1,2,5 |
| MATERIAL SCIENCES CO | COM | 57667410 | 353 | 19,598 | SH | DEFINED | 1,2 |
| MATRIA HEALTHCARE IN | COM NEW | 57681720 | 5,518 | 141,243 | SH | DEFINED | 1,2,5 |
| MATRITECH INC | COM | 57681810 | 47 | 44,300 | SH | DEFINED | 5 |
| MATRIX SVC CO | COM | 57685310 | 2,008 | 249,170 | SH | DEFINED | 1,2 |
| MATRIXONE INC | COM | 57685P30 | 4,640 | 708,420 | SH | DEFINED | 1,2,5 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 1,392 | 86,716 | SH | DEFINED | 1 |
| MATTEL INC | COM | 57708110 | 229,560 | 11,778,360 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MATTHEWS INTL CORP | CL A | 57712810 | 22,993 | 624,801 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|------------------|
| MATTSON TECHNOLOGY I | COM | 57722310 | 6,092 | 543,484 | SH | DEFINED | 1,2 |
| MAUI LD & PINEAPPLE | COM | 57734510 | 1,805 | 45,975 | SH | DEFINED | 1,2 |
| MAVERICK TUBE CORP | COM | 57791410 | 19,828 | 654,379 | SH | DEFINED | 1,2,5 |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 367,270 | 8,664,079 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MAXIM PHARMACEUTICAL | COM | 57772M10 | 846 | 280,003 | SH | DEFINED | 1,2,5 |
| MAXIMUS INC | COM | 57793310 | 8,529 | 274,082 | SH | DEFINED | 1,2,5 |
| MAXTOR CORP | COM NEW | 57772920 | 10,066 | 1,899,204 | SH | DEFINED | 1,2,5 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 1,401 | 138,184 | SH | DEFINED | 1,2 |
| MAXYGEN INC | COM | 57777610 | 5,028 | 393,151 | SH | DEFINED | 1,2 |
| MAY DEPT STORES CO | COM | 57777810 | 254,328 | 8,650,608 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MAYTAG CORP | COM | 57859210 | 43,356 | 2,054,806 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 14,230 | 337,599 | SH | DEFINED | 1,2 |
| MBIA INC | COM | 55262C10 | 264,680 | 4,182,688 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MBNA CORP | COM | 55262L10 | 1,055,064 | 37,426,903 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MBT FINL CORP | COM | 57887710 | 4,379 | 188,180 | SH | DEFINED | 1,2 |
| MCAFEE INC | COM | 57906410 | 146,892 | 5,077,500 | SH | DEFINED | 1,2,5,9,10,12,14 |
| MCCLATCHY CO | CL A | 57948910 | 11,156 | 155,358 | SH | DEFINED | 1,2,5 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 142,736 | 3,697,821 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MCDATA CORP | CL B | 58003110 | 84 | 14,858 | SH | DEFINED | 1,2 |
| MCDATA CORP | CL A | 58003120 | 12,257 | 2,056,576 | SH | DEFINED | 1,2,5,9 |
| MCDERMOTT INTL INC | COM | 58003710 | 1,442 | 78,563 | SH | DEFINED | 1,5 |
| MCDONALDS CORP | COM | 58013510 | 1,488,581 | 46,431,101 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MCG CAPITAL CORP | COM | 58047P10 | 7,795 | 455,022 | SH | DEFINED | 1,2 |
| MCGRATH RENTCORP | COM | 58058910 | 6,214 | 142,490 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|------------|----|---------|-------------------|
| MCGRAW HILL COS INC | COM | 58064510 | 518,369 | 5,662,762 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MCI INC | COM | 55269110 | 11,092 | 550,197 | SH | DEFINED | 1,2,5 |
| MCKESSON CORP | COM | 58155Q10 | 254,381 | 8,085,843 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MCMORAN EXPLORATION | COM | 58241110 | 3,999 | 213,865 | SH | DEFINED | 1,2 |
| MDS INC | COM | 55269P30 | 161 | 11,348 | SH | DEFINED | 1 |
| MDU RES GROUP INC | COM | 55269010 | 36,446 | 1,366,035 | SH | DEFINED | 1,2,5,9 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 80 | 15,953 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COM | 58333410 | 192,559 | 5,681,893 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MEASUREMENT SPECIALT | COM | 58342110 | 3,295 | 129,408 | SH | DEFINED | 1,2 |
| MECHANICAL TECHNOLOG | COM | 58353810 | 180 | 29,218 | SH | DEFINED | 1 |
| MECHEL STEEL GROUP O | SPONSORED | 58384010 | 1,908 | 85,367 | SH | DEFINED | 1,2,7 |
| MEDALLION FINL CORP | COM | 58392810 | 193 | 19,850 | SH | DEFINED | 1,2 |
| MEDAREX INC | COM | 58391610 | 12,567 | 1,165,763 | SH | DEFINED | 1,2,5 |
| MEDCATH CORP | COM | 58404W10 | 2,105 | 85,448 | SH | DEFINED | 1,2 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 301,183 | 7,239,983 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MEDIA GEN INC | CL A | 58440410 | 18,847 | 290,810 | SH | DEFINED | 1,2,5,6,9 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 5,596 | 895,357 | SH | DEFINED | 1,2,5 |
| MEDICAL ACTION INDS | COM | 58449L10 | 2,016 | 102,346 | SH | DEFINED | 1,2 |
| MEDICAL STAFFING NET | COM | 58463F10 | 2,727 | 332,989 | SH | DEFINED | 1,2 |
| MEDICINES CO | COM | 58468810 | 38,029 | 1,320,440 | SH | DEFINED | 1,2,5 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 22,183 | 631,823 | SH | DEFINED | 1,2,5 |
| MEDICORE INC | COM | 58493110 | 234 | 25,300 | SH | DEFINED | 1 |
| MEDIMMUNE INC | COM | 58469910 | 202,164 | 7,457,163 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 3,159 | 172,175 | SH | DEFINED | 1,2 |
| MEDTRONIC INC | COM | 58505510 | 1,813,705 | 36,515,095 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MELLON FINL CORP | COM | 58551A10 | 364,802 | 11,726,203 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MEMC ELECTR MATLS IN | COM | 55271510 | 45,560 | 3,438,468 | SH | DEFINED | 1,2,5 |
| MENS WEARHOUSE INC | COM | 58711810 | 20,374 | 637,469 | SH | DEFINED | 1,2,5 |
| MENTOR CORP MINN | COM | 58718810 | 24,506 | 726,324 | SH | DEFINED | 1,2,5 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 20,765 | 1,358,067 | SH | DEFINED | 1,2,5,8,9,13 |
| MERCANTILE BANK CORP | COM | 58737610 | 3,531 | 89,402 | SH | DEFINED | 1,2,5 |
| MERCANTILE BANKSHARE | COM | 58740510 | 68,930 | 1,320,504 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| MERCK & CO INC | COM | 58933110 | 2,332,628 | 72,577,102 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MERCURY COMPUTER SYS | COM | 58937810 | 12,991 | 437,719 | SH | DEFINED | 1,2,5 |
| MERCURY GENL CORP NE | COM | 58940010 | 39,445 | 658,295 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| MERCURY INTERACTIVE | COM | 58940510 | 113,826 | 2,498,916 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MEREDITH CORP | COM | 58943310 | 59,563 | 1,098,941 | SH | DEFINED | 1,2,5,6,9,10 |
| MERGE TECHNOLOGIES I | COM | 58998110 | 3,030 | 136,166 | SH | DEFINED | 1,2 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 2,191 | 124,837 | SH | DEFINED | 1 |
| MERIDIAN GOLD INC | COM | 58997510 | 2,593 | 136,668 | SH | DEFINED | 1,2 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 5,034 | 832,072 | SH | DEFINED | 1,2,5 |
| MERISTAR HOSPITALITY | COM | 58984Y10 | 15,438 | 1,848,819 | SH | DEFINED | 1,2,3,5 |
| MERIT MED SYS INC | COM | 58988910 | 8,588 | 562,043 | SH | DEFINED | 1,2 |
| MERITAGE HOMES CORP | COM | 59001A10 | 25,095 | 222,670 | SH | DEFINED | 1,2,5 |
| MERIX CORP | COM | 59004910 | 2,530 | 219,575 | SH | DEFINED | 1,2 |
| MERRILL LYNCH & CO I | COM | 59018810 | 5,367,735 | 89,806,505 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| MESA AIR GROUP INC | COM | 59047910 | 3,623 | 456,304 | SH | DEFINED | 1,2 |
| METAL MGMT INC | COM NEW | 59109720 | 7,817 | 290,922 | SH | DEFINED | 1,2 |
| METALS USA INC | COM NEW | 59132420 | 4,516 | 243,455 | SH | DEFINED | 1,2 |
| METASOLV INC | COM | 59139P10 | 96 | 35,579 | SH | DEFINED | 1 |

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| METHODE ELECTRS INC | COM | 59152020 | 9,086 | 707,051 | SH | DEFINED | 1,2 | |
| METLIFE INC | COM | 59156R10 | 854,532 | 21,094,336 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| METRIS COS INC | COM | 59159810 | 8,223 | 644,911 | SH | DEFINED | 1,2,5 | |
| METRO GOLDWYN MAYER | COM | 59161010 | 6,159 | 518,409 | SH | DEFINED | 1,2,5 | |
| METRO ONE TELECOMMUN | COM | 59163F10 | 49 | 30,835 | SH | DEFINED | 1,5 | |
| METROLOGIC INSTRS INC | COM | 59167610 | 3,777 | 177,728 | SH | DEFINED | 1,2 | |
| METTLER TOLEDO INTER | COM | 59268810 | 36,055 | 702,687 | SH | DEFINED | 1,2,5 | |
| MFA MTG INVTS INC | COM | 55272X10 | 9,395 | 1,065,155 | SH | DEFINED | 1,2 | |
| MGE ENERGY INC | COM | 55277P10 | 10,564 | 293,205 | SH | DEFINED | 1,2 | |
| MGI PHARMA INC | COM | 55288010 | 23,444 | 836,990 | SH | DEFINED | 1,2,5 | |
| MGIC INVT CORP WIS | COM | 55284810 | 227,531 | 3,301,863 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| MGM MIRAGE | COM | 55295310 | 43,665 | 600,282 | SH | DEFINED | 1,2,5 | |
| MGP INGREDIENTS INC | COM | 55302G10 | 610 | 70,647 | SH | DEFINED | 1,2 | |
| MICHAELS STORES INC | COM | 59408710 | 108,651 | 3,625,337 | SH | DEFINED | 1,2,5,9,10,12,14 | |
| MICREL INC | COM | 59479310 | 15,443 | 1,401,327 | SH | DEFINED | 1,2,5,9 | |
| MICRO THERAPEUTICS I | COM | 59500W10 | 414 | 110,348 | SH | DEFINED | 1,2 | |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 102,632 | 3,859,782 | SH | DEFINED | 1,2,5,7,8,9,10,11 | |
| MICROMUSE INC | COM | 59509410 | 5,915 | 1,065,753 | SH | DEFINED | 1,2,5 | |
| MICRON TECHNOLOGY IN | COM | 59511210 | 195,767 | 15,851,614 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| MICROS SYS INC | COM | 59490110 | 23,385 | 299,582 | SH | DEFINED | 1,2 | |
| MICROSEMI CORP | COM | 59513710 | 18,127 | 1,044,198 | SH | DEFINED | 1,2,5 | |
| MICROSOFT CORP | COM | 59491810 | 8,337,377 | 312,027,594 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 19,217 | 318,953 | SH | DEFINED | 1,2,5 | |
| MICROTEK MEDICAL HLD | COM | 59515B10 | 1,955 | 481,603 | SH | DEFINED | 1,2,5 | |
| MICROTUNE INC DEL | COM | 59514P10 | 3,691 | 604,044 | SH | DEFINED | 1,2 | |
| MICROVISION INC WASH | COM | 59496010 | 1,555 | 222,145 | SH | DEFINED | 1 | |
| MID-AMER APT CMNTYS | COM | 59522J10 | 19,086 | 463,017 | SH | DEFINED | 1,2,3 | |
| MIDAS GROUP INC | COM | 59562610 | 7,798 | 389,896 | SH | DEFINED | 1,2 | |
| MIDDLEBY CORP | COM | 59627810 | 3,156 | 62,222 | SH | DEFINED | 1,2 | |
| MIDDLESEX WATER CO | COM | 59668010 | 3,025 | 159,727 | SH | DEFINED | 1,2,5 | |
| MIDLAND CO | COM | 59748610 | 4,033 | 128,965 | SH | DEFINED | 1,2 | |
| MID-STATE BANCSHARES | COM | 59544010 | 9,431 | 329,168 | SH | DEFINED | 1,2 | |
| MIDWAY GAMES INC | COM | 59814810 | 6,058 | 576,983 | SH | DEFINED | 1,2 | |
| MIDWEST AIR GROUP IN | COM | 59791110 | 38 | 12,989 | SH | DEFINED | 1 | |
| MIDWEST BANC HOLDING | COM | 59825110 | 3,370 | 154,087 | SH | DEFINED | 1,2 | |
| MIKOHN GAMING CORP | COM | 59862K10 | 139 | 13,627 | SH | DEFINED | 1 | |
| MILACRON INC | COM | 59870910 | 2,319 | 684,200 | SH | DEFINED | 1,2,5,6 | |
| MILLENNIUM PHARMACEU | COM | 59990210 | 56,103 | 4,621,332 | SH | DEFINED | 1,2,5,7,8,9,10,11 | |
| MILLER HERMAN INC | COM | 60054410 | 23,880 | 864,283 | SH | DEFINED | 1,2,5,6,9,13 | |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 317 | 13,937 | SH | DEFINED | 1,5 | |
| MILLIPORE CORP | COM | 60107310 | 61,778 | 1,240,272 | SH | DEFINED | 1,2,5,6,7,9,10 | |
| MILLS CORP | COM | 60114810 | 70,568 | 1,106,780 | SH | DEFINED | 1,2,3,5 | |
| MIM CORP | COM | 55304410 | 166 | 26,110 | SH | DEFINED | 1 | |
| MINDSPEED TECHNOLOGI | COM | 60268210 | 4,497 | 1,617,780 | SH | DEFINED | 1,2,5 | |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|----------------------|-----------|
| MINE SAFETY APPLIANC | COM | 60272010 | 15,656 | 308,796 | SH | DEFINED | 1,2 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 77,557 | 1,162,780 | SH | DEFINED | 1,2,5,9 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 5,446 | 552,913 | SH | DEFINED | 1,2 |
| MISSION RESOURCES CO | COM | 60510910 | 2,810 | 481,140 | SH | DEFINED | 1,2 |
| MISSION WEST PPTYS I | COM | 60520310 | 3,546 | 333,306 | SH | DEFINED | 1,2,5 |
| MITCHELLS & BUTLERS | SPONS ADR | 60668M20 | 144 | 22,208 | SH | DEFINED | 1 |

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|--------------------------------|----------|-----------|------------|----|-----------------------------|
| MITSUBISHI TOKYO FIN SPONSORED | 60681610 | 13,646 | 1,335,190 | SH | DEFINED 1,2 |
| MITSUI & CO LTD ADR | 60682720 | 355 | 1,968 | SH | DEFINED 1 |
| MKS INSTRUMENT INC COM | 55306N10 | 8,378 | 451,636 | SH | DEFINED 1,2,5 |
| MOBILE MINI INC COM | 60740F10 | 6,739 | 203,972 | SH | DEFINED 1,2,5 |
| MOBILE TELESYSTEMS O SPONSORED | 60740910 | 2,742 | 19,795 | SH | DEFINED 1,2,7 |
| MOBILITY ELECTRONICS COM | 60741U10 | 2,628 | 306,320 | SH | DEFINED 1,2 |
| MOBIUS MGMT SYSTEMS COM | 60692510 | 130 | 17,940 | SH | DEFINED 1 |
| MOCON INC COM | 60749410 | 98 | 10,400 | SH | DEFINED 1 |
| MODINE MFG CO COM | 60782810 | 17,166 | 508,310 | SH | DEFINED 1,2,5,6,9 |
| MODTECH HLDGS INC COM | 60783C10 | 84 | 10,667 | SH | DEFINED 1 |
| MOHAWK INDS INC COM | 60819010 | 88,147 | 965,991 | SH | DEFINED 1,2,5,7,8,9,10,11 |
| MOLDFLOW CORP COM | 60850710 | 2,848 | 179,100 | SH | DEFINED 1 |
| MOLECULAR DEVICES CO COM | 60851C10 | 5,096 | 253,533 | SH | DEFINED 1,2 |
| MOLEX INC COM | 60855410 | 131,481 | 4,382,687 | SH | DEFINED 1,2,5,6,7,9,10,11 |
| MOLEX INC CL A | 60855420 | 1,752 | 65,756 | SH | DEFINED 1,5,7 |
| MOLINA HEALTHCARE IN COM | 60855R10 | 6,466 | 139,419 | SH | DEFINED 1,2 |
| MOMENTA PHARMACEUTIC COM | 60877T10 | 291 | 41,250 | SH | DEFINED 1 |
| MONACO COACH CORP COM | 60886R10 | 8,688 | 422,361 | SH | DEFINED 1,2 |
| MONEYGRAM INTL INC COM | 60935Y10 | 22,763 | 1,076,768 | SH | DEFINED 1,2,5,7,9 |
| MONMOUTH REAL ESTATE CL A | 60972010 | 115 | 13,300 | SH | DEFINED 1 |
| MONOLITHIC PWR SYS I COM | 60983910 | 476 | 51,150 | SH | DEFINED 1 |
| MONOLITHIC SYS TECHN COM | 60984210 | 2,079 | 333,738 | SH | DEFINED 1,2 |
| MONRO MUFFLER BRAKE COM | 61023610 | 5,423 | 214,333 | SH | DEFINED 1,2,5 |
| MONSANTO CO NEW COM | 61166W10 | 425,408 | 7,658,107 | SH | DEFINED 1,2,5,6,7,8,9,10,11 |
| MONSTER WORLDWIDE IN COM | 61174210 | 95,836 | 2,848,864 | SH | DEFINED 1,2,5,6,9,10 |
| MONTPELIER RE HOLDIN SHS | G6218510 | 317 | 8,234 | SH | DEFINED 1,5 |
| MOODYS CORP COM | 61536910 | 337,758 | 3,888,978 | SH | DEFINED 1,2,5,6,7,8,9,10,11 |
| MOOG INC CL A | 61539420 | 16,181 | 356,813 | SH | DEFINED 1,2 |
| MORGAN STANLEY COM NEW | 61744644 | 4,472,365 | 80,554,120 | SH | DEFINED 1,2,5,6,7,8,9,10,11 |
| MORGAN STANLEY INDIA COM | 61745C10 | 2,982 | 96,329 | SH | DEFINED 7 |
| MORTGAGEIT HLDGS INC COM | 61915Q10 | 2,285 | 127,300 | SH | DEFINED 1,2 |
| MOSAIC CO COM | 61945A10 | 27,958 | 1,713,108 | SH | DEFINED 1,2,5 |
| MOTIVE INC COM | 61980V10 | 620 | 54,463 | SH | DEFINED 1 |
| MOTOROLA INC COM | 62007610 | 1,240,889 | 72,144,709 | SH | DEFINED 1,2,5,6,7,8,9,10,11 |
| MOVADO GROUP INC COM | 62458010 | 4,763 | 255,407 | SH | DEFINED 1,2 |
| MOVIE GALLERY INC COM | 62458110 | 7,887 | 413,602 | SH | DEFINED 1,2 |
| MPS GROUP INC COM | 55340910 | 24,149 | 1,969,711 | SH | DEFINED 1,2,5,9 |
| MRO SOFTWARE INC COM | 55347W10 | 5,799 | 445,410 | SH | DEFINED 1,2,5 |
| MRV COMMUNICATIONS I COM | 55347710 | 5,575 | 1,519,079 | SH | DEFINED 1,2,5 |
| MSC INDL DIRECT INC CL A | 55353010 | 11,801 | 327,990 | SH | DEFINED 1,2,5 |
| MSC SOFTWARE CORP COM | 55353110 | 4,117 | 393,243 | SH | DEFINED 1,2,5 |
| MTC TECHNOLOGIES INC COM | 55377A10 | 3,434 | 102,298 | SH | DEFINED 1,2 |
| MTR GAMING GROUP INC COM | 55376910 | 3,458 | 327,424 | SH | DEFINED 1,2,5 |
| MTS SYS CORP COM | 55377710 | 16,089 | 475,862 | SH | DEFINED 1,2 |
| MUELLER INDS INC COM | 62475610 | 15,863 | 492,642 | SH | DEFINED 1,2,5 |
| MULTI FINELINE ELECT COM | 62541B10 | 1,045 | 57,299 | SH | DEFINED 1 |
| MULTIMEDIA GAMES INC COM | 62545310 | 5,116 | 324,621 | SH | DEFINED 1,2,5 |
| MURPHY OIL CORP COM | 62671710 | 83,127 | 1,033,280 | SH | DEFINED 1,2,5,9 |
| MYERS INDS INC COM | 62846410 | 4,775 | 373,062 | SH | DEFINED 1,2 |
| MYKKROLIS CORP COM | 62852P10 | 8,062 | 568,968 | SH | DEFINED 1,2,5 |
| MYLAN LABS INC COM | 62853010 | 115,981 | 6,559,991 | SH | DEFINED 1,2,5,6,7,9,10 |
| MYOGEN INC COM | 62856E10 | 1,812 | 224,496 | SH | DEFINED 1,2 |
| MYRIAD GENETICS INC COM | 62855J10 | 11,400 | 506,434 | SH | DEFINED 1,2,5 |

| TITLE OF | VALUE | SHARES OR | SH/ PUT/ | INVEST- MENT DISCRE- |
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| NAME OF ISSUER | CLASS | CUSIP | (x1000) | PRN AMT | PRN CALL | TION | OTHER MAN |
|-----------------------|-------------|----------|---------|------------|----------|---------|------------------|
| NABI BIOPHARMACEUTIC | COM | 62951910 | 13,245 | 904,104 | SH | DEFINED | 1,2,5 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 203,516 | 3,967,946 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NACCO INDS INC | CL A | 62957910 | 8,268 | 78,440 | SH | DEFINED | 1,2 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 5,885 | 301,500 | SH | DEFINED | 1,2 |
| NANOGEN INC | COM | 63007510 | 2,942 | 399,698 | SH | DEFINED | 1,2 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 143 | 16,150 | SH | DEFINED | 1 |
| NAPCO SEC SYS INC | COM | 63040210 | 1,238 | 93,600 | SH | DEFINED | 1,2 |
| NARA BANCORP INC | COM | 63080P10 | 6,016 | 282,837 | SH | DEFINED | 1,2,5 |
| NASB FINL INC | COM | 62896810 | 2,038 | 50,997 | SH | DEFINED | 1,2 |
| NASH FINCH CO | COM | 63115810 | 11,601 | 307,220 | SH | DEFINED | 1,2 |
| NASSDA CORP | COM | 63172M10 | 192 | 27,800 | SH | DEFINED | 1 |
| NATCO GROUP INC | CL A | 63227W20 | 191 | 21,700 | SH | DEFINED | 1,2 |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 1,162 | 10,369 | SH | DEFINED | 1 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 1,406 | 169,047 | SH | DEFINED | 1,2 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 502 | 74,425 | SH | DEFINED | 1 |
| NATIONAL CITY CORP | COM | 63540510 | 691,817 | 18,423,898 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 16,953 | 436,924 | SH | DEFINED | 1,2 |
| NATIONAL FUEL GAS CO | COM | 63618010 | 36,014 | 1,270,785 | SH | DEFINED | 1,2,5,9 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 11,881 | 407,160 | SH | DEFINED | 1,2 |
| NATIONAL HEALTH REAL | COM | 63590510 | 336 | 16,790 | SH | DEFINED | 1,2,5 |
| NATIONAL HEALTHCARE | COM | 63590610 | 3,510 | 99,446 | SH | DEFINED | 1,2,5 |
| NATIONAL INSTRS CORP | COM | 63651810 | 20,171 | 740,212 | SH | DEFINED | 1,2,5,9 |
| NATIONAL PENN BANC SH | COM | 63713810 | 12,483 | 450,661 | SH | DEFINED | 1,2,5 |
| NATIONAL PRESTO INDS | COM | 63721510 | 3,837 | 84,335 | SH | DEFINED | 1,2,5 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 199,712 | 11,126,017 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NATIONAL WESTN LIFE | CL A | 63852210 | 5,941 | 35,684 | SH | DEFINED | 1,2 |
| NATIONAL-OILWELL INC | COM | 63707110 | 37,445 | 1,061,054 | SH | DEFINED | 1,2,5,9 |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 25,482 | 666,551 | SH | DEFINED | 1,2,5 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 23,246 | 978,792 | SH | DEFINED | 1,2,5 |
| NATURAL ALTERNATIVES | COM NEW | 63884230 | 131 | 14,200 | SH | DEFINED | 1 |
| NATURES SUNSHINE PRO | COM | 63902710 | 4,649 | 228,342 | SH | DEFINED | 1,2 |
| NAUTILUS GROUP INC | COM | 63910B10 | 17,521 | 724,917 | SH | DEFINED | 1,2,5 |
| NAVARE CORP | COM | 63920810 | 5,136 | 291,807 | SH | DEFINED | 1,2 |
| NAVIGANT CONSULTING | COM | 63935N10 | 17,254 | 648,640 | SH | DEFINED | 1,2 |
| NAVIGANT INTL INC | COM | 63935R10 | 2,240 | 184,073 | SH | DEFINED | 1,2 |
| NAVIGATORS GROUP INC | COM | 63890410 | 6,711 | 222,881 | SH | DEFINED | 1,2 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 71,243 | 1,619,889 | SH | DEFINED | 1,2,5,6,9,10 |
| NAVTEQ CORP | COM | 63936L10 | 15,649 | 337,557 | SH | DEFINED | 1,2,5 |
| NBC CAP CORP | COM | 62872910 | 3,061 | 115,211 | SH | DEFINED | 1,2,5 |
| NBT BANCORP INC | COM | 62877810 | 11,697 | 454,774 | SH | DEFINED | 1,2,5 |
| NBTY INC | COM | 62878210 | 13,219 | 550,568 | SH | DEFINED | 1,2,5 |
| NCI BUILDING SYS INC | COM | 62885210 | 10,856 | 289,492 | SH | DEFINED | 1,2 |
| NCO GROUP INC | COM | 62885810 | 10,775 | 416,844 | SH | DEFINED | 1,2 |
| NCR CORP NEW | COM | 62886E10 | 176,834 | 2,554,304 | SH | DEFINED | 1,2,5,6,7,9,10 |
| NDCHEALTH CORP | COM | 63948010 | 9,317 | 501,173 | SH | DEFINED | 1,2,5 |
| NEC CORP | ADR | 62905020 | 466 | 75,970 | SH | DEFINED | 1 |
| NEENAH PAPER INC | COM | 64007910 | 4,792 | 146,995 | SH | DEFINED | 1,2,5,7,9,13 |
| NEIGHBORCARE INC | COM | 64015Y10 | 15,516 | 505,063 | SH | DEFINED | 1,2,5 |
| NEIMAN MARCUS GROUP | CL A | 64020420 | 36,861 | 515,250 | SH | DEFINED | 1,2,5,9 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 13,714 | 677,575 | SH | DEFINED | 1,2,5 |
| NELNET INC | CL A | 64031N10 | 13,537 | 502,677 | SH | DEFINED | 1,2 |
| NELSON THOMAS INC | COM | 64037610 | 5,651 | 250,042 | SH | DEFINED | 1,2,5 |
| NEOFORMA COM INC | COM NEW | 64047550 | 825 | 107,254 | SH | DEFINED | 1,2 |
| NEOPHARM INC | COM | 64091910 | 3,188 | 254,863 | SH | DEFINED | 1,2 |
| NEORX CORP | COM PAR \$0 | 64052030 | 29 | 13,667 | SH | DEFINED | 1 |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 1,502 | 223,535 | SH | DEFINED | 1,2 |
| NEOWARE SYS INC | COM | 64065P10 | 1,595 | 171,300 | SH | DEFINED | 1,5 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 1,510 | 101,459 | SH | DEFINED | 1,2 |
| NET2PHONE | COM | 64108N10 | 1,399 | 411,548 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------------|-----------|
| NETBANK INC | COM | 64093310 | 8,176 | 785,384 | SH | DEFINED 1,2,5 | |
| NETFLIX COM INC | COM | 64110L10 | 3,431 | 278,243 | SH | DEFINED 1,2,5 | |
| NETGEAR INC | COM | 64111Q10 | 6,100 | 335,894 | SH | DEFINED 1,2 | |
| NETIQ CORP | COM | 64115P10 | 14,585 | 1,194,491 | SH | DEFINED 1,2,5 | |
| NETRATINGS INC | COM | 64116M10 | 3,113 | 162,369 | SH | DEFINED 1,2 | |
| NETSCOUT SYS INC | COM | 64115T10 | 1,844 | 264,152 | SH | DEFINED 1,2 | |
| NETWORK APPLIANCE IN | COM | 64120L10 | 315,705 | 9,503,462 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| NETWORK EQUIP TECHNO | COM | 64120810 | 3,156 | 321,412 | SH | DEFINED 1,2 | |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 15,421 | 312,805 | SH | DEFINED 1,2,5 | |
| NEUROGEN CORP | COM | 64124E10 | 2,556 | 273,113 | SH | DEFINED 1,2 | |
| NEVADA GOLD & CASINO | COM NEW | 64126Q20 | 901 | 73,859 | SH | DEFINED 1 | |
| NEW BRUNSWICK SCIENT | COM | 64287610 | 89 | 14,320 | SH | DEFINED 1 | |
| NEW CENTURY FINANCIA | COM | 6435EV10 | 52,308 | 818,457 | SH | DEFINED 1,2,5 | |
| NEW FRONTIER MEDIA I | COM | 64439810 | 125 | 15,757 | SH | DEFINED 1 | |
| NEW JERSEY RES | COM | 64602510 | 18,131 | 418,334 | SH | DEFINED 1,2,5 | |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 50,909 | 1,879,951 | SH | DEFINED 1,2,3,5,9 | |
| NEW YORK & CO INC | COM | 64929510 | 1,562 | 94,551 | SH | DEFINED 1,2 | |
| NEW YORK CMNTY BANCO | COM | 64944510 | 77,863 | 3,785,282 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| NEW YORK TIMES CO | CL A | 65011110 | 174,877 | 4,286,208 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NEWALLIANCE BANCShar | COM | 65020310 | 10,449 | 682,956 | SH | DEFINED 1,2 | |
| NEWCASTLE INVT CORP | COM | 65105M10 | 14,897 | 468,752 | SH | DEFINED 1,2 | |
| NEWELL RUBBERMAID IN | COM | 65122910 | 205,157 | 8,481,083 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NEWFIELD EXPL CO | COM | 65129010 | 48,784 | 826,149 | SH | DEFINED 1,2,5,9 | |
| NEWMARKET CORP | COM | 65158710 | 4,672 | 234,798 | SH | DEFINED 1,2,5 | |
| NEWMONT MINING CORP | COM | 65163910 | 542,810 | 12,222,694 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 6,334 | 1,229,821 | SH | DEFINED 1,2 | |
| NEWPORT CORP | COM | 65182410 | 10,176 | 721,691 | SH | DEFINED 1,2,5,9 | |
| NEWS CORP | CL A | 65248E10 | 1,060,568 | 56,836,447 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NEWS CORP | CL B | 65248E20 | 47,242 | 2,460,514 | SH | DEFINED 1,4,5,7,8,9,10,11 | |
| NEXEN INC | COM | 65334H10 | 266 | 6,539 | SH | DEFINED 1 | |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 855 | 92,715 | SH | DEFINED 1,2 | |
| NEXTEL COMMUNICATION | CL A | 65332V10 | 923,886 | 30,785,925 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NEXTEL PARTNERS INC | CL A | 65333F10 | 20,197 | 1,033,624 | SH | DEFINED 1,2,5 | |
| NGP CAP RES CO | COM | 62912R10 | 2,609 | 169,770 | SH | DEFINED 1,2 | |
| NIC INC | COM | 62914B10 | 2,744 | 540,126 | SH | DEFINED 1,2 | |
| NICOR INC | COM | 65408610 | 56,480 | 1,528,976 | SH | DEFINED 1,2,5,6,9,10 | |
| NIDEC CORP | SPONSORED | 65409010 | 7,600 | 247,556 | SH | DEFINED 1,2 | |
| NII HLDGS INC | CL B NEW | 62913F20 | 20,356 | 429,003 | SH | DEFINED 1,2,5 | |
| NIKE INC | CL B | 65410610 | 604,401 | 6,664,468 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NIKU CORP | COM NEW | 65411370 | 223 | 11,073 | SH | DEFINED 1 | |
| NISOURCE INC | COM | 65473P10 | 244,307 | 10,724,619 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NISSAN MOTORS | SPONSORED | 65474440 | 651 | 29,713 | SH | DEFINED 1 | |
| NITROMED INC | COM | 65479850 | 4,116 | 154,436 | SH | DEFINED 1,2 | |
| NL INDS INC | COM NEW | 62915640 | 2,542 | 115,039 | SH | DEFINED 1,2 | |
| NMS COMMUNICATIONS C | COM | 62924810 | 3,883 | 615,436 | SH | DEFINED 1,2 | |
| NN INC | COM | 62933710 | 3,001 | 227,202 | SH | DEFINED 1,2 | |
| NOBEL LEARNING CMNTY | COM | 65488910 | 136 | 17,933 | SH | DEFINED 1 | |
| NOBLE CORPORATION | SHS | G6542210 | 181,695 | 3,652,904 | SH | DEFINED 1,2,5,6,7,8,9,10,11 | |
| NOBLE ENERGY INC | COM | 65504410 | 44,215 | 717,078 | SH | DEFINED 1,2,5,9 | |
| NOBLE INTL LTD | COM | 65505310 | 1,399 | 68,590 | SH | DEFINED 1,2 | |

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|-----------------------|-----------|----------|---------|------------|----|---------|------------------|
| NOKIA CORP | SPONSORED | 65490220 | 7,910 | 504,772 | SH | DEFINED | 1,2 |
| NORANDA INC | COM | 65542210 | 378 | 21,450 | SH | DEFINED | 7 |
| NORDSON CORP | COM | 65566310 | 21,020 | 524,590 | SH | DEFINED | 1,2,5,9 |
| NORDSTROM INC | COM | 65566410 | 143,206 | 3,064,542 | SH | DEFINED | 1,2,5,6,7,9,10 |
| NORFOLK SOUTHERN CORP | COM | 65584410 | 389,431 | 10,760,728 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NORTEL NETWORKS CORP | COM | 65656810 | 514 | 148,053 | SH | DEFINED | 1,5 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 54 | 10,000 | SH | DEFINED | 1 |
| NORTH FORK BANCORPOR | COM | 65942410 | 387,932 | 13,446,525 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 5,430 | 219,573 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-------------------|
| NORTHEAST UTILS | COM | 66439710 | 35,612 | 1,889,209 | SH | DEFINED | 1,2,5,7,9 |
| NORTHERN BORDER PART | UNIT LTD P | 66478510 | 437 | 9,080 | SH | DEFINED | 1,5 |
| NORTHERN STS FINL CO | COM | 66575110 | 307 | 9,900 | SH | DEFINED | 1 |
| NORTHERN TR CORP | COM | 66585910 | 293,896 | 6,049,734 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NORTHFIELD LABS INC | COM | 66613510 | 6,151 | 272,774 | SH | DEFINED | 1,2 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 1,909,104 | 35,119,651 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NORTHWEST AIRLS CORP | CL A | 66728010 | 85,630 | 7,834,370 | SH | DEFINED | 1,2,5 |
| NORTHWEST BANCORP IN | COM | 66732810 | 5,729 | 228,321 | SH | DEFINED | 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 13,778 | 408,361 | SH | DEFINED | 1,2,5 |
| NORTHWEST PIPE CO | COM | 66774610 | 2,969 | 119,008 | SH | DEFINED | 1 |
| NOVA CHEMICALS CORP | COM | 66977W10 | 863 | 18,235 | SH | DEFINED | 1,5 |
| NOVAMED INC DEL | COM | 66986W10 | 76 | 11,552 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED | 66987V10 | 22,403 | 443,278 | SH | DEFINED | 1,2 |
| NOVASTAR FINL INC | COM | 66994740 | 18,373 | 371,175 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 5,087 | 262,088 | SH | DEFINED | 1,2 |
| NOVAVAX INC | COM | 67000210 | 61 | 18,600 | SH | DEFINED | 1 |
| NOVELL INC | COM | 67000610 | 59,888 | 8,872,271 | SH | DEFINED | 1,2,5,6,9,10 |
| NOVELLUS SYS INC | COM | 67000810 | 106,627 | 3,823,130 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 6,953 | 407,546 | SH | DEFINED | 1,2 |
| NOVO-NORDISK A S | ADR | 67010020 | 1,002 | 18,470 | SH | DEFINED | 1 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 10,112 | 553,150 | SH | DEFINED | 1,2,5 |
| NRG ENERGY INC | COM NEW | 62937750 | 21,079 | 584,704 | SH | DEFINED | 1,2 |
| NS GROUP INC | COM | 62891610 | 12,825 | 461,319 | SH | DEFINED | 1,2,5 |
| NSTAR | COM | 67019E10 | 34,588 | 637,217 | SH | DEFINED | 1,2,5,7,9 |
| NTL INC DEL | COM | 62940M10 | 60,594 | 830,512 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 1,444 | 77,544 | SH | DEFINED | 1 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 18,415 | 725,568 | SH | DEFINED | 1,2 |
| NUANCE COMMUNICATION | COM | 66996710 | 53 | 12,801 | SH | DEFINED | 1 |
| NUCO2 INC | COM | 62942810 | 1,653 | 74,511 | SH | DEFINED | 1,2 |
| NUCOR CORP | COM | 67034610 | 291,243 | 5,564,439 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 1,404 | 91,093 | SH | DEFINED | 1,2 |
| NUVASIVE INC | COM | 67070410 | 658 | 64,155 | SH | DEFINED | 1 |
| NUVEEN INVTS INC | CL A | 67090F10 | 7,252 | 183,732 | SH | DEFINED | 1,2,5 |
| NUVELO INC | COM NEW | 67072M30 | 3,370 | 342,092 | SH | DEFINED | 1,2 |
| NVIDIA CORP | COM | 67066G10 | 106,679 | 4,527,976 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| NVR INC | COM | 62944T10 | 156,134 | 202,929 | SH | DEFINED | 1,2,5 |
| NYFIX INC | COM | 67071210 | 187 | 30,260 | SH | DEFINED | 1,5 |
| NYMAGIC INC | COM | 62948410 | 2,870 | 113,444 | SH | DEFINED | 1,2 |
| O CHARLEYS INC | COM | 67082310 | 5,801 | 296,730 | SH | DEFINED | 1,2 |
| O I CORP | COM | 67084110 | 146 | 14,300 | SH | DEFINED | 1 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 26,873 | 596,504 | SH | DEFINED | 1,2,5,9 |

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|----------------------|-----|----------|---------|------------|----|---------|------------------|
| OAK HILL FINL INC | COM | 67133710 | 1,574 | 40,588 | SH | DEFINED | 1 |
| OAKLEY INC | COM | 67366210 | 4,154 | 325,766 | SH | DEFINED | 1,2,5 |
| OCA INC | COM | 67083Q10 | 3,982 | 627,162 | SH | DEFINED | 1,2,5 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 801,511 | 13,733,911 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| OCEANEERING INTL INC | COM | 67523210 | 15,474 | 414,623 | SH | DEFINED | 1,2,5 |
| OCEANFIRST FINL CORP | COM | 67523410 | 3,808 | 154,502 | SH | DEFINED | 1,2 |
| OCTEL CORP | COM | 67572710 | 5,276 | 253,511 | SH | DEFINED | 1,2,5 |
| OCULAR SCIENCES INC | COM | 67574410 | 13,458 | 274,596 | SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM | 67574610 | 6,484 | 678,237 | SH | DEFINED | 1,2 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 7,949 | 581,052 | SH | DEFINED | 1,2,5 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 3,048 | 120,903 | SH | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 67622010 | 152,265 | 8,771,018 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| OFFICEMAX INC DEL | COM | 67622P10 | 80,499 | 2,565,299 | SH | DEFINED | 1,2,5,6,9,10,13 |
| OFFSHORE LOGISTICS I | COM | 67625510 | 9,487 | 292,192 | SH | DEFINED | 1,2 |
| OGE ENERGY CORP | COM | 67083710 | 38,524 | 1,453,180 | SH | DEFINED | 1,2,5,6,9 |
| OHIO CAS CORP | COM | 67724010 | 26,414 | 1,138,035 | SH | DEFINED | 1,2,5,9 |
| OIL STS INTL INC | COM | 67802610 | 7,103 | 368,217 | SH | DEFINED | 1,2 |
| OLD DOMINION FGHT LI | COM | 67958010 | 8,231 | 236,517 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-------------------|
| OLD NATL BANCORP IND | COM | 68003310 | 25,181 | 973,757 | SH | DEFINED | 1,2,5 |
| OLD REP INTL CORP | COM | 68022310 | 99,592 | 3,936,460 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| OLD SECOND BANCORP I | COM | 68027710 | 6,816 | 213,806 | SH | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 29,753 | 1,351,196 | SH | DEFINED | 1,2,5,9 |
| OLYMPIC STEEL INC | COM | 68162K10 | 890 | 33,554 | SH | DEFINED | 1 |
| OM GROUP INC | COM | 67087210 | 20,421 | 629,888 | SH | DEFINED | 1,2,5 |
| OMEGA FINL CORP | COM | 68209210 | 5,272 | 153,778 | SH | DEFINED | 1,2,5 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 9,038 | 765,948 | SH | DEFINED | 1,2 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 734 | 85,393 | SH | DEFINED | 1,2 |
| OMI CORP NEW | COM | Y6476W10 | 1,474 | 87,496 | SH | DEFINED | 1,5 |
| OMNICARE INC | COM | 68190410 | 56,030 | 1,618,439 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| OMNICELL INC | COM | 68213N10 | 3,340 | 303,655 | SH | DEFINED | 1,2 |
| OMNICOM GROUP INC | COM | 68191910 | 421,386 | 4,997,462 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 14,470 | 788,561 | SH | DEFINED | 1,2,5 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 3,195 | 568,471 | SH | DEFINED | 1,2 |
| ON ASSIGNMENT INC | COM | 68215910 | 183 | 35,336 | SH | DEFINED | 1,2 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 7,044 | 1,551,644 | SH | DEFINED | 1,2 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 9 | 14,100 | SH | DEFINED | 1 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 224 | 10,800 | SH | DEFINED | 1 |
| ONEOK INC NEW | COM | 68268010 | 54,943 | 1,933,267 | SH | DEFINED | 1,2,5,9 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 15,778 | 487,122 | SH | DEFINED | 1,2,5 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 2,310 | 63,911 | SH | DEFINED | 1,2,7 |
| OPEN SOLUTIONS INC | COM | 68371P10 | 4,809 | 185,252 | SH | DEFINED | 1,2 |
| OPENTV CORP | CL A | G6754310 | 129 | 33,518 | SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 13,958 | 902,864 | SH | DEFINED | 1,2,5 |
| OPLINK COMMUNICATION | COM | 68375Q10 | 3,121 | 1,584,331 | SH | DEFINED | 1,2 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 1,648 | 195,741 | SH | DEFINED | 1,2,5 |
| OPSWARE INC | COM | 68383A10 | 6,060 | 825,601 | SH | DEFINED | 1,2,5,7 |
| OPTICAL COMMUNICATIO | CL A | 68382T10 | 470 | 187,923 | SH | DEFINED | 1,2 |
| OPTION CARE INC | COM | 68394810 | 4,236 | 246,396 | SH | DEFINED | 1,2,5 |
| ORACLE CORP | COM | 68389X10 | 1,836,257 | 133,837,964 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 4,176 | 621,448 | SH | DEFINED | 1,2,5 |

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|----------------------|-------------|----------|---------|------------|----|---------|-----------|
| ORBITAL SCIENCES COR | COM | 68556410 | 8,573 | 724,664 | SH | DEFINED | 1,2 |
| ORBOTECH LTD | ORD | M7525310 | 578 | 27,215 | SH | DEFINED | 1,2,7 |
| ORCHID BIOSCIENCES I | COM PAR \$0 | 68571P50 | 119 | 10,331 | SH | DEFINED | 1 |
| OREGON STL MLS INC | COM | 68607910 | 9,089 | 447,950 | SH | DEFINED | 1,2 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 8,739 | 308,673 | SH | DEFINED | 1,2 |
| ORIGEN FINL INC | COM | 68619E20 | 873 | 116,654 | SH | DEFINED | 1 |
| ORIX CORP | SPONSORED | 68633010 | 537 | 7,835 | SH | DEFINED | 1 |
| ORLEANS HOMEBUILDERS | COM | 68658810 | 728 | 36,691 | SH | DEFINED | 1 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 852 | 52,355 | SH | DEFINED | 1 |
| ORTHOLOGIC CORP | COM | 68750J10 | 3,061 | 489,741 | SH | DEFINED | 1,2,5 |
| ORTHOVITA INC | COM | 68750U10 | 2,198 | 524,527 | SH | DEFINED | 1,2 |
| OSCIENT PHARMACEUTIC | COM | 68812R10 | 2,747 | 752,543 | SH | DEFINED | 1,2 |
| OSHKOSH B GOSH INC | CL A | 68822220 | 3,361 | 157,079 | SH | DEFINED | 1,2 |
| OSHKOSH TRUCK CORP | COM | 68823920 | 24,499 | 358,279 | SH | DEFINED | 1,2,5 |
| OSI PHARMACEUTICALS | COM | 67104010 | 52,646 | 703,353 | SH | DEFINED | 1,2,5 |
| OSI SYSTEMS INC | COM | 67104410 | 4,176 | 183,895 | SH | DEFINED | 1,2 |
| OSTEOTECH INC | COM | 68858210 | 164 | 29,836 | SH | DEFINED | 1,5 |
| OTTER TAIL CORP | COM | 68964810 | 9,434 | 369,525 | SH | DEFINED | 1,2,5 |
| OUTBACK STEAKHOUSE I | COM | 68989910 | 38,284 | 836,250 | SH | DEFINED | 1,2,5,7,9 |
| OVERLAND STORAGE INC | COM | 69031010 | 3,020 | 180,967 | SH | DEFINED | 1,2 |
| OVERNITE CORP | COM | 69032210 | 21,592 | 579,806 | SH | DEFINED | 1,2 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 50,447 | 913,902 | SH | DEFINED | 1,2,9 |
| OVERSTOCK COM INC DE | COM | 69037010 | 12,133 | 175,843 | SH | DEFINED | 1,2,5 |
| OWENS & MINOR INC NE | COM | 69073210 | 15,154 | 537,946 | SH | DEFINED | 1,2,5 |
| OWENS ILL INC | COM NEW | 69076840 | 229,880 | 10,149,233 | SH | DEFINED | 1,2,5 |
| OXFORD INDS INC | COM | 69149730 | 9,000 | 217,909 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 98 | 17,729 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| P A M TRANSN SVCS IN | COM | 69314910 | 1,351 | 72,579 | SH | DEFINED | 1,2 |
| P C CONNECTION | COM | 69318J10 | 876 | 92,039 | SH | DEFINED | 1,2 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 24,275 | 430,787 | SH | DEFINED | 1,2 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 1,734 | 82,505 | SH | DEFINED | 1,2 |
| PAB BANKSHARES INC | COM | 69313P10 | 151 | 11,500 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 367,741 | 4,569,342 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PACER INTL INC TENN | COM | 69373H10 | 9,678 | 455,224 | SH | DEFINED | 1,2 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 21,574 | 634,722 | SH | DEFINED | 1,2,5 |
| PACIFIC ENERGY PARTN | COM UNIT | 69422R10 | 683 | 23,600 | SH | DEFINED | 1,2 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 20,664 | 928,316 | SH | DEFINED | 1,2,5,9 |
| PACIFICARE HEALTH SY | COM | 69511210 | 62,646 | 1,108,391 | SH | DEFINED | 1,2,5,9 |
| PACKAGING CORP AMER | COM | 69515610 | 19,857 | 843,192 | SH | DEFINED | 1,2,5,9 |
| PACKETEER INC | COM | 69521010 | 9,603 | 664,571 | SH | DEFINED | 1,2 |
| PACTIV CORP | COM | 69525710 | 116,392 | 4,602,298 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 2,902 | 402,443 | SH | DEFINED | 1,2 |
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 1,825 | 686,089 | SH | DEFINED | 1,2 |
| PALL CORP | COM | 69642930 | 86,503 | 2,988,021 | SH | DEFINED | 1,2,5,6,7,9,10 |
| PALM HARBOR HOMES | COM | 69663910 | 4,115 | 243,777 | SH | DEFINED | 1,2 |
| PALMONE INC | COM | 69713P10 | 20,128 | 637,967 | SH | DEFINED | 1,2,5 |
| PALMSOURCE INC | COM | 69715410 | 2,442 | 191,665 | SH | DEFINED | 1,2,5 |
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 3,721 | 142,719 | SH | DEFINED | 1,2 |
| PAN PACIFIC RETAIL P | COM | 69806L10 | 44,213 | 705,154 | SH | DEFINED | 1,2,3,5 |
| PANERA BREAD CO | CL A | 69840W10 | 18,633 | 462,124 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|---------|-----------|----|---------|-------------------|
| PANTRY INC | COM | 69865710 | 9,390 | 312,071 | SH | DEFINED | 1,2 |
| PAPA JOHNS INTL INC | COM | 69881310 | 10,883 | 315,998 | SH | DEFINED | 1,2 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 25,731 | 621,830 | SH | DEFINED | 1,2,5,9 |
| PAR TECHNOLOGY CORP | COM | 69888410 | 150 | 13,291 | SH | DEFINED | 1 |
| PARADYNE NETWORKS IN | COM | 69911G10 | 1,551 | 431,950 | SH | DEFINED | 1,2 |
| PARALLEL PETE CORP D | COM | 69915710 | 55 | 10,200 | SH | DEFINED | 1 |
| PARAMETRIC TECHNOLOG | COM | 69917310 | 49,636 | 8,427,216 | SH | DEFINED | 1,2,5,6,9,10 |
| PAREXEL INTL CORP | COM | 69946210 | 7,749 | 381,718 | SH | DEFINED | 1,2 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 6,105 | 281,582 | SH | DEFINED | 1,2 |
| PARK NATL CORP | COM | 70065810 | 27,394 | 202,170 | SH | DEFINED | 1,2,5 |
| PARK OHIO HLDGS CORP | COM | 70066610 | 268 | 10,368 | SH | DEFINED | 1 |
| PARKER DRILLING CO | COM | 70108110 | 5,102 | 1,298,329 | SH | DEFINED | 1,2,5 |
| PARKER HANNIFIN CORP | COM | 70109410 | 279,856 | 3,694,961 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PARKVALE FINL CORP | COM | 70149210 | 254 | 8,832 | SH | DEFINED | 1 |
| PARKWAY PPTYS INC | COM | 70159Q10 | 11,830 | 233,106 | SH | DEFINED | 1,2,3 |
| PARTNERRE LTD | COM | G6852T10 | 6,723 | 108,538 | SH | DEFINED | 1,5 |
| PARTNERS TR FINL GRO | COM | 70213F10 | 5,804 | 498,205 | SH | DEFINED | 1,2,5 |
| PARTY CITY CORP | COM | 70214510 | 2,061 | 159,397 | SH | DEFINED | 1,2,5 |
| PATHMARK STORES INC | COM | 70322A10 | 2,376 | 408,929 | SH | DEFINED | 1,2 |
| PATINA OIL & GAS COR | COM | 70322410 | 29,374 | 783,316 | SH | DEFINED | 1,2,5 |
| PATRICK INDS INC | COM | 70334310 | 108 | 10,800 | SH | DEFINED | 1 |
| PATRIOT TRANSN HLDG | COM | 70337B10 | 207 | 4,600 | SH | DEFINED | 1 |
| PATTERSON COMPANIES | COM | 70339510 | 77,583 | 1,788,030 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| PATTERSON UTI ENERGY | COM | 70348110 | 41,204 | 2,118,470 | SH | DEFINED | 1,2,5,7,9 |
| PAULA FINL DEL | COM | 70358810 | 31 | 14,600 | SH | DEFINED | 1 |
| PAXAR CORP | COM | 70422710 | 10,402 | 469,206 | SH | DEFINED | 1,2 |
| PAXSON COMMUNICATION | COM | 70423110 | 615 | 445,651 | SH | DEFINED | 1,2 |
| PAYCHEX INC | COM | 70432610 | 324,800 | 9,530,530 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PAYLESS SHOESOURCE I | COM | 70437910 | 16,094 | 1,308,472 | SH | DEFINED | 1,2,5,9 |
| PC MALL INC | COM | 69323K10 | 2,287 | 102,185 | SH | DEFINED | 1,2 |
| PC-TEL INC | COM | 69325Q10 | 2,962 | 373,549 | SH | DEFINED | 1,2 |
| PDF SOLUTIONS INC | COM | 69328210 | 4,107 | 254,927 | SH | DEFINED | 1,2,5 |
| PDI INC | COM | 69329V10 | 5,092 | 228,547 | SH | DEFINED | 1,2 |
| PEABODY ENERGY CORP | COM | 70454910 | 59,904 | 740,375 | SH | DEFINED | 1,2,5,9 |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 3,278 | 103,883 | SH | DEFINED | 1,2 |
| PEARSON PLC | SPONSORED | 70501510 | 454 | 37,374 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| PEC SOLUTIONS INC | COM | 70510710 | 2,855 | 201,451 | SH | DEFINED | 1,2 |
| PEDIATRIX MED GROUP | COM | 70532410 | 25,322 | 395,342 | SH | DEFINED | 1,2,5 |
| PEETS COFFEE & TEA I | COM | 70556010 | 4,727 | 178,567 | SH | DEFINED | 1,2 |
| PEGASUS COMMUNICATIO | CL A NEW | 70590460 | 115 | 12,380 | SH | DEFINED | 1 |
| PEGASUS SOLUTIONS IN | COM | 70590610 | 4,241 | 336,590 | SH | DEFINED | 1,2 |
| PEGASYSTEMS INC | COM | 70557310 | 1,142 | 133,859 | SH | DEFINED | 1,2 |
| PEMSTAR INC | COM | 70655210 | 70 | 38,824 | SH | DEFINED | 1,5 |
| PENN ENGR & MFG CORP | COM NON VT | 70738930 | 3,313 | 183,048 | SH | DEFINED | 1,2 |
| PENN NATL GAMING INC | COM | 70756910 | 64,230 | 1,060,771 | SH | DEFINED | 1,2,5 |
| PENN VA CORP | COM | 70788210 | 10,471 | 258,109 | SH | DEFINED | 1,2 |
| PENN VA RESOURCES PA | COM | 70788410 | 755 | 14,500 | SH | DEFINED | 1,2 |
| PENN-AMER GROUP INC | COM | 70724710 | 2,366 | 156,680 | SH | DEFINED | 1,2 |
| PENNEY J C INC | COM | 70816010 | 1,715,911 | 41,447,120 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PENNFED FINL SVCS IN | COM | 70816710 | 2,207 | 137,280 | SH | DEFINED | 1,2 |

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|---------------------------------|------------|----------|-----------|-------------|----|---------|--------------------|
| PENNRock FINL SVCS C COM | | 70835210 | 4,538 | 116,621 | SH | DEFINED | 1,2 |
| PENNSYLVANIA RL ESTA SH BEN INT | | 70910210 | 31,040 | 725,243 | SH | DEFINED | 1,2,3,5 |
| PENTAIR INC | COM | 70963110 | 63,329 | 1,453,828 | SH | DEFINED | 1,2,5,9 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 2,909 | 243,259 | SH | DEFINED | 1,2 |
| PEOPLES BANCORP INC | COM | 70978910 | 4,442 | 161,945 | SH | DEFINED | 1,2 |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 14,777 | 379,974 | SH | DEFINED | 1,2,5 |
| PEOPLES ENERGY CORP | COM | 71103010 | 58,429 | 1,329,450 | SH | DEFINED | 1,2,5,6,9,10 |
| PEOPLES HLDG CO | COM | 71114810 | 4,288 | 129,536 | SH | DEFINED | 1,2 |
| PEOPLESOFT INC | COM | 71271310 | 5,907 | 223,003 | SH | DEFINED | 1,7,8,9 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 15,572 | 912,271 | SH | DEFINED | 1,2,5 |
| PEPCO HOLDINGS INC | COM | 71329110 | 67,538 | 3,167,817 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| PEPSI BOTTLING GROUP | COM | 71340910 | 422,337 | 15,618,973 | SH | DEFINED | 1,2,5,6,9,10,12,13 |
| PEPSIAMERICAS INC | COM | 71343P20 | 27,052 | 1,273,625 | SH | DEFINED | 1,2,5,6,7,9 |
| PEPSICO INC | COM | 71344810 | 2,643,660 | 50,644,826 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PEREGRINE PHARMACEUT | COM | 71366110 | 2,057 | 1,757,739 | SH | DEFINED | 1,2,5 |
| PERFORMANCE FOOD GRO | COM | 71375510 | 18,244 | 677,951 | SH | DEFINED | 1,2,5 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 135 | 14,517 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 2,880 | 305,382 | SH | DEFINED | 1,2 |
| PERINI CORP | COM | 71383910 | 2,160 | 129,398 | SH | DEFINED | 1,2 |
| PERKINELMER INC | COM | 71404610 | 94,873 | 4,218,459 | SH | DEFINED | 1,2,5,6,9,10,12,13 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 23 | 12,500 | SH | DEFINED | 1 |
| PEROT SYS CORP | CL A | 71426510 | 17,613 | 1,098,724 | SH | DEFINED | 1,2,5 |
| PERRIGO CO | COM | 71429010 | 20,342 | 1,177,881 | SH | DEFINED | 1,2,5,9 |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 6,027 | 380,762 | SH | DEFINED | 1,2 |
| PERUSAHAAN PERS INDO | SPONSORED | 71568010 | 371 | 11,904 | SH | DEFINED | 1,2,4 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 66 | 13,600 | SH | DEFINED | 1 |
| PETCO ANIMAL SUPPLIE | COM NEW | 71601620 | 20,760 | 525,845 | SH | DEFINED | 1,2 |
| PETMED EXPRESS INC | COM | 71638210 | 816 | 107,216 | SH | DEFINED | 1 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 772 | 64,717 | SH | DEFINED | 1,2,7 |
| PETRO-CDA | COM | 71644E10 | 715 | 14,008 | SH | DEFINED | 1,5 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 2,060 | 38,367 | SH | DEFINED | 1 |
| PETROKAZAKHSTAN INC | COM | 71649P10 | 4,337 | 116,910 | SH | DEFINED | 1,2,7 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 24,850 | 686,286 | SH | DEFINED | 1,2 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 48,222 | 1,212,209 | SH | DEFINED | 1,2,4,5 |
| PETROLEUM DEV CORP | COM | 71657810 | 10,615 | 275,212 | SH | DEFINED | 1,2,5 |
| PETROQUEST ENERGY IN | COM | 71674810 | 231 | 46,500 | SH | DEFINED | 1 |
| PETSMART INC | COM | 71676810 | 97,885 | 2,755,007 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| PFF BANCORP INC | COM | 69331W10 | 12,235 | 264,081 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 6,210,659 | 230,965,389 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PG&E CORP | COM | 69331C10 | 445,052 | 13,372,956 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PHARMACEUTICAL PROD | COM | 71712410 | 22,905 | 554,726 | SH | DEFINED | 1,2,5 |
| PHARMACYCLICS INC | COM | 71693310 | 2,365 | 225,903 | SH | DEFINED | 1,2 |
| PHARMION CORP | COM | 71715B40 | 9,658 | 228,816 | SH | DEFINED | 1,2 |
| PHARMOS CORP | COM NEW | 71713920 | 1,692 | 1,191,855 | SH | DEFINED | 1,2 |
| PHASE FORWARD INC | COM | 71721R40 | 332 | 40,590 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|------------------|
| PHELPS DODGE CORP | COM | 71726510 | 328,889 | 3,324,798 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PHILADELPHIA CONS HL | COM | 71752810 | 19,623 | 296,685 | SH | DEFINED | 1,2,5 |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 3,855 | 154,562 | SH | DEFINED | 1,2,7 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 18,513 | 685,655 | SH | DEFINED | 1,2 |
| PHOENIX COS INC NEW | COM | 71902E10 | 19,681 | 1,574,477 | SH | DEFINED | 1,2,5 |

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|---------------------------|------------|----------|---------|-----------|----|---------|-------------------|
| PHOENIX TECHNOLOGY L | COM | 71915310 | 116 | 14,094 | SH | DEFINED | 1 |
| PHOTON DYNAMICS INC | COM | 71936410 | 5,676 | 234,265 | SH | DEFINED | 1,2 |
| PHOTRONICS INC | COM | 71940510 | 12,243 | 741,995 | SH | DEFINED | 1,2,5 |
| PICO HLDGS INC | COM NEW | 69336620 | 2,123 | 102,191 | SH | DEFINED | 1,2 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 25,490 | 1,096,831 | SH | DEFINED | 1,2,5 |
| PIER 1 IMPORTS INC | COM | 72027910 | 20,110 | 1,020,787 | SH | DEFINED | 1,2,5,9 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 10,122 | 329,916 | SH | DEFINED | 1,2 |
| PINNACLE AIRL CORP | COM | 72344310 | 4,008 | 287,539 | SH | DEFINED | 1,2 |
| PINNACLE ENTMT INC | COM | 72345610 | 10,246 | 517,991 | SH | DEFINED | 1,2,5 |
| PINNACLE SYS INC | COM | 72348110 | 5,762 | 944,526 | SH | DEFINED | 1,2,5 |
| PINNACLE WEST CAP CO | COM | 72348410 | 126,496 | 2,848,364 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PIIONEER NAT RES CO | COM | 72378710 | 93,772 | 2,671,565 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| PIPER JAFFRAY COS | COM | 72407810 | 14,050 | 293,021 | SH | DEFINED | 1,2,5,7 |
| PITNEY BOWES INC | COM | 72447910 | 292,572 | 6,321,791 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PIXAR | COM | 72581110 | 21,377 | 249,705 | SH | DEFINED | 1,2,5,6 |
| PIXELWORKS INC | COM | 72581M10 | 8,055 | 710,356 | SH | DEFINED | 1,2,5 |
| PLACER SIERRA BANC SH | COM | 72607910 | 1,465 | 51,519 | SH | DEFINED | 1 |
| PLAINS ALL AMERN PIP UNIT | LTD P | 72650310 | 1,882 | 49,867 | SH | DEFINED | 1,5 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 38,758 | 1,490,699 | SH | DEFINED | 1,2,5,9 |
| PLANAR SYS INC | COM | 72690010 | 5,781 | 514,790 | SH | DEFINED | 1,2,5 |
| PLANETOUT INC | COM | 72705810 | 749 | 55,050 | SH | DEFINED | 1 |
| PLANTRONICS INC NEW | COM | 72749310 | 23,575 | 568,475 | SH | DEFINED | 1,2,5,9 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 667 | 21,440 | SH | DEFINED | 1,2,5 |
| PLATO LEARNING INC | COM | 72764Y10 | 2,110 | 283,246 | SH | DEFINED | 1,2 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 3,325 | 270,524 | SH | DEFINED | 1,2 |
| PLAYTEX PRODS INC | COM | 72813P10 | 3,886 | 486,390 | SH | DEFINED | 1,2 |
| PLEXUS CORP | COM | 72913210 | 15,854 | 1,218,626 | SH | DEFINED | 1,2,5,9 |
| PLUG POWER INC | COM | 72919P10 | 4,436 | 726,052 | SH | DEFINED | 1,2,5 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 183,120 | 4,763,799 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PLUMTREE SOFTWARE IN | COM | 72940Q10 | 75 | 16,680 | SH | DEFINED | 1 |
| PLX TECHNOLOGY INC | COM | 69341710 | 2,982 | 286,733 | SH | DEFINED | 1,2 |
| PMA CAP CORP | CL A | 69341920 | 4,429 | 427,966 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 164 | 10,828 | SH | DEFINED | 1 |
| PMC-SIERRA INC | COM | 69344F10 | 48,111 | 4,276,561 | SH | DEFINED | 1,2,5,6,9,10 |
| PMI GROUP INC | COM | 69344M10 | 75,938 | 1,818,870 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| PNC FINL SVCS GROUP | COM | 69347510 | 499,684 | 8,699,235 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PNM RES INC | COM | 69349H10 | 35,882 | 1,418,802 | SH | DEFINED | 1,2,5,9 |
| POGO PRODUCING CO | COM | 73044810 | 50,462 | 1,040,664 | SH | DEFINED | 1,2,5,7,9 |
| POINT THERAPEUTICS I | COM | 73069410 | 55 | 10,341 | SH | DEFINED | 1 |
| POLARIS INDS INC | COM | 73106810 | 29,833 | 438,596 | SH | DEFINED | 1,2,5 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 14,591 | 342,503 | SH | DEFINED | 1,2,5 |
| POLYCOM INC | COM | 73172K10 | 33,571 | 1,439,583 | SH | DEFINED | 1,2,5,9 |
| POLYMEDICA CORP | COM | 73173810 | 15,192 | 407,404 | SH | DEFINED | 1,2 |
| POLYONE CORP | COM | 73179P10 | 12,928 | 1,426,979 | SH | DEFINED | 1,2,5 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 360 | 23,641 | SH | DEFINED | 1,2 |
| POPE & TALBOT INC | COM | 73282710 | 4,082 | 238,553 | SH | DEFINED | 1,2,5 |
| POPULAR INC | COM | 73317410 | 65,667 | 2,277,717 | SH | DEFINED | 1,2,5 |
| PORTAL SOFTWARE INC | COM NEW | 73612630 | 872 | 332,908 | SH | DEFINED | 1,2 |
| PORTALPLAYER INC | COM | 73618720 | 1,140 | 46,189 | SH | DEFINED | 1 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 12,818 | 310,957 | SH | DEFINED | 1,2 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 477 | 38,713 | SH | DEFINED | 1 |
| POSCO | SPONSORED | 69348310 | 3,614 | 81,151 | SH | DEFINED | 1 |
| POSSIS MEDICAL INC | COM | 73740710 | 5,771 | 428,131 | SH | DEFINED | 1,2 |
| POST PPTYS INC | COM | 73746410 | 31,708 | 908,529 | SH | DEFINED | 1,2,3,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ DISCRE- | TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|------------------|---------|--------------------|
| POTASH CORP SASK INC | COM | 73755L10 | 428 | 5,158 | SH | DEFINED | 1 |
| POTLATCH CORP | COM | 73762810 | 31,144 | 615,745 | SH | DEFINED | 1,2,5,9 |
| POWELL INDS INC | COM | 73912810 | 3,959 | 214,125 | SH | DEFINED | 1,2 |
| POWER INTEGRATIONS I | COM | 73927610 | 9,740 | 492,400 | SH | DEFINED | 1,2,5 |
| POWER-ONE INC | COM | 73930810 | 22,477 | 2,519,853 | SH | DEFINED | 1,2,5,6,9,10 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 15,743 | 1,856,438 | SH | DEFINED | 1,2,5,9 |
| POZEN INC | COM | 73941U10 | 3,096 | 425,794 | SH | DEFINED | 1,2,5 |
| PPG INDS INC | COM | 69350610 | 345,766 | 5,072,861 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PPL CORP | COM | 69351T10 | 347,222 | 6,516,936 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PRA INTL | COM | 69353C10 | 1,512 | 60,997 | SH | DEFINED | 1 |
| PRAECIS PHARMACEUTIC | COM | 73942110 | 1,367 | 719,442 | SH | DEFINED | 1,2,5 |
| PRAXAIR INC | COM | 74005P10 | 420,518 | 9,524,760 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 7,867 | 209,506 | SH | DEFINED | 1,2 |
| PRECISION CASTPARTS | COM | 74018910 | 65,408 | 995,853 | SH | DEFINED | 1,2,5,9 |
| PRECISION DRILLING C | COM | 74022D10 | 524 | 8,345 | SH | DEFINED | 1 |
| PREFORMED LINE PRODS | COM | 74044410 | 212 | 7,300 | SH | DEFINED | 1 |
| PREMCOR INC | COM | 74045Q10 | 16,907 | 400,918 | SH | DEFINED | 1,2,5 |
| PRENTISS PPTYS TR | SH BEN INT | 74070610 | 35,908 | 940,002 | SH | DEFINED | 1,2,3,5 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 6,086 | 358,839 | SH | DEFINED | 1,2 |
| PRESSTEK INC | COM | 74111310 | 4,040 | 417,372 | SH | DEFINED | 1,2 |
| PRG-SCHULTZ INTERNAT | COM | 69357C10 | 3,438 | 683,442 | SH | DEFINED | 1,2 |
| PRICE COMMUNICATIONS | COM NEW | 74143730 | 12,000 | 645,535 | SH | DEFINED | 1,2,5 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 206,163 | 3,314,515 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PRICELINE COM INC | COM NEW | 74150340 | 10,556 | 447,470 | SH | DEFINED | 1,2,5 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 30,191 | 1,469,859 | SH | DEFINED | 1,2,5,7,9 |
| PRIME GROUP REALTY T | SH BEN INT | 74158J10 | 213 | 33,142 | SH | DEFINED | 1,5 |
| PRIMEDIA INC | COM | 74157K10 | 6,708 | 1,765,151 | SH | DEFINED | 1,2,5 |
| PRIMUS TELECOMMUNICA | COM | 74192910 | 3,171 | 997,286 | SH | DEFINED | 1,2 |
| PRINCETON REVIEW INC | COM | 74235210 | 1,615 | 262,680 | SH | DEFINED | 1,2,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 403,612 | 9,858,623 | SH | DEFINED | 1,2,5,6,9,10,13 |
| PRIORITY HEALTHCARE | CL B | 74264T10 | 10,828 | 497,386 | SH | DEFINED | 1,2,5 |
| PRIVATEBANCORP INC | COM | 74296210 | 8,049 | 249,721 | SH | DEFINED | 1,2,5 |
| PROASSURANCE CORP | COM | 74267C10 | 15,960 | 408,086 | SH | DEFINED | 1,2,5 |
| PROCTER & GAMBLE CO | COM | 74271810 | 4,548,245 | 82,575,256 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PROGENICS PHARMACEUT | COM | 74318710 | 2,487 | 144,919 | SH | DEFINED | 1,2 |
| PROGRESS ENERGY INC | COM | 74326310 | 1,079,024 | 23,851,106 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 12,368 | 529,683 | SH | DEFINED | 1,2,5 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 472,952 | 5,574,640 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PROLOGIS | SH BEN INT | 74341010 | 275,020 | 6,347,104 | SH | DEFINED | 1,2,3,5,6,7,8,9,10 |
| PROQUEST COMPANY | COM | 74346P10 | 10,664 | 359,058 | SH | DEFINED | 1,2,5 |
| PROSPERITY BANCSHARE | COM | 74360610 | 7,680 | 262,916 | SH | DEFINED | 1,2 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 62,194 | 1,456,883 | SH | DEFINED | 1,2,5,9 |
| PROTEIN DESIGN LABS | COM | 74369L10 | 22,206 | 1,074,852 | SH | DEFINED | 1,2,5,9 |
| PROVIDE COMM INC | COM | 74373W10 | 2,973 | 80,026 | SH | DEFINED | 1,2 |
| PROVIDENT BANCORP IN | COM | 74383A10 | 8,023 | 608,281 | SH | DEFINED | 1,2 |
| PROVIDENT BANKSHARES | COM | 74385910 | 22,307 | 613,336 | SH | DEFINED | 1,2,5 |
| PROVIDENT FINL HLDGS | COM | 74386810 | 1,874 | 65,038 | SH | DEFINED | 1,2 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 23,188 | 1,197,121 | SH | DEFINED | 1,2,5 |
| PROVIDIAN FINL CORP | COM | 74406A10 | 180,103 | 10,935,225 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PROVINCE HEALTHCARE | COM | 74397710 | 16,090 | 719,906 | SH | DEFINED | 1,2,5 |
| PROXYMED INC | COM NEW | 74429030 | 438 | 44,561 | SH | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | COM | 74432010 | 784,081 | 14,266,396 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| PRUDENTIAL PLC | ADR | 74435K20 | 880 | 50,571 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 18,787 | 416,561 | SH | DEFINED | 1,2,3,5 |
| PSS WORLD MED INC | COM | 69366A10 | 12,912 | 1,031,714 | SH | DEFINED | 1,2,5 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 5,609 | 153,406 | SH | DEFINED | 1,2 |
| PUBLIC STORAGE INC | COM | 74460D10 | 115,621 | 2,073,927 | SH | DEFINED | 1,2,3,5,7,8,9,10 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 381,240 | 7,364,116 | SH | DEFINED | 1,2,5,6,7,8,9,10 |

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PUBLICIS S A NEW SPONSORED 74463M10 205 6,249 SH DEFINED 1

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-----------|
| PUGET ENERGY INC NEW | COM | 74531010 | 29,306 | 1,186,493 | SH | DEFINED 1,2,5,7,9 | |
| PULITZER INC | COM | 74576910 | 9,993 | 154,099 | SH | DEFINED 1,2 | |
| PULTE HOMES INC | COM | 74586710 | 204,675 | 3,208,069 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| QAD INC | COM | 74727D10 | 1,301 | 145,903 | SH | DEFINED 1,2 | |
| QC HLDGS INC | COM | 74729T10 | 851 | 44,427 | SH | DEFINED 1 | |
| QLOGIC CORP | COM | 74727710 | 205,898 | 5,605,707 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| QUADRAMED CORP | COM | 74730W10 | 47 | 18,976 | SH | DEFINED 1 | |
| QUAKER CHEM CORP | COM | 74731610 | 2,948 | 118,693 | SH | DEFINED 1,2,5 | |
| QUALCOMM INC | COM | 74752510 | 2,073,568 | 48,904,915 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| QUALITY DISTR INC FL | COM | 74756M10 | 709 | 83,913 | SH | DEFINED 1,2 | |
| QUALITY SYS INC | COM | 74758210 | 4,409 | 73,727 | SH | DEFINED 1,2 | |
| QUANEX CORP | COM | 74762010 | 16,996 | 247,860 | SH | DEFINED 1,2 | |
| QUANTA SVCS INC | COM | 74762E10 | 12,413 | 1,551,593 | SH | DEFINED 1,2,5,9 | |
| QUANTUM CORP | COM DSSG | 74790620 | 6,193 | 2,363,842 | SH | DEFINED 1,2,5 | |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 80 | 13,289 | SH | DEFINED 1 | |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 254,731 | 2,665,945 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| QUEST SOFTWARE INC | COM | 74834T10 | 12,386 | 776,581 | SH | DEFINED 1,2,5 | |
| QUESTAR CORP | COM | 74835610 | 53,522 | 1,050,276 | SH | DEFINED 1,2,5,9 | |
| QUICKSILVER RESOURCE | COM | 74837R10 | 17,765 | 483,000 | SH | DEFINED 1,2 | |
| QUIDEL CORP | COM | 74838J10 | 2,343 | 461,257 | SH | DEFINED 1,2,5 | |
| QUIKSILVER INC | COM | 74838C10 | 26,012 | 873,192 | SH | DEFINED 1,2,5 | |
| QUINTON CARDIOLOGY S | COM | 74877310 | 195 | 18,500 | SH | DEFINED 1 | |
| QUIXOTE CORP | COM | 74905610 | 2,109 | 103,375 | SH | DEFINED 1,2 | |
| QWEST COMMUNICATIONS | COM | 74912110 | 555,465 | 125,104,678 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| R & B INC | COM | 74912410 | 224 | 8,969 | SH | DEFINED 1 | |
| R & G FINANCIAL CORP | CL B | 74913610 | 25,513 | 656,197 | SH | DEFINED 1,2 | |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 34,498 | 584,224 | SH | DEFINED 1,2,5 | |
| RADIAN GROUP INC | COM | 75023610 | 83,295 | 1,564,527 | SH | DEFINED 1,2,5,7,8,9,10,11 | |
| RADIATION THERAPY SV | COM | 75032320 | 961 | 56,506 | SH | DEFINED 1 | |
| RADIO ONE INC | CL A | 75040P10 | 1,341 | 83,311 | SH | DEFINED 1,2 | |
| RADIO ONE INC | CL D NON V | 75040P40 | 11,215 | 695,724 | SH | DEFINED 1,2,5 | |
| RADIOLOGIX INC | COM | 75040K10 | 60 | 13,600 | SH | DEFINED 1 | |
| RADIOSHACK CORP | COM | 75043810 | 152,333 | 4,633,010 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| RADISYS CORP | COM | 75045910 | 9,024 | 461,804 | SH | DEFINED 1,2,5 | |
| RAE SYS INC | COM | 75061P10 | 2,869 | 392,948 | SH | DEFINED 1,2 | |
| RAILAMERICA INC | COM | 75075310 | 6,289 | 481,892 | SH | DEFINED 1,2 | |
| RAINDANCE COMM | COM | 75086X10 | 45 | 19,600 | SH | DEFINED 1 | |
| RAINMAKER SYSTEMS | COM | 75087510 | 15 | 11,900 | SH | DEFINED 1 | |
| RAIT INVT TR | COM | 74922710 | 9,507 | 339,913 | SH | DEFINED 1,2,5 | |
| RALCORP HLDGS INC NE | COM | 75102810 | 20,269 | 483,399 | SH | DEFINED 1,2,5 | |
| RAMBUS INC DEL | COM | 75091710 | 24,031 | 1,044,832 | SH | DEFINED 1,2,5 | |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 10,077 | 312,465 | SH | DEFINED 1,2,3 | |
| RANGE RES CORP | COM | 75281A10 | 19,140 | 935,471 | SH | DEFINED 1,2 | |
| RANK GROUP PLC | SPONSORED | 75303710 | 109 | 10,494 | SH | DEFINED 1 | |
| RARE HOSPITALITY INT | COM | 75382010 | 16,648 | 522,534 | SH | DEFINED 1,2,5 | |
| RAVEN INDS INC | COM | 75421210 | 4,599 | 215,821 | SH | DEFINED 1,2 | |
| RAYMOND JAMES FINANC | COM | 75473010 | 26,333 | 850,009 | SH | DEFINED 1,2,5,9 | |
| RAYONIER INC | COM | 75490710 | 34,021 | 695,586 | SH | DEFINED 1,2,5,9 | |
| RAYOVAC CORP | COM | 75508110 | 28,690 | 938,816 | SH | DEFINED 1,2 | |

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|-----------------------|---------|----------|---------|------------|----|---------|------------------|
| RAYTHEON CO | COM NEW | 75511150 | 572,995 | 14,756,500 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| RC2 CORP | COM | 74938810 | 7,192 | 220,622 | SH | DEFINED | 1,2 |
| READERS DIGEST ASSN | COM | 75526710 | 27,750 | 1,994,940 | SH | DEFINED | 1,2,5,9 |
| READING INTERNATIONAL | CL A | 75540810 | 1,550 | 185,396 | SH | DEFINED | 1,2 |
| REALNETWORKS INC | COM | 75605L10 | 10,335 | 1,561,174 | SH | DEFINED | 1,2,5 |
| REALTY INCOME CORP | COM | 75610910 | 31,749 | 627,692 | SH | DEFINED | 1,2,5 |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 46,105 | 1,405,197 | SH | DEFINED | 1,2,3,5 |
| RED HAT INC | COM | 75657710 | 18,226 | 1,365,209 | SH | DEFINED | 1,2,5 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 8,888 | 166,226 | SH | DEFINED | 1,2 |
| REDBACK NETWORKS INC | COM NEW | 75720950 | 4,755 | 887,062 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRE-TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|------------------------|------------------|
| REDWOOD TR INC | COM | 75807540 | 18,071 | 291,042 | SH | DEFINED | 1,2,5 |
| REEBOK INTL LTD | COM | 75811010 | 58,802 | 1,336,398 | SH | DEFINED | 1,2,5,6,9,10 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 3,183 | 115,943 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 15,743 | 424,340 | SH | DEFINED | 1,2 |
| REGAL BELOIT CORP | COM | 75875010 | 15,415 | 538,969 | SH | DEFINED | 1,2,5 |
| REGAL ENTMT GROUP | CL A | 75876610 | 8,636 | 416,185 | SH | DEFINED | 1,2,5 |
| REGENCY CTRS CORP | COM | 75884910 | 59,485 | 1,073,742 | SH | DEFINED | 1,2,3,5 |
| REGENERATION TECH IN | COM | 75886N10 | 5,171 | 493,391 | SH | DEFINED | 1,2 |
| REGENERON PHARMACEUT | COM | 75886F10 | 5,842 | 634,282 | SH | DEFINED | 1,2,5 |
| REGENT COMMUNICATION | COM | 75886510 | 2,432 | 458,836 | SH | DEFINED | 1,2 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 435,869 | 12,246,939 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| REGIS CORP MINN | COM | 75893210 | 23,966 | 519,314 | SH | DEFINED | 1,2,5,9 |
| REGISTER COM INC | COM | 75914G10 | 323 | 50,503 | SH | DEFINED | 1,2 |
| REHABCARE GROUP INC | COM | 75914810 | 13,224 | 472,461 | SH | DEFINED | 1,2,5 |
| REINSURANCE GROUP AM | COM | 75935110 | 11,141 | 229,942 | SH | DEFINED | 1,2,5 |
| RELIANCE STEEL & ALU | COM | 75950910 | 16,990 | 436,095 | SH | DEFINED | 1,2,5 |
| RELIANT ENERGY INC | COM | 75952B10 | 35,757 | 2,619,536 | SH | DEFINED | 1,2,5 |
| RELIV INTL INC | COM | 75952R10 | 189 | 21,125 | SH | DEFINED | 1 |
| REMEC INC | COM | 75954310 | 6,415 | 889,730 | SH | DEFINED | 1,2 |
| REMINGTON OIL & GAS | COM | 75959430 | 17,976 | 659,681 | SH | DEFINED | 1,2 |
| RENAISSANCE LEARNING | COM | 75968L10 | 3,322 | 179,009 | SH | DEFINED | 1,2 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 16,425 | 315,371 | SH | DEFINED | 1,5,7,8,9,10,12, |
| RENAL CARE GROUP INC | COM | 75993010 | 29,950 | 832,165 | SH | DEFINED | 1,2,5,9 |
| RENOVIS INC | COM | 75988510 | 3,402 | 236,547 | SH | DEFINED | 1,2 |
| RENT A CTR INC NEW | COM | 76009N10 | 32,418 | 1,223,338 | SH | DEFINED | 1,2,5,9 |
| RENT WAY INC | COM | 76009U10 | 2,975 | 371,378 | SH | DEFINED | 1,2,5 |
| RENTRAK CORP | COM | 76017410 | 191 | 15,300 | SH | DEFINED | 1 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 1,253 | 48,013 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 578 | 43,566 | SH | DEFINED | 1 |
| REPUBLIC BANCORP INC | COM | 76028210 | 17,190 | 1,125,014 | SH | DEFINED | 1,2,5 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 3,965 | 154,294 | SH | DEFINED | 1,2 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 177 | 11,550 | SH | DEFINED | 1 |
| REPUBLIC SVCS INC | COM | 76075910 | 101,210 | 3,017,597 | SH | DEFINED | 1,2,5,7,8,9,10,1 |
| RES-CARE INC | COM | 76094310 | 6,758 | 444,018 | SH | DEFINED | 1,2 |
| RESEARCH IN MOTION L | COM | 76097510 | 2,343 | 28,428 | SH | DEFINED | 1,5 |
| RESMED INC | COM | 76115210 | 17,031 | 333,283 | SH | DEFINED | 1,2,5 |
| RESOURCE AMERICA INC | CL A | 76119520 | 8,159 | 251,034 | SH | DEFINED | 1,2,5 |
| RESOURCES CONNECTION | COM | 76122Q10 | 18,143 | 334,057 | SH | DEFINED | 1,2 |
| RESPIRONICS INC | COM | 76123010 | 17,834 | 328,067 | SH | DEFINED | 1,2,5 |
| RESTORATION HARDWARE | COM | 76098110 | 2,645 | 460,818 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|---------|-----------|----|---------|------------------|
| RETAIL VENTURES INC | COM | 76128Y10 | 988 | 139,215 | SH | DEFINED | 1,2 |
| RETALIX LTD | ORD | M8215W10 | 675 | 30,900 | SH | DEFINED | 1,2 |
| RETEK INC | COM | 76128Q10 | 6,213 | 1,010,229 | SH | DEFINED | 1,2,5,9 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 121 | 26,200 | SH | DEFINED | 1 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 484 | 11,266 | SH | DEFINED | 1 |
| REVLON INC | CL A | 76152550 | 4,916 | 2,137,450 | SH | DEFINED | 1,2 |
| REWARDS NETWORK INC | COM | 76155710 | 1,799 | 256,950 | SH | DEFINED | 1,2 |
| REYNOLDS & REYNOLDS | CL A | 76169510 | 20,580 | 776,322 | SH | DEFINED | 1,2,5,9 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 265,073 | 3,372,427 | SH | DEFINED | 1,2,5,6,7,9,10,1 |
| RF MICRODEVICES INC | COM | 74994110 | 22,836 | 3,338,571 | SH | DEFINED | 1,2,5,9 |
| RICHARDSON ELECTRS L | COM | 76316510 | 113 | 10,700 | SH | DEFINED | 1 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 4,059 | 166,232 | SH | DEFINED | 1,2 |
| RIGGS NATL CORP WASH | COM | 76657010 | 5,488 | 258,114 | SH | DEFINED | 1,2 |
| RIGHTNOW TECHNOLOGIE | COM | 76657R10 | 775 | 47,971 | SH | DEFINED | 1 |
| RIMAGE CORP | COM | 76672110 | 199 | 12,400 | SH | DEFINED | 1 |
| RIO TINTO PLC | SPONSORED | 76720410 | 19,955 | 167,390 | SH | DEFINED | 1,2 |
| RITE AID CORP | COM | 76775410 | 12,873 | 3,517,235 | SH | DEFINED | 1,2,5 |
| RLI CORP | COM | 74960710 | 101,036 | 2,430,491 | SH | DEFINED | 1,2 |
| ROANOKE ELEC STL COR | COM | 76984110 | 286 | 13,850 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|---------------------------|------------------|
| ROBBINS & MYERS INC | COM | 77019610 | 3,844 | 161,318 | SH | DEFINED | 1,2 |
| ROBERT HALF INTL INC | COM | 77032310 | 131,947 | 4,483,424 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ROCK OF AGES CORP | CL A | 77263210 | 85 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 6,224 | 410,558 | SH | DEFINED | 1,2 |
| ROCKWELL AUTOMATION | COM | 77390310 | 265,104 | 5,350,242 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ROCKWELL COLLINS INC | COM | 77434110 | 216,098 | 5,479,154 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 8,901 | 209,687 | SH | DEFINED | 1,2,5 |
| ROGERS COMMUNICATION | CL B | 77510920 | 367 | 14,045 | SH | DEFINED | 1 |
| ROGERS CORP | COM | 77513310 | 10,825 | 251,151 | SH | DEFINED | 1,2 |
| ROHM & HAAS CO | COM | 77537110 | 251,478 | 5,685,688 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ROLLINS INC | COM | 77571110 | 11,041 | 419,505 | SH | DEFINED | 1,2,9 |
| ROPER INDS INC NEW | COM | 77669610 | 23,650 | 389,179 | SH | DEFINED | 1,2,5 |
| ROSS STORES INC | COM | 77829610 | 72,511 | 2,511,627 | SH | DEFINED | 1,2,5,7,8,9,10,1 |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 1,134 | 103,615 | SH | DEFINED | 1,2,7 |
| ROTONICS MFG INC | COM | 77890310 | 31 | 10,400 | SH | DEFINED | 1 |
| ROWAN COS INC | COM | 77938210 | 86,036 | 3,321,865 | SH | DEFINED | 1,2,5,6,9,10 |
| ROYAL & SUN ALLIANCE | SPON ADR N | 78004V20 | 101 | 13,302 | SH | DEFINED | 1 |
| ROYAL BANCSHARES PA | CL A | 78008110 | 1,731 | 64,076 | SH | DEFINED | 1,2 |
| ROYAL BK CDA MONTREA | COM | 78008710 | 340 | 6,367 | SH | DEFINED | 1 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 10,840 | 199,124 | SH | DEFINED | 1,5,7 |
| ROYAL DUTCH PETE CO | NY REG EUR | 78025780 | 8,244 | 143,680 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 6,330 | 347,026 | SH | DEFINED | 1,2,5 |
| RPC INC | COM | 74966010 | 4,023 | 160,139 | SH | DEFINED | 1,2,5 |
| RPM INTL INC | COM | 74968510 | 26,299 | 1,337,674 | SH | DEFINED | 1,2,5,9 |
| RSA SEC INC | COM | 74971910 | 46,189 | 2,302,557 | SH | DEFINED | 1,2,5,9 |
| RTI INTL METALS INC | COM | 74973W10 | 6,596 | 321,131 | SH | DEFINED | 1,2 |
| RUBY TUESDAY INC | COM | 78118210 | 23,430 | 898,372 | SH | DEFINED | 1,2,5,9 |
| RUDDICK CORP | COM | 78125810 | 17,910 | 825,730 | SH | DEFINED | 1,2,5,9 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 3,136 | 182,664 | SH | DEFINED | 1,2,5 |
| RURAL CELLULAR CORP | CL A | 78190410 | 73 | 11,642 | SH | DEFINED | 1 |
| RUSH ENTERPRISES INC | CL B | 78184630 | 1,311 | 75,752 | SH | DEFINED | 1 |

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|----------------------|-----------|----------|---------|------------|----|---------|-------------------|
| RUSS BERRIE & CO | COM | 78223310 | 3,306 | 144,731 | SH | DEFINED | 1,2 |
| RUSSELL CORP | COM | 78235210 | 9,236 | 474,123 | SH | DEFINED | 1,2 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 489 | 12,005 | SH | DEFINED | 1,2,5,7 |
| RYANS RESTAURANT GRO | COM | 78352010 | 9,625 | 624,194 | SH | DEFINED | 1,2,5 |
| RYDER SYS INC | COM | 78354910 | 79,530 | 1,664,851 | SH | DEFINED | 1,2,5,6,9,10 |
| RYERSON TULL INC NEW | COM | 78375P10 | 5,221 | 331,508 | SH | DEFINED | 1,2 |
| RYLAND GROUP INC | COM | 78376410 | 47,580 | 826,908 | SH | DEFINED | 1,2,5,9 |
| S & T BANCORP INC | COM | 78385910 | 13,464 | 357,219 | SH | DEFINED | 1,2,5 |
| S L INDS INC | COM | 78441310 | 166 | 11,700 | SH | DEFINED | 1 |
| S Y BANCORP INC | COM | 78506010 | 3,780 | 156,859 | SH | DEFINED | 1,2 |
| S1 CORPORATION | COM | 78463B10 | 9,398 | 1,038,424 | SH | DEFINED | 1,2,5 |
| SABRE HLDGS CORP | CL A | 78590510 | 110,263 | 4,975,753 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SAFECO CORP | COM | 78642910 | 188,503 | 3,608,400 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 3,664 | 1,728,075 | SH | DEFINED | 1,2,5 |
| SAFENET INC | COM | 78645R10 | 12,483 | 339,769 | SH | DEFINED | 1,2 |
| SAFETY INS GROUP INC | COM | 78648T10 | 4,817 | 153,755 | SH | DEFINED | 1,2 |
| SAFWAY INC | COM NEW | 78651420 | 242,047 | 12,261,743 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SAFLINK CORP | COM NEW | 78657830 | 75 | 26,801 | SH | DEFINED | 1 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 3,907 | 231,881 | SH | DEFINED | 1,2 |
| SAKS INC | COM | 79377W10 | 21,814 | 1,503,389 | SH | DEFINED | 1,2,5,9 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 3,143 | 125,987 | SH | DEFINED | 1,2 |
| SALESFORCE COM INC | COM | 79466L30 | 2,100 | 123,985 | SH | DEFINED | 1,2 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 9,766 | 555,224 | SH | DEFINED | 1,2,5 |
| SALTON INC | COM | 79575710 | 112 | 19,844 | SH | DEFINED | 1,5 |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 8,658 | 301,997 | SH | DEFINED | 1,2 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 4,025 | 226,485 | SH | DEFINED | 1,2 |
| SANDERSON FARMS INC | COM | 80001310 | 7,805 | 180,338 | SH | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C10 | 64,266 | 2,573,717 | SH | DEFINED | 1,2,5,7,8,9,10,11 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|-------------------|
| SANDS REGENT | COM | 80009110 | 142 | 10,900 | SH | DEFINED | 1 |
| SANDY SPRING BANCORP | COM | 80036310 | 7,647 | 199,501 | SH | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 2,496 | 96,809 | SH | DEFINED | 1,2 |
| SANMINA SCI CORP | COM | 80090710 | 131,947 | 15,578,214 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 22,235 | 555,169 | SH | DEFINED | 1,2 |
| SANTANDER BANCORP | COM | 80280910 | 3,627 | 120,244 | SH | DEFINED | 1,2 |
| SANTARUS INC | COM | 80281730 | 725 | 80,196 | SH | DEFINED | 1,2 |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 36,497 | 825,534 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 9,376 | 1,185,371 | SH | DEFINED | 1,2,5 |
| SARA LEE CORP | COM | 80311110 | 572,179 | 23,702,509 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SATYAM COMPUTER SERV | ADR | 80409810 | 1,663 | 68,914 | SH | DEFINED | 1,2 |
| SAUER-DANFOSS INC | COM | 80413710 | 3,383 | 155,117 | SH | DEFINED | 1,2 |
| SAUL CTRS INC | COM | 80439510 | 15,278 | 399,416 | SH | DEFINED | 1,2,3,5 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 259 | 95,391 | SH | DEFINED | 1,2,5 |
| SAVVIS COMMUNICATION | COM | 80542310 | 64 | 55,400 | SH | DEFINED | 1 |
| SAXON CAP INC NEW | COM | 80556T10 | 14,818 | 617,692 | SH | DEFINED | 1,2 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 5,751 | 619,756 | SH | DEFINED | 1,2 |
| SBC COMMUNICATIONS I | COM | 78387G10 | 2,604,641 | 101,072,604 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 3,063 | 219,441 | SH | DEFINED | 1,2 |
| SCANA CORP NEW | COM | 80589M10 | 109,433 | 2,777,498 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| SCANSOFT INC | COM | 80603P10 | 4,776 | 1,139,788 | SH | DEFINED | 1,2,5 |
| SCANSOURCE INC | COM | 80603710 | 11,920 | 191,770 | SH | DEFINED | 1,2 |

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|-----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| SCBT FINANCIAL CORP | COM | 78401V10 | 3,567 | 106,258 | SH | DEFINED | 1,2,5 |
| SCHAWK INC | CL A | 80637310 | 1,891 | 104,020 | SH | DEFINED | 1,2 |
| SCHEIB EARL INC | COM | 80639810 | 41 | 12,100 | SH | DEFINED | 1 |
| SCHEIN HENRY INC | COM | 80640710 | 42,891 | 615,899 | SH | DEFINED | 1,2,5,9 |
| SCHERING A G | SPONSORED | 80658520 | 776 | 10,457 | SH | DEFINED | 1 |
| SCHERING PLOUGH CORP | COM | 80660510 | 721,784 | 34,568,201 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| SCHLUMBERGER LTD | COM | 80685710 | 942,783 | 14,081,897 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SCHNITZER STL INDS | CL A | 80688210 | 9,805 | 288,968 | SH | DEFINED | 1,2,5 |
| SCHOLASTIC CORP | COM | 80706610 | 27,330 | 739,453 | SH | DEFINED | 1,2,5,9 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 12,194 | 316,242 | SH | DEFINED | 1,2,5 |
| SCHULMAN A INC | COM | 80819410 | 10,903 | 509,234 | SH | DEFINED | 1,2 |
| SCHWAB CHARLES CORP | COM | 80851310 | 456,639 | 38,180,508 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 5,950 | 175,254 | SH | DEFINED | 1,2 |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 2,461 | 665,048 | SH | DEFINED | 1,2 |
| SCIENTIFIC ATLANTA I | COM | 80865510 | 172,766 | 5,233,741 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SCIENTIFIC GAMES CORP | CL A | 80874P10 | 27,805 | 1,166,301 | SH | DEFINED | 1,2,5 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 62 | 12,665 | SH | DEFINED | 1 |
| SCOTTISH PWR PLC | SPON ADR F | 81013T70 | 220,953 | 7,090,929 | SH | DEFINED | 1 |
| SCOTTS CO | CL A | 81018610 | 32,374 | 440,336 | SH | DEFINED | 1,2,5,9 |
| SCP POOL CORP | COM | 78402810 | 29,968 | 939,426 | SH | DEFINED | 1,2,5 |
| SCPIE HLDGS INC | COM | 78402P10 | 166 | 16,651 | SH | DEFINED | 1,5 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 30,647 | 634,772 | SH | DEFINED | 1,2,5,7 |
| SCS TRANSN INC | COM | 81111T10 | 5,379 | 230,164 | SH | DEFINED | 1,2,5 |
| SEA CONTAINERS LTD | CL A | 81137170 | 335 | 17,000 | SH | DEFINED | 1,5 |
| SEABOARD CORP | COM | 81154310 | 6,055 | 6,067 | SH | DEFINED | 1,2 |
| SEABULK INTL INC | COM | 81169P10 | 1,469 | 121,310 | SH | DEFINED | 1,2 |
| SEACHANGE INTL INC | COM | 81169910 | 11,336 | 649,978 | SH | DEFINED | 1,2,5 |
| SEACOAST BKG CORP FL | COM | 81170730 | 3,526 | 158,463 | SH | DEFINED | 1,2 |
| SEACOR HOLDINGS INC | COM | 81190410 | 14,011 | 262,380 | SH | DEFINED | 1,2,5 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 7,015 | 406,189 | SH | DEFINED | 1,2,5 |
| SEALED AIR CORP NEW | COM | 81211K10 | 179,871 | 3,376,583 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SEARS ROEBUCK & CO | COM | 81238710 | 1,054,913 | 20,672,409 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SEATTLE GENETICS INC | COM | 81257810 | 4,474 | 685,186 | SH | DEFINED | 1,2 |
| SECURE COMPUTING CORP | COM | 81370510 | 5,140 | 515,078 | SH | DEFINED | 1,2,5 |
| SECURITY BANK CORP | COM | 81404710 | 2,358 | 58,938 | SH | DEFINED | 1,2 |
| SEEBEYOND TECHNOLOGI | COM | 81570410 | 2,644 | 738,555 | SH | DEFINED | 1,2,5 |
| SEI INVESTMENTS CO | COM | 78411710 | 45,104 | 1,075,698 | SH | DEFINED | 1,2,5,9 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| SELECT COMFORT CORP | COM | 81616X10 | 9,832 | 548,050 | SH | DEFINED | 1,2,5 |
| SELECT MEDICAL CORP | COM | 81619610 | 34,730 | 1,973,290 | SH | DEFINED | 1,2,5 |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 1,568 | 43,161 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 732 | 26,270 | SH | DEFINED | 5 |
| SELECTICA INC | COM | 81628810 | 95 | 26,548 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 23,825 | 538,548 | SH | DEFINED | 1,2,5 |
| SEMCO ENERGY INC | COM | 78412D10 | 1,210 | 226,599 | SH | DEFINED | 1,5 |
| SEMITOOL INC | COM | 81690910 | 2,296 | 247,439 | SH | DEFINED | 1,2,5 |
| SEMPRA ENERGY | COM | 81685110 | 296,499 | 8,083,392 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SEMTECH CORP | COM | 81685010 | 19,360 | 886,440 | SH | DEFINED | 1,2,5,9 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 13,620 | 719,095 | SH | DEFINED | 1,2 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 19,566 | 815,587 | SH | DEFINED | 1,2,5,9 |
| SEPRACOR INC | COM | 81731510 | 74,555 | 1,255,776 | SH | DEFINED | 1,2,5,9 |

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|----------------------|-------------|----------|---------|------------|----|---------|-----------------------|
| SEQUA CORPORATION | CL A | 81732010 | 7,778 | 127,200 | SH | DEFINED | 1,2,9 |
| SERENA SOFTWARE INC | COM | 81749210 | 8,890 | 411,375 | SH | DEFINED | 1,2,5 |
| SEROLOGICALS CORP | COM | 81752310 | 11,914 | 538,605 | SH | DEFINED | 1,2 |
| SERVICE CORP INTL | COM | 81756510 | 19,888 | 2,669,470 | SH | DEFINED | 1,2,5 |
| SERVICEMASTER CO | COM | 81760N10 | 55,564 | 4,029,275 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| SFBC INTL INC | COM | 78412110 | 7,842 | 198,525 | SH | DEFINED | 1,2 |
| SHARPER IMAGE CORP | COM | 82001310 | 3,251 | 172,461 | SH | DEFINED | 1,2 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 740 | 40,477 | SH | DEFINED | 1,5,7 |
| SHAW GROUP INC | COM | 82028010 | 16,063 | 899,866 | SH | DEFINED | 1,2,5 |
| SHELL TRANS & TRADIN | ADR NY SHS | 82270360 | 3,776 | 73,467 | SH | DEFINED | 1 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 3,723 | 124,301 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 309,399 | 6,932,536 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 963 | 46,951 | SH | DEFINED | 1,2,5,8,10,12,14 |
| SHOE CARNIVAL INC | COM | 82488910 | 1,435 | 110,420 | SH | DEFINED | 1,2,5 |
| SHOPKO STORES INC | COM | 82491110 | 32,726 | 1,751,943 | SH | DEFINED | 1,2 |
| SHUFFLE MASTER INC | COM | 82554910 | 20,200 | 428,880 | SH | DEFINED | 1,2 |
| SHURGARD STORAGE CTR | COM | 82567D10 | 30,782 | 699,431 | SH | DEFINED | 1,2,3,5 |
| SI INTL INC | COM | 78427V10 | 2,754 | 89,547 | SH | DEFINED | 1,2 |
| SIEBEL SYS INC | COM | 82617010 | 140,545 | 13,398,009 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| SIEMENS A G | SPONSORED | 82619750 | 18,665 | 220,449 | SH | DEFINED | 1,2 |
| SIERRA HEALTH SVCS I | COM | 82632210 | 42,251 | 766,671 | SH | DEFINED | 1,2,5 |
| SIERRA PAC RES NEW | COM | 82642810 | 22,536 | 2,146,322 | SH | DEFINED | 1,2,5,9 |
| SIGMA ALDRICH CORP | COM | 82655210 | 141,419 | 2,339,045 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| SIGMATEL INC | COM | 82661W10 | 14,582 | 410,424 | SH | DEFINED | 1,2 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 1,801 | 55,663 | SH | DEFINED | 1,2 |
| SILGAN HOLDINGS INC | COM | 82704810 | 14,510 | 238,024 | SH | DEFINED | 1,2 |
| SILICON GRAPHICS INC | COM | 82705610 | 6,226 | 3,598,648 | SH | DEFINED | 1,2 |
| SILICON IMAGE INC | COM | 82705T10 | 19,886 | 1,208,167 | SH | DEFINED | 1,2,5 |
| SILICON LABORATORIES | COM | 82691910 | 16,573 | 469,356 | SH | DEFINED | 1,2,5,9 |
| SILICON STORAGE TECH | COM | 82705710 | 7,127 | 1,197,813 | SH | DEFINED | 1,2,5 |
| SILICON VY BANCSHARE | COM | 82706410 | 37,115 | 828,079 | SH | DEFINED | 1,2,5,9 |
| SILICONIX INC | COM NEW | 82707920 | 7,122 | 195,181 | SH | DEFINED | 1,2 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 71 | 17,352 | SH | DEFINED | 1 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 6,341 | 219,043 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | COM | 82880610 | 488,795 | 7,558,295 | SH | DEFINED | 1,2,3,5,6,7,8,9,10,11 |
| SIMON PPTY GROUP INC | PFD CONV I | 82880680 | 598 | 10,090 | SH | DEFINED | 1,2,3,5 |
| SIMPLETECH INC | COM | 82882310 | 1,008 | 219,109 | SH | DEFINED | 1,2 |
| SIMPSON MANUFACTURIN | COM | 82907310 | 20,841 | 597,162 | SH | DEFINED | 1,2,5 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 6,667 | 723,861 | SH | DEFINED | 1,2 |
| SINOPEC SHANGHAI PET | SPON ADR H | 82935M10 | 235 | 6,291 | SH | DEFINED | 1 |
| SIPEX CORP | COM | 82990910 | 1,244 | 265,811 | SH | DEFINED | 1,2 |
| SIRF TECHNOLOGY HLDG | COM | 82967H10 | 1,792 | 140,861 | SH | DEFINED | 1,2 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 77,898 | 10,222,792 | SH | DEFINED | 1,2,5 |
| SIRVA INC | COM | 82967Y10 | 3,521 | 183,190 | SH | DEFINED | 1,2 |
| SITEL CORP | COM | 82980K10 | 1,734 | 704,801 | SH | DEFINED | 1,2 |
| SIX FLAGS INC | COM | 83001P10 | 7,258 | 1,351,528 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-----------|
| SIZELER PPTY INVS IN | COM | 83013710 | 507 | 43,000 | SH | DEFINED | 1,2,5 |
| SJW CORP | COM | 78430510 | 3,594 | 98,724 | SH | DEFINED | 1,2 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 3,831 | 172,169 | SH | DEFINED | 1,2,4 |
| SKECHERS U S A INC | CL A | 83056610 | 4,660 | 359,594 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| SKY FINL GROUP INC | COM | 83080P10 | 24,132 | 841,702 | SH | DEFINED | 1,2,5 |
| SKYLINE CORP | COM | 83083010 | 4,022 | 98,572 | SH | DEFINED | 1,2 |
| SKYWEST INC | COM | 83087910 | 17,530 | 873,879 | SH | DEFINED | 1,2,5 |
| SKYWORKS SOLUTIONS I | COM | 83088M10 | 20,834 | 2,209,342 | SH | DEFINED | 1,2,5 |
| SL GREEN RLTY CORP | COM | 78440X10 | 48,851 | 806,780 | SH | DEFINED | 1,2,3,5 |
| SLM CORP | COM | 78442P10 | 617,949 | 11,574,239 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SM&A | COM | 78465D10 | 192 | 22,531 | SH | DEFINED | 1 |
| SMART & FINAL INC | COM | 83168310 | 2,365 | 164,356 | SH | DEFINED | 1,2 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 17,205 | 332,398 | SH | DEFINED | 1,2 |
| SMITH A O | COM | 83186520 | 7,368 | 246,106 | SH | DEFINED | 1,2 |
| SMITH INTL INC | COM | 83211010 | 106,676 | 1,960,588 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| SMITHFIELD FOODS INC | COM | 83224810 | 32,877 | 1,111,081 | SH | DEFINED | 1,2,5,9 |
| SMITHTOWN BANCORP IN | COM | 83244910 | 2,306 | 72,626 | SH | DEFINED | 1,2 |
| SMUCKER J M CO | COM NEW | 83269640 | 31,407 | 667,238 | SH | DEFINED | 1,2,5,6,9 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 53,067 | 2,840,821 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| SNAP ON INC | COM | 83303410 | 45,708 | 1,330,266 | SH | DEFINED | 1,2,5,6,9,10 |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 320 | 5,177 | SH | DEFINED | 1,2,7 |
| SOCKET COMMUNICATION | COM | 83367210 | 31 | 15,400 | SH | DEFINED | 1 |
| SOHU COM INC | COM | 83408W10 | 6,621 | 373,830 | SH | DEFINED | 1,2 |
| SOLA INTL INC | COM | 83409210 | 11,689 | 424,452 | SH | DEFINED | 1,2 |
| SOLETRON CORP | COM | 83418210 | 134,836 | 25,297,650 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 9,738 | 392,675 | SH | DEFINED | 1,2,5 |
| SONIC CORP | COM | 83545110 | 31,058 | 1,018,292 | SH | DEFINED | 1,2,5 |
| SONIC INNOVATIONS IN | COM | 83545M10 | 555 | 133,036 | SH | DEFINED | 1,2 |
| SONIC SOLUTIONS | COM | 83546010 | 6,354 | 283,175 | SH | DEFINED | 1,2 |
| SONICWALL INC | COM | 83547010 | 5,557 | 879,201 | SH | DEFINED | 1,2,5 |
| SONOCO PRODS CO | COM | 83549510 | 117,820 | 3,973,705 | SH | DEFINED | 1,2,5,6,9 |
| SONOSITE INC | COM | 83568G10 | 7,122 | 209,767 | SH | DEFINED | 1,2 |
| SONUS NETWORKS INC | COM | 83591610 | 1,572 | 274,422 | SH | DEFINED | 1,5 |
| SONY CORP | ADR NEW | 83569930 | 19,295 | 495,264 | SH | DEFINED | 1,2 |
| SOTHEBYS HLDGS INC | CL A | 83589810 | 23,266 | 1,281,175 | SH | DEFINED | 1,2,9 |
| SOUND FED BANCORP IN | COM | 83607V10 | 197 | 12,128 | SH | DEFINED | 1,5 |
| SOURCE INTERLINK COS | COM NEW | 83615120 | 3,085 | 232,276 | SH | DEFINED | 1,2 |
| SOURCECORP | COM | 83616710 | 5,399 | 282,521 | SH | DEFINED | 1,2,5 |
| SOUTH FINL GROUP INC | COM | 83784110 | 17,882 | 549,719 | SH | DEFINED | 1,2,5 |
| SOUTH JERSEY INDS IN | COM | 83851810 | 12,269 | 233,437 | SH | DEFINED | 1,2 |
| SOUTHERN CMNTY FINL | COM | 84263210 | 1,707 | 164,889 | SH | DEFINED | 1,2 |
| SOUTHERN CO | COM | 84258710 | 871,903 | 26,011,439 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SOUTHERN PERU COPPER | COM | 84361110 | 7,343 | 155,545 | SH | DEFINED | 1,2,5,7 |
| SOUTHERN UN CO NEW | COM | 84403010 | 25,839 | 1,077,514 | SH | DEFINED | 1,2,5 |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 2,535 | 110,903 | SH | DEFINED | 1,2 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 1,458,026 | 89,559,318 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SOUTHWEST BANCORP IN | COM | 84476710 | 5,354 | 217,718 | SH | DEFINED | 1,2 |
| SOUTHWEST BANCORPORA | COM | 84476R10 | 26,992 | 1,158,972 | SH | DEFINED | 1,2,5 |
| SOUTHWEST GAS CORP | COM | 84489510 | 13,463 | 530,031 | SH | DEFINED | 1,2,5 |
| SOUTHWEST WTR CO | COM | 84533110 | 2,759 | 205,145 | SH | DEFINED | 1,2 |
| SOUTHWESTERN ENERGY | COM | 84546710 | 35,600 | 702,316 | SH | DEFINED | 1,2 |
| SOVEREIGN BANCORP IN | COM | 84590510 | 217,623 | 9,650,680 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 14,315 | 339,694 | SH | DEFINED | 1,2,3,5 |
| SPANISH BROADCASTING | CL A | 84642588 | 5,344 | 506,027 | SH | DEFINED | 1,2 |
| SPARTAN MTRS INC | COM | 84681910 | 126 | 10,600 | SH | DEFINED | 1,2 |
| SPARTAN STORES INC | COM | 84682210 | 90 | 13,600 | SH | DEFINED | 1 |
| SPARTECH CORP | COM NEW | 84722020 | 11,293 | 416,862 | SH | DEFINED | 1,2 |
| SPATIALIGHT INC | COM | 84724810 | 2,505 | 279,894 | SH | DEFINED | 1,2 |
| SPDR TR | UNIT SER 1 | 78462F10 | 93,610 | 774,468 | SH | DEFINED | 1,5,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|---------------|--------------|--------------------|
| SPECIALTY LABORATORI | COM | 84749R10 | 1,113 | 100,799 | SH | DEFINED | 1,2 |
| SPECTRALINK CORP | COM | 84758010 | 3,732 | 263,173 | SH | DEFINED | 1,2 |
| SPECTRANETICS CORP | COM | 84760C10 | 170 | 30,300 | SH | DEFINED | 1 |
| SPECTRASITE INC | COM | 84761M10 | 18,092 | 312,464 | SH | DEFINED | 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 105 | 14,400 | SH | DEFINED | 1 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 8,102 | 206,795 | SH | DEFINED | 1,2 |
| SPHERION CORP | COM | 84842010 | 7,257 | 863,882 | SH | DEFINED | 1,2,5 |
| SPHERIX INC | COM | 84842R10 | 50 | 15,499 | SH | DEFINED | 1 |
| SPINNAKER EXPL CO | COM | 84855W10 | 12,395 | 353,442 | SH | DEFINED | 1,2,5 |
| SPORTS AUTH INC NEW | COM | 84917U10 | 7,879 | 305,992 | SH | DEFINED | 1,2 |
| SPORTS CLUB INC | COM | 84917P10 | 20 | 10,688 | SH | DEFINED | 1 |
| SPORTS RESORTS INTL | COM | 84918U10 | 238 | 82,724 | SH | DEFINED | 1 |
| SPRINT CORP | COM FON | 85206110 | 897,042 | 36,098,251 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| SPSS INC | COM | 78462K10 | 3,372 | 215,603 | SH | DEFINED | 1,2,5 |
| SPX CORP | COM | 78463510 | 50,011 | 1,248,393 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SRA INTL INC | CL A | 78464R10 | 12,222 | 190,370 | SH | DEFINED | 1,2 |
| SRS LABS INC | COM | 78464M10 | 76 | 12,100 | SH | DEFINED | 1 |
| SS&C TECHNOLOGIES IN | COM | 85227Q10 | 6,639 | 321,509 | SH | DEFINED | 1,2 |
| ST JOE CO | COM | 79014810 | 36,561 | 569,485 | SH | DEFINED | 1,2,3,5,7 |
| ST JUDE MED INC | COM | 79084910 | 461,565 | 11,007,985 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| ST MARY LD & EXPL CO | COM | 79222810 | 18,819 | 450,868 | SH | DEFINED | 1,2,5 |
| ST PAUL TRAVELERS IN | COM | 79286010 | 805,629 | 21,732,635 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 139 | 22,189 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 14,189 | 341,734 | SH | DEFINED | 1,2,5 |
| STAKTEK HLDGS INC | COM | 85256P10 | 299 | 64,383 | SH | DEFINED | 1,2 |
| STAMPS COM INC | COM NEW | 85285720 | 4,151 | 262,080 | SH | DEFINED | 1,2 |
| STANCORP FINL GROUP | COM | 85289110 | 37,851 | 458,797 | SH | DEFINED | 1,2,5,9 |
| STANDARD COML CORP | COM | 85325810 | 2,586 | 132,912 | SH | DEFINED | 1,2,5 |
| STANDARD MICROSYSTEM | COM | 85362610 | 4,966 | 278,504 | SH | DEFINED | 1,2 |
| STANDARD MTR PRODS I | COM | 85366610 | 2,964 | 187,570 | SH | DEFINED | 1,2 |
| STANDARD PAC CORP NE | COM | 85375C10 | 17,212 | 268,355 | SH | DEFINED | 1,2,5 |
| STANDARD REGISTER CO | COM | 85388710 | 3,173 | 224,705 | SH | DEFINED | 1,2 |
| STANDEX INTL CORP | COM | 85423110 | 5,212 | 182,940 | SH | DEFINED | 1,2,5 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 4,038 | 89,825 | SH | DEFINED | 1,2,5 |
| STANLEY WKS | COM | 85461610 | 188,187 | 3,841,344 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| STAPLES INC | COM | 85503010 | 566,872 | 16,816,140 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 1,590 | 312,595 | SH | DEFINED | 1,2 |
| STARBUCKS CORP | COM | 85524410 | 678,486 | 10,880,148 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| STARTEK INC | COM | 85569C10 | 5,105 | 179,435 | SH | DEFINED | 1,2 |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 433,754 | 7,427,293 | SH | DEFINED | 1,2,3,5,6,7,8,9,10 |
| STATE AUTO FINL CORP | COM | 85570710 | 4,863 | 188,119 | SH | DEFINED | 1,2 |
| STATE BANCORP INC N. | COM | 85571610 | 2,985 | 108,563 | SH | DEFINED | 1,2 |
| STATE FINL SVCS CORP | CL A | 85685510 | 2,661 | 88,307 | SH | DEFINED | 1,2 |
| STATE STR CORP | COM | 85747710 | 756,378 | 15,398,572 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| STATION CASINOS INC | COM | 85768910 | 39,777 | 727,444 | SH | DEFINED | 1,2,5 |
| STATS CHIPPAK LTD | SPONSORED | 85771T10 | 254 | 41,383 | SH | DEFINED | 1 |
| STEAK N SHAKE CO | COM | 85787310 | 7,008 | 349,014 | SH | DEFINED | 1,2 |
| STEEL DYNAMICS INC | COM | 85811910 | 28,497 | 752,292 | SH | DEFINED | 1,2,9 |
| STEEL TECHNOLOGIES I | COM | 85814710 | 3,731 | 135,639 | SH | DEFINED | 1,2 |
| STEELCASE INC | CL A | 85815520 | 5,614 | 405,630 | SH | DEFINED | 1,2,5 |
| STEIN MART INC | COM | 85837510 | 6,771 | 396,876 | SH | DEFINED | 1,2,5 |
| STEINWAY MUSICAL INS | COM | 85849510 | 3,171 | 109,573 | SH | DEFINED | 1,2 |
| STELLENT INC | COM | 85856W10 | 2,408 | 273,044 | SH | DEFINED | 1,2,5 |
| STEMCELLS INC | COM | 85857R10 | 130 | 30,800 | SH | DEFINED | 1 |
| STEPAN CO | COM | 85858610 | 1,851 | 75,975 | SH | DEFINED | 1,2,5 |
| STEREOTAXIS INC | COM | 85916J10 | 394 | 40,050 | SH | DEFINED | 1 |
| STERICYCLE INC | COM | 85891210 | 23,499 | 511,399 | SH | DEFINED | 1,2,5,9 |

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|------------------|-----|----------|--------|-----------|----|---------|---------|
| STERIS CORP | COM | 85915210 | 42,355 | 1,785,619 | SH | DEFINED | 1,2,5,9 |
| STERLING BANCORP | COM | 85915810 | 6,535 | 231,332 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| STERLING BANCSHARES | COM | 85890710 | 8,879 | 622,194 | SH | DEFINED | 1,2 |
| STERLING FINL CORP | COM | 85931710 | 9,716 | 338,877 | SH | DEFINED | 1,2 |
| STERLING FINL CORP W | COM | 85931910 | 12,400 | 315,841 | SH | DEFINED | 1,2 |
| STEWART & STEVENSON | COM | 86034210 | 8,505 | 420,405 | SH | DEFINED | 1,2 |
| STEWART ENTERPRISES | CL A | 86037010 | 16,332 | 2,336,478 | SH | DEFINED | 1,2,5 |
| STEWART INFORMATION | COM | 86037210 | 12,585 | 302,155 | SH | DEFINED | 1,2 |
| STEWART W P & CO LTD | COM | G8492210 | 383 | 16,176 | SH | DEFINED | 1,2,5 |
| STIFEL FINL CORP | COM | 86063010 | 1,555 | 74,211 | SH | DEFINED | 1,2 |
| STILLWATER MNG CO | COM | 86074Q10 | 6,832 | 606,719 | SH | DEFINED | 1,2,5 |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 1,236 | 63,997 | SH | DEFINED | 1,2 |
| STONE ENERGY CORP | COM | 86164210 | 15,957 | 353,894 | SH | DEFINED | 1,2,5,7 |
| STONERIDGE INC | COM | 86183P10 | 3,725 | 246,206 | SH | DEFINED | 1,2 |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 527 | 34,650 | SH | DEFINED | 1 |
| STORAGE TECHNOLOGY C | COM PAR \$0 | 86211120 | 54,371 | 1,720,043 | SH | DEFINED | 1,2,5,9 |
| STRATAGENE CORP | COM | 86269H10 | 127 | 16,379 | SH | DEFINED | 1 |
| STRATASYS INC | COM | 86268510 | 5,365 | 159,860 | SH | DEFINED | 1,2,5 |
| STRATEGIC HOTEL CAP | COM | 86272T10 | 4,456 | 270,086 | SH | DEFINED | 1,2 |
| STRATEX NETWORKS INC | COM | 86279T10 | 2,875 | 1,272,006 | SH | DEFINED | 1,2 |
| STRATTEC SEC CORP | COM | 86311110 | 3,316 | 52,948 | SH | DEFINED | 1,2,5 |
| STRAYER ED INC | COM | 86323610 | 23,440 | 213,500 | SH | DEFINED | 1,2 |
| STREETTRACKS SER TR | DJ LRG CAP | 86330E20 | 3,030 | 22,172 | SH | DEFINED | 1 |
| STRIDE RITE CORP | COM | 86331410 | 6,525 | 584,186 | SH | DEFINED | 1,2,5 |
| STRYKER CORP | COM | 86366710 | 478,290 | 9,912,756 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| STUDENT LN CORP | COM | 86390210 | 6,451 | 35,062 | SH | DEFINED | 1,2,5 |
| STURM RUGER & CO INC | COM | 86415910 | 2,707 | 299,725 | SH | DEFINED | 1,2 |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 202 | 5,811 | SH | DEFINED | 1,5 |
| SUFFOLK BANCORP | COM | 86473910 | 6,244 | 179,284 | SH | DEFINED | 1,2 |
| SUMMIT PPTYS INC | COM | 86623910 | 20,481 | 629,026 | SH | DEFINED | 1,2,3,5 |
| SUMTOTAL SYS INC | COM | 86661510 | 66 | 12,578 | SH | DEFINED | 1 |
| SUN BANCORP INC | COM | 86663B10 | 3,255 | 133,793 | SH | DEFINED | 1,2 |
| SUN COMMUNITIES INC | COM | 86667410 | 14,791 | 367,480 | SH | DEFINED | 1,2,3,5 |
| SUN LIFE FINL INC | COM | 86679610 | 4,653 | 138,717 | SH | DEFINED | 1,5 |
| SUN MICROSYSTEMS INC | COM | 86681010 | 508,891 | 94,413,992 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SUNAIR ELECTRS INC | COM | 86701710 | 245 | 14,900 | SH | DEFINED | 1 |
| SUNCOR ENERGY INC | COM | 86722910 | 423 | 11,944 | SH | DEFINED | 1 |
| SUNGARD DATA SYS INC | COM | 86736310 | 247,893 | 8,750,183 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 74 | 13,400 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P10 | 498,282 | 6,098,178 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 396 | 9,200 | SH | DEFINED | 1 |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 11,189 | 241,361 | SH | DEFINED | 1,2 |
| SUNRISE TELECOM INC | COM | 86769Y10 | 39 | 13,617 | SH | DEFINED | 1 |
| SUNSTONE HOTEL INVS | COM | 86789210 | 5,536 | 266,430 | SH | DEFINED | 1,2 |
| SUNTERRA CORP | COM NEW | 86787D20 | 3,255 | 231,815 | SH | DEFINED | 1,2 |
| SUNTRON CORP | COM | 86789P10 | 109 | 34,801 | SH | DEFINED | 1,2 |
| SUNTRUST BKS INC | COM | 86791410 | 827,663 | 11,202,805 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SUPERGEN INC | COM | 86805910 | 4,596 | 651,863 | SH | DEFINED | 1,2,5 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 14,605 | 947,744 | SH | DEFINED | 1,2 |
| SUPERIOR INDS INTL I | COM | 86816810 | 12,983 | 446,922 | SH | DEFINED | 1,2,5 |

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|----------------------|------|----------|---------|-----------|----|---------|-------------------|
| SUPERTEX INC | COM | 86853210 | 4,744 | 218,627 | SH | DEFINED | 1,2 |
| SUPERVALU INC | COM | 86853610 | 172,170 | 4,987,531 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| SUPPORTSOFT INC | COM | 86858710 | 3,421 | 513,630 | SH | DEFINED | 1,2,5 |
| SUPREME INDS INC | CL A | 86860710 | 124 | 19,360 | SH | DEFINED | 1 |
| SUREWEST COMMUNICATI | COM | 86873310 | 5,718 | 201,703 | SH | DEFINED | 1,2,5 |
| SURMODICS INC | COM | 86887310 | 9,561 | 294,089 | SH | DEFINED | 1,2 |
| SUSQUEHANNA BANCSTAR | COM | 86909910 | 16,717 | 670,019 | SH | DEFINED | 1,2,5 |
| SWIFT ENERGY CO | COM | 87073810 | 11,258 | 388,999 | SH | DEFINED | 1,2,5 |
| SWIFT TRANSN CO | COM | 87075610 | 23,280 | 1,083,802 | SH | DEFINED | 1,2,5,9 |
| SWS GROUP INC | COM | 78503N10 | 8,527 | 388,997 | SH | DEFINED | 1,2 |
| SYBASE INC | COM | 87113010 | 21,003 | 1,052,774 | SH | DEFINED | 1,2,5,9 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|------------------------------------|-------------------|
| SYBRON DENTAL SPECIA | COM | 87114210 | 31,110 | 879,308 | SH | DEFINED | 1,2,5 |
| SYCAMORE NETWORKS IN | COM | 87120610 | 9,884 | 2,434,463 | SH | DEFINED | 1,2,5 |
| SYKES ENTERPRISES IN | COM | 87123710 | 2,658 | 382,395 | SH | DEFINED | 1,2 |
| SYMANTEC CORP | COM | 87150310 | 461,132 | 17,901,068 | SH | DEFINED | 1,2,5,6,7,9,10,11 |
| SYMBION INC DEL | COM | 87150710 | 2,119 | 95,987 | SH | DEFINED | 1,2 |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 111,617 | 6,451,872 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SYMMETRICOM INC | COM | 87154310 | 6,077 | 625,835 | SH | DEFINED | 1,2,5 |
| SYMS CORP | COM | 87155110 | 170 | 14,000 | SH | DEFINED | 1 |
| SYMYX TECHNOLOGIES | COM | 87155810 | 11,708 | 389,602 | SH | DEFINED | 1,2,5 |
| SYNALLOY CP DEL | COM | 87156510 | 171 | 17,277 | SH | DEFINED | 1 |
| SYNAPTICS INC | COM | 87157D10 | 11,190 | 365,914 | SH | DEFINED | 1,2,5 |
| SYNGENTA AG | SPONSORED | 87160A10 | 341 | 15,979 | SH | DEFINED | 1 |
| SYNEX CORP | COM | 87162W10 | 2,237 | 92,962 | SH | DEFINED | 1,2 |
| SYNOPSIS INC | COM | 87160710 | 51,521 | 2,635,346 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| SYNOVIS LIFE TECHNOL | COM | 87162G10 | 185 | 17,100 | SH | DEFINED | 1,2 |
| SYNOVUS FINL CORP | COM | 87161C10 | 226,480 | 7,924,406 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SYNPLICITY INC | COM | 87160Y10 | 130 | 21,799 | SH | DEFINED | 1 |
| SYNTEL INC | COM | 87162H10 | 1,481 | 84,411 | SH | DEFINED | 1,2 |
| SYNTROLEUM CORP | COM | 87163010 | 2,400 | 298,887 | SH | DEFINED | 1,2 |
| SYPRIS SOLUTIONS INC | COM | 87165510 | 1,297 | 84,743 | SH | DEFINED | 1,2 |
| SYSCO CORP | COM | 87182910 | 689,367 | 18,060,440 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| SYSTEMAX INC | COM | 87185110 | 979 | 133,364 | SH | DEFINED | 1,2 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 110 | 15,400 | SH | DEFINED | 1,2 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 147 | 30,000 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 53,730 | 6,328,648 | SH | DEFINED | 1,2,4,5,7,8,13 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 25,637 | 736,898 | SH | DEFINED | 1,2,5 |
| TALBOTS INC | COM | 87416110 | 4,431 | 162,727 | SH | DEFINED | 1,2,5 |
| TALK AMERICA HLDGS I | COM NEW | 87426R20 | 3,939 | 595,020 | SH | DEFINED | 1,2 |
| TALX CORP | COM | 87491810 | 6,383 | 247,487 | SH | DEFINED | 1,2,5 |
| TANGER FACTORY OUTLE | COM | 87546510 | 20,615 | 779,085 | SH | DEFINED | 1,2,3,5 |
| TANOX INC | COM | 87588Q10 | 5,743 | 377,829 | SH | DEFINED | 1,2 |
| TARGET CORP | COM | 87612E10 | 4,158,223 | 80,073,610 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TARGETED GENETICS CO | COM | 87612M10 | 53 | 34,214 | SH | DEFINED | 1 |
| TARO PHARMACEUTICAL | ORD | M8737E10 | 230 | 6,753 | SH | DEFINED | 1,2 |
| TARRAGON CORP | COM | 87628710 | 1,808 | 101,062 | SH | DEFINED | 1,2,5 |
| TASER INTL INC | COM | 87651B10 | 22,088 | 697,874 | SH | DEFINED | 1,2 |
| TATA MTRS LTD | SPONSORED | 87656850 | 624 | 52,327 | SH | DEFINED | 1 |
| TAUBMAN CTRS INC | COM | 87666410 | 33,745 | 1,126,697 | SH | DEFINED | 1,2,3,5 |
| TAYLOR CAP GROUP INC | COM | 87685110 | 3,259 | 97,287 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|--------|-----------|----|---------|-------------------|
| TBC CORP NEW | COM | 87218310 | 7,498 | 269,698 | SH | DEFINED | 1,2 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 520 | 13,760 | SH | DEFINED | 1,2,5 |
| TCF FINL CORP | COM | 87227510 | 75,460 | 2,347,858 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| TDK CORP | AMERN DEP | 87235140 | 371 | 5,001 | SH | DEFINED | 1 |
| TEAM INC | COM | 87815510 | 202 | 13,000 | SH | DEFINED | 1 |
| TECH DATA CORP | COM | 87823710 | 29,529 | 650,427 | SH | DEFINED | 1,2,5,9 |
| TECH OPS SEVCON INC | COM | 87829310 | 78 | 12,400 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 33,635 | 864,643 | SH | DEFINED | 1,2,5,9 |
| TECHNICAL OLYMPIC US | COM | 87848310 | 2,283 | 89,949 | SH | DEFINED | 1,2 |
| TECHNITROL INC | COM | 87855510 | 12,472 | 685,248 | SH | DEFINED | 1,2,5 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 82 | 11,800 | SH | DEFINED | 1 |
| TECO ENERGY INC | COM | 87237510 | 84,803 | 5,524,643 | SH | DEFINED | 1,2,5,6,7,9,10 |
| TECUMSEH PRODS CO | CL A | 87889520 | 17,361 | 363,207 | SH | DEFINED | 1,2,5,9 |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 4,875 | 115,768 | SH | DEFINED | 1,2,5 |
| TEGAL CORP | COM | 87900810 | 19 | 11,400 | SH | DEFINED | 1 |
| TEJON RANCH CO DEL | COM | 87908010 | 4,222 | 103,477 | SH | DEFINED | 1,2 |
| TEKELEC | COM | 87910110 | 16,098 | 787,581 | SH | DEFINED | 1,2,5 |
| TEKTRONIX INC | COM | 87913110 | 65,660 | 2,173,455 | SH | DEFINED | 1,2,5,6,7,9,10 |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 31,239 | 1,851,734 | SH | DEFINED | 1,2,4,5,7 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 23,296 | 2,125,586 | SH | DEFINED | 1,2,4,5,7 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-------------------|
| TELECOMMUNICATION SY | CL A | 87929J10 | 33 | 10,000 | SH | DEFINED | 1 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 23,407 | 795,337 | SH | DEFINED | 1,2,5 |
| TELEFLEX INC | COM | 87936910 | 22,045 | 424,427 | SH | DEFINED | 1,2,5,9 |
| TELEFONICA MOVILES S | SPONSORED | 87938V10 | 206 | 16,176 | SH | DEFINED | 1 |
| TELEFONICA S A | SPONSORED | 87938220 | 22,639 | 400,685 | SH | DEFINED | 1,2 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 17,012 | 443,954 | SH | DEFINED | 1,2 |
| TELEPHONE & DATA SYS | COM | 87943310 | 69,279 | 900,315 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| TELESP CELULAR PART | SPON ADR P | 87952L10 | 5,833 | 857,843 | SH | DEFINED | 1,2 |
| TELESYSTEM INTL WIRE | COM NEW | 87994660 | 2,872 | 256,690 | SH | DEFINED | 1,2,7 |
| TELETECH HOLDINGS IN | COM | 87993910 | 7,552 | 779,310 | SH | DEFINED | 1,2 |
| TELEWEST GLOBAL INC | COM | 87956T10 | 3,024 | 172,027 | SH | DEFINED | 1,5 |
| TELIK INC | COM | 87959M10 | 11,800 | 616,510 | SH | DEFINED | 1,2 |
| TELLABS INC | COM | 87966410 | 118,675 | 13,815,484 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TELSTRA CORP LTD | SPON ADR F | 87969N20 | 199 | 10,406 | SH | DEFINED | 1 |
| TELULAR CORP | COM NEW | 87970T20 | 152 | 17,900 | SH | DEFINED | 1 |
| TELUS CORP | NON-VTG SH | 87971M20 | 269 | 9,308 | SH | DEFINED | 1,7 |
| TEMPLE INLAND INC | COM | 87986810 | 141,324 | 2,066,143 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 4,641 | 218,918 | SH | DEFINED | 1,2 |
| TENARIS S A | SPONSORED | 88031M10 | 6,235 | 127,503 | SH | DEFINED | 1,2,7 |
| TENET HEALTHCARE COR | COM | 88033G10 | 135,797 | 12,367,646 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TENNANT CO | COM | 88034510 | 4,902 | 123,635 | SH | DEFINED | 1,2 |
| TENNECO AUTOMOTIVE I | COM | 88034910 | 15,091 | 875,359 | SH | DEFINED | 1,2,5 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 2,520 | 63,972 | SH | DEFINED | 1,5 |
| TERADYNE INC | COM | 88077010 | 85,888 | 5,031,497 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TERAYON COMMUNICATIO | COM | 88077510 | 2,467 | 910,336 | SH | DEFINED | 1,2,5 |
| TERCICA INC | COM | 88078L10 | 558 | 55,845 | SH | DEFINED | 1,2 |
| TEREX CORP NEW | COM | 88077910 | 53,722 | 1,127,431 | SH | DEFINED | 1,2,5 |
| TERRA INDS INC | COM | 88091510 | 8,121 | 914,518 | SH | DEFINED | 1,2 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 232 | 10,400 | SH | DEFINED | 1 |
| TERREMARK WORLDWIDE | COM | 88144810 | 2,234 | 3,490,393 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|-----------|------------|----|---------|------------------|
| TESORO CORP | COM | 88160910 | 59,060 | 1,853,729 | SH | DEFINED | 1,2,5 |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 14,599 | 392,350 | SH | DEFINED | 1,2 |
| TETRA TECH INC NEW | COM | 88162G10 | 14,274 | 852,673 | SH | DEFINED | 1,2,5,13 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 10,554 | 372,949 | SH | DEFINED | 1,2,7 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 46,862 | 1,569,377 | SH | DEFINED | 1,2,4,5,7 |
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 6,235 | 288,373 | SH | DEFINED | 1,2 |
| TEXAS INDS INC | COM | 88249110 | 23,460 | 376,086 | SH | DEFINED | 1,2,5 |
| TEXAS INSTRS INC | COM | 88250810 | 1,201,365 | 48,796,295 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TEXAS REGL BANCSHARE | CL A VTG | 88267310 | 18,038 | 551,950 | SH | DEFINED | 1,2,5 |
| TEXAS ROADHOUSE INC | CL A | 88268110 | 3,930 | 132,994 | SH | DEFINED | 1,2 |
| TEXTRON INC | COM | 88320310 | 338,880 | 4,591,874 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| THERAGENICS CORP | COM | 88337510 | 63 | 15,481 | SH | DEFINED | 1 |
| THERAVANCE INC | COM | 88338T10 | 343 | 19,142 | SH | DEFINED | 1 |
| THERMA-WAVE INC | COM | 88343A10 | 79 | 22,768 | SH | DEFINED | 1 |
| THERMO ELECTRON CORP | COM | 88355610 | 210,417 | 6,969,746 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| THERMOGENESIS CORP | COM NEW | 88362320 | 3,231 | 509,581 | SH | DEFINED | 1,2,5 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 3,988 | 463,741 | SH | DEFINED | 1,2 |
| THOMAS & BETTS CORP | COM | 88431510 | 37,235 | 1,210,891 | SH | DEFINED | 1,2,5,6,9 |
| THOMAS INDS INC | COM | 88442510 | 8,648 | 216,636 | SH | DEFINED | 1,2 |
| THOMSON | SPONSORED | 88511810 | 302 | 11,380 | SH | DEFINED | 1 |
| THOMSON CORP | COM | 88490310 | 1,149 | 32,563 | SH | DEFINED | 7 |
| THOR INDS INC | COM | 88516010 | 26,069 | 703,630 | SH | DEFINED | 1,2,5,9 |
| THORATEC CORP | COM NEW | 88517530 | 7,163 | 687,384 | SH | DEFINED | 1,2,5 |
| THORNBURG MTG INC | COM | 88521810 | 20,132 | 695,164 | SH | DEFINED | 1,2,5 |
| THQ INC | COM NEW | 87244340 | 20,072 | 874,979 | SH | DEFINED | 1,2,5 |
| THREE FIVE SYS INC | COM | 88554L10 | 64 | 26,530 | SH | DEFINED | 1,5 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 21,853 | 1,638,192 | SH | DEFINED | 1,2,5 |
| TIDEWATER INC | COM | 88642310 | 24,170 | 678,754 | SH | DEFINED | 1,2,5,9 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 3,376 | 364,935 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|------------------|
| TIERONE CORP | COM | 88650R10 | 6,570 | 264,395 | SH | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 121,780 | 3,809,206 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TIMBERLAND CO | CL A | 88710010 | 100,572 | 1,604,785 | SH | DEFINED | 1,2,5,9 |
| TIME WARNER INC | COM | 88731710 | 2,715,390 | 139,608,741 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TIME WARNER TELECOM | CL A | 88731910 | 2,902 | 665,612 | SH | DEFINED | 1,2,5 |
| TIMKEN CO | COM | 88738910 | 17,118 | 657,873 | SH | DEFINED | 1,2,5 |
| TIPPINGPOINT TECH IN | COM | 88801110 | 2,379 | 50,932 | SH | DEFINED | 1,2 |
| TITAN CORP | COM | 88826610 | 24,286 | 1,499,113 | SH | DEFINED | 1,2,5,9 |
| TITAN INTL INC ILL | COM | 88830M10 | 289 | 19,172 | SH | DEFINED | 1 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 65 | 20,117 | SH | DEFINED | 1 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 3,337 | 138,216 | SH | DEFINED | 1,2 |
| TIVO INC | COM | 88870610 | 3,750 | 638,851 | SH | DEFINED | 1,2 |
| TJX COS INC NEW | COM | 87254010 | 396,789 | 15,789,442 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TLC VISION CORP | COM | 87254910 | 221 | 21,185 | SH | DEFINED | 1 |
| TNS INC | COM | 87296010 | 2,389 | 109,343 | SH | DEFINED | 1,2 |
| TODCO | CL A | 88889T10 | 3,079 | 167,134 | SH | DEFINED | 1,2 |
| TOLL BROTHERS INC | COM | 88947810 | 44,980 | 655,589 | SH | DEFINED | 1,2,5,9 |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 267 | 21,841 | SH | DEFINED | 1,2 |
| TOM ONLINE INC | ADR REG S | 88972820 | 153 | 10,000 | SH | DEFINED | 4 |
| TOMPKINSTRUSTCO INC | COM | 89011010 | 5,658 | 105,783 | SH | DEFINED | 1,2,5 |
| TOO INC | COM | 89033310 | 13,132 | 536,878 | SH | DEFINED | 1,2,5 |

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| TOOTSIE ROLL INDS IN | COM | 89051610 | 19,429 | 561,040 | SH | DEFINED | 1,2,5,6,9 |
| TOPPS INC | COM | 89078610 | 4,965 | 509,268 | SH | DEFINED | 1,2 |
| TORCHMARK CORP | COM | 89102710 | 196,674 | 3,441,964 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TORO CO | COM | 89109210 | 36,494 | 448,604 | SH | DEFINED | 1,2,5 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 1,883 | 45,167 | SH | DEFINED | 1 |
| TOTAL S A | SPONSORED | 89151E10 | 26,346 | 239,858 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 12,962 | 533,432 | SH | DEFINED | 1,2,5 |
| TOWER AUTOMOTIVE INC | COM | 89170710 | 1,972 | 825,151 | SH | DEFINED | 1,2,5 |
| TOWER GROUP INC | COM | 89177710 | 1,007 | 83,957 | SH | DEFINED | 1 |
| TOWN & CTRY TR | SH BEN INT | 89208110 | 10,794 | 390,653 | SH | DEFINED | 1,2,3 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 26,279 | 320,985 | SH | DEFINED | 1,2,6 |
| TOYS R US INC | COM | 89233510 | 135,324 | 6,610,857 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TRACTOR SUPPLY CO | COM | 89235610 | 18,600 | 499,865 | SH | DEFINED | 1,2,5 |
| TRADESTATION GROUP I | COM | 89267P10 | 1,549 | 220,326 | SH | DEFINED | 1,2 |
| TRAFFIX INC | COM | 89272110 | 87 | 13,700 | SH | DEFINED | 1 |
| TRAMMELL CROW CO | COM | 89288R10 | 12,654 | 698,751 | SH | DEFINED | 1,2 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 6,064 | 486,301 | SH | DEFINED | 1,2 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 3,787 | 177,298 | SH | DEFINED | 1,2 |
| TRANSACTION SYS ARCH | CL A | 89341610 | 17,487 | 880,968 | SH | DEFINED | 1,2,9 |
| TRANSALTA CORP | COM | 89346D10 | 217 | 14,371 | SH | DEFINED | 7 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 15,797 | 255,489 | SH | DEFINED | 1,2,5,7 |
| TRANSCAT INC | COM | 89352910 | 67 | 19,200 | SH | DEFINED | 1 |
| TRANSKARYOTIC THERAP | COM | 89373510 | 11,607 | 457,155 | SH | DEFINED | 1,2,5 |
| TRANSMETA CORP DEL | COM | 89376R10 | 3,454 | 2,119,175 | SH | DEFINED | 1,2,5 |
| TRANSMONTAIGNE INC | COM | 89393410 | 3,904 | 636,880 | SH | DEFINED | 1,2 |
| TRANSOCEAN INC | ORD | G9007810 | 369,067 | 8,706,459 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TRANSPRO INC | COM | 89388510 | 89 | 14,521 | SH | DEFINED | 1 |
| TRANSTECHNOLOGY CORP | COM | 89388910 | 94 | 12,900 | SH | DEFINED | 1 |
| TRANSWITCH CORP | COM | 89406510 | 146 | 94,622 | SH | DEFINED | 1,5 |
| TRAVELZOO INC | COM | 89421Q10 | 2,784 | 29,175 | SH | DEFINED | 1,2 |
| TRC COS INC | COM | 87262510 | 4,545 | 267,341 | SH | DEFINED | 1,2 |
| TREDEGAR CORP | COM | 89465010 | 8,364 | 413,865 | SH | DEFINED | 1,2 |
| TREND MICRO INC | SPONS ADR | 89486M20 | 1,022 | 18,697 | SH | DEFINED | 1 |
| TREX INC | COM | 89531P10 | 7,157 | 136,480 | SH | DEFINED | 1,2 |
| TRI CONTL CORP | COM | 89543610 | 1,929 | 105,505 | SH | DEFINED | 5 |
| TRIAD GTY INC | COM | 89592510 | 7,333 | 121,241 | SH | DEFINED | 1,2 |
| TRIAD HOSPITALS INC | COM | 89579K10 | 34,910 | 938,189 | SH | DEFINED | 1,2,5,7,9 |
| TRIARC COS INC | CL B SER 1 | 89592730 | 6,664 | 543,528 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| TRIBUNE CO NEW | COM | 89604710 | 344,917 | 8,185,036 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TRICO BANCSHARES | COM | 89609510 | 3,810 | 162,819 | SH | DEFINED | 1,2 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 4,030 | 241,039 | SH | DEFINED | 1,2 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 26,459 | 800,807 | SH | DEFINED | 1,2,5 |
| TRIMERIS INC | COM | 89626310 | 3,464 | 244,451 | SH | DEFINED | 1,2,5 |
| TRINITY INDS INC | COM | 89652210 | 23,391 | 686,353 | SH | DEFINED | 1,2,5,9 |
| TRIPATH IMAGING INC | COM | 89694210 | 3,153 | 351,451 | SH | DEFINED | 1,2,5 |
| TRIPATH TECHNOLOGY I | COM | 89672P10 | 372 | 297,955 | SH | DEFINED | 1 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 10,848 | 2,437,792 | SH | DEFINED | 1,2,5,9 |
| TRITON PCS HLDGS INC | CL A | 89677M10 | 1,466 | 428,787 | SH | DEFINED | 1,2,5 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 9,129 | 231,115 | SH | DEFINED | 1,2 |
| TRIZEC PROPERTIES IN | COM | 89687P10 | 38,929 | 2,057,568 | SH | DEFINED | 1,2,3,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| TRIZETTO GROUP INC | COM | 89688210 | 4,070 | 428,457 | SH | DEFINED | 1,2 |
| TRM CORP | COM | 87263610 | 254 | 10,700 | SH | DEFINED | 1 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 16,414 | 1,190,311 | SH | DEFINED | 1,2,5 |
| TRUSTMARK CORP | COM | 89840210 | 21,794 | 701,448 | SH | DEFINED | 1,2,5 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 3,486 | 168,401 | SH | DEFINED | 1,2 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 10,402 | 881,562 | SH | DEFINED | 1,2 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 11,028 | 360,037 | SH | DEFINED | 1,2,5 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 2,035 | 609,142 | SH | DEFINED | 1,2 |
| TUPPERWARE CORP | COM | 89989610 | 21,936 | 1,058,708 | SH | DEFINED | 1,2,5,9 |
| TURKCELL ILETISIM HI | SPON ADR N | 90011120 | 993 | 54,874 | SH | DEFINED | 1 |
| TUT SYSTEMS | COM | 90110310 | 47 | 11,720 | SH | DEFINED | 1 |
| TWEETER HOME ENTMT G | COM | 90116710 | 205 | 29,819 | SH | DEFINED | 1,5 |
| TXU CORP | COM | 87316810 | 636,888 | 9,865,054 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TYCO INTL LTD NEW | COM | 90212410 | 1,788,399 | 50,039,148 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| TYLER TECHNOLOGIES I | COM | 90225210 | 4,618 | 552,343 | SH | DEFINED | 1,2,5 |
| TYSON FOODS INC | CL A | 90249410 | 122,024 | 6,631,749 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| U S B HLDG INC | COM | 90291010 | 4,997 | 200,675 | SH | DEFINED | 1,2 |
| U S CONCRETE INC | COM | 90333L10 | 2,106 | 274,610 | SH | DEFINED | 1,2,5 |
| U S G CORP | COM NEW | 90329340 | 35,618 | 884,478 | SH | DEFINED | 1,2,5 |
| U S I HLDGS | COM | 90333H10 | 7,077 | 611,673 | SH | DEFINED | 1,2 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 2,820 | 182,865 | SH | DEFINED | 1,5 |
| U S RESTAURANT PTYS | COM | 90297110 | 6,165 | 341,343 | SH | DEFINED | 1,2,5 |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 2,720 | 92,826 | SH | DEFINED | 1,2 |
| U STORE IT TR | COM | 91274F10 | 9,342 | 538,420 | SH | DEFINED | 1,2,3 |
| UAP HLDG CORP | COM | 90344110 | 4,985 | 288,675 | SH | DEFINED | 1,2 |
| UBIQUITEL INC | COM | 90347430 | 7,686 | 1,079,461 | SH | DEFINED | 1,2,5 |
| UBS AG | NAMEN AKT | H8920M85 | 50,048 | 596,947 | SH | DEFINED | 1,2 |
| UCBH HOLDINGS INC | COM | 90262T30 | 20,287 | 442,756 | SH | DEFINED | 1,2,5 |
| UGI CORP NEW | COM | 90268110 | 25,816 | 631,053 | SH | DEFINED | 1,2,5 |
| UICI | COM | 90273710 | 25,229 | 744,213 | SH | DEFINED | 1,2,5 |
| UIL HLDG CORP | COM | 90274810 | 10,274 | 200,272 | SH | DEFINED | 1,2,5 |
| ULTICOM INC | COM | 90384410 | 3,173 | 197,918 | SH | DEFINED | 1,2,5 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 2,409 | 190,013 | SH | DEFINED | 1,2 |
| ULTRA CLEAN HLDGS IN | COM | 90385V10 | 628 | 103,600 | SH | DEFINED | 1 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 7,563 | 157,128 | SH | DEFINED | 1,2,5 |
| ULTRALIFE BATTERIES | COM | 90389910 | 3,612 | 185,724 | SH | DEFINED | 1,2 |
| ULTRATECH INC | COM | 90403410 | 6,048 | 320,838 | SH | DEFINED | 1,2 |
| UMB FINL CORP | COM | 90278810 | 16,266 | 287,084 | SH | DEFINED | 1,2,5 |
| UMPQUA HLDGS CORP | COM | 90421410 | 15,139 | 600,497 | SH | DEFINED | 1,2,5 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 28,641 | 902,935 | SH | DEFINED | 1,2,4,5 |
| UNIFI INC | COM | 90467710 | 243 | 63,349 | SH | DEFINED | 1,2 |
| UNIFIRST CORP MASS | COM | 90470810 | 3,752 | 132,670 | SH | DEFINED | 1,2,5 |
| UNILEVER N V | N Y SHS NE | 90478470 | 1,786 | 26,777 | SH | DEFINED | 1,2 |
| UNILEVER PLC | SPON ADR N | 90476770 | 1,096 | 27,723 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 5,993 | 155,934 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 474,863 | 7,061,166 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| UNIONBANCAL CORP | COM | 90890610 | 61,620 | 955,647 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|------------------|
| UNISOURCE ENERGY COR | COM | 90920510 | 13,122 | 544,251 | SH | DEFINED | 1,2,5 |
| UNISYS CORP | COM | 90921410 | 89,123 | 8,754,677 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| UNIT CORP | COM | 90921810 | 25,124 | 657,512 | SH | DEFINED | 1,2,5 |

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|---------------------------------|----------|-----------|------------|----|--------------------------|
| UNITED AUTO GROUP IN COM | 90944010 | 7,495 | 253,295 | SH | DEFINED 1,2 |
| UNITED BANKSHARES IN COM | 90990710 | 23,802 | 623,911 | SH | DEFINED 1,2,5 |
| UNITED BUSINESS MEDI ADR | 90969M10 | 136 | 15,512 | SH | DEFINED 1 |
| UNITED CMNTY BKS BLA CAP STK | 90984P10 | 10,837 | 402,431 | SH | DEFINED 1,2 |
| UNITED CMNTY FINL CO COM | 90983910 | 4,658 | 415,899 | SH | DEFINED 1,2,5 |
| UNITED DEFENSE INDS COM | 91018B10 | 49,360 | 1,044,649 | SH | DEFINED 1,2,5 |
| UNITED DOMINION REAL COM | 91019710 | 61,704 | 2,488,048 | SH | DEFINED 1,2,3,5,9 |
| UNITED FIRE & CAS CO COM | 91033110 | 9,400 | 278,858 | SH | DEFINED 1,2 |
| UNITED GUARDIAN INC COM | 91057110 | 117 | 14,000 | SH | DEFINED 1 |
| UNITED INDL CORP COM | 91067110 | 5,891 | 152,073 | SH | DEFINED 1,2 |
| UNITED MICROELECTRON SPONSORED | 91087320 | 3,228 | 914,326 | SH | DEFINED 1 |
| UNITED MOBILE HOMES COM | 91102410 | 162 | 10,300 | SH | DEFINED 1 |
| UNITED NAT FOODS INC COM | 91116310 | 20,179 | 648,843 | SH | DEFINED 1,2 |
| UNITED ONLINE INC COM | 91126810 | 14,481 | 1,255,910 | SH | DEFINED 1,2,5 |
| UNITED PANAM FINANCI COM | 91130110 | 1,449 | 76,023 | SH | DEFINED 1,2 |
| UNITED PARCEL SERVIC CL B | 91131210 | 2,315,865 | 27,098,823 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| UNITED RENTALS INC COM | 91136310 | 24,659 | 1,304,712 | SH | DEFINED 1,2,5,9 |
| UNITED STATES CELLUL COM | 91168410 | 5,970 | 133,375 | SH | DEFINED 1,2,5 |
| UNITED STATES STL CO COM | 91290910 | 278,438 | 5,432,935 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| UNITED STATIONERS IN COM | 91300410 | 26,807 | 580,238 | SH | DEFINED 1,2,5 |
| UNITED SURGICAL PART COM | 91301630 | 16,596 | 397,976 | SH | DEFINED 1,2 |
| UNITED TECHNOLOGIES COM | 91301710 | 6,220,775 | 60,191,341 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| UNITED THERAPEUTICS COM | 91307C10 | 18,076 | 400,357 | SH | DEFINED 1,2 |
| UNITED UTILS PLC SPONSORED | 91311Q10 | 321 | 13,071 | SH | DEFINED 1 |
| UNITEDGLOBALCOM CL A | 91324750 | 27,158 | 2,811,392 | SH | DEFINED 1,2,5 |
| UNITEDHEALTH GROUP I COM | 91324P10 | 1,808,714 | 20,546,561 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| UNITRIN INC COM | 91327510 | 36,468 | 802,380 | SH | DEFINED 1,2,5,7,9 |
| UNIVERSAL AMERN FINL COM | 91337710 | 5,435 | 351,354 | SH | DEFINED 1,2 |
| UNIVERSAL COMPRESSIO COM | 91343110 | 9,397 | 269,174 | SH | DEFINED 1,2 |
| UNIVERSAL CORP VA COM | 91345610 | 19,043 | 398,052 | SH | DEFINED 1,2,5,7,9 |
| UNIVERSAL DISPLAY CO COM | 91347P10 | 2,542 | 282,487 | SH | DEFINED 1,2 |
| UNIVERSAL ELECTRS IN COM | 91348310 | 5,264 | 299,100 | SH | DEFINED 1,2,5 |
| UNIVERSAL FST PRODS COM | 91354310 | 10,679 | 246,053 | SH | DEFINED 1,2 |
| UNIVERSAL HEALTH RLT SH BEN INT | 91359E10 | 5,351 | 166,539 | SH | DEFINED 1,2 |
| UNIVERSAL HLTH SVCS CL B | 91390310 | 27,791 | 624,512 | SH | DEFINED 1,2,5,7,9 |
| UNIVERSAL TECHNICAL COM | 91391510 | 7,362 | 193,135 | SH | DEFINED 1,2 |
| UNIVEST CORP PA COM | 91527110 | 4,005 | 87,025 | SH | DEFINED 1,2 |
| UNIVISION COMMUNICAT CL A | 91490610 | 224,708 | 7,677,061 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| UNIZAN FINANCIAL COR COM | 91528W10 | 8,759 | 332,402 | SH | DEFINED 1,2 |
| UNOCAL CORP COM | 91528910 | 324,536 | 7,505,466 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| UNOVA INC COM | 91529B10 | 17,254 | 682,248 | SH | DEFINED 1,2,5 |
| UNUMPROVIDENT CORP COM | 91529Y10 | 145,835 | 8,129,051 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| UPM KYMMENE CORP SPONSORED | 91543610 | 558 | 24,986 | SH | DEFINED 1 |
| UQM TECHNOLOGIES INC COM | 90321310 | 30 | 11,776 | SH | DEFINED 1 |
| URBAN OUTFITTERS INC COM | 91704710 | 30,733 | 692,192 | SH | DEFINED 1,2,5,9 |
| UROLOGIX INC COM | 91727310 | 1,141 | 176,414 | SH | DEFINED 1,2 |
| URS CORP NEW COM | 90323610 | 17,635 | 549,392 | SH | DEFINED 1,2 |
| URSTADT BIDDLE PPTYS COM | 91728610 | 205 | 12,672 | SH | DEFINED 1 |
| URSTADT BIDDLE PPTYS CL A | 91728620 | 5,377 | 315,384 | SH | DEFINED 1,2 |
| US BANCORP DEL COM NEW | 90297330 | 1,758,351 | 56,141,487 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| USA MOBILITY INC COM | 90341G10 | 11,222 | 317,807 | SH | DEFINED 1,2 |
| USANA HEALTH SCIENCE COM | 90328M10 | 5,093 | 148,910 | SH | DEFINED 1,2 |
| USEC INC COM | 90333E10 | 11,389 | 1,175,321 | SH | DEFINED 1,2,5 |
| USF CORP COM | 91729Q10 | 15,192 | 400,325 | SH | DEFINED 1,2,5 |
| UST INC COM | 90291110 | 181,182 | 3,766,000 | SH | DEFINED 1,2,5,6,7,9,10,1 |
| UTAH MED PRODS INC COM | 91748810 | 227 | 10,100 | SH | DEFINED 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|--------------------------|-----------|
| UTI WORLDWIDE INC | ORD | G8721010 | 1,195 | 17,565 | SH | DEFINED 1,5 | |
| UTSTARCOM INC | COM | 91807610 | 31,588 | 1,426,073 | SH | DEFINED 1,2,5,7,9 | |
| V F CORP | COM | 91820410 | 163,295 | 2,948,635 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| VA SOFTWARE CORP | COM | 91819B10 | 90 | 35,995 | SH | DEFINED 1 | |
| VAIL RESORTS INC | COM | 91879Q10 | 8,295 | 369,995 | SH | DEFINED 1,2 | |
| VALASSIS COMMUNICATI | COM | 91886610 | 32,282 | 922,073 | SH | DEFINED 1,2,5,9 | |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 44,131 | 1,674,808 | SH | DEFINED 1,2,5,9 | |
| VALENCE TECHNOLOGY I | COM | 91891410 | 2,192 | 704,855 | SH | DEFINED 1,2,5 | |
| VALERO ENERGY CORP N | COM | 91913Y10 | 406,341 | 8,950,235 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| VALERO L P | COM UT LTD | 91913W10 | 870 | 14,643 | SH | DEFINED 1,5 | |
| VALHI INC NEW | COM | 91890510 | 2,955 | 183,632 | SH | DEFINED 1,2 | |
| VALLEY NATL BANCORP | COM | 91979410 | 23,196 | 838,916 | SH | DEFINED 1,2,5 | |
| VALMONT INDS INC | COM | 92025310 | 5,938 | 236,476 | SH | DEFINED 1,2 | |
| VALSPAR CORP | COM | 92035510 | 37,364 | 747,134 | SH | DEFINED 1,2,5,9 | |
| VALUE LINE INC | COM | 92043710 | 982 | 24,967 | SH | DEFINED 1,2 | |
| VALUECLICK INC | COM | 92046N10 | 14,649 | 1,098,927 | SH | DEFINED 1,2,5 | |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 4,090 | 294,044 | SH | DEFINED 1,2 | |
| VARCO INTL INC DEL | COM | 92212210 | 48,060 | 1,648,717 | SH | DEFINED 1,2,5,9 | |
| VARIAN INC | COM | 92220610 | 38,567 | 940,422 | SH | DEFINED 1,2,5,9 | |
| VARIAN MED SYS INC | COM | 92220P10 | 98,725 | 2,283,184 | SH | DEFINED 1,2,5,7,8,9,10,1 | |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 20,072 | 544,682 | SH | DEFINED 1,2,5 | |
| VCA ANTECH INC | COM | 91819410 | 17,165 | 878,459 | SH | DEFINED 1,2,9 | |
| VECTOR GROUP LTD | COM | 92240M10 | 4,860 | 292,218 | SH | DEFINED 1,2,5 | |
| VECTREN CORP | COM | 92240G10 | 23,917 | 892,428 | SH | DEFINED 1,2,5,9 | |
| VEECO INSTRS INC DEL | COM | 92241710 | 8,703 | 413,054 | SH | DEFINED 1,2,5 | |
| VENTANA MED SYS INC | COM | 92276H10 | 11,935 | 186,512 | SH | DEFINED 1,2 | |
| VENTAS INC | COM | 92276F10 | 19,136 | 698,148 | SH | DEFINED 1,2,5 | |
| VENTIV HEALTH INC | COM | 92279310 | 4,964 | 244,284 | SH | DEFINED 1,2 | |
| VERINT SYS INC | COM | 92343X10 | 5,852 | 161,089 | SH | DEFINED 1,2 | |
| VERISIGN INC | COM | 92343E10 | 180,823 | 5,381,639 | SH | DEFINED 1,2,5,7,8,9,10,1 | |
| VERISITY LTD | ORD | M9738511 | 161 | 19,690 | SH | DEFINED 1,2 | |
| VERITAS DGC INC | COM | 92343P10 | 22,637 | 1,010,148 | SH | DEFINED 1,2,5 | |
| VERITAS SOFTWARE CO | COM | 92343610 | 328,101 | 11,492,152 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| VERITY INC | COM | 92343C10 | 5,385 | 410,421 | SH | DEFINED 1,2 | |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,523,002 | 86,966,233 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| VERSO TECHNOLOGIES I | COM | 92531710 | 1,241 | 1,723,921 | SH | DEFINED 1,2,5 | |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 15,631 | 1,478,783 | SH | DEFINED 1,2,5,9 | |
| VERTRUE INC | COM | 92534N10 | 7,214 | 190,988 | SH | DEFINED 1,2 | |
| VESTA INS GROUP INC | COM | 92539110 | 1,504 | 408,705 | SH | DEFINED 1,2,5 | |
| VIACOM INC | CL A | 92552410 | 1,863 | 50,237 | SH | DEFINED 1,2,5,9 | |
| VIACOM INC | CL B | 92552430 | 1,754,463 | 48,212,775 | SH | DEFINED 1,2,5,6,7,8,9,10 | |
| VIAD CORP | COM NEW | 92552R40 | 5,678 | 199,303 | SH | DEFINED 1,2,5,7 | |
| VIASAT INC | COM | 92552V10 | 8,640 | 355,979 | SH | DEFINED 1,2,5 | |
| VIASYS HEALTHCARE IN | COM NEW | 92553Q20 | 8,558 | 450,438 | SH | DEFINED 1,2,5 | |
| VICAL INC | COM | 92560210 | 76 | 16,235 | SH | DEFINED 1 | |
| VICON INDS INC | COM | 92581110 | 88 | 18,700 | SH | DEFINED 1 | |
| VICOR CORP | COM | 92581510 | 4,302 | 328,117 | SH | DEFINED 1,2 | |
| VICURON PHARMACEUTIC | COM | 92647110 | 12,781 | 734,136 | SH | DEFINED 1,2,5 | |
| VIGNETTE CORP | COM | 92673410 | 5,530 | 3,978,216 | SH | DEFINED 1,2,5 | |
| VIISAGE TECHNOLOGY I | COM | 92675K10 | 3,214 | 356,770 | SH | DEFINED 1,2 | |
| VINA CONCHA Y TORO S | SPONSORED | 92719110 | 534 | 7,439 | SH | DEFINED 1,2,7 | |
| VINTAGE PETE INC | COM | 92746010 | 36,084 | 1,590,315 | SH | DEFINED 1,2,5 | |
| VION PHARMACEUTICALS | COM | 92762410 | 3,120 | 665,141 | SH | DEFINED 1,2 | |
| VIRAGE LOGIC CORP | COM | 92763R10 | 518 | 27,902 | SH | DEFINED 1 | |
| VIRCO MFG CO | COM | 92765110 | 86 | 11,461 | SH | DEFINED 1 | |
| VIRGINIA COMM BANCOR | COM | 92778Q10 | 2,262 | 79,874 | SH | DEFINED 1,2 | |

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|----------------------|-----|----------|--------|-----------|----|---------|---------|
| VIRGINIA FINL GROUP | COM | 92781010 | 4,313 | 117,642 | SH | DEFINED | 1,2 |
| VIROLOGIC INC | COM | 92823R20 | 178 | 63,731 | SH | DEFINED | 1 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 27,294 | 1,817,170 | SH | DEFINED | 1,2,5,9 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|---------------------|
| VISTACARE INC | CL A | 92839Y10 | 2,388 | 143,607 | SH | DEFINED | 1,2,5 |
| VISTEON CORP | COM | 92839U10 | 38,561 | 3,946,911 | SH | DEFINED | 1,2,5,6,8,9,10,11 |
| VISUAL NETWORKS INC | COM | 92844410 | 76 | 21,901 | SH | DEFINED | 1 |
| VISX INC DEL | COM | 92844S10 | 27,680 | 1,069,956 | SH | DEFINED | 1,2,5,9 |
| VITAL SIGNS INC | COM | 92846910 | 6,312 | 162,189 | SH | DEFINED | 1,2 |
| VITESSE SEMICONDUCTO | COM | 92849710 | 11,610 | 3,289,007 | SH | DEFINED | 1,2,5 |
| VITRIA TECHNOLOGY | COM NEW | 92849Q40 | 66 | 15,623 | SH | DEFINED | 1,5 |
| VIVENDI UNIVERSAL | SPON ADR N | 92851S20 | 1,238 | 38,594 | SH | DEFINED | 1 |
| VIVUS INC | COM | 92855110 | 132 | 29,643 | SH | DEFINED | 1,5 |
| VNUS MED TECHNOLOGIE | COM | 92856610 | 654 | 48,340 | SH | DEFINED | 1 |
| VODAFONE GROUP PLC N | SPONSORED | 92857W10 | 18,323 | 669,228 | SH | DEFINED | 1,2 |
| VOLT INFORMATION SCI | COM | 92870310 | 4,160 | 141,537 | SH | DEFINED | 1,2,5 |
| VOLTERRA SEMICONDUCT | COM | 92870810 | 1,379 | 62,240 | SH | DEFINED | 1,2 |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 585 | 14,767 | SH | DEFINED | 1 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 172,185 | 2,261,724 | SH | DEFINED | 1,2,3,5,7,8,9,10,11 |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 3,473 | 214,362 | SH | DEFINED | 1,2 |
| VULCAN MATLS CO | COM | 92916010 | 158,867 | 2,909,126 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| W HLDG CO INC | COM | 92925110 | 16,713 | 728,564 | SH | DEFINED | 1,2,5 |
| W P CAREY & CO LLC | COM | 92930Y10 | 923 | 26,261 | SH | DEFINED | 1,5 |
| WABASH NATL CORP | COM | 92956610 | 19,627 | 728,798 | SH | DEFINED | 1,2 |
| WABTEC CORP | COM | 92974010 | 13,338 | 625,617 | SH | DEFINED | 1,2 |
| WACHOVIA CORP 2ND NE | COM | 92990310 | 2,563,702 | 48,739,575 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| WADDELL & REED FINL | CL A | 93005910 | 25,249 | 1,056,906 | SH | DEFINED | 1,2,5,9 |
| WAL MART STORES INC | COM | 93114210 | 5,685,471 | 107,638,594 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| WALGREEN CO | COM | 93142210 | 1,076,610 | 28,058,632 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| WALTER INDS INC | COM | 93317Q10 | 27,126 | 804,219 | SH | DEFINED | 1,2 |
| WARNACO GROUP INC | COM NEW | 93439040 | 13,524 | 626,118 | SH | DEFINED | 1,2 |
| WASHINGTON FED INC | COM | 93882410 | 29,705 | 1,119,260 | SH | DEFINED | 1,2,5,9 |
| WASHINGTON GROUP INT | COM NEW | 93886220 | 13,464 | 326,389 | SH | DEFINED | 1,2 |
| WASHINGTON MUT INC | COM | 93932210 | 1,067,186 | 25,240,922 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| WASHINGTON POST CO | CL B | 93964010 | 94,921 | 96,561 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 30,038 | 886,855 | SH | DEFINED | 1,2,3,5 |
| WASHINGTON TR BANCOR | COM | 94061010 | 5,448 | 185,887 | SH | DEFINED | 1,2 |
| WASTE CONNECTIONS IN | COM | 94105310 | 23,283 | 679,788 | SH | DEFINED | 1,2,5 |
| WASTE INDUSTRIES USA | COM | 94105710 | 174 | 14,000 | SH | DEFINED | 1 |
| WASTE MGMT INC DEL | COM | 94106L10 | 554,757 | 18,528,974 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| WATCHGUARD TECHNOLOG | COM | 94110510 | 2,098 | 473,590 | SH | DEFINED | 1,2,5 |
| WATER PIK TECHNOLOGI | COM | 94113U10 | 3,742 | 211,029 | SH | DEFINED | 1,2 |
| WATERS CORP | COM | 94184810 | 227,111 | 4,853,829 | SH | DEFINED | 1,2,5,6,7,8,9,10,11 |
| WATSCO INC | COM | 94262220 | 11,304 | 320,948 | SH | DEFINED | 1,2 |
| WATSON PHARMACEUTICA | COM | 94268310 | 87,973 | 2,681,279 | SH | DEFINED | 1,2,5,6,9,10 |
| WATSON WYATT & CO HL | CL A | 94271210 | 13,508 | 501,206 | SH | DEFINED | 1,2,5 |
| WATTS WATER TECHNOLO | CL A | 94274910 | 10,978 | 340,503 | SH | DEFINED | 1,2 |
| WAUSAU-MOSINEE PAPER | COM | 94331510 | 13,471 | 754,248 | SH | DEFINED | 1,2 |
| WAVE SYSTEMS CORP | CL A | 94352610 | 33 | 29,121 | SH | DEFINED | 1 |
| WAYPOINT FINL CORP | COM | 94675610 | 12,407 | 437,637 | SH | DEFINED | 1,2,5 |
| WCI CMNTYS INC | COM | 92923C10 | 13,670 | 464,949 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|--------|-----------|----|---------|------------------|
| WD-40 CO | COM | 92923610 | 7,512 | 264,414 | SH | DEFINED | 1,2 |
| WEATHERFORD INTERNAT | COM | G9508910 | 54,961 | 1,071,361 | SH | DEFINED | 1,5,7,8,9,10,12, |
| WEBEX COMMUNICATIONS | COM | 94767L10 | 13,320 | 560,148 | SH | DEFINED | 1,2,5 |
| WEBMD CORP | COM | 94769M10 | 21,441 | 2,627,548 | SH | DEFINED | 1,2,5 |
| WEBMETHODS INC | COM | 94768C10 | 4,920 | 682,423 | SH | DEFINED | 1,2 |
| WEBSENSE INC | COM | 94768410 | 31,736 | 625,707 | SH | DEFINED | 1,2,5 |
| WEBSIDESTORY INC | COM | 94768510 | 732 | 58,850 | SH | DEFINED | 1 |
| WEBSTER FINL CORP CO | COM | 94789010 | 35,674 | 704,472 | SH | DEFINED | 1,2,5,9 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 15,712 | 382,563 | SH | DEFINED | 1,2,5 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 62,444 | 1,557,206 | SH | DEFINED | 1,2,3,5,9 |
| WEIS MKTS INC | COM | 94884910 | 6,429 | 166,678 | SH | DEFINED | 1,2,5 |
| WELLCARE HEALTH PLAN | COM | 94946T10 | 3,322 | 102,208 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|------------------------------------|------------------|
| WELLCHOICE INC | COM | 94947510 | 16,283 | 304,926 | SH | DEFINED | 1,2,5 |
| WELLMAN INC | COM | 94970210 | 7,602 | 711,121 | SH | DEFINED | 1,2 |
| WELLPOINT INC | COM | 94973V10 | 1,169,385 | 10,168,561 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| WELLS FARGO & CO NEW | COM | 94974610 | 3,118,571 | 50,178,139 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| WELLSFORD REAL PPTYS | COM NEW | 95024020 | 315 | 21,839 | SH | DEFINED | 1,2,5 |
| WENDYS INTL INC | COM | 95059010 | 121,393 | 3,092,036 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| WERNER ENTERPRISES I | COM | 95075510 | 31,158 | 1,376,230 | SH | DEFINED | 1,2,5,9 |
| WESBANCO INC | COM | 95081010 | 11,798 | 369,032 | SH | DEFINED | 1,2 |
| WESCO FINL CORP | COM | 95081710 | 12,874 | 32,758 | SH | DEFINED | 1,2,5 |
| WESCO INTL INC | COM | 95082P10 | 9,572 | 322,927 | SH | DEFINED | 1,2,5 |
| WEST BANCORPORATION | CAP STK | 95123P10 | 3,978 | 225,888 | SH | DEFINED | 1,2 |
| WEST COAST BANCORP O | COM | 95214510 | 7,467 | 293,872 | SH | DEFINED | 1,2 |
| WEST CORP | COM | 95235510 | 11,424 | 345,017 | SH | DEFINED | 1,2,5 |
| WEST MARINE INC | COM | 95423510 | 4,497 | 181,701 | SH | DEFINED | 1,2 |
| WEST PHARMACEUTICAL | COM | 95530610 | 10,177 | 406,598 | SH | DEFINED | 1,2 |
| WESTAMERICA BANCORPO | COM | 95709010 | 33,412 | 573,013 | SH | DEFINED | 1,2,5,9 |
| WESTAR ENERGY INC | COM | 95709T10 | 24,375 | 1,065,789 | SH | DEFINED | 1,2,5,9 |
| WESTBANK CORP | COM | 95711610 | 465 | 25,271 | SH | DEFINED | 1 |
| WESTCORP INC | COM | 95790710 | 11,387 | 247,913 | SH | DEFINED | 1,2,5 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 7,308 | 1,074,748 | SH | DEFINED | 1,2,5 |
| WESTERN DIGITAL CORP | COM | 95810210 | 19,226 | 1,773,600 | SH | DEFINED | 1,2,5 |
| WESTERN GAS RES INC | COM | 95825910 | 22,668 | 774,970 | SH | DEFINED | 1,2,5,9 |
| WESTERN SIERRA BANCO | COM | 95952210 | 3,027 | 78,911 | SH | DEFINED | 1,2 |
| WESTERN WIRELESS COR | CL A | 95988E20 | 21,331 | 728,005 | SH | DEFINED | 1,2,5 |
| WESTFIELD FINANCIAL | COM | 96008D10 | 1,381 | 53,477 | SH | DEFINED | 1,2 |
| WESTLAKE CHEM CORP | COM | 96041310 | 7,565 | 226,486 | SH | DEFINED | 1,2 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 1,208 | 15,897 | SH | DEFINED | 1 |
| WESTWOOD ONE INC | COM | 96181510 | 41,039 | 1,523,906 | SH | DEFINED | 1,2,5,9 |
| WET SEAL INC | CL A | 96184010 | 29 | 12,819 | SH | DEFINED | 1 |
| WEYCO GROUP INC | COM | 96214910 | 1,585 | 36,520 | SH | DEFINED | 1,2 |
| WEYERHAEUSER CO | COM | 96216610 | 454,736 | 6,764,889 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| WFS FINL INC | COM | 92923B10 | 4,517 | 89,335 | SH | DEFINED | 1,2 |
| WGL HLDGS INC | COM | 92924F10 | 27,926 | 905,506 | SH | DEFINED | 1,2,5,6,9 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 7,870 | 351,965 | SH | DEFINED | 1,2,5 |
| WHEELING PITTSBURGH | COM NEW | 96314230 | 4,278 | 111,010 | SH | DEFINED | 1,2 |
| WHIRLPOOL CORP | COM | 96332010 | 131,958 | 1,906,633 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| WHITE ELECTR DESIGNS | COM | 96380110 | 1,925 | 304,100 | SH | DEFINED | 1,5 |
| WHITE MTNS INS GROUP | COM | G9618E10 | 8,747 | 13,540 | SH | DEFINED | 1,5 |

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|----------------------|--------|----------|---------|------------|----|---------|------------------|--|
| WHITEHALL JEWELLERS | COM | 96506310 | 119 | 14,932 | SH | DEFINED | 1 | |
| WHITING PETE CORP | NE COM | 96638710 | 10,836 | 358,225 | SH | DEFINED | 1,2 | |
| WHITNEY HLDG CORP | COM | 96661210 | 13,988 | 310,907 | SH | DEFINED | 1,2,5 | |
| WHOLE FOODS MKT INC | COM | 96683710 | 92,958 | 974,915 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| WILD OATS MARKETS IN | COM | 96808B10 | 3,678 | 417,512 | SH | DEFINED | 1,2 | |
| WILEY JOHN & SONS IN | CL A | 96822320 | 15,958 | 458,037 | SH | DEFINED | 1,2,5 | |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 1,623 | 70,863 | SH | DEFINED | 1,2 | |
| WILLIAMS COS INC DEL | COM | 96945710 | 250,914 | 15,402,940 | SH | DEFINED | 1,2,5,6,7,8,9,10 | |
| WILLIAMS SONOMA INC | COM | 96990410 | 43,314 | 1,236,119 | SH | DEFINED | 1,2,5,9 | |
| WILLIS GROUP HOLDING | SHS | G9665510 | 3,570 | 86,708 | SH | DEFINED | 1,5 | |
| WILLOW GROVE BANCORP | COM | 97111W10 | 261 | 13,816 | SH | DEFINED | 1 | |
| WILMINGTON TRUST COR | COM | 97180710 | 26,298 | 727,470 | SH | DEFINED | 1,2,5,9 | |
| WILSHIRE BANCORP INC | COM | 97186T10 | 2,751 | 166,330 | SH | DEFINED | 1,2 | |
| WILSHIRE ENTERPRISES | COM | 97188910 | 115 | 17,686 | SH | DEFINED | 1 | |
| WILSON GREATBATCH TE | COM | 97223210 | 6,936 | 309,348 | SH | DEFINED | 1,2,5 | |
| WILSONS THE LEATHER | COM | 97246310 | 328 | 84,174 | SH | DEFINED | 1,2 | |
| WIND RIVER SYSTEMS I | COM | 97314910 | 17,870 | 1,318,851 | SH | DEFINED | 1,2,5,9 | |
| WINN DIXIE STORES IN | COM | 97428010 | 6,329 | 1,391,003 | SH | DEFINED | 1,2,5,7 | |
| WINNEBAGO INDS INC | COM | 97463710 | 18,142 | 464,469 | SH | DEFINED | 1,2 | |
| WINSTON HOTELS INC | COM | 97563A10 | 6,725 | 569,439 | SH | DEFINED | 1,2,3,5 | |
| WINTRUST FINANCIAL C | COM | 97650W10 | 19,025 | 334,007 | SH | DEFINED | 1,2 | |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVEST- MENT DISCRE- TION | OTHER MAN |
|----------------------|----------------|----------|---------------|-------------------|-------------------|---------------------------|-------------------|
| WIPRO LTD | SPON ADR 1 | 97651M10 | 1,559 | 63,255 | SH | DEFINED | 1 |
| WIRELESS FACILITIES | COM | 97653A10 | 6,712 | 711,039 | SH | DEFINED | 1,2 |
| WIRELESS TELECOM GRO | COM | 97652410 | 29 | 10,100 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 63,591 | 1,886,428 | SH | DEFINED | 1,2,5,7,8,9,10,11 |
| WITNESS SYS INC | COM | 97742410 | 5,039 | 288,616 | SH | DEFINED | 1,2 |
| WJ COMMUNICATIONS IN | COM | 92928410 | 1,070 | 311,158 | SH | DEFINED | 1 |
| WMC RES LTD | SPONSORED | 92928R10 | 271 | 11,999 | SH | DEFINED | 1 |
| WMS INDS INC | COM | 92929710 | 12,696 | 378,534 | SH | DEFINED | 1,2 |
| WOLVERINE TUBE INC | COM | 97809310 | 156 | 12,049 | SH | DEFINED | 1 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 24,954 | 794,214 | SH | DEFINED | 1,2,5 |
| WOODHEAD INDS INC | COM | 97943810 | 2,741 | 170,972 | SH | DEFINED | 1,2 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 10,184 | 142,208 | SH | DEFINED | 1,2,5 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 6,826 | 248,123 | SH | DEFINED | 1,2 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 8,239 | 165,451 | SH | DEFINED | 1,2 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 2,387 | 196,751 | SH | DEFINED | 1,2 |
| WORLDWIDE RESTRNT CO | COM | 98160A10 | 56 | 13,700 | SH | DEFINED | 1 |
| WORONOCO BANCORP INC | COM | 98163010 | 201 | 5,484 | SH | DEFINED | 1 |
| WORTHINGTON INDS INC | COM | 98181110 | 17,631 | 900,453 | SH | DEFINED | 1,2,5,6,9 |
| WPP GROUP PLC | SPON ADR N | 92930930 | 472 | 8,640 | SH | DEFINED | 1 |
| WPS RESOURCES CORP | COM | 92931B10 | 21,106 | 422,462 | SH | DEFINED | 1,2,5,9 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 10,310 | 361,759 | SH | DEFINED | 1,2 |
| WRIGLEY WM JR CO | COM | 98252610 | 356,573 | 5,153,535 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| WSFS FINL CORP | COM | 92932810 | 7,155 | 119,257 | SH | DEFINED | 1,2,5 |
| WYETH | COM | 98302410 | 1,563,498 | 36,710,453 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| WYNDHAM INTL INC | CL A | 98310110 | 88 | 73,710 | SH | DEFINED | 1 |
| WYNN RESORTS LTD | COM | 98313410 | 20,238 | 302,427 | SH | DEFINED | 1,2,5 |
| XANSER CORP | COM | 98389J10 | 78 | 27,700 | SH | DEFINED | 1 |
| XCEL ENERGY INC | COM | 98389B10 | 232,367 | 12,767,414 | SH | DEFINED | 1,2,5,6,7,8,9,10 |
| XEROX CORP | COM | 98412110 | 1,406,778 | 82,702,983 | SH | DEFINED | 1,2,5,6,7,8,9,10 |

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|----------------------|-------------|----------|-----------|------------|----|---------------------------|
| XILINX INC | COM | 98391910 | 289,278 | 9,749,852 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| XL CAP LTD | CL A | G9825510 | 285,932 | 3,682,312 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| XM SATELLITE RADIO H | CL A | 98375910 | 72,295 | 1,921,716 | SH | DEFINED 1,2,5,7,8,9,10,11 |
| XOMA LTD | ORD | G9825R10 | 323 | 124,899 | SH | DEFINED 1,2,5 |
| X-RITE INC | COM | 98385710 | 5,039 | 314,760 | SH | DEFINED 1,2 |
| XTO ENERGY INC | COM | 98385X10 | 256,696 | 7,255,389 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| XYBERNAUT CORP | COM | 98414910 | 2,560 | 2,080,904 | SH | DEFINED 1,2 |
| YAHOO INC | COM | 98433210 | 1,479,802 | 39,272,883 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| YANKEE CANDLE INC | COM | 98475710 | 22,986 | 692,766 | SH | DEFINED 1,2,5 |
| YARDVILLE NATL BANCO | COM | 98502110 | 4,222 | 123,248 | SH | DEFINED 1,2 |
| YELLOW ROADWAY CORP | COM | 98557710 | 100,827 | 1,809,858 | SH | DEFINED 1,2,5 |
| YORK INTL CORP NEW | COM | 98667010 | 26,041 | 753,950 | SH | DEFINED 1,2,5,9 |
| YOUNG BROADCASTING I | CL A | 98743410 | 2,565 | 242,857 | SH | DEFINED 1,2 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 2,609 | 77,341 | SH | DEFINED 1,2 |
| YUM BRANDS INC | COM | 98849810 | 530,066 | 11,234,974 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| ZALE CORP NEW | COM | 98885810 | 29,027 | 971,794 | SH | DEFINED 1,2,5 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 43,536 | 773,562 | SH | DEFINED 1,2,5,9 |
| ZENITH NATL INS CORP | COM | 98939010 | 9,143 | 183,443 | SH | DEFINED 1,2 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 1,747 | 674,650 | SH | DEFINED 1,2 |
| ZILA INC | COM PAR \$0 | 98951320 | 2,319 | 541,887 | SH | DEFINED 1,2,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 544,621 | 6,797,564 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| ZIONS BANCORPORATION | COM | 98970110 | 170,515 | 2,506,462 | SH | DEFINED 1,2,5,6,7,8,9,10 |
| ZIPREALTY INC | COM | 98974V10 | 744 | 41,628 | SH | DEFINED 1 |
| ZIX CORP | COM | 98974P10 | 1,445 | 280,563 | SH | DEFINED 1,2 |
| ZOLL MED CORP | COM | 98992210 | 4,306 | 125,168 | SH | DEFINED 1,2 |
| ZORAN CORP | COM | 98975F10 | 7,495 | 647,213 | SH | DEFINED 1,2,5 |
| ZYGO CORP | COM | 98985510 | 3,041 | 257,940 | SH | DEFINED 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 5,880 | 255,667 | SH | DEFINED 1,2 |

TOTAL MARKET VALUE 451,925,881