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this list, omit this section.)

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.)
 28-00115 T. Rowe Price Associates, Inc.
 28-00694 JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)
 28-03459 Smith Asset Management Group L.P.
 28-04557 Wellington Management Company LLP

Report Summary:

Number of Other Included Managers: 12
 Form 13F Information Table Entry Total: 3,925
 Form 13F Information Table Value Total: 483,226,644 (thousands)

List of Other Included Managers:

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

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

| No. | Form 13F File Number | Name |
|-----|----------------------|--|
| 1 | 28-00733 | State Street Bank and Trust Company |
| 2 | 28-11338 | SSgA Funds Management, Inc. |
| 3 | 28-11339 | Tuckerman Group, LLC |
| 4 | 28-11328 | Rexiter Capital Management LTD |
| 5 | 28-11326 | State Street Global Advisors LTD |
| 6 | 28-11327 | State Street Global Advisors Ltd. |
| 7 | 28-11329 | State Street Banque, SA |
| 8 | 28-11330 | State Street Global Advisors, Australia |
| 10 | 28-11332 | State Street Global Advisors (Japan) Co., Ltd. |
| 12 | 28-11331 | State Street Global Advisors Asia LTD |
| 13 | 28-11334 | State Street Global Advisors GmbH |
| 14 | 28-11333 | State Street Trust & Banking Co., Ltd. |

STATE STREET CORPORATION (STT)
 FORM 13F INFORMATION TABLE AS OF JUNE 30, 2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 3,696 | 573,091 SH | DEFINED | 1,2,5,6 |
| 1ST SOURCE CORP | COM | 33690110 | 5,695 | 353,714 SH | DEFINED | 1,2 |
| 3COM CORP | COM | 88553510 | 20,170 | 9,513,973 SH | DEFINED | 1,2,5 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 2,203 | 231,906 SH | DEFINED | 1,2,6 |
| 3M CO | COM | 88579Y10 | 3,633,437 | 52,212,056 SH | DEFINED | 1,2,5,6,7,8, |
| 3PAR INC | COM | 88580F10 | 2,038 | 259,987 SH | DEFINED | 1,2,6 |
| 4 KIDS ENTMT INC | COM | 35086510 | 134 | 18,136 SH | DEFINED | 1 |
| 8X8 INC NEW | COM | 28291410 | 48 | 41,863 SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 7,494 | 1,135,486 SH | DEFINED | 1,2,5,6 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| A C MOORE ARTS & CRA | COM | 00086T10 | 188 | 26,632 | SH | DEFINED | 1,2,5 |
| A D C TELECOMMUNICAT | COM NEW | 00088630 | 32,401 | 2,193,673 | SH | DEFINED | 1,2,5,7 |
| A H BELO CORP | COM CL A | 00128210 | 1,925 | 337,673 | SH | DEFINED | 1,2,5 |
| AAON INC | COM PAR \$0 | 00036020 | 3,984 | 206,835 | SH | DEFINED | 1,2 |
| AAR CORP | COM | 00036110 | 13,525 | 999,596 | SH | DEFINED | 1,2,5,6 |
| AARON RENTS INC | COM | 00253520 | 17,562 | 786,473 | SH | DEFINED | 1,2,6 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 79 | 213,107 | SH | DEFINED | 1,5 |
| ABAXIS INC | COM | 00256710 | 10,333 | 428,203 | SH | DEFINED | 1,2,6 |
| ABB LTD | SPONSORED | 00037520 | 9,896 | 349,447 | SH | DEFINED | 1,2 |
| ABBOTT LABS | COM | 00282410 | 2,433,783 | 45,946,439 | SH | DEFINED | 1,2,5,6,7,8, |
| ABERCROMBIE & FITCH | CL A | 00289620 | 165,262 | 2,636,595 | SH | DEFINED | 1,2,5,6,7,8, |
| ABINGTON BANCORP INC | COM | 00350L10 | 3,001 | 329,057 | SH | DEFINED | 1,2 |
| ABIOMED INC | COM | 00365410 | 6,875 | 387,345 | SH | DEFINED | 1,2,6 |
| ABITIBIBOWATER INC | COM | 00368710 | 8,046 | 862,384 | SH | DEFINED | 1,2,5 |
| ABM INDS INC | COM | 00095710 | 23,005 | 1,033,911 | SH | DEFINED | 1,2,5 |
| ABRAXAS PETE CORP | COM | 00383010 | 2,829 | 522,933 | SH | DEFINED | 1,2,5 |
| ABRAXIS BIOSCIENCE I | COM | 00383Y10 | 4,616 | 72,737 | SH | DEFINED | 1,2,5,6 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 285 | 63,720 | SH | DEFINED | 1,2,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 1,867 | 505,889 | SH | DEFINED | 1,2,5,6 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 27,786 | 1,200,244 | SH | DEFINED | 1,2,3,5 |
| ACCELRY S INC | COM | 00430U10 | 1,317 | 272,585 | SH | DEFINED | 1,2,5 |
| ACCENTURE LTD BERMUD | CL A | G1150G11 | 475,568 | 11,678,989 | SH | DEFINED | 1,2,5,7,8,10 |
| ACCESS INTEGRATED TE | CL A | 00432910 | 76 | 35,932 | SH | DEFINED | 1,5 |
| ACCO BRANDS CORP | COM | 00081T10 | 10,182 | 906,723 | SH | DEFINED | 1,2,5 |
| ACCURAY INC | COM | 00439710 | 3,082 | 422,756 | SH | DEFINED | 1,2,6 |
| ACCURIDE CORP | COM | 00439810 | 1,896 | 446,215 | SH | DEFINED | 1,2,6 |
| ACE LTD | ORD | G0070K10 | 690,872 | 12,540,793 | SH | DEFINED | 1,2,5,6,7,8, |
| ACETO CORP | COM | 00444610 | 1,977 | 258,823 | SH | DEFINED | 1,2 |
| ACI WORLDWIDE INC | COM | 00449810 | 21,072 | 1,197,938 | SH | DEFINED | 1,2,6,8 |
| ACME COMMUNICATION I | COM | 00463110 | 31 | 22,503 | SH | DEFINED | 1 |
| ACME PACKET INC | COM | 00476410 | 2,304 | 296,874 | SH | DEFINED | 1,2,6 |
| ACORDA THERAPEUTICS | COM | 00484M10 | 16,923 | 515,463 | SH | DEFINED | 1,2,6 |
| ACTEL CORP | COM | 00493410 | 10,936 | 649,043 | SH | DEFINED | 1,2 |
| ACTIVE POWER INC | COM | 00504W10 | 87 | 74,230 | SH | DEFINED | 1,5 |
| ACTIVIDENTITY CORP | COM | 00506P10 | 124 | 45,355 | SH | DEFINED | 1 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 35,808 | 1,051,008 | SH | DEFINED | 1,2,5,7,8,10 |
| ACTUANT CORP | CL A NEW | 00508X20 | 35,886 | 1,144,698 | SH | DEFINED | 1,2,6 |
| ACTUATE CORP | COM | 00508B10 | 3,566 | 911,951 | SH | DEFINED | 1,2,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 59,779 | 1,243,321 | SH | DEFINED | 1,2,5,6 |
| ACURA PHARMACEUTICAL | COM NEW | 00509L70 | 404 | 50,764 | SH | DEFINED | 1 |
| ACXIOM CORP | COM | 00512510 | 17,805 | 1,549,577 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| ADAPTEC INC | COM | 00651F10 | 6,380 | 1,993,635 | SH | DEFINED 1,2,5 |
| ADMINISTAFF INC | COM | 00709410 | 12,972 | 465,121 | SH | DEFINED 1,2,5,6 |
| ADMINISTRADORA FONDO | SPONSORED | 00709P10 | 249 | 9,769 | SH | DEFINED 1 |
| ADOBE SYS INC | COM | 00724F10 | 649,441 | 16,487,448 | SH | DEFINED 1,2,5,6,7,8, |
| ADOLOR CORP | COM | 00724X10 | 3,120 | 569,262 | SH | DEFINED 1,2,5 |
| ADTRAN INC | COM | 00738A10 | 35,281 | 1,479,905 | SH | DEFINED 1,2,5,6 |
| ADVANCE AMER CASH AD | COM | 00739W10 | 5,936 | 1,168,547 | SH | DEFINED 1,2 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 120,020 | 3,090,902 | SH | DEFINED 1,2,5,7,8,10 |
| ADVANCED ANALOGIC TE | COM | 00752J10 | 2,259 | 547,041 | SH | DEFINED 1,2,6 |
| ADVANCED BATTERY TEC | COM | 00752H10 | 2,876 | 498,390 | SH | DEFINED 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| ADVANCED ENERGY INDS | COM | 00797310 | 7,804 | 569,660 | SH | DEFINED | 1,2,6 |
| ADVANCED MEDICAL OPT | COM | 00763M10 | 18,356 | 979,485 | SH | DEFINED | 1,2,5,6 |
| ADVANCED MICRO DEVIC | NOTE 6.00 | 007903AL | 410 | 650,000 | SH | DEFINED | 1 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 103,051 | 17,676,017 | SH | DEFINED | 1,2,5,6,7,8, |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 24,054 | 5,405,487 | SH | DEFINED | 1,4,5 |
| ADVANTA CORP | CL B | 00794220 | 3,775 | 600,145 | SH | DEFINED | 1,2 |
| ADVANTEST CORP | SPON ADR N | 00762U20 | 253 | 12,027 | SH | DEFINED | 1 |
| ADVENT SOFTWARE INC | COM | 00797410 | 18,980 | 526,052 | SH | DEFINED | 1,2,5,6 |
| ADVENTRX PHARMACEUTI | COM | 00764X10 | 33 | 87,759 | SH | DEFINED | 1,5 |
| ADVISORY BRD CO | COM | 00762W10 | 10,158 | 258,279 | SH | DEFINED | 1,2,6 |
| AECOM TECHNOLOGY COR | COM | 00766T10 | 29,684 | 912,515 | SH | DEFINED | 1,2,5,6 |
| AEGON N V | NY REGISTR | 00792410 | 1,129 | 86,131 | SH | DEFINED | 1,2 |
| AEP INDS INC | COM | 00103110 | 1,439 | 82,864 | SH | DEFINED | 1,2 |
| AEROPOSTALE | COM | 00786510 | 100,253 | 3,199,894 | SH | DEFINED | 1,2,5,6,7,8 |
| AEROVIRONMENT INC | COM | 00807310 | 3,461 | 127,351 | SH | DEFINED | 1,2,6 |
| AES CORP | COM | 00130H10 | 520,507 | 27,095,641 | SH | DEFINED | 1,2,5,6,7,8, |
| AETNA INC NEW | COM | 00817Y10 | 1,143,125 | 28,204,416 | SH | DEFINED | 1,2,5,6,7,8, |
| AFC ENTERPRISES INC | COM | 00104Q10 | 4,352 | 544,675 | SH | DEFINED | 1,2,6 |
| AFFILIATED COMPUTER | CL A | 00819010 | 171,148 | 3,199,631 | SH | DEFINED | 1,2,5,6,7,8, |
| AFFILIATED MANAGERS | COM | 00825210 | 66,217 | 735,251 | SH | DEFINED | 1,2,5,6 |
| AFFYMAX INC | COM | 00826A10 | 2,370 | 148,986 | SH | DEFINED | 1,2,6 |
| AFFYMETRIX INC | COM | 00826T10 | 20,086 | 1,952,037 | SH | DEFINED | 1,2,5,6 |
| AFLAC INC | COM | 00105510 | 984,353 | 15,674,412 | SH | DEFINED | 1,2,5,6,7,8, |
| AGCO CORP | COM | 00108410 | 98,626 | 1,881,818 | SH | DEFINED | 1,2,5,7,8,10 |
| AGFEED INDUSTRIES IN | COM | 00846L10 | 3,445 | 230,138 | SH | DEFINED | 1,2 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 404,354 | 11,377,436 | SH | DEFINED | 1,2,5,6,7,8, |
| AGILYSYS INC | COM | 00847J10 | 6,689 | 589,860 | SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 46,247 | 1,337,406 | SH | DEFINED | 1,2,5 |
| AGNICO EAGLE MINES L | COM | 00847410 | 254 | 3,421 | SH | DEFINED | 1 |
| AGREE REALTY CORP | COM | 00849210 | 3,003 | 136,210 | SH | DEFINED | 1,2,3 |
| AGRIUM INC | COM | 00891610 | 802 | 7,457 | SH | DEFINED | 1 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 5,337 | 213,485 | SH | DEFINED | 1,2,6 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 641,384 | 6,487,805 | SH | DEFINED | 1,2,5,6,7,8, |
| AIR TRANSPORT SERVIC | COM | 00922R10 | 68 | 67,650 | SH | DEFINED | 1,2 |
| AIRCASTLE LTD | COM | G0129K10 | 5,316 | 632,096 | SH | DEFINED | 1,2 |
| AIRGAS INC | COM | 00936310 | 74,658 | 1,278,605 | SH | DEFINED | 1,2,5,7 |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 13 | 17,069 | SH | DEFINED | 1 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 4,866 | 2,385,104 | SH | DEFINED | 1,2,6 |
| AIRVANA INC | COM | 00950V10 | 1,516 | 282,796 | SH | DEFINED | 1,2 |
| AK STL HLDG CORP | COM | 00154710 | 334,263 | 4,844,389 | SH | DEFINED | 1,2,5,6,7,8, |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 171,511 | 4,929,907 | SH | DEFINED | 1,2,5,6,7,8, |
| AKEENA SOLAR INC DE | COM | 00972010 | 1,350 | 240,159 | SH | DEFINED | 1,2 |

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|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| AKORN INC | COM | 00972810 | 2,422 | 731,756 | SH | DEFINED | 1,2,5,6 |
| ALAMO GROUP INC | COM | 01131110 | 1,443 | 70,079 | SH | DEFINED | 1,2 |
| ALASKA AIR GROUP INC | COM | 01165910 | 16,175 | 1,054,461 | SH | DEFINED | 1,2 |
| ALASKA COMMUNICATION | COM | 01167P10 | 8,732 | 731,310 | SH | DEFINED | 1,2 |
| ALBANY INTL CORP | CL A | 01234810 | 16,201 | 558,672 | SH | DEFINED | 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 10,880 | 819,897 | SH | DEFINED | 1,2,5 |
| ALBEMARLE CORP | COM | 01265310 | 65,772 | 1,648,010 | SH | DEFINED | 1,2,5 |
| ALBERTO CULVER CO NE | COM | 01307810 | 46,683 | 1,777,060 | SH | DEFINED | 1,2,5,6,7,12 |
| ALCATEL-LUCENT | SPONSORED | 01390430 | 8,202 | 1,357,909 | SH | DEFINED | 1,2,5,8,12 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| ALCOA INC | COM | 01381710 | 1,143,181 | 32,093,794 | SH | DEFINED | 1,2,5,6,7,8, |
| ALCON INC | COM SHS | H0130110 | 26,149 | 160,631 | SH | DEFINED | 1,2,5,7,8,12 |
| ALESCO FINL INC | COM | 01448510 | 491 | 245,529 | SH | DEFINED | 1,2 |
| ALEXANDER & BALDWIN | COM | 01448210 | 29,354 | 644,431 | SH | DEFINED | 1,2,5 |
| ALEXANDERS INC | COM | 01475210 | 24,379 | 78,491 | SH | DEFINED | 1,2,3,5,6 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 93,234 | 957,815 | SH | DEFINED | 1,2,3,5 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 60,035 | 828,072 | SH | DEFINED | 1,2,5,6 |
| ALEXZA PHARMACEUTICA | COM | 01538410 | 853 | 216,608 | SH | DEFINED | 1,2 |
| ALFACELL CORP | COM | 01540410 | 16 | 36,415 | SH | DEFINED | 1,2 |
| ALICO INC | COM | 01623010 | 1,867 | 53,854 | SH | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 9,800 | 934,259 | SH | DEFINED | 1,2,5,6 |
| ALKERMES INC | COM | 01642T10 | 30,595 | 2,475,312 | SH | DEFINED | 1,2,5,6 |
| ALLEGHANY CORP DEL | COM | 01717510 | 18,051 | 54,363 | SH | DEFINED | 1,2,5 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 263,070 | 5,249,856 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 213,906 | 3,608,404 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLEGIANTE TRAVEL CO | COM | 01748X10 | 4,959 | 266,756 | SH | DEFINED | 1,2,6 |
| ALLERGAN INC | COM | 01849010 | 461,597 | 8,868,340 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLETE INC | COM NEW | 01852230 | 20,168 | 480,188 | SH | DEFINED | 1,2,5 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 88,232 | 1,560,249 | SH | DEFINED | 1,2,5,7,8,10 |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 15 | 10,771 | SH | DEFINED | 1 |
| ALLIANCE HOLDINGS GP | COM UNITS | 01861G10 | 232 | 7,777 | SH | DEFINED | 1,2 |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 6,542 | 754,613 | SH | DEFINED | 1,2,6 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 12,431 | 2,432,691 | SH | DEFINED | 1,2,5,6 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 1,637 | 29,395 | SH | DEFINED | 1,2 |
| ALLIANCEBERNSTEIN HO | UNIT LTD P | 01881G10 | 6,767 | 123,758 | SH | DEFINED | 1,2,5 |
| ALLIANT ENERGY CORP | COM | 01880210 | 75,183 | 2,194,485 | SH | DEFINED | 1,2,5,7,8,10 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 68,169 | 670,426 | SH | DEFINED | 1,2,5,6,12 |
| ALLIANZ SE | SP ADR 1/1 | 01880510 | 4,292 | 245,959 | SH | DEFINED | 1,2 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 55,411 | 3,989,258 | SH | DEFINED | 1,2,5,7,8,10 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 54 | 27,326 | SH | DEFINED | 1 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 896 | 29,088 | SH | DEFINED | 1 |
| ALLIED NEVADA GOLD C | COM | 01934410 | 3,230 | 548,406 | SH | DEFINED | 1,2 |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 131,608 | 10,428,546 | SH | DEFINED | 1,2,5,6,10,1 |
| ALLIED WRLD ASSUR CO | SHS | G0219G20 | 21,792 | 550,013 | SH | DEFINED | 1,2,5,7 |
| ALLION HEALTHCARE IN | COM | 01961510 | 223 | 39,215 | SH | DEFINED | 1,5 |
| ALLIS CHALMERS ENERG | COM PAR \$. | 01964550 | 8,891 | 499,496 | SH | DEFINED | 1,2,5,6 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 4,994 | 722,671 | SH | DEFINED | 1,2,5,6 |
| ALLOY INC | NEW COM | 01985530 | 105 | 14,486 | SH | DEFINED | 1 |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 14,338 | 1,155,347 | SH | DEFINED | 1,2,6,8 |
| ALLSTATE CORP | COM | 02000210 | 895,698 | 19,646,815 | SH | DEFINED | 1,2,5,6,7,8, |
| ALMOST FAMILY INC | COM | 02040910 | 1,640 | 61,663 | SH | DEFINED | 1,2 |
| ALNYLAM PHARMACEUTIC | COM | 02043Q10 | 26,775 | 1,001,680 | SH | DEFINED | 1,2,5,6 |
| ALON USA ENERGY INC | COM | 02052010 | 2,386 | 199,523 | SH | DEFINED | 1,2,6 |

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|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| ALPHA NATURAL RESOUR | COM | 02076X10 | 116,444 | 1,116,542 | SH | DEFINED 1,2,5,6 |
| ALPHARMA INC | CL A | 02081310 | 21,087 | 935,933 | SH | DEFINED 1,2,5,6 |
| ALPHATEC HOLDINGS IN | COM | 02081G10 | 1,018 | 249,602 | SH | DEFINED 1,2 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 186 | 109,119 | SH | DEFINED 1,5 |
| ALTERA CORP | COM | 02144110 | 209,649 | 10,127,968 | SH | DEFINED 1,2,5,6,7,8, |
| ALTRA HOLDINGS INC | COM | 02208R10 | 5,542 | 329,656 | SH | DEFINED 1,2 |
| ALTRIA GROUP INC | COM | 02209S10 | 1,727,015 | 83,998,795 | SH | DEFINED 1,2,5,6,7,8, |
| ALTUS PHARMACEUTICAL | COM | 02216N10 | 111 | 24,853 | SH | DEFINED 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| ALUMINA LTD | SPONSORED | 02220510 | 634 | 35,005 | SH | DEFINED | 1 |
| AMAG PHARMACEUTICALS | COM | 00163U10 | 8,360 | 245,164 | SH | DEFINED | 1,2,5,6 |
| AMAZON COM INC | COM | 02313510 | 642,684 | 8,764,272 | SH | DEFINED | 1,2,5,6,7,8, |
| AMB PROPERTY CORP | COM | 00163T10 | 179,121 | 3,555,393 | SH | DEFINED | 1,2,3,5,7,8, |
| AMBAC FINL GROUP INC | COM | 02313910 | 7,251 | 5,410,844 | SH | DEFINED | 1,2,5,6,12 |
| AMBASSADORS GROUP IN | COM | 02317710 | 3,729 | 249,905 | SH | DEFINED | 1,2,6 |
| AMBASSADORS INTL INC | COM | 02317810 | 48 | 10,884 | SH | DEFINED | 1,2 |
| AMCOL INTL CORP | COM | 02341W10 | 10,830 | 380,550 | SH | DEFINED | 1,2 |
| AMCOMP INC | COM | 02342J10 | 1,251 | 128,712 | SH | DEFINED | 1,2 |
| AMCORE FINL INC | COM | 02391210 | 2,183 | 385,730 | SH | DEFINED | 1,2,5 |
| AMDOCS LTD | ORD | G0260210 | 46,911 | 1,594,519 | SH | DEFINED | 1,2,5,12 |
| AMEDISYS INC | COM | 02343610 | 22,923 | 454,635 | SH | DEFINED | 1,2,6 |
| AMERCO | COM | 02358610 | 9,309 | 195,239 | SH | DEFINED | 1,2,6 |
| AMEREN CORP | COM | 02360810 | 285,125 | 6,751,710 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICA MOVIL SAB DE | SPON ADR L | 02364W10 | 131,787 | 2,498,340 | SH | DEFINED | 1,2,4,5,7 |
| AMERICA SVC GROUP IN | COM | 02364L10 | 125 | 13,673 | SH | DEFINED | 1,5 |
| AMERICAN APPAREL INC | COM | 02385010 | 2,444 | 367,554 | SH | DEFINED | 1,2 |
| AMERICAN AXLE & MFG | COM | 02406110 | 8,246 | 1,032,002 | SH | DEFINED | 1,2,5 |
| AMERICAN CAMPUS CMNT | COM | 02483510 | 30,527 | 1,096,500 | SH | DEFINED | 1,2,3 |
| AMERICAN CAPITAL AGE | COM | 02503X10 | 1,987 | 119,436 | SH | DEFINED | 1,2 |
| AMERICAN CAPITAL STR | COM | 02493710 | 139,834 | 5,882,776 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN COMMERCIAL | COM NEW | 02519520 | 7,077 | 647,458 | SH | DEFINED | 1,2,6 |
| AMERICAN DAIRY INC | COM | 02533410 | 473 | 59,966 | SH | DEFINED | 1,2 |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 64,082 | 4,701,517 | SH | DEFINED | 1,2,5,7,8,10 |
| AMERICAN ECOLOGY COR | COM NEW | 02553340 | 6,627 | 224,416 | SH | DEFINED | 1,2,6 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 583,826 | 14,512,204 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN EQTY INVT L | COM | 02567620 | 10,585 | 1,298,759 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS CO | COM | 02581610 | 1,723,571 | 45,754,468 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN FINL GROUP | COM | 02593210 | 32,278 | 1,206,645 | SH | DEFINED | 1,2,5,7 |
| AMERICAN GREETINGS C | CL A | 02637510 | 24,058 | 1,949,610 | SH | DEFINED | 1,2,5 |
| AMERICAN INTL GROUP | COM | 02687410 | 2,548,652 | 96,320,952 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN INTL GROUP | UNIT 99/99 | 02687411 | 797 | 13,350 | SH | DEFINED | 1 |
| AMERICAN LD LEASE IN | COM | 02711810 | 601 | 31,614 | SH | DEFINED | 1,2,3,5 |
| AMERICAN MED SYS HLD | COM | 02744M10 | 22,225 | 1,486,603 | SH | DEFINED | 1,2,6 |
| AMERICAN MTG ACCEP C | SH BEN INT | 02756810 | 15 | 25,648 | SH | DEFINED | 1 |
| AMERICAN NATL INS CO | COM | 02859110 | 14,488 | 147,811 | SH | DEFINED | 1,2,5 |
| AMERICAN OIL & GAS I | COM | 02872310 | 1,796 | 458,219 | SH | DEFINED | 1,2 |
| AMERICAN ORIENTAL BI | COM | 02873110 | 9,244 | 936,599 | SH | DEFINED | 1,2,6 |
| AMERICAN PHYSICIANS | COM | 02888410 | 14,465 | 298,612 | SH | DEFINED | 1,2 |
| AMERICAN PUBLIC EDUC | COM | 02913V10 | 5,356 | 137,195 | SH | DEFINED | 1,2,6 |
| AMERICAN RAILCAR IND | COM | 02916P10 | 2,389 | 142,348 | SH | DEFINED | 1,2,6 |
| AMERICAN REPROGRAPHI | COM | 02926310 | 8,112 | 487,184 | SH | DEFINED | 1,2,6 |
| AMERICAN SAFETY INS | ORD | G0299510 | 1,598 | 111,125 | SH | DEFINED | 1,2 |
| AMERICAN SCIENCE & E | COM | 02942910 | 6,632 | 128,702 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| AMERICAN SOFTWARE IN | CL A | 02968310 | 1,279 | 226,811 | SH | DEFINED 1,2 |
| AMERICAN STS WTR CO | COM | 02989910 | 13,759 | 393,786 | SH | DEFINED 1,2 |
| AMERICAN SUPERCONduc | COM | 03011110 | 26,618 | 742,489 | SH | DEFINED 1,2,5,6 |
| AMERICAN TECHNOLOGY | COM NEW | 03014520 | 57 | 30,707 | SH | DEFINED 1,2 |
| AMERICAN TOWER CORP | CL A | 02991220 | 482,363 | 11,416,873 | SH | DEFINED 1,2,5,6,7,8, |
| AMERICAN VANGUARD CO | COM | 03037110 | 2,983 | 242,530 | SH | DEFINED 1,2,6 |
| AMERICAN WOODMARK CO | COM | 03050610 | 6,972 | 329,934 | SH | DEFINED 1,2 |

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|----------------------|-------------|---------------|-----------|------------|----|---------|--------------|
| AMERICAN WTR WKS CO | COM | 03042010 | 10,112 | 455,914 | SH | DEFINED | 1,2 |
| AMERICANWEST BANCORP | COM | 03058P10 | 86 | 37,966 | SH | DEFINED | 1,2 |
| AMERICAS CAR MART IN | COM | 03062T10 | 1,978 | 110,396 | SH | DEFINED | 1,2,5 |
| AMERICREDIT CORP | COM | 03060R10 | 18,405 | 2,135,195 | SH | DEFINED | 1,2,5 |
| AMERIGAS PARTNERS L | UNIT L P I | 03097510 | 1,348 | 42,339 | SH | DEFINED | 1,2 |
| AMERIGON INC | COM | 03070L30 | 2,096 | 294,783 | SH | DEFINED | 1,2,5 |
| AMERIGROUP CORP | COM | 03073T10 | 65,791 | 3,163,042 | SH | DEFINED | 1,2,5,7,13 |
| AMERIPRISE FINL INC | COM | 03076C10 | 313,289 | 7,703,205 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERIS BANCORP | COM | 03076K10 | 1,954 | 224,608 | SH | DEFINED | 1,2 |
| AMERISAFE INC | COM | 03071H10 | 4,469 | 280,354 | SH | DEFINED | 1,2 |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 220,055 | 5,502,763 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 5,384 | 389,581 | SH | DEFINED | 1,2,5 |
| AMERITYRE CORP | COM | 03073V10 | 17 | 12,400 | SH | DEFINED | 1 |
| AMERON INTL INC | COM | 03071010 | 16,665 | 138,898 | SH | DEFINED | 1,2 |
| AMES NATL CORP | COM | 03100110 | 1,108 | 66,222 | SH | DEFINED | 1,2 |
| AMETEK INC NEW | COM | 03110010 | 97,490 | 2,064,586 | SH | DEFINED | 1,2,5 |
| AMGEN INC | NOTE | 0.12 031162AN | 908 | 1,000,000 | SH | DEFINED | 1 |
| AMGEN INC | COM | 03116210 | 1,694,718 | 35,935,506 | SH | DEFINED | 1,2,5,6,7,8, |
| AMICAS INC | COM | 00171210 | 129 | 45,523 | SH | DEFINED | 1 |
| AMICUS THERAPEUTICS | COM | 03152W10 | 2,487 | 232,843 | SH | DEFINED | 1,2 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 34,454 | 3,309,701 | SH | DEFINED | 1,2,5,6 |
| AMN HEALTHCARE SERVI | COM | 00174410 | 16,051 | 948,655 | SH | DEFINED | 1,2,6 |
| AMPAL AMERN ISRAEL C | CL A | 03201510 | 1,166 | 258,467 | SH | DEFINED | 1,2 |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 9,106 | 204,716 | SH | DEFINED | 1,2,6 |
| AMPHENOL CORP NEW | CL A | 03209510 | 159,941 | 3,563,748 | SH | DEFINED | 1,2,5,7,8,10 |
| AMR CORP | COM | 00176510 | 15,533 | 3,033,695 | SH | DEFINED | 1,2,5 |
| AMREP CORP NEW | COM | 03215910 | 1,264 | 26,562 | SH | DEFINED | 1,2 |
| AMSURG CORP | COM | 03232P40 | 17,121 | 703,109 | SH | DEFINED | 1,2 |
| AMTRUST FINANCIAL SE | COM | 03235930 | 7,806 | 619,514 | SH | DEFINED | 1,2,6 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 55,791 | 2,197,345 | SH | DEFINED | 1,2,5,7,8,10 |
| ANADARKO PETE CORP | COM | 03251110 | 1,194,084 | 15,955,164 | SH | DEFINED | 1,2,5,6,7,8, |
| ANADIGICS INC | COM | 03251510 | 8,469 | 859,808 | SH | DEFINED | 1,2,5,6 |
| ANADYS PHARMACEUTICA | COM | 03252Q40 | 72 | 31,829 | SH | DEFINED | 1 |
| ANALOG DEVICES INC | COM | 03265410 | 311,451 | 9,803,317 | SH | DEFINED | 1,2,5,6,7,8, |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 16,328 | 258,886 | SH | DEFINED | 1,2,6 |
| ANALYSTS INTL CORP | COM | 03268110 | 24 | 17,048 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 2,947 | 278,808 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 2,776 | 396,041 | SH | DEFINED | 1,2 |
| ANDERSONS INC | COM | 03416410 | 9,294 | 228,296 | SH | DEFINED | 1,2 |
| ANESIVA INC COM | COM | 03460L10 | 32 | 10,685 | SH | DEFINED | 1 |
| ANGELICA CORP | COM | 03466310 | 1,705 | 80,158 | SH | DEFINED | 1,2 |
| ANGIODYNAMICS INC | COM | 03475V10 | 8,033 | 589,783 | SH | DEFINED | 1,2 |
| ANGLO AMERN PLC | ADR NEW | 03485P20 | 606 | 17,102 | SH | DEFINED | 1 |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,346,821 | 21,680,963 | SH | DEFINED | 1,2,5,6,7,8, |
| ANIKA THERAPEUTICS I | COM | 03525510 | 96 | 11,120 | SH | DEFINED | 1,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| ANIMAL HEALTH INTL I | COM | 03525N10 | 97 | 15,537 | SH | DEFINED | 1,2 |
| ANIXTER INTL INC | COM | 03529010 | 34,988 | 588,135 | SH | DEFINED | 1,2,5 |
| ANNALY CAP MGMT INC | COM | 03571040 | 207,725 | 13,392,989 | SH | DEFINED | 1,2,5,7,8,10 |
| ANNTAYLOR STORES COR | COM | 03611510 | 31,086 | 1,297,418 | SH | DEFINED | 1,2,5 |
| ANSOFT CORP | COM | 03638410 | 15,383 | 422,607 | SH | DEFINED | 1,2,6 |
| ANSYS INC | COM | 03662Q10 | 50,818 | 1,078,471 | SH | DEFINED | 1,2,5,6,7,8 |

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| ANTHRACITE CAP INC | COM | 03702310 | 11,101 | 1,576,785 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 47 | 24,522 | SH | DEFINED | 1 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 10,651 | 1,636,175 | SH | DEFINED | 1,2 |
| AON CORP | COM | 03738910 | 752,706 | 16,384,537 | SH | DEFINED | 1,2,5,6,7,8, |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 22 | 13,595 | SH | DEFINED | 1 |
| APACHE CORP | COM | 03741110 | 1,738,360 | 12,506,184 | SH | DEFINED | 1,2,5,6,7,8, |
| APARTMENT INVT & MGM | CL A | 03748R10 | 181,107 | 5,317,285 | SH | DEFINED | 1,2,3,5,6,7,14 |
| APCO ARGENTINA INC C | ORD | 03748910 | 2,125 | 73,391 | SH | DEFINED | 1,2 |
| APEX SILVER MINES LT | ORD | G0407410 | 3,757 | 765,230 | SH | DEFINED | 1,2,5,6 |
| APOGEE ENTERPRISES I | COM | 03759810 | 18,266 | 1,130,291 | SH | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 03760410 | 230,212 | 5,201,351 | SH | DEFINED | 1,2,5,6,7,8, |
| APOLLO INVT CORP | COM | 03761U10 | 44,091 | 3,076,861 | SH | DEFINED | 1,2 |
| APP PHARMACEUTICALS | COM | 00202H10 | 5,755 | 344,192 | SH | DEFINED | 1,2,5,6 |
| APPLE INC | COM | 03783310 | 4,590,559 | 27,416,145 | SH | DEFINED | 1,2,5,6,7,8, |
| APPLERA CORP | COM AP BIO | 03802010 | 241,729 | 7,220,102 | SH | DEFINED | 1,2,5,6,7,8, |
| APPLERA CORP | COM CELERA | 03802020 | 14,379 | 1,265,788 | SH | DEFINED | 1,2,5,6 |
| APPLIED ENERGETICS I | COM | 03819M10 | 100 | 63,175 | SH | DEFINED | 1,2,6 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 27,236 | 1,126,839 | SH | DEFINED | 1,2 |
| APPLIED MATLS INC | COM | 03822210 | 800,722 | 41,944,601 | SH | DEFINED | 1,2,5,6,7,8, |
| APPLIED MICRO CIRCUIT | COM NEW | 03822W40 | 8,590 | 1,003,494 | SH | DEFINED | 1,2,5,6 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 2,176 | 159,320 | SH | DEFINED | 1,2 |
| APPROACH RESOURCES I | COM | 03834A10 | 2,738 | 102,201 | SH | DEFINED | 1,2,6 |
| APRIA HEALTHCARE GRO | COM | 03793310 | 27,704 | 1,428,757 | SH | DEFINED | 1,2,5 |
| APTARGROUP INC | COM | 03833610 | 47,528 | 1,132,962 | SH | DEFINED | 1,2,5 |
| AQUA AMERICA INC | COM | 03836W10 | 40,487 | 2,535,162 | SH | DEFINED | 1,2,5,7,8,10 |
| AQUILA INC | COM | 03840P10 | 38,253 | 10,146,771 | SH | DEFINED | 1,2,5 |
| ARACRUZ CELULOSE S A | SPON ADR P | 03849620 | 863 | 11,753 | SH | DEFINED | 1,2 |
| ARBITRON INC | COM | 03875Q10 | 24,981 | 525,906 | SH | DEFINED | 1,2,5,6 |
| ARBOR RLTY TR INC | COM | 03892310 | 2,328 | 259,583 | SH | DEFINED | 1,2 |
| ARCADIA RES INC | COM | 03920910 | 28 | 49,960 | SH | DEFINED | 1,5 |
| ARCELORMITTAL SA LUX | NY REGISTR | 03938L10 | 657 | 6,633 | SH | DEFINED | 1 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 38,473 | 580,111 | SH | DEFINED | 1,2,5 |
| ARCH CHEMICALS INC | COM | 03937R10 | 14,489 | 437,066 | SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 244,147 | 3,253,990 | SH | DEFINED | 1,2,5,7,8,10 |
| ARCHER DANIELS MIDLA | NOTE 0.87 | 039483AW | 503 | 500,000 | SH | DEFINED | 1 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 674,734 | 19,992,129 | SH | DEFINED | 1,2,5,6,7,8, |
| ARCSIGHT INC | COM | 03966610 | 547 | 62,147 | SH | DEFINED | 1,2 |
| ARCTIC CAT INC | COM | 03967010 | 263 | 33,475 | SH | DEFINED | 1,2 |
| ARDEA BIOSCIENCES IN | COM | 03969P10 | 1,642 | 128,103 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 3,529 | 27,843 | SH | DEFINED | 1,2 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 5,148 | 991,902 | SH | DEFINED | 1,2,5,6 |
| ARENA RESOURCES INC | COM | 04004910 | 29,292 | 554,560 | SH | DEFINED | 1,2,5,6 |
| ARES CAP CORP | COM | 04010L10 | 13,701 | 1,359,243 | SH | DEFINED | 1,2 |
| ARGO GROUP INTL HLDG | COM | G0464B10 | 18,487 | 550,868 | SH | DEFINED | 1,2,5 |
| ARGON ST INC | COM | 04014910 | 5,931 | 239,146 | SH | DEFINED | 1,2 |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 2,350 | 979,284 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|---------|
| ARIBA INC | COM NEW | 04033V20 | 20,073 | 1,364,574 | SH | DEFINED | 1,2,5 |
| ARKANSAS BEST CORP D | COM | 04079010 | 25,393 | 693,032 | SH | DEFINED | 1,2 |
| ARLINGTON TANKERS LT | COM | G0489910 | 3,807 | 163,975 | SH | DEFINED | 1,2 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 112 | 22,089 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| ARMSTRONG WORLD INDS | COM | 04247X10 | 6,003 | 205,426 | SH | DEFINED | 1,2 |
| ARQULE INC | COM | 04269E10 | 1,994 | 613,412 | SH | DEFINED | 1,2 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 2,928 | 622,918 | SH | DEFINED | 1,2,5,6 |
| ARRIS GROUP INC | COM | 04269Q10 | 19,076 | 2,257,517 | SH | DEFINED | 1,2,5 |
| ARROW ELECTRS INC | COM | 04273510 | 136,535 | 4,444,504 | SH | DEFINED | 1,2,5,7,8,10 |
| ARROW FINL CORP | COM | 04274410 | 2,120 | 116,960 | SH | DEFINED | 1,2,5 |
| ARROWHEAD RESH CORP | COM | 04279710 | 50 | 20,178 | SH | DEFINED | 1,2,5 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 5,934 | 1,854,240 | SH | DEFINED | 1,2,5,6 |
| ARTESIAN RESOURCES C | CL A | 04311320 | 257 | 13,973 | SH | DEFINED | 1 |
| ARTHROCARE CORP | COM | 04313610 | 18,589 | 455,498 | SH | DEFINED | 1,2,6 |
| ARUBA NETWORKS INC | COM | 04317610 | 4,078 | 779,801 | SH | DEFINED | 1,2,6 |
| ARVINMERITOR INC | COM | 04335310 | 27,599 | 2,211,440 | SH | DEFINED | 1,2,5 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 8,350 | 649,844 | SH | DEFINED | 1,2,5 |
| ASCENT SOLAR TECHNOL | COM | 04363510 | 239 | 23,071 | SH | DEFINED | 1,2 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 18,724 | 4,052,918 | SH | DEFINED | 1,2,3 |
| ASHLAND INC NEW | COM | 04420910 | 75,530 | 1,567,005 | SH | DEFINED | 1,2,5,6,10,1 |
| ASHWORTH INC | COM | 04516H10 | 175 | 50,055 | SH | DEFINED | 1,5 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 6,013 | 508,678 | SH | DEFINED | 1,2,6 |
| ASML HOLDING N V | NY REG SHS | N0705918 | 397 | 16,263 | SH | DEFINED | 1 |
| ASPECT MED SYS INC | COM | 04523510 | 110 | 17,451 | SH | DEFINED | 1,2 |
| ASPEN INSURANCE HOLD | SHS | G0538410 | 67,001 | 2,830,638 | SH | DEFINED | 1,2,7,8,13 |
| ASPENBIO PHARMA INC | COM | 04534610 | 94 | 14,678 | SH | DEFINED | 1 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 2,739 | 224,136 | SH | DEFINED | 1,2 |
| ASSISTED LIVING CONC | CL A | 04544X10 | 4,595 | 835,389 | SH | DEFINED | 1,2,5,6 |
| ASSOCIATED BANC CORP | COM | 04548710 | 74,262 | 3,849,782 | SH | DEFINED | 1,2,5,7,8,10 |
| ASSOCIATED ESTATES R | COM | 04560410 | 7,620 | 711,491 | SH | DEFINED | 1,2,3,5 |
| ASSURANT INC | COM | 04621X10 | 327,452 | 4,964,401 | SH | DEFINED | 1,2,5,6,7,8, |
| ASSURED GUARANTY LTD | COM | G0585R10 | 19,048 | 1,058,785 | SH | DEFINED | 1,2 |
| ASTA FDG INC | COM | 04622010 | 112 | 12,366 | SH | DEFINED | 1,2 |
| ASTEC INDS INC | COM | 04622410 | 11,307 | 351,796 | SH | DEFINED | 1,2,5,6 |
| ASTORIA FINL CORP | COM | 04626510 | 28,723 | 1,430,417 | SH | DEFINED | 1,2,5,12 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 4,875 | 114,635 | SH | DEFINED | 1 |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 2,608 | 730,635 | SH | DEFINED | 1,2,5 |
| AT&T INC | COM | 00206R10 | 6,506,754 | 193,136,050 | SH | DEFINED | 1,2,5,6,7,8, |
| ATC TECHNOLOGY CORP | COM | 00211W10 | 14,576 | 626,138 | SH | DEFINED | 1,2,5 |
| ATHENAHEALTH INC | COM | 04685W10 | 8,397 | 272,979 | SH | DEFINED | 1,2,6 |
| ATHEROGENICS INC | COM | 04743910 | 27 | 46,755 | SH | DEFINED | 1 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 30,347 | 1,011,555 | SH | DEFINED | 1,2,5,6 |
| ATLANTIC TELE NETWOR | COM NEW | 04907920 | 4,007 | 145,643 | SH | DEFINED | 1,2 |
| ATLAS AIR WORLDWIDE | COM NEW | 04916420 | 23,972 | 484,684 | SH | DEFINED | 1,2,6 |
| ATLAS AMER INC | COM | 04916710 | 29,936 | 664,508 | SH | DEFINED | 1,2,5,6 |
| ATLAS ENERGY RESOURC | COM | 04930310 | 1,635 | 42,856 | SH | DEFINED | 1,2 |
| ATLAS PIPELINE HOLDI | COM UNITS | 04939R10 | 205 | 6,109 | SH | DEFINED | 1,2 |
| ATLAS PIPELINE PARTN | UNIT L P I | 04939210 | 1,894 | 48,480 | SH | DEFINED | 1,2 |
| ATMEL CORP | COM | 04951310 | 28,432 | 8,170,250 | SH | DEFINED | 1,2,5,6 |
| ATMI INC | COM | 00207R10 | 16,255 | 582,216 | SH | DEFINED | 1,2,5,6 |
| ATMOS ENERGY CORP | COM | 04956010 | 29,387 | 1,065,921 | SH | DEFINED | 1,2,5 |
| ATP OIL & GAS CORP | COM | 00208J10 | 25,274 | 640,328 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|---------------------|----------------|----------|---------------|-------------------|---|-----------------|
| ATRION CORP | COM | 04990410 | 1,418 | 14,803 | SH | DEFINED 1,2 |
| ATS MED INC | COM | 00208310 | 60 | 28,307 | SH | DEFINED 1 |
| ATWOOD OCEANICS INC | COM | 05009510 | 40,599 | 326,518 | SH | DEFINED 1,2,5,6 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------------|
| AU OPTRONICS CORP | SPONSORED | 00225510 | 8,838 | 557,966 | SH | DEFINED | 1 |
| AUDIOVOX CORP | CL A | 05075710 | 2,860 | 291,254 | SH | DEFINED | 1,2,5 |
| AURORA OIL & GAS COR | COM | 05203610 | 34 | 79,181 | SH | DEFINED | 1,5 |
| AUTHENTEC INC | COM | 05266010 | 3,289 | 315,597 | SH | DEFINED | 1,2 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 14 | 35,020 | SH | DEFINED | 1,2 |
| AUTOBYTEL INC | COM | 05275N10 | 91 | 64,176 | SH | DEFINED | 1,5 |
| AUTODESK INC | COM | 05276910 | 236,741 | 7,002,095 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOLIV INC | COM | 05280010 | 40,123 | 860,632 | SH | DEFINED | 1,2,5,7,12 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 658,966 | 15,727,103 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTONATION INC | COM | 05329W10 | 42,573 | 4,248,805 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOZONE INC | COM | 05333210 | 306,898 | 2,536,140 | SH | DEFINED | 1,2,5,6,7,8, |
| AUXILIUM PHARMACEUTI | COM | 05334D10 | 20,059 | 596,640 | SH | DEFINED | 1,2,6 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 316,388 | 3,548,547 | SH | DEFINED | 1,2,3,5,6,7, 14 |
| AVANEX CORP | COM | 05348W10 | 3,124 | 2,764,641 | SH | DEFINED | 1,2,5 |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 39 | 38,903 | SH | DEFINED | 1,5 |
| AVANT IMMUNOTHERAPEU | COM NEW | 05349120 | 5,566 | 382,249 | SH | DEFINED | 1,2 |
| AVATAR HLDGS INC | COM | 05349410 | 2,929 | 96,704 | SH | DEFINED | 1,2,5,6 |
| AVENTINE RENEWABLE E | COM | 05356X40 | 2,052 | 466,366 | SH | DEFINED | 1,2 |
| AVERY DENNISON CORP | COM | 05361110 | 129,593 | 2,949,992 | SH | DEFINED | 1,2,5,6,7,8, |
| AVI BIOPHARMA INC | COM | 00234610 | 79 | 70,265 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 9,431 | 555,070 | SH | DEFINED | 1,2,5 |
| AVIGEN INC | COM | 05369010 | 76 | 26,202 | SH | DEFINED | 1,5 |
| AVIS BUDGET GROUP | COM | 05377410 | 33,601 | 4,014,475 | SH | DEFINED | 1,2,5,7 |
| AVISTA CORP | COM | 05379B10 | 32,075 | 1,494,628 | SH | DEFINED | 1,2,5 |
| AVNET INC | COM | 05380710 | 134,856 | 4,943,393 | SH | DEFINED | 1,2,5,7,8,10 |
| AVOCENT CORP | COM | 05389310 | 21,047 | 1,131,583 | SH | DEFINED | 1,2,5 |
| AVON PRODS INC | COM | 05430310 | 495,482 | 13,755,742 | SH | DEFINED | 1,2,5,6,7,8, |
| AVX CORP NEW | COM | 00244410 | 24,505 | 2,166,687 | SH | DEFINED | 1,2,5 |
| AWARE INC MASS | COM | 05453N10 | 64 | 21,260 | SH | DEFINED | 1 |
| AXA | SPONSORED | 05453610 | 2,002 | 68,039 | SH | DEFINED | 1 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 8,635 | 1,769,435 | SH | DEFINED | 1,2,5,6 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 87,012 | 2,918,897 | SH | DEFINED | 1,2,5,7,8,10 |
| AXSYS TECHNOLOGIES I | COM | 05461510 | 6,014 | 115,562 | SH | DEFINED | 1,2,6 |
| AXT INC | COM | 00246W10 | 108 | 25,667 | SH | DEFINED | 1,2 |
| AZZ INC | COM | 00247410 | 7,090 | 177,704 | SH | DEFINED | 1,2,5 |
| B & G FOODS INC NEW | CL A | 05508R10 | 2,254 | 241,337 | SH | DEFINED | 1,2 |
| BADGER METER INC | COM | 05652510 | 11,000 | 217,689 | SH | DEFINED | 1,2,6 |
| BAIDU COM INC | SPON ADR R | 05675210 | 2,964 | 9,472 | SH | DEFINED | 1,7 |
| BAKER HUGHES INC | COM | 05722410 | 837,834 | 9,592,792 | SH | DEFINED | 1,2,5,6,7,8, |
| BAKER MICHAEL CORP | COM | 05714910 | 3,650 | 166,831 | SH | DEFINED | 1,2 |
| BALCHEM CORP | COM | 05766520 | 5,694 | 246,176 | SH | DEFINED | 1,2 |
| BALDOR ELEC CO | COM | 05774110 | 25,474 | 728,233 | SH | DEFINED | 1,2,5 |
| BALDWIN & LYONS INC | CL B | 05775520 | 2,600 | 148,741 | SH | DEFINED | 1,2 |
| BALL CORP | COM | 05849810 | 143,630 | 3,008,586 | SH | DEFINED | 1,2,5,6,7,8, |
| BALLY TECHNOLOGIES I | COM | 05874B10 | 31,000 | 917,145 | SH | DEFINED | 1,2,5,6 |
| BANCFIRST CORP | COM | 05945F10 | 6,450 | 150,708 | SH | DEFINED | 1,2 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 8,190 | 431,747 | SH | DEFINED | 1,2,5,7,8,12 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 56,999 | 2,785,896 | SH | DEFINED | 1,2,4,7 |
| BANCO DE CHILE | SPONSORED | 05952010 | 243 | 5,439 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M |
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| BANCO ITAU HLDG FINA | SP ADR 500 | 05960220 | 19,281 | 949,316 | SH | DEFINED | 1,2 |

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| BANCO LATINOAMERICAN CL E | P1699413 | 15,018 | 927,599 | SH | DEFINED | 1,2 |
| BANCO MACRO SA | SPON ADR B 05961W10 | 5,292 | 318,420 | SH | DEFINED | 1,2,5 |
| BANCO SANTANDER CHIL SP ADR REP | 05965X10 | 5,348 | 124,351 | SH | DEFINED | 1,2,5 |
| BANCO SANTANDER SA | ADR 05964H10 | 5,073 | 278,889 | SH | DEFINED | 1,2 |
| BANCOLOMBIA S A | SPON ADR P 05968L10 | 82,650 | 2,632,995 | SH | DEFINED | 1,2,5,7 |
| BANCORP INC DEL | COM 05969A10 | 107 | 14,054 | SH | DEFINED | 1,2 |
| BANCORPSOUTH INC | COM 05969210 | 29,096 | 1,663,561 | SH | DEFINED | 1,2,5 |
| BANCTRUST FINANCIAL | COM 05978R10 | 1,422 | 215,751 | SH | DEFINED | 1,2 |
| BANK HAWAII CORP | COM 06254010 | 90,833 | 1,900,269 | SH | DEFINED | 1,2,5,7,13 |
| BANK MONTREAL QUE | COM 06367110 | 238 | 5,775 | SH | DEFINED | 1 |
| BANK MUTUAL CORP NEW | COM 06375010 | 8,003 | 797,128 | SH | DEFINED | 1,2,5 |
| BANK NOVA SCOTIA HAL | COM 06414910 | 4,702 | 102,625 | SH | DEFINED | 1,7 |
| BANK OF AMERICA CORP | COM 06050510 | 3,952,093 | 165,567,382 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF GRANITE CORP | COM 06240110 | 174 | 24,522 | SH | DEFINED | 1,5 |
| BANK OF NEW YORK MEL | COM 06405810 | 1,595,565 | 42,177,248 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF THE OZARKS I | COM 06390410 | 2,594 | 174,554 | SH | DEFINED | 1,2,6 |
| BANKATLANTIC BANCORP CL A | 06590850 | 80 | 45,672 | SH | DEFINED | 1,2,5 |
| BANKFINANCIAL CORP | COM 06643P10 | 5,667 | 435,625 | SH | DEFINED | 1,2 |
| BANKRATE INC | COM 06646V10 | 13,899 | 355,736 | SH | DEFINED | 1,2,6 |
| BANKUNITED FINL CORP CL A | 06652B10 | 157 | 163,712 | SH | DEFINED | 1,2 |
| BANNER CORP | COM 06652V10 | 3,178 | 358,710 | SH | DEFINED | 1,2 |
| BARCLAYS BK PLC | DJAIG CMDT 06738C77 | 752 | 10,515 | SH | DEFINED | 1 |
| BARCLAYS BK PLC | IP MSCI IN 06739F29 | 33,425 | 639,599 | SH | DEFINED | 1,4 |
| BARCLAYS PLC | ADR 06738E20 | 1,506 | 65,057 | SH | DEFINED | 1,2 |
| BARD C R INC | COM 06738310 | 260,542 | 2,962,390 | SH | DEFINED | 1,2,5,6,7,8, |
| BARE ESSENTIALS INC | COM 06751110 | 9,142 | 488,119 | SH | DEFINED | 1,2,5 |
| BARNES & NOBLE INC | COM 06777410 | 25,542 | 1,028,272 | SH | DEFINED | 1,2,5 |
| BARNES GROUP INC | COM 06780610 | 19,609 | 849,258 | SH | DEFINED | 1,2 |
| BARR PHARMACEUTICALS | COM 06830610 | 136,502 | 3,027,992 | SH | DEFINED | 1,2,5,6,7,8, |
| BARRETT BILL CORP | COM 06846N10 | 57,560 | 968,853 | SH | DEFINED | 1,2,6 |
| BARRICK GOLD CORP | COM 06790110 | 1,302 | 28,613 | SH | DEFINED | 1 |
| BARRIER THERAPEUTICS | COM 06850R10 | 46 | 11,500 | SH | DEFINED | 1 |
| BASIC ENERGY SVCS IN | COM 06985P10 | 29,565 | 938,576 | SH | DEFINED | 1,2,6 |
| BASIN WTR INC | COM 07011T30 | 61 | 13,006 | SH | DEFINED | 1,2 |
| BASSETT FURNITURE IN | COM 07020310 | 394 | 33,378 | SH | DEFINED | 1,2,5 |
| BAUER EDDIE HLDGS IN | COM 07162510 | 136 | 32,699 | SH | DEFINED | 1,2 |
| BAXTER INTL INC | COM 07181310 | 1,381,725 | 21,609,719 | SH | DEFINED | 1,2,5,6,7,8, |
| BB&T CORP | COM 05493710 | 456,592 | 20,052,367 | SH | DEFINED | 1,2,5,6,7,8, |
| BBVA BANCO FRANCES S SPONSORED | 07329M10 | 54 | 10,233 | SH | DEFINED | 1,2 |
| BE AEROSPACE INC | COM 07330210 | 38,294 | 1,644,208 | SH | DEFINED | 1,2,5,6 |
| BEACON POWER CORP | COM 07367710 | 2,141 | 1,029,477 | SH | DEFINED | 1,2 |
| BEACON ROOFING SUPPL | COM 07368510 | 7,614 | 717,665 | SH | DEFINED | 1,2,5,6 |
| BEARINGPOINT INC | COM 07400210 | 2,854 | 3,523,418 | SH | DEFINED | 1,2,5,6 |
| BEASLEY BROADCAST GR CL A | 07401410 | 46 | 10,098 | SH | DEFINED | 1 |
| BEAZER HOMES USA INC | COM 07556Q10 | 32,215 | 5,783,708 | SH | DEFINED | 1,2,5 |
| BEBE STORES INC | COM 07557110 | 4,714 | 490,502 | SH | DEFINED | 1,2,6 |
| BECKMAN COULTER INC | COM 07581110 | 96,105 | 1,423,151 | SH | DEFINED | 1,2,5,7,8,10 |
| BECTON DICKINSON & C | COM 07588710 | 1,014,127 | 12,473,882 | SH | DEFINED | 1,2,5,6,7,8, |
| BED BATH & BEYOND IN | COM 07589610 | 206,291 | 7,341,311 | SH | DEFINED | 1,2,5,6,7,8, |
| BEL FUSE INC | CL B 07734730 | 4,269 | 172,773 | SH | DEFINED | 1,2,6 |
| BELDEN INC | COM 07745410 | 27,487 | 811,300 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
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| BELO CORP | COM SER A | 08055510 | 15,526 | 2,123,937 | SH | DEFINED | 1,2,5 |
| BEMIS INC | COM | 08143710 | 69,857 | 3,115,819 | SH | DEFINED | 1,2,5,6,7,10 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 22,832 | 1,397,279 | SH | DEFINED | 1,2,5 |
| BENEFICIAL MUTUAL BA | COM | 08173R10 | 5,645 | 509,897 | SH | DEFINED | 1,2,6 |
| BENIHANA INC | CL A | 08204720 | 75 | 11,852 | SH | DEFINED | 1,2 |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 4,197 | 259,880 | SH | DEFINED | 1,2 |
| BERKLEY W R CORP | COM | 08442310 | 98,948 | 4,095,524 | SH | DEFINED | 1,2,5,7,8,10 |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 740,318 | 184,526 | SH | DEFINED | 1,2,5,7,8,10 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 5,135 | 217,106 | SH | DEFINED | 1,2,5 |
| BERRY PETE CO | CL A | 08578910 | 50,225 | 853,001 | SH | DEFINED | 1,2,6 |
| BEST BUY INC | COM | 08651610 | 540,405 | 13,646,592 | SH | DEFINED | 1,2,5,6,7,8, |
| BEVERLY HILLS BANCOR | COM | 08786610 | 21 | 12,700 | SH | DEFINED | 1 |
| BGC PARTNERS INC | CL A | 05541T10 | 2,981 | 394,896 | SH | DEFINED | 1,2,6 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 10,745 | 126,132 | SH | DEFINED | 1,2 |
| BHP BILLITON PLC | SPONSORED | 05545E20 | 3,861 | 49,837 | SH | DEFINED | 1 |
| BIDZ COM INC | COM | 08883T20 | 237 | 27,228 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 2,733 | 360,965 | SH | DEFINED | 1,2 |
| BIG LOTS INC | COM | 08930210 | 146,838 | 4,700,308 | SH | DEFINED | 1,2,5,6,7,10 |
| BIGBAND NETWORKS INC | COM | 08975050 | 1,764 | 372,850 | SH | DEFINED | 1,2,6 |
| BIO RAD LABS INC | CL A | 09057220 | 29,086 | 359,570 | SH | DEFINED | 1,2,5,6 |
| BIOANALYTICAL SYS IN | COM | 09058M10 | 73 | 14,300 | SH | DEFINED | 1 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 98 | 34,968 | SH | DEFINED | 1,2,5 |
| BIODEL INC | COM | 09064M10 | 1,313 | 100,969 | SH | DEFINED | 1,2 |
| BIOFORM MEDICAL INC | COM | 09065G10 | 632 | 156,471 | SH | DEFINED | 1,2 |
| BIOGEN IDEC INC | COM | 09062X10 | 526,781 | 9,425,322 | SH | DEFINED | 1,2,5,6,7,8, |
| BIOJECT MED TECH INC | COM NEW | 09059T20 | 5 | 11,509 | SH | DEFINED | 1 |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 112 | 32,729 | SH | DEFINED | 1,5 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 42,344 | 1,461,132 | SH | DEFINED | 1,2,5,6 |
| BIOMED REALTY TRUST | COM | 09063H10 | 55,795 | 2,274,552 | SH | DEFINED | 1,2,3 |
| BIOMIMETIC THERAPEUT | COM | 09064X10 | 2,572 | 215,744 | SH | DEFINED | 1,2 |
| BIONOVO INC | COM | 09064310 | 14 | 11,302 | SH | DEFINED | 1,2 |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 3,326 | 149,089 | SH | DEFINED | 1,2 |
| BIOSCRIP INC | COM | 09069N10 | 167 | 64,587 | SH | DEFINED | 1,5 |
| BJ SVCS CO | COM | 05548210 | 315,383 | 9,874,247 | SH | DEFINED | 1,2,5,6,7,8, |
| BJS RESTAURANTS INC | COM | 09180C10 | 2,506 | 257,601 | SH | DEFINED | 1,2,6 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 92,491 | 2,389,954 | SH | DEFINED | 1,2,5,6,7 |
| BLACK & DECKER CORP | COM | 09179710 | 96,832 | 1,683,746 | SH | DEFINED | 1,2,5,6,7,8, |
| BLACK BOX CORP DEL | COM | 09182610 | 8,295 | 305,077 | SH | DEFINED | 1,2,5 |
| BLACK HILLS CORP | COM | 09211310 | 35,057 | 1,093,493 | SH | DEFINED | 1,2,5 |
| BLACKBAUD INC | COM | 09227Q10 | 17,648 | 824,687 | SH | DEFINED | 1,2,6 |
| BLACKBOARD INC | COM | 09193550 | 17,360 | 454,104 | SH | DEFINED | 1,2,6 |
| BLACKROCK INC | COM | 09247X10 | 37,285 | 210,649 | SH | DEFINED | 1,2,5 |
| BLACKROCK KELSO CAPI | COM | 09253310 | 1,070 | 113,066 | SH | DEFINED | 1,2 |
| BLACKSTONE GROUP L P | COM UNIT L | 09253U10 | 3,303 | 181,359 | SH | DEFINED | 1,2 |
| BLOCK H & R INC | COM | 09367110 | 214,121 | 10,005,648 | SH | DEFINED | 1,2,5,6,7,8, |
| BLOCKBUSTER INC | CL A | 09367910 | 17,042 | 6,816,671 | SH | DEFINED | 1,2,5 |
| BLOCKBUSTER INC | CL B | 09367920 | 123 | 60,945 | SH | DEFINED | 1,5 |
| BLOUNT INTL INC NEW | COM | 09518010 | 6,810 | 586,598 | SH | DEFINED | 1,2,6 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 8,895 | 630,436 | SH | DEFINED | 1,2,5,6 |
| BLUE DOLPHIN ENERGY | COM NEW | 09539520 | 27 | 12,636 | SH | DEFINED | 1,2 |
| BLUE NILE INC | COM | 09578R10 | 8,505 | 200,020 | SH | DEFINED | 1,2,6 |
| BLUEGREEN CORP | COM | 09623110 | 1,758 | 290,564 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
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| BLUELINX HLDGS INC | COM | 09624H10 | 343 | 96,770 | SH | DEFINED | 1,2 |
| BLYTH INC | COM | 09643P10 | 13,228 | 1,099,567 | SH | DEFINED | 1,2,5 |
| BMB MUNAI INC | COM | 09656A10 | 4,426 | 745,171 | SH | DEFINED | 1,2,7 |
| BMC SOFTWARE INC | COM | 05592110 | 366,269 | 10,174,132 | SH | DEFINED | 1,2,5,6,7,8, |
| BMP SUNSTONE CORP | COM | 05569C10 | 1,800 | 315,784 | SH | DEFINED | 1,2 |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 1,104 | 47,008 | SH | DEFINED | 1,2 |
| BOB EVANS FARMS INC | COM | 09676110 | 24,955 | 872,566 | SH | DEFINED | 1,2,5 |
| BOEING CO | COM | 09702310 | 2,041,025 | 31,056,374 | SH | DEFINED | 1,2,5,6,7,8, |
| BOIS D ARC ENERGY IN | COM | 09738U10 | 6,098 | 250,852 | SH | DEFINED | 1,2,6 |
| BOISE INC | COM | 09746Y10 | 1,918 | 498,276 | SH | DEFINED | 1,2 |
| BOK FINL CORP | COM NEW | 05561Q20 | 11,350 | 212,342 | SH | DEFINED | 1,2,5 |
| BOLT TECHNOLOGY CORP | COM | 09769810 | 2,147 | 95,106 | SH | DEFINED | 1,2 |
| BON-TON STORES INC | COM | 09776J10 | 3,343 | 640,406 | SH | DEFINED | 1,2,5 |
| BOOKHAM INC | COM | 09856E10 | 2,039 | 1,206,619 | SH | DEFINED | 1,2,5 |
| BOOTS & COOTS/INTL W | COM NEW | 09946950 | 110 | 46,100 | SH | DEFINED | 1 |
| BORDERS GROUP INC | COM | 09970910 | 8,126 | 1,354,371 | SH | DEFINED | 1,2,5 |
| BORGWARNER INC | COM | 09972410 | 114,405 | 2,577,841 | SH | DEFINED | 1,2,5,7,8,10 |
| BORLAND SOFTWARE COR | COM | 09984910 | 109 | 80,285 | SH | DEFINED | 1,2,5 |
| BOSTON BEER INC | CL A | 10055710 | 9,719 | 238,909 | SH | DEFINED | 1,2,6 |
| BOSTON PRIVATE FINL | COM | 10111910 | 10,734 | 1,893,139 | SH | DEFINED | 1,2 |
| BOSTON PROPERTIES IN | COM | 10112110 | 486,657 | 5,394,109 | SH | DEFINED | 1,2,3,5,6,7, 14 |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 521,564 | 42,438,041 | SH | DEFINED | 1,2,5,6,7,8, |
| BOTTOMLINE TECH DEL | COM | 10138810 | 3,212 | 330,083 | SH | DEFINED | 1,2 |
| BOWNE & CO INC | COM | 10304310 | 8,943 | 701,412 | SH | DEFINED | 1,2 |
| BOYD GAMING CORP | COM | 10330410 | 11,426 | 909,742 | SH | DEFINED | 1,2,5 |
| BP PLC | SPONSORED | 05562210 | 2,778,313 | 39,935,504 | SH | DEFINED | 1,2,6 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 2,738 | 26,488 | SH | DEFINED | 1,2 |
| BPZ RESOURCES INC | COM | 05563910 | 25,686 | 873,685 | SH | DEFINED | 1,2,6 |
| BRADY CORP | CL A | 10467410 | 27,787 | 804,711 | SH | DEFINED | 1,2,5 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 35,113 | 2,227,966 | SH | DEFINED | 1,2,3,5 |
| BRASIL TELECOM PARTI | SPON ADR P | 10553010 | 547 | 7,450 | SH | DEFINED | 1,2 |
| BRE PROPERTIES INC | CL A | 05564E10 | 74,524 | 1,721,901 | SH | DEFINED | 1,2,3,5 |
| BREITBURN ENERGY PAR | COM UT LTD | 10677610 | 1,370 | 63,332 | SH | DEFINED | 1,2 |
| BRIGGS & STRATTON CO | COM | 10904310 | 11,372 | 896,870 | SH | DEFINED | 1,2,5 |
| BRIGHAM EXPLORATION | COM | 10917810 | 10,849 | 685,355 | SH | DEFINED | 1,2 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 10,052 | 1,377,048 | SH | DEFINED | 1,2,5,8 |
| BRINKER INTL INC | COM | 10964110 | 33,992 | 1,798,509 | SH | DEFINED | 1,2,5,12 |
| BRINKS CO | COM | 10969610 | 55,205 | 843,862 | SH | DEFINED | 1,2,5,6 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,338,312 | 65,188,137 | SH | DEFINED | 1,2,5,6,7,8, |
| BRISTOW GROUP INC | COM | 11039410 | 15,419 | 311,560 | SH | DEFINED | 1,2 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 2,204 | 31,823 | SH | DEFINED | 1 |
| BRITISH SKY BROADCAST | SPONSORED | 11101310 | 686 | 18,346 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 386,803 | 14,173,783 | SH | DEFINED | 1,2,5,6,7,8, |
| BROADPOINT SECURITIE | COM | 11133V10 | 171 | 85,704 | SH | DEFINED | 1 |
| BROADRIDGE FINL SOLU | COM | 11133T10 | 56,107 | 2,665,412 | SH | DEFINED | 1,2,5,6,12 |
| BROCADE COMMUNICATIO | COM NEW | 11162130 | 32,300 | 3,919,867 | SH | DEFINED | 1,2,5,6,7,8 |
| BRONCO DRILLING CO I | COM | 11221110 | 6,723 | 365,781 | SH | DEFINED | 1,2,6 |
| BROOKDALE SR LIVING | COM | 11246310 | 10,366 | 509,129 | SH | DEFINED | 1,2,5,8 |
| BROOKFIELD ASSET MGM | CL A LTD V | 11258510 | 334 | 10,275 | SH | DEFINED | 1 |
| BROOKFIELD HOMES COR | COM | 11272310 | 2,315 | 188,507 | SH | DEFINED | 1,2,5 |
| BROOKFIELD INFRASTR P | LP INT UNI | G1625210 | 485 | 24,748 | SH | DEFINED | 1,2,8,13 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 4,997 | 280,886 | SH | DEFINED | 1,2,3 |

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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| NAME OF ISSUER | CLASS | CUSIP | (x1000) | PRN AMT | PRN CALL DISCRETION | OTHER M |
|----------------------|------------|----------|---------|------------|---------------------|----------------------|
| BROOKLINE BANCORP IN | COM | 11373M10 | 27,094 | 2,837,043 | SH | DEFINED 1,2,5 |
| BROOKS AUTOMATION IN | COM | 11434010 | 11,148 | 1,348,057 | SH | DEFINED 1,2,5 |
| BROWN & BROWN INC | COM | 11523610 | 40,967 | 2,355,798 | SH | DEFINED 1,2,5,7,8,12 |
| BROWN FORMAN CORP | CL A | 11563710 | 569 | 7,490 | SH | DEFINED 1,5 |
| BROWN FORMAN CORP | CL B | 11563720 | 180,497 | 2,388,479 | SH | DEFINED 1,2,5,6,7,8, |
| BROWN SHOE INC NEW | COM | 11573610 | 15,596 | 1,150,960 | SH | DEFINED 1,2 |
| BRUKER CORP | COM | 11679410 | 16,899 | 1,315,072 | SH | DEFINED 1,2,5,6 |
| BRUNSWICK CORP | COM | 11704310 | 17,055 | 1,608,953 | SH | DEFINED 1,2,5,6 |
| BRUSH ENGINEERED MAT | COM | 11742110 | 10,858 | 444,649 | SH | DEFINED 1,2,5,6 |
| BRYN MAWR BK CORP | COM | 11766510 | 1,341 | 76,644 | SH | DEFINED 1,2 |
| BT GROUP PLC | ADR | 05577E10 | 279 | 7,011 | SH | DEFINED 1 |
| BUCA INC | COM | 11776910 | 6 | 14,203 | SH | DEFINED 1 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 2,281 | 53,334 | SH | DEFINED 1,2 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 12,156 | 1,436,892 | SH | DEFINED 1,2 |
| BUCKLE INC | COM | 11844010 | 24,577 | 537,443 | SH | DEFINED 1,2 |
| BUCYRUS INTL INC NEW | COM | 11875910 | 57,079 | 781,691 | SH | DEFINED 1,2,5 |
| BUFFALO WILD WINGS I | COM | 11984810 | 6,280 | 252,939 | SH | DEFINED 1,2,5,6 |
| BUILD A BEAR WORKSHO | COM | 12007610 | 1,725 | 237,216 | SH | DEFINED 1,2 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 2,142 | 403,462 | SH | DEFINED 1,2 |
| BUILDING MATLS HLDG | COM | 12011310 | 155 | 87,673 | SH | DEFINED 1,2 |
| BUNGE LIMITED | COM | G1696210 | 168,371 | 1,563,476 | SH | DEFINED 1,2,5,7,8,10 |
| BURGER KING HLDGS IN | COM | 12120820 | 34,989 | 1,306,044 | SH | DEFINED 1,2,5,7 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 873,813 | 8,747,752 | SH | DEFINED 1,2,5,6,7,8, |
| BWAY HOLDING COMPANY | COM | 12429T10 | 198 | 22,948 | SH | DEFINED 1 |
| C D I CORP | COM | 12507110 | 5,928 | 233,027 | SH | DEFINED 1,2 |
| C H ROBINSON WORLDWI | COM NEW | 12541W20 | 259,770 | 4,736,870 | SH | DEFINED 1,2,5,6,7,8, |
| C&D TECHNOLOGIES INC | COM | 12466110 | 379 | 44,848 | SH | DEFINED 1,5 |
| CA INC | COM | 12673P10 | 264,175 | 11,441,099 | SH | DEFINED 1,2,5,6,7,8, |
| CABELAS INC | COM | 12680430 | 9,458 | 859,055 | SH | DEFINED 1,2 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 79,165 | 3,502,889 | SH | DEFINED 1,2,5,7,8,10 |
| CABOT CORP | COM | 12705510 | 132,164 | 5,436,623 | SH | DEFINED 1,2,5,712 |
| CABOT MICROELECTRONI | COM | 12709P10 | 12,913 | 389,539 | SH | DEFINED 1,2,5,6 |
| CABOT OIL & GAS CORP | COM | 12709710 | 199,012 | 2,938,312 | SH | DEFINED 1,2,5,6,7,8, |
| CACHE INC | COM NEW | 12715030 | 1,627 | 152,024 | SH | DEFINED 1,2 |
| CACI INTL INC | CL A | 12719030 | 29,832 | 651,770 | SH | DEFINED 1,2,5 |
| CADBURY PLC | SPONS ADR | 12721E10 | 683 | 13,572 | SH | DEFINED 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 71,745 | 7,103,467 | SH | DEFINED 1,2,5,7,8,10 |
| CADENCE FINL CORP | COM | 12738A10 | 133 | 12,272 | SH | DEFINED 1,5 |
| CADENCE PHARMACEUTIC | COM | 12738T10 | 1,380 | 226,683 | SH | DEFINED 1,2,6 |
| CADIZ INC | COM NEW | 12753720 | 2,804 | 173,921 | SH | DEFINED 1,2 |
| CAE INC | COM | 12476510 | 169 | 14,936 | SH | DEFINED 1 |
| CAI INTERNATIONAL IN | COM | 12477X10 | 1,231 | 70,765 | SH | DEFINED 1,2 |
| CAL DIVE INTL INC DE | COM | 12802T10 | 9,516 | 665,901 | SH | DEFINED 1,2,5,6 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 17,322 | 525,077 | SH | DEFINED 1,2,6 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 5,916 | 347,381 | SH | DEFINED 1,2,5,6 |
| CALAMP CORP | COM | 12812610 | 53 | 26,024 | SH | DEFINED 1,5 |
| CALAVO GROWERS INC | COM | 12824610 | 1,202 | 98,163 | SH | DEFINED 1,2 |
| CALGON CARBON CORP | COM | 12960310 | 8,857 | 572,903 | SH | DEFINED 1,2,6 |
| CALIFORNIA COASTAL C | COM NEW | 12991520 | 49 | 12,927 | SH | DEFINED 1,5 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 93 | 29,822 | SH | DEFINED 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 4,591 | 410,303 | SH | DEFINED 1,2,6 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 9,559 | 291,686 | SH | DEFINED 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|-----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| CALIPER LIFE SCIENCE | COM | 13087210 | 1,320 | 509,663 | SH | DEFINED 1,2 |
| CALLAWAY GOLF CO | COM | 13119310 | 28,722 | 2,427,909 | SH | DEFINED 1,2,5,8 |
| CALLIDUS SOFTWARE IN | COM | 13123E50 | 1,459 | 291,719 | SH | DEFINED 1,2 |
| CALLON PETE CO DEL | COM | 13123X10 | 10,933 | 399,604 | SH | DEFINED 1,2 |
| CALPINE CORP | COM NEW | 13134730 | 65,177 | 2,889,050 | SH | DEFINED 1,2,5 |
| CALUMET SPECIALTY PR | UT LTD PAR | 13147610 | 168 | 11,708 | SH | DEFINED 1,2 |
| CAMBREX CORP | COM | 13201110 | 2,715 | 462,558 | SH | DEFINED 1,2,5 |
| CAMDEN NATL CORP | COM | 13303410 | 1,915 | 82,279 | SH | DEFINED 1,2,5 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 76,032 | 1,717,840 | SH | DEFINED 1,2,3,5,7,8, |
| CAMERON INTERNATIONAL | COM | 13342B10 | 421,689 | 7,618,584 | SH | DEFINED 1,2,5,6,7,8, |
| CAMPBELL SOUP CO | COM | 13442910 | 289,626 | 8,655,896 | SH | DEFINED 1,2,5,6,7,8, |
| CANADIAN NAT RES LTD | COM | 13638510 | 524 | 5,222 | SH | DEFINED 1 |
| CANADIAN NATL RY CO | COM | 13637510 | 692 | 14,394 | SH | DEFINED 1 |
| CANADIAN PAC RY LTD | COM | 13645T10 | 489 | 7,395 | SH | DEFINED 1 |
| CANDELA CORP | COM | 13690710 | 44 | 18,860 | SH | DEFINED 1 |
| CANO PETE INC | COM | 13780110 | 4,144 | 521,894 | SH | DEFINED 1,2,5 |
| CANON INC | ADR | 13800630 | 742 | 14,480 | SH | DEFINED 1,2 |
| CANTEL MEDICAL CORP | COM | 13809810 | 1,763 | 174,189 | SH | DEFINED 1,2 |
| CAPELLA EDUCATION CO | COM | 13959410 | 11,272 | 188,976 | SH | DEFINED 1,2,6 |
| CAPITAL CITY BK GROU | COM | 13967410 | 3,908 | 179,581 | SH | DEFINED 1,2 |
| CAPITAL CORP OF THE | COM NEW | 14006520 | 87 | 22,945 | SH | DEFINED 1,2 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 508,076 | 13,366,913 | SH | DEFINED 1,2,5,6,7,8, |
| CAPITAL PRODUCT PART | COM UNIT L | Y1108210 | 249 | 12,568 | SH | DEFINED 1,2 |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 4,607 | 44,197 | SH | DEFINED 1,2 |
| CAPITAL SR LIVING CO | COM | 14047510 | 2,463 | 326,707 | SH | DEFINED 1,2 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 4,898 | 254,995 | SH | DEFINED 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 16,775 | 1,513,990 | SH | DEFINED 1,2,5 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 1,862 | 207,574 | SH | DEFINED 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 9,123 | 242,566 | SH | DEFINED 1,2,5 |
| CAPLEASE INC | COM | 14028810 | 5,535 | 738,937 | SH | DEFINED 1,2,3 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 8,000 | 737,321 | SH | DEFINED 1,2 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 8,297 | 1,980,270 | SH | DEFINED 1,2,5 |
| CAPTARIS INC | COM | 14071N10 | 239 | 58,891 | SH | DEFINED 1 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 2,240 | 169,691 | SH | DEFINED 1,2,5 |
| CARAUSTAR INDS INC | COM | 14090910 | 329 | 113,092 | SH | DEFINED 1 |
| CARBO CERAMICS INC | COM | 14078110 | 25,900 | 443,872 | SH | DEFINED 1,2,6 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 2,627 | 320,420 | SH | DEFINED 1,2,5 |
| CARDICA INC | COM | 14141R10 | 87 | 10,300 | SH | DEFINED 1 |
| CARDINAL FINL CORP | COM | 14149F10 | 1,674 | 267,359 | SH | DEFINED 1,2 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 556,944 | 10,797,675 | SH | DEFINED 1,2,5,6,7,8, |
| CARDIONET INC | COM | 14159L10 | 1,192 | 44,752 | SH | DEFINED 1,2 |
| CARDTRONICS INC | COM | 14161H10 | 1,499 | 168,965 | SH | DEFINED 1,2 |
| CARE INVESTMENT TRUS | COM | 14165710 | 1,284 | 136,183 | SH | DEFINED 1,2 |
| CAREER EDUCATION COR | COM | 14166510 | 26,694 | 1,827,072 | SH | DEFINED 1,2,5,12 |
| CARLISLE COS INC | COM | 14233910 | 32,930 | 1,135,510 | SH | DEFINED 1,2,5 |
| CARMAX INC | COM | 14313010 | 58,924 | 4,152,496 | SH | DEFINED 1,2,5,7,8,10 |
| CARMIKE CINEMAS INC | COM | 14343640 | 109 | 18,545 | SH | DEFINED 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 390,276 | 11,840,900 | SH | DEFINED 1,2,5,6,7,8, |
| CARNIVAL PLC | ADR | 14365C10 | 444 | 13,900 | SH | DEFINED 1 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 36,298 | 831,560 | SH | DEFINED 1,2,5,6 |
| CARRIAGE SVCS INC | COM | 14390510 | 129 | 19,570 | SH | DEFINED 1 |
| CARRIZO OIL & CO INC | COM | 14457710 | 26,847 | 394,285 | SH | DEFINED 1,2,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| CARROLS RESTAURANT G | COM | 14574X10 | 71 | 13,611 | SH | DEFINED | 1,2 |
| CARTER INC | COM | 14622910 | 12,796 | 925,916 | SH | DEFINED | 1,2 |
| CASCADE BANCORP | COM | 14715410 | 3,261 | 423,457 | SH | DEFINED | 1,2 |
| CASCADE CORP | COM | 14719510 | 7,566 | 178,789 | SH | DEFINED | 1,2 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 3,765 | 308,865 | SH | DEFINED | 1,2 |
| CASEYS GEN STORES IN | COM | 14752810 | 28,174 | 1,215,965 | SH | DEFINED | 1,2,5,6 |
| CASH AMER INTL INC | COM | 14754D10 | 14,967 | 482,797 | SH | DEFINED | 1,2,6 |
| CASH SYSTEMS INC | COM | 14756B10 | 5 | 11,000 | SH | DEFINED | 1,5 |
| CASS INFORMATION SYS | COM | 14808P10 | 2,813 | 87,826 | SH | DEFINED | 1,2 |
| CASTLE A M & CO | COM | 14841110 | 9,479 | 331,320 | SH | DEFINED | 1,2 |
| CASTLEPOINT HOLDINGS | COM | G1952211 | 8,271 | 909,857 | SH | DEFINED | 1,2 |
| CASUAL MALE RETAIL G | COM | 14871110 | 1,528 | 500,995 | SH | DEFINED | 1,2 |
| CATALYST SEMICONDUCT | COM | 14888110 | 103 | 23,835 | SH | DEFINED | 1 |
| CATAPULT COMMUNICATI | COM | 14901610 | 129 | 18,130 | SH | DEFINED | 1 |
| CATERPILLAR INC DEL | COM | 14912310 | 1,895,036 | 25,671,036 | SH | DEFINED | 1,2,5,6,7,8, |
| CATHAY GENERAL BANCO | COM | 14915010 | 23,791 | 2,188,665 | SH | DEFINED | 1,2,5 |
| CATO CORP NEW | CL A | 14920510 | 9,227 | 647,970 | SH | DEFINED | 1,2 |
| CAVCO INDS INC DEL | COM | 14956810 | 2,329 | 71,171 | SH | DEFINED | 1,2,5 |
| CAVIUM NETWORKS INC | COM | 14965A10 | 9,103 | 433,485 | SH | DEFINED | 1,2,6 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 109,778 | 5,717,621 | SH | DEFINED | 1,2,5,6,7,8, |
| CBeyond INC | COM | 14984710 | 5,341 | 333,374 | SH | DEFINED | 1,2,5,6 |
| CBIZ INC | COM | 12480510 | 8,090 | 1,017,614 | SH | DEFINED | 1,2,6 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 34,920 | 1,528,892 | SH | DEFINED | 1,2,3,5 |
| CBRE REALTY FINANCE | COM | 12498B30 | 144 | 41,805 | SH | DEFINED | 1,2 |
| CBRL GROUP INC | COM | 12489V10 | 14,715 | 600,351 | SH | DEFINED | 1,2,5 |
| CBS CORP NEW | CL B | 12485720 | 466,616 | 23,941,325 | SH | DEFINED | 1,2,5,6,7,8, |
| CDC CORP | SHS A | G2022L10 | 42 | 16,735 | SH | DEFINED | 1,5 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 341 | 6,201 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 20,208 | 721,457 | SH | DEFINED | 1,2,5,6 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,527 | 81,270 | SH | DEFINED | 1,2 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 17,745 | 1,514,059 | SH | DEFINED | 1,2,3 |
| CELADON GROUP INC | COM | 15083810 | 3,574 | 357,756 | SH | DEFINED | 1,2 |
| CELANESE CORP DEL | COM SER A | 15087010 | 250,099 | 5,477,421 | SH | DEFINED | 1,2,5,7,8,10 |
| CELGENE CORP | COM | 15102010 | 829,880 | 12,993,271 | SH | DEFINED | 1,2,5,6,7,8, |
| CELL GENESYS INC | COM | 15092110 | 2,936 | 1,129,091 | SH | DEFINED | 1,2,5 |
| CELL THERAPEUTICS IN | COM NEW | 15093440 | 19 | 39,309 | SH | DEFINED | 1,5 |
| CELLCOM ISRAEL LTD | SHS | M2196U10 | 3,107 | 90,827 | SH | DEFINED | 1,2,5 |
| CEMEX SAB DE CV | SPON ADR N | 15129088 | 85,050 | 3,443,311 | SH | DEFINED | 1,2,4,5,7 |
| CENTENE CORP DEL | COM | 15135B10 | 29,305 | 1,745,387 | SH | DEFINED | 1,2 |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 11,399 | 1,630,797 | SH | DEFINED | 1,2,6 |
| CENTER FINL CORP CAL | COM | 15146E10 | 97 | 11,442 | SH | DEFINED | 1,2 |
| CENTERLINE HOLDINGS | SH BEN INT | 15188T10 | 125 | 74,977 | SH | DEFINED | 1,2,5 |
| CENTERPOINT ENERGY I | COM | 15189T10 | 205,623 | 12,811,381 | SH | DEFINED | 1,2,5,6,7,8, |
| CENTERSTATE BKS FLA | COM | 15201P10 | 1,061 | 96,209 | SH | DEFINED | 1,2 |
| CENTEX CORP | COM | 15231210 | 69,449 | 5,194,372 | SH | DEFINED | 1,2,5,6,7,8, |
| CENTILLIUM COMMUNICA | COM | 15231910 | 49 | 74,555 | SH | DEFINED | 1,5 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 26,935 | 363,256 | SH | DEFINED | 1,2,5,6,7 |
| CENTRAL EUROPEAN MED | CL A NEW | G2004520 | 25,252 | 278,937 | SH | DEFINED | 1,2,5,7 |
| CENTRAL FED CORP | COM | 15346Q10 | 116 | 30,900 | SH | DEFINED | 1 |
| CENTRAL GARDEN & PET | COM | 15352710 | 80 | 17,501 | SH | DEFINED | 1,2,5 |
| CENTRAL GARDEN & PET | CL A NON-V | 15352720 | 4,467 | 1,089,540 | SH | DEFINED | 1,2 |
| CENTRAL PAC FINL COR | COM | 15476010 | 15,509 | 1,454,915 | 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 M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| CENTRAL VT PUB SVC C | COM | 15577110 | 3,162 | 163,263 | SH | DEFINED | 1,2 |
| CENTURY ALUM CO | COM | 15643110 | 33,113 | 498,021 | SH | DEFINED | 1,2,5,7 |
| CENTURY CASINOS INC | COM | 15649210 | 51 | 15,562 | SH | DEFINED | 1,5 |
| CENTURYTEL INC | COM | 15670010 | 120,778 | 3,393,580 | SH | DEFINED | 1,2,5,6,8,10 |
| CENVEO INC | COM | 15670S10 | 9,062 | 927,493 | SH | DEFINED | 1,2,5 |
| CEPHALON INC | NOTE 2.00 | 156708AP | 766 | 500,000 | SH | DEFINED | 1 |
| CEPHALON INC | COM | 15670810 | 102,310 | 1,534,115 | SH | DEFINED | 1,2,5,7,8,10 |
| CEPHEID | COM | 15670R10 | 43,447 | 1,545,060 | SH | DEFINED | 1,2,5,6 |
| CERADYNE INC | COM | 15671010 | 26,466 | 771,615 | SH | DEFINED | 1,2,5,6 |
| CERNER CORP | COM | 15678210 | 49,922 | 1,104,954 | SH | DEFINED | 1,2,5 |
| CERUS CORP | COM | 15708510 | 149 | 36,547 | SH | DEFINED | 1,5 |
| CEVA INC | COM | 15721010 | 1,914 | 240,132 | SH | DEFINED | 1,2 |
| CF INDS HLDGS INC | COM | 12526910 | 263,252 | 1,722,851 | SH | DEFINED | 1,2,5,7,8,10 |
| CFS BANCORP INC | COM | 12525D10 | 195 | 16,568 | SH | DEFINED | 1,5 |
| CGG VERITAS | SPONSORED | 20438610 | 614 | 13,012 | SH | DEFINED | 1,2,5 |
| CH ENERGY GROUP INC | COM | 12541M10 | 9,228 | 259,438 | SH | DEFINED | 1,2,5 |
| CHAD THERAPEUTICS IN | COM | 15722810 | 5 | 27,600 | SH | DEFINED | 1 |
| CHAMPION ENTERPRISES | COM | 15849610 | 32,940 | 5,630,812 | SH | DEFINED | 1,2,5,6 |
| CHARLES & COLVARD LT | COM | 15976510 | 11 | 10,104 | SH | DEFINED | 1 |
| CHARLES RIV LABS INT | COM | 15986410 | 90,459 | 1,415,193 | SH | DEFINED | 1,2,5,7,8,10 |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 8,133 | 457,927 | SH | DEFINED | 1,2 |
| CHARMING SHOPPES INC | COM | 16113310 | 17,103 | 3,726,197 | SH | DEFINED | 1,2,5 |
| CHART INDS INC | COM PAR \$0 | 16115Q30 | 22,075 | 453,836 | SH | DEFINED | 1,2,6 |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 7,005 | 6,671,490 | SH | DEFINED | 1,2,5,6 |
| CHATTEM INC | COM | 16245610 | 19,409 | 298,368 | SH | DEFINED | 1,2,6 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 12,325 | 520,683 | SH | DEFINED | 1,2,5,7,12 |
| CHECKPOINT SYS INC | COM | 16282510 | 15,943 | 763,570 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 25,320 | 1,591,482 | SH | DEFINED | 1,2,5,6 |
| CHELSEA THERAPEUTICS | COM | 16342810 | 140 | 28,589 | SH | DEFINED | 1,2 |
| CHEMED CORP NEW | COM | 16359R10 | 15,500 | 423,376 | SH | DEFINED | 1,2,6 |
| CHEMICAL FINL CORP | COM | 16373110 | 8,665 | 424,772 | SH | DEFINED | 1,2,5 |
| CHEMTURA CORP | COM | 16389310 | 41,690 | 7,138,674 | SH | DEFINED | 1,2,5,7 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 3,349 | 766,272 | SH | DEFINED | 1,2,5,6 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 2,456 | 121,881 | SH | DEFINED | 1,2,5 |
| CHESAPEAKE CORP | COM | 16515910 | 110 | 46,862 | SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO | NOTE 2.50 | 165167BZ | 753 | 700,000 | SH | DEFINED | 1 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 1,273,641 | 19,309,295 | SH | DEFINED | 1,2,5,6,7,8, |
| CHESAPEAKE UTILS COR | COM | 16530310 | 2,146 | 83,418 | SH | DEFINED | 1,2 |
| CHEVRON CORP NEW | COM | 16676410 | 8,885,983 | 89,639,696 | SH | DEFINED | 1,2,5,6,7,8, |
| CHICAGO BRIDGE & IRO | N Y REGIST | 16725010 | 799 | 20,055 | SH | DEFINED | 1,2,5 |
| CHICOS FAS INC | COM | 16861510 | 34,954 | 6,509,103 | SH | DEFINED | 1,2,5,6,8,12 |
| CHILDRENS PL RETAIL | COM | 16890510 | 20,314 | 562,723 | SH | DEFINED | 1,2,5,6 |
| CHIMERA INVT CORP | COM | 16934Q10 | 4,647 | 515,705 | SH | DEFINED | 1,2 |
| CHINA ARCHITECTURAL | COM | 16937S10 | 1,895 | 193,961 | SH | DEFINED | 1,2 |
| CHINA BAK BATTERY IN | COM | 16936Y10 | 1,558 | 330,692 | SH | DEFINED | 1,2 |
| CHINA DIRECT INC | COM | 16938410 | 140 | 19,058 | SH | DEFINED | 1 |
| CHINA FIRE & SEC GRO | COM | 16938R10 | 1,235 | 153,449 | SH | DEFINED | 1,2 |
| CHINA INFORMATION SE | COM | 16944F10 | 1,440 | 254,463 | SH | DEFINED | 1,2 |
| CHINA MOBILE LIMITED | SPONSORED | 16941M10 | 804 | 12,008 | SH | DEFINED | 1 |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 1,651 | 17,769 | SH | DEFINED | 1 |
| CHINA PRECISION STEE | COM | 16941J10 | 324 | 73,771 | SH | DEFINED | 1 |
| CHINA SEC & SURVE TE | COM | 16942J10 | 4,393 | 325,861 | 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 M |
|-----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| CHINA SKY ONE MED IN | COM | 16941P10 | 1,001 | 89,901 | SH | DEFINED | 1,2 |
| CHINA UNICOM LTD | SPONSORED | 16945R10 | 206 | 11,120 | SH | DEFINED | 1 |
| CHINA YUCHAI INTL LT | COM | G2108210 | 165 | 16,600 | SH | DEFINED | 1,7 |
| CHINDEX INTERNATIONAL | COM | 16946710 | 1,904 | 129,789 | SH | DEFINED | 1,2 |
| CHIPOTLE MEXICAN GRI | CL A | 16965610 | 42,471 | 514,058 | SH | DEFINED | 1,2,5,6 |
| CHIPOTLE MEXICAN GRI | CL B | 16965620 | 1,688 | 22,393 | SH | DEFINED | 1,2,6 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 12,272 | 808,996 | SH | DEFINED | 1,2 |
| CHOICE HOTELS INTL I | COM | 16990510 | 15,354 | 579,382 | SH | DEFINED | 1,2,5,6 |
| CHOICEPOINT INC | COM | 17038810 | 67,260 | 1,395,437 | SH | DEFINED | 1,2,5,7,8,10 |
| CHORDIANT SOFTWARE I | COM NEW | 17040430 | 2,775 | 555,029 | SH | DEFINED | 1,2,5,6 |
| CHRISTOPHER & BANKS | COM | 17104610 | 6,297 | 926,083 | SH | DEFINED | 1,2,5,6,8 |
| CHUBB CORP | COM | 17123210 | 715,598 | 14,601,063 | SH | DEFINED | 1,2,5,6,7,8, |
| CHUNGHWA TELECOM CO | SPON ADR N | 17133Q30 | 4,628 | 182,405 | SH | DEFINED | 1,2,4,12 |
| CHURCH & DWIGHT INC | COM | 17134010 | 63,771 | 1,131,689 | SH | DEFINED | 1,2,5 |
| CHURCHILL DOWNS INC | COM | 17148410 | 5,091 | 146,007 | SH | DEFINED | 1,2 |
| CIBER INC | COM | 17163B10 | 8,358 | 1,345,935 | SH | DEFINED | 1,2 |
| CIENA CORP | COM NEW | 17177930 | 55,263 | 2,385,131 | SH | DEFINED | 1,2,5,6,10,1 |
| CIGNA CORP | COM | 12550910 | 389,659 | 11,010,439 | SH | DEFINED | 1,2,5,6,7,8, |
| CIMAREX ENERGY CO | COM | 17179810 | 181,115 | 2,599,615 | SH | DEFINED | 1,2,5,7,8,10 |
| CINCINNATI BELL INC | COM | 17187110 | 33,812 | 8,495,354 | SH | DEFINED | 1,2,5 |
| CINCINNATI FINL CORP | COM | 17206210 | 148,099 | 5,830,662 | SH | DEFINED | 1,2,5,6,7,8, |
| CINEMARK HOLDINGS IN | COM | 17243V10 | 5,439 | 416,431 | SH | DEFINED | 1,2 |
| CINTAS CORP | COM | 17290810 | 102,663 | 3,872,602 | SH | DEFINED | 1,2,5,6,7,8, |
| CIRCOR INTL INC | COM | 17273K10 | 18,366 | 374,897 | SH | DEFINED | 1,2 |
| CIRCUIT CITY STORE I | COM | 17273710 | 10,713 | 3,706,751 | SH | DEFINED | 1,2,5 |
| CIRRUS LOGIC INC | COM | 17275510 | 8,398 | 1,510,473 | SH | DEFINED | 1,2,5,6 |
| CISCO SYS INC | COM | 17275R10 | 4,299,631 | 184,850,874 | SH | DEFINED | 1,2,5,6,7,8, |
| CIT GROUP INC | COM | 12558110 | 56,325 | 8,270,970 | SH | DEFINED | 1,2,5,6,7,10 |
| CITADEL BROADCASTING | COM | 17285T10 | 3,690 | 3,024,377 | SH | DEFINED | 1,2,5 |
| CITI TRENDS INC | COM | 17306X10 | 4,479 | 197,659 | SH | DEFINED | 1,2,6 |
| CITIGROUP INC | COM | 17296710 | 3,207,111 | 191,355,078 | SH | DEFINED | 1,2,5,6,7,8, |
| CITIZENS & NORTHN CO | COM | 17292210 | 1,628 | 98,326 | SH | DEFINED | 1,2 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 94,852 | 8,364,376 | SH | DEFINED | 1,2,5,6,10,1 |
| CITIZENS FIRST BANCO | COM | 17461R10 | 125 | 20,825 | SH | DEFINED | 1,5 |
| CITIZENS INC | CL A | 17474010 | 2,772 | 452,122 | SH | DEFINED | 1,2 |
| CITIZENS REPUBLIC BA | COM | 17442010 | 11,016 | 3,906,237 | SH | DEFINED | 1,2,5 |
| CITRIX SYS INC | COM | 17737610 | 161,148 | 5,479,354 | SH | DEFINED | 1,2,5,6,7,8, |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 1,904 | 221,428 | SH | DEFINED | 1,2 |
| CITY HLDG CO | COM | 17783510 | 17,006 | 417,128 | SH | DEFINED | 1,2 |
| CITY NATL CORP | COM | 17856610 | 47,290 | 1,124,090 | SH | DEFINED | 1,2,5,12 |
| CKE RESTAURANTS INC | COM | 12561E10 | 10,704 | 858,380 | SH | DEFINED | 1,2,6 |
| CKX INC | COM | 12562M10 | 6,510 | 744,006 | SH | DEFINED | 1,2,5,6 |
| CLARCOR INC | COM | 17989510 | 37,110 | 1,057,276 | SH | DEFINED | 1,2,5,6 |
| CLAYTON HLDGS INC | COM | 18418N10 | 208 | 34,920 | SH | DEFINED | 1,2 |
| CLEAN ENERGY FUELS C | COM | 18449910 | 3,534 | 307,532 | SH | DEFINED | 1,2,6 |
| CLEAN HARBORS INC | COM | 18449610 | 22,705 | 319,523 | SH | DEFINED | 1,2,6 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 487,576 | 13,851,582 | SH | DEFINED | 1,2,5,6,7,8, |
| CLEAR CHANNEL OUTDOO | CL A | 18451C10 | 6,494 | 364,237 | SH | DEFINED | 1,2,5 |
| CLEARWIRE CORP | CL A | 18538530 | 6,996 | 539,827 | SH | DEFINED | 1,2,5,6 |
| CLECO CORP NEW | COM | 12561W10 | 32,946 | 1,412,175 | SH | DEFINED | 1,2,5 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 264,304 | 2,217,499 | SH | DEFINED | 1,2,5,7,8,10 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 1,732 | 177,790 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| CLINICAL DATA INC NE | COM | 18725U10 | 1,749 | 122,588 SH | DEFINED | 1,2 |
| CLOROX CO DEL | COM | 18905410 | 222,757 | 4,267,377 SH | DEFINED | 1,2,5,6,7,8, |
| CME GROUP INC | COM | 12572Q10 | 649,828 | 1,695,838 SH | DEFINED | 1,2,5,6,7,8, |
| CMGI INC | COM NEW | 12575030 | 10,660 | 1,005,665 SH | DEFINED | 1,2,5 |
| CMS ENERGY CORP | COM | 12589610 | 111,647 | 7,493,089 SH | DEFINED | 1,2,5,6,10,1 |
| CNA FINL CORP | COM | 12611710 | 33,877 | 1,346,981 SH | DEFINED | 1,2,5,7,12 |
| CNA SURETY CORP | COM | 12612L10 | 3,567 | 282,236 SH | DEFINED | 1,2 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 236 | 6,940 SH | DEFINED | 1,5 |
| CNOOC LTD | SPONSORED | 12613210 | 508 | 2,930 SH | DEFINED | 1 |
| CNX GAS CORP | COM | 12618H30 | 9,803 | 233,193 SH | DEFINED | 1,2 |
| COACH INC | COM | 18975410 | 305,750 | 10,586,909 SH | DEFINED | 1,2,5,6,7,8, |
| COACHMEN INDS INC | COM | 18987310 | 30 | 14,335 SH | DEFINED | 1 |
| COBIZ FINANCIAL INC | COM | 19089710 | 1,746 | 265,355 SH | DEFINED | 1,2 |
| COBRA ELECTRS CORP | COM | 19104210 | 30 | 10,846 SH | DEFINED | 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 3,892 | 105,242 SH | DEFINED | 1,2,6 |
| COCA COLA CO | COM | 19121610 | 3,591,267 | 69,089,395 SH | DEFINED | 1,2,5,6,7,8, |
| COCA COLA ENTERPRISE | COM | 19121910 | 246,761 | 14,263,618 SH | DEFINED | 1,2,5,6,7,8, |
| COCA COLA FEMSA S A | SPON ADR R | 19124110 | 6,891 | 122,206 SH | DEFINED | 1,2,7 |
| COCA COLA HELLENIC B | SPONSORED | 1912EP10 | 203 | 7,500 SH | DEFINED | 1 |
| COEUR D ALENE MINES | COM | 19210810 | 60,755 | 20,949,971 SH | DEFINED | 1,2,5,6,8 |
| COGDELL SPENCER INC | COM | 19238U10 | 1,961 | 120,695 SH | DEFINED | 1,2,3 |
| COGENT COMM GROUP IN | COM NEW | 19239V30 | 9,708 | 724,468 SH | DEFINED | 1,2,5,6 |
| COGENT INC | COM | 19239Y10 | 7,030 | 618,280 SH | DEFINED | 1,2,5,6 |
| COGNEX CORP | COM | 19242210 | 18,720 | 812,138 SH | DEFINED | 1,2,5,6 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 266,960 | 8,211,625 SH | DEFINED | 1,2,5,6,7,8, |
| COGO GROUP INC | COM | 19244810 | 2,474 | 271,554 SH | DEFINED | 1,2,6 |
| COHEN & STEERS INC | COM | 19247A10 | 6,220 | 239,508 SH | DEFINED | 1,2 |
| COHERENT INC | COM | 19247910 | 11,181 | 374,077 SH | DEFINED | 1,2 |
| COHU INC | COM | 19257610 | 5,471 | 372,664 SH | DEFINED | 1,2,6 |
| COINSTAR INC | COM | 19259P30 | 25,266 | 772,421 SH | DEFINED | 1,2,6 |
| COLDWATER CREEK INC | COM | 19306810 | 8,703 | 1,648,284 SH | DEFINED | 1,2,5,6 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 1,954 | 153,830 SH | DEFINED | 1,2 |
| COLEMAN CABLE INC | COM | 19345930 | 1,002 | 97,078 SH | DEFINED | 1,2 |
| COLFAX CORP | COM | 19401410 | 6,894 | 274,755 SH | DEFINED | 1,2 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 1,142,272 | 16,530,713 SH | DEFINED | 1,2,5,6,7,8, |
| COLLECTIVE BRANDS IN | COM | 19421W10 | 22,790 | 1,959,601 SH | DEFINED | 1,2,5 |
| COLONIAL BANCGROUP I | COM | 19549330 | 30,174 | 6,826,621 SH | DEFINED | 1,2,5,12 |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 28,664 | 1,431,771 SH | DEFINED | 1,2,3,5 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 5,332 | 275,864 SH | DEFINED | 1,2 |
| COLUMBIA LABS INC | COM | 19777910 | 1,895 | 574,133 SH | DEFINED | 1,2,5 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 7,557 | 205,642 SH | DEFINED | 1,2,5 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 12,881 | 534,943 SH | DEFINED | 1,2,5,6 |
| COMARCO INC | COM | 20008010 | 48 | 13,186 SH | DEFINED | 1 |
| COMBINATORX INC | COM | 20010A10 | 91 | 25,600 SH | DEFINED | 1,5 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,515,325 | 79,880,055 SH | DEFINED | 1,2,5,6,7,8, |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 86,626 | 4,617,567 SH | DEFINED | 1,2,5,7,8,10 |
| COMERICA INC | COM | 20034010 | 154,532 | 6,029,347 SH | DEFINED | 1,2,5,6,7,8, |
| COMFORT SYS USA INC | COM | 19990810 | 15,702 | 1,168,274 SH | DEFINED | 1,2,5 |
| COMMERCE BANCSHARES | COM | 20052510 | 57,085 | 1,439,359 SH | DEFINED | 1,2,5,12 |
| COMMERCIAL METALS CO | COM | 20172310 | 120,466 | 3,195,391 SH | DEFINED | 1,2,5 |
| COMMERCIAL VEH GROUP | COM | 20260810 | 2,730 | 291,996 SH | DEFINED | 1,2 |
| COMMSCOPE INC | COM | 20337210 | 70,059 | 1,327,631 SH | DEFINED | 1,2,5,6 |

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|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| COMMUNITY BANCORP NE | COM | 20343T10 | 85 | 16,936 | SH | DEFINED 1,2 |
| COMMUNITY BK SYS INC | COM | 20360710 | 13,901 | 674,137 | SH | DEFINED 1,2 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 59,761 | 1,812,049 | SH | DEFINED 1,2,5,12 |
| COMMUNITY TR BANCORP | COM | 20414910 | 6,408 | 244,004 | SH | DEFINED 1,2 |
| COMMVAULT SYSTEMS IN | COM | 20416610 | 10,146 | 609,759 | SH | DEFINED 1,2,6 |
| COMPANHIA BRASILEIRA | SPON ADR P | 20440T20 | 13,294 | 313,092 | SH | DEFINED 1,2,7 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 4,823 | 76,136 | SH | DEFINED 1,2 |
| COMPANHIA DE SANEAME | SPONSORED | 20441A10 | 301 | 5,883 | SH | DEFINED 1 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 1,167 | 47,530 | SH | DEFINED 1,2 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 54,144 | 1,219,183 | SH | DEFINED 1,2,7 |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 9,889 | 331,408 | SH | DEFINED 1,2 |
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 419,168 | 11,702,062 | SH | DEFINED 1,2,4,5,7 |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 719 | 24,664 | SH | DEFINED 1,2 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 29,249 | 447,436 | SH | DEFINED 1,2,7 |
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 266 | 46,219 | SH | DEFINED 1,2,5 |
| COMPASS DIVERSIFIED | SH BEN INT | 20451Q10 | 9,373 | 820,020 | SH | DEFINED 1,2 |
| COMPASS MINERALS INT | COM | 20451N10 | 76,032 | 943,796 | SH | DEFINED 1,2,5,6 |
| COMPELLENT TECHNOLOG | COM | 20452A10 | 2,253 | 195,893 | SH | DEFINED 1,2 |
| COMPLETE PRODUCTION | COM | 20453E10 | 38,302 | 1,051,684 | SH | DEFINED 1,2,6 |
| COMPUCREDIT CORP | COM | 20478N10 | 2,508 | 417,917 | SH | DEFINED 1,2 |
| COMPUTER PROGRAMS & | COM | 20530610 | 2,457 | 141,796 | SH | DEFINED 1,2 |
| COMPUTER SCIENCES CO | COM | 20536310 | 240,253 | 5,129,228 | SH | DEFINED 1,2,5,6,7,8, |
| COMPUTER TASK GROUP | COM | 20547710 | 147 | 28,714 | SH | DEFINED 1 |
| COMPUWARE CORP | COM | 20563810 | 70,464 | 7,386,190 | SH | DEFINED 1,2,5,6,10,1 |
| COMSCORE INC | COM | 20564W10 | 5,835 | 267,403 | SH | DEFINED 1,2,6 |
| COMSTOCK RES INC | COM NEW | 20576820 | 90,971 | 1,077,475 | SH | DEFINED 1,2,5,6 |
| COMSYS IT PARTNERS I | COM | 20581E10 | 3,472 | 380,651 | SH | DEFINED 1,2 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 35,249 | 719,358 | SH | DEFINED 1,2,5,6 |
| COMVERGE INC | COM | 20585910 | 3,549 | 253,865 | SH | DEFINED 1,2,6 |
| CONAGRA FOODS INC | COM | 20588710 | 442,578 | 22,955,294 | SH | DEFINED 1,2,5,6,7,8, |
| CONCEPTUS INC | COM | 20601610 | 7,437 | 402,224 | SH | DEFINED 1,2,6 |
| CONCHO RES INC | COM | 20605P10 | 26,410 | 708,047 | SH | DEFINED 1,2,6 |
| CONCUR TECHNOLOGIES | COM | 20670810 | 31,992 | 962,734 | SH | DEFINED 1,2,5,6,7,8 |
| CONCURRENT COMPUTER | COM | 20671020 | 70 | 102,475 | SH | DEFINED 1,5 |
| CONEXANT SYSTEMS INC | COM | 20714210 | 8 | 17,250 | SH | DEFINED 1 |
| CONMED CORP | COM | 20741010 | 21,409 | 806,358 | SH | DEFINED 1,2 |
| CONNECTICUT WTR SVC | COM | 20779710 | 2,395 | 106,903 | SH | DEFINED 1,2,5 |
| CONNS INC | COM | 20824210 | 2,576 | 160,292 | SH | DEFINED 1,2 |
| CONOCOPHILLIPS | COM | 20825C10 | 4,896,456 | 51,874,728 | SH | DEFINED 1,2,5,6,7,8, |
| CONSECO INC | COM NEW | 20846488 | 17,786 | 1,792,901 | SH | DEFINED 1,2,5 |
| CONSOL ENERGY INC | COM | 20854P10 | 733,692 | 6,529,251 | SH | DEFINED 1,2,5,6,7,8, |
| CONSOLIDATED COMM HL | COM | 20903410 | 6,040 | 405,671 | SH | DEFINED 1,2 |
| CONSOLIDATED EDISON | COM | 20911510 | 329,278 | 8,423,587 | SH | DEFINED 1,2,5,6,7,8, |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 18,106 | 367,477 | SH | DEFINED 1,2 |
| CONSOLIDATED TOMOKA | COM | 21022610 | 3,517 | 83,613 | SH | DEFINED 1,2 |
| CONSOLIDATED WATER C | ORD | G2377310 | 3,499 | 176,701 | SH | DEFINED 1,2 |
| CONSTANT CONTACT INC | COM | 21031310 | 4,619 | 245,021 | SH | DEFINED 1,2,6 |
| CONSTAR INTL INC NEW | COM | 21036U10 | 29 | 11,400 | SH | DEFINED 1 |
| CONSTELLATION BRANDS | CL A | 21036P10 | 116,808 | 5,881,591 | SH | DEFINED 1,2,5,6,7,8, |
| CONSTELLATION ENERGY | COM | 21037110 | 461,656 | 5,623,097 | SH | DEFINED 1,2,5,6,7,8, |
| CONTANGO OIL & GAS C | COM NEW | 21075N20 | 21,717 | 233,719 | SH | DEFINED 1,2,5,6 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 9,805 | 969,864 | SH | DEFINED 1,2,5,6,7 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| CONTINENTAL RESOURCE | COM | 21201510 | 20,993 | 302,847 | SH | DEFINED 1,2,5,7 |
| CONVERA CORP | CL A | 21191910 | 35 | 24,838 | SH | DEFINED 1,5 |
| CONVERGYS CORP | COM | 21248510 | 52,048 | 3,502,559 | SH | DEFINED 1,2,5,6,7,10 |
| CON-WAY INC | COM | 20594410 | 37,148 | 786,034 | SH | DEFINED 1,2,5 |
| COOPER COS INC | COM NEW | 21664840 | 22,742 | 612,161 | SH | DEFINED 1,2,5 |
| COOPER INDS LTD | CL A | G2418210 | 213,665 | 5,409,238 | SH | DEFINED 1,2,5,6,7,8, |
| COOPER TIRE & RUBR C | COM | 21683110 | 11,052 | 1,409,705 | SH | DEFINED 1,2,5 |
| COPA HOLDINGS SA | CL A | P3107610 | 30,686 | 1,089,715 | SH | DEFINED 1,2,4,5 |
| COPANO ENERGY L L C | COM UNITS | 21720210 | 1,952 | 57,828 | SH | DEFINED 1,2 |
| COPART INC | COM | 21720410 | 61,864 | 1,444,757 | SH | DEFINED 1,2,5 |
| CORE LABORATORIES N | COM | N2271710 | 23,536 | 165,342 | SH | DEFINED 1,2,5,6,7,8 |
| CORE MARK HOLDING CO | COM | 21868110 | 3,478 | 132,757 | SH | DEFINED 1,2 |
| CORINTHIAN COLLEGES | COM | 21886810 | 28,177 | 2,426,942 | SH | DEFINED 1,2,5,6 |
| CORN PRODS INTL INC | COM | 21902310 | 58,984 | 1,201,065 | SH | DEFINED 1,2,5 |
| CORNELL COMPANIES IN | COM | 21914110 | 3,815 | 158,220 | SH | DEFINED 1,2,5 |
| CORNING INC | COM | 21935010 | 1,079,830 | 46,847,308 | SH | DEFINED 1,2,5,6,7,8, |
| CORPORATE EXECUTIVE | COM | 21988R10 | 26,137 | 621,563 | SH | DEFINED 1,2,5,6 |
| CORPORATE EXPRESS N | SPON ADR | 21989G10 | 306 | 21,260 | SH | DEFINED 1 |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 53,353 | 1,554,126 | SH | DEFINED 1,2,3,5 |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 63,708 | 2,319,185 | SH | DEFINED 1,2,3,5,6 |
| CORUS BANKSHARES INC | COM | 22087310 | 11,643 | 2,798,788 | SH | DEFINED 1,2 |
| CORUS ENTERTAINMENT | COM CL B N | 22087410 | 230 | 12,846 | SH | DEFINED 1 |
| CORVEL CORP | COM | 22100610 | 5,822 | 171,892 | SH | DEFINED 1,2,6 |
| COSI INC | COM | 22122P10 | 92 | 36,900 | SH | DEFINED 1,5 |
| COST PLUS INC CALIF | COM | 22148510 | 83 | 33,126 | SH | DEFINED 1,5 |
| COSTAR GROUP INC | COM | 22160N10 | 12,127 | 272,816 | SH | DEFINED 1,2,6 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 904,205 | 12,891,435 | SH | DEFINED 1,2,5,6,7,8, |
| COUGAR BIOTECHNOLOGY | COM | 22208310 | 4,771 | 200,207 | SH | DEFINED 1,2,6 |
| COUNTRYWIDE FINANCI | DBC | 222372AN | 723 | 750,000 | SH | DEFINED 1 |
| COUNTRYWIDE FINANCI | COM | 22237210 | 79,769 | 18,769,209 | SH | DEFINED 1,2,5,6,7,8, |
| COURIER CORP | COM | 22266010 | 3,345 | 166,581 | SH | DEFINED 1,2 |
| COUSINS PPTYS INC | COM | 22279510 | 39,888 | 1,726,766 | SH | DEFINED 1,2,3,5 |
| COVANCE INC | COM | 22281610 | 114,761 | 1,334,123 | SH | DEFINED 1,2,5,7,8,10 |
| COVANTA HLDG CORP | COM | 22282E10 | 32,944 | 1,234,331 | SH | DEFINED 1,2,5 |
| COVENANT TRANSN GROU | CL A | 22284P10 | 42 | 12,631 | SH | DEFINED 1 |
| COVENTRY HEALTH CARE | COM | 22286210 | 142,355 | 4,679,662 | SH | DEFINED 1,2,5,6,7,8, |
| COVIDIEN LTD | COM | G2552X10 | 669,992 | 13,990,227 | SH | DEFINED 1,2,5,6,7,8, |
| COWEN GROUP INC | COM | 22362110 | 171 | 22,103 | SH | DEFINED 1,2 |
| COX RADIO INC | CL A | 22405110 | 7,924 | 671,496 | SH | DEFINED 1,2,5 |
| CP HOLDERS | DEP RCPTS | 12616K10 | 493 | 2,407 | SH | DEFINED 1 |
| CPFL ENERGIA S A | SPONSORED | 12615310 | 635 | 9,290 | SH | DEFINED 1 |
| CPI CORP | COM | 12590210 | 382 | 20,414 | SH | DEFINED 1,2,5 |
| CPI INTERNATIONAL IN | COM | 12618M10 | 1,308 | 106,303 | SH | DEFINED 1,2 |
| CRA INTL INC | COM | 12618T10 | 7,062 | 195,339 | SH | DEFINED 1,2,6 |
| CRANE CO | COM | 22439910 | 30,272 | 785,664 | SH | DEFINED 1,2,5 |
| CRAWFORD & CO | CL B | 22463310 | 2,812 | 351,881 | SH | DEFINED 1,2 |
| CRAY INC | COM NEW | 22522330 | 2,214 | 477,118 | SH | DEFINED 1,2,5 |
| CREDENCE SYS CORP | COM | 22530210 | 177 | 136,271 | SH | DEFINED 1,2,5 |
| CREDICORP LTD | COM | G2519Y10 | 47,817 | 582,276 | SH | DEFINED 1,2,7 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 2,313 | 90,481 | SH | DEFINED 1,2,6 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 1,758 | 38,810 | SH | DEFINED 1 |
| CREDO PETE CORP | COM PAR \$0 | 22543920 | 143 | 10,353 | SH | DEFINED 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| CREE INC | COM | 22544710 | 36,020 | 1,579,132 SH | DEFINED | 1,2,5,6 |
| CRESUD S A C I F Y A | SPONSORED | 22640610 | 660 | 44,436 SH | DEFINED | 1,2 |
| CRH PLC | ADR | 12626K20 | 472 | 16,551 SH | DEFINED | 1 |
| CROCS INC | COM | 22704610 | 12,231 | 1,526,918 SH | DEFINED | 1,2,5,6 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 7,371 | 511,554 SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 824 | 13,693 SH | DEFINED | 1,2 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 23,939 | 690,672 SH | DEFINED | 1,2,6 |
| CROSSTEX ENERGY L P | COM | 22765U10 | 987 | 34,422 SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 130,393 | 3,366,713 SH | DEFINED | 1,2,5,7,8,10 |
| CROWN HOLDINGS INC | COM | 22836810 | 45,787 | 1,761,700 SH | DEFINED | 1,2,5 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 1,582 | 333,722 SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 3,627 | 317,068 SH | DEFINED | 1,2 |
| CRYSTAL RIV CAP INC | COM | 22939330 | 115 | 31,366 SH | DEFINED | 1,2 |
| CSG SYS INTL INC | COM | 12634910 | 10,724 | 973,116 SH | DEFINED | 1,2,5 |
| CSK AUTO CORP | COM | 12596510 | 6,822 | 650,914 SH | DEFINED | 1,2,6 |
| CSS INDS INC | COM | 12590610 | 3,865 | 159,587 SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 867,993 | 13,819,339 SH | DEFINED | 1,2,5,6,7,8, |
| CTC MEDIA INC | COM | 12642X10 | 10,658 | 432,203 SH | DEFINED | 1,2,5 |
| CTRIP COM INTL LTD | ADR | 22943F10 | 18,120 | 395,811 SH | DEFINED | 1,4,5 |
| CTS CORP | COM | 12650110 | 7,196 | 716,021 SH | DEFINED | 1,2 |
| CUBIC CORP | COM | 22966910 | 10,195 | 457,590 SH | DEFINED | 1,2,6 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 25,115 | 1,406,231 SH | DEFINED | 1,2,5,6 |
| CULLEN FROST BANKERS | COM | 22989910 | 71,689 | 1,438,095 SH | DEFINED | 1,2,5 |
| CULP INC | COM | 23021510 | 79 | 11,213 SH | DEFINED | 1 |
| CUMMINS INC | COM | 23102110 | 1,200,746 | 18,326,402 SH | DEFINED | 1,2,5,6,7,8, |
| CUMULUS MEDIA INC | CL A | 23108210 | 2,082 | 528,348 SH | DEFINED | 1,2,6 |
| CURAGEN CORP | COM | 23126R10 | 555 | 577,927 SH | DEFINED | 1 |
| CURIS INC | COM | 23126910 | 48 | 32,722 SH | DEFINED | 1 |
| CURTISS WRIGHT CORP | COM | 23156110 | 43,363 | 969,214 SH | DEFINED | 1,2 |
| CUTERA INC | COM | 23210910 | 704 | 77,976 SH | DEFINED | 1,2 |
| CV THERAPEUTICS INC | COM | 12666710 | 8,113 | 985,726 SH | DEFINED | 1,2,5,6 |
| CVB FINL CORP | COM | 12660010 | 30,208 | 3,199,975 SH | DEFINED | 1,2,5 |
| CVR ENERGY INC | COM | 12662P10 | 7,261 | 377,181 SH | DEFINED | 1,2,6 |
| CVS CAREMARK CORPORA | COM | 12665010 | 1,736,389 | 43,881,451 SH | DEFINED | 1,2,5,6,7,8, |
| CYBERONICS INC | COM | 23251P10 | 7,053 | 325,033 SH | DEFINED | 1,2,6 |
| CYBERSOURCE CORP | COM | 23251J10 | 16,325 | 975,805 SH | DEFINED | 1,2,6 |
| CYMER INC | COM | 23257210 | 16,651 | 619,457 SH | DEFINED | 1,2,5,6 |
| CYNOSURE INC | CL A | 23257720 | 1,978 | 99,786 SH | DEFINED | 1,2 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 3,946 | 548,858 SH | DEFINED | 1,2,5,6 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 71,487 | 2,888,373 SH | DEFINED | 1,2,5 |
| CYTEC INDS INC | COM | 23282010 | 46,108 | 845,085 SH | DEFINED | 1,2,5 |
| CYTOKINETICS INC | COM | 23282W10 | 1,736 | 467,822 SH | DEFINED | 1,2 |
| CYTORI THERAPEUTICS | COM | 23283K10 | 1,545 | 238,395 SH | DEFINED | 1,2 |
| CYTRX CORP | COM NEW | 23282830 | 54 | 82,493 SH | DEFINED | 1,2 |
| D & E COMMUNICATIONS | COM | 23286010 | 203 | 22,803 SH | DEFINED | 1 |
| D R HORTON INC | COM | 23331A10 | 129,039 | 11,893,021 SH | DEFINED | 1,2,5,6,7,8, |
| DAIMLER AG | REG SHS | D1668R12 | 2,689 | 43,598 SH | DEFINED | 1,2 |
| DAKTRONICS INC | COM | 23426410 | 12,205 | 605,113 SH | DEFINED | 1,2,6 |
| DANA HOLDING CORP | COM | 23582520 | 8,755 | 1,636,514 SH | DEFINED | 1,2 |
| DANAHER CORP DEL | COM | 23585110 | 555,866 | 7,191,023 SH | DEFINED | 1,2,5,6,7,8, |
| DANVERS BANCORP INC | COM | 23644210 | 1,968 | 178,911 SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|--------------------------|----------------|----------|---------------|-------------------|---|----------------|
| DARDEN RESTAURANTS I COM | | 23719410 | 158,552 | 4,964,067 SH | DEFINED | 1,2,5,6,7,8, |
| DARLING INTL INC | COM | 23726610 | 41,086 | 2,487,056 SH | DEFINED | 1,2,5,6,7,8 |
| DARWIN PROFESSIONAL | COM | 23750210 | 2,815 | 91,396 SH | DEFINED | 1,2,6 |
| DASSAULT SYS S A | SPONSORED | 23754510 | 1,197 | 19,685 SH | DEFINED | 1 |
| DATA DOMAIN INC | COM | 23767P10 | 10,316 | 442,179 SH | DEFINED | 1,2,6 |
| DATARAM CORP | COM PAR \$1 | 23810820 | 37 | 14,300 SH | DEFINED | 1 |
| DATASCOPE CORP | COM | 23811310 | 11,660 | 248,089 SH | DEFINED | 1,2,6 |
| DATATRAK INTL INC | COM | 23813410 | 7 | 15,197 SH | DEFINED | 1 |
| DAVITA INC | COM | 23918K10 | 81,341 | 1,530,974 SH | DEFINED | 1,2,5,7,8,10 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 9,015 | 151,607 SH | DEFINED | 1,2,5,6 |
| DCP MIDSTREAM PARTNE | COM UT LTD | 23311P10 | 537 | 18,354 SH | DEFINED | 1,2 |
| DCT INDUSTRIAL TRUST | COM | 23315310 | 46,076 | 5,564,728 SH | DEFINED | 1,2,3 |
| DEALERTRACK HLDGS IN | COM | 24230910 | 15,644 | 1,108,735 SH | DEFINED | 1,2,6,8 |
| DEAN FOODS CO NEW | COM | 24237010 | 86,256 | 4,396,317 SH | DEFINED | 1,2,5,6,7,8, |
| DEARBORN BANCORP INC | COM | 24242R10 | 54 | 11,040 SH | DEFINED | 1 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 41,355 | 297,094 SH | DEFINED | 1,2,5,6 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 28 | 11,400 SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 884,495 | 12,262,517 SH | DEFINED | 1,2,5,6,7,8, |
| DEERFIELD CAPITAL CO | COM | 24433110 | 85 | 108,216 SH | DEFINED | 1,2,6 |
| DEL MONTE FOODS CO | COM | 24522P10 | 23,074 | 3,249,866 SH | DEFINED | 1,2,5 |
| DELEK US HLDGS INC | COM | 24664710 | 1,866 | 202,602 SH | DEFINED | 1,2,6 |
| DELIA'S INC NEW | COM | 24691110 | 66 | 32,909 SH | DEFINED | 1 |
| DELL INC | COM | 24702R10 | 1,455,885 | 66,539,524 SH | DEFINED | 1,2,5,6,7,8, |
| DELPHI FINL GROUP IN | CL A | 24713110 | 18,599 | 803,750 SH | DEFINED | 1,2,5 |
| DELTA AIR LINES INC | COM NEW | 24736170 | 21,813 | 3,826,799 SH | DEFINED | 1,2,5,7 |
| DELTA NAT GAS INC | COM | 24774810 | 330 | 12,642 SH | DEFINED | 1 |
| DELTA PETE CORP | COM NEW | 24790720 | 26,085 | 1,022,130 SH | DEFINED | 1,2,6 |
| DELTEK INC | COM | 24784L10 | 779 | 102,813 SH | DEFINED | 1,2 |
| DELTIC TIMBER CORP | COM | 24785010 | 13,654 | 255,175 SH | DEFINED | 1,2,6 |
| DELUXE CORP | COM | 24801910 | 29,210 | 1,639,172 SH | DEFINED | 1,2,5,7,8 |
| DEMANDTEC INC | COM NEW | 24802R50 | 1,623 | 216,147 SH | DEFINED | 1,2 |
| DENBURY RES INC | COM NEW | 24791620 | 180,953 | 4,957,603 SH | DEFINED | 1,2,5,7,8,10 |
| DENDREON CORP | COM | 24823Q10 | 6,454 | 1,450,301 SH | DEFINED | 1,2,5,6 |
| DENNYS CORP | COM | 24869P10 | 4,236 | 1,491,525 SH | DEFINED | 1,2,5,6 |
| DENTSPLY INTL INC NE | COM | 24903010 | 146,637 | 3,984,714 SH | DEFINED | 1,2,5,7,8,10 |
| DEPOMED INC | COM | 24990810 | 1,880 | 585,694 SH | DEFINED | 1,2 |
| DESARROLLADORA HOMEX | SPONSORED | 25030W10 | 10,721 | 183,022 SH | DEFINED | 1,2,7 |
| DESIGN WITHIN REACH | COM | 25055710 | 48 | 13,900 SH | DEFINED | 1 |
| DEUTSCHE BANK AG | NAMEN AKT | D1819089 | 753 | 8,826 SH | DEFINED | 1,2 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 1,716 | 104,841 SH | DEFINED | 1,2 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 183,074 | 5,274,395 SH | DEFINED | 1,2,3,5,6,7,14 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 1,747,549 | 14,543,520 SH | DEFINED | 1,2,5,6,7,8, |
| DEVRY INC DEL | COM | 25189310 | 58,207 | 1,085,552 SH | DEFINED | 1,2,5,6 |
| DEXCOM INC | COM | 25213110 | 1,856 | 307,362 SH | DEFINED | 1,2 |
| DG FASTCHANNEL INC | COM | 23326R10 | 3,676 | 213,079 SH | DEFINED | 1,2 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 1,861 | 25,190 SH | DEFINED | 1 |
| DIAMOND FOODS INC | COM | 25260310 | 4,816 | 209,027 SH | DEFINED | 1,2 |
| DIAMOND HILL INVESTM | COM NEW | 25264R20 | 2,160 | 25,866 SH | DEFINED | 1,2 |
| DIAMOND MGMT & TECHN | COM | 25269L10 | 401 | 77,031 SH | DEFINED | 1,2 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 136,846 | 983,516 SH | DEFINED | 1,2,5,7,8,10 |

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|--------------------------|------------|----------|--------|-----------|----|---------|-------|
| DIAMONDROCK HOSPITAL COM | | 25278430 | 36,384 | 3,341,082 | SH | DEFINED | 1,2,3 |
| DIAMONDS TR | UNIT SER 1 | 25278710 | 244 | 2,153 | SH | DEFINED | 1 |
| DIANA SHIPPING INC | COM | Y2066G10 | 240 | 7,803 | SH | DEFINED | 1,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| DICE HLDGS INC | COM | 25301710 | 1,440 | 174,362 | SH | DEFINED | 1,2 |
| DICKS SPORTING GOODS | COM | 25339310 | 31,737 | 1,789,022 | SH | DEFINED | 1,2,5,6 |
| DIEBOLD INC | COM | 25365110 | 45,310 | 1,273,475 | SH | DEFINED | 1,2,5,12 |
| DIGI INTL INC | COM | 25379810 | 5,691 | 724,955 | SH | DEFINED | 1,2,5 |
| DIGIMARC CORP | COM | 25380710 | 3,272 | 231,043 | SH | DEFINED | 1,2 |
| DIGITAL RIV INC | COM | 25388B10 | 38,129 | 988,302 | SH | DEFINED | 1,2,6 |
| DIGITAL RLTY TR INC | COM | 25386810 | 66,563 | 1,627,061 | SH | DEFINED | 1,2,3,5 |
| DILLARDS INC | CL A | 25406710 | 24,911 | 2,153,067 | SH | DEFINED | 1,2,5,6,7,10 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 20 | 68,421 | SH | DEFINED | 1 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 8,435 | 510,918 | SH | DEFINED | 1,2,5 |
| DINEEQUITY INC | COM | 25442310 | 10,075 | 269,685 | SH | DEFINED | 1,2,6 |
| DIODES INC | COM | 25454310 | 14,171 | 512,712 | SH | DEFINED | 1,2,6 |
| DIONEX CORP | COM | 25454610 | 27,671 | 416,918 | SH | DEFINED | 1,2,5,6 |
| DIRECTV GROUP INC | COM | 25459L10 | 755,009 | 29,139,692 | SH | DEFINED | 1,2,5,6,7,8, |
| DISCOVER FINL SVCS | COM | 25470910 | 211,706 | 16,074,882 | SH | DEFINED | 1,2,5,6,7,8, |
| DISCOVERY HOLDING CO | CL A COM | 25468Y10 | 73,634 | 3,353,096 | SH | DEFINED | 1,2,5,7,8,10 |
| DISCOVERY LABORATORI | COM | 25466810 | 1,862 | 1,128,692 | SH | DEFINED | 1,2,5 |
| DISH NETWORK CORP | CL A | 25470M10 | 95,437 | 3,259,461 | SH | DEFINED | 1,2,5,7,8,10 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 2,210,685 | 70,855,287 | SH | DEFINED | 1,2,5,6,7,8, |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 511 | 24,372 | SH | DEFINED | 1,2,5 |
| DISTRIBUTED ENERGY S | COM | 25475V10 | 1 | 24,514 | SH | DEFINED | 1 |
| DITECH NETWORKS INC | COM | 25500T10 | 149 | 69,240 | SH | DEFINED | 1,2 |
| DIVX INC | COM | 25541310 | 1,890 | 257,501 | SH | DEFINED | 1,2,6 |
| DIXIE GROUP INC | CL A | 25551910 | 99 | 15,064 | SH | DEFINED | 1 |
| DNP SELECT INCOME FD | COM | 23325P10 | 1,897 | 181,865 | SH | DEFINED | 5,12 |
| DOLAN MEDIA CO | COM | 25659P40 | 5,264 | 289,215 | SH | DEFINED | 1,2,6 |
| DOLBY LABORATORIES I | COM | 25659T10 | 22,255 | 552,226 | SH | DEFINED | 1,2,5 |
| DOLLAR FINL CORP | COM | 25666410 | 10,908 | 721,911 | SH | DEFINED | 1,2,6 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 3,608 | 381,831 | SH | DEFINED | 1,2,5 |
| DOLLAR TREE INC | COM | 25674610 | 64,387 | 1,969,615 | SH | DEFINED | 1,2,5,7,12 |
| DOMINION RES INC VA | COM | 25746U10 | 946,170 | 19,923,558 | SH | DEFINED | 1,2,5,6,7,8, |
| DOMINOS PIZZA INC | COM | 25754A20 | 11,036 | 959,683 | SH | DEFINED | 1,2,8 |
| DOMTAR CORP | COM | 25755910 | 38,410 | 7,047,767 | SH | DEFINED | 1,2,5,7,8,10 |
| DONALDSON INC | COM | 25765110 | 59,054 | 1,322,886 | SH | DEFINED | 1,2,5,6 |
| DONEGAL GROUP INC | CL A | 25770120 | 3,277 | 206,487 | SH | DEFINED | 1,2 |
| DONNELLEY R R & SONS | COM | 25786710 | 288,740 | 9,725,164 | SH | DEFINED | 1,2,5,6,7,8, |
| DORAL FINL CORP | COM NEW | 25811P88 | 374 | 27,604 | SH | DEFINED | 1,2,5 |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 1,042 | 32,767 | SH | DEFINED | 1,2 |
| DORMAN PRODUCTS INC | COM | 25827810 | 974 | 120,788 | SH | DEFINED | 1,2 |
| DOT HILL SYS CORP | COM | 25848T10 | 185 | 73,205 | SH | DEFINED | 1,5 |
| DOUBLE EAGLE PETE CO | COM PAR \$0 | 25857020 | 2,039 | 111,845 | SH | DEFINED | 1,2,5 |
| DOUBLE HULL TANKERS | COM | Y2111010 | 357 | 35,556 | SH | DEFINED | 1,2 |
| DOUBLE-TAKE SOFTWARE | COM | 25859810 | 3,645 | 265,264 | SH | DEFINED | 1,2 |
| DOUGLAS EMMETT INC | COM | 25960P10 | 60,337 | 2,746,350 | SH | DEFINED | 1,2,3,5,7 |
| DOVER CORP | COM | 26000310 | 300,186 | 6,206,046 | SH | DEFINED | 1,2,5,6,7,8, |
| DOVER DOWNS GAMING & | COM | 26009510 | 3,029 | 471,734 | SH | DEFINED | 1,2,5 |
| DOVER MOTORSPORTS IN | COM | 26017410 | 394 | 77,475 | SH | DEFINED | 1,5 |
| DOW CHEM CO | COM | 26054310 | 1,106,546 | 31,697,097 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|-----|----------|--------|-----------|----|---------|--------------|
| DOWNEY FINL CORP | COM | 26101810 | 1,073 | 387,415 | SH | DEFINED | 1,2,5 |
| DPL INC | COM | 23329310 | 61,639 | 2,336,594 | SH | DEFINED | 1,2,5,7 |
| DR PEPPER SNAPPLE GR | COM | 26138E10 | 63,828 | 3,042,332 | SH | DEFINED | 1,2,5,6,7,8, |
| DR REDDYS LABS LTD | ADR | 25613520 | 11,211 | 718,682 | SH | DEFINED | 1,2,4,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| DRDGOLD LIMITED | SPON ADR N | 26152H30 | 139 | 18,025 | SH | DEFINED | 1 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 45,158 | 1,514,852 | SH | DEFINED | 1,2,5 |
| DRESS BARN INC | COM | 26157010 | 30,848 | 2,305,567 | SH | DEFINED | 1,2,6 |
| DRESSER-RAND GROUP I | COM | 26160810 | 49,591 | 1,268,322 | SH | DEFINED | 1,2,5,6 |
| DREW INDS INC | COM NEW | 26168L20 | 9,752 | 611,425 | SH | DEFINED | 1,2,6 |
| DRI CORPORATION | COM | 23330F10 | 44 | 16,137 | SH | DEFINED | 1 |
| DRIL-QUIP INC | COM | 26203710 | 33,295 | 528,491 | SH | DEFINED | 1,2,6 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 52,032 | 660,973 | SH | DEFINED | 1,2,5,6 |
| DRUGSTORE COM INC | COM | 26224110 | 1,762 | 927,403 | SH | DEFINED | 1,2 |
| DRYSHIPS INC | SHS | Y2109Q10 | 228 | 2,844 | SH | DEFINED | 1,5 |
| DSP GROUP INC | COM | 23332B10 | 3,511 | 501,509 | SH | DEFINED | 1,2,5 |
| DST SYS INC DEL | COM | 23332610 | 58,915 | 1,070,214 | SH | DEFINED | 1,2,5,7,8,10 |
| DSW INC | CL A | 23334L10 | 2,656 | 225,464 | SH | DEFINED | 1,2,6 |
| DTE ENERGY CO | COM | 23333110 | 237,221 | 5,589,550 | SH | DEFINED | 1,2,5,6,7,8, |
| DTS INC | COM | 23335C10 | 7,977 | 254,684 | SH | DEFINED | 1,2,6 |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,853,583 | 43,217,130 | SH | DEFINED | 1,2,5,6,7,8, |
| DUCOMMUN INC DEL | COM | 26414710 | 3,659 | 159,353 | SH | DEFINED | 1,2,5 |
| DUFF & PHELPS CORP N | CL A | 26433B10 | 2,096 | 126,600 | SH | DEFINED | 1,2,6 |
| DUKE ENERGY CORP NEW | COM | 26441C10 | 855,957 | 49,249,561 | SH | DEFINED | 1,2,5,6,7,8, |
| DUKE REALTY CORP | COM NEW | 26441150 | 111,286 | 4,957,051 | SH | DEFINED | 1,2,3,5,7,8, |
| DUN & BRADSTREET COR | COM | 26483E10 | 121,587 | 1,387,341 | SH | DEFINED | 1,2,5,7,8,10 |
| DUNCAN ENERGY PARTNE | COM UNITS | 26502610 | 236 | 13,078 | SH | DEFINED | 1,2 |
| DUPONT FABROS TECHNO | COM | 26613Q10 | 14,039 | 753,168 | SH | DEFINED | 1,2,3,6 |
| DURECT CORP | COM | 26660510 | 3,733 | 1,017,173 | SH | DEFINED | 1,2,5 |
| DXP ENTERPRISES INC | COM NEW | 23337740 | 1,580 | 37,956 | SH | DEFINED | 1,2,5 |
| DYAX CORP | COM | 26746E10 | 1,982 | 639,261 | SH | DEFINED | 1,2,5 |
| DYCOM INDS INC | COM | 26747510 | 14,740 | 1,015,173 | SH | DEFINED | 1,2,5,6 |
| DYNAMEX INC | COM | 26784F10 | 4,910 | 183,150 | SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 6,100 | 185,139 | SH | DEFINED | 1,2,5,6 |
| DYNAVAX TECHNOLOGIES | COM | 26815810 | 75 | 51,259 | SH | DEFINED | 1,2,5 |
| DYNCORP INTL INC | CL A | 26817C10 | 6,505 | 429,362 | SH | DEFINED | 1,2,6 |
| DYNEGY INC DEL | CL A | 26817G10 | 133,299 | 15,590,471 | SH | DEFINED | 1,2,5,6,7,8, |
| E M C CORP MASS | NOTE 1.75 | 268648AM | 571 | 500,000 | SH | DEFINED | 1 |
| E M C CORP MASS | COM | 26864810 | 878,805 | 59,823,370 | SH | DEFINED | 1,2,5,6,7,8, |
| E TRADE FINANCIAL CO | COM | 26924610 | 45,601 | 14,522,648 | SH | DEFINED | 1,2,5,6,10,1 |
| EAGLE BULK SHIPPING | COM | Y2187A10 | 23,986 | 811,164 | SH | DEFINED | 1,2 |
| EAGLE MATERIALS INC | COM | 26969P10 | 11,832 | 467,107 | SH | DEFINED | 1,2,5,6,7 |
| EAGLE ROCK ENERGY PA | UNIT | 26985R10 | 479 | 29,279 | SH | DEFINED | 1,2 |
| EAGLE TEST SYS INC | COM | 27000610 | 1,788 | 159,686 | SH | DEFINED | 1,2,6 |
| EARTHLINK INC | COM | 27032110 | 24,006 | 2,775,208 | SH | DEFINED | 1,2,5,6 |
| EAST WEST BANCORP IN | COM | 27579R10 | 14,720 | 2,084,955 | SH | DEFINED | 1,2,5 |
| EASTERN AMERN NAT GA | SPERS RCT | 27621710 | 271 | 8,800 | SH | DEFINED | 1 |
| EASTGROUP PPTY INC | COM | 27727610 | 31,114 | 725,267 | SH | DEFINED | 1,2,3,5 |
| EASTMAN CHEM CO | COM | 27743210 | 178,184 | 2,587,631 | SH | DEFINED | 1,2,5,6,7,8, |
| EASTMAN KODAK CO | COM | 27746110 | 115,790 | 8,024,238 | SH | DEFINED | 1,2,5,6,7,8, |
| EATON CORP | COM | 27805810 | 419,170 | 4,933,151 | SH | DEFINED | 1,2,5,6,7,8, |
| EATON VANCE CORP | COM NON VT | 27826510 | 139,123 | 3,499,068 | SH | DEFINED | 1,2,5,7 |

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|---------------|---------|----------|---------|------------|----|---------|--------------|
| EBAY INC | COM | 27864210 | 959,268 | 35,099,457 | SH | DEFINED | 1,2,5,6,7,8, |
| EBIX INC | COM NEW | 27871520 | 1,901 | 24,456 | SH | DEFINED | 1,2 |
| ECHELON CORP | COM | 27874N10 | 4,702 | 431,384 | SH | DEFINED | 1,2,6 |
| ECHOSTAR CORP | CL A | 27876810 | 16,610 | 532,044 | SH | DEFINED | 1,2,5,6,7,8, |
| ECLIPSYS CORP | COM | 27885610 | 14,063 | 765,940 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| ECOLAB INC | COM | 27886510 | 237,637 | 5,527,721 | SH | DEFINED | 1,2,5,6,7,8, |
| EDGE PETE CORP DEL | COM | 27986210 | 183 | 33,994 | SH | DEFINED | 1 |
| EDGEWATER TECHNOLOGY | COM | 28035810 | 83 | 17,022 | SH | DEFINED | 1 |
| EDISON INTL | COM | 28102010 | 1,769,377 | 34,437,083 | SH | DEFINED | 1,2,5,6,7,8, |
| EDUCATION RLTY TR IN | COM | 28140H10 | 12,566 | 1,078,630 | SH | DEFINED | 1,2,3,5 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 106,567 | 1,717,708 | SH | DEFINED | 1,2,5,6 |
| EF JOHNSON TECHNOLOG | COM | 26843B10 | 70 | 40,110 | SH | DEFINED | 1,5 |
| EHEALTH INC | COM | 28238P10 | 5,703 | 322,960 | SH | DEFINED | 1,2,6 |
| EINSTEIN NOAH REST G | COM | 28257U10 | 655 | 59,190 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 524,499 | 24,126,011 | SH | DEFINED | 1,2,5,6,7,8, |
| EL PASO ELEC CO | COM NEW | 28367785 | 25,083 | 1,266,805 | SH | DEFINED | 1,2,5 |
| EL PASO PIPELINE PAR | COM UNIT L | 28370210 | 410 | 19,858 | SH | DEFINED | 1,2 |
| ELAN PLC | ADR | 28413120 | 215 | 6,039 | SH | DEFINED | 1 |
| ELECTRO OPTICAL SCIE | COM | 28519210 | 83 | 10,900 | SH | DEFINED | 1 |
| ELECTRO RENT CORP | COM | 28521810 | 3,660 | 291,844 | SH | DEFINED | 1,2,5 |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 6,026 | 425,293 | SH | DEFINED | 1,2,5 |
| ELECTROGLAS INC | COM | 28532410 | 22 | 11,721 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COM | 28551210 | 407,573 | 9,173,366 | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONIC DATA SYS | COM | 28566110 | 611,456 | 24,815,584 | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONICS FOR IMAG | COM | 28608210 | 14,277 | 977,871 | SH | DEFINED | 1,2,5 |
| ELIXIR GAMING TECHNO | COM | 28661G10 | 828 | 689,745 | SH | DEFINED | 1,2 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 5,994 | 394,880 | SH | DEFINED | 1,2 |
| ELLIS PERRY INTL INC | COM | 28885310 | 4,480 | 211,130 | SH | DEFINED | 1,2 |
| EMAGEON INC | COM | 29076V10 | 58 | 26,926 | SH | DEFINED | 1,2 |
| EMBARQ CORP | COM | 29078E10 | 225,516 | 4,770,796 | SH | DEFINED | 1,2,5,6,7,8, |
| EMBOTELLADORA ANDINA | SPON ADR B | 29081P30 | 1,003 | 64,688 | SH | DEFINED | 1,2 |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 523 | 19,727 | SH | DEFINED | 1,2 |
| EMC INS GROUP INC | COM | 26866410 | 2,107 | 87,489 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 54,672 | 1,916,288 | SH | DEFINED | 1,2,5,6 |
| EMCORE CORP | COM | 29084610 | 6,195 | 989,644 | SH | DEFINED | 1,2,5 |
| EMERGENCY MEDICAL SV | CL A | 29100P10 | 2,954 | 130,550 | SH | DEFINED | 1,2,5 |
| EMERGENT BIOSOLUTION | COM | 29089Q10 | 3,586 | 361,178 | SH | DEFINED | 1,2 |
| EMERITUS CORP | COM | 29100510 | 3,988 | 272,774 | SH | DEFINED | 1,2,6 |
| EMERSON ELEC CO | COM | 29101110 | 1,112,944 | 22,506,450 | SH | DEFINED | 1,2,5,6,7,8, |
| EMERSON RADIO CORP | COM NEW | 29108720 | 17 | 13,866 | SH | DEFINED | 1 |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 56 | 20,695 | SH | DEFINED | 1,2 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 125 | 49,576 | SH | DEFINED | 1,2 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 9,528 | 513,909 | SH | DEFINED | 1,2 |
| EMPIRE RESORTS INC | COM | 29205210 | 167 | 57,146 | SH | DEFINED | 1,5 |
| EMPLOYERS HOLDINGS I | COM | 29221810 | 15,242 | 736,321 | SH | DEFINED | 1,2 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 8,469 | 198,055 | SH | DEFINED | 1,2,5,7 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 5,373 | 246,020 | SH | DEFINED | 1,2,6 |
| EMULEX CORP | COM NEW | 29247520 | 29,517 | 2,533,677 | SH | DEFINED | 1,2,5 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 784 | 15,336 | SH | DEFINED | 1,2 |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 3,257 | 64,735 | SH | DEFINED | 1,2 |
| ENBRIDGE INC | COM | 29250N10 | 201 | 4,648 | SH | DEFINED | 1 |

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|----------------------|----------|----------|--------|-----------|----|---------|---------|
| ENCANA CORP | COM | 29250510 | 4,442 | 48,848 | SH | DEFINED | 1,2 |
| ENCORE ACQUISITION C | COM | 29255W10 | 78,156 | 1,039,447 | SH | DEFINED | 1,2,5,6 |
| ENCORE BANCSHARES IN | COM | 29255V20 | 1,075 | 68,666 | SH | DEFINED | 1,2 |
| ENCORE CAP GROUP INC | COM | 29255410 | 3,063 | 346,888 | SH | DEFINED | 1,2,5 |
| ENCORE ENERGY PARTNE | COM UNIT | 29257A10 | 572 | 20,402 | SH | DEFINED | 1,2 |
| ENCORE WIRE CORP | COM | 29256210 | 7,760 | 366,213 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|
| ENDEAVOUR INTL CORP | COM | 29259G10 | 3,049 | 1,405,271 | SH | DEFINED 1,2 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 74,515 | 3,080,417 | SH | DEFINED 1,2,5,7 |
| ENDOLOGIX INC | COM | 29266S10 | 73 | 31,475 | SH | DEFINED 1 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 31,750 | 1,031,190 | SH | DEFINED 1,2,5,7,8 |
| ENDWAVE CORP | COM NEW | 29264A20 | 131 | 20,628 | SH | DEFINED 1,5 |
| ENER1 INC | COM NEW | 29267A20 | 3,467 | 467,254 | SH | DEFINED 1,2 |
| ENERGEN CORP | COM | 29265N10 | 151,059 | 1,935,914 | SH | DEFINED 1,2,5,7,8,10 |
| ENERGIZER HLDGS INC | COM | 29266R10 | 113,132 | 1,547,839 | SH | DEFINED 1,2,5,7,8,10 |
| ENERGY CONVERSION DE | COM | 29265910 | 62,356 | 846,762 | SH | DEFINED 1,2,6 |
| ENERGY EAST CORP | COM | 29266M10 | 77,705 | 3,143,420 | SH | DEFINED 1,2,5,7,8,10 |
| ENERGY PARTNERS LTD | COM | 29270U10 | 9,217 | 617,788 | SH | DEFINED 1,2,5,6 |
| ENERGY TRANSFER EQUI | COM UT LTD | 29273V10 | 4,450 | 153,495 | SH | DEFINED 1,2 |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 4,140 | 95,236 | SH | DEFINED 1,2 |
| ENERGY XXI (BERMUDA) | COM SHS | G1008210 | 6,203 | 896,394 | SH | DEFINED 1,2 |
| ENERGYSOLUTIONS INC | DEPOSITARY | 29275620 | 10,304 | 461,018 | SH | DEFINED 1,2,6 |
| ENERGYSOUTH INC | COM | 29297010 | 5,894 | 120,138 | SH | DEFINED 1,2 |
| ENERNOC INC | COM | 29276410 | 2,286 | 127,330 | SH | DEFINED 1,2,6 |
| ENERSIS S A | SPONSORED | 29274F10 | 2,170 | 139,264 | SH | DEFINED 1,2,5 |
| ENERSYS | COM | 29275Y10 | 18,078 | 528,124 | SH | DEFINED 1,2 |
| ENGLOBAL CORP | COM | 29330610 | 4,961 | 348,402 | SH | DEFINED 1,2,5 |
| ENI S P A | SPONSORED | 26874R10 | 4,448 | 59,924 | SH | DEFINED 1,2 |
| ENLIVEN MARKETING TE | COM | 29336110 | 77 | 90,082 | SH | DEFINED 1,5 |
| ENNIS INC | COM | 29338910 | 6,364 | 406,617 | SH | DEFINED 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 30,906 | 827,698 | SH | DEFINED 1,2,5 |
| ENSCO INTL INC | COM | 26874Q10 | 570,080 | 7,060,693 | SH | DEFINED 1,2,5,6,7,8, |
| ENSIGN GROUP INC | COM | 29358P10 | 935 | 81,305 | SH | DEFINED 1,2 |
| ENSTAR GROUP LIMITED | SHS | G3075P10 | 7,127 | 81,450 | SH | DEFINED 1,2,6 |
| ENTEGRIS INC | COM | 29362U10 | 13,623 | 2,079,889 | SH | DEFINED 1,2,5 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 5,057 | 720,377 | SH | DEFINED 1,2,5 |
| ENERGY CORP NEW | COM | 29364G10 | 729,919 | 6,058,426 | SH | DEFINED 1,2,5,6,7,8, |
| ENTERPRISE FINL SVCS | COM | 29371210 | 2,608 | 138,358 | SH | DEFINED 1,2 |
| ENTERPRISE GP HLDGS | UNIT LP IN | 29371610 | 1,601 | 53,222 | SH | DEFINED 1,2 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 9,446 | 319,754 | SH | DEFINED 1,2 |
| ENTERTAINMENT DIST C | COM | 29382J10 | 47 | 96,044 | SH | DEFINED 1,5 |
| ENTERTAINMENT PTYS | COM SH BEN | 29380T10 | 29,303 | 592,707 | SH | DEFINED 1,2,3,5 |
| ENTORIAN TECHNOLOGIE | COM | 29383P10 | 10 | 13,199 | SH | DEFINED 1 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 3,948 | 982,119 | SH | DEFINED 1,2,5,6 |
| ENTREMED INC | COM | 29382F10 | 27 | 49,890 | SH | DEFINED 1,5 |
| ENTROPIC COMMUNICATI | COM | 29384R10 | 258 | 54,252 | SH | DEFINED 1,2 |
| ENTRUST INC | COM | 29384810 | 2,097 | 713,119 | SH | DEFINED 1,2,5 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 19 | 13,800 | SH | DEFINED 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 5,430 | 483,916 | SH | DEFINED 1,2,5,6 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 13,847 | 1,944,820 | SH | DEFINED 1,2,5 |
| EOG RES INC | COM | 26875P10 | 1,031,383 | 7,861,151 | SH | DEFINED 1,2,5,6,7,8, |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 9,993 | 1,446,096 | SH | DEFINED 1,2,5,6 |

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|----------------------|---------|----------|---------|-----------|----|---------|--------------|
| EPIQ SYS INC | COM | 26882D10 | 13,528 | 952,689 | SH | DEFINED | 1,2,6 |
| EPIX PHARMACEUTICALS | COM NEW | 26881Q30 | 54 | 31,284 | SH | DEFINED | 1,5 |
| EPOCH HOLDING CORP | COM | 29428R10 | 1,099 | 120,662 | SH | DEFINED | 1,2 |
| EQUIFAX INC | COM | 29442910 | 139,218 | 4,140,939 | SH | DEFINED | 1,2,5,6,7,8, |
| EQUINIX INC | COM NEW | 29444U50 | 33,351 | 373,807 | SH | DEFINED | 1,2,5,6,8 |
| EQUITABLE RES INC | COM | 29454910 | 183,348 | 2,654,914 | SH | DEFINED | 1,2,5,7,8,10 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 37,380 | 849,544 | SH | DEFINED | 1,2,3,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| EQUITY ONE | COM | 29475210 | 29,514 | 1,436,228 | SH | DEFINED 1,2,3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 474,353 | 12,394,911 | SH | DEFINED 1,2,3,5,6,7,14 |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 14,991 | 859,564 | SH | DEFINED 1,2,5,6 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 7,051 | 677,933 | SH | DEFINED 1,2 |
| ERIE INDY CO | CL A | 29530P10 | 18,547 | 401,889 | SH | DEFINED 1,2,5,12 |
| ESB FINL CORP | COM | 26884F10 | 158 | 16,197 | SH | DEFINED 1 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 19,984 | 425,916 | SH | DEFINED 1,2,5,6 |
| ESMARK INC | COM | 29647510 | 3,831 | 200,358 | SH | DEFINED 1,2,5 |
| ESS TECHNOLOGY INC | COM | 26915110 | 73 | 44,778 | SH | DEFINED 1 |
| ESSA BANCORP INC | COM | 29667D10 | 2,707 | 216,187 | SH | DEFINED 1,2 |
| ESSEX PPTY TR INC | COM | 29717810 | 72,957 | 685,044 | SH | DEFINED 1,2,3,5 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 24,415 | 495,636 | SH | DEFINED 1,2,6 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 48,147 | 1,957,192 | SH | DEFINED 1,2,5 |
| EUROBANCSHARES INC | COM | 29871610 | 39 | 10,800 | SH | DEFINED 1 |
| EURONET WORLDWIDE IN | COM | 29873610 | 15,215 | 900,276 | SH | DEFINED 1,2,5,6,8 |
| EV ENERGY PARTNERS L | COM UNITS | 26926V10 | 203 | 6,977 | SH | DEFINED 1,2 |
| EV3 INC | COM | 26928A20 | 9,179 | 968,220 | SH | DEFINED 1,2,6 |
| EVANS & SUTHERLAND C | COM | 29909610 | 16 | 16,128 | SH | DEFINED 1 |
| EVERCORE PARTNERS IN | CLASS A | 29977A10 | 1,174 | 123,573 | SH | DEFINED 1,2 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 102,241 | 1,282,664 | SH | DEFINED 1,2,5,7,8,10 |
| EVERGREEN ENERGY INC | COM | 30024B10 | 2,023 | 1,149,315 | SH | DEFINED 1,2,5,6 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 16,903 | 1,744,355 | SH | DEFINED 1,2,5,6 |
| EVOLVING SYS INC | COM | 30049R10 | 61 | 26,876 | SH | DEFINED 1 |
| EVOTEC AG | SPONSORED | 30050E10 | 46 | 13,956 | SH | DEFINED 1,5 |
| EXACT SCIENCES CORP | COM | 30063P10 | 37 | 20,617 | SH | DEFINED 1 |
| EXACTECH INC | COM | 30064E10 | 2,594 | 100,881 | SH | DEFINED 1,2 |
| EXAR CORP | COM | 30064510 | 4,942 | 655,444 | SH | DEFINED 1,2,5,6 |
| EXCEL MARITIME CARRI | COM | V3267N10 | 2,183 | 55,627 | SH | DEFINED 1,2,5 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 3,904 | 174,895 | SH | DEFINED 1,2 |
| EXCO RESOURCES INC | COM | 26927940 | 64,075 | 1,735,970 | SH | DEFINED 1,2,5,6 |
| EXELIXIS INC | COM | 30161Q10 | 8,230 | 1,646,010 | SH | DEFINED 1,2,5,6 |
| EXELON CORP | COM | 30161N10 | 1,954,238 | 21,723,406 | SH | DEFINED 1,2,5,6,7,8, |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 19,496 | 1,163,221 | SH | DEFINED 1,2 |
| EXLSERVICE HOLDINGS | COM | 30208110 | 3,481 | 248,104 | SH | DEFINED 1,2,6 |
| EXPEDIA INC DEL | COM | 30212P10 | 119,736 | 6,514,487 | SH | DEFINED 1,2,5,6,7,8, |
| EXPEDITORS INTL WASH | COM | 30213010 | 256,312 | 5,960,741 | SH | DEFINED 1,2,5,6,7,8, |
| EXPONENT INC | COM | 30214U10 | 8,613 | 274,215 | SH | DEFINED 1,2,6 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 524,821 | 8,367,680 | SH | DEFINED 1,2,5,6,7,8, |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 47 | 85,172 | SH | DEFINED 1,2 |
| EXTERRAN HLDGS INC | COM | 30225X10 | 102,394 | 1,432,283 | SH | DEFINED 1,2,5,7,8,10 |
| EXTERRAN PARTNERS LP | COM UNITS | 30225N10 | 327 | 10,543 | SH | DEFINED 1,2 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 35,067 | 2,283,034 | SH | DEFINED 1,2,3 |
| EXTREME NETWORKS INC | COM | 30226D10 | 5,377 | 1,893,322 | SH | DEFINED 1,2,5,6 |

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|--------------------------|------------|----------|------------|-------------|----|---------|--------------|
| EXXON MOBIL CORP | COM | 30231G10 | 15,697,042 | 178,112,360 | SH | DEFINED | 1,2,5,6,7,8, |
| EZCORP INC | CL A NON V | 30230110 | 8,982 | 704,491 | SH | DEFINED | 1,2,5,6 |
| F M C CORP | COM NEW | 30249130 | 120,237 | 1,552,642 | SH | DEFINED | 1,2,5 |
| F5 NETWORKS INC | COM | 31561610 | 50,765 | 1,786,235 | SH | DEFINED | 1,2,5,6,8 |
| FACTSET RESH SYS INC | COM | 30307510 | 27,700 | 491,485 | SH | DEFINED | 1,2,5,6 |
| FAIR ISAAC CORP | COM | 30325010 | 25,566 | 1,230,918 | SH | DEFINED | 1,2,5,6 |
| FAIRCHILD SEMICONDUCTOR | COM | 30372610 | 22,164 | 1,889,530 | SH | DEFINED | 1,2,5 |
| FAIRPOINT COMMUNICATIONS | COM | 30556010 | 10,215 | 1,416,793 | SH | DEFINED | 1,2,5,8,13 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 4,051 | 572,178 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|-----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| FAMILY DLR STORES INC | COM | 30700010 | 88,435 | 4,435,043 | SH | DEFINED | 1,2,5,6,7,8, |
| FAMOUS DAVES AMERICAN | COM | 30706810 | 108 | 14,000 | SH | DEFINED | 1,5 |
| FARMER BROS CO | COM | 30767510 | 2,100 | 99,273 | SH | DEFINED | 1,2 |
| FARMERS CAP BK CORP | COM | 30956210 | 1,279 | 72,573 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES INC | COM | 31164210 | 9,418 | 374,162 | SH | DEFINED | 1,2,6 |
| FASTENAL CO | COM | 31190010 | 119,025 | 2,757,764 | SH | DEFINED | 1,2,5,7,8,10 |
| FBL FINL GROUP INC | CL A | 30239F10 | 5,104 | 256,758 | SH | DEFINED | 1,2 |
| FBR CAPITAL MARKETS | COM | 30247C30 | 2,211 | 439,611 | SH | DEFINED | 1,2 |
| FCSTONE GROUP INC | COM | 31308T10 | 10,931 | 391,385 | SH | DEFINED | 1,2,6 |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 4,245 | 171,325 | SH | DEFINED | 1,2 |
| FEDERAL HOME LN MTG | COM | 31340030 | 351,681 | 21,443,951 | SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL MOGUL CORP | CL A | 31354940 | 2,664 | 165,172 | SH | DEFINED | 1,2 |
| FEDERAL NATL MTG ASS | COM | 31358610 | 677,678 | 34,734,888 | SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 129,273 | 1,873,522 | SH | DEFINED | 1,2,3,5,7,8, |
| FEDERAL SIGNAL CORP | COM | 31385510 | 12,306 | 1,025,469 | SH | DEFINED | 1,2,5 |
| FEDERATED INVS INC P | CL B | 31421110 | 156,298 | 4,540,897 | SH | DEFINED | 1,2,5,6,7,10 |
| FEDEX CORP | COM | 31428X10 | 711,875 | 9,035,093 | SH | DEFINED | 1,2,5,6,7,8, |
| FEI CO | COM | 30241L10 | 13,072 | 573,849 | SH | DEFINED | 1,2,5,6 |
| FELCOR LODGING TR IN | COM | 31430F10 | 29,590 | 2,818,140 | SH | DEFINED | 1,2,3,5 |
| FELDMAN MALL PPTYS I | COM | 31430810 | 33 | 30,610 | SH | DEFINED | 1,5 |
| FERRELLGAS PARTNERS | UNIT LTD P | 31529310 | 672 | 34,151 | SH | DEFINED | 1,2 |
| FERRO CORP | COM | 31540510 | 18,071 | 963,278 | SH | DEFINED | 1,2,5 |
| FGX INTERNATIONAL HL | ORD SHS | G3396L10 | 1,132 | 140,813 | SH | DEFINED | 1,2 |
| FIBERTOWER CORP | COM | 31567R10 | 2,122 | 1,515,893 | SH | DEFINED | 1,2,5,6 |
| FIDELITY NATIONAL FI | CL A | 31620R10 | 54,762 | 4,346,182 | SH | DEFINED | 1,2,5,7,8,10 |
| FIDELITY NATL INFORM | COM | 31620M10 | 184,994 | 5,012,035 | SH | DEFINED | 1,2,5,6,7,8, |
| FIFTH THIRD BANCORP | COM | 31677310 | 214,146 | 21,035,949 | SH | DEFINED | 1,2,5,6,7,8, |
| FINANCIAL FED CORP | COM | 31749210 | 9,139 | 416,143 | SH | DEFINED | 1,2 |
| FINANCIAL INSTNS INC | COM | 31758540 | 1,935 | 120,485 | SH | DEFINED | 1,2 |
| FINISAR | COM | 31787A10 | 4,988 | 4,191,187 | SH | DEFINED | 1,2,5,6 |
| FINISH LINE INC | CL A | 31792310 | 7,090 | 814,933 | SH | DEFINED | 1,2,5 |
| FIRST ACCEPTANCE CORP | COM | 31845710 | 919 | 287,243 | SH | DEFINED | 1,2 |
| FIRST ADVANTAGE CORP | CL A | 31845F10 | 2,258 | 142,459 | SH | DEFINED | 1,2,6 |
| FIRST AMERN CORP CAL | COM | 31852230 | 49,819 | 1,887,101 | SH | DEFINED | 1,2,5,7,8,10 |
| FIRST BANCORP INC ME | COM | 31866P10 | 1,991 | 145,882 | SH | DEFINED | 1,2 |
| FIRST BANCORP N C | COM | 31891010 | 2,804 | 221,866 | SH | DEFINED | 1,2,5 |
| FIRST BANCORP P R | COM | 31867210 | 13,266 | 2,092,465 | SH | DEFINED | 1,2,5 |
| FIRST BUSEY CORP | COM | 31938310 | 4,647 | 351,503 | SH | DEFINED | 1,2,5 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 7,925 | 528,714 | SH | DEFINED | 1,2,6 |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 4,764 | 168,941 | SH | DEFINED | 1,2 |
| FIRST COMWLTH FINL C | COM | 31982910 | 32,690 | 3,503,752 | SH | DEFINED | 1,2,5 |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 8,194 | 58,741 | SH | DEFINED | 1,2,5 |

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|--------------------------|----------|--------|-----------|----|---------|--------------|
| FIRST DEFIANCE FINL COM | 32006W10 | 204 | 12,739 | SH | DEFINED | 1,5 |
| FIRST FINANCIAL NORT COM | 32022K10 | 6,419 | 646,451 | SH | DEFINED | 1,2 |
| FIRST FINL BANCORP O COM | 32020910 | 5,526 | 600,672 | SH | DEFINED | 1,2,5 |
| FIRST FINL BANKSHARE COM | 32020R10 | 14,141 | 308,691 | SH | DEFINED | 1,2,5 |
| FIRST FINL CORP IND COM | 32021810 | 6,557 | 214,209 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS INC COM | 32023910 | 3,340 | 194,400 | SH | DEFINED | 1,2 |
| FIRST HORIZON NATL C COM | 32051710 | 51,421 | 6,920,787 | SH | DEFINED | 1,2,5,6,10,1 |
| FIRST INDUSTRIAL REA COM | 32054K10 | 48,318 | 1,758,931 | SH | DEFINED | 1,2,3,5 |
| FIRST MARBLEHEAD COR COM | 32077110 | 3,144 | 1,223,502 | SH | DEFINED | 1,2,5,12 |
| FIRST MERCHANTS CORP COM | 32081710 | 7,113 | 391,920 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|---------------------------------|----------------|-----------|---------------|-------------------|---|--------------|
| FIRST MERCURY FINANC COM | 32084110 | 3,078 | 174,513 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR COM | 32086710 | 31,938 | 1,712,490 | SH | DEFINED | 1,2,5 |
| FIRST NIAGARA FINL G COM | 33582V10 | 42,091 | 3,273,049 | SH | DEFINED | 1,2,5 |
| FIRST PL FINL CORP COM | 33610T10 | 4,262 | 453,448 | SH | DEFINED | 1,2 |
| FIRST POTOMAC RLTY T COM | 33610F10 | 12,328 | 808,912 | SH | DEFINED | 1,2,3 |
| FIRST REGL BANCORP COM | 33615C10 | 60 | 10,645 | SH | DEFINED | 1,2 |
| FIRST SEC GROUP INC COM | 33631210 | 94 | 16,800 | SH | DEFINED | 1 |
| FIRST SOLAR INC COM | 33643310 | 192,025 | 703,854 | SH | DEFINED | 1,2,5,7,8,10 |
| FIRST SOUTH BANCORP COM | 33646W10 | 1,716 | 133,257 | SH | DEFINED | 1,2 |
| FIRST ST BANCORPORAT COM | 33645310 | 170 | 30,960 | SH | DEFINED | 1,2 |
| FIRSTENERGY CORP COM | 33793210 | 1,496,001 | 18,170,790 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRSTFED FINL CORP COM | 33790710 | 2,060 | 256,165 | SH | DEFINED | 1,2,5 |
| FIRSTMERIT CORP COM | 33791510 | 57,582 | 3,530,460 | SH | DEFINED | 1,2,5 |
| FISERV INC COM | 33773810 | 227,983 | 5,024,967 | SH | DEFINED | 1,2,5,6,7,8, |
| FISHER COMMUNICATION COM | 33775620 | 3,582 | 104,020 | SH | DEFINED | 1,2 |
| FIVE STAR QUALITY CA COM | 33832D10 | 2,055 | 434,532 | SH | DEFINED | 1,2,5 |
| FLAGSTAR BANCORP INC COM | 33793010 | 2,106 | 699,572 | SH | DEFINED | 1,2,5 |
| FLAGSTONE REINSURANC SHS | G3529T10 | 6,970 | 591,221 | SH | DEFINED | 1,2 |
| FLANDERS CORP COM | 33849410 | 985 | 162,779 | SH | DEFINED | 1,2 |
| FLEETWOOD ENTERPRISE COM | 33909910 | 2,406 | 918,400 | SH | DEFINED | 1,2,6 |
| FLEXSTEEL INDS INC COM | 33938210 | 212 | 18,861 | SH | DEFINED | 1 |
| FLEXTRONICS INTL LTD ORD | Y2573F10 | 68,149 | 7,249,866 | SH | DEFINED | 1,2,5,7,8,10 |
| FLIR SYS INC COM | 30244510 | 104,661 | 2,579,774 | SH | DEFINED | 1,2,5,8 |
| FLORIDA PUB UTILS CO COM | 34113510 | 283 | 23,800 | SH | DEFINED | 1 |
| FLOTEK INDS INC DEL COM | 34338910 | 7,467 | 362,142 | SH | DEFINED | 1,2,5,6 |
| FLOW INTL CORP COM | 34346810 | 4,118 | 527,902 | SH | DEFINED | 1,2 |
| FLOWERS FOODS INC COM | 34349810 | 95,029 | 3,353,183 | SH | DEFINED | 1,2,5,6 |
| FLOWERVE CORP COM | 34354P10 | 157,415 | 1,151,538 | SH | DEFINED | 1,2,5,7,8,10 |
| FLUOR CORP NEW COM | 34341210 | 505,665 | 2,717,461 | SH | DEFINED | 1,2,5,6,7,8, |
| FLUSHING FINL CORP COM | 34387310 | 6,124 | 323,141 | SH | DEFINED | 1,2 |
| FMC TECHNOLOGIES INC COM | 30249U10 | 258,599 | 3,361,486 | SH | DEFINED | 1,2,5,7,8,10 |
| FNB CORP PA COM | 30252010 | 32,394 | 2,749,948 | SH | DEFINED | 1,2,5 |
| FOCUS ENHANCEMENTS I COM | 34415910 | 9 | 36,979 | SH | DEFINED | 1 |
| FOCUS MEDIA HLDG LTD SPONSORED | 34415V10 | 1,187 | 42,827 | SH | DEFINED | 1,2 |
| FOMENTO ECONOMICO ME SPON ADR U | 34441910 | 2,503 | 54,990 | SH | DEFINED | 1 |
| FOOT LOCKER INC COM | 34484910 | 37,110 | 2,980,714 | SH | DEFINED | 1,2,5,12 |
| FORCE PROTECTION INC COM NEW | 34520320 | 3,343 | 1,009,937 | SH | DEFINED | 1,2,5,6 |
| FORD MTR CO CAP TR I PFD TR CV6 | 34539520 | 277 | 10,000 | SH | DEFINED | 1 |
| FORD MTR CO DEL NOTE 4.25 | 345370CF | 728 | 1,000,000 | SH | DEFINED | 1 |
| FORD MTR CO DEL COM PAR \$0 | 34537086 | 309,014 | 64,244,149 | SH | DEFINED | 1,2,5,6,7,8, |
| FOREST CITY ENTERPRI CL A | 34555010 | 37,452 | 1,162,395 | SH | DEFINED | 1,2,3,5,7,8, |

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|----------------------|-------------|----------|---------|-----------|----|---------|--------------|
| FOREST LABS INC | COM | 34583810 | 321,687 | 9,259,832 | SH | DEFINED | 1,2,5,6,7,8, |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 143,013 | 1,919,632 | SH | DEFINED | 1,2,5,7,8,10 |
| FORESTAR REAL ESTATE | COM | 34623310 | 12,520 | 657,194 | SH | DEFINED | 1,2,5,6,7,12 |
| FORGENT NETWORKS INC | COM | 34629U10 | 5 | 12,271 | SH | DEFINED | 1 |
| FORMFACTOR INC | COM | 34637510 | 14,784 | 802,158 | SH | DEFINED | 1,2,6 |
| FORRESTER RESH INC | COM | 34656310 | 17,257 | 558,848 | SH | DEFINED | 1,2,6 |
| FORTRESS INVESTMENT | CL A | 34958B10 | 397 | 32,207 | SH | DEFINED | 1,2 |
| FORTUNE BRANDS INC | COM | 34963110 | 253,097 | 4,055,397 | SH | DEFINED | 1,2,5,6,7,8, |
| FORWARD AIR CORP | COM | 34985310 | 19,656 | 568,103 | SH | DEFINED | 1,2,6 |
| FORWARD INDS INC N Y | COM NEW | 34986230 | 34 | 12,523 | SH | DEFINED | 1 |
| FOSSIL INC | COM | 34988210 | 37,848 | 1,301,951 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|-----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| FOSTER L B CO | COM | 35006010 | 7,006 | 211,028 | SH | DEFINED 1,2,5,6 |
| FOSTER WHEELER LTD | SHS NEW | G3653513 | 198,080 | 2,707,858 | SH | DEFINED 1,2,5,7,8,10 |
| FOUNDATION COAL HLDG | COM | 35039W10 | 78,078 | 881,446 | SH | DEFINED 1,2,5,6 |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 42,788 | 3,619,989 | SH | DEFINED 1,2,5,6 |
| FOUNTAIN POWERBOAT I | COM NEW | 35075530 | 11 | 13,400 | SH | DEFINED 1 |
| FOX CHASE BANCORP | COM | 35137P10 | 1,613 | 157,169 | SH | DEFINED 1,2 |
| FPIC INS GROUP INC | COM | 30256310 | 9,017 | 198,960 | SH | DEFINED 1,2,5 |
| FPL GROUP INC | COM | 30257110 | 842,992 | 12,854,403 | SH | DEFINED 1,2,5,6,7,8, |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 898 | 30,312 | SH | DEFINED 1,2 |
| FRANKLIN BK CORP DEL | COM | 35245110 | 17 | 28,366 | SH | DEFINED 1,2 |
| FRANKLIN COVEY CO | COM | 35346910 | 169 | 19,521 | SH | DEFINED 1 |
| FRANKLIN ELEC INC | COM | 35351410 | 12,366 | 318,872 | SH | DEFINED 1,2 |
| FRANKLIN RES INC | COM | 35461310 | 472,061 | 5,150,696 | SH | DEFINED 1,2,5,6,7,8, |
| FRANKLIN STREET PPTY | COM | 35471R10 | 12,145 | 960,845 | SH | DEFINED 1,2,3 |
| FREDS INC | CL A | 35610810 | 8,251 | 734,082 | SH | DEFINED 1,2,5 |
| FREEMPORT-MCMORAN COP | PFD CONV | 35671D78 | 1,093 | 6,500 | SH | DEFINED 1,2 |
| FREEMPORT-MCMORAN COP | COM | 35671D85 | 1,630,563 | 13,913,844 | SH | DEFINED 1,2,5,6,7,8, |
| FREIGHTCAR AMER INC | COM | 35702310 | 8,966 | 252,561 | SH | DEFINED 1,2,6 |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 1,513 | 27,559 | SH | DEFINED 1 |
| FRESH DEL MONTE PROD | ORD | G3673810 | 25,399 | 1,077,608 | SH | DEFINED 1,2,5 |
| FRIEDMAN BILLINGS RA | CL A | 35843410 | 5,284 | 3,522,892 | SH | DEFINED 1,2 |
| FRIEDMAN INDS INC | COM | 35843510 | 108 | 13,340 | SH | DEFINED 1 |
| FRONTIER FINL CORP W | COM | 35907K10 | 16,860 | 1,978,854 | SH | DEFINED 1,2,5 |
| FRONTIER OIL CORP | COM | 35914P10 | 56,009 | 2,342,490 | SH | DEFINED 1,2,5,7, |
| FRONTLINE LTD | SHS | G3682E12 | 68,290 | 978,642 | SH | DEFINED 1,2,5,7 |
| FSI INTL INC | COM | 30263310 | 66 | 49,179 | SH | DEFINED 1 |
| FTD GROUP INC | COM | 30267U10 | 4,596 | 344,798 | SH | DEFINED 1,2 |
| FTI CONSULTING INC | COM | 30294110 | 34,995 | 511,176 | SH | DEFINED 1,2,5,6 |
| FUEL SYS SOLUTIONS I | COM | 35952W10 | 6,497 | 168,754 | SH | DEFINED 1,2,5 |
| FUEL TECH INC | COM | 35952310 | 4,196 | 238,164 | SH | DEFINED 1,2,5,6 |
| FUELCELL ENERGY INC | COM | 35952H10 | 11,392 | 1,604,447 | SH | DEFINED 1,2,5,6 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N10 | 698 | 20,357 | SH | DEFINED 1 |
| FULLER H B CO | COM | 35969410 | 32,507 | 1,448,598 | SH | DEFINED 1,2,5 |
| FULTON FINL CORP PA | COM | 36027110 | 45,026 | 4,480,179 | SH | DEFINED 1,2,5,7,8,12 |
| FUQI INTERNATIONAL I | COM NEW | 36102A20 | 785 | 89,591 | SH | DEFINED 1,2 |
| FURMANITE CORPORATIO | COM | 36108610 | 3,724 | 466,652 | SH | DEFINED 1,2,5 |
| FURNITURE BRANDS INT | COM | 36092110 | 49,435 | 3,700,204 | SH | DEFINED 1,2,5 |
| FUSHI COPPERWELD INC | COM | 36113E10 | 4,140 | 174,480 | SH | DEFINED 1,2,6 |
| FX ENERGY INC | COM | 30269510 | 2,474 | 469,357 | SH | DEFINED 1,2,5 |
| FX REAL ESTATE & ENT | COM | 30270910 | 234 | 123,078 | SH | DEFINED 1,2,6 |

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|----------------------|------|----------|---------|------------|----|---------|--------------|
| G & K SVCS INC | CL A | 36126810 | 11,472 | 376,618 | SH | DEFINED | 1,2,5 |
| GAIAM INC | CL A | 36268Q10 | 4,318 | 319,605 | SH | DEFINED | 1,2,6 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 37,326 | 1,548,777 | SH | DEFINED | 1,2,5,12 |
| GAMCO INVESTORS INC | COM | 36143810 | 5,637 | 113,596 | SH | DEFINED | 1,2,6 |
| GAMESTOP CORP NEW | CL A | 36467W10 | 206,774 | 5,118,177 | SH | DEFINED | 1,2,5,6,7,8, |
| GANNETT INC | COM | 36473010 | 146,338 | 6,753,039 | SH | DEFINED | 1,2,5,6,7,8, |
| GAP INC DEL | COM | 36476010 | 397,178 | 23,825,940 | SH | DEFINED | 1,2,5,6,7,8, |
| GARDNER DENVER INC | COM | 36555810 | 28,700 | 505,275 | SH | DEFINED | 1,2,5,6,7 |
| GARMIN LTD | ORD | G3726010 | 67,816 | 1,583,017 | SH | DEFINED | 1,2,5,7,8,10 |
| GARTNER INC | COM | 36665110 | 35,548 | 1,715,646 | SH | DEFINED | 1,2,5,6 |
| GASCO ENERGY INC | COM | 36722010 | 5,630 | 1,356,725 | SH | DEFINED | 1,2,5 |
| GASTAR EXPL LTD | COM | 36729910 | 259 | 101,311 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|------------------------|
| GATEHOUSE MEDIA INC | COM | 36734810 | 1,148 | 466,641 | SH | DEFINED 1,2 |
| GATEWAY FINL HLDGS I | COM | 36814010 | 83 | 10,800 | SH | DEFINED 1 |
| GATX CORP | COM | 36144810 | 35,672 | 804,689 | SH | DEFINED 1,2,5 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 17,432 | 727,561 | SH | DEFINED 1,2,6,8 |
| GEHL CO | COM | 36848310 | 4,233 | 286,232 | SH | DEFINED 1,2 |
| GENAERA CORP | COM NEW | 36867G20 | 19 | 10,523 | SH | DEFINED 1 |
| GENCO SHIPPING & TRA | SHS | Y2685T10 | 20,767 | 318,515 | SH | DEFINED 1,2,6 |
| GENCORP INC | COM | 36868210 | 5,962 | 832,653 | SH | DEFINED 1,2,6 |
| GENELABS TECHNOLOGIE | COM NEW | 36870620 | 10 | 16,560 | SH | DEFINED 1 |
| GENENTECH INC | COM NEW | 36871040 | 500,727 | 6,597,198 | SH | DEFINED 1,2,5,7,8,10 |
| GENERAL CABLE CORP D | COM | 36930010 | 32,007 | 525,999 | SH | DEFINED 1,2,5,6,7 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 8,527 | 1,241,203 | SH | DEFINED 1,2,6 |
| GENERAL DYNAMICS COR | COM | 36955010 | 1,008,275 | 11,974,762 | SH | DEFINED 1,2,5,6,7,8, |
| GENERAL ELECTRIC CO | COM | 36960410 | 8,312,054 | 311,429,539 | SH | DEFINED 1,2,5,6,7,8, |
| GENERAL GROWTH PPTYS | COM | 37002110 | 428,370 | 12,228,655 | SH | DEFINED 1,2,3,5,6,7,14 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 16,419 | 631,983 | SH | DEFINED 1,2,5 |
| GENERAL MLS INC | COM | 37033410 | 1,057,895 | 17,408,175 | SH | DEFINED 1,2,5,6,7,8, |
| GENERAL MOLY INC | COM | 37037310 | 6,849 | 870,327 | SH | DEFINED 1,2,6 |
| GENERAL MTRS CORP | COM | 37044210 | 1,074,169 | 93,406,022 | SH | DEFINED 1,2,5,6,7,8, |
| GENERAL STEEL HOLDIN | COM | 37085310 | 1,901 | 121,072 | SH | DEFINED 1,2 |
| GENESCO INC | COM | 37153210 | 17,081 | 553,334 | SH | DEFINED 1,2 |
| GENESEEE & WYO INC | CL A | 37155910 | 17,211 | 505,908 | SH | DEFINED 1,2,6 |
| GENESIS ENERGY L P | UNIT LTD P | 37192710 | 404 | 21,912 | SH | DEFINED 1,2 |
| GENITOPE CORP | COM | 37229P50 | 1 | 32,356 | SH | DEFINED 1,2 |
| GENOMIC HEALTH INC | COM | 37244C10 | 5,443 | 284,231 | SH | DEFINED 1,2,5,6 |
| GENOPTIX INC | COM | 37243V10 | 4,957 | 157,118 | SH | DEFINED 1,2 |
| GENPACT LIMITED | SHS | G3922B10 | 5,600 | 375,361 | SH | DEFINED 1,2,6 |
| GEN-PROBE INC NEW | COM | 36866T10 | 44,143 | 929,131 | SH | DEFINED 1,2,5,6 |
| GENTEK INC | COM NEW | 37245X20 | 3,784 | 140,737 | SH | DEFINED 1,2 |
| GENTEX CORP | COM | 37190110 | 36,596 | 2,534,358 | SH | DEFINED 1,2,5,6,12 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 8,132 | 426,864 | SH | DEFINED 1,2,5,6 |
| GENUINE PARTS CO | COM | 37246010 | 214,899 | 5,415,798 | SH | DEFINED 1,2,5,6,7,8, |
| GENVEC INC | COM | 37246C10 | 145 | 100,531 | SH | DEFINED 1,2,5 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 287,890 | 16,164,494 | SH | DEFINED 1,2,5,6,7,8, |
| GENZYME CORP | COM | 37291710 | 583,056 | 8,111,517 | SH | DEFINED 1,2,5,6,7,8, |
| GEO GROUP INC | COM | 36159R10 | 17,037 | 757,186 | SH | DEFINED 1,2,5,6 |
| GEOEYE INC | COM | 37250W10 | 13,471 | 760,625 | SH | DEFINED 1,2 |
| GEOGLOBAL RESOURCES | COM | 37249T10 | 872 | 409,352 | SH | DEFINED 1,2,5,6 |

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|----------------------|-------------|----------|--------|-----------|----|---------|-------|
| GEOKINETICS INC | COM PAR \$0 | 37291030 | 1,362 | 75,233 | SH | DEFINED | 1,2 |
| GEOMET INC DEL | COM | 37250U20 | 2,771 | 292,321 | SH | DEFINED | 1,2,5 |
| GEORESOURCES INC | COM | 37247610 | 1,075 | 58,343 | SH | DEFINED | 1,2 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 104 | 35,864 | SH | DEFINED | 1,2,5 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 3,762 | 330,575 | SH | DEFINED | 1,2 |
| GERDAU AMERISTEEL CO | COM | 37373P10 | 323 | 16,761 | SH | DEFINED | 1 |
| GERDAU S A | SPONSORED | 37373710 | 37,411 | 1,558,132 | SH | DEFINED | 1,2,7 |
| GERMAN AMERN BANCORP | COM | 37386510 | 132 | 11,366 | SH | DEFINED | 1 |
| GERON CORP | COM | 37416310 | 3,714 | 1,076,510 | SH | DEFINED | 1,2,6 |
| GETTY IMAGES INC | COM | 37427610 | 29,379 | 865,864 | SH | DEFINED | 1,2,5 |
| GETTY RLTY CORP NEW | COM | 37429710 | 5,788 | 401,679 | SH | DEFINED | 1,2,3 |
| GEVITY HR INC | COM | 37439310 | 2,146 | 398,807 | SH | DEFINED | 1,2 |
| GFI GROUP INC | COM | 36165220 | 11,700 | 1,298,583 | SH | DEFINED | 1,2,6 |
| GIBRALTAR INDS INC | COM | 37468910 | 6,805 | 426,123 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| G-III APPAREL GROUP | COM | 36237H10 | 2,168 | 175,713 | SH | DEFINED 1,2 |
| GILEAD SCIENCES INC | NOTE 0.62 | 375558AH | 518 | 350,000 | SH | DEFINED 1 |
| GILEAD SCIENCES INC | COM | 37555810 | 1,451,086 | 27,404,841 | SH | DEFINED 1,2,5,6,7,8, |
| GLACIER BANCORP INC | COM | 37637Q10 | 16,610 | 1,038,783 | SH | DEFINED 1,2 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 4,041 | 265,140 | SH | DEFINED 1,2 |
| GLADSTONE COML CORP | COM | 37653610 | 278 | 16,064 | SH | DEFINED 1,3,5 |
| GLADSTONE INVT CORP | COM | 37654610 | 1,391 | 216,360 | SH | DEFINED 1,2 |
| GLATFELTER | COM | 37731610 | 14,139 | 1,046,562 | SH | DEFINED 1,2 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 674,346 | 15,249,788 | SH | DEFINED 1,2,6 |
| GLG PARTNERS INC | COM | 37929X10 | 20,062 | 2,572,096 | SH | DEFINED 1,2,7 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 16,581 | 1,483,115 | SH | DEFINED 1,2,3,5 |
| GLOBAL CASH ACCESS H | COM | 37896710 | 4,299 | 626,614 | SH | DEFINED 1,2,6 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 8,379 | 467,042 | SH | DEFINED 1,2,6 |
| GLOBAL INDS LTD | COM | 37933610 | 44,137 | 2,461,605 | SH | DEFINED 1,2,5,6 |
| GLOBAL PMTS INC | COM | 37940X10 | 66,370 | 1,424,242 | SH | DEFINED 1,2,5,6 |
| GLOBAL SOURCES LTD | ORD | G3930010 | 3,459 | 227,856 | SH | DEFINED 1,2 |
| GLOBAL TRAFFIC NETWO | COM | 37947B10 | 963 | 107,731 | SH | DEFINED 1,2 |
| GLOBALSTAR INC | COM | 37897340 | 1,226 | 433,246 | SH | DEFINED 1,2,6 |
| GLOBECOMM SYSTEMS IN | COM | 37956X10 | 1,988 | 240,627 | SH | DEFINED 1,2 |
| GMX RES INC | COM | 38011M10 | 15,532 | 209,614 | SH | DEFINED 1,2,5,6 |
| GOL LINHAS AEREAS IN | SP ADR REP | 38045R10 | 248 | 22,000 | SH | DEFINED 1 |
| GOLAR LNG LTD BERMUD | SHS | G9456A10 | 6,844 | 441,857 | SH | DEFINED 1,2 |
| GOLD FIELDS LTD NEW | SPONSORED | 38059T10 | 244 | 19,274 | SH | DEFINED 1 |
| GOLDCORP INC NEW | COM | 38095640 | 265 | 5,729 | SH | DEFINED 1 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 2,425,084 | 13,865,548 | SH | DEFINED 1,2,5,6,7,8, |
| GOODRICH CORP | COM | 38238810 | 183,238 | 3,860,895 | SH | DEFINED 1,2,5,6,7,8, |
| GOODRICH PETE CORP | COM NEW | 38241040 | 30,845 | 371,988 | SH | DEFINED 1,2,6 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 160,458 | 8,999,301 | SH | DEFINED 1,2,5,6,7,8, |
| GOOGLE INC | CL A | 38259P50 | 3,733,395 | 7,092,046 | SH | DEFINED 1,2,5,6,7,8, |
| GORMAN RUPP CO | COM | 38308210 | 8,265 | 207,464 | SH | DEFINED 1,2,6 |
| GOTTSCHALKS INC | COM | 38348510 | 26 | 11,793 | SH | DEFINED 1 |
| GP STRATEGIES CORP | COM | 36225V10 | 149 | 14,857 | SH | DEFINED 1 |
| GRACE W R & CO DEL N | COM | 38388F10 | 34,618 | 1,473,717 | SH | DEFINED 1,2,5,6 |
| GRACO INC | COM | 38410910 | 53,078 | 1,394,222 | SH | DEFINED 1,2,5,6 |
| GRAFTECH INTL LTD | COM | 38431310 | 79,127 | 2,949,181 | SH | DEFINED 1,2,5,6,7,8 |
| GRAHAM CORP | COM | 38455610 | 4,604 | 62,120 | SH | DEFINED 1,2 |
| GRAINGER W W INC | COM | 38480210 | 168,136 | 2,055,455 | SH | DEFINED 1,2,5,6,7,8, |

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|----------------------|------------|----------|--------|-----------|----|---------|---------|
| GRAMERCY CAP CORP | COM | 38487110 | 7,629 | 658,217 | SH | DEFINED | 1,2,3,5 |
| GRAN TIERRA ENERGY I | COM | 38500T10 | 9,687 | 1,215,383 | SH | DEFINED | 1,2 |
| GRANITE CONSTR INC | COM | 38732810 | 29,099 | 922,908 | SH | DEFINED | 1,2,5 |
| GRAPHIC PACKAGING HL | COM | 38868910 | 3,264 | 1,615,671 | SH | DEFINED | 1,2,6 |
| GRAY TELEVISION INC | COM | 38937510 | 1,729 | 602,552 | SH | DEFINED | 1,2 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 11,881 | 520,652 | SH | DEFINED | 1,2,5,6 |
| GREAT LAKES DREDGE & | COM | 39060710 | 2,899 | 474,443 | SH | DEFINED | 1,2 |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,059 | 9,588 | SH | DEFINED | 1,5 |
| GREAT PLAINS ENERGY | COM | 39116410 | 34,636 | 1,370,098 | SH | DEFINED | 1,2,5 |
| GREAT WOLF RESORTS I | COM | 39152310 | 2,017 | 461,650 | SH | DEFINED | 1,2 |
| GREATBATCH INC | COM | 39153L10 | 6,406 | 370,291 | SH | DEFINED | 1,2,5 |
| GREEN BANKSHARES INC | COM NEW | 39436120 | 3,551 | 253,288 | SH | DEFINED | 1,2 |
| GREEN MTN COFFEE ROA | COM | 39312210 | 15,188 | 404,248 | SH | DEFINED | 1,2,6 |
| GREENBRIER COS INC | COM | 39365710 | 4,683 | 230,708 | SH | DEFINED | 1,2,6 |
| GREENFIELD ONLINE IN | COM | 39515010 | 5,173 | 346,709 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| GREENHILL & CO INC | COM | 39525910 | 29,879 | 554,760 | SH | DEFINED | 1,2,6 |
| GREENHUNTER ENERGY I | COM | 39530A10 | 165 | 12,074 | SH | DEFINED | 1 |
| GREENLIGHT CAPITAL R | CLASS A | G4095J10 | 14,231 | 622,510 | SH | DEFINED | 1,2 |
| GREIF INC | CL A | 39762410 | 32,201 | 502,911 | SH | DEFINED | 1,2,5,6,7 |
| GREY WOLF INC | COM | 39788810 | 27,657 | 3,062,826 | SH | DEFINED | 1,2,5,6 |
| GRIFFIN LD & NURSERI | CL A | 39823110 | 1,095 | 35,681 | SH | DEFINED | 1,2 |
| GRIFFON CORP | COM | 39843310 | 3,915 | 446,906 | SH | DEFINED | 1,2 |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 13,376 | 673,196 | SH | DEFINED | 1,2 |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 142 | 14,270 | SH | DEFINED | 1 |
| GRUBB & ELLIS CO | COM PAR \$0 | 40009520 | 2,105 | 546,784 | SH | DEFINED | 1,2,5 |
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 454 | 8,812 | SH | DEFINED | 1,7 |
| GRUPO FINANCIERO GAL | SP ADR 10 | 39990910 | 90 | 18,142 | SH | DEFINED | 1,2 |
| GRUPO TELEVISA SA DE | SP ADR REP | 40049J20 | 1,064 | 45,055 | SH | DEFINED | 1,2 |
| GSI COMMERCE INC | COM | 36238G10 | 4,056 | 297,581 | SH | DEFINED | 1,2,5,6 |
| GTC BIOTHERAPEUTICS | COM | 36238T10 | 21 | 51,911 | SH | DEFINED | 1,5 |
| GTX INC DEL | COM | 40052B10 | 3,856 | 268,694 | SH | DEFINED | 1,2,6 |
| GUARANTY BANCORP DEL | COM | 40075T10 | 4,323 | 1,200,823 | SH | DEFINED | 1,2 |
| GUARANTY FINL GROUP | COM | 40108N10 | 3,640 | 677,790 | SH | DEFINED | 1,2,5,6,12,1 |
| GUESS INC | COM | 40161710 | 38,713 | 1,033,725 | SH | DEFINED | 1,2,5 |
| GUIDANCE SOFTWARE IN | COM | 40169210 | 573 | 59,974 | SH | DEFINED | 1,2 |
| GULF ISLAND FABRICAT | COM | 40230710 | 10,236 | 209,148 | SH | DEFINED | 1,2,6 |
| GULFMARK OFFSHORE IN | COM | 40262910 | 28,322 | 486,805 | SH | DEFINED | 1,2,5,6 |
| GULFPORT ENERGY CORP | COM NEW | 40263530 | 7,482 | 454,310 | SH | DEFINED | 1,2,6 |
| GYMBOREE CORP | COM | 40377710 | 37,978 | 947,783 | SH | DEFINED | 1,2,6 |
| H & E EQUIPMENT SERV | COM | 40403010 | 3,449 | 286,902 | SH | DEFINED | 1,2,6 |
| HACKETT GROUP INC | COM | 40460910 | 2,997 | 522,087 | SH | DEFINED | 1,2,5 |
| HAEMONETICS CORP | COM | 40502410 | 24,448 | 440,823 | SH | DEFINED | 1,2,5,6 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 14,205 | 604,962 | SH | DEFINED | 1,2,5 |
| HALLIBURTON CO | NOTE 3.12 | 406216AM | 1,133 | 400,000 | SH | DEFINED | 1 |
| HALLIBURTON CO | COM | 40621610 | 2,004,535 | 37,771,534 | SH | DEFINED | 1,2,5,6,7,8, |
| HALLMARK FINL SVCS I | COM NEW | 40624Q20 | 725 | 74,937 | SH | DEFINED | 1,2 |
| HALOZYME THERAPEUTIC | COM | 40637H10 | 4,689 | 871,550 | SH | DEFINED | 1,2,5,6 |
| HANA BIOSCIENCES INC | COM | 40963P10 | 16 | 22,892 | SH | DEFINED | 1 |
| HANCOCK HLDG CO | COM | 41012010 | 16,121 | 410,317 | SH | DEFINED | 1,2 |
| HANESBRANDS INC | COM | 41034510 | 52,106 | 1,919,909 | SH | DEFINED | 1,2,5,6,7,10 |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 5,254 | 318,600 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|---------|-----------|----|---------|--------------|
| HANMI FINL CORP | COM | 41049510 | 3,721 | 714,157 | SH | DEFINED | 1,2 |
| HANOVER INS GROUP IN | COM | 41086710 | 35,683 | 839,598 | SH | DEFINED | 1,2,5,7 |
| HANSEN MEDICAL INC | COM | 41130710 | 3,987 | 238,456 | SH | DEFINED | 1,2,6 |
| HANSEN NAT CORP | COM | 41131010 | 40,173 | 1,393,923 | SH | DEFINED | 1,2,5,7,8,10 |
| HARBIN ELECTRIC INC | COM | 41145W10 | 815 | 57,343 | SH | DEFINED | 1,2 |
| HARDINGE INC | COM | 41232430 | 145 | 10,993 | SH | DEFINED | 1,2 |
| HARLEY DAVIDSON INC | COM | 41282210 | 249,672 | 6,885,602 | SH | DEFINED | 1,2,5,6,7,8, |
| HARLEYSVILLE GROUP I | COM | 41282410 | 13,559 | 400,806 | SH | DEFINED | 1,2 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 4,976 | 445,901 | SH | DEFINED | 1,2 |
| HARMAN INTL INDS INC | COM | 41308610 | 62,713 | 1,515,181 | SH | DEFINED | 1,2,5,6,10,1 |
| HARMONIC INC | COM | 41316010 | 16,072 | 1,689,998 | SH | DEFINED | 1,2,5,6 |
| HARMONY GOLD MNG LTD | SPONSORED | 41321630 | 36,616 | 2,989,048 | SH | DEFINED | 1,4,5 |
| HARRIS & HARRIS GROU | COM | 41383310 | 1,631 | 271,864 | SH | DEFINED | 1,2 |
| HARRIS CORP DEL | COM | 41387510 | 180,660 | 3,578,135 | SH | DEFINED | 1,2,5,7,8,10 |
| HARRIS INTERACTIVE I | COM | 41454910 | 78 | 38,776 | SH | DEFINED | 1,2 |
| HARRIS STRATEX NTRWK | CL A | 41457P10 | 3,730 | 393,029 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------------|
| HARSCO CORP | COM | 41586410 | 119,337 | 2,193,296 | SH | DEFINED | 1,2,5,7,8,10 |
| HARTE-HANKS INC | COM | 41619610 | 11,372 | 993,145 | SH | DEFINED | 1,2,5 |
| HARTFORD FINL SVCS G | COM | 41651510 | 1,229,047 | 19,034,336 | SH | DEFINED | 1,2,5,6,7,8, |
| HARTMARX CORP | COM | 41711910 | 60 | 27,550 | SH | DEFINED | 1 |
| HARVARD BIOSCIENCE I | COM | 41690610 | 77 | 16,645 | SH | DEFINED | 1 |
| HARVEST NATURAL RESO | COM | 41754V10 | 6,673 | 603,361 | SH | DEFINED | 1,2,5 |
| HASBRO INC | COM | 41805610 | 256,612 | 7,183,994 | SH | DEFINED | 1,2,5,6,7,8, |
| HATTERAS FINL CORP | COM | 41902R10 | 2,952 | 128,418 | SH | DEFINED | 1,2 |
| HAVERTY FURNITURE IN | COM | 41959610 | 3,409 | 339,544 | SH | DEFINED | 1,2 |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 35,228 | 1,424,493 | SH | DEFINED | 1,2,5 |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 3,607 | 518,930 | SH | DEFINED | 1,2 |
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 6,099 | 2,147,639 | SH | DEFINED | 1,2,5 |
| HAYNES INTERNATIONAL | COM NEW | 42087720 | 14,708 | 255,567 | SH | DEFINED | 1,2,6 |
| HCC INS HLDGS INC | COM | 40413210 | 50,718 | 2,399,162 | SH | DEFINED | 1,2,5,7 |
| HCP INC | COM | 40414L10 | 335,462 | 10,545,800 | SH | DEFINED | 1,2,3,5,6,7, 14 |
| HDFC BANK LTD | ADR REPS 3 | 40415F10 | 9,511 | 132,730 | SH | DEFINED | 1,2,4,5 |
| HEADWATERS INC | COM | 42210P10 | 14,012 | 1,190,501 | SH | DEFINED | 1,2 |
| HEALTH CARE REIT INC | COM | 42217K10 | 115,674 | 2,599,407 | SH | DEFINED | 1,2,3,5 |
| HEALTH GRADES INC | COM | 42218Q10 | 199 | 44,295 | SH | DEFINED | 1,5 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 34,775 | 5,341,833 | SH | DEFINED | 1,2,5,7 |
| HEALTH NET INC | COM | 42222G10 | 55,932 | 2,324,706 | SH | DEFINED | 1,2,5,7,8,10 |
| HEALTHCARE RLTG TR | COM | 42194610 | 36,569 | 1,538,453 | SH | DEFINED | 1,2,3,5 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 9,448 | 620,762 | SH | DEFINED | 1,2,6 |
| HEALTH EXTRAS INC | COM | 42221110 | 23,739 | 787,638 | SH | DEFINED | 1,2,6 |
| HEALTHSOUTH CORP | COM NEW | 42192430 | 22,633 | 1,360,973 | SH | DEFINED | 1,2,6 |
| HEALTHSPRING INC | COM | 42224N10 | 18,309 | 1,084,642 | SH | DEFINED | 1,2 |
| HEALTHTRONICS INC | COM | 42222L10 | 138 | 42,192 | SH | DEFINED | 1,5 |
| HEALTHWAYS INC | COM | 42224510 | 19,660 | 664,200 | SH | DEFINED | 1,2,5,6 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 7,119 | 370,804 | SH | DEFINED | 1,2,5,7 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 23,805 | 1,596,552 | SH | DEFINED | 1,2,5,6 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 3,240 | 178,107 | SH | DEFINED | 1,2 |
| HEARTLAND PMT SYS IN | COM | 42235N10 | 7,509 | 318,158 | SH | DEFINED | 1,2,6 |
| HECLA MNG CO | COM | 42270410 | 59,864 | 6,464,839 | SH | DEFINED | 1,2,5,6 |
| HEELYS INC | COM | 42279M10 | 122 | 29,962 | SH | DEFINED | 1,2,6 |

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| HEICO CORP NEW | COM | 42280610 | 14,445 | 443,914 | SH | DEFINED | 1,2,5,6 |
| HEICO CORP NEW | CL A | 42280620 | 805 | 30,303 | SH | DEFINED | 1,2,6 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 8,710 | 315,108 | SH | DEFINED | 1,2,5,6 |
| HEINZ H J CO | COM | 42307410 | 511,799 | 10,695,913 | SH | DEFINED | 1,2,5,6,7,8, |
| HELEN OF TROY CORP L | COM | G4388N10 | 7,542 | 467,887 | SH | DEFINED | 1,2,5 |
| HELIX ENERGY SOLUTIO | COM | 42330P10 | 57,509 | 1,381,096 | SH | DEFINED | 1,2,5,6,7 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 1,133 | 95,237 | SH | DEFINED | 1 |
| HELMERICH & PAYNE IN | COM | 42345210 | 208,998 | 2,901,939 | SH | DEFINED | 1,2,5,7,8,10 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 43 | 54,223 | SH | DEFINED | 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 42,073 | 1,944,223 | SH | DEFINED | 1,2,5,6 |
| HERBALIFE LTD | COM USD SH | G4412G10 | 76,249 | 1,967,726 | SH | DEFINED | 1,2,5,6,7 |
| HERCULES INC | COM | 42705610 | 101,927 | 6,020,471 | SH | DEFINED | 1,2,5,6,10,1 |
| HERCULES OFFSHORE IN | COM | 42709310 | 30,065 | 790,773 | SH | DEFINED | 1,2,5,6,8 |
| HERCULES TECH GROWTH | COM | 42709650 | 4,182 | 468,341 | SH | DEFINED | 1,2 |
| HERITAGE COMMERCE CO | COM | 42692710 | 1,866 | 188,529 | SH | DEFINED | 1,2 |
| HERLEY INDS INC DEL | COM | 42739810 | 2,201 | 165,723 | SH | DEFINED | 1,2 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 13,110 | 1,736,417 | SH | DEFINED | 1,2,3,5 |
| HERSHEY CO | COM | 42786610 | 165,087 | 5,036,198 | SH | DEFINED | 1,2,5,6,7,8, |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| HERTZ GLOBAL HOLDING | COM | 42805T10 | 72,933 | 7,597,152 | SH | DEFINED | 1,2,5,7,8,10 |
| HESS CORP | COM | 42809H10 | 1,335,045 | 10,579,642 | SH | DEFINED | 1,2,5,6,7,8, |
| HEWITT ASSOCS INC | COM | 42822Q10 | 71,311 | 1,860,455 | SH | DEFINED | 1,2,5,7,8,10 |
| HEWLETT PACKARD CO | COM | 42823610 | 5,041,539 | 114,036,175 | SH | DEFINED | 1,2,5,6,7,8, |
| HEXCEL CORP NEW | COM | 42829110 | 31,598 | 1,637,224 | SH | DEFINED | 1,2,6 |
| HFF INC | CL A | 40418F10 | 89 | 15,674 | SH | DEFINED | 1,2 |
| HGREGG INC | COM | 42833L10 | 2,284 | 228,424 | SH | DEFINED | 1,2,6 |
| HI / FN INC | COM | 42835810 | 102 | 22,412 | SH | DEFINED | 1 |
| HIBBETT SPORTS INC | COM | 42856710 | 13,744 | 650,774 | SH | DEFINED | 1,2,6 |
| HICKORY TECH CORP | COM | 42906010 | 159 | 19,217 | SH | DEFINED | 1,5 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 64,455 | 2,051,412 | SH | DEFINED | 1,2,3,5 |
| HILAND PARTNERS L P | UT LTD PAR | 43129110 | 428 | 8,597 | SH | DEFINED | 1,2 |
| HILB ROGAL & HOBBS C | COM | 43129410 | 29,249 | 673,021 | SH | DEFINED | 1,2,5,8 |
| HILL INTERNATIONAL I | COM | 43146610 | 4,979 | 302,884 | SH | DEFINED | 1,2,6 |
| HILL ROM HLDGS INC | COM | 43147510 | 28,326 | 1,049,871 | SH | DEFINED | 1,2,5,12 |
| HILLENBRAND INC | COM | 43157110 | 16,125 | 753,494 | SH | DEFINED | 1,2,5,6,12 |
| HILLTOP HOLDINGS INC | COM | 43274810 | 7,954 | 771,457 | SH | DEFINED | 1,2,3,5,6 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 1,038 | 14,481 | SH | DEFINED | 1 |
| HITTITE MICROWAVE CO | COM | 43365Y10 | 8,926 | 250,591 | SH | DEFINED | 1,2,6 |
| HKN INC | COM | 40420K10 | 120 | 10,470 | SH | DEFINED | 1,5 |
| HLTH CORPORATION | COM | 40422Y10 | 21,777 | 1,923,764 | SH | DEFINED | 1,2,5,6,12 |
| HMS HLDGS CORP | COM | 40425J10 | 7,171 | 333,981 | SH | DEFINED | 1,2,6 |
| HNI CORP | COM | 40425110 | 19,207 | 1,087,598 | SH | DEFINED | 1,2,5 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 36 | 23,507 | SH | DEFINED | 1 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 25,116 | 680,288 | SH | DEFINED | 1,2,5,6 |
| HOLLY ENERGY PARTNER | COM UT LTD | 43576310 | 278 | 7,125 | SH | DEFINED | 1,2 |
| HOLLYWOOD MEDIA CORP | COM | 43623310 | 28 | 11,519 | SH | DEFINED | 1 |
| HOLOGIC INC | FRNT 2.00 | 436440AA | 634 | 750,000 | SH | DEFINED | 1 |
| HOLOGIC INC | COM | 43644010 | 112,213 | 5,147,397 | SH | DEFINED | 1,2,5,7,8,10 |
| HOME BANCSHARES INC | COM | 43689320 | 3,729 | 165,864 | SH | DEFINED | 1,2 |
| HOME DEPOT INC | COM | 43707610 | 1,326,112 | 56,623,065 | SH | DEFINED | 1,2,5,6,7,8, |
| HOME FED BANCORP INC | COM | 43710G10 | 266 | 26,968 | SH | DEFINED | 1 |
| HOME PROPERTIES INC | COM | 43730610 | 46,595 | 969,515 | SH | DEFINED | 1,2,3,5 |

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| HONDA MOTOR LTD | AMERN SHS | 43812830 | 2,459 | 72,261 | SH | DEFINED | 1,2 |
| HONEYWELL INTL INC | COM | 43851610 | 3,689,486 | 73,378,803 | SH | DEFINED | 1,2,5,6,7,8, |
| HOOKE FURNITURE COR | COM | 43903810 | 3,887 | 224,404 | SH | DEFINED | 1,2 |
| HOOPER HOLMES INC | COM | 43910410 | 72 | 70,456 | SH | DEFINED | 1 |
| HORACE MANN EDUCATOR | COM | 44032710 | 13,063 | 931,753 | SH | DEFINED | 1,2,5 |
| HORIZON FINL CORP WA | COM | 44041F10 | 93 | 14,978 | SH | DEFINED | 1,2,5 |
| HORIZON LINES INC | COM | 44044K10 | 4,314 | 433,525 | SH | DEFINED | 1,2,5,6 |
| HORMEL FOODS CORP | COM | 44045210 | 53,912 | 1,557,709 | SH | DEFINED | 1,2,5,7,8,10 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 39,273 | 694,967 | SH | DEFINED | 1,2,5,6 |
| HORSEHEAD HLDG CORP | COM | 44069430 | 5,749 | 472,780 | SH | DEFINED | 1,2 |
| HOSPIRA INC | COM | 44106010 | 190,873 | 4,758,743 | SH | DEFINED | 1,2,5,6,7,8, |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 132,347 | 5,410,752 | SH | DEFINED | 1,2,3,5,7 |
| HOST HOTELS & RESORT | COM | 44107P10 | 352,706 | 25,839,270 | SH | DEFINED | 1,2,3,5,6,7, 14 |
| HOT TOPIC INC | COM | 44133910 | 4,130 | 763,483 | SH | DEFINED | 1,2,5 |
| HOUSEVALUES INC | COM | 44183Y10 | 39 | 14,200 | SH | DEFINED | 1 |
| HOUSTON AMERN ENERGY | COM | 44183U10 | 2,091 | 186,383 | SH | DEFINED | 1,2 |
| HOUSTON WIRE & CABLE | COM | 44244K10 | 8,136 | 408,856 | SH | DEFINED | 1,2,6 |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 31,029 | 5,662,150 | SH | DEFINED | 1,2,5 |
| HQ SUSTAINABLE MARIT | COM NEW | 40426A20 | 282 | 21,279 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 61,709 | 9,115,038 | SH | DEFINED 1,2,3,5 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 13,490 | 175,878 | SH | DEFINED 1,2 |
| HSW INTERNATIONAL IN | COM | 40431N10 | 609 | 210,076 | SH | DEFINED 1,2 |
| HUB GROUP INC | CL A | 44332010 | 33,033 | 967,845 | SH | DEFINED 1,2,6 |
| HUBBELL INC | CL B | 44351020 | 35,938 | 901,388 | SH | DEFINED 1,2,5,7 |
| HUDSON CITY BANCORP | COM | 44368310 | 353,606 | 21,199,382 | SH | DEFINED 1,2,5,6,7,8, |
| HUDSON HIGHLAND GROU | COM | 44379210 | 9,784 | 934,466 | SH | DEFINED 1,2,5,6 |
| HUGHES COMMUNICATION | COM | 44439810 | 4,831 | 98,411 | SH | DEFINED 1,2,6 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 1,461 | 39,481 | SH | DEFINED 1,2,5 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 15,983 | 3,067,778 | SH | DEFINED 1,2,5,6 |
| HUMANA INC | COM | 44485910 | 238,228 | 5,990,140 | SH | DEFINED 1,2,5,6,7,8, |
| HUNGARIAN TEL & CABL | COM | 44554210 | 1,374 | 75,330 | SH | DEFINED 1,2 |
| HUNT J B TRANS SVCS | COM | 44565810 | 52,068 | 1,564,557 | SH | DEFINED 1,2,5,12 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 96,179 | 16,668,835 | SH | DEFINED 1,2,5,6,7,8, |
| HUNTSMAN CORP | COM | 44701110 | 19,357 | 1,697,973 | SH | DEFINED 1,2,5,7,8,10 |
| HURCO COMPANIES INC | COM | 44732410 | 3,803 | 123,100 | SH | DEFINED 1,2,5 |
| HURON CONSULTING GRO | COM | 44746210 | 13,390 | 295,334 | SH | DEFINED 1,2,5,6 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 5,664 | 421,465 | SH | DEFINED 1,2,5 |
| HUTTIG BLDG PRODS IN | COM | 44845110 | 42 | 23,105 | SH | DEFINED 1,5 |
| HYPERCOM CORP | COM | 44913M10 | 3,407 | 774,417 | SH | DEFINED 1,2 |
| HYTHIAM INC | COM | 44919F10 | 84 | 34,608 | SH | DEFINED 1,2 |
| I D SYSTEMS INC | COM | 44948910 | 71 | 10,982 | SH | DEFINED 1,2,5 |
| I2 TECHNOLOGIES INC | COM NEW | 46575420 | 2,659 | 213,882 | SH | DEFINED 1,2,5 |
| IAC INTERACTIVECORP | COM NEW | 44919P30 | 129,844 | 6,734,631 | SH | DEFINED 1,2,5,6,7,8, |
| IBASIS INC | COM NEW | 45073220 | 1,375 | 419,288 | SH | DEFINED 1,2 |
| IBERIABANK CORP | COM | 45082810 | 8,520 | 191,594 | SH | DEFINED 1,2,5 |
| IBIS TECHNOLOGY CORP | COM | 45090910 | 1 | 10,380 | SH | DEFINED 1,2 |
| ICAD INC | COM | 44934S10 | 72 | 24,391 | SH | DEFINED 1,2 |
| ICAHN ENTERPRISES LP | DEPOSITRY | 45110010 | 835 | 11,876 | SH | DEFINED 1,2 |
| ICF INTL INC | COM | 44925C10 | 1,206 | 72,579 | SH | DEFINED 1,2 |
| ICICI BK LTD | ADR | 45104G10 | 16,845 | 585,712 | SH | DEFINED 1,2,5,7 |

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|---------------------------|---------|----------|---------|------------|----|---------|----------|
| ICO GLOBAL COMM HLDG CL A | | 44930K10 | 4,536 | 1,391,468 | SH | DEFINED | 1,2,6 |
| ICO INC NEW | COM | 44929310 | 2,087 | 346,713 | SH | DEFINED | 1,2 |
| ICONIX BRAND GROUP I | COM | 45105510 | 11,690 | 967,679 | SH | DEFINED | 1,2,5,6 |
| ICT GROUP INC | COM | 44929Y10 | 918 | 111,946 | SH | DEFINED | 1,2 |
| ICU MED INC | COM | 44930G10 | 7,029 | 307,210 | SH | DEFINED | 1,2,6 |
| ICX TECHNOLOGIES INC | COM | 44934T10 | 702 | 96,219 | SH | DEFINED | 1,2 |
| IDACORP INC | COM | 45110710 | 40,412 | 1,398,814 | SH | DEFINED | 1,2,5 |
| IDEARC INC | COM | 45166310 | 6,854 | 2,916,733 | SH | DEFINED | 1,2,5,12 |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 3,096 | 425,878 | SH | DEFINED | 1,2 |
| IDERA PHARMACEUTICAL | COM NEW | 45168K30 | 3,769 | 257,979 | SH | DEFINED | 1,2 |
| IDEX CORP | COM | 45167R10 | 50,849 | 1,380,265 | SH | DEFINED | 1,2,5,6 |
| IDEXX LABS INC | COM | 45168D10 | 34,174 | 701,159 | SH | DEFINED | 1,2,5,6 |
| IDT CORP | COM | 44894710 | 16 | 10,615 | SH | DEFINED | 1,2 |
| IDT CORP | CL B | 44894730 | 1,330 | 782,108 | SH | DEFINED | 1,2 |
| I-FLOW CORP | COM NEW | 44952030 | 3,017 | 297,278 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 3,020 | 371,414 | SH | DEFINED | 1,2,6 |
| IGO INC | COM | 44959310 | 60 | 47,837 | SH | DEFINED | 1,2,5 |
| IHS INC | CL A | 45173410 | 26,991 | 387,795 | SH | DEFINED | 1,2,5 |
| II VI INC | COM | 90210410 | 13,438 | 384,833 | SH | DEFINED | 1,2,6 |
| IKANOS COMMUNICATION | COM | 45173E10 | 41 | 12,200 | SH | DEFINED | 1 |
| IKON OFFICE SOLUTION | COM | 45171310 | 135,462 | 12,009,045 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| ILLINOIS TOOL WKS IN | COM | 45230810 | 596,997 | 12,565,716 | SH | DEFINED | 1,2,5,6,7,8, |
| ILLUMINA INC | COM | 45232710 | 45,269 | 519,676 | SH | DEFINED | 1,2,5 |
| I-MANY INC | COM | 44973Q10 | 25 | 25,061 | SH | DEFINED | 1 |
| IMATION CORP | COM | 45245A10 | 17,963 | 783,714 | SH | DEFINED | 1,2,5 |
| IMCLONE SYS INC | COM | 45245W10 | 68,692 | 1,697,764 | SH | DEFINED | 1,2,5,7,12 |
| IMERGENT INC | COM | 45247Q10 | 199 | 16,779 | SH | DEFINED | 1,2,5 |
| IMMERSION CORP | COM | 45252110 | 2,850 | 418,445 | SH | DEFINED | 1,2,5 |
| IMMTECH PHARMACEUTIC | COM | 45251910 | 12 | 12,014 | SH | DEFINED | 1 |
| IMMUCOR INC | COM | 45252610 | 36,535 | 1,411,709 | SH | DEFINED | 1,2,6 |
| IMMUNOGEN INC | COM | 45253H10 | 1,561 | 510,138 | SH | DEFINED | 1,2,5 |
| IMMUNOMEDICS INC | COM | 45290710 | 1,432 | 672,327 | SH | DEFINED | 1,2,5 |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 140 | 186,567 | SH | DEFINED | 1,2 |
| IMPERIAL CAP BANCORP | COM | 45268010 | 60 | 10,398 | SH | DEFINED | 1,2 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 1,873 | 34,016 | SH | DEFINED | 1 |
| IMPERIAL SUGAR CO NE | COM NEW | 45309620 | 3,029 | 195,067 | SH | DEFINED | 1,2 |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 909 | 12,244 | SH | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 159,108 | 6,828,672 | SH | DEFINED | 1,2,5,6,7,8, |
| INCYTE CORP | COM | 45337C10 | 11,485 | 1,509,218 | SH | DEFINED | 1,2,5,6 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 791 | 80,980 | SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 6,264 | 262,742 | SH | DEFINED | 1,2,5 |
| INDEPENDENT BANK COR | COM | 45383810 | 382 | 95,603 | SH | DEFINED | 1,2 |
| INDEVUS PHARMACEUTIC | COM | 45407210 | 1,405 | 894,954 | SH | DEFINED | 1,2,5,6 |
| INDYMAC BANCORP INC | COM | 45660710 | 1,053 | 1,698,868 | SH | DEFINED | 1,2,5 |
| INERGY HLDGS L P | COM | 45661Q10 | 457 | 12,724 | SH | DEFINED | 1,2 |
| INERGY L P | UNIT LTD P | 45661510 | 1,499 | 57,605 | SH | DEFINED | 1,2 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 296 | 34,714 | SH | DEFINED | 1 |
| INFINERA CORPORATION | COM | 45667G10 | 11,169 | 1,266,377 | SH | DEFINED | 1,2,6 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 16,210 | 390,403 | SH | DEFINED | 1,2,5 |
| INFOCUS CORP | COM | 45665B10 | 59 | 39,014 | SH | DEFINED | 1,5 |
| INFOGROUP INC | COM | 45670G10 | 5,232 | 1,191,755 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|---------|-----------|----|---------|--------------|
| INFORMATICA CORP | COM | 45666Q10 | 23,339 | 1,551,820 | SH | DEFINED | 1,2,5,6 |
| INFOSPACE INC | COM NEW | 45678T20 | 6,697 | 803,930 | SH | DEFINED | 1,2,6 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 34,712 | 798,715 | SH | DEFINED | 1,2,5 |
| ING GROEP N V | SPONSORED | 45683710 | 3,745 | 118,694 | SH | DEFINED | 1,2 |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 330,493 | 8,829,628 | SH | DEFINED | 1,2,5,6,7,8, |
| INGLES MKTS INC | CL A | 45703010 | 4,707 | 201,738 | SH | DEFINED | 1,2,5 |
| INGRAM MICRO INC | CL A | 45715310 | 48,171 | 2,713,854 | SH | DEFINED | 1,2,5,7 |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 28,565 | 1,980,954 | SH | DEFINED | 1,2,3 |
| INNERWORKINGS INC | COM | 45773Y10 | 4,958 | 414,571 | SH | DEFINED | 1,2,6 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 38 | 13,422 | SH | DEFINED | 1 |
| INNOPHOS HOLDINGS IN | COM | 45774N10 | 6,841 | 214,115 | SH | DEFINED | 1,2 |
| INNOSPEC INC | COM | 45768S10 | 9,786 | 519,974 | SH | DEFINED | 1,2,5 |
| INNOTRAC CORP | COM | 45767M10 | 38 | 10,328 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 159 | 24,633 | SH | DEFINED | 1,2 |
| INNOVEX INC | COM | 45764710 | 14 | 23,627 | SH | DEFINED | 1 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 10,636 | 906,741 | SH | DEFINED | 1,2,5 |
| INSITE VISION INC | COM | 45766010 | 42 | 78,409 | SH | DEFINED | 1,2,5 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 7,633 | 501,155 | SH | DEFINED | 1,2 |
| INSMED INC | COM NEW | 45766920 | 46 | 117,674 | SH | DEFINED | 1,5 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 2,164 | 505,630 | SH | DEFINED | 1,2,5 |
| INSTEEL INDUSTRIES I | COM | 45774W10 | 5,972 | 326,157 | SH | DEFINED | 1,2,5 |
| INSULET CORP | COM | 45784P10 | 3,771 | 239,720 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PUT/ CALL DISCRETION | OTHER M |
|-----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|--------------|
| INTEGRA BK CORP | COM | 45814P10 | 4,004 | 511,326 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 24,529 | 551,468 | SH | DEFINED | 1,2,6 |
| INTEGRAL SYS INC MD | COM | 45810H10 | 6,107 | 157,806 | SH | DEFINED | 1,2 |
| INTEGRATED DEVICE TE | COM | 45811810 | 29,621 | 2,979,995 | SH | DEFINED | 1,2,5 |
| INTEGRATED ELECTRICA | COM | 45811E30 | 3,155 | 183,452 | SH | DEFINED | 1,2,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 145 | 26,149 | SH | DEFINED | 1,5 |
| INTEGRYS ENERGY GROU | COM | 45822P10 | 114,762 | 2,257,758 | SH | DEFINED | 1,2,5,6,10,1 |
| INTEL CORP | SDCV 2.95 | 458140AD | 487 | 500,000 | SH | DEFINED | 1 |
| INTEL CORP | COM | 45814010 | 4,132,308 | 192,379,309 | SH | DEFINED | 1,2,5,6,7,8, |
| INTER PARFUMS INC | COM | 45833410 | 4,101 | 273,423 | SH | DEFINED | 1,2,6 |
| INTERACTIVE BROKERS | COM | 45841N10 | 26,693 | 830,795 | SH | DEFINED | 1,2,6 |
| INTERACTIVE DATA COR | COM | 45840J10 | 19,238 | 765,545 | SH | DEFINED | 1,2,5 |
| INTERACTIVE INTELLIG | COM | 45839M10 | 1,884 | 161,844 | SH | DEFINED | 1,2,5 |
| INTERCONTINENTAL HTL | SPONS ADR | 45857P30 | 514 | 38,573 | SH | DEFINED | 1 |
| INTERCONTINENTALEXCH | COM | 45865V10 | 256,557 | 2,250,503 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERDIGITAL INC | COM | 45867G10 | 38,871 | 1,598,331 | SH | DEFINED | 1,2,5,6 |
| INTERFACE INC | CL A | 45866510 | 11,110 | 886,680 | SH | DEFINED | 1,2,5,6 |
| INTERLEUKIN GENETICS | COM | 45873810 | 15 | 12,342 | SH | DEFINED | 1 |
| INTERLINE BRANDS INC | COM | 45874310 | 7,889 | 495,260 | SH | DEFINED | 1,2 |
| INTERMEC INC | COM | 45878610 | 19,567 | 928,239 | SH | DEFINED | 1,2,5,6 |
| INTERMUNE INC | COM | 45884X10 | 6,806 | 518,727 | SH | DEFINED | 1,2,5,6 |
| INTERNAP NETWORK SVC | COM PAR \$. | 45885A30 | 4,759 | 1,016,782 | SH | DEFINED | 1,2,5,6 |
| INTERNATIONAL ASSETS | COM | 45902810 | 4,350 | 144,714 | SH | DEFINED | 1,2 |
| INTERNATIONAL BANC SH | COM | 45904410 | 22,391 | 1,047,776 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL BUSINE | COM | 45920010 | 7,547,148 | 63,672,896 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL COAL G | COM | 45928H10 | 31,232 | 2,393,257 | SH | DEFINED | 1,2,6 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 103,111 | 2,639,805 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL GAME T | DBC V 2.60 | 459902AP | 240 | 250,000 | SH | DEFINED | 1 |
| INTERNATIONAL GAME T | COM | 45990210 | 220,733 | 8,836,394 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| INTERNATIONAL RECTIF | COM | 46025410 | 26,610 | 1,385,948 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL SHIPHO | COM NEW | 46032120 | 1,450 | 61,873 | SH | DEFINED | 1,2 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 40,437 | 1,036,056 | SH | DEFINED | 1,2,5 |
| INTERNET BRANDS INC | COM CLASS | 46060810 | 1,451 | 218,833 | SH | DEFINED | 1,2 |
| INTERNET CAP GROUP I | COM NEW | 46059C20 | 4,388 | 567,648 | SH | DEFINED | 1,2,6 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 118,494 | 13,778,337 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERSIL CORP | CL A | 46069S10 | 62,524 | 2,570,902 | SH | DEFINED | 1,2,5,7,8,10 |
| INTERSTATE HOTELS & | COM | 46088S10 | 104 | 40,079 | SH | DEFINED | 1,5 |
| INTERVOICE INC NEW | COM | 46114210 | 3,074 | 539,309 | SH | DEFINED | 1,2,5,6 |
| INTERWOVEN INC | COM NEW | 46114T50 | 12,694 | 1,056,968 | SH | DEFINED | 1,2,5,6 |
| INTEVAC INC | COM | 46114810 | 7,516 | 666,341 | SH | DEFINED | 1,2,5 |
| INTL PAPER CO | COM | 46014610 | 655,495 | 28,132,847 | SH | DEFINED | 1,2,5,6,7,8, |
| INTREPID POTASH INC | COM | 46121Y10 | 17,676 | 268,714 | SH | DEFINED | 1,2,5 |
| INTROGEN THERAPEUTIC | COM | 46119F10 | 18 | 11,858 | SH | DEFINED | 1 |
| INTUIT | COM | 46120210 | 274,662 | 9,962,342 | SH | DEFINED | 1,2,5,6,7,8, |
| INTUITIVE SURGICAL I | COM NEW | 46120E60 | 302,185 | 1,121,696 | SH | DEFINED | 1,2,5,6,7,8, |
| INVACARE CORP | COM | 46120310 | 18,536 | 906,862 | SH | DEFINED | 1,2,5 |
| INVENTIV HEALTH INC | COM | 46122E10 | 19,757 | 710,956 | SH | DEFINED | 1,2,6 |
| INVERNESS MED INNOVA | COM | 46126P10 | 29,301 | 883,366 | SH | DEFINED | 1,2,5,6 |
| INVESCO LTD | SHS | G491BT10 | 174,288 | 7,268,066 | SH | DEFINED | 1,2,5,7,8,10 |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 20,797 | 621,560 | SH | DEFINED | 1,2,5,6,7 |
| INVESTORS BANCORP IN | COM | 46146P10 | 9,318 | 713,441 | SH | DEFINED | 1,2,6 |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 8,891 | 931,954 | SH | DEFINED | 1,2,3,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| INVITROGEN CORP | COM | 46185R10 | 177,954 | 4,532,697 | SH | DEFINED | 1,2,5,7,8,10 |
| IOMAI CORP | COM | 46202P10 | 95 | 14,600 | SH | DEFINED | 1 |
| ION GEOPHYSICAL CORP | COM | 46204410 | 23,596 | 1,352,187 | SH | DEFINED | 1,2,6 |
| IOWA TELECOMM SERVIC | COM | 46259420 | 8,160 | 463,356 | SH | DEFINED | 1,2 |
| IPASS INC | COM | 46261V10 | 131 | 63,143 | SH | DEFINED | 1,2 |
| IPC HLDGS LTD | ORD | G4933P10 | 29,404 | 1,107,509 | SH | DEFINED | 1,2,5 |
| IPC THE HOSPITALIST | COM | 44984A10 | 1,248 | 66,298 | SH | DEFINED | 1,2 |
| IPCS INC | COM NEW | 44980Y30 | 8,456 | 285,389 | SH | DEFINED | 1,2,6 |
| IPG PHOTONICS CORP | COM | 44980X10 | 4,409 | 234,408 | SH | DEFINED | 1,2,6 |
| IRELAND BK | SPONSORED | 46267Q10 | 717 | 20,516 | SH | DEFINED | 1,2 |
| IRIS INTL INC | COM | 46270W10 | 3,549 | 226,788 | SH | DEFINED | 1,2 |
| IROBOT CORP | COM | 46272610 | 2,847 | 207,185 | SH | DEFINED | 1,2,6 |
| IRON MTN INC | COM | 46284610 | 87,157 | 3,282,748 | SH | DEFINED | 1,2,5,7,8,10 |
| IRSA INVERSIONES Y R | GLOBL DEP | 45004720 | 948 | 84,140 | SH | DEFINED | 1,2 |
| IRVINE SENSORS CORP | COM NEW | 46366450 | 4 | 18,055 | SH | DEFINED | 1 |
| IRWIN FINL CORP | COM | 46411910 | 124 | 46,223 | SH | DEFINED | 1,2 |
| ISHARES INC | MSCI BRAZI | 46428640 | 7,292 | 81,666 | SH | DEFINED | 7 |
| ISHARES INC | MSCI TAIWA | 46428673 | 4,153 | 293,900 | SH | DEFINED | 1 |
| ISHARES INC | MSCI S KOR | 46428677 | 2,760 | 54,068 | SH | DEFINED | 1 |
| ISHARES TR | MSCI EMERG | 46428723 | 32,876 | 242,237 | SH | DEFINED | 1 |
| ISHARES TR | MSCI EAFE | 46428746 | 7,108 | 103,512 | SH | DEFINED | 1,6 |
| ISHARES TR | RUSSELL 20 | 46428765 | 861 | 12,476 | SH | DEFINED | 1 |
| ISILON SYS INC | COM | 46432L10 | 852 | 191,901 | SH | DEFINED | 1,2,6 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 36,372 | 2,668,535 | SH | DEFINED | 1,2,5,6 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 1,147 | 239,394 | SH | DEFINED | 1,2,5,6 |
| ISOLAGEN INC | COM | 46488N10 | 20 | 61,928 | SH | DEFINED | 1,2,5 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 49 | 23,832 | SH | DEFINED | 1 |
| ISTAR FINL INC | COM | 45031U10 | 29,182 | 2,209,082 | SH | DEFINED | 1,2,5,7,8,10 |

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|----------------------|-------------|----------|---------|-----------|----|---------|--------------|
| ITC HLDGS CORP | COM | 46568510 | 41,009 | 802,368 | SH | DEFINED | 1,2,8 |
| ITRON INC | COM | 46574110 | 37,068 | 376,902 | SH | DEFINED | 1,2,5,6 |
| ITT CORP NEW | COM | 45091110 | 318,604 | 5,030,853 | SH | DEFINED | 1,2,5,6,7,8, |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 51,453 | 622,686 | SH | DEFINED | 1,2,5 |
| ITURAN LOCATION AND | SHS | M6158M10 | 625 | 52,116 | SH | DEFINED | 1 |
| IXIA | COM | 45071R10 | 4,401 | 633,217 | SH | DEFINED | 1,2,6 |
| IXYS CORP | COM | 46600W10 | 4,582 | 383,733 | SH | DEFINED | 1,2,5 |
| J & J SNACK FOODS CO | COM | 46603210 | 6,784 | 247,484 | SH | DEFINED | 1,2 |
| J CREW GROUP INC | COM | 46612H40 | 31,544 | 955,584 | SH | DEFINED | 1,2,6 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 25,155 | 1,093,694 | SH | DEFINED | 1,2,6 |
| JABIL CIRCUIT INC | COM | 46631310 | 112,743 | 6,870,355 | SH | DEFINED | 1,2,5,6,7,10 |
| JACK IN THE BOX INC | COM | 46636710 | 27,797 | 1,240,368 | SH | DEFINED | 1,2,5,6 |
| JACKSON HEWITT TAX S | COM | 46820210 | 7,368 | 602,956 | SH | DEFINED | 1,2 |
| JACO ELECTRS INC | COM | 46978310 | 22 | 19,600 | SH | DEFINED | 1 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 282,988 | 3,506,672 | SH | DEFINED | 1,2,5,6,7,8, |
| JAKKS PAC INC | COM | 47012E10 | 14,386 | 658,376 | SH | DEFINED | 1,2 |
| JAMBA INC | COM | 47023A10 | 36 | 19,452 | SH | DEFINED | 1,2 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 21,671 | 369,239 | SH | DEFINED | 1,2,6 |
| JANUS CAP GROUP INC | COM | 47102X10 | 146,998 | 5,553,386 | SH | DEFINED | 1,2,5,6,7,8, |
| JARDEN CORP | COM | 47110910 | 12,778 | 700,574 | SH | DEFINED | 1,2,5 |
| JAVELIN PHARMACEUTIC | COM | 47189410 | 1,179 | 508,304 | SH | DEFINED | 1,2 |
| JAZZ PHARMACEUTICALS | COM | 47214710 | 502 | 67,771 | SH | DEFINED | 1,2 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 13,932 | 769,732 | SH | DEFINED | 1,2 |
| JDS UNIPHASE CORP | COM PAR \$0 | 46612J50 | 70,757 | 6,228,587 | SH | DEFINED | 1,2,5,6,7,8, |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| JEFFERIES GROUP INC | COM | 47231910 | 35,004 | 2,081,088 | SH | DEFINED 1,2,5,7 |
| JER INVT TR INC | COM | 46614H30 | 2,356 | 373,947 | SH | DEFINED 1,2 |
| JETBLUE AIRWAYS CORP | COM | 47714310 | 15,749 | 4,222,186 | SH | DEFINED 1,2,5,6 |
| JMP GROUP INC | COM | 46629U10 | 96 | 14,500 | SH | DEFINED 1 |
| JO-ANN STORES INC | COM | 47758P30 | 17,829 | 774,173 | SH | DEFINED 1,2 |
| JOES JEANS INC | COM | 47777N10 | 20 | 16,939 | SH | DEFINED 1 |
| JOHNSON & JOHNSON | COM | 47816010 | 8,379,168 | 130,232,641 | SH | DEFINED 1,2,5,6,7,8, |
| JOHNSON CTLS INC | COM | 47836610 | 473,216 | 16,499,855 | SH | DEFINED 1,2,5,6,7,8, |
| JONES APPAREL GROUP | COM | 48007410 | 33,290 | 2,421,075 | SH | DEFINED 1,2,5,6,10,1 |
| JONES LANG LASALLE I | COM | 48020Q10 | 35,652 | 592,325 | SH | DEFINED 1,2,5,6 |
| JONES SODA CO | COM | 48023P10 | 116 | 36,125 | SH | DEFINED 1,2,5 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 12,353 | 461,808 | SH | DEFINED 1,2,5,6 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 3,487 | 723,513 | SH | DEFINED 1,2 |
| JOY GLOBAL INC | COM | 48116510 | 220,716 | 2,910,673 | SH | DEFINED 1,2,5,7,8,10 |
| JP MORGAN CHASE & CO | COM | 46625H10 | 4,497,593 | 131,086,954 | SH | DEFINED 1,2,5,6,7,8, |
| JUNIPER NETWORKS INC | COM | 48203R10 | 353,202 | 15,924,364 | SH | DEFINED 1,2,5,6,7,8, |
| JUPITERMEDIA CORP | COM | 48207D10 | 37 | 26,252 | SH | DEFINED 1,6 |
| K FED BANCORP | COM | 48246S10 | 147 | 13,540 | SH | DEFINED 1,2 |
| K SEA TRANSN PARTNER | COM | 48268Y10 | 320 | 10,067 | SH | DEFINED 1,2 |
| K TRON INTL INC | COM | 48273010 | 4,143 | 31,969 | SH | DEFINED 1,2,5 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 9,576 | 495,377 | SH | DEFINED 1,2,5,6 |
| K12 INC | COM | 48273U10 | 1,354 | 62,945 | SH | DEFINED 1,2,6 |
| KADANT INC | COM | 48282T10 | 6,595 | 291,809 | SH | DEFINED 1,2 |
| KAISER ALUMINUM CORP | COM PAR \$0 | 48300770 | 13,127 | 245,229 | SH | DEFINED 1,2,6 |
| KAMAN CORP | COM | 48354810 | 11,983 | 526,495 | SH | DEFINED 1,2 |
| KANSAS CITY LIFE INS | COM | 48483610 | 4,203 | 100,663 | SH | DEFINED 1,2 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 58,867 | 1,338,195 | SH | DEFINED 1,2,5,6,7 |

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|----------------------|------|----------|---------|------------|----|---------|--------------------------------|
| KAPSTONE PAPER & PAC | COM | 48562P10 | 1,496 | 224,359 | SH | DEFINED | 1,2 |
| KAYDON CORP | COM | 48658710 | 23,066 | 448,673 | SH | DEFINED | 1,2,5 |
| KAYNE ANDERSON ENERG | COM | 48660Q10 | 3,090 | 134,653 | SH | DEFINED | 1,2 |
| KB HOME | COM | 48666K10 | 62,437 | 3,687,967 | SH | DEFINED | 1,2,5,6,10,11 |
| KBR INC | COM | 48242W10 | 128,990 | 3,694,932 | SH | DEFINED | 1,2,5,7,8,10 |
| KBW INC | COM | 48242310 | 9,739 | 473,238 | SH | DEFINED | 1,2,6 |
| KEARNY FINL CORP | COM | 48716910 | 4,448 | 404,343 | SH | DEFINED | 1,2 |
| KEITHLEY INSTRS INC | COM | 48758410 | 161 | 16,904 | SH | DEFINED | 1 |
| KELLOGG CO | COM | 48783610 | 389,644 | 8,114,208 | SH | DEFINED | 1,2,5,6,7,8,9 |
| KELLY SVCS INC | CL A | 48815220 | 16,462 | 851,645 | SH | DEFINED | 1,2,5 |
| KEMET CORP | COM | 48836010 | 6,224 | 1,920,858 | SH | DEFINED | 1,2,5 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 10,812 | 297,611 | SH | DEFINED | 1,2,6 |
| KENEXA CORP | COM | 48887910 | 7,098 | 376,775 | SH | DEFINED | 1,2,5,6 |
| KENNAMETAL INC | COM | 48917010 | 39,821 | 1,223,391 | SH | DEFINED | 1,2,5 |
| KENSEY NASH CORP | COM | 49005710 | 6,591 | 205,655 | SH | DEFINED | 1,2 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 41 | 83,575 | SH | DEFINED | 1,2,6 |
| KEY ENERGY SVCS INC | COM | 49291410 | 18,653 | 960,527 | SH | DEFINED | 1,2,5 |
| KEY TECHNOLOGY INC | COM | 49314310 | 1,622 | 50,977 | SH | DEFINED | 1,2 |
| KEYCORP NEW | COM | 49326710 | 191,265 | 17,419,393 | SH | DEFINED | 1,2,5,6,7,8,9 |
| KEYNOTE SYS INC | COM | 49330810 | 2,410 | 187,075 | SH | DEFINED | 1,2 |
| KFORCE INC | COM | 49373210 | 6,102 | 718,703 | SH | DEFINED | 1,2,5 |
| KILROY RLTY CORP | COM | 49427F10 | 37,168 | 790,302 | SH | DEFINED | 1,2,3,5 |
| KIMBALL INTL INC | CL B | 49427410 | 4,369 | 527,656 | SH | DEFINED | 1,2,5 |
| KIMBERLY CLARK CORP | COM | 49436810 | 825,051 | 13,801,462 | SH | DEFINED | 1,2,5,6,7,8,9 |
| KIMCO REALTY CORP | COM | 49446R10 | 376,301 | 10,900,969 | SH | DEFINED | 1,2,3,5,6,7,8,9,10,11,12,13,14 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|---------------|
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 10,327 | 185,303 | SH | DEFINED | 1,2 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 5,336 | 99,087 | SH | DEFINED | 1,2,5 |
| KINDRED HEALTHCARE I | COM | 49458010 | 29,858 | 1,038,178 | SH | DEFINED | 1,2,5 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 84,955 | 2,128,662 | SH | DEFINED | 1,2,5,12 |
| KING PHARMACEUTICALS | COM | 49558210 | 67,519 | 6,448,799 | SH | DEFINED | 1,2,5,6,10,11 |
| KINROSS GOLD CORP | COM NO PAR | 49690240 | 908 | 38,439 | SH | DEFINED | 1,13 |
| KIRBY CORP | COM | 49726610 | 25,450 | 530,206 | SH | DEFINED | 1,2,5,6 |
| KIRKLANDS INC | COM | 49749810 | 50 | 22,249 | SH | DEFINED | 1 |
| KITE RLTY GROUP TR | COM | 49803T10 | 9,640 | 771,182 | SH | DEFINED | 1,2,3,5 |
| KKR FINANCIAL HLDGS | COM | 48248A30 | 1,860 | 177,181 | SH | DEFINED | 1,2 |
| KLA-TENCOR CORP | COM | 48248010 | 211,862 | 5,204,166 | SH | DEFINED | 1,2,5,6,7,8,9 |
| KNIGHT CAPITAL GROUP | CL A | 49900510 | 94,680 | 5,265,846 | SH | DEFINED | 1,2,5,7,13 |
| KNIGHT TRANSN INC | COM | 49906410 | 19,362 | 1,058,029 | SH | DEFINED | 1,2,5,6 |
| KNIGHTSBRIDGE TANKER | ORD | G5299G10 | 7,921 | 245,919 | SH | DEFINED | 1,2,5 |
| KNOLL INC | COM NEW | 49890420 | 9,058 | 745,551 | SH | DEFINED | 1,2 |
| KNOLOGY INC | COM | 49918380 | 6,321 | 575,118 | SH | DEFINED | 1,2,5,6 |
| KNOT INC | COM | 49918410 | 3,866 | 395,315 | SH | DEFINED | 1,2,5,6 |
| KODIAK OIL & GAS COR | COM | 50015Q10 | 258 | 56,500 | SH | DEFINED | 1 |
| KOHLBERG CAPITAL COR | COM | 50023310 | 2,070 | 206,988 | SH | DEFINED | 1,2 |
| KOHL'S CORP | COM | 50025510 | 377,741 | 9,434,089 | SH | DEFINED | 1,2,5,6,7,8,9 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 2,545 | 75,301 | SH | DEFINED | 1,2 |
| KOOKMIN BK NEW | SPONSORED | 50049M10 | 71,486 | 1,221,766 | SH | DEFINED | 1,2,4,5 |
| KOPIN CORP | COM | 50060010 | 2,429 | 846,357 | SH | DEFINED | 1,2,5 |
| KOPPERS HOLDINGS INC | COM | 50060P10 | 13,200 | 315,268 | SH | DEFINED | 1,2,6 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 3,099 | 213,278 | SH | DEFINED | 1 |

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|----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| KORN FERRY INTL | COM NEW | 50064320 | 24,010 | 1,526,413 | SH | DEFINED | 1,2,5,6 |
| KRAFT FOODS INC | CL A | 50075N10 | 1,710,340 | 60,117,403 | SH | DEFINED | 1,2,5,6,7,8, |
| KRATOS DEFENSE & SEC | COM | 50077B10 | 108 | 55,092 | SH | DEFINED | 1 |
| KRISPY KREME DOUGHNU | COM | 50101410 | 4,483 | 898,445 | SH | DEFINED | 1,2,5,6 |
| KROGER CO | COM | 50104410 | 718,858 | 24,899,838 | SH | DEFINED | 1,2,5,6,7,8, |
| KRONER WORLDWIDE INC | COM | 50105F10 | 274 | 17,822 | SH | DEFINED | 1,2 |
| K-SWISS INC | CL A | 48268610 | 15,737 | 1,070,561 | SH | DEFINED | 1,2 |
| KT CORP | SPONSORED | 48268K10 | 715 | 33,559 | SH | DEFINED | 1,5 |
| KUBOTA CORP | ADR | 50117320 | 1,046 | 29,238 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDS | COM | 50124210 | 8,234 | 1,129,500 | SH | DEFINED | 1,2,5,6 |
| KVH INDS INC | COM | 48273810 | 123 | 14,805 | SH | DEFINED | 1 |
| KYOCERA CORP | ADR | 50155620 | 1,044 | 11,099 | SH | DEFINED | 1,2 |
| L-1 IDENTITY SOLUTIO | COM | 50212A10 | 16,614 | 1,247,266 | SH | DEFINED | 1,2,6,8 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 375,539 | 4,132,705 | SH | DEFINED | 1,2,5,6,7,8, |
| LA BARGE INC | COM | 50247010 | 1,453 | 111,734 | SH | DEFINED | 1,2 |
| LA Z BOY INC | COM | 50533610 | 7,102 | 928,355 | SH | DEFINED | 1,2,5 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 237,143 | 3,405,755 | SH | DEFINED | 1,2,5,6,7,8, |
| LABRANCHE & CO INC | COM | 50544710 | 10,090 | 1,425,202 | SH | DEFINED | 1,2,5,6 |
| LACLEDE GROUP INC | COM | 50559710 | 20,506 | 507,961 | SH | DEFINED | 1,2,5 |
| LADENBURG THALMAN FI | COM | 50575Q10 | 1,761 | 1,166,172 | SH | DEFINED | 1,2 |
| LADISH INC | COM NEW | 50575420 | 5,056 | 245,545 | SH | DEFINED | 1,2,6 |
| LAKELAND BANCORP INC | COM | 51163710 | 5,250 | 431,011 | SH | DEFINED | 1,2 |
| LAKELAND FINL CORP | COM | 51165610 | 3,558 | 186,491 | SH | DEFINED | 1,2 |
| LAKES ENTMNT INC | COM | 51206P10 | 354 | 53,801 | SH | DEFINED | 1,2,5 |
| LAM RESEARCH CORP | COM | 51280710 | 110,962 | 3,069,499 | SH | DEFINED | 1,2,5,7,8,10 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 55,293 | 1,534,649 | SH | DEFINED | 1,2,5,7,8,10 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 3,528 | 344,548 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|
| LANCASTER COLONY COR | COM | 51384710 | 13,705 | 452,621 | SH | DEFINED 1,2,5 |
| LANCE INC | COM | 51460610 | 8,833 | 470,608 | SH | DEFINED 1,2 |
| LANDAMERICA FINL GRO | COM | 51493610 | 5,278 | 237,845 | SH | DEFINED 1,2,5 |
| LANDAUER INC | COM | 51476K10 | 9,783 | 173,958 | SH | DEFINED 1,2 |
| LANDEC CORP | COM | 51476610 | 1,974 | 305,047 | SH | DEFINED 1,2 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 3,917 | 217,987 | SH | DEFINED 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 46,588 | 843,677 | SH | DEFINED 1,2,5,6,7 |
| LAS VEGAS SANDS CORP | COM | 51783410 | 76,026 | 1,602,565 | SH | DEFINED 1,2,5,7,8,10 |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 35,409 | 1,409,052 | SH | DEFINED 1,2,3,5 |
| LASERCARD CORP | COM | 51807U10 | 72 | 15,171 | SH | DEFINED 1,5 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 5,834 | 1,863,802 | SH | DEFINED 1,2,5,6 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 155,843 | 3,355,070 | SH | DEFINED 1,2,5,6,7,8, |
| LAWSON PRODS INC | COM | 52077610 | 2,105 | 84,932 | SH | DEFINED 1,2 |
| LAWSON SOFTWARE INC | COM | 52078P10 | 13,444 | 1,849,237 | SH | DEFINED 1,2,6 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 12,612 | 288,017 | SH | DEFINED 1,2,6 |
| LAZARD LTD | SHS A | G5405010 | 16,854 | 493,524 | SH | DEFINED 1,2,5 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 2,190 | 459,042 | SH | DEFINED 1,2 |
| LEAP WIRELESS INTL I | COM NEW | 52186330 | 21,088 | 488,487 | SH | DEFINED 1,2,5 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 4,022 | 483,410 | SH | DEFINED 1,2,5,6 |
| LEAR CORP | COM | 52186510 | 41,932 | 2,957,121 | SH | DEFINED 1,2,5 |
| LEARNING TREE INTL I | COM | 52201510 | 1,483 | 86,715 | SH | DEFINED 1,2 |
| LECG CORP | COM | 52323410 | 3,075 | 351,853 | SH | DEFINED 1,2 |
| LECROY CORP | COM | 52324W10 | 178 | 19,918 | SH | DEFINED 1 |
| LEE ENTERPRISES INC | COM | 52376810 | 4,250 | 1,065,199 | SH | DEFINED 1,2 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| LEGACY RESERVES LP | UNIT LP IN | 52470730 | 343 | 13,815 | SH | DEFINED | 1,2 |
| LEGG MASON INC | COM | 52490110 | 189,545 | 4,350,350 | SH | DEFINED | 1,2,5,6,7,8, |
| LEGGETT & PLATT INC | COM | 52466010 | 112,204 | 6,690,785 | SH | DEFINED | 1,2,5,6,7,8, |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 430,568 | 21,734,886 | SH | DEFINED | 1,2,5,6,7,8, |
| LEHMAN BROS HLDGS IN | 7.25%CONV | 52523J45 | 601 | 750 | SH | DEFINED | 1 |
| LENNAR CORP | CL A | 52605710 | 89,299 | 7,236,532 | SH | DEFINED | 1,2,5,6,7,8, |
| LENNOX INTL INC | COM | 52610710 | 27,747 | 958,101 | SH | DEFINED | 1,2,5,7 |
| LEUCADIA NATL CORP | COM | 52728810 | 256,906 | 5,473,063 | SH | DEFINED | 1,2,5,6,7,8, |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 59,259 | 20,087,788 | SH | DEFINED | 1,2,5,7,8,10 |
| LEXICON PHARMACEUTIC | COM | 52887210 | 1,327 | 829,378 | SH | DEFINED | 1,2,5,6 |
| LEXINGTON REALTY TRU | COM | 52904310 | 25,357 | 1,860,356 | SH | DEFINED | 1,2,3,5 |
| LEXMARK INTL NEW | CL A | 52977110 | 128,009 | 3,829,160 | SH | DEFINED | 1,2,5,6,7,8, |
| LG DISPLAY CO LTD | SPONS ADR | 50186V10 | 925 | 49,534 | SH | DEFINED | 1,2 |
| LHC GROUP INC | COM | 50187A10 | 12,096 | 520,269 | SH | DEFINED | 1,2,6 |
| LIBBEY INC | COM | 52989810 | 1,301 | 174,929 | SH | DEFINED | 1,2 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 112,892 | 3,591,868 | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 31,897 | 1,050,626 | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY MEDIA CORP N | INT COM SE | 53071M10 | 130,782 | 8,860,540 | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY MEDIA CORP N | CAP COM SE | 53071M30 | 23,766 | 1,650,414 | SH | DEFINED | 1,2,5,6,7,12 |
| LIBERTY MEDIA CORP N | ENT COM SE | 53071M50 | 164,266 | 6,779,466 | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY MEDIA CORP N | DEB 3.12 | 530718AF | 782 | 750,000 | SH | DEFINED | 1 |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 103,124 | 3,110,837 | SH | DEFINED | 1,2,3,5,7,8, |
| LIFE PARTNERS HOLDIN | COM | 53215T10 | 1,424 | 71,257 | SH | DEFINED | 1,2 |
| LIFE SCIENCES RESH I | COM | 53216910 | 2,846 | 100,775 | SH | DEFINED | 1,2 |
| LIFE TIME FITNESS IN | COM | 53217R20 | 22,523 | 762,199 | SH | DEFINED | 1,2,6 |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 28,385 | 1,002,987 | SH | DEFINED | 1,2,5,7 |
| LIFETIME BRANDS INC | COM | 53222Q10 | 141 | 17,276 | SH | DEFINED | 1,2 |
| LIFEWAY FOODS INC | COM | 53191410 | 254 | 21,368 | SH | DEFINED | 1 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M |
|-----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 3,227 | 1,241,026 | SH | DEFINED 1,2,6 |
| LILLY ELI & CO | COM | 53245710 | 1,497,297 | 32,437,113 | SH | DEFINED 1,2,5,6,7,8, |
| LIME ENERGY CO | COM NEW | 53261U20 | 134 | 20,613 | SH | DEFINED 1,2 |
| LIMELIGHT NETWORKS I | COM | 53261M10 | 893 | 233,893 | SH | DEFINED 1,2,6 |
| LIMITED BRANDS INC | COM | 53271610 | 158,248 | 9,391,595 | SH | DEFINED 1,2,5,6,7,8, |
| LIN TV CORP | CL A | 53277410 | 3,964 | 665,023 | SH | DEFINED 1,2 |
| LINCARE HLDGS INC | COM | 53279110 | 54,040 | 1,902,804 | SH | DEFINED 1,2,5,7,12 |
| LINCOLN EDL SVCS COR | COM | 53353510 | 527 | 45,333 | SH | DEFINED 1,2 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 65,402 | 831,024 | SH | DEFINED 1,2,5 |
| LINCOLN NATL CORP IN | COM | 53418710 | 407,987 | 9,002,362 | SH | DEFINED 1,2,5,6,7,8, |
| LINDSAY CORP | COM | 53555510 | 15,572 | 183,266 | SH | DEFINED 1,2,5,6 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 220,725 | 6,776,937 | SH | DEFINED 1,2,5,6,7,8, |
| LINN ENERGY LLC | UNIT LTD L | 53602010 | 3,884 | 156,312 | SH | DEFINED 1,2 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 148 | 57,316 | SH | DEFINED 1,2,6 |
| LIONS GATE ENTMTNT CO | COM NEW | 53591920 | 303 | 29,201 | SH | DEFINED 1,2,6 |
| LIPID SCIENCES INC A | COM | 53630P10 | 5 | 11,399 | SH | DEFINED 1 |
| LIQUIDITY SERVICES I | COM | 53635B10 | 1,790 | 155,226 | SH | DEFINED 1,2,6 |
| LITHIA MTRS INC | CL A | 53679710 | 229 | 46,525 | SH | DEFINED 1,2,5 |
| LITTELFUSE INC | COM | 53700810 | 17,549 | 556,229 | SH | DEFINED 1,2,6 |
| LIVE NATION INC | COM | 53803410 | 12,962 | 1,225,102 | SH | DEFINED 1,2,5,6 |
| LIVEPERSON INC | COM | 53814610 | 73 | 25,808 | SH | DEFINED 1,2 |
| LIZ CLAIBORNE INC | COM | 53932010 | 44,352 | 3,134,421 | SH | DEFINED 1,2,5,6,10,1 |
| LKQ CORP | COM | 50188920 | 24,054 | 1,331,135 | SH | DEFINED 1,2,5,6 |

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| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 2,425 | 98,307 | SH | DEFINED | 1,2 |
| LMI AEROSPACE INC | COM | 50207910 | 1,852 | 105,431 | SH | DEFINED | 1,2,5 |
| LOCKHEED MARTIN CORP | DBCV | 539830AP | 476 | 350,000 | SH | DEFINED | 1 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 7,463,903 | 75,652,781 | SH | DEFINED | 1,2,5,6,7,8, |
| LOGNET INTERACTIVE | COM | 54021110 | 141 | 28,693 | SH | DEFINED | 1,2 |
| LODGIAN INC | COM PAR \$. | 54021P40 | 2,204 | 281,536 | SH | DEFINED | 1,2 |
| LOEWS CORP | COM | 54042410 | 561,034 | 11,962,343 | SH | DEFINED | 1,2,5,6,7,8, |
| LOGITECH INTL S A | SHS | H5043023 | 998 | 37,244 | SH | DEFINED | 1 |
| LO-JACK CORP | COM | 53945110 | 1,487 | 186,860 | SH | DEFINED | 1 |
| LONGS DRUG STORES CO | COM | 54316210 | 25,171 | 597,746 | SH | DEFINED | 1,2,5 |
| LOOPNET INC | COM | 54352430 | 4,498 | 398,029 | SH | DEFINED | 1,2,6 |
| LORAL SPACE & COMMUN | COM | 54388110 | 3,115 | 176,788 | SH | DEFINED | 1,2 |
| LORILLARD INC | COM | 54414710 | 344,786 | 4,985,335 | SH | DEFINED | 1,2,5,6,7,8, |
| LOUISIANA PAC CORP | COM | 54634710 | 26,952 | 3,174,571 | SH | DEFINED | 1,2,5 |
| LOWES COS INC | COM | 54866110 | 2,222,957 | 107,130,443 | SH | DEFINED | 1,2,5,6,7,8, |
| LSB INDS INC | COM | 50216010 | 4,509 | 227,749 | SH | DEFINED | 1,2 |
| LSI CORPORATION | COM | 50216110 | 122,852 | 20,008,401 | SH | DEFINED | 1,2,5,6,7,8, |
| LSI INDS INC | COM | 50216C10 | 2,214 | 272,638 | SH | DEFINED | 1,2 |
| LTC PPTYS INC | COM | 50217510 | 11,199 | 438,164 | SH | DEFINED | 1,2,3,5 |
| LTX CORP | COM | 50239210 | 1,977 | 898,616 | SH | DEFINED | 1,2,5 |
| LUBRIZOL CORP | COM | 54927110 | 142,179 | 3,068,841 | SH | DEFINED | 1,2,5,7 |
| LUBYS INC | COM | 54928210 | 1,447 | 237,155 | SH | DEFINED | 1,2 |
| LUCENT TECHNOLOGIES | DBCV 2.87 | 549463AH | 396 | 500,000 | SH | DEFINED | 1 |
| LUFKIN INDS INC | COM | 54976410 | 21,134 | 253,767 | SH | DEFINED | 1,2,6 |
| LULULEMON ATHLETICA | COM | 55002110 | 7,311 | 251,572 | SH | DEFINED | 1,2,6 |
| LUMBER LIQUIDATORS I | COM | 55003Q10 | 1,200 | 92,334 | SH | DEFINED | 1,2 |
| LUMINEX CORP DEL | COM | 55027E10 | 11,116 | 540,926 | SH | DEFINED | 1,2,5,6 |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 1,352 | 57,941 | SH | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 8,780 | 699,593 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| M & F WORLDWIDE CORP | COM | 55254110 | 8,518 | 216,691 | SH | DEFINED 1,2,5,6 |
| M & T BK CORP | COM | 55261F10 | 210,164 | 2,979,357 | SH | DEFINED 1,2,5,6,7,8, |
| M D C HLDGS INC | COM | 55267610 | 56,102 | 1,436,313 | SH | DEFINED 1,2,5,6 |
| M/I HOMES INC | COM | 55305B10 | 3,665 | 233,012 | SH | DEFINED 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 272 | 33,985 | SH | DEFINED 1,2 |
| MACERICH CO | COM | 55438210 | 152,396 | 2,452,852 | SH | DEFINED 1,2,3,5,7,8, |
| MAC-GRAY CORP | COM | 55415310 | 136 | 11,600 | SH | DEFINED 1 |
| MACK CALI RLTY CORP | COM | 55448910 | 65,697 | 1,922,637 | SH | DEFINED 1,2,3,5 |
| MACQUARIE INFRASTR C | MEMBERSHIP | 55608B10 | 1,471 | 58,174 | SH | DEFINED 1,2 |
| MACROVISION SOLUTION | COM | 55611C10 | 28,853 | 1,928,700 | SH | DEFINED 1,2,5,6,7 |
| MACYS INC | COM | 55616P10 | 274,749 | 14,147,724 | SH | DEFINED 1,2,5,6,7,8, |
| MADDEN STEVEN LTD | COM | 55626910 | 5,602 | 304,793 | SH | DEFINED 1,2,5 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 24,055 | 649,614 | SH | DEFINED 1,2,6 |
| MAGELLAN MIDSTREAM H | COM LP INT | 55907R10 | 429 | 19,076 | SH | DEFINED 1,2 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 3,357 | 94,323 | SH | DEFINED 1,2 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 3,760 | 619,465 | SH | DEFINED 1,2 |
| MAGNA ENTMT CORP | CL A | 55921110 | 81 | 144,376 | SH | DEFINED 1,2,5 |
| MAGNETEK INC | COM | 55942410 | 230 | 54,326 | SH | DEFINED 1,5 |
| MAGUIRE PPTYS INC | COM | 55977510 | 14,678 | 1,206,043 | SH | DEFINED 1,2,3,5,8 |
| MAGYAR TELEKOM TELEC | SPONSORED | 55977610 | 287 | 11,907 | SH | DEFINED 1 |
| MAIDEN HOLDINGS LTD | SHS | G5753U11 | 4,055 | 633,600 | SH | DEFINED 1,2 |
| MAIDENFORM BRANDS IN | COM | 56030510 | 6,603 | 489,127 | SH | DEFINED 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 5,553 | 358,252 | SH | DEFINED | 1,2 |
| MAIR HOLDINGS INC | COM | 56063510 | 67 | 16,449 | SH | DEFINED | 1 |
| MAJESCO ENTERTAINMEN | COM NEW | 56069020 | 16 | 18,100 | SH | DEFINED | 1 |
| MAKITA CORP | ADR NEW | 56087730 | 276 | 6,736 | SH | DEFINED | 1,2 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 16,392 | 690,768 | SH | DEFINED | 1,2,5,6 |
| MANITOWOC INC | COM | 56357110 | 149,310 | 4,589,903 | SH | DEFINED | 1,2,5,6,7,8, |
| MANNATECH INC | COM | 56377110 | 8,112 | 1,491,251 | SH | DEFINED | 1,2 |
| MANNKIND CORP | COM | 56400P20 | 2,194 | 731,434 | SH | DEFINED | 1,2,6 |
| MANPOWER INC | COM | 56418H10 | 95,321 | 1,636,695 | SH | DEFINED | 1,2,5,7,8,10 |
| MANTECH INTL CORP | CL A | 56456310 | 20,588 | 427,843 | SH | DEFINED | 1,2,6 |
| MANULIFE FINL CORP | COM | 56501R10 | 7,573 | 218,180 | SH | DEFINED | 1,5,13 |
| MAP PHARMACEUTICALS | COM | 56509R10 | 1,026 | 99,369 | SH | DEFINED | 1,2 |
| MARATHON OIL CORP | COM | 56584910 | 1,314,782 | 25,347,643 | SH | DEFINED | 1,2,5,6,7,8, |
| MARCHEX INC | CL B | 56624R10 | 4,383 | 355,802 | SH | DEFINED | 1,2,6 |
| MARCUS CORP | COM | 56633010 | 5,710 | 381,918 | SH | DEFINED | 1,2 |
| MARINE PRODS CORP | COM | 56842710 | 1,243 | 188,292 | SH | DEFINED | 1,2 |
| MARINEMAX INC | COM | 56790810 | 1,794 | 250,203 | SH | DEFINED | 1,2 |
| MARINER ENERGY INC | COM | 56845T30 | 52,389 | 1,417,077 | SH | DEFINED | 1,2,5 |
| MARKEL CORP | COM | 57053510 | 36,928 | 100,621 | SH | DEFINED | 1,2,5,12 |
| MARKETAXESS HLDGS IN | COM | 57060D10 | 3,474 | 459,474 | SH | DEFINED | 1,2,6 |
| MARKWEST ENERGY PART | UNIT LTD P | 57075910 | 2,042 | 57,300 | SH | DEFINED | 1,2 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 277,235 | 10,565,377 | SH | DEFINED | 1,2,5,6,7,8, |
| MARSH & MCLENNAN COS | COM | 57174810 | 420,008 | 15,819,518 | SH | DEFINED | 1,2,5,6,7,8, |
| MARSHALL & ILSLEY CO | COM | 57183710 | 137,853 | 8,992,342 | SH | DEFINED | 1,2,5,6,7,8, |
| MARSHALL EDWARDS INC | COM | 57232230 | 85 | 33,136 | SH | DEFINED | 1 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 85,553 | 2,537,920 | SH | DEFINED | 1,2,5,6,7,8, |
| MARTEN TRANS LTD | COM | 57307510 | 3,418 | 214,031 | SH | DEFINED | 1,2 |
| MARTHA STEWART LIVIN | CL A | 57308310 | 2,684 | 362,768 | SH | DEFINED | 1,2,6 |
| MARTIN MARIETTA MATL | COM | 57328410 | 84,009 | 810,974 | SH | DEFINED | 1,2,5,7,8,10 |
| MARTIN MIDSTREAM PRT | UNIT L P I | 57333110 | 270 | 8,231 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| MARVEL ENTERTAINMENT | COM | 57383T10 | 46,069 | 1,433,370 | SH | DEFINED 1,2,5,6,7,8 |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 112,521 | 6,371,507 | SH | DEFINED 1,2,5,7,8,10 |
| MASCO CORP | COM | 57459910 | 157,350 | 10,003,147 | SH | DEFINED 1,2,5,6,7,8, |
| MASIMO CORP | COM | 57479510 | 22,732 | 661,780 | SH | DEFINED 1,2,6 |
| MASSBANK CORP READ M | COM | 57615210 | 1,663 | 42,010 | SH | DEFINED 1,2 |
| MASSEY ENERGY CORP | COM | 57620610 | 288,079 | 3,072,839 | SH | DEFINED 1,2,5,6,7,10 |
| MASTEC INC | COM | 57632310 | 6,589 | 618,109 | SH | DEFINED 1,2,5 |
| MASTERCARD INC | CL A | 57636Q10 | 344,162 | 1,296,180 | SH | DEFINED 1,2,5,7,8,10 |
| MATERIAL SCIENCES CO | COM | 57667410 | 123 | 15,138 | SH | DEFINED 1 |
| MATRIX SVC CO | COM | 57685310 | 9,956 | 431,762 | SH | DEFINED 1,2,5,6 |
| MATRIX INITIATIVES | COM | 57685L10 | 205 | 12,292 | SH | DEFINED 1 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 4,147 | 193,610 | SH | DEFINED 1,2 |
| MATTEL INC | COM | 57708110 | 167,395 | 9,777,744 | SH | DEFINED 1,2,5,6,7,8, |
| MATTHEWS INTL CORP | CL A | 57712810 | 37,819 | 835,587 | SH | DEFINED 1,2,5,6 |
| MATTSON TECHNOLOGY I | COM | 57722310 | 4,331 | 909,923 | SH | DEFINED 1,2,6 |
| MAUI LD & PINEAPPLE | COM | 57734510 | 1,962 | 66,609 | SH | DEFINED 1,2 |
| MAX CAPITAL GROUP LT | SHS | G6052F10 | 19,243 | 902,161 | SH | DEFINED 1,2,5 |
| MAXIMUS INC | COM | 57793310 | 14,299 | 410,654 | SH | DEFINED 1,2,5 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 2,167 | 204,023 | SH | DEFINED 1,2 |
| MXYGEN INC | COM | 57777610 | 1,346 | 397,062 | SH | DEFINED 1,2 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 11,507 | 512,101 | SH | DEFINED 1,2 |

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| MBIA INC | COM | 55262C10 | 26,485 | 6,033,018 | SH | DEFINED | 1,2,5,6,10,1 |
| MBT FINL CORP | COM | 57887710 | 110 | 18,417 | SH | DEFINED | 1 |
| MCAFEE INC | COM | 57906410 | 116,362 | 3,419,409 | SH | DEFINED | 1,2,5,7,8,10 |
| MCCLATCHY CO | CL A | 57948910 | 7,797 | 1,150,048 | SH | DEFINED | 1,2,5,8,13 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 132,667 | 3,720,342 | SH | DEFINED | 1,2,5,6,7,8, |
| MCCORMICK & SCHMICKS | COM | 57979310 | 154 | 16,015 | SH | DEFINED | 1,2 |
| MCDERMOTT INTL INC | COM | 58003710 | 306,588 | 4,953,755 | SH | DEFINED | 1,2,5,7,8,10 |
| MCDONALDS CORP | COM | 58013510 | 2,406,172 | 42,799,220 | SH | DEFINED | 1,2,5,6,7,8, |
| MCG CAPITAL CORP | COM | 58047P10 | 5,657 | 1,421,313 | SH | DEFINED | 1,2 |
| MCGRATH RENTCORP | COM | 58058910 | 8,732 | 355,096 | SH | DEFINED | 1,2 |
| MCGRAW HILL COS INC | COM | 58064510 | 411,413 | 10,254,562 | SH | DEFINED | 1,2,5,6,7,8, |
| MCKESSON CORP | COM | 58155Q10 | 534,218 | 9,554,965 | SH | DEFINED | 1,2,5,6,7,8, |
| MCMORAN EXPLORATION | COM | 58241110 | 61,072 | 2,219,169 | SH | DEFINED | 1,2,6,7 |
| MDRNA INC | COM | 55276N10 | 38 | 30,945 | SH | DEFINED | 1,2 |
| MDU RES GROUP INC | COM | 55269010 | 141,791 | 4,067,454 | SH | DEFINED | 1,2,5,7,8,10 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 2,386 | 450,234 | SH | DEFINED | 1,2 |
| MEADWESTVACO CORP | COM | 58333410 | 139,894 | 5,868,053 | SH | DEFINED | 1,2,5,6,7,8, |
| MEASUREMENT SPECIALT | COM | 58342110 | 4,738 | 269,357 | SH | DEFINED | 1,2 |
| MECHEL OAO | SPONSORED | 58384010 | 85,287 | 1,721,588 | SH | DEFINED | 1,2,4,5,7 |
| MEDALLION FINL CORP | COM | 58392810 | 1,562 | 165,817 | SH | DEFINED | 1,2 |
| MEDAREX INC | COM | 58391610 | 25,176 | 3,808,844 | SH | DEFINED | 1,2,5,6,8 |
| MEDASSETS INC | COM | 58404510 | 3,562 | 208,940 | SH | DEFINED | 1,2,6 |
| MEDCATH CORP | COM | 58404W10 | 6,233 | 346,661 | SH | DEFINED | 1,2,6 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 721,436 | 15,284,661 | SH | DEFINED | 1,2,5,6,7,8, |
| MEDIA GEN INC | CL A | 58440410 | 6,471 | 541,546 | SH | DEFINED | 1,2 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 5,434 | 1,017,528 | SH | DEFINED | 1,2,5,6 |
| MEDICAL ACTION INDS | COM | 58449L10 | 1,917 | 184,855 | SH | DEFINED | 1,2 |
| MEDICAL PPTYS TRUST | COM | 58463J30 | 14,743 | 1,456,843 | SH | DEFINED | 1,2,3 |
| MEDICAL STAFFING NET | COM | 58463F10 | 41 | 10,578 | SH | DEFINED | 1 |
| MEDICINES CO | COM | 58468810 | 18,024 | 909,387 | SH | DEFINED | 1,2,5,6 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 32,414 | 1,559,865 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|---------------|---------------|-------------------|---|---------|--------------|
| MEDIFAST INC | COM | 58470H10 | 123 | 23,352 | SH | DEFINED | 1,2,5 |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 1,052 | 311,157 | SH | DEFINED | 1,2,5,6 |
| MEDIVATION INC | COM | 58501N10 | 3,675 | 310,657 | SH | DEFINED | 1,2,6 |
| MEDTRONIC INC | NOTE | 1.62 585055AM | 802 | 750,000 | SH | DEFINED | 1 |
| MEDTRONIC INC | COM | 58505510 | 1,935,744 | 37,405,680 | SH | DEFINED | 1,2,5,6,7,8, |
| MEMC ELECTR MATLS IN | COM | 55271510 | 412,580 | 6,704,256 | SH | DEFINED | 1,2,5,6,7,8, |
| MEMORY PHARMACEUTICA | COM | 58606R40 | 35 | 89,900 | SH | DEFINED | 1 |
| MENS WEARHOUSE INC | COM | 58711810 | 25,207 | 1,547,365 | SH | DEFINED | 1,2,5,6 |
| MENTOR CORP MINN | COM | 58718810 | 15,143 | 544,315 | SH | DEFINED | 1,2,5,6 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 34,278 | 2,169,478 | SH | DEFINED | 1,2,5 |
| MERCADOLIBRE INC | COM | 58733R10 | 15,595 | 452,153 | SH | DEFINED | 1,2,6 |
| MERCANTILE BANK CORP | COM | 58737610 | 76 | 10,623 | SH | DEFINED | 1,5 |
| MERCER INTL INC | COM | 58805610 | 3,115 | 416,392 | SH | DEFINED | 1,2 |
| MERCK & CO INC | COM | 58933110 | 2,864,223 | 75,994,242 | SH | DEFINED | 1,2,5,6,7,8, |
| MERCURY COMPUTER SYS | COM | 58937810 | 2,736 | 363,295 | SH | DEFINED | 1,2,5 |
| MERCURY GENL CORP NE | COM | 58940010 | 43,654 | 934,371 | SH | DEFINED | 1,2,5,12 |
| MEREDITH CORP | COM | 58943310 | 26,548 | 938,424 | SH | DEFINED | 1,2,5,6,10,1 |
| MERGE HEALTHCARE INC | COM | 58949910 | 49 | 41,957 | SH | DEFINED | 1,5 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 16,752 | 622,287 | SH | DEFINED | 1,2,6 |
| MERIDIAN INTERSTAT B | COM | 58964Q10 | 1,060 | 109,045 | SH | DEFINED | 1,2 |

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|----------------------|-----|----------|-----------|-------------|----|---------|--------------|
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 4,389 | 1,487,744 | SH | DEFINED | 1,2,5 |
| MERIT MED SYS INC | COM | 58988910 | 8,213 | 558,714 | SH | DEFINED | 1,2,6 |
| MERITAGE HOMES CORP | COM | 59001A10 | 39,179 | 2,582,639 | SH | DEFINED | 1,2,5,6 |
| MERIX CORP | COM | 59004910 | 89 | 38,729 | SH | DEFINED | 1,5 |
| MERRILL LYNCH & CO I | COM | 59018810 | 2,598,178 | 81,935,612 | SH | DEFINED | 1,2,5,6,7,8, |
| MERUELO MADDUX PROPE | COM | 59047310 | 1,586 | 727,616 | SH | DEFINED | 1,2 |
| MESA AIR GROUP INC | COM | 59047910 | 20 | 38,268 | SH | DEFINED | 1 |
| MET PRO CORP | COM | 59087630 | 1,952 | 146,233 | SH | DEFINED | 1,2 |
| METABOLIX INC | COM | 59101880 | 2,060 | 210,250 | SH | DEFINED | 1,2 |
| METALICO INC | COM | 59117610 | 5,413 | 308,956 | SH | DEFINED | 1,2,6 |
| METALLINE MINING INC | COM | 59125710 | 22 | 13,367 | SH | DEFINED | 1,2 |
| METAVANTE TECHNOLOGI | COM | 59140710 | 38,337 | 1,694,840 | SH | DEFINED | 1,2,5,6,7,12 |
| METHANEX CORP | COM | 59151K10 | 1,114 | 39,741 | SH | DEFINED | 1 |
| METHODE ELECTRS INC | COM | 59152020 | 19,156 | 1,833,117 | SH | DEFINED | 1,2 |
| METLIFE INC | COM | 59156R10 | 1,290,193 | 24,449,360 | SH | DEFINED | 1,2,5,6,7,8, |
| METROCORP BANCSHARES | COM | 59165010 | 122 | 10,154 | SH | DEFINED | 1 |
| METROPCS COMMUNICATI | COM | 59170810 | 51,961 | 2,933,964 | SH | DEFINED | 1,2,5,7,8,10 |
| METROPOLITAN HEALTH | COM | 59214210 | 45 | 25,154 | SH | DEFINED | 1,5 |
| METTLER TOLEDO INTER | COM | 59268810 | 33,468 | 352,814 | SH | DEFINED | 1,2,5,6 |
| MF GLOBAL LTD | SHS | G6064210 | 4,876 | 772,779 | SH | DEFINED | 1,2,5,6,7 |
| MFA MTG INVTS INC | COM | 55272X10 | 27,081 | 4,153,456 | SH | DEFINED | 1,2,7,8 |
| MGE ENERGY INC | COM | 55277P10 | 11,581 | 355,017 | SH | DEFINED | 1,2 |
| MGIC INVT CORP WIS | COM | 55284810 | 21,167 | 3,464,258 | SH | DEFINED | 1,2,5,6,10,1 |
| MGM MIRAGE | COM | 55295310 | 51,475 | 1,518,889 | SH | DEFINED | 1,2,5,7,8,10 |
| MGP INGREDIENTS INC | COM | 55302G10 | 72 | 12,421 | SH | DEFINED | 1,2 |
| MICREL INC | COM | 59479310 | 11,910 | 1,301,596 | SH | DEFINED | 1,2,5,6 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 168,025 | 5,501,810 | SH | DEFINED | 1,2,5,6,7,8, |
| MICRON TECHNOLOGY IN | COM | 59511210 | 155,148 | 25,858,040 | SH | DEFINED | 1,2,5,6,7,8, |
| MICRONETICS INC DEL | COM | 59512510 | 85 | 10,033 | SH | DEFINED | 1 |
| MICROS SYS INC | COM | 59490110 | 59,568 | 1,953,706 | SH | DEFINED | 1,2,6,7 |
| MICROSEMI CORP | COM | 59513710 | 36,600 | 1,453,533 | SH | DEFINED | 1,2,5,6 |
| MICROSOFT CORP | COM | 59491810 | 7,381,964 | 268,337,481 | SH | DEFINED | 1,2,5,6,7,8, |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|
| MICROSTRATEGY INC | CL A NEW | 59497240 | 18,250 | 281,857 | SH | DEFINED 1,2,5,6 |
| MICROTUNE INC DEL | COM | 59514P10 | 2,481 | 716,939 | SH | DEFINED 1,2,5 |
| MICROVISION INC DEL | COM | 59496010 | 1,898 | 690,082 | SH | DEFINED 1,2 |
| MICRUS ENDOVASCULAR | COM | 59518V10 | 2,487 | 177,410 | SH | DEFINED 1,2,5 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 42,232 | 827,434 | SH | DEFINED 1,2,3 |
| MIDAS GROUP INC | COM | 59562610 | 4,175 | 309,235 | SH | DEFINED 1,2 |
| MIDDLEBROOK PHARMACE | COM | 59608710 | 1,461 | 432,106 | SH | DEFINED 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 12,068 | 274,836 | SH | DEFINED 1,2,6 |
| MIDDLESEX WATER CO | COM | 59668010 | 2,555 | 154,019 | SH | DEFINED 1,2,5 |
| MIDWAY GAMES INC | COM | 59814810 | 774 | 351,619 | SH | DEFINED 1,2 |
| MIDWEST BANC HOLDING | COM | 59825110 | 1,702 | 349,471 | SH | DEFINED 1,2 |
| MILLER HERMAN INC | COM | 60054410 | 33,823 | 1,358,892 | SH | DEFINED 1,2,5,6,8 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 11,930 | 115,262 | SH | DEFINED 1,5,12 |
| MILLIPORE CORP | COM | 60107310 | 111,836 | 1,648,043 | SH | DEFINED 1,2,5,6,7,8, |
| MINDSPEED TECHNOLOGI | COM | 60268210 | 111 | 126,124 | SH | DEFINED 1,2,5 |
| MINE SAFETY APPLIANC | COM | 60272010 | 28,002 | 700,219 | SH | DEFINED 1,2,5,6 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 37,759 | 593,787 | SH | DEFINED 1,2,5 |
| MINRAD INTL INC | COM | 60443P10 | 32 | 15,782 | SH | DEFINED 1,2 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 2,423 | 646,266 | SH | DEFINED 1,2 |

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|----------------------|-----------|----------|-----------|-------------|----|---------|---------------|
| MIRANT CORP NEW | COM | 60467R10 | 151,872 | 3,879,224 | SH | DEFINED | 1,2,5,7,8,10 |
| MISSION WEST PPTYS I | COM | 60520310 | 3,080 | 281,004 | SH | DEFINED | 1,2,3,5 |
| MITCHAM INDS INC | COM | 60650110 | 1,669 | 97,744 | SH | DEFINED | 1,2 |
| MITSUBISHI UFJ FINL | SPONSORED | 60682210 | 4,331 | 492,181 | SH | DEFINED | 1,2 |
| MITSUI & CO LTD | ADR | 60682720 | 2,335 | 5,296 | SH | DEFINED | 1,2 |
| MIVA INC | COM | 55311R10 | 61 | 57,805 | SH | DEFINED | 1,5 |
| MIZUHO FINL GROUP IN | SPONSORED | 60687Y10 | 320 | 34,565 | SH | DEFINED | 1 |
| MKS INSTRUMENT INC | COM | 55306N10 | 37,331 | 1,704,605 | SH | DEFINED | 1,2,5 |
| MOBILE MINI INC | COM | 60740F10 | 12,063 | 603,165 | SH | DEFINED | 1,2,5,6 |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 113,755 | 1,484,856 | SH | DEFINED | 1,2,4,5,7 |
| MODINE MFG CO | COM | 60782810 | 9,228 | 746,025 | SH | DEFINED | 1,2,5 |
| MODTECH HLDGS INC | COM | 60783C10 | 1 | 13,960 | SH | DEFINED | 1 |
| MOHAWK INDS INC | COM | 60819010 | 95,003 | 1,482,110 | SH | DEFINED | 1,2,5,7,8,10 |
| MOLECULAR INSIGHT PH | COM | 60852M10 | 1,082 | 196,395 | SH | DEFINED | 1,2 |
| MOLEX INC | COM | 60855410 | 84,415 | 3,458,215 | SH | DEFINED | 1,2,5,6,10,11 |
| MOLEX INC | CL A | 60855420 | 2,681 | 117,014 | SH | DEFINED | 1,2,5,12 |
| MOLINA HEALTHCARE IN | COM | 60855R10 | 11,399 | 468,322 | SH | DEFINED | 1,2 |
| MOLSON COORS BREWING | CL B | 60871R20 | 250,937 | 4,618,755 | SH | DEFINED | 1,2,5,6,7,8,9 |
| MOMENTA PHARMACEUTIC | COM | 60877T10 | 9,547 | 776,219 | SH | DEFINED | 1,2,5,6 |
| MONACO COACH CORP | COM | 60886R10 | 238 | 78,153 | SH | DEFINED | 1,2 |
| MONARCH CASINO & RES | COM | 60902710 | 5,147 | 436,147 | SH | DEFINED | 1,2,6 |
| MONEYGRAM INTL INC | COM | 60935Y10 | 243 | 269,644 | SH | DEFINED | 1,2,5 |
| MONMOUTH REAL ESTATE | CL A | 60972010 | 1,523 | 237,947 | SH | DEFINED | 1,2,3 |
| MONOGRAM BIOSCIENCES | COM | 60975U10 | 171 | 155,183 | SH | DEFINED | 1 |
| MONOLITHIC PWR SYS I | COM | 60983910 | 7,816 | 361,539 | SH | DEFINED | 1,2,6 |
| MONOTYPE IMAGING HOL | COM | 61022P10 | 5,713 | 469,046 | SH | DEFINED | 1,2,6 |
| MONRO MUFFLER BRAKE | COM | 61023610 | 4,061 | 262,026 | SH | DEFINED | 1,2,5 |
| MONSANTO CO NEW | COM | 61166W10 | 2,114,630 | 16,724,376 | SH | DEFINED | 1,2,5,6,7,8,9 |
| MONSTER WORLDWIDE IN | COM | 61174210 | 73,125 | 3,548,057 | SH | DEFINED | 1,2,5,6,7,8,9 |
| MONTPELIER RE HOLDIN | SHS | G6218510 | 26,076 | 1,767,859 | SH | DEFINED | 1,2,5 |
| MOODYS CORP | COM | 61536910 | 241,285 | 7,005,948 | SH | DEFINED | 1,2,5,6,7,8,9 |
| MOOG INC | CL A | 61539420 | 24,186 | 649,456 | SH | DEFINED | 1,2 |
| MORGAN STANLEY | COM NEW | 61744644 | 6,548,281 | 181,543,696 | SH | DEFINED | 1,2,5,6,7,8,9 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|-----------------------|
| MORGANS HOTEL GROUP | COM | 61748W10 | 3,798 | 368,748 | SH | DEFINED 1,2,6 |
| MORNINGSTAR INC | COM | 61770010 | 8,971 | 124,548 | SH | DEFINED 1,2,6 |
| MORTONS RESTAURANT G | COM | 61943010 | 96 | 13,944 | SH | DEFINED 1,2 |
| MOSAIC CO | COM | 61945A10 | 376,061 | 2,598,899 | SH | DEFINED 1,2,5,7,8,10 |
| MOSYS INC | COM | 61971810 | 153 | 31,222 | SH | DEFINED 1 |
| MOTOROLA INC | COM | 62007610 | 485,978 | 66,209,490 | SH | DEFINED 1,2,5,6,7,8,9 |
| MOVADO GROUP INC | COM | 62458010 | 6,942 | 350,631 | SH | DEFINED 1,2 |
| MOVE INC COM | COM | 62458M10 | 5,522 | 2,369,802 | SH | DEFINED 1,2,5,6 |
| MPS GROUP INC | COM | 55340910 | 29,366 | 2,762,560 | SH | DEFINED 1,2,5 |
| MRV COMMUNICATIONS I | COM | 55347710 | 2,518 | 2,115,730 | SH | DEFINED 1,2,5,6 |
| MSC INDL DIRECT INC | CL A | 55353010 | 33,646 | 762,769 | SH | DEFINED 1,2,5,6 |
| MSC SOFTWARE CORP | COM | 55353110 | 6,966 | 634,406 | SH | DEFINED 1,2,6 |
| MSCI INC | CL A | 55354G10 | 14,133 | 389,446 | SH | DEFINED 1,2,5,6 |
| MTR GAMING GROUP INC | COM | 55376910 | 122 | 25,678 | SH | DEFINED 1,2,5,6 |
| MTS SYS CORP | COM | 55377710 | 12,200 | 340,010 | SH | DEFINED 1,2,6 |
| MUELLER INDS INC | COM | 62475610 | 23,404 | 726,817 | SH | DEFINED 1,2,5 |
| MUELLER WTR PRODS IN | COM SER A | 62475810 | 15,082 | 1,868,859 | SH | DEFINED 1,2 |
| MUELLER WTR PRODS IN | COM SER B | 62475820 | 971 | 113,702 | SH | DEFINED 1,2 |

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|----------------------|-------------|---------------|---------|------------|----|---------|--------------|
| MULTI COLOR CORP | COM | 62538310 | 2,340 | 111,478 | SH | DEFINED | 1,2 |
| MULTI FINELINE ELECT | COM | 62541B10 | 4,416 | 159,578 | SH | DEFINED | 1,2,6 |
| MULTIMEDIA GAMES INC | COM | 62545310 | 750 | 169,646 | SH | DEFINED | 1,2,5 |
| MURPHY OIL CORP | COM | 62671710 | 588,713 | 6,004,210 | SH | DEFINED | 1,2,5,6,7,8, |
| MVC CAPITAL INC | COM | 55382910 | 4,368 | 319,054 | SH | DEFINED | 1,2 |
| MWI VETERINARY SUPPL | COM | 55402X10 | 4,002 | 120,880 | SH | DEFINED | 1,2,6 |
| MYERS INDS INC | COM | 62846410 | 3,404 | 417,615 | SH | DEFINED | 1,2,6 |
| MYLAN INC | COM | 62853010 | 106,564 | 8,828,792 | SH | DEFINED | 1,2,5,6,10,1 |
| MYRIAD GENETICS INC | COM | 62855J10 | 44,165 | 970,233 | SH | DEFINED | 1,2,5,6 |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 3,916 | 993,980 | SH | DEFINED | 1,2,5,6 |
| NABORS INDS INC | NOTE | 0.94 629568AP | 1,230 | 1,000,000 | SH | DEFINED | 1 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 474,453 | 9,637,468 | SH | DEFINED | 1,2,5,6,7,8, |
| NACCO INDS INC | CL A | 62957910 | 6,846 | 92,076 | SH | DEFINED | 1,2 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 37,697 | 1,782,356 | SH | DEFINED | 1,2,5,6 |
| NAM TAI ELECTRS INC | COM PAR \$0 | 62986520 | 353 | 27,008 | SH | DEFINED | 1,5 |
| NANOGEN INC | COM | 63007510 | 29 | 76,103 | SH | DEFINED | 1,5 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 36 | 15,558 | SH | DEFINED | 1 |
| NANOSPHERE INC | COM | 63009F10 | 765 | 97,314 | SH | DEFINED | 1,2 |
| NAPCO SEC SYS INC | COM | 63040210 | 78 | 17,109 | SH | DEFINED | 1 |
| NAPSTER INC | COM | 63079710 | 78 | 55,042 | SH | DEFINED | 1,2,5 |
| NARA BANCORP INC | COM | 63080P10 | 6,704 | 624,798 | SH | DEFINED | 1,2,5 |
| NASB FINL INC | COM | 62896810 | 1,085 | 61,010 | SH | DEFINED | 1,2 |
| NASDAQ OMX GROUP INC | COM | 63110310 | 80,083 | 3,016,291 | SH | DEFINED | 1,2,5,7,8,10 |
| NASH FINCH CO | COM | 63115810 | 34,200 | 997,969 | SH | DEFINED | 1,2,7,8 |
| NATCO GROUP INC | CL A | 63227W20 | 19,970 | 366,217 | SH | DEFINED | 1,2,5,6 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 1,176 | 161,737 | SH | DEFINED | 1,2 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 3,805 | 426,135 | SH | DEFINED | 1,2 |
| NATIONAL CINEMEDIA I | COM | 63530910 | 6,724 | 630,724 | SH | DEFINED | 1,2,6 |
| NATIONAL CITY CORP | COM | 63540510 | 117,678 | 24,670,507 | SH | DEFINED | 1,2,5,6,7,8, |
| NATIONAL COAL CORP | COM NEW | 63238120 | 2,777 | 313,044 | SH | DEFINED | 1,2 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 16,712 | 843,182 | SH | DEFINED | 1,2 |
| NATIONAL FUEL GAS CO | COM | 63618010 | 84,729 | 1,424,489 | SH | DEFINED | 1,2,5 |
| NATIONAL GRID PLC | SPON ADR N | 63627430 | 1,452 | 22,011 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 11,179 | 392,099 | SH | DEFINED | 1,2,3 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| NATIONAL HEALTHCARE | COM | 63590610 | 5,944 | 129,704 | SH | DEFINED 1,2,3,5 |
| NATIONAL INSTRS CORP | COM | 63651810 | 37,554 | 1,323,731 | SH | DEFINED 1,2,5,6 |
| NATIONAL INTERSTATE | COM | 63654U10 | 2,378 | 129,374 | SH | DEFINED 1,2 |
| NATIONAL OILWELL VAR | COM | 63707110 | 1,311,955 | 14,787,594 | SH | DEFINED 1,2,5,6,7,8, |
| NATIONAL PENN BANCSH | COM | 63713810 | 36,989 | 2,785,344 | SH | DEFINED 1,2,5 |
| NATIONAL PRESTO INDS | COM | 63721510 | 5,602 | 87,279 | SH | DEFINED 1,2,5 |
| NATIONAL RETAIL PROP | COM | 63741710 | 30,826 | 1,474,941 | SH | DEFINED 1,2,3,5 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 163,938 | 7,981,398 | SH | DEFINED 1,2,5,6,7,8, |
| NATIONAL WESTN LIFE | CL A | 63852210 | 8,123 | 37,176 | SH | DEFINED 1,2 |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 28,066 | 584,593 | SH | DEFINED 1,2,5,7,8,10 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 100,567 | 3,193,623 | SH | DEFINED 1,2,3,5 |
| NATURAL GAS SERVICES | COM | 63886Q10 | 4,545 | 149,113 | SH | DEFINED 1,2 |
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 1,649 | 40,023 | SH | DEFINED 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 7,720 | 368,652 | SH | DEFINED 1,2,6 |
| NATUZZI S P A | ADR | 63905A10 | 38 | 11,801 | SH | DEFINED 1,5 |
| NAUTILUS INC | COM | 63910B10 | 2,656 | 522,744 | SH | DEFINED 1,2,5 |
| NAVARRÉ CORP | COM | 63920810 | 70 | 42,817 | SH | DEFINED 1,5 |

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| NAVIGANT CONSULTING | COM | 63935N10 | 47,044 | 2,405,101 | SH | DEFINED | 1,2,6 |
| NAVIGATORS GROUP INC | COM | 63890410 | 13,862 | 256,461 | SH | DEFINED | 1,2 |
| NAVIOS MARITIME PART | UNIT LPI | Y6226710 | 147 | 10,100 | SH | DEFINED | 1 |
| NAVTEQ CORP | COM | 63936L10 | 98,947 | 1,285,024 | SH | DEFINED | 1,2,5,7,8,10 |
| NBT BANCORP INC | COM | 62877810 | 11,066 | 536,937 | SH | DEFINED | 1,2,5 |
| NBTY INC | COM | 62878210 | 30,048 | 937,254 | SH | DEFINED | 1,2,5,6 |
| NCI BUILDING SYS INC | COM | 62885210 | 13,328 | 362,859 | SH | DEFINED | 1,2 |
| NCI INC | CL A | 62886K10 | 1,863 | 81,411 | SH | DEFINED | 1,2 |
| NCR CORP NEW | COM | 62886E10 | 91,843 | 3,644,553 | SH | DEFINED | 1,2,5,7,12 |
| NEENAH PAPER INC | COM | 64007910 | 4,259 | 254,880 | SH | DEFINED | 1,2,5 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 5,587 | 1,667,711 | SH | DEFINED | 1,2,5,6 |
| NELNET INC | CL A | 64031N10 | 3,242 | 288,696 | SH | DEFINED | 1,2 |
| NEOGEN CORP | COM | 64049110 | 4,210 | 183,923 | SH | DEFINED | 1,2 |
| NEOPHARM INC | COM | 64091910 | 13 | 24,147 | SH | DEFINED | 1 |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 13 | 43,289 | SH | DEFINED | 1,5 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 5,551 | 548,556 | SH | DEFINED | 1,2,6 |
| NET 1 UEPS TECHNOLOG | COM NEW | 64107N20 | 18,629 | 766,623 | SH | DEFINED | 1,2,6 |
| NET SERVICOS DE COMU | SPONSD ADR | 64109T20 | 644 | 51,150 | SH | DEFINED | 1 |
| NETAPP INC | COM | 64110D10 | 220,993 | 10,202,837 | SH | DEFINED | 1,2,5,6,7,8, |
| NETEASE COM INC | SPONSORED | 64110W10 | 451 | 20,700 | SH | DEFINED | 1,2 |
| NETEZZA CORP | COM | 64111N10 | 8,126 | 703,590 | SH | DEFINED | 1,2,6 |
| NETFLIX INC | COM | 64110L10 | 41,480 | 1,591,087 | SH | DEFINED | 1,2,5,6 |
| NETGEAR INC | COM | 64111Q10 | 14,496 | 1,045,860 | SH | DEFINED | 1,2,6 |
| NETLOGIC MICROSYSTEM | COM | 64118B10 | 9,464 | 285,050 | SH | DEFINED | 1,2,5,6 |
| NETSCOUT SYS INC | COM | 64115T10 | 3,907 | 365,824 | SH | DEFINED | 1,2 |
| NETSUITE INC | COM | 64118Q10 | 3,254 | 158,941 | SH | DEFINED | 1,2,6 |
| NETWORK ENGINES INC | COM | 64121A10 | 21 | 17,657 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 105 | 29,542 | SH | DEFINED | 1,2,5 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 2,583 | 616,494 | SH | DEFINED | 1,2,5,6 |
| NEUROGEN CORP | COM | 64124E10 | 37 | 35,994 | SH | DEFINED | 1,2 |
| NEUSTAR INC | CL A | 64126X20 | 26,233 | 1,216,752 | SH | DEFINED | 1,2,5,6 |
| NEUTRAL TANDEM INC | COM | 64128B10 | 3,696 | 211,205 | SH | DEFINED | 1,2,6 |
| NEVADA GOLD & CASINO | COM NEW | 64126Q20 | 42 | 34,000 | SH | DEFINED | 1 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 99 | 25,324 | SH | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 25,558 | 782,777 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| NEW MOTION INC | COM | 64754V10 | 44 | 10,587 | SH | DEFINED | 1 |
| NEW ORIENTAL ED & TE | SPON ADR | 64758110 | 7,998 | 136,905 | SH | DEFINED | 1,2,7 |
| NEW YORK & CO INC | COM | 64929510 | 6,537 | 716,001 | SH | DEFINED | 1,2,6 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 140,209 | 7,859,270 | SH | DEFINED | 1,2,5,7,8,10 |
| NEW YORK TIMES CO | CL A | 65011110 | 52,778 | 3,429,341 | SH | DEFINED | 1,2,5,6,10,1 |
| NEWALLIANCE BANCShar | COM | 65020310 | 23,296 | 1,866,634 | SH | DEFINED | 1,2,5,6 |
| NEWBRIDGE BANCORP | COM | 65080T10 | 142 | 20,558 | SH | DEFINED | 1 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 6,093 | 869,235 | SH | DEFINED | 1,2 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 152,094 | 9,058,632 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWFIELD EXPL CO | COM | 65129010 | 194,327 | 2,978,184 | SH | DEFINED | 1,2,5,7,8,10 |
| NEWMARKET CORP | COM | 65158710 | 19,266 | 290,898 | SH | DEFINED | 1,2,5,6 |
| NEWMONT MINING CORP | COM | 65163910 | 722,625 | 13,854,012 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 13,647 | 1,736,207 | SH | DEFINED | 1,2,6 |
| NEWPORT CORP | COM | 65182410 | 6,846 | 601,055 | SH | DEFINED | 1,2,5,6 |
| NEWS CORP | CL A | 65248E10 | 961,459 | 63,926,824 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWS CORP | CL B | 65248E20 | 33,327 | 2,171,131 | SH | DEFINED | 1,2,5,7,8,10 |

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|----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| NEWSTAR FINANCIAL IN | COM | 65251F10 | 2,743 | 464,121 | SH | DEFINED | 1,2 |
| NEXCEN BRANDS INC | COM | 65335110 | 25 | 43,833 | SH | DEFINED | 1,2,6 |
| NEXEN INC | COM | 65334H10 | 335 | 8,424 | SH | DEFINED | 1 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 52 | 12,675 | SH | DEFINED | 1,2 |
| NEXTWAVE WIRELESS IN | COM | 65337Y10 | 2,387 | 590,814 | SH | DEFINED | 1,2,8 |
| NGAS RESOURCES INC | COM | 62912T10 | 394 | 42,460 | SH | DEFINED | 1,5 |
| NGP CAP RES CO | COM | 62912R10 | 5,616 | 364,444 | SH | DEFINED | 1,2 |
| NIC INC | COM | 62914B10 | 4,965 | 727,008 | SH | DEFINED | 1,2,6 |
| NICOR INC | COM | 65408610 | 70,769 | 1,661,638 | SH | DEFINED | 1,2,5,6,10,1 |
| NIGHTHAWK RADIOLOGY | COM | 65411N10 | 1,839 | 259,797 | SH | DEFINED | 1,2 |
| NII HLDGS INC | CL B NEW | 62913F20 | 112,440 | 2,367,655 | SH | DEFINED | 1,2,5,7,8,10 |
| NIKE INC | CL B | 65410610 | 756,282 | 12,687,165 | SH | DEFINED | 1,2,5,6,7,8, |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 883 | 36,358 | SH | DEFINED | 1 |
| NISOURCE INC | COM | 65473P10 | 166,679 | 9,301,304 | SH | DEFINED | 1,2,5,6,7,8, |
| NISSAN MOTORS | SPONSORED | 65474440 | 1,152 | 70,049 | SH | DEFINED | 1 |
| NITROMED INC | COM | 65479850 | 18 | 17,419 | SH | DEFINED | 1 |
| NL INDS INC | COM NEW | 62915640 | 1,117 | 117,159 | SH | DEFINED | 1,2 |
| NMS COMMUNICATIONS C | COM | 62924810 | 57 | 51,117 | SH | DEFINED | 1 |
| NMT MED INC | COM | 62929410 | 87 | 18,658 | SH | DEFINED | 1 |
| NN INC | COM | 62933710 | 2,635 | 189,056 | SH | DEFINED | 1,2 |
| NOBLE CORPORATION | SHS | G6542210 | 584,416 | 8,996,551 | SH | DEFINED | 1,2,5,6,7,8, |
| NOBLE ENERGY INC | COM | 65504410 | 581,841 | 5,786,008 | SH | DEFINED | 1,2,5,6,7,8, |
| NOKIA CORP | SPONSORED | 65490220 | 10,460 | 426,926 | SH | DEFINED | 1,2 |
| NOMURA HLDGS INC | SPONSORED | 65535H20 | 1,839 | 124,659 | SH | DEFINED | 1,2 |
| NORDIC AMERICAN TANK | COM | G6577310 | 17,567 | 452,521 | SH | DEFINED | 1,2,5 |
| NORDSON CORP | COM | 65566310 | 68,144 | 934,893 | SH | DEFINED | 1,2,5,6 |
| NORDSTROM INC | COM | 65566410 | 161,885 | 5,342,749 | SH | DEFINED | 1,2,5,6,7,8, |
| NORFOLK SOUTHERN COR | COM | 65584410 | 709,859 | 11,326,933 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 236 | 28,718 | SH | DEFINED | 1,2,6,12,14 |
| NORTHEAST UTILS | COM | 66439710 | 65,901 | 2,581,304 | SH | DEFINED | 1,2,5,12 |
| NORTHERN OIL & GAS I | COM | 66553110 | 3,301 | 248,597 | SH | DEFINED | 1,2 |
| NORTHERN TR CORP | COM | 66585910 | 542,561 | 7,912,518 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTHFIELD BANCORP I | COM | 66611L10 | 2,408 | 224,017 | SH | DEFINED | 1,2 |
| NORTHFIELD LABS INC | COM | 66613510 | 22 | 30,870 | SH | DEFINED | 1 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 2,191,621 | 32,759,657 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTHSTAR NEUROSCIEN | COM | 66704V10 | 84 | 52,839 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 10,547 | 1,267,628 | SH | DEFINED | 1,2 |
| NORTHWEST AIRLS CORP | COM | 66728040 | 54,657 | 8,206,732 | SH | DEFINED | 1,2,5 |
| NORTHWEST BANCORP IN | COM | 66732810 | 5,638 | 258,368 | SH | DEFINED | 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 36,391 | 786,654 | SH | DEFINED | 1,2,5 |
| NORTHWEST PIPE CO | COM | 66774610 | 7,490 | 134,235 | SH | DEFINED | 1,2,5 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 17,508 | 688,762 | SH | DEFINED | 1,2 |
| NOVA BIOSOURCE FUELS | COM | 65488W10 | 11 | 16,051 | SH | DEFINED | 1,2 |
| NOVAMED INC DEL | COM | 66986W10 | 71 | 18,903 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED | 66987V10 | 5,841 | 106,119 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 9,689 | 870,567 | SH | DEFINED | 1,2,5,6 |
| NOVAVAX INC | COM | 67000210 | 1,614 | 648,383 | SH | DEFINED | 1,2,5 |
| NOVELL INC | COM | 67000610 | 54,841 | 9,310,946 | SH | DEFINED | 1,2,5,6,10,1 |
| NOVELLUS SYS INC | COM | 67000810 | 55,807 | 2,633,670 | SH | DEFINED | 1,2,5,6,10,1 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 4,069 | 380,677 | SH | DEFINED | 1,2,6 |
| NOVO-NORDISK A S | ADR | 67010020 | 1,327 | 20,103 | SH | DEFINED | 1 |

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|-----------------------|------------|----------|-----------|------------|----|---------|--------------|
| NPS PHARMACEUTICALS | COM | 62936P10 | 2,466 | 554,130 | SH | DEFINED | 1,2,5 |
| NRG ENERGY INC | COM NEW | 62937750 | 205,235 | 4,784,032 | SH | DEFINED | 1,2,5,7,8,10 |
| NSTAR | COM | 67019E10 | 58,002 | 1,715,007 | SH | DEFINED | 1,2,5,12 |
| NTELOS HLDGS CORP | COM | 67020Q10 | 14,800 | 583,374 | SH | DEFINED | 1,2,6 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 1,759 | 120,484 | SH | DEFINED | 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 125 | 25,768 | SH | DEFINED | 1,5 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 12,285 | 823,396 | SH | DEFINED | 1,2 |
| NUANCE COMMUNICATION | COM | 67020Y10 | 24,807 | 1,583,061 | SH | DEFINED | 1,2,5 |
| NUCOR CORP | COM | 67034610 | 875,508 | 11,725,028 | SH | DEFINED | 1,2,5,6,7,8, |
| NUSTAR ENERGY LP | UNIT COM | 67058H10 | 2,073 | 43,735 | SH | DEFINED | 1,2 |
| NUSTAR GP HOLDINGS L | UNIT RESTG | 67059L10 | 621 | 28,650 | SH | DEFINED | 1,2 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 163 | 13,535 | SH | DEFINED | 1 |
| NUTRI SYS INC NEW | COM | 67069D10 | 15,482 | 1,094,938 | SH | DEFINED | 1,2,5,6 |
| NUVASIVE INC | COM | 67070410 | 24,219 | 542,294 | SH | DEFINED | 1,2,6 |
| NUVELO INC | COM NEW | 67072M30 | 32 | 56,692 | SH | DEFINED | 1,5 |
| NVE CORP | COM NEW | 62944520 | 1,766 | 55,773 | SH | DEFINED | 1,2 |
| VIDIA CORP | COM | 67066G10 | 314,020 | 16,774,553 | SH | DEFINED | 1,2,5,6,7,8, |
| NVR INC | COM | 62944T10 | 152,368 | 304,688 | SH | DEFINED | 1,2,5,7,12 |
| NXSTAGE MEDICAL INC | COM | 67072V10 | 1,651 | 429,983 | SH | DEFINED | 1,2 |
| NYFIX INC | COM | 67071210 | 57 | 14,472 | SH | DEFINED | 1 |
| NYMAGIC INC | COM | 62948410 | 2,000 | 104,390 | SH | DEFINED | 1,2 |
| NYMEX HOLDINGS INC | COM | 62948N10 | 102,876 | 1,217,750 | SH | DEFINED | 1,2,5,7,8,10 |
| NYSE EURONEXT | COM | 62949110 | 401,437 | 7,924,139 | SH | DEFINED | 1,2,5,6,7,8, |
| O CHARLEYS INC | COM | 67082310 | 6,015 | 597,884 | SH | DEFINED | 1,2 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 45,666 | 2,043,243 | SH | DEFINED | 1,2,5 |
| OBAGI MEDICAL PRODUC | COM | 67423R10 | 2,164 | 253,071 | SH | DEFINED | 1,2 |
| OCCAM NETWORKS INC | COM NEW | 67457P30 | 66 | 16,628 | SH | DEFINED | 1,2 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 2,590,058 | 28,823,259 | SH | DEFINED | 1,2,5,6,7,8, |
| OCEAN SHORE HLDG CO | COM | 67501P10 | 123 | 12,500 | SH | DEFINED | 1 |
| OCEANEERING INTL INC | COM | 67523210 | 66,282 | 860,241 | SH | DEFINED | 1,2,5,6 |
| OCEANFIRST FINL CORP | COM | 67523410 | 2,355 | 130,491 | SH | DEFINED | 1,2 |
| OCEANFREIGHT INC | SHS | Y6420210 | 254 | 10,951 | SH | DEFINED | 1 |
| OCH ZIFF CAP MGMT GR | CL A | 67551U10 | 567 | 29,849 | SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM NEW | 67574630 | 2,659 | 571,795 | SH | DEFINED | 1,2 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 7,185 | 737,722 | SH | DEFINED | 1,2,5,6 |
| ODYSSEY MARINE EXPLOR | COM | 67611810 | 2,072 | 523,259 | SH | DEFINED | 1,2,5 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 23,428 | 659,932 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| OFFICE DEPOT INC | COM | 67622010 | 86,014 | 7,862,319 | SH | DEFINED | 1,2,5,6,7,8, |
| OFFICEMAX INC DEL | COM | 67622P10 | 19,725 | 1,419,081 | SH | DEFINED | 1,2,5,6,12 |
| OGE ENERGY CORP | COM | 67083710 | 50,843 | 1,603,384 | SH | DEFINED | 1,2,5 |
| OIL STS INTL INC | COM | 67802610 | 30,347 | 478,353 | SH | DEFINED | 1,2,5,6 |
| OILSANDS QUEST INC | COM | 67804610 | 14,620 | 2,249,262 | SH | DEFINED | 1,2,6 |
| OLD DOMINION FGHT LI | COM | 67958010 | 13,860 | 461,694 | SH | DEFINED | 1,2,6 |
| OLD NATL BANCORP IND | COM | 68003310 | 45,034 | 3,158,055 | SH | DEFINED | 1,2,5 |
| OLD REP INTL CORP | COM | 68022310 | 59,206 | 5,000,546 | SH | DEFINED | 1,2,5,7,8,10 |
| OLD SECOND BANCORP I | COM | 68027710 | 2,488 | 214,154 | SH | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 161,005 | 6,149,910 | SH | DEFINED | 1,2,5 |
| OLYMPIC STEEL INC | COM | 68162K10 | 18,055 | 237,817 | SH | DEFINED | 1,2,5,6 |
| OM GROUP INC | COM | 67087210 | 34,753 | 1,059,863 | SH | DEFINED | 1,2,5 |
| OMEGA FLEX INC | COM | 68209510 | 208 | 13,668 | SH | DEFINED | 1 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 18,450 | 1,108,082 | SH | DEFINED | 1,2,3 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| OMEGA PROTEIN CORP | COM | 68210P10 | 3,515 | 235,120 | SH | DEFINED | 1,2,5 |
| OMNI ENERGY SERVICES | COM NEW | 68210T20 | 230 | 35,880 | SH | DEFINED | 1,2,5 |
| OMNICARE INC | COM | 68190410 | 51,459 | 1,962,569 | SH | DEFINED | 1,2,5,12 |
| OMNICELL INC | COM | 68213N10 | 6,592 | 500,166 | SH | DEFINED | 1,2,6 |
| OMNICOM GROUP INC | COM | 68191910 | 426,066 | 9,493,442 | SH | DEFINED | 1,2,5,6,7,8, |
| OMNITURE INC | COM | 68212S10 | 16,596 | 893,688 | SH | DEFINED | 1,2,6 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 15,391 | 1,273,010 | SH | DEFINED | 1,2,5,6 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 128 | 46,032 | SH | DEFINED | 1 |
| OMRIX BIOPHARMACEUTI | COM | 68198910 | 3,058 | 194,293 | SH | DEFINED | 1,2,6 |
| ON ASSIGNMENT INC | COM | 68215910 | 4,544 | 566,645 | SH | DEFINED | 1,2 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 35,439 | 3,864,666 | SH | DEFINED | 1,2,5,6 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 102 | 167,200 | SH | DEFINED | 1,2 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 1,683 | 103,212 | SH | DEFINED | 1,2,3,5 |
| ONEBEACON INSURANCE | CL A | G6774210 | 4,291 | 244,222 | SH | DEFINED | 1,2 |
| ONEOK INC NEW | COM | 68268010 | 95,255 | 1,950,755 | SH | DEFINED | 1,2,5,7,8,10 |
| ONEOK PARTNERS LP | UNIT LTD P | 68268N10 | 5,915 | 105,811 | SH | DEFINED | 1,2 |
| ONLINE RES CORP | COM | 68273G10 | 2,928 | 350,621 | SH | DEFINED | 1,2 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 45,884 | 1,288,863 | SH | DEFINED | 1,2,5,6 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 48,826 | 1,645,068 | SH | DEFINED | 1,2,5,7 |
| OPEN TEXT CORP | COM | 68371510 | 291 | 9,064 | SH | DEFINED | 1 |
| OPENTV CORP | CL A | G6754310 | 1,371 | 1,046,361 | SH | DEFINED | 1,2 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 373 | 250,205 | SH | DEFINED | 1,2,5,6 |
| OPKO HEALTH INC | COM | 68375N10 | 350 | 230,116 | SH | DEFINED | 1,2,6 |
| OPLINK COMMUNICATION | COM NEW | 68375Q40 | 3,211 | 334,490 | SH | DEFINED | 1,2 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 1,302 | 144,656 | SH | DEFINED | 1,2,5 |
| OPNEXT INC | COM | 68375V10 | 1,362 | 253,139 | SH | DEFINED | 1,2,6 |
| OPTIMER PHARMACEUTIC | COM | 68401H10 | 2,252 | 277,649 | SH | DEFINED | 1,2 |
| OPTIONSXPRESS HLDGS | COM | 68401010 | 28,375 | 1,270,163 | SH | DEFINED | 1,2,6 |
| OPTIUM CORP | COM | 68402T10 | 1,214 | 166,804 | SH | DEFINED | 1,2,6 |
| ORACLE CORP | COM | 68389X10 | 2,660,999 | 126,714,224 | SH | DEFINED | 1,2,5,6,7,8, |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 3,700 | 989,281 | SH | DEFINED | 1,2,5,6 |
| ORBCOMM INC | COM | 68555P10 | 1,783 | 312,739 | SH | DEFINED | 1,2,6 |
| ORBITAL SCIENCES COR | COM | 68556410 | 30,086 | 1,276,980 | SH | DEFINED | 1,2,6 |
| ORBITZ WORLDWIDE INC | COM | 68557K10 | 2,288 | 456,625 | SH | DEFINED | 1,2 |
| ORBOTECH LTD | ORD | M7525310 | 906 | 68,024 | SH | DEFINED | 1,2,7 |
| ORCHID CELLMARK INC | COM | 68573C10 | 49 | 18,796 | SH | DEFINED | 1 |
| OREXIGEN THERAPEUTIC | COM | 68616410 | 1,201 | 152,164 | SH | DEFINED | 1,2,6 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 14,273 | 1,000,928 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| ORIENT-EXPRESS HOTEL | CL A | G6774310 | 21,309 | 490,545 | SH | DEFINED | 1,2,3,5,6 |
| ORIGEN FINL INC | COM | 68619E20 | 31 | 20,900 | SH | DEFINED | 1 |
| ORION ENERGY SYSTEMS | COM | 68627510 | 1,237 | 123,658 | SH | DEFINED | 1,2,6 |
| ORION MARINE GROUP I | COM | 68628V30 | 3,735 | 264,340 | SH | DEFINED | 1,2 |
| ORITANI FINL CORP | COM | 68632310 | 2,629 | 164,289 | SH | DEFINED | 1,2,6 |
| ORIX CORP | SPONSORED | 68633010 | 1,449 | 20,089 | SH | DEFINED | 1,2 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 12,047 | 244,967 | SH | DEFINED | 1,2,6 |
| ORTHOFIX INTL N V | COM | N6748L10 | 7,143 | 246,751 | SH | DEFINED | 1,2,6 |
| ORTHOLOGIC CORP | COM | 68750J10 | 43 | 43,133 | SH | DEFINED | 1 |
| ORTHOVITA INC | COM | 68750U10 | 1,395 | 680,453 | SH | DEFINED | 1,2 |
| OSHKOSH CORP | COM | 68823920 | 29,262 | 1,414,312 | SH | DEFINED | 1,2,5,7,8,10 |
| OSI PHARMACEUTICALS | COM | 67104010 | 56,403 | 1,365,038 | SH | DEFINED | 1,2,5,6 |
| OSI SYSTEMS INC | COM | 67104410 | 4,517 | 210,886 | SH | DEFINED | 1,2 |

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| OSIRIS THERAPEUTICS | COM | 68827R10 | 3,911 | 304,381 | SH | DEFINED | 1,2,6 |
| OSTEOTECH INC | COM | 68858210 | 213 | 37,381 | SH | DEFINED | 1 |
| OTTER TAIL CORP | COM | 68964810 | 18,037 | 464,524 | SH | DEFINED | 1,2,5 |
| OUTDOOR CHANNEL HLDG | COM NEW | 69002720 | 1,183 | 169,484 | SH | DEFINED | 1,2 |
| OVERHILL FARMS INC | COM | 69021210 | 79 | 11,400 | SH | DEFINED | 1 |
| OVERLAND STORAGE INC | COM | 69031010 | 20 | 17,450 | SH | DEFINED | 1 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 66,296 | 833,700 | SH | DEFINED | 1,2,5,7 |
| OVERSTOCK COM INC DE | COM | 69037010 | 7,912 | 304,900 | SH | DEFINED | 1,2,5,6 |
| OWENS & MINOR INC NE | COM | 69073210 | 50,953 | 1,115,195 | SH | DEFINED | 1,2,5,13 |
| OWENS CORNING NEW | COM | 69074210 | 20,462 | 899,439 | SH | DEFINED | 1,2,5,8 |
| OWENS ILL INC | COM NEW | 69076840 | 137,527 | 3,298,800 | SH | DEFINED | 1,2,5,7,8,10 |
| OXFORD INDS INC | COM | 69149730 | 4,589 | 239,621 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 50 | 40,049 | SH | DEFINED | 1,5 |
| OYO GEOSPACE CORP | COM | 67107410 | 3,556 | 60,332 | SH | DEFINED | 1,2,6 |
| P C CONNECTION | COM | 69318J10 | 990 | 106,325 | SH | DEFINED | 1,2 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 14,175 | 634,497 | SH | DEFINED | 1,2,6 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 918 | 28,451 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 450,758 | 10,775,949 | SH | DEFINED | 1,2,5,6,7,8, |
| PACER INTL INC TENN | COM | 69373H10 | 20,818 | 967,811 | SH | DEFINED | 1,2 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 26,025 | 1,888,615 | SH | DEFINED | 1,2,5 |
| PACIFIC CONTINENTAL | COM | 69412V10 | 1,282 | 116,614 | SH | DEFINED | 1,2 |
| PACIFIC ETHANOL INC | COM | 69423U10 | 913 | 504,145 | SH | DEFINED | 1,2,5,6 |
| PACIFIC MERCANTILE B | COM | 69455210 | 106 | 13,518 | SH | DEFINED | 1 |
| PACIFIC PREMIER BANC | COM | 69478X10 | 52 | 10,000 | SH | DEFINED | 1 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 22,904 | 2,685,129 | SH | DEFINED | 1,2,5,6 |
| PACKAGING CORP AMER | COM | 69515610 | 39,919 | 1,855,834 | SH | DEFINED | 1,2,5,7 |
| PACTIV CORP | COM | 69525710 | 100,422 | 4,730,215 | SH | DEFINED | 1,2,5,6,7,8, |
| PACWEST BANCORP DEL | COM | 69526310 | 18,624 | 1,251,635 | SH | DEFINED | 1,2 |
| PAETEC HOLDING CORP | COM | 69545910 | 10,786 | 1,698,588 | SH | DEFINED | 1,2,6 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 6,737 | 852,791 | SH | DEFINED | 1,2 |
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 14 | 71,806 | SH | DEFINED | 1,5 |
| PALL CORP | COM | 69642930 | 136,852 | 3,448,900 | SH | DEFINED | 1,2,5,6,7,8, |
| PALM HARBOR HOMES | COM | 69663910 | 793 | 143,408 | SH | DEFINED | 1,2 |
| PALM INC NEW | COM | 69664310 | 13,677 | 2,537,409 | SH | DEFINED | 1,2,5,6 |
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 7,209 | 722,321 | SH | DEFINED | 1,2,6 |
| PAN AMERICAN SILVER | COM | 69790010 | 351 | 10,163 | SH | DEFINED | 1 |
| PANACOS PHARMACEUTIC | COM | 69811Q10 | 28 | 61,543 | SH | DEFINED | 1,5 |
| PANERA BREAD CO | CL A | 69840W10 | 21,199 | 458,247 | SH | DEFINED | 1,2,5,6 |
| PANHANDLE OIL AND GA | CL A | 69847710 | 3,006 | 88,774 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| PANTRY INC | COM | 69865710 | 4,692 | 440,166 | SH | DEFINED 1,2 |
| PAPA JOHNS INTL INC | COM | 69881310 | 15,638 | 588,127 | SH | DEFINED 1,2,6 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 14,414 | 888,120 | SH | DEFINED 1,2,5 |
| PARALLEL PETE CORP D | COM | 69915710 | 12,988 | 645,222 | SH | DEFINED 1,2,6 |
| PARAMETRIC TECHNOLOG | COM NEW | 69917320 | 47,955 | 2,876,750 | SH | DEFINED 1,2,5,6 |
| PAREXEL INTL CORP | COM | 69946210 | 25,844 | 982,305 | SH | DEFINED 1,2,6 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 9,186 | 377,869 | SH | DEFINED 1,2,6 |
| PARK NATL CORP | COM | 70065810 | 13,582 | 251,986 | SH | DEFINED 1,2,5 |
| PARK OHIO HLDGS CORP | COM | 70066610 | 1,689 | 114,398 | SH | DEFINED 1,2,5 |
| PARKER DRILLING CO | COM | 70108110 | 20,690 | 2,066,922 | SH | DEFINED 1,2,5,6 |
| PARKER HANNIFIN CORP | COM | 70109410 | 468,574 | 6,570,016 | SH | DEFINED 1,2,5,6,7,8, |
| PARKERVISION INC | COM | 70135410 | 2,891 | 291,094 | SH | DEFINED 1,2,5 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| PARKWAY PPTYS INC | COM | 70159Q10 | 15,967 | 473,380 | SH | DEFINED | 1,2,3 |
| PARLUX FRAGRANCES IN | COM | 70164510 | 73 | 14,631 | SH | DEFINED | 1 |
| PARTNERRE LTD | COM | G6852T10 | 71,636 | 1,036,250 | SH | DEFINED | 1,2,5,7,8,10 |
| PATRIOT CAPITAL FUND | COM | 70335Y10 | 1,587 | 253,991 | SH | DEFINED | 1,2 |
| PATRIOT COAL CORP | COM | 70336T10 | 51,028 | 332,883 | SH | DEFINED | 1,2,5,6,12 |
| PATRIOT TRANSN HLDG | COM | 70337B10 | 1,971 | 24,643 | SH | DEFINED | 1,2 |
| PATTERSON COMPANIES | COM | 70339510 | 132,779 | 4,517,844 | SH | DEFINED | 1,2,5,6,7,8, |
| PATTERSON UTI ENERGY | COM | 70348110 | 202,960 | 5,617,490 | SH | DEFINED | 1,2,5,7,8,10 |
| PAYCHEX INC | COM | 70432610 | 312,250 | 9,982,431 | SH | DEFINED | 1,2,5,6,7,8, |
| PC MALL INC | COM | 69323K10 | 1,685 | 124,299 | SH | DEFINED | 1,2 |
| PC-TEL INC | COM | 69325Q10 | 2,490 | 259,598 | SH | DEFINED | 1,2 |
| PDF SOLUTIONS INC | COM | 69328210 | 215 | 36,199 | SH | DEFINED | 1,2,5 |
| PDL BIOPHARMA INC | COM | 69329Y10 | 39,030 | 3,675,132 | SH | DEFINED | 1,2,5,6 |
| PEABODY ENERGY CORP | COM | 70454910 | 748,118 | 8,496,514 | SH | DEFINED | 1,2,5,6,7,8, |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 1,948 | 88,645 | SH | DEFINED | 1,2 |
| PEARSON PLC | SPONSORED | 70501510 | 748 | 61,099 | SH | DEFINED | 1 |
| PEDIATRIX MED GROUP | COM | 70532410 | 31,135 | 632,442 | SH | DEFINED | 1,2,5,6 |
| PEERLESS MFG CO | COM | 70551410 | 4,013 | 85,627 | SH | DEFINED | 1,2 |
| PEETS COFFEE & TEA I | COM | 70556010 | 3,927 | 198,155 | SH | DEFINED | 1,2,6 |
| PEGASYSTEMS INC | COM | 70557310 | 6,073 | 451,168 | SH | DEFINED | 1,2 |
| PENFORD CORP | COM | 70705110 | 1,740 | 116,968 | SH | DEFINED | 1,2 |
| PENN NATL GAMING INC | COM | 70756910 | 21,688 | 674,583 | SH | DEFINED | 1,2,5 |
| PENN TREATY AMERN CO | COM NEW | 70787440 | 56 | 11,595 | SH | DEFINED | 1 |
| PENN VA CORP | COM | 70788210 | 63,976 | 848,265 | SH | DEFINED | 1,2,6 |
| PENN VA GP HLDGS L P | COM UNIT R | 70788P10 | 524 | 15,977 | SH | DEFINED | 1,2 |
| PENN VA RESOURCES PA | COM | 70788410 | 502 | 18,522 | SH | DEFINED | 1,2 |
| PENNANTPARK INVT COR | COM | 70806210 | 1,946 | 269,877 | SH | DEFINED | 1,2 |
| PENNEY J C INC | COM | 70816010 | 881,362 | 24,286,640 | SH | DEFINED | 1,2,5,6,7,8, |
| PENNSYLVANIA COMM BA | COM | 70867710 | 1,364 | 56,735 | SH | DEFINED | 1,2 |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 34,694 | 1,499,322 | SH | DEFINED | 1,2,3,5 |
| PENSKE AUTOMOTIVE GR | COM | 70959W10 | 10,926 | 741,268 | SH | DEFINED | 1,2 |
| PENSON WORLDWIDE INC | COM | 70960010 | 2,369 | 198,205 | SH | DEFINED | 1,2 |
| PENTAIR INC | COM | 70963110 | 74,866 | 2,137,801 | SH | DEFINED | 1,2,5,7,8,10 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 97 | 35,772 | SH | DEFINED | 1,2 |
| PEOPLES BANCORP INC | COM | 70978910 | 4,322 | 227,692 | SH | DEFINED | 1,2 |
| PEOPLES UNITED FINAN | COM | 71270410 | 94,610 | 6,064,724 | SH | DEFINED | 1,2,5,7,8,10 |
| PEOPLESUPPORT INC | COM | 71271430 | 3,907 | 459,647 | SH | DEFINED | 1,2 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 6,328 | 725,634 | SH | DEFINED | 1,2,5 |
| PEPCO HOLDINGS INC | COM | 71329110 | 188,457 | 7,347,258 | SH | DEFINED | 1,2,5,6,7,8, |
| PEPSI BOTTLING GROUP | COM | 71340910 | 213,705 | 7,654,173 | SH | DEFINED | 1,2,5,6,7,8, |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| PEPSIAMERICAS INC | COM | 71343P20 | 24,279 | 1,227,455 | SH | DEFINED 1,2,5,12 |
| PEPSICO INC | COM | 71344810 | 3,051,145 | 47,981,522 | SH | DEFINED 1,2,5,6,7,8, |
| PEREGRINE PHARMACEUT | COM | 71366110 | 144 | 343,215 | SH | DEFINED 1,2,5 |
| PERFICIENT INC | COM | 71375U10 | 4,379 | 453,320 | SH | DEFINED 1,2,5,6 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 83 | 16,379 | SH | DEFINED 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 10,072 | 678,733 | SH | DEFINED 1,2 |
| PERINI CORP | COM | 71383910 | 61,774 | 1,869,120 | SH | DEFINED 1,2,5,6,7,13 |
| PERKINELMER INC | COM | 71404610 | 84,969 | 3,050,940 | SH | DEFINED 1,2,5,6,10,1 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 80 | 27,749 | SH | DEFINED 1 |
| PEROT SYS CORP | CL A | 71426510 | 23,016 | 1,533,378 | SH | DEFINED 1,2,5,6 |
| PERRIGO CO | COM | 71429010 | 55,535 | 1,748,033 | SH | DEFINED 1,2,5,7,8 |

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| PERVASIVE SOFTWARE I | COM | 71571010 | 45 | 10,400 | SH | DEFINED | 1 |
| PETMED EXPRESS INC | COM | 71638210 | 12,834 | 1,047,655 | SH | DEFINED | 1,2,5 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 11,664 | 971,968 | SH | DEFINED | 1,2,5,7 |
| PETRO-CDA | COM | 71644E10 | 1,490 | 26,734 | SH | DEFINED | 1 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 224 | 1,742 | SH | DEFINED | 1 |
| PETROHAWK ENERGY COR | COM | 71649510 | 100,004 | 2,159,437 | SH | DEFINED | 1,2,5 |
| PETROLEO BRASILEIRO | SP ADR NON | 71654V10 | 243,076 | 4,194,577 | SH | DEFINED | 1,2,4,5,7 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 324,467 | 4,580,927 | SH | DEFINED | 1,2,4,5,7 |
| PETROLEUM DEV CORP | COM | 71657810 | 22,421 | 337,211 | SH | DEFINED | 1,2,5,6 |
| PETROQUEST ENERGY IN | COM | 71674810 | 21,335 | 793,116 | SH | DEFINED | 1,2,6 |
| PETSMART INC | COM | 71676810 | 62,040 | 3,109,788 | SH | DEFINED | 1,2,5,7,8,10 |
| PFF BANCORP INC | COM | 69331W10 | 44 | 40,612 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 3,969,293 | 227,206,226 | SH | DEFINED | 1,2,5,6,7,8, |
| PG&E CORP | COM | 69331C10 | 476,315 | 12,000,880 | SH | DEFINED | 1,2,5,6,7,8, |
| PGT INC | COM | 69336V10 | 104 | 30,168 | SH | DEFINED | 1,2,5 |
| PHARMACEUTICAL PROD | COM | 71712410 | 89,847 | 2,094,343 | SH | DEFINED | 1,2,5,7,8,10 |
| PHARMACOPEIA INC | COM | 7171EP10 | 100 | 25,993 | SH | DEFINED | 1 |
| PHARMACYCLICS INC | COM | 71693310 | 33 | 18,770 | SH | DEFINED | 1 |
| PHARMANET DEV GROUP | COM | 71714810 | 6,835 | 433,428 | SH | DEFINED | 1,2,6 |
| PHARMASSET INC | COM | 71715N10 | 3,673 | 194,554 | SH | DEFINED | 1,2 |
| PHARMERICA CORP | COM | 71714F10 | 16,637 | 736,470 | SH | DEFINED | 1,2,5,6 |
| PHARMOS CORP | COM PAR \$. | 71713930 | 7 | 18,616 | SH | DEFINED | 1 |
| PHASE FORWARD INC | COM | 71721R40 | 11,501 | 640,014 | SH | DEFINED | 1,2,6 |
| PHH CORP | COM NEW | 69332020 | 14,379 | 936,764 | SH | DEFINED | 1,2,5 |
| PHI INC | COM NON VT | 69336T20 | 7,792 | 193,967 | SH | DEFINED | 1,2,6 |
| PHILADELPHIA CONS HL | COM | 71752810 | 30,734 | 904,745 | SH | DEFINED | 1,2,5,6 |
| PHILIP MORRIS INTL I | COM | 71817210 | 4,092,039 | 82,851,562 | SH | DEFINED | 1,2,5,6,7,8, |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 16,629 | 311,289 | SH | DEFINED | 1,4 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 33,196 | 906,501 | SH | DEFINED | 1,2,5 |
| PHOENIX COS INC NEW | COM | 71902E10 | 18,459 | 2,425,644 | SH | DEFINED | 1,2,5 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 3,942 | 358,390 | SH | DEFINED | 1,2 |
| PHOTOMEDEX INC | COM | 71935810 | 14 | 19,600 | SH | DEFINED | 1 |
| PHOTON DYNAMICS INC | COM | 71936410 | 6,210 | 411,783 | SH | DEFINED | 1,2 |
| PHOTRONICS INC | COM | 71940510 | 5,095 | 723,680 | SH | DEFINED | 1,2,5 |
| PICO HLDGS INC | COM NEW | 69336620 | 11,768 | 270,837 | SH | DEFINED | 1,2,6 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 41,113 | 1,571,606 | SH | DEFINED | 1,2,5 |
| PIER 1 IMPORTS INC | COM | 72027910 | 5,240 | 1,523,141 | SH | DEFINED | 1,2,5,6 |
| PIKE ELEC CORP | COM | 72128310 | 7,172 | 431,791 | SH | DEFINED | 1,2,6 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 8,659 | 666,587 | SH | DEFINED | 1,2 |
| PINNACLE AIRL CORP | COM | 72344310 | 69 | 21,845 | SH | DEFINED | 1,2 |
| PINNACLE ENTMT INC | COM | 72345610 | 16,014 | 1,526,643 | SH | DEFINED | 1,2,5,8 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
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| PINNACLE FINL PARTNE | COM | 72346Q10 | 5,991 | 298,196 | SH | DEFINED | 1,2,6 |
| PINNACLE WEST CAP CO | COM | 72348410 | 190,535 | 6,192,237 | SH | DEFINED | 1,2,5,6,7,8, |
| PIONEER DRILLING CO | COM | 72365510 | 15,043 | 799,745 | SH | DEFINED | 1,2,5,6 |
| PIONEER NAT RES CO | COM | 72378710 | 194,345 | 2,482,685 | SH | DEFINED | 1,2,5,7,8,10 |
| PIPER JAFFRAY COS | COM | 72407810 | 9,472 | 322,946 | SH | DEFINED | 1,2,5 |
| PITNEY BOWES INC | COM | 72447910 | 290,417 | 8,516,626 | SH | DEFINED | 1,2,5,6,7,8, |
| PITTSBURGH & W VA RR | SH BEN INT | 72481910 | 177 | 17,702 | SH | DEFINED | 1 |
| PIXELWORKS INC | COM NEW | 72581M30 | 33 | 18,945 | SH | DEFINED | 1 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 5,414 | 120,016 | SH | DEFINED | 1,2 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 183,043 | 2,508,471 | SH | DEFINED | 1,2,5,7,8,10 |

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| PLANAR SYS INC | COM | 72690010 | 61 | 23,385 | SH | DEFINED | 1,5 |
| PLANTRONICS INC NEW | COM | 72749310 | 50,585 | 2,266,335 | SH | DEFINED | 1,2,5 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 43,687 | 1,339,692 | SH | DEFINED | 1,2,5,13 |
| PLATO LEARNING INC | COM | 72764Y10 | 62 | 23,061 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 1,542 | 312,173 | SH | DEFINED | 1,2,6 |
| PLEXUS CORP | COM | 72913210 | 27,194 | 982,427 | SH | DEFINED | 1,2,5,6 |
| PLUG POWER INC | COM | 72919P10 | 2,335 | 993,720 | SH | DEFINED | 1,2,5,6 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 232,450 | 5,442,510 | SH | DEFINED | 1,2,5,6,7,8, |
| PLX TECHNOLOGY INC | COM | 69341710 | 2,841 | 372,349 | SH | DEFINED | 1,2,5 |
| PMA CAP CORP | CL A | 69341920 | 6,810 | 739,432 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 102 | 12,785 | SH | DEFINED | 1 |
| PMC-SIERRA INC | COM | 69344F10 | 29,073 | 3,805,322 | SH | DEFINED | 1,2,5 |
| PMI GROUP INC | COM | 69344M10 | 4,705 | 2,412,688 | SH | DEFINED | 1,2,5,12 |
| PNC FINL SVCS GROUP | COM | 69347510 | 675,091 | 11,822,953 | SH | DEFINED | 1,2,5,6,7,8, |
| PNM RES INC | COM | 69349H10 | 26,806 | 2,241,294 | SH | DEFINED | 1,2,5 |
| POLARIS INDS INC | COM | 73106810 | 52,640 | 1,303,617 | SH | DEFINED | 1,2,5,6,7,8 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 103,307 | 1,645,537 | SH | DEFINED | 1,2,5,6,7,8, |
| POLYCOM INC | COM | 73172K10 | 51,605 | 2,118,452 | SH | DEFINED | 1,2,5,6 |
| POLYONE CORP | COM | 73179P10 | 11,362 | 1,630,110 | SH | DEFINED | 1,2,5 |
| POLYPORE INTL INC | COM | 73179V10 | 6,388 | 252,201 | SH | DEFINED | 1,2,6 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 70 | 15,127 | SH | DEFINED | 1 |
| PONIARD PHARMACEUTIC | COM NEW | 73244930 | 97 | 22,883 | SH | DEFINED | 1,2 |
| POOL CORPORATION | COM | 73278L10 | 18,718 | 1,053,922 | SH | DEFINED | 1,2,5,6 |
| POPULAR INC | COM | 73317410 | 19,659 | 2,983,105 | SH | DEFINED | 1,2,5,12 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 14,258 | 380,210 | SH | DEFINED | 1,2,6 |
| PORTLAND GEN ELEC CO | COM NEW | 73650884 | 26,175 | 1,162,290 | SH | DEFINED | 1,2 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 700 | 62,298 | SH | DEFINED | 1 |
| POSCO | SPONSORED | 69348310 | 12,240 | 94,313 | SH | DEFINED | 1,2 |
| POST PPTYS INC | COM | 73746410 | 46,287 | 1,555,858 | SH | DEFINED | 1,2,3,5 |
| POTASH CORP SASK INC | COM | 73755L10 | 712 | 3,116 | SH | DEFINED | 1 |
| POTLATCH CORP NEW | COM | 73763010 | 44,549 | 987,337 | SH | DEFINED | 1,2,5 |
| POWELL INDS INC | COM | 73912810 | 5,365 | 106,432 | SH | DEFINED | 1,2,6 |
| POWER INTEGRATIONS I | COM | 73927610 | 13,998 | 442,819 | SH | DEFINED | 1,2 |
| POWER-ONE INC | COM | 73930810 | 1,964 | 1,039,134 | SH | DEFINED | 1,2,5,6 |
| POWERSECURE INTL INC | COM | 73936N10 | 1,307 | 179,959 | SH | DEFINED | 1,2,5 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 9,507 | 2,236,916 | SH | DEFINED | 1,2,5 |
| POZEN INC | COM | 73941U10 | 5,438 | 499,807 | SH | DEFINED | 1,2,5 |
| PPG INDS INC | COM | 69350610 | 391,214 | 6,819,135 | SH | DEFINED | 1,2,5,6,7,8, |
| PPL CORP | COM | 69351T10 | 610,907 | 11,687,531 | SH | DEFINED | 1,2,5,6,7,8, |
| PRAXAIR INC | COM | 74005P10 | 840,125 | 8,914,743 | SH | DEFINED | 1,2,5,6,7,8, |
| PRE PAID LEGAL SVCS | COM | 74006510 | 17,044 | 419,589 | SH | DEFINED | 1,2,6 |
| PRECISION CASTPARTS | COM | 74018910 | 368,694 | 3,825,818 | SH | DEFINED | 1,2,5,6,7,8, |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| PREFORMED LINE PRODS | COM | 74044410 | 1,172 | 29,076 | SH | DEFINED | 1,2 |
| PREMIER EXIBITIONS I | COM | 74051E10 | 125 | 27,442 | SH | DEFINED | 1,2,5 |
| PREMIERE GLOBAL SVCS | COM | 74058510 | 27,244 | 1,868,559 | SH | DEFINED | 1,2,6 |
| PREMIERWEST BANCORP | COM | 74092110 | 1,198 | 205,076 | SH | DEFINED | 1,2 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 5,435 | 352,435 | SH | DEFINED | 1,2 |
| PRESSTEK INC | COM | 74111310 | 1,435 | 289,283 | SH | DEFINED | 1,2,5 |
| PRESTIGE BRANDS HLDG | COM | 74112D10 | 8,051 | 755,250 | SH | DEFINED | 1,2 |
| PRG-SCHULTZ INTERNAT | COM NEW | 69357C50 | 1,345 | 142,925 | SH | DEFINED | 1,2 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 471,403 | 8,347,843 | SH | DEFINED | 1,2,5,6,7,8, |

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| PRICELINE COM INC | COM NEW | 74150340 | 53,636 | 464,543 | SH | DEFINED | 1,2,5,7,8,10 |
| PRICESMART INC | COM | 74151110 | 4,243 | 214,512 | SH | DEFINED | 1,2 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 177,226 | 3,747,652 | SH | DEFINED | 1,2,5,7,8,10 |
| PRIMEDIA INC | COM NEW | 74157K84 | 2,412 | 517,653 | SH | DEFINED | 1,2,5,6 |
| PRIMUS GUARANTY LTD | SHS | G7245710 | 3,823 | 1,313,625 | SH | DEFINED | 1,2,6 |
| PRINCETON REVIEW INC | COM | 74235210 | 1,028 | 152,074 | SH | DEFINED | 1,2,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 336,234 | 8,011,282 | SH | DEFINED | 1,2,5,6,7,8, |
| PRIVATEBANCORP INC | COM | 74296210 | 11,504 | 378,684 | SH | DEFINED | 1,2,5,6 |
| PROASSURANCE CORP | COM | 74267C10 | 26,513 | 551,095 | SH | DEFINED | 1,2,5 |
| PROCENTURY CORP | COM | 74268T10 | 2,201 | 138,956 | SH | DEFINED | 1,2 |
| PROCERA NETWORKS INC | COM | 74269U10 | 40 | 29,700 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COM | 74271810 | 6,341,541 | 104,284,502 | SH | DEFINED | 1,2,5,6,7,8, |
| PROGENICS PHARMACEUT | COM | 74318710 | 5,578 | 351,496 | SH | DEFINED | 1,2,6 |
| PROGRESS ENERGY INC | COM | 74326310 | 923,348 | 22,073,811 | SH | DEFINED | 1,2,5,6,7,8, |
| PROGRESS SOFTWARE CO | COM | 74331210 | 34,889 | 1,364,446 | SH | DEFINED | 1,2,5,6 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 396,127 | 21,160,628 | SH | DEFINED | 1,2,5,6,7,8, |
| PROGRESSIVE GAMING I | COM | 74332S10 | 51 | 41,142 | SH | DEFINED | 1 |
| PROLIANCE INTL INC | COM | 74340R10 | 25 | 25,828 | SH | DEFINED | 1,2 |
| PROLOGIS | SH BEN INT | 74341010 | 650,424 | 11,967,324 | SH | DEFINED | 1,2,3,5,6,7,14 |
| PROS HOLDINGS INC | COM | 74346Y10 | 1,433 | 127,643 | SH | DEFINED | 1,2 |
| PROSPECT CAPITAL COR | COM | 74348T10 | 4,694 | 356,137 | SH | DEFINED | 1,2 |
| PROSPERITY BANCSHARE | COM | 74360610 | 38,775 | 1,450,618 | SH | DEFINED | 1,2 |
| PROTALIX BIOTHERAPEU | COM | 74365A10 | 382 | 140,904 | SH | DEFINED | 1,2 |
| PROTECTION ONE INC | COM NEW | 74366340 | 626 | 74,506 | SH | DEFINED | 1,2 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 42,696 | 1,122,106 | SH | DEFINED | 1,2,5,12 |
| PROVIDENCE SVC CORP | COM | 74381510 | 3,752 | 177,716 | SH | DEFINED | 1,2 |
| PROVIDENT BANKSHARES | COM | 74385910 | 10,571 | 1,656,945 | SH | DEFINED | 1,2,5 |
| PROVIDENT FINL HLDGS | COM | 74386810 | 115 | 12,204 | SH | DEFINED | 1 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 43,532 | 3,107,205 | SH | DEFINED | 1,2,5 |
| PROVIDENT NEW YORK B | COM | 74402810 | 6,602 | 596,949 | SH | DEFINED | 1,2 |
| PROXIM WIRELESS CORP | COM | 74428510 | 6 | 10,534 | SH | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | FRNT | 744320AJ | 956 | 1,000,000 | SH | DEFINED | 1 |
| PRUDENTIAL FINL INC | COM | 74432010 | 907,766 | 15,195,282 | SH | DEFINED | 1,2,5,6,7,8, |
| PRUDENTIAL PLC | ADR | 74435K20 | 912 | 42,972 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 24,970 | 483,921 | SH | DEFINED | 1,2,3,5 |
| PSS WORLD MED INC | COM | 69366A10 | 16,368 | 1,004,148 | SH | DEFINED | 1,2,5,6 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 56,895 | 1,503,559 | SH | DEFINED | 1,2,6 |
| PUBLIC STORAGE | COM | 74460D10 | 462,884 | 5,729,471 | SH | DEFINED | 1,2,3,5,6,7,14 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 815,354 | 17,752,095 | SH | DEFINED | 1,2,5,6,7,8, |
| PUGET ENERGY INC NEW | COM | 74531010 | 50,501 | 2,105,096 | SH | DEFINED | 1,2,5,12 |
| PULTE HOMES INC | COM | 74586710 | 91,125 | 9,462,592 | SH | DEFINED | 1,2,5,6,7,8, |
| PVF CAPITAL CORP | COM | 69365410 | 74 | 10,112 | SH | DEFINED | 1 |
| PZENA INVESTMENT MGM | CLASS A | 74731Q10 | 1,657 | 129,861 | SH | DEFINED | 1,2 |

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| QAD INC | COM | 74727D10 | 1,481 | 218,737 | SH | DEFINED | 1,2 |
| QIAGEN N V | ORD | N7248210 | 243 | 12,067 | SH | DEFINED | 1,2 |
| QLOGIC CORP | COM | 74727710 | 80,072 | 5,488,124 | SH | DEFINED | 1,2,5,6,7,10 |
| QUAKER CHEM CORP | COM | 74731610 | 3,234 | 121,318 | SH | DEFINED | 1,2,5 |
| QUALCOMM INC | COM | 74752510 | 2,128,064 | 47,961,776 | SH | DEFINED | 1,2,5,6,7,8, |
| QUALITY DISTR INC FL | COM | 74756M10 | 43 | 17,974 | SH | DEFINED | 1,5 |

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| QUALITY SYS INC | COM | 74758210 | 12,744 | 435,235 | SH | DEFINED | 1,2,6 |
| QUANEX BUILDING PROD | COM | 74761910 | 10,326 | 694,919 | SH | DEFINED | 1,2,7 |
| QUANTA CAPITAL HLDGS | SHS | G7313F10 | 2,244 | 850,178 | SH | DEFINED | 1,2 |
| QUANTA SVCS INC | COM | 74762E10 | 97,485 | 2,930,125 | SH | DEFINED | 1,2,5 |
| QUANTUM CORP | COM DSSG | 74790620 | 5,104 | 3,780,498 | SH | DEFINED | 1,2,5 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 2,936 | 953,302 | SH | DEFINED | 1,2,5 |
| QUEST CAP CORP NEW | COM | 74835U10 | 54 | 31,600 | SH | DEFINED | 1 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 219,427 | 4,527,063 | SH | DEFINED | 1,2,5,6,7,8, |
| QUEST RESOURCE CORP | COM NEW | 74834930 | 2,701 | 236,680 | SH | DEFINED | 1,2,5 |
| QUEST SOFTWARE INC | COM | 74834T10 | 24,358 | 1,644,714 | SH | DEFINED | 1,2,5,6 |
| QUESTAR CORP | COM | 74835610 | 385,246 | 5,422,951 | SH | DEFINED | 1,2,5,6,7,8, |
| QUESTCOR PHARMACEUTI | COM | 74835Y10 | 3,147 | 678,330 | SH | DEFINED | 1,2,6 |
| QUICKLOGIC CORP | COM | 74837P10 | 24 | 14,273 | SH | DEFINED | 1 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 84,332 | 2,182,495 | SH | DEFINED | 1,2,5,7,8,10 |
| QUIDEL CORP | COM | 74838J10 | 10,764 | 650,798 | SH | DEFINED | 1,2,5,6 |
| QUIKSILVER INC | COM | 74838C10 | 20,843 | 2,122,457 | SH | DEFINED | 1,2,5 |
| QWEST COMMUNICATIONS | COM | 74912110 | 374,887 | 95,391,217 | SH | DEFINED | 1,2,5,6,7,8, |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 4,196 | 1,398,534 | SH | DEFINED | 1,2,5,8,12 |
| RACKABLE SYS INC | COM | 75007710 | 11,861 | 885,152 | SH | DEFINED | 1,2,5,6 |
| RADIAN GROUP INC | COM | 75023610 | 3,547 | 2,446,210 | SH | DEFINED | 1,2,5,7 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 4,281 | 399,006 | SH | DEFINED | 1,2,6 |
| RADIO ONE INC | CL A | 75040P10 | 19 | 13,476 | SH | DEFINED | 1 |
| RADIO ONE INC | CL D NON V | 75040P40 | 166 | 128,612 | SH | DEFINED | 1,2,5 |
| RADIO SHACK CORP | COM | 75043810 | 56,280 | 4,586,837 | SH | DEFINED | 1,2,5,6,7,10 |
| RADISYS CORP | COM | 75045910 | 3,222 | 355,620 | SH | DEFINED | 1,2,5 |
| RADNET INC | COM | 75049110 | 1,546 | 249,392 | SH | DEFINED | 1,2 |
| RADYNE CORP | COM NEW | 75061140 | 445 | 38,948 | SH | DEFINED | 1 |
| RAE SYS INC | COM | 75061P10 | 59 | 41,439 | SH | DEFINED | 1,2,5 |
| RAIT FINANCIAL TRUST | COM | 74922710 | 15,295 | 2,061,318 | SH | DEFINED | 1,2 |
| RALCORP HLDGS INC NE | COM | 75102810 | 33,442 | 676,412 | SH | DEFINED | 1,2,5,6,7 |
| RAM ENERGY RESOURCES | COM | 75130P10 | 2,748 | 436,253 | SH | DEFINED | 1,2 |
| RAM HOLDINGS LTD | SHS | G7368R10 | 40 | 39,500 | SH | DEFINED | 1,2 |
| RAMBUS INC DEL | COM | 75091710 | 21,667 | 1,136,160 | SH | DEFINED | 1,2,5,6 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 10,990 | 535,063 | SH | DEFINED | 1,2,3 |
| RAMTRON INTL CORP | COM NEW | 75190730 | 89 | 21,213 | SH | DEFINED | 1 |
| RANGE RES CORP | COM | 75281A10 | 294,708 | 4,496,619 | SH | DEFINED | 1,2,5,6,7,8, |
| RASER TECHNOLOGIES I | COM | 75405510 | 5,746 | 589,897 | SH | DEFINED | 1,2,6 |
| RAVEN INDS INC | COM | 75421210 | 7,529 | 229,676 | SH | DEFINED | 1,2,6 |
| RAYMOND JAMES FINANC | COM | 75473010 | 57,344 | 2,172,937 | SH | DEFINED | 1,2,5,7 |
| RAYONIER INC | COM | 75490710 | 51,908 | 1,222,514 | SH | DEFINED | 1,2,5 |
| RAYTHEON CO | COM NEW | 75511150 | 662,787 | 11,776,600 | SH | DEFINED | 1,2,5,6,7,8, |
| RBC BEARINGS INC | COM | 75524B10 | 9,972 | 299,290 | SH | DEFINED | 1,2,6 |
| RC2 CORP | COM | 74938810 | 7,061 | 380,419 | SH | DEFINED | 1,2 |
| RCN CORP | COM NEW | 74936120 | 9,274 | 860,302 | SH | DEFINED | 1,2,6 |
| READING INTERNATIONAL | CL A | 75540810 | 144 | 18,600 | SH | DEFINED | 1 |
| REALNETWORKS INC | COM | 75605L10 | 10,666 | 1,616,008 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|---------|
| REALTY INCOME CORP | COM | 75610910 | 59,975 | 2,635,122 | SH | DEFINED | 1,2,3,5 |
| RED HAT INC | COM | 75657710 | 41,497 | 2,005,672 | SH | DEFINED | 1,2,5 |
| RED LION HOTELS CORP | COM | 75676410 | 144 | 18,056 | SH | DEFINED | 1 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 6,547 | 236,011 | SH | DEFINED | 1,2,6 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 4,297 | 314,139 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| REDWOOD TR INC | COM | 75807540 | 15,491 | 679,749 | SH | DEFINED | 1,2,7,8 |
| REED ELSEVIER N V | SPONS ADR | 75820420 | 1,260 | 37,586 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONS ADR | 75820520 | 812 | 17,827 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 29,482 | 697,801 | SH | DEFINED | 1,2,5 |
| REGAL ENMTT GROUP | CL A | 75876610 | 19,587 | 1,281,873 | SH | DEFINED | 1,2,5 |
| REGENCY CTRS CORP | COM | 75884910 | 141,450 | 2,392,584 | SH | DEFINED | 1,2,3,5,7,8, |
| REGENCY ENERGY PARTN | COM UNITS | 75885Y10 | 534 | 21,985 | SH | DEFINED | 1,2 |
| REGENERON PHARMACEUT | COM | 75886F10 | 30,510 | 2,112,912 | SH | DEFINED | 1,2,5,6 |
| REGENT COMMUNICATION | COM | 75886510 | 36 | 40,485 | SH | DEFINED | 1 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 319,546 | 29,289,305 | SH | DEFINED | 1,2,5,6,7,8, |
| REGIS CORP MINN | COM | 75893210 | 29,846 | 1,132,669 | SH | DEFINED | 1,2,5 |
| REHABCARE GROUP INC | COM | 75914810 | 8,437 | 526,340 | SH | DEFINED | 1,2,5 |
| REINSURANCE GROUP AM | COM | 75935110 | 17,006 | 390,769 | SH | DEFINED | 1,2,5,7 |
| RELIANCE STEEL & ALU | COM | 75950910 | 116,732 | 1,514,226 | SH | DEFINED | 1,2,5 |
| RELIANT ENERGY INC | COM | 75952B10 | 141,341 | 6,645,109 | SH | DEFINED | 1,2,5,7,8,10 |
| RENAISSANCE LEARNING | COM | 75968L10 | 1,415 | 126,230 | SH | DEFINED | 1,2,6 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 50,462 | 1,129,658 | SH | DEFINED | 1,2,5,7,8,10 |
| RENASANT CORP | COM | 75970E10 | 4,233 | 287,395 | SH | DEFINED | 1,2 |
| RENT A CTR INC NEW | COM | 76009N10 | 42,734 | 2,077,497 | SH | DEFINED | 1,2,5 |
| RENTECH INC | COM | 76011210 | 4,237 | 2,230,236 | SH | DEFINED | 1,2,5,6 |
| RENTRAK CORP | COM | 76017410 | 256 | 18,177 | SH | DEFINED | 1,5 |
| REPLIGEN CORP | COM | 75991610 | 1,801 | 381,596 | SH | DEFINED | 1,2,5 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 1,894 | 48,238 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 6,686 | 772,007 | SH | DEFINED | 1,2 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 5,241 | 213,055 | SH | DEFINED | 1,2 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 114 | 15,649 | SH | DEFINED | 1 |
| REPUBLIC SVCS INC | COM | 76075910 | 113,324 | 3,815,615 | SH | DEFINED | 1,2,5,7,8,10 |
| RES-CARE INC | COM | 76094310 | 12,080 | 679,413 | SH | DEFINED | 1,2 |
| RESEARCH FRONTIERS I | COM | 76091110 | 103 | 16,343 | SH | DEFINED | 1 |
| RESEARCH IN MOTION L | COM | 76097510 | 19,473 | 166,577 | SH | DEFINED | 1,2,5 |
| RESMED INC | COM | 76115210 | 46,507 | 1,301,269 | SH | DEFINED | 1,2,5,6 |
| RESOURCE AMERICA INC | CL A | 76119520 | 1,992 | 213,716 | SH | DEFINED | 1,2,5 |
| RESOURCE CAP CORP | COM | 76120W30 | 4,861 | 674,226 | SH | DEFINED | 1,2 |
| RESOURCES CONNECTION | COM | 76122Q10 | 13,865 | 681,339 | SH | DEFINED | 1,2,6 |
| RETAIL VENTURES INC | COM | 76128Y10 | 2,101 | 456,667 | SH | DEFINED | 1,2 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 30 | 20,339 | SH | DEFINED | 1 |
| REVLON INC | CL A | 76152550 | 231 | 271,721 | SH | DEFINED | 1,2,6 |
| REWARDS NETWORK INC | COM | 76155710 | 983 | 239,290 | SH | DEFINED | 1 |
| REX ENERGY CORPORATI | COM | 76156510 | 5,475 | 207,384 | SH | DEFINED | 1,2 |
| REX STORES CORP | COM | 76162410 | 1,284 | 111,150 | SH | DEFINED | 1 |
| REXAHN PHARMACEUTICA | COM | 76164010 | 488 | 150,521 | SH | DEFINED | 1 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 246,989 | 5,292,239 | SH | DEFINED | 1,2,5,6,7,8, |
| RF MICRODEVICES INC | COM | 74994110 | 20,876 | 7,198,529 | SH | DEFINED | 1,2,5 |
| RGC RES INC | COM | 74955L10 | 204 | 7,300 | SH | DEFINED | 1 |
| RICHARDSON ELECTRS L | COM | 76316510 | 70 | 11,844 | SH | DEFINED | 1 |
| RICKS CABARET INTL I | COM NEW | 76564130 | 985 | 58,602 | SH | DEFINED | 1,2 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 14,964 | 660,360 | SH | DEFINED | 1,2,5,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|---------|
| RIGHTNOW TECHNOLOGIE | COM | 76657R10 | 5,084 | 371,905 | SH | DEFINED | 1,2,6 |
| RIMAGE CORP | COM | 76672110 | 1,677 | 135,366 | SH | DEFINED | 1,2 |
| RIO TINTO PLC | SPONSORED | 76720410 | 4,190 | 8,465 | SH | DEFINED | 1,2 |
| RISKMETRICS GROUP IN | COM | 76773510 | 5,563 | 283,270 | SH | DEFINED | 1,2 |

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| RITCHIE BROS AUCTION | COM | 76774410 | 421 | 15,522 | SH | DEFINED | 1 |
| RITE AID CORP | COM | 76775410 | 8,640 | 5,433,979 | SH | DEFINED | 1,2,5,6 |
| RIVERBED TECHNOLOGY | COM | 76857310 | 22,628 | 1,649,237 | SH | DEFINED | 1,2,6 |
| RIVERVIEW BANCORP IN | COM | 76939710 | 104 | 13,992 | SH | DEFINED | 1 |
| RIVIERA HLDGS CORP | COM | 76962710 | 1,508 | 148,570 | SH | DEFINED | 1,2,5 |
| RLI CORP | COM | 74960710 | 92,350 | 1,866,789 | SH | DEFINED | 1,2 |
| ROBBINS & MYERS INC | COM | 77019610 | 32,680 | 655,312 | SH | DEFINED | 1,2,6 |
| ROBERT HALF INTL INC | COM | 77032310 | 116,141 | 4,845,275 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCK OF AGES CORP | CL A | 77263210 | 39 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 26,367 | 879,194 | SH | DEFINED | 1,2 |
| ROCKVILLE FINL INC | COM | 77418610 | 1,877 | 149,419 | SH | DEFINED | 1,2 |
| ROCKWELL AUTOMATION | COM | 77390310 | 183,119 | 4,187,495 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWELL COLLINS INC | COM | 77434110 | 250,673 | 5,226,702 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWOOD HLDGS INC | COM | 77441510 | 27,013 | 776,240 | SH | DEFINED | 1,2 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 22,014 | 728,927 | SH | DEFINED | 1,2,5,6 |
| ROGERS COMMUNICATION | CL B | 77510920 | 1,224 | 31,651 | SH | DEFINED | 1 |
| ROGERS CORP | COM | 77513310 | 14,888 | 396,067 | SH | DEFINED | 1,2,6 |
| ROHM & HAAS CO | COM | 77537110 | 187,919 | 4,046,485 | SH | DEFINED | 1,2,5,6,7,8, |
| ROLLINS INC | COM | 77571110 | 18,641 | 1,257,860 | SH | DEFINED | 1,2,6 |
| ROMA FINANCIAL CORP | COM | 77581P10 | 1,736 | 132,514 | SH | DEFINED | 1,2 |
| ROPER INDS INC NEW | COM | 77669610 | 113,400 | 1,721,310 | SH | DEFINED | 1,2,5,7,8,10 |
| ROSETTA RESOURCES IN | COM | 77777930 | 35,882 | 1,259,022 | SH | DEFINED | 1,2 |
| ROSS STORES INC | COM | 77829610 | 143,141 | 4,029,866 | SH | DEFINED | 1,2,5,7,8,10 |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 1,374 | 18,939 | SH | DEFINED | 1,2,5 |
| ROWAN COS INC | COM | 77938210 | 304,539 | 6,514,208 | SH | DEFINED | 1,2,5,6,7,8, |
| ROYAL BK CDA MONTREA | COM | 78008710 | 1,540 | 34,484 | SH | DEFINED | 1,2 |
| ROYAL BK SCOTLAND GR | SP ADR REP | 78009772 | 1,677 | 390,977 | SH | DEFINED | 1,2 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 35,797 | 1,593,082 | SH | DEFINED | 1,2,5,7,8,10 |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 5,192 | 64,815 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PL | SPONS ADR | 78025920 | 7,655 | 93,691 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 16,696 | 532,408 | SH | DEFINED | 1,2,5,6 |
| RPC INC | COM | 74966010 | 7,902 | 470,376 | SH | DEFINED | 1,2,5,6 |
| RPM INTL INC | COM | 74968510 | 44,655 | 2,167,723 | SH | DEFINED | 1,2,5 |
| RSC HOLDINGS INC | COM | 74972L10 | 5,413 | 584,599 | SH | DEFINED | 1,2 |
| RTI BIOLOGICS INC | COM | 74975N10 | 6,621 | 756,726 | SH | DEFINED | 1,2,6 |
| RTI INTL METALS INC | COM | 74973W10 | 18,356 | 515,319 | SH | DEFINED | 1,2,5,6 |
| RUBICON TECHNOLOGY I | COM | 78112T10 | 10,174 | 500,694 | SH | DEFINED | 1,2,6 |
| RUBY TUESDAY INC | COM | 78118210 | 6,932 | 1,283,759 | SH | DEFINED | 1,2,5 |
| RUDDICK CORP | COM | 78125810 | 37,584 | 1,095,421 | SH | DEFINED | 1,2,5 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 3,308 | 429,616 | SH | DEFINED | 1,2,5 |
| RURAL / METRO CORP | COM | 78174810 | 54 | 26,539 | SH | DEFINED | 1 |
| RURAL CELLULAR CORP | CL A | 78190410 | 9,155 | 205,677 | SH | DEFINED | 1,2,6 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 6,662 | 554,709 | SH | DEFINED | 1,2 |
| RUSS BERRIE & CO | COM | 78223310 | 1,839 | 230,710 | SH | DEFINED | 1,2 |
| RUTHS HOSPITALITY GR | COM | 78333210 | 1,878 | 362,548 | SH | DEFINED | 1,2,6 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 2,254 | 78,628 | SH | DEFINED | 1,2,5 |
| RYDER SYS INC | COM | 78354910 | 205,078 | 2,977,330 | SH | DEFINED | 1,2,5,6,7,10 |
| RYLAND GROUP INC | COM | 78376410 | 53,025 | 2,431,223 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M |
|-------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|---------|
| S & T BANCORP INC | COM | 78385910 | 11,437 | 393,566 | SH | DEFINED | 1,2,5 |
| S Y BANCORP INC | COM | 78506010 | 4,010 | 187,735 | SH | DEFINED | 1,2 |
| S1 CORPORATION | COM | 78463B10 | 7,380 | 974,947 | SH | DEFINED | 1,2,5,6 |

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|----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| SABA SOFTWARE INC | COM NEW | 78493260 | 121 | 37,758 | SH | DEFINED | 1 |
| SAFECO CORP | COM | 78642910 | 189,745 | 2,825,261 | SH | DEFINED | 1,2,5,6,7,8, |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 2,157 | 1,739,177 | SH | DEFINED | 1,2,5 |
| SAFETY INS GROUP INC | COM | 78648T10 | 10,457 | 293,334 | SH | DEFINED | 1,2 |
| SAFEWAY INC | COM NEW | 78651420 | 407,038 | 14,257,034 | SH | DEFINED | 1,2,5,6,7,8, |
| SAGA COMMUNICATIONS | CL A | 78659810 | 113 | 22,549 | SH | DEFINED | 1 |
| SAIA INC | COM | 78709Y10 | 2,622 | 240,085 | SH | DEFINED | 1,2,5 |
| SAIC INC | COM | 78390X10 | 39,290 | 1,888,011 | SH | DEFINED | 1,2,5 |
| SAKS INC | COM | 79377W10 | 28,036 | 2,553,378 | SH | DEFINED | 1,2,5 |
| SALARY COM INC | COM | 79400610 | 40 | 10,171 | SH | DEFINED | 1 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 22 | 10,944 | SH | DEFINED | 1,2 |
| SALESFORCE COM INC | COM | 79466L30 | 113,842 | 1,668,510 | SH | DEFINED | 1,2,5,7,8,10 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 6,685 | 950,895 | SH | DEFINED | 1,2,5,6 |
| SALLY BEAUTY HLDGS I | COM | 79546E10 | 14,588 | 2,258,202 | SH | DEFINED | 1,2,5,6 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 1,794 | 264,548 | SH | DEFINED | 1,2 |
| SANDERSON FARMS INC | COM | 80001310 | 11,268 | 326,406 | SH | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C10 | 124,261 | 6,644,979 | SH | DEFINED | 1,2,5,6,7,8, |
| SANDRIDGE ENERGY INC | COM | 80007P30 | 69,887 | 1,082,180 | SH | DEFINED | 1,2,5,7,8,10 |
| SANDY SPRING BANCORP | COM | 80036310 | 3,906 | 235,584 | SH | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 98 | 11,261 | SH | DEFINED | 1 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 4,901 | 492,610 | SH | DEFINED | 1,2,5,6 |
| SANMINA SCI CORP | COM | 80090710 | 18,112 | 14,149,682 | SH | DEFINED | 1,2,5,7 |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 1,755 | 52,828 | SH | DEFINED | 1,2 |
| SANTANDER BANCORP | COM | 80280910 | 1,054 | 99,327 | SH | DEFINED | 1,2 |
| SANTARUS INC | COM | 80281730 | 119 | 59,176 | SH | DEFINED | 1,2 |
| SANTOS LIMITED | SPONSORED | 80302160 | 1,521 | 18,287 | SH | DEFINED | 1 |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 8,709 | 167,124 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 9,073 | 1,413,190 | SH | DEFINED | 1,2,5,6 |
| SARA LEE CORP | COM | 80311110 | 274,781 | 22,431,091 | SH | DEFINED | 1,2,5,6,7,8, |
| SASOL LTD | SPONSORED | 80386630 | 1,958 | 33,220 | SH | DEFINED | 1 |
| SATCON TECHNOLOGY CO | COM | 80389310 | 100 | 35,370 | SH | DEFINED | 1 |
| SATYAM COMPUTER SERV | ADR | 80409810 | 9,421 | 384,206 | SH | DEFINED | 1,2,5,7 |
| SAUER-DANFOSS INC | COM | 80413710 | 6,221 | 199,714 | SH | DEFINED | 1,2 |
| SAUL CTRS INC | COM | 80439510 | 25,515 | 542,986 | SH | DEFINED | 1,2,3,5,6 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 36,823 | 1,455,463 | SH | DEFINED | 1,2,5,6 |
| SAVVIS INC | COM NEW | 80542330 | 10,014 | 775,658 | SH | DEFINED | 1,2,6,8 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 37,365 | 1,037,620 | SH | DEFINED | 1,2,5,6 |
| SCANA CORP NEW | COM | 80589M10 | 150,819 | 4,076,176 | SH | DEFINED | 1,2,5,7,8,10 |
| SCANSOURCE INC | COM | 80603710 | 14,971 | 559,451 | SH | DEFINED | 1,2,6 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 4,077 | 142,754 | SH | DEFINED | 1,2,5 |
| SCHAWK INC | CL A | 80637310 | 2,458 | 204,963 | SH | DEFINED | 1,2 |
| SCHEIN HENRY INC | COM | 80640710 | 96,569 | 1,872,589 | SH | DEFINED | 1,2,5,7,8,10 |
| SCHERING PLOUGH CORP | COM | 80660510 | 930,002 | 47,232,180 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHIFF NUTRITION INT | COM | 80669310 | 270 | 48,197 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 80685710 | 3,882,048 | 36,135,603 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHNITZER STL INDS | CL A | 80688210 | 19,518 | 170,315 | SH | DEFINED | 1,2,5 |
| SCHOLASTIC CORP | COM | 80706610 | 36,938 | 1,288,829 | SH | DEFINED | 1,2,5,7,8 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 12,400 | 417,086 | SH | DEFINED | 1,2,5 |
| SCHULMAN A INC | COM | 80819410 | 11,179 | 485,391 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| SCHWAB CHARLES CORP | COM | 80851310 | 656,580 | 31,965,904 | SH | DEFINED 1,2,5,6,7,8, |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 4,126 | 244,878 | SH | DEFINED 1,2 |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| SCICLONE PHARMACEUTI | COM | 80862K10 | 81 | 52,910 | SH | DEFINED | 1,5 |
| SCIELE PHARMA INC | COM | 80862710 | 17,424 | 900,486 | SH | DEFINED | 1,2,6 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 43,317 | 1,462,426 | SH | DEFINED | 1,2,5,6 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 43 | 14,231 | SH | DEFINED | 1 |
| SCOLR PHARMA INC | COM | 78402X10 | 26 | 26,340 | SH | DEFINED | 1,5 |
| SCOTTS MIRACLE GRO C | CL A | 81018610 | 13,163 | 749,159 | SH | DEFINED | 1,2,5,6 |
| SCPIE HLDGS INC | COM | 78402P10 | 2,815 | 100,562 | SH | DEFINED | 1,2,5 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 94,445 | 2,273,597 | SH | DEFINED | 1,2,5,6,7,8, |
| SEABOARD CORP | COM | 81154310 | 15,051 | 9,704 | SH | DEFINED | 1,2,6 |
| SEABRIGHT INSURANCE | COM | 81165610 | 8,003 | 552,719 | SH | DEFINED | 1,2 |
| SEACHANGE INTL INC | COM | 81169910 | 2,789 | 389,594 | SH | DEFINED | 1,2,5 |
| SEACOAST BKG CORP FL | COM | 81170730 | 1,888 | 243,287 | SH | DEFINED | 1,2 |
| SEACOR HOLDINGS INC | COM | 81190410 | 25,987 | 290,324 | SH | DEFINED | 1,2,5,6 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 163,034 | 8,522,427 | SH | DEFINED | 1,2,5,7,8,10 |
| SEALED AIR CORP NEW | COM | 81211K10 | 98,132 | 5,162,099 | SH | DEFINED | 1,2,5,6,7,8, |
| SEALY CORP | COM | 81213930 | 3,626 | 631,779 | SH | DEFINED | 1,2 |
| SEARS HLDGS CORP | COM | 81235010 | 331,513 | 4,500,579 | SH | DEFINED | 1,2,5,6,7,8, |
| SEATTLE GENETICS INC | COM | 81257810 | 9,136 | 1,079,943 | SH | DEFINED | 1,2,6 |
| SECURE COMPUTING COR | COM | 81370510 | 5,732 | 1,384,510 | SH | DEFINED | 1,2,5,8 |
| SECURITY BANK CORP | COM | 81404710 | 346 | 59,058 | SH | DEFINED | 1,2 |
| SECURITY CAPITAL ASS | COM | G8018D10 | 16 | 54,064 | SH | DEFINED | 1,2 |
| SEI INVESTMENTS CO | COM | 78411710 | 67,740 | 2,880,122 | SH | DEFINED | 1,2,5,7,8,10 |
| SELECT COMFORT CORP | COM | 81616X10 | 1,257 | 766,757 | SH | DEFINED | 1,2,5,6 |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 581 | 6,572 | SH | DEFINED | 1 |
| SELECT SECTOR SPDR T | SBI INT-FI | 81369Y60 | 28,624 | 1,412,854 | SH | DEFINED | 1,10 |
| SELECTICA INC | COM | 81628810 | 90 | 66,920 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 17,790 | 948,303 | SH | DEFINED | 1,2,5 |
| SEMGROUP ENERGY PART | COM UNIT L | 81662W10 | 459 | 18,124 | SH | DEFINED | 1,2 |
| SEMITOOL INC | COM | 81690910 | 3,041 | 404,893 | SH | DEFINED | 1,2,5 |
| SEMPRA ENERGY | COM | 81685110 | 456,904 | 8,093,954 | SH | DEFINED | 1,2,5,6,7,8, |
| SEMTECH CORP | COM | 81685010 | 34,541 | 2,454,964 | SH | DEFINED | 1,2,5,6,7,8 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 75,369 | 3,859,117 | SH | DEFINED | 1,2,3 |
| SENOXYX INC | COM | 81724Q10 | 217 | 44,063 | SH | DEFINED | 1,2,6 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 37,229 | 1,322,058 | SH | DEFINED | 1,2,5 |
| SEPRACOR INC | COM | 81731510 | 46,019 | 2,310,181 | SH | DEFINED | 1,2,5,12 |
| SEQUENOM INC | COM NEW | 81733740 | 9,559 | 598,914 | SH | DEFINED | 1,2 |
| SERVICE CORP INTL | COM | 81756510 | 42,069 | 4,266,619 | SH | DEFINED | 1,2,5 |
| SEVERN BANCORP ANNA | COM | 81811M10 | 91 | 13,689 | SH | DEFINED | 1 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 713 | 35,031 | SH | DEFINED | 1 |
| SHAW GROUP INC | COM | 82028010 | 98,891 | 1,600,444 | SH | DEFINED | 1,2,5,7 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 4,583 | 352,015 | SH | DEFINED | 1,2,6 |
| SHENGDA TECH INC | COM | 82321310 | 3,424 | 344,809 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 173,776 | 3,783,497 | SH | DEFINED | 1,2,5,6,7,8, |
| SHINHAN FINANCIAL GR | SPN ADR RE | 82459610 | 3,786 | 42,250 | SH | DEFINED | 1 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 15,685 | 531,167 | SH | DEFINED | 1,2,5,7 |
| SHIRE LIMITED | SPONSORED | 82481R10 | 389 | 7,912 | SH | DEFINED | 1 |
| SHOE CARNIVAL INC | COM | 82488910 | 2,002 | 169,781 | SH | DEFINED | 1,2,5 |
| SHORE BANCSHARES INC | COM | 82510710 | 1,831 | 97,799 | SH | DEFINED | 1,2,5 |
| SHORETEL INC | COM | 82521110 | 1,923 | 435,029 | SH | DEFINED | 1,2 |
| SHUFFLE MASTER INC | COM | 82554910 | 5,558 | 1,125,157 | SH | DEFINED | 1,2,6 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M |
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| SHUTTERFLY INC | COM | 82568P30 | 2,450 | 200,640 | SH | DEFINED | 1,2,6 |

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| SI INTL INC | COM | 78427V10 | 3,746 | 178,902 | SH | DEFINED | 1,2 |
| SIEMENS A G | SPONSORED | 82619750 | 4,475 | 40,634 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 1,586 | 96,134 | SH | DEFINED | 1,2 |
| SIERRA PAC RES NEW | COM | 82642810 | 68,296 | 5,373,434 | SH | DEFINED | 1,2,5,7 |
| SIGA TECHNOLOGIES IN | COM | 82691710 | 45 | 14,336 | SH | DEFINED | 1,2 |
| SIGMA ALDRICH CORP | COM | 82655210 | 203,658 | 3,781,249 | SH | DEFINED | 1,2,5,6,7,8, |
| SIGMA DESIGNS INC | COM | 82656510 | 7,494 | 539,510 | SH | DEFINED | 1,2,5,6 |
| SIGMATRON INTL INC | COM | 82661L10 | 75 | 12,713 | SH | DEFINED | 1 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 32,777 | 1,272,389 | SH | DEFINED | 1,2,6 |
| SIGNET GROUP PLC | SP ADR REP | 82668L87 | 160 | 16,032 | SH | DEFINED | 1 |
| SILGAN HOLDINGS INC | COM | 82704810 | 26,753 | 527,252 | SH | DEFINED | 1,2,6 |
| SILICON IMAGE INC | COM | 82705T10 | 13,296 | 1,833,887 | SH | DEFINED | 1,2,5,6 |
| SILICON LABORATORIES | COM | 82691910 | 33,046 | 915,664 | SH | DEFINED | 1,2,5,6 |
| SILICON STORAGE TECH | COM | 82705710 | 7,685 | 2,774,427 | SH | DEFINED | 1,2,5 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 638 | 87,295 | SH | DEFINED | 1 |
| SILVER STATE BANCORP | COM | 82825110 | 24 | 11,650 | SH | DEFINED | 1 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 9,823 | 351,206 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | COM | 82880610 | 1,021,074 | 11,359,147 | SH | DEFINED | 1,2,3,5,6,7, 14 |
| SIMPSON MANUFACTURIN | COM | 82907310 | 16,232 | 683,758 | SH | DEFINED | 1,2,5,6 |
| SIMS GROUP LTD | SPONS ADR | 82916010 | 1,151 | 28,840 | SH | DEFINED | 1 |
| SINA CORP | ORD | G8147710 | 1,112 | 26,141 | SH | DEFINED | 1,2,6 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 11,636 | 1,531,043 | SH | DEFINED | 1,2 |
| SIRF TECHNOLOGY HLDG | COM | 82967H10 | 4,106 | 950,398 | SH | DEFINED | 1,2 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 40,767 | 21,232,981 | SH | DEFINED | 1,2,5,7,8,10 |
| SIRONA DENTAL SYSTEM | COM | 82966C10 | 7,386 | 284,947 | SH | DEFINED | 1,2,6 |
| SIX FLAGS INC | COM | 83001P10 | 1,309 | 1,137,975 | SH | DEFINED | 1,2,5,6 |
| SJW CORP | COM | 78430510 | 5,682 | 215,209 | SH | DEFINED | 1,2 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 4,030 | 194,032 | SH | DEFINED | 1,12 |
| SKECHERS U S A INC | CL A | 83056610 | 16,560 | 838,039 | SH | DEFINED | 1,2,6 |
| SKILLED HEALTHCARE G | CL A | 83066R10 | 4,029 | 300,260 | SH | DEFINED | 1,2 |
| SKILLSOFT PLC | SPONSORED | 83092810 | 201 | 22,276 | SH | DEFINED | 1,5 |
| SKYLINE CORP | COM | 83083010 | 2,604 | 110,808 | SH | DEFINED | 1,2 |
| SKYWEST INC | COM | 83087910 | 15,571 | 1,230,870 | SH | DEFINED | 1,2,5 |
| SKYWORKS SOLUTIONS I | COM | 83088M10 | 38,755 | 3,926,569 | SH | DEFINED | 1,2,5,7,8 |
| SL GREEN RLTY CORP | COM | 78440X10 | 141,633 | 1,712,193 | SH | DEFINED | 1,2,3,5,7,8, |
| SLM CORP | COM | 78442P10 | 289,141 | 14,942,698 | SH | DEFINED | 1,2,5,6,7,8, |
| SM&A | COM | 78465D10 | 122 | 25,583 | SH | DEFINED | 1 |
| SMART BALANCE INC | COM | 83169Y10 | 6,068 | 841,545 | SH | DEFINED | 1,2 |
| SMART MODULAR TECHNO | ORD SHS | G8224510 | 2,687 | 701,693 | SH | DEFINED | 1,2,6 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 559 | 10,211 | SH | DEFINED | 1 |
| SMITH & WESSON HLDG | COM | 83175610 | 2,101 | 403,314 | SH | DEFINED | 1,2,5,6 |
| SMITH A O | COM | 83186520 | 13,254 | 403,727 | SH | DEFINED | 1,2 |
| SMITH INTL INC | COM | 83211010 | 510,525 | 6,140,549 | SH | DEFINED | 1,2,5,6,7,8, |
| SMITH MICRO SOFTWARE | COM | 83215410 | 5,320 | 933,331 | SH | DEFINED | 1,2,5 |
| SMITHFIELD FOODS INC | COM | 83224810 | 41,077 | 2,066,232 | SH | DEFINED | 1,2,5,12 |
| SMITHTOWN BANCORP IN | COM | 83244910 | 1,591 | 97,882 | SH | DEFINED | 1,2 |
| SMUCKER J M CO | COM NEW | 83269640 | 37,748 | 928,845 | SH | DEFINED | 1,2,5,7 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 11,550 | 2,837,848 | SH | DEFINED | 1,2,5,7,12 |
| SNAP ON INC | COM | 83303410 | 86,985 | 1,672,460 | SH | DEFINED | 1,2,5,6,10,1 |
| SOAPSTONE NETWORKS I | COM | 83357010 | 89 | 23,321 | SH | DEFINED | 1,2,5 |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 5,297 | 113,665 | SH | DEFINED | 1,2,5 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
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| SOCKET MOBILE INC | COM | 83368E10 | 11 | 15,400 | SH | DEFINED | 1 | |
| SOHU COM INC | COM | 83408W10 | 28,700 | 407,441 | SH | DEFINED | 1,2,5,6,7,8 | |
| SOLERA HOLDINGS INC | COM | 83421A10 | 23,701 | 856,854 | SH | DEFINED | 1,2,6 | |
| SOLUTIA INC | COM NEW | 83437650 | 10,512 | 819,974 | SH | DEFINED | 1,2 | |
| SOMANETICS CORP | COM NEW | 83444540 | 6,084 | 286,981 | SH | DEFINED | 1,2,5 | |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 8,223 | 637,933 | SH | DEFINED | 1,2,5 | |
| SONIC CORP | COM | 83545110 | 21,150 | 1,429,070 | SH | DEFINED | 1,2,5,6 | |
| SONIC INNOVATIONS IN | COM | 83545M10 | 119 | 35,514 | SH | DEFINED | 1,2,5 | |
| SONIC SOLUTIONS | COM | 83546010 | 4,905 | 822,909 | SH | DEFINED | 1,2,5,6 | |
| SONICWALL INC | COM | 83547010 | 12,954 | 2,008,372 | SH | DEFINED | 1,2,5,6 | |
| SONOCO PRODS CO | COM | 83549510 | 121,618 | 3,929,491 | SH | DEFINED | 1,2,5,7 | |
| SONOSITE INC | COM | 83568G10 | 8,749 | 312,352 | SH | DEFINED | 1,2,6 | |
| SONUS NETWORKS INC | COM | 83591610 | 13,955 | 4,080,305 | SH | DEFINED | 1,2,5,6,8 | |
| SONUS PHARMACEUTICAL | COM | 83569210 | 12 | 38,707 | SH | DEFINED | 1 | |
| SONY CORP | ADR NEW | 83569930 | 2,195 | 50,194 | SH | DEFINED | 1 | |
| SOTHEBYS | COM | 83589810 | 47,001 | 1,782,374 | SH | DEFINED | 1,2,5,6 | |
| SOURCE INTERLINK COS | COM NEW | 83615120 | 123 | 55,730 | SH | DEFINED | 1,2,5 | |
| SOURCEFIRE INC | COM | 83616T10 | 1,602 | 207,187 | SH | DEFINED | 1,2 | |
| SOURCEFORGE INC | COM | 83616W10 | 135 | 84,298 | SH | DEFINED | 1,2,5 | |
| SOUTH FINL GROUP INC | COM | 83784110 | 10,388 | 2,649,953 | SH | DEFINED | 1,2,5 | |
| SOUTH JERSEY INDS IN | COM | 83851810 | 20,141 | 539,108 | SH | DEFINED | 1,2 | |
| SOUTHERN CMNTY FINL | COM | 84263210 | 221 | 35,900 | SH | DEFINED | 1 | |
| SOUTHERN CO | COM | 84258710 | 875,519 | 25,072,149 | SH | DEFINED | 1,2,5,6,7,8, | |
| SOUTHERN COPPER CORP | COM | 84265V10 | 205,945 | 1,931,400 | SH | DEFINED | 1,2,5,7,12 | |
| SOUTHERN UN CO NEW | COM | 84403010 | 30,143 | 1,115,566 | SH | DEFINED | 1,2,5,7 | |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 3,419 | 185,401 | SH | DEFINED | 1,2 | |
| SOUTHWEST AIRLS CO | COM | 84474110 | 249,994 | 19,171,283 | SH | DEFINED | 1,2,5,6,7,8, | |
| SOUTHWEST BANCORP IN | COM | 84476710 | 2,971 | 258,316 | SH | DEFINED | 1,2 | |
| SOUTHWEST GAS CORP | COM | 84489510 | 30,282 | 1,018,560 | SH | DEFINED | 1,2,5 | |
| SOUTHWEST WTR CO | COM | 84533110 | 3,539 | 353,159 | SH | DEFINED | 1,2 | |
| SOUTHWESTERN ENERGY | COM | 84546710 | 485,748 | 10,202,642 | SH | DEFINED | 1,2,5,6,7,8, | |
| SOVEREIGN BANCORP IN | COM | 84590510 | 132,424 | 17,992,334 | SH | DEFINED | 1,2,5,6,7,8, | |
| SOVRAN SELF STORAGE | COM | 84610H10 | 29,141 | 701,168 | SH | DEFINED | 1,2,3,5 | |
| SPANISH BROADCASTING | CL A | 84642588 | 33 | 28,808 | SH | DEFINED | 1,2 | |
| SPANSION INC | COM CL A | 84649R10 | 6,963 | 3,094,810 | SH | DEFINED | 1,2,6 | |
| SPARTAN MTRS INC | COM | 84681910 | 3,645 | 487,888 | SH | DEFINED | 1,2,5,6 | |
| SPARTAN STORES INC | COM | 84682210 | 10,339 | 449,540 | SH | DEFINED | 1,2,6 | |
| SPARTECH CORP | COM NEW | 84722020 | 4,769 | 505,682 | SH | DEFINED | 1,2 | |
| SPDR SERIES TRUST | DJWS LGCAP | 78464A50 | 1,741 | 25,213 | SH | DEFINED | 1 | |
| SPDR SERIES TRUST | DJWS REIT | 78464A60 | 1,241 | 18,962 | SH | DEFINED | 8 | |
| SPDR SERIES TRUST | LEH AGGR B | 78464A64 | 24,428 | 457,889 | SH | DEFINED | 2 | |
| SPDR TR | UNIT SER 1 | 78462F10 | 67,029 | 523,745 | SH | DEFINED | 1,5,6 | |
| SPECTRA ENERGY CORP | COM | 84756010 | 856,653 | 29,806,993 | SH | DEFINED | 1,2,5,6,7,8, | |
| SPECTRA ENERGY PARTN | COM | 84756N10 | 279 | 12,102 | SH | DEFINED | 1,2 | |
| SPECTRANETICS CORP | COM | 84760C10 | 4,033 | 409,037 | SH | DEFINED | 1,2 | |
| SPECTRUM BRANDS INC | COM | 84762L10 | 1,755 | 688,125 | SH | DEFINED | 1,2 | |
| SPECTRUM CTL INC | COM | 84761510 | 98 | 11,899 | SH | DEFINED | 1 | |
| SPECTRUM PHARMACEUTI | COM | 84763A10 | 49 | 35,227 | SH | DEFINED | 1,2 | |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 9,489 | 465,585 | SH | DEFINED | 1,2 | |
| SPHERION CORP | COM | 84842010 | 9,979 | 2,160,028 | SH | DEFINED | 1,2,5 | |
| SPHERIX INC | COM | 84842R10 | 11 | 16,667 | SH | DEFINED | 1 | |
| SPIRIT AEROSYSTEMS H | COM CL A | 84857410 | 16,783 | 875,044 | SH | DEFINED | 1,2,5 | |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
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| SPORT CHALET INC | CL A | 84916320 | 62 | 13,343 | SH | DEFINED | 1 |
| SPRINT NEXTEL CORP | COM SER 1 | 85206110 | 845,450 | 88,994,685 | SH | DEFINED | 1,2,5,6,7,8, |
| SPSS INC | COM | 78462K10 | 33,721 | 927,154 | SH | DEFINED | 1,2,5,6 |
| SPX CORP | COM | 78463510 | 158,402 | 1,202,477 | SH | DEFINED | 1,2,5,7,8,10 |
| SRA INTL INC | CL A | 78464R10 | 23,087 | 1,027,934 | SH | DEFINED | 1,2,6 |
| SRS LABS INC | COM | 78464M10 | 91 | 14,061 | SH | DEFINED | 1 |
| ST JOE CO | COM | 79014810 | 33,962 | 989,571 | SH | DEFINED | 1,2,5,8,12 |
| ST JUDE MED INC | COM | 79084910 | 411,003 | 10,053,897 | SH | DEFINED | 1,2,5,6,7,8, |
| ST MARY LD & EXPL CO | COM | 79222810 | 66,293 | 1,025,572 | SH | DEFINED | 1,2,5,6 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 76 | 24,655 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 12,974 | 1,111,719 | SH | DEFINED | 1,2,5 |
| STAMPS COM INC | COM NEW | 85285720 | 8,919 | 714,624 | SH | DEFINED | 1,2,6 |
| STANCORP FINL GROUP | COM | 85289110 | 44,233 | 941,924 | SH | DEFINED | 1,2,5 |
| STANDARD MICROSYSTEM | COM | 85362610 | 9,726 | 358,238 | SH | DEFINED | 1,2 |
| STANDARD MTR PRODS I | COM | 85366610 | 323 | 39,642 | SH | DEFINED | 1,2,5 |
| STANDARD PAC CORP NE | COM | 85375C10 | 8,095 | 2,395,016 | SH | DEFINED | 1,2,5 |
| STANDARD PARKING COR | COM | 85379010 | 5,398 | 296,591 | SH | DEFINED | 1,2 |
| STANDARD REGISTER CO | COM | 85388710 | 2,487 | 263,776 | SH | DEFINED | 1,2 |
| STANDEX INTL CORP | COM | 85423110 | 4,024 | 194,040 | SH | DEFINED | 1,2,5 |
| STANLEY INC | COM | 85453210 | 3,314 | 98,856 | SH | DEFINED | 1,2,6 |
| STANLEY WKS | COM | 85461610 | 121,310 | 2,706,009 | SH | DEFINED | 1,2,5,6,7,8, |
| STAPLES INC | COM | 85503010 | 492,983 | 20,757,198 | SH | DEFINED | 1,2,5,6,7,8, |
| STAR GAS PARTNERS L | UNIT LTD P | 85512C10 | 91 | 32,490 | SH | DEFINED | 1 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 821 | 684,336 | SH | DEFINED | 1,2 |
| STARBUCKS CORP | COM | 85524410 | 320,691 | 20,374,249 | SH | DEFINED | 1,2,5,6,7,8, |
| STARENT NETWORKS COR | COM | 85528P10 | 4,669 | 371,164 | SH | DEFINED | 1,2,6 |
| STARTEK INC | COM | 85569C10 | 154 | 16,378 | SH | DEFINED | 1 |
| STARWOOD HOTELS&RESO | COM | 85590A40 | 269,544 | 6,726,830 | SH | DEFINED | 1,2,3,5,6,7, |
| | | | | | | | 14 |
| STATE AUTO FINL CORP | COM | 85570710 | 6,000 | 250,738 | SH | DEFINED | 1,2 |
| STATE BANCORP INC N. | COM | 85571610 | 2,036 | 162,908 | SH | DEFINED | 1,2 |
| STATE STR CORP | COM | 85747710 | 1,203,276 | 18,804,129 | SH | DEFINED | 1,2,5,6,7,8, |
| STATOILHYDRO ASA | SPONSORED | 85771P10 | 1,499 | 40,100 | SH | DEFINED | 1 |
| STEAK N SHAKE CO | COM | 85787310 | 2,709 | 428,023 | SH | DEFINED | 1,2 |
| STEC INC | COM | 78477410 | 4,077 | 397,011 | SH | DEFINED | 1,2 |
| STEEL DYNAMICS INC | COM | 85811910 | 187,243 | 4,792,496 | SH | DEFINED | 1,2,5,7,8,10 |
| STEELCASE INC | CL A | 85815520 | 8,649 | 862,291 | SH | DEFINED | 1,2,5,6 |
| STEIN MART INC | COM | 85837510 | 1,942 | 430,523 | SH | DEFINED | 1,2,5 |
| STEINER LEISURE LTD | ORD | P8744Y10 | 6,361 | 224,385 | SH | DEFINED | 1,2,5,6 |
| STEINWAY MUSICAL INS | COM | 85849510 | 3,549 | 134,439 | SH | DEFINED | 1,2 |
| STELLARONE CORP | COM | 85856G10 | 4,627 | 316,914 | SH | DEFINED | 1,2 |
| STEMCELLS INC | COM | 85857R10 | 110 | 87,902 | SH | DEFINED | 1,2,5 |
| STEPAN CO | COM | 85858610 | 11,045 | 242,117 | SH | DEFINED | 1,2,5 |
| STEREOTAXIS INC | COM | 85916J10 | 2,987 | 557,314 | SH | DEFINED | 1,2,6 |
| STERICYCLE INC | COM | 85891210 | 78,075 | 1,510,162 | SH | DEFINED | 1,2,5 |
| STERIS CORP | COM | 85915210 | 54,400 | 1,891,517 | SH | DEFINED | 1,2,5 |
| STERLING BANCORP | COM | 85915810 | 3,784 | 316,621 | SH | DEFINED | 1,2 |
| STERLING BANCSHARES | COM | 85890710 | 31,293 | 3,442,625 | SH | DEFINED | 1,2 |
| STERLING CONSTRUCTIO | COM | 85924110 | 2,707 | 136,296 | SH | DEFINED | 1,2,5 |
| STERLING FINL CORP W | COM | 85931910 | 8,459 | 2,043,340 | SH | DEFINED | 1,2 |
| STERLITE INDS INDIA | ADS | 85973720 | 3,384 | 212,800 | SH | DEFINED | 1,4 |
| STEWART ENTERPRISES | CL A | 86037010 | 18,256 | 2,535,535 | SH | DEFINED | 1,2,5 |
| STEWART INFORMATION | COM | 86037210 | 5,050 | 261,099 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| STEWART W P & CO LTD | COM | G8492210 | 79 | 52,272 | SH | DEFINED 1,2,5 |
| STIFEL FINL CORP | COM | 86063010 | 11,804 | 343,240 | SH | DEFINED 1,2 |
| STILLWATER MNG CO | COM | 86074Q10 | 48,845 | 4,128,950 | SH | DEFINED 1,2,5,6 |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 337 | 32,650 | SH | DEFINED 1 |
| STONE ENERGY CORP | COM | 86164210 | 86,139 | 1,306,915 | SH | DEFINED 1,2,5,7,8,10 |
| STONERIDGE INC | COM | 86183P10 | 5,528 | 324,042 | SH | DEFINED 1,2 |
| STRATASYS INC | COM | 86268510 | 7,488 | 405,641 | SH | DEFINED 1,2,5,6 |
| STRATEGIC HOTELS & R | COM | 86272T10 | 26,022 | 2,777,172 | SH | DEFINED 1,2,3 |
| STRATUS PPTYS INC | COM NEW | 86316720 | 1,161 | 66,761 | SH | DEFINED 1,2 |
| STRAYER ED INC | COM | 86323610 | 53,422 | 255,523 | SH | DEFINED 1,2,5,6 |
| STRYKER CORP | COM | 86366710 | 490,844 | 7,806,037 | SH | DEFINED 1,2,5,6,7,8, |
| STUDENT LN CORP | COM | 86390210 | 8,008 | 81,652 | SH | DEFINED 1,2,5,7,12 |
| STURM RUGER & CO INC | COM | 86415910 | 214 | 30,257 | SH | DEFINED 1,2 |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 1,695 | 44,329 | SH | DEFINED 1,2 |
| SUCAMPO PHARMACEUTIC | CL A | 86490910 | 729 | 67,915 | SH | DEFINED 1,2 |
| SUCCESSFACTORS INC | COM | 86459610 | 5,641 | 515,120 | SH | DEFINED 1,2,6 |
| SUFFOLK BANCORP | COM | 86473910 | 6,818 | 232,063 | SH | DEFINED 1,2 |
| SULPHCO INC | COM | 86537810 | 1,238 | 545,422 | SH | DEFINED 1,2,6 |
| SUMTOTAL SYS INC | COM | 86661510 | 107 | 22,905 | SH | DEFINED 1,5 |
| SUN BANCORP INC | COM | 86663B10 | 2,798 | 275,687 | SH | DEFINED 1,2 |
| SUN COMMUNITIES INC | COM | 86667410 | 15,754 | 864,179 | SH | DEFINED 1,2,3,5 |
| SUN HEALTHCARE GROUP | COM NEW | 86693340 | 9,122 | 681,288 | SH | DEFINED 1,2,5,6 |
| SUN HYDRAULICS CORP | COM | 86694210 | 5,117 | 158,572 | SH | DEFINED 1,2,6 |
| SUN LIFE FINL INC | COM | 86679610 | 8,678 | 211,909 | SH | DEFINED 1,2 |
| SUN MICROSYSTEMS INC | COM NEW | 86681020 | 237,807 | 21,857,295 | SH | DEFINED 1,2,5,6,7,8, |
| SUNAIR SERVICES CORP | COM | 86701710 | 27 | 11,100 | SH | DEFINED 1 |
| SUNCOR ENERGY INC | COM | 86722910 | 2,074 | 35,684 | SH | DEFINED 1 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 64 | 13,400 | SH | DEFINED 1 |
| SUNOCO INC | COM | 86764P10 | 288,737 | 7,096,025 | SH | DEFINED 1,2,5,6,7,8, |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 574 | 12,248 | SH | DEFINED 1,2 |
| SUNPOWER CORP | COM CL A | 86765210 | 33,723 | 468,499 | SH | DEFINED 1,2,5,7,8,10 |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 24,506 | 1,090,129 | SH | DEFINED 1,2,6 |
| SUNSTONE HOTEL INVS | COM | 86789210 | 40,462 | 2,437,476 | SH | DEFINED 1,2,3 |
| SUNTECH PWR HLDGS CO | ADR | 86800C10 | 2,502 | 66,778 | SH | DEFINED 1,2 |
| SUNTRUST BKS INC | COM | 86791410 | 432,892 | 11,951,727 | SH | DEFINED 1,2,5,6,7,8, |
| SUPER MICRO COMPUTER | COM | 86800U10 | 1,783 | 241,594 | SH | DEFINED 1,2 |
| SUPERGEN INC | COM | 86805910 | 145 | 70,737 | SH | DEFINED 1,2,5 |
| SUPERIOR BANCORP | COM NEW | 86806M20 | 134 | 15,818 | SH | DEFINED 1,2,5 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 129,692 | 2,352,041 | SH | DEFINED 1,2,5,6,7 |
| SUPERIOR ESSEX INC | COM | 86815V10 | 13,886 | 311,143 | SH | DEFINED 1,2,6 |
| SUPERIOR INDS INTL I | COM | 86816810 | 7,326 | 433,977 | SH | DEFINED 1,2,5 |
| SUPERIOR UNIFORM GP | COM | 86835810 | 206 | 23,702 | SH | DEFINED 1 |
| SUPERIOR WELL SVCS I | COM | 86837X10 | 12,447 | 392,537 | SH | DEFINED 1,2,6 |
| SUPERTEL HOSPITALITY | COM | 86852610 | 132 | 26,677 | SH | DEFINED 1,3 |
| SUPERTEX INC | COM | 86853210 | 3,864 | 165,546 | SH | DEFINED 1,2,6 |
| SUPERVALU INC | COM | 86853610 | 316,415 | 10,243,296 | SH | DEFINED 1,2,5,6,7,8, |
| SUPPORTSOFT INC | COM | 86858710 | 1,894 | 582,846 | SH | DEFINED 1,2,5 |
| SUPREME INDS INC | CL A | 86860710 | 94 | 19,360 | SH | DEFINED 1 |
| SUREWEST COMMUNICATI | COM | 86873310 | 148 | 17,535 | SH | DEFINED 1,2,5 |
| SURMODICS INC | COM | 86887310 | 12,666 | 282,460 | SH | DEFINED 1,2,6 |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 42,907 | 3,134,205 | SH | DEFINED 1,2,5 |
| SUSSER HLDGS CORP | COM | 86923310 | 379 | 39,191 | 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 M |
|----------------------|----------------|---------------|---------------|-------------------|---------------|-----------------------|--------------|
| SUTOR TECH GROUP LTD | COM | 86936210 | 239 | 33,771 | SH | DEFINED | 1 |
| SVB FINL GROUP | COM | 78486Q10 | 53,534 | 1,112,742 | SH | DEFINED | 1,2,5 |
| SWIFT ENERGY CO | COM | 87073810 | 46,717 | 707,186 | SH | DEFINED | 1,2,5 |
| SWITCH & DATA FACILI | COM | 87104310 | 6,181 | 363,830 | SH | DEFINED | 1,2,6 |
| SWS GROUP INC | COM | 78503N10 | 7,471 | 449,778 | SH | DEFINED | 1,2 |
| SYBASE INC | COM | 87113010 | 81,258 | 2,762,011 | SH | DEFINED | 1,2,5,6 |
| SYCAMORE NETWORKS IN | COM | 87120610 | 10,383 | 3,224,574 | SH | DEFINED | 1,2,5,6 |
| SYKES ENTERPRISES IN | COM | 87123710 | 12,936 | 685,879 | SH | DEFINED | 1,2,6 |
| SYMANTEC CORP | NOTE | 0.75 871503AD | 571 | 500,000 | SH | DEFINED | 1 |
| SYMANTEC CORP | COM | 87150310 | 526,936 | 27,231,840 | SH | DEFINED | 1,2,5,6,7,8, |
| SYMMETRICOM INC | COM | 87154310 | 3,804 | 990,500 | SH | DEFINED | 1,2,5 |
| SYMMETRY MED INC | COM | 87154620 | 8,450 | 520,939 | SH | DEFINED | 1,2,6 |
| SYMS CORP | COM | 87155110 | 903 | 66,425 | SH | DEFINED | 1,2 |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 3,335 | 477,844 | SH | DEFINED | 1,2,5,6 |
| SYNAPTICS INC | COM | 87157D10 | 14,603 | 387,049 | SH | DEFINED | 1,2,5,6 |
| SYNCHRONOSS TECHNOLO | COM | 87157B10 | 3,850 | 426,397 | SH | DEFINED | 1,2,6 |
| SYNGENTA AG | SPONSORED | 87160A10 | 3,567 | 55,138 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS INC | COM | 87163F10 | 29,923 | 1,847,099 | SH | DEFINED | 1,2,7,13 |
| SYNNEX CORP | COM | 87162W10 | 5,929 | 236,299 | SH | DEFINED | 1,2 |
| SYNOPSIS INC | COM | 87160710 | 120,492 | 5,041,523 | SH | DEFINED | 1,2,5,7,8,10 |
| SYNOVIS LIFE TECHNOL | COM | 87162G10 | 2,687 | 142,703 | SH | DEFINED | 1,2 |
| SYNOVUS FINL CORP | COM | 87161C10 | 60,216 | 6,897,632 | SH | DEFINED | 1,2,5,7,12 |
| SYNTA PHARMACEUTICAL | COM | 87162T20 | 720 | 118,050 | SH | DEFINED | 1,2 |
| SYNTAX BRILLIAN CORP | COM | 87163L10 | 43 | 83,611 | SH | DEFINED | 1,2 |
| SYNTEL INC | COM | 87162H10 | 6,187 | 183,482 | SH | DEFINED | 1,2,6 |
| SYNTHESIS ENERGY SYS | COM | 87162810 | 2,077 | 230,804 | SH | DEFINED | 1,2,6 |
| SYNTROLEUM CORP | COM | 87163010 | 146 | 85,664 | SH | DEFINED | 1,5 |
| SYNUTRA INTL INC | COM | 87164C10 | 3,729 | 115,385 | SH | DEFINED | 1,2 |
| SYSCO CORP | COM | 87182910 | 509,955 | 18,537,090 | SH | DEFINED | 1,2,5,6,7,8, |
| SYSTEMAX INC | COM | 87185110 | 6,758 | 382,891 | SH | DEFINED | 1,2,6 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 13,838 | 174,131 | SH | DEFINED | 1,2,6 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 183 | 30,000 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 171,990 | 15,764,441 | SH | DEFINED | 1,4,5,7,8 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 30,845 | 1,206,312 | SH | DEFINED | 1,2,5,6 |
| TAL INTL GROUP INC | COM | 87408310 | 5,336 | 234,648 | SH | DEFINED | 1,2 |
| TALBOTS INC | COM | 87416110 | 5,249 | 452,919 | SH | DEFINED | 1,2,5 |
| TALEO CORP | CL A | 87424N10 | 5,828 | 297,510 | SH | DEFINED | 1,2,6 |
| TAM SA | SP ADR REP | 87484D10 | 673 | 35,181 | SH | DEFINED | 1 |
| TANGER FACTORY OUTLE | COM | 87546510 | 34,991 | 973,868 | SH | DEFINED | 1,2,3,5,6 |
| TARGA RESOURCES PART | COM UNIT | 87611X10 | 690 | 29,950 | SH | DEFINED | 1,2 |
| TARGACEPT INC | COM | 87611R30 | 1,369 | 188,293 | SH | DEFINED | 1,2 |
| TARGET CORP | COM | 87612E10 | 3,042,851 | 65,451,729 | SH | DEFINED | 1,2,5,6,7,8, |
| TARRAGON CORP | COM | 87628710 | 77 | 44,234 | SH | DEFINED | 1 |
| TASER INTL INC | COM | 87651B10 | 4,562 | 914,310 | SH | DEFINED | 1,2,5,6 |
| TATA MTRS LTD | SPONSORED | 87656850 | 1,063 | 105,727 | SH | DEFINED | 1,2,5 |
| TAUBMAN CTRS INC | COM | 87666410 | 96,497 | 1,983,488 | SH | DEFINED | 1,2,3,5,6 |
| TBS INTERNATIONAL LI | COM CL A | G8697515 | 7,643 | 191,305 | SH | DEFINED | 1,2 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 555 | 15,744 | SH | DEFINED | 1,2 |
| TCF FINL CORP | COM | 87227510 | 38,563 | 3,205,598 | SH | DEFINED | 1,2,5,12 |
| TD AMERITRADE HLDG C | COM | 87236Y10 | 200,217 | 11,067,847 | SH | DEFINED | 1,2,5,7,8,10 |
| TDK CORP | AMERN DEP | 87235140 | 312 | 5,202 | SH | DEFINED | 1 |
| TEAM INC | COM | 87815510 | 9,051 | 263,710 | SH | DEFINED | 1,2,6 |

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|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| TECH DATA CORP | COM | 87823710 | 34,358 | 1,013,805 | SH | DEFINED | 1,2,5 |
| TECH OPS SEVCON INC | COM | 87829310 | 91 | 12,400 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 61,316 | 792,300 | SH | DEFINED | 1,2,5,6 |
| TECHNITROL INC | COM | 87855510 | 16,793 | 988,418 | SH | DEFINED | 1,2,5,6 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 31 | 12,137 | SH | DEFINED | 1 |
| TECHTARGET INC | COM | 87874R10 | 1,459 | 138,172 | SH | DEFINED | 1,2 |
| TECHWELL INC | COM | 87874D10 | 4,143 | 336,293 | SH | DEFINED | 1,2 |
| TECK COMINCO LTD | CL B | 87874220 | 2,241 | 46,735 | SH | DEFINED | 1,7 |
| TECO ENERGY INC | COM | 87237510 | 127,868 | 5,950,114 | SH | DEFINED | 1,2,5,6,10,1 |
| TECUMSEH PRODS CO | CL A | 87889520 | 14,639 | 446,591 | SH | DEFINED | 1,2,5 |
| TEEKAY CORPORATION | COM | Y8564W10 | 22,459 | 497,098 | SH | DEFINED | 1,2,5,12 |
| TEEKAY LNG PARTNERS | PRTNRSP UN | Y8564M10 | 340 | 12,912 | SH | DEFINED | 1,2 |
| TEEKAY TANKERS LTD | CL A | Y8565N10 | 3,452 | 148,735 | SH | DEFINED | 1,2 |
| TEJON RANCH CO DEL | COM | 87908010 | 5,853 | 162,305 | SH | DEFINED | 1,2,6 |
| TEKELEC | COM | 87910110 | 18,560 | 1,261,703 | SH | DEFINED | 1,2,5 |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 19,303 | 774,892 | SH | DEFINED | 1,2,7 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 9,921 | 696,231 | SH | DEFINED | 1,2,5,7 |
| TELECOM ITALIA S P A | SPON ADR O | 87927Y10 | 557 | 27,891 | SH | DEFINED | 1 |
| TELECOMMUNICATION SY | CL A | 87929J10 | 1,787 | 385,870 | SH | DEFINED | 1,2 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 32,222 | 660,429 | SH | DEFINED | 1,2,5,6 |
| TELEFLEX INC | COM | 87936910 | 36,424 | 655,221 | SH | DEFINED | 1,2,5 |
| TELEFONICA S A | SPONSORED | 87938220 | 6,421 | 80,688 | SH | DEFINED | 1,2 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 5,800 | 244,924 | SH | DEFINED | 1 |
| TELEPHONE & DATA SYS | COM | 87943310 | 121,544 | 2,571,269 | SH | DEFINED | 1,2,5,7,8,10 |
| TELEPHONE & DATA SYS | SPL COM | 87943386 | 4,397 | 99,710 | SH | DEFINED | 1,2,5,12 |
| TELETECH HOLDINGS IN | COM | 87993910 | 12,746 | 638,558 | SH | DEFINED | 1,2,6 |
| TELIK INC | COM | 87959M10 | 91 | 75,204 | SH | DEFINED | 1,2 |
| TELKONET INC | COM | 87960410 | 26 | 45,859 | SH | DEFINED | 1,5 |
| TELLABS INC | COM | 87966410 | 48,730 | 10,479,595 | SH | DEFINED | 1,2,5,6,10,1 |
| TELMEX INTERNACIONAL | SPONS ADR | 87969010 | 4,161 | 258,450 | SH | DEFINED | 1 |
| TELULAR CORP | COM NEW | 87970T20 | 82 | 21,573 | SH | DEFINED | 1 |
| TEMPLE INLAND INC | COM | 87986810 | 23,993 | 2,128,953 | SH | DEFINED | 1,2,5,8,12 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 34,681 | 4,440,578 | SH | DEFINED | 1,2 |
| TENARIS S A | SPONSORED | 88031M10 | 293,193 | 3,935,470 | SH | DEFINED | 1,2,4,5,7 |
| TENET HEALTHCARE COR | COM | 88033G10 | 76,611 | 13,779,011 | SH | DEFINED | 1,2,5,6,7,10 |
| TENNANT CO | COM | 88034510 | 8,360 | 278,019 | SH | DEFINED | 1,2 |
| TENNECO INC | COM | 88034910 | 12,863 | 950,720 | SH | DEFINED | 1,2,5,6 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 3,351 | 100,959 | SH | DEFINED | 1,2 |
| TERADATA CORP DEL | COM | 88076W10 | 123,359 | 5,330,996 | SH | DEFINED | 1,2,5,6,7,8, |
| TERADYNE INC | COM | 88077010 | 57,339 | 5,179,649 | SH | DEFINED | 1,2,5,6,10,1 |
| TERCICA INC | COM | 88078L10 | 2,620 | 296,705 | SH | DEFINED | 1,2 |
| TEREX CORP NEW | COM | 88077910 | 186,725 | 3,634,899 | SH | DEFINED | 1,2,5,6,7,8, |
| TERRA INDS INC | COM | 88091510 | 180,095 | 3,649,349 | SH | DEFINED | 1,2,5,7,8,10 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 1,197 | 9,216 | SH | DEFINED | 1,2 |
| TERREMARK WORLDWIDE | COM NEW | 88144820 | 3,842 | 703,647 | SH | DEFINED | 1,2,5 |
| TERRESTAR CORP | COM | 88145110 | 3,068 | 770,825 | SH | DEFINED | 1,2,6 |
| TESORO CORP | COM | 88160910 | 92,462 | 4,676,867 | SH | DEFINED | 1,2,5,6,7,8, |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 13,394 | 818,177 | SH | DEFINED | 1,2,6 |
| TETRA TECH INC NEW | COM | 88162G10 | 28,834 | 1,274,722 | SH | DEFINED | 1,2,5,6 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 21,299 | 898,328 | SH | DEFINED | 1,2,5,6 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 63,539 | 1,387,311 | SH | DEFINED | 1,2,5,7 |
| TEVA PHARMACEUTICAL | NOTE 1.75 | 88165FAA | 556 | 500,000 | SH | DEFINED | 1 |

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|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 5,985 | 374,093 | SH | DEFINED | 1,2 |
| TEXAS INDS INC | COM | 88249110 | 29,442 | 524,533 | SH | DEFINED | 1,2,5,6 |
| TEXAS INSTRS INC | COM | 88250810 | 1,194,794 | 42,428,773 | SH | DEFINED | 1,2,5,6,7,8, |
| TEXAS ROADHOUSE INC | CL A | 88268110 | 7,011 | 781,619 | SH | DEFINED | 1,2,6 |
| TEXTAINER GROUP HOLD | SHS | G8766E10 | 1,838 | 94,126 | SH | DEFINED | 1,2 |
| TEXTRON INC | COM | 88320310 | 347,286 | 7,245,701 | SH | DEFINED | 1,2,5,6,7,8, |
| TFS FINL CORP | COM | 87240R10 | 9,630 | 830,890 | SH | DEFINED | 1,2 |
| TGC INDS INC | COM NEW | 87241730 | 211 | 23,745 | SH | DEFINED | 1,2,5 |
| THERAGENICS CORP | COM | 88337510 | 340 | 93,620 | SH | DEFINED | 1 |
| THERAVANCE INC | COM | 88338T10 | 9,337 | 786,605 | SH | DEFINED | 1,2,6 |
| THERMADYNE HLDGS COR | COM PAR \$0 | 88343530 | 2,297 | 155,290 | SH | DEFINED | 1,2 |
| THERMO FISHER SCIENT | COM | 88355610 | 703,966 | 12,631,727 | SH | DEFINED | 1,2,5,6,7,8, |
| THERMOGENESIS CORP | COM NEW | 88362320 | 101 | 72,298 | SH | DEFINED | 1,5 |
| THESTREET COM | COM | 88368Q10 | 1,847 | 283,699 | SH | DEFINED | 1,2 |
| THINK PARTNERSHIP IN | COM | 88409N10 | 39 | 89,800 | SH | DEFINED | 1,5 |
| THINKORSWIM GROUP IN | COM | 88409C10 | 6,636 | 941,335 | SH | DEFINED | 1,2,5,6 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 6,501 | 582,507 | SH | DEFINED | 1,2 |
| THOMAS & BETTS CORP | COM | 88431510 | 44,034 | 1,163,374 | SH | DEFINED | 1,2,5,6 |
| THOMAS PPTYS GROUP I | COM | 88445310 | 3,071 | 312,082 | SH | DEFINED | 1,2 |
| THOMAS WEISEL PARTNE | COM | 88448110 | 1,533 | 280,346 | SH | DEFINED | 1,2 |
| THOMPSON CREEK METAL | COM | 88476810 | 3,791 | 194,400 | SH | DEFINED | 1,8 |
| THOMSON | SPONSORED | 88511810 | 407 | 79,185 | SH | DEFINED | 1 |
| THOMSON REUTERS PLC | SPONSORED | 88514110 | 351 | 2,165 | SH | DEFINED | 1,2 |
| THOR INDS INC | COM | 88516010 | 11,543 | 542,924 | SH | DEFINED | 1,2,5,6 |
| THORATEC CORP | COM NEW | 88517530 | 13,864 | 797,233 | SH | DEFINED | 1,2,5,6 |
| THORNBURG MTG INC | COM | 88521810 | 71 | 350,952 | SH | DEFINED | 1,2 |
| THQ INC | COM NEW | 87244340 | 25,051 | 1,236,490 | SH | DEFINED | 1,2,5,6 |
| THRESHOLD PHARMACEUT | COM | 88580710 | 6 | 15,833 | SH | DEFINED | 1,2 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 25,861 | 3,380,537 | SH | DEFINED | 1,2,5,6 |
| TIDEWATER INC | COM | 88642310 | 72,335 | 1,112,331 | SH | DEFINED | 1,2,5 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 147 | 18,400 | SH | DEFINED | 1 |
| TIERONE CORP | COM | 88650R10 | 111 | 24,229 | SH | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 162,141 | 3,978,908 | SH | DEFINED | 1,2,5,6,7,8, |
| TIM HORTONS INC | COM | 88706M10 | 58,103 | 2,025,191 | SH | DEFINED | 1,2,5,7,8,10 |
| TIM PARTICIPACOES S | SPONS ADR | 88706P10 | 62,464 | 2,197,116 | SH | DEFINED | 1,4,5 |
| TIMBERLAND BANCORP I | COM | 88709810 | 83 | 10,283 | SH | DEFINED | 1 |
| TIMBERLAND CO | CL A | 88710010 | 22,848 | 1,397,417 | SH | DEFINED | 1,2,5 |
| TIME WARNER CABLE IN | CL A | 88732J10 | 55,487 | 2,095,445 | SH | DEFINED | 1,2,5,7,8,10 |
| TIME WARNER INC | COM | 88731710 | 1,714,570 | 115,849,294 | SH | DEFINED | 1,2,5,6,7,8, |
| TIMKEN CO | COM | 88738910 | 50,363 | 1,528,946 | SH | DEFINED | 1,2,5,7 |
| TITAN INTL INC ILL | COM | 88830M10 | 19,717 | 553,542 | SH | DEFINED | 1,2,6 |
| TITAN MACHY INC | COM | 88830R10 | 4,924 | 157,206 | SH | DEFINED | 1,2,6 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 39 | 28,203 | SH | DEFINED | 1 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 74,615 | 5,333,481 | SH | DEFINED | 1,2,5,6,10,1 |
| TIVO INC | COM | 88870610 | 9,045 | 1,465,886 | SH | DEFINED | 1,2,6 |
| TJX COS INC NEW | COM | 87254010 | 553,215 | 17,579,129 | SH | DEFINED | 1,2,5,6,7,8, |
| TNS INC | COM | 87296010 | 9,816 | 409,683 | SH | DEFINED | 1,2,6 |
| TOLL BROTHERS INC | COM | 88947810 | 101,952 | 5,443,228 | SH | DEFINED | 1,2,5,7,8,10 |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 177 | 39,313 | SH | DEFINED | 1 |
| TOMKINS PLC | SPONSORED | 89003020 | 639 | 52,790 | SH | DEFINED | 1 |
| TOMOTHERAPY INC | COM | 89008810 | 4,437 | 496,831 | SH | DEFINED | 1,2,6 |
| TOMPKINS FINANCIAL C | COM | 89011010 | 4,225 | 113,579 | SH | DEFINED | 1,2,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| TOOTSIE ROLL INDS IN | COM | 89051610 | 15,476 | 615,849 SH | DEFINED | 1,2,5,6 |
| TORCHMARK CORP | COM | 89102710 | 177,055 | 3,018,839 SH | DEFINED | 1,2,5,6,7,8, |
| TOREADOR RES CORP | COM | 89105010 | 1,826 | 214,010 SH | DEFINED | 1,2 |
| TORO CO | COM | 89109210 | 20,066 | 603,117 SH | DEFINED | 1,2,5,6 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 8,618 | 138,397 SH | DEFINED | 1,2,5,7,8,13 |
| TOTAL S A | SPONSORED | 89151E10 | 9,706 | 113,821 SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 131,501 | 5,918,151 SH | DEFINED | 1,2,5,6,7,8, |
| TOWER GROUP INC | COM | 89177710 | 6,177 | 291,493 SH | DEFINED | 1,2,6 |
| TOWN SPORTS INTL HLD | COM | 89214A10 | 3,257 | 348,764 SH | DEFINED | 1,2,6 |
| TOWNEBANK PORTSMOUTH | COM | 89214P10 | 4,451 | 295,532 SH | DEFINED | 1,2 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 6,869 | 73,077 SH | DEFINED | 1,2 |
| TRACTOR SUPPLY CO | COM | 89235610 | 24,157 | 831,849 SH | DEFINED | 1,2,5,6 |
| TRADESTATION GROUP I | COM | 89267P10 | 9,934 | 978,751 SH | DEFINED | 1,2,5,6 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 104 | 36,708 SH | DEFINED | 1 |
| TRANS1 INC | COM | 89385X10 | 1,625 | 107,827 SH | DEFINED | 1,2 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 95 | 11,469 SH | DEFINED | 1 |
| TRANSALTA CORP | COM | 89346D10 | 320 | 8,835 SH | DEFINED | 1 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 23,087 | 408,832 SH | DEFINED | 1,2,5,12 |
| TRANSCANADA CORP | COM | 89353D10 | 312 | 8,055 SH | DEFINED | 1 |
| TRANSDIGM GROUP INC | COM | 89364110 | 17,457 | 519,698 SH | DEFINED | 1,2,6 |
| TRANSMERIDIAN EXPL I | COM | 89376N10 | 52 | 82,762 SH | DEFINED | 1,2,5 |
| TRANSMETA CORP DEL | COM | 89376R20 | 1,918 | 138,894 SH | DEFINED | 1,2,5 |
| TRANSMONTAIGNE PARTN | COM UNIT L | 89376V10 | 349 | 12,900 SH | DEFINED | 1 |
| TRANSOCEAN INC NEW | SHS | G9007310 | 1,476,662 | 9,690,017 SH | DEFINED | 1,2,5,6,7,8, |
| TRANSOCEAN SEDCO FOR | NOTE 1.50 | 893830AV | 1,130 | 1,000,000 SH | DEFINED | 1 |
| TRANSWITCH CORP | COM | 89406510 | 120 | 130,876 SH | DEFINED | 1,5 |
| TRAVELCENTERS OF AME | COM | 89417410 | 39 | 17,323 SH | DEFINED | 1,2,5 |
| TRAVELERS COMPANIES | COM | 89417E10 | 1,002,633 | 23,102,146 SH | DEFINED | 1,2,5,6,7,8, |
| TRAVELZOO INC | COM | 89421Q10 | 91 | 10,607 SH | DEFINED | 1,2,5 |
| TRC COS INC | COM | 87262510 | 59 | 14,676 SH | DEFINED | 1 |
| TREDEGAR CORP | COM | 89465010 | 6,945 | 472,471 SH | DEFINED | 1,2 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 12,748 | 525,470 SH | DEFINED | 1,2,5 |
| TREX INC | COM | 89531P10 | 2,116 | 180,412 SH | DEFINED | 1,2 |
| TRI CONTL CORP | COM | 89543610 | 2,976 | 179,905 SH | DEFINED | 1,5,12 |
| TRI VY CORP | COM | 89573510 | 2,093 | 281,679 SH | DEFINED | 1,2,5 |
| TRIAD GTY INC | COM | 89592510 | 25 | 24,454 SH | DEFINED | 1,2 |
| TRIARC COS INC | CL B SER 1 | 89592730 | 7,403 | 1,169,520 SH | DEFINED | 1,2,6 |
| TRICO BANCSHARES | COM | 89609510 | 2,180 | 199,132 SH | DEFINED | 1,2 |
| TRICO MARINE SERVICE | COM NEW | 89610620 | 16,684 | 458,102 SH | DEFINED | 1,2 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 3,457 | 947,220 SH | DEFINED | 1,2,5,6 |
| TRIMAS CORP | COM NEW | 89621520 | 1,025 | 171,109 SH | DEFINED | 1,2 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 74,015 | 2,073,263 SH | DEFINED | 1,2,5,7 |
| TRIMERIS INC | COM | 89626310 | 115 | 24,294 SH | DEFINED | 1,5 |
| TRINITY INDS INC | COM | 89652210 | 54,643 | 1,575,172 SH | DEFINED | 1,2,5 |
| TRIPLE-S MGMT CORP | CL B | 89674910 | 3,409 | 208,475 SH | DEFINED | 1,2 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 21,441 | 3,538,056 SH | DEFINED | 1,2,5,6 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 11,320 | 240,334 SH | DEFINED | 1,2,6 |
| TRIZETTO GROUP INC | COM | 89688210 | 13,679 | 639,799 SH | DEFINED | 1,2,6 |
| TRONOX INC | CL A | 89705110 | 122 | 38,623 SH | DEFINED | 1,2 |
| TRONOX INC | COM CL B | 89705120 | 215 | 71,114 SH | DEFINED | 1,2,5 |
| TRUE RELIGION APPARE | COM | 89784N10 | 6,291 | 236,073 SH | DEFINED | 1,2,5,6 |
| TRUEBLUE INC | COM | 89785X10 | 15,594 | 1,180,456 SH | DEFINED | 1,2,5,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| TRUMP ENTMT RESORTS | COM | 89816T10 | 80 | 41,808 | SH | DEFINED | 1,2,6 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 9,637 | 1,298,797 | SH | DEFINED | 1,2,5 |
| TRUSTMARK CORP | COM | 89840210 | 32,889 | 1,863,409 | SH | DEFINED | 1,2,5 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 17,638 | 954,941 | SH | DEFINED | 1,2,5,7 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 17,215 | 1,303,166 | SH | DEFINED | 1,2,6 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 1,971 | 479,617 | SH | DEFINED | 1,2,5 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 129 | 49,317 | SH | DEFINED | 1,5 |
| TUPPERWARE BRANDS CO | COM | 89989610 | 66,374 | 1,939,628 | SH | DEFINED | 1,2,5,8 |
| TURBOCHEF TECHNOLOGI | COM NEW | 90000620 | 1,257 | 262,989 | SH | DEFINED | 1,2,5,6 |
| TWEEN BRANDS INC | COM | 90116610 | 6,532 | 396,819 | SH | DEFINED | 1,2,5 |
| TWIN DISC INC | COM | 90147610 | 5,479 | 261,800 | SH | DEFINED | 1,2 |
| TXCO RES INC | COM | 87311M10 | 8,296 | 705,401 | SH | DEFINED | 1,2,5,6 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P10 | 508,947 | 14,208,450 | SH | DEFINED | 1,2,5,6,7,8, |
| TYCO INTL LTD BERMUD | SHS | G9143X20 | 665,624 | 16,623,985 | SH | DEFINED | 1,2,5,6,7,8, |
| TYLER TECHNOLOGIES I | COM | 90225210 | 12,283 | 905,178 | SH | DEFINED | 1,2,5,6 |
| TYSON FOODS INC | CL A | 90249410 | 123,005 | 8,233,277 | SH | DEFINED | 1,2,5,6,7,8, |
| U M H PROPERTIES INC | COM | 90300210 | 186 | 21,280 | SH | DEFINED | 1,3 |
| U S AIRWAYS GROUP IN | COM | 90341W10 | 6,670 | 2,668,157 | SH | DEFINED | 1,2,6 |
| U S CONCRETE INC | COM | 90333L10 | 2,744 | 576,374 | SH | DEFINED | 1,2,5 |
| U S G CORP | COM NEW | 90329340 | 18,847 | 637,381 | SH | DEFINED | 1,2,5 |
| U S GEOTHERMAL INC | COM | 90338S10 | 2,330 | 792,558 | SH | DEFINED | 1,2 |
| U S GLOBAL INVS INC | CL A | 90295210 | 2,450 | 146,250 | SH | DEFINED | 1,2 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 2,088 | 127,233 | SH | DEFINED | 1,2,5 |
| U S SHIPPING PARTNER | COM UNIT | 90341710 | 40 | 20,935 | SH | DEFINED | 1,2 |
| U STORE IT TR | COM | 91274F10 | 16,942 | 1,417,712 | SH | DEFINED | 1,2,3 |
| UAL CORP | COM NEW | 90254980 | 11,496 | 2,202,319 | SH | DEFINED | 1,2 |
| UBS AG | SHS NEW | H8923133 | 51,096 | 2,473,208 | SH | DEFINED | 1 |
| UCBH HOLDINGS INC | COM | 90262T30 | 9,103 | 4,045,985 | SH | DEFINED | 1,2,5 |
| UDR INC | COM | 90265310 | 97,202 | 4,343,267 | SH | DEFINED | 1,2,3,5,7,8, |
| UGI CORP NEW | COM | 90268110 | 33,004 | 1,149,576 | SH | DEFINED | 1,2,5 |
| UIL HLDG CORP | COM | 90274810 | 12,877 | 437,836 | SH | DEFINED | 1,2,5 |
| ULTA SALON COSMETCS | COM | 90384S30 | 2,629 | 233,880 | SH | DEFINED | 1,2,6 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 12,784 | 358,797 | SH | DEFINED | 1,2,6 |
| ULTRA CLEAN HLDGS IN | COM | 90385V10 | 1,908 | 239,666 | SH | DEFINED | 1,2,5 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 93,829 | 955,489 | SH | DEFINED | 1,2,5,7,8,10 |
| ULTRALIFE CORP | COM | 90389910 | 1,636 | 153,022 | SH | DEFINED | 1,2 |
| ULTRAPETROL BAHAMAS | COM | P9439810 | 3,799 | 301,246 | SH | DEFINED | 1,2 |
| ULTRATECH INC | COM | 90403410 | 6,857 | 441,811 | SH | DEFINED | 1,2 |
| ULURU INC | COM | 90403T10 | 23 | 24,385 | SH | DEFINED | 1 |
| UMB FINL CORP | COM | 90278810 | 45,316 | 883,879 | SH | DEFINED | 1,2,5 |
| UMPQUA HLDGS CORP | COM | 90421410 | 31,855 | 2,626,160 | SH | DEFINED | 1,2,5 |
| UNDER ARMOUR INC | CL A | 90431110 | 19,601 | 764,484 | SH | DEFINED | 1,2,6 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 92,848 | 731,493 | SH | DEFINED | 1,2,4,5,7 |
| UNICA CORP | COM | 90458310 | 918 | 114,140 | SH | DEFINED | 1,2 |
| UNIFI INC | COM | 90467710 | 1,617 | 641,836 | SH | DEFINED | 1,2,5 |
| UNIFIRST CORP MASS | COM | 90470810 | 16,204 | 362,840 | SH | DEFINED | 1,2,5 |
| UNILEVER N V | N Y SHS NE | 90478470 | 1,502 | 52,871 | SH | DEFINED | 1 |
| UNILEVER PLC | SPON ADR N | 90476770 | 1,480 | 52,091 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 2,936 | 197,170 | SH | DEFINED | 1,2 |
| UNION DRILLING INC | COM | 90653P10 | 6,329 | 291,907 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 1,125,920 | 14,912,852 | SH | DEFINED | 1,2,5,6,7,8, |
| UNIONBANCAL CORP | COM | 90890610 | 79,888 | 1,976,436 | SH | DEFINED | 1,2,5,7,8,10 |

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|-----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| UNISOURCE ENERGY CORP | COM | 90920510 | 19,503 | 628,912 | SH | DEFINED 1,2,5 |
| UNISYS CORP | COM | 90921410 | 42,238 | 10,693,156 | SH | DEFINED 1,2,5,6,10,1 |
| UNIT CORP | COM | 90921810 | 77,290 | 931,539 | SH | DEFINED 1,2,5,6,7 |
| UNITED AMER INDEMNIT | CL A | 90933T10 | 4,569 | 341,707 | SH | DEFINED 1,2 |
| UNITED BANKSHARES IN | COM | 90990710 | 39,093 | 1,703,385 | SH | DEFINED 1,2,5 |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 6,258 | 733,599 | SH | DEFINED 1,2 |
| UNITED CMNTY FINL CO | COM | 90983910 | 2,929 | 781,180 | SH | DEFINED 1,2,5 |
| UNITED FINANCIAL BAN | COM | 91030T10 | 1,947 | 174,342 | SH | DEFINED 1,2 |
| UNITED FIRE & CAS CO | COM | 91033110 | 9,425 | 349,972 | SH | DEFINED 1,2 |
| UNITED MICROELECTRON | SPON ADR N | 91087340 | 2,065 | 707,094 | SH | DEFINED 1 |
| UNITED NAT FOODS INC | COM | 91116310 | 17,899 | 918,839 | SH | DEFINED 1,2,6 |
| UNITED ONLINE INC | COM | 91126810 | 26,455 | 2,637,608 | SH | DEFINED 1,2,5 |
| UNITED PANAM FINANCI | COM | 91130110 | 36 | 15,775 | SH | DEFINED 1 |
| UNITED PARCEL SERVIC | CL B | 91131210 | 1,581,977 | 25,735,765 | SH | DEFINED 1,2,5,6,7,8, |
| UNITED RENTALS INC | COM | 91136310 | 34,696 | 1,769,323 | SH | DEFINED 1,2,5 |
| UNITED SECURITY BANC | COM | 91146010 | 1,548 | 106,452 | SH | DEFINED 1,2 |
| UNITED STATES CELLUL | COM | 91168410 | 13,150 | 232,540 | SH | DEFINED 1,2,5,7,8 |
| UNITED STATES LIME & | COM | 91192210 | 593 | 14,977 | SH | DEFINED 1,2 |
| UNITED STATES STL CO | COM | 91290910 | 771,727 | 4,176,463 | SH | DEFINED 1,2,5,6,7,8, |
| UNITED STATIONERS IN | COM | 91300410 | 17,814 | 482,098 | SH | DEFINED 1,2,5 |
| UNITED TECHNOLOGIES | COM | 91301710 | 6,309,079 | 102,254,112 | SH | DEFINED 1,2,5,6,7,8, |
| UNITED THERAPEUTICS | COM | 91307C10 | 52,717 | 539,305 | SH | DEFINED 1,2,6 |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 1,045,954 | 39,845,848 | SH | DEFINED 1,2,5,6,7,8, |
| UNITRIN INC | COM | 91327510 | 21,891 | 794,001 | SH | DEFINED 1,2,5,12 |
| UNIVERSAL AMERICAN C | COM | 91337710 | 7,145 | 699,148 | SH | DEFINED 1,2 |
| UNIVERSAL CORP VA | COM | 91345610 | 29,907 | 661,373 | SH | DEFINED 1,2,5,13 |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 4,752 | 385,726 | SH | DEFINED 1,2,6 |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 4,185 | 200,249 | SH | DEFINED 1,2,5,6 |
| UNIVERSAL FST PRODS | COM | 91354310 | 8,435 | 281,549 | SH | DEFINED 1,2 |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 9,989 | 332,965 | SH | DEFINED 1,2,3 |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 54,112 | 855,930 | SH | DEFINED 1,2,5,12 |
| UNIVERSAL STAINLESS | COM | 91383710 | 3,260 | 88,016 | SH | DEFINED 1,2,5 |
| UNIVERSAL TECHNICAL | COM | 91391510 | 5,879 | 471,796 | SH | DEFINED 1,2,6 |
| UNIVERSAL TRUCKLOAD | COM | 91388P10 | 2,143 | 97,341 | SH | DEFINED 1,2 |
| UNIVEST CORP PA | COM | 91527110 | 3,695 | 186,046 | SH | DEFINED 1,2 |
| UNUM GROUP | COM | 91529Y10 | 255,089 | 12,473,789 | SH | DEFINED 1,2,5,6,7,8, |
| UQM TECHNOLOGIES INC | COM | 90321310 | 35 | 15,719 | SH | DEFINED 1 |
| URANIUM RES INC | COM PAR \$0 | 91690150 | 2,693 | 729,873 | SH | DEFINED 1,2,6 |
| URBAN OUTFITTERS INC | COM | 91704710 | 83,411 | 2,674,288 | SH | DEFINED 1,2,5,7,8,10 |
| UROLOGIX INC | COM | 91727310 | 26 | 14,851 | SH | DEFINED 1 |
| URS CORP NEW | COM | 90323610 | 60,222 | 1,434,885 | SH | DEFINED 1,2,5 |
| URSTADT BIDDLE PPTYS | CL A | 91728620 | 5,521 | 376,616 | SH | DEFINED 1,2,3 |
| US BANCORP DEL | DBC | 902973AQ | 1,239 | 1,250,000 | SH | DEFINED 1 |
| US BANCORP DEL | COM NEW | 90297330 | 1,642,949 | 58,908,176 | SH | DEFINED 1,2,5,6,7,8, |
| US GOLD CORPORATION | COM PAR \$0 | 91202320 | 104 | 44,791 | SH | DEFINED 1,2 |
| USA MOBILITY INC | COM | 90341G10 | 2,909 | 385,251 | SH | DEFINED 1,2,5 |
| USANA HEALTH SCIENCE | COM | 90328M10 | 8,718 | 324,444 | SH | DEFINED 1,2,6 |
| USEC INC | COM | 90333E10 | 10,418 | 1,713,432 | SH | DEFINED 1,2,5 |
| UST INC | COM | 90291110 | 232,447 | 4,256,487 | SH | DEFINED 1,2,5,6,7,8, |
| UTI WORLDWIDE INC | ORD | G8721010 | 18,269 | 915,746 | SH | DEFINED 1,2,5,6,7 |
| UTSTARCOM INC | COM | 91807610 | 10,716 | 1,959,128 | SH | DEFINED 1,2,5 |
| V F CORP | COM | 91820410 | 189,155 | 2,657,423 | SH | DEFINED 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| VAALCO ENERGY INC | COM NEW | 91851C20 | 10,128 | 1,195,720 | SH | DEFINED 1,2 |
| VAIL RESORTS INC | COM | 91879Q10 | 24,738 | 577,595 | SH | DEFINED 1,2,6 |
| VALASSIS COMMUNICATI | COM | 91886610 | 16,947 | 1,353,603 | SH | DEFINED 1,2,5 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 37,200 | 2,174,153 | SH | DEFINED 1,2,5 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 2,799 | 631,737 | SH | DEFINED 1,2 |
| VALERO ENERGY CORP N | COM | 91913Y10 | 735,389 | 17,857,911 | SH | DEFINED 1,2,5,6,7,8, |
| VALHI INC NEW | COM | 91890510 | 2,151 | 78,925 | SH | DEFINED 1,2 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H10 | 18,924 | 890,544 | SH | DEFINED 1,2 |
| VALLEY NATL BANCORP | COM | 91979410 | 41,000 | 2,599,844 | SH | DEFINED 1,2,5,12 |
| VALMONT INDS INC | COM | 92025310 | 19,742 | 189,303 | SH | DEFINED 1,2,5,6 |
| VALSPAR CORP | COM | 92035510 | 33,134 | 1,752,176 | SH | DEFINED 1,2,5 |
| VALUE LINE INC | COM | 92043710 | 539 | 16,207 | SH | DEFINED 1,2 |
| VALUECLICK INC | COM | 92046N10 | 42,414 | 2,799,619 | SH | DEFINED 1,2,5,6 |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 248 | 69,554 | SH | DEFINED 1,2 |
| VANDA PHARMACEUTICAL | COM | 92165910 | 75 | 22,871 | SH | DEFINED 1,2 |
| VARIAN INC | COM | 92220610 | 46,880 | 918,142 | SH | DEFINED 1,2,5,6 |
| VARIAN MED SYS INC | COM | 92220P10 | 197,861 | 3,816,023 | SH | DEFINED 1,2,5,6,7,8, |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 31,399 | 901,751 | SH | DEFINED 1,2,5,6 |
| VASCO DATA SEC INTL | COM | 92230Y10 | 4,091 | 388,536 | SH | DEFINED 1,2,5,6 |
| VCA ANTECH INC | COM | 91819410 | 41,770 | 1,503,598 | SH | DEFINED 1,2,5,6 |
| VECTOR GROUP LTD | COM | 92240M10 | 6,556 | 406,446 | SH | DEFINED 1,2,5 |
| VECTREN CORP | COM | 92240G10 | 49,611 | 1,589,597 | SH | DEFINED 1,2,5,7 |
| VEECO INSTRS INC DEL | COM | 92241710 | 7,568 | 470,648 | SH | DEFINED 1,2,5,6 |
| VENOCO INC | COM | 92275P30 | 7,348 | 316,581 | SH | DEFINED 1,2,6 |
| VENTAS INC | COM | 92276F10 | 156,355 | 3,672,895 | SH | DEFINED 1,2,3,5,7,8, |
| VEOLIA ENVIRONNEMENT | SPONSORED | 92334N10 | 406 | 7,276 | SH | DEFINED 1 |
| VERASUN ENERGY CORP | COM | 92336G10 | 5,576 | 1,350,196 | SH | DEFINED 1,2,6 |
| VERENIUM CORPORATION | COM | 92340P10 | 109 | 56,324 | SH | DEFINED 1,2,6 |
| VERIFONE HLDGS INC | COM | 92342Y10 | 12,880 | 1,077,857 | SH | DEFINED 1,2,6 |
| VERIGY LTD | SHS | Y9369110 | 2,742 | 120,747 | SH | DEFINED 1,2,5,6 |
| VERISIGN INC | COM | 92343E10 | 253,123 | 6,696,387 | SH | DEFINED 1,2,5,6,7,8, |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,427,398 | 96,819,148 | SH | DEFINED 1,2,5,6,7,8, |
| VERSO PAPER CORP | COM | 92531L10 | 1,199 | 141,709 | SH | DEFINED 1,2 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 112,486 | 3,360,786 | SH | DEFINED 1,2,5,7,8,10 |
| VIACOM INC NEW | CL A | 92553P10 | 624 | 20,393 | SH | DEFINED 1,2,5 |
| VIACOM INC NEW | CL B | 92553P20 | 569,210 | 18,638,178 | SH | DEFINED 1,2,5,6,7,8, |
| VIAD CORP | COM NEW | 92552R40 | 16,686 | 647,014 | SH | DEFINED 1,2,5 |
| VIASAT INC | COM | 92552V10 | 10,823 | 535,524 | SH | DEFINED 1,2,5,6 |
| VICAL INC | COM | 92560210 | 69 | 20,410 | SH | DEFINED 1 |
| VICOR CORP | COM | 92581510 | 3,377 | 338,416 | SH | DEFINED 1,2 |
| VIEWPOINT FINL GROUP | COM | 92672710 | 1,976 | 134,259 | SH | DEFINED 1,2,6 |
| VIGNETTE CORP | COM NEW | 92673440 | 8,419 | 701,593 | SH | DEFINED 1,2,5,6 |
| VILLAGE SUPER MKT IN | CL A NEW | 92710740 | 2,193 | 56,831 | SH | DEFINED 1,2 |
| VINA CONCHA Y TORO S | SPONSORED | 92719110 | 210 | 6,222 | SH | DEFINED 1,2 |
| VIRAGE LOGIC CORP | COM | 92763R10 | 90 | 12,599 | SH | DEFINED 1 |
| VIRCO MFG CO | COM | 92765110 | 64 | 12,730 | SH | DEFINED 1 |
| VIRGIN MEDIA INC | COM | 92769L10 | 134,317 | 9,868,984 | SH | DEFINED 1,2,5,7,8,10 |
| VIRGIN MOBILE USA IN | CL A | 92769R10 | 769 | 279,663 | SH | DEFINED 1,2 |
| VIRGINIA COMM BANCOR | COM | 92778Q10 | 126 | 24,188 | SH | DEFINED 1,2,6 |
| VIROPHARMA INC | COM | 92824110 | 17,221 | 1,557,016 | SH | DEFINED 1,2,5,6 |
| VIRTUAL RADIOLOGIC C | COM | 92826B10 | 747 | 56,345 | SH | DEFINED 1,2 |

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VIRTUSA CORP COM 92827P10 676 66,770 SH DEFINED 1,2

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---|----------------|
| VISA INC | COM CL A | 92826C83 | 424,957 | 5,226,380 SH | DEFINED | 1,2,5,7,8,10 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 64,075 | 7,223,817 SH | DEFINED | 1,2,5,7 |
| VISION-SCIENCES INC | COM | 92791210 | 178 | 47,388 SH | DEFINED | 1 |
| VISTA GOLD CORP | COM NEW | 92792630 | 59 | 16,100 SH | DEFINED | 1 |
| VISTAPRINT LIMITED | SHS | G9376220 | 18,405 | 687,791 SH | DEFINED | 1,2,6,8 |
| VISTEON CORP | COM | 92839U10 | 10,476 | 3,983,236 SH | DEFINED | 1,2,5,6 |
| VITAL IMAGES INC | COM | 92846N10 | 3,023 | 242,985 SH | DEFINED | 1,2,5,6 |
| VITAL SIGNS INC | COM | 92846910 | 13,933 | 245,391 SH | DEFINED | 1,2,6 |
| VIVO PARTICIPACOES S | SPON ADR P | 92855S10 | 203 | 31,964 SH | DEFINED | 1,2 |
| VIVUS INC | COM | 92855110 | 9,803 | 1,467,477 SH | DEFINED | 1,2,5 |
| VMWARE INC | CL A COM | 92856340 | 24,689 | 458,396 SH | DEFINED | 1,2,5,7,8,10 |
| VNUS MED TECHNOLOGIE | COM | 92856610 | 3,212 | 160,509 SH | DEFINED | 1,2 |
| VOCUS INC | COM | 92858J10 | 6,929 | 215,377 SH | DEFINED | 1,2,6 |
| VODAFONE GROUP PLC N | SPONS ADR | 92857W20 | 11,470 | 389,338 SH | DEFINED | 1,2 |
| VOLCANO CORPORATION | COM | 92864510 | 7,389 | 605,628 SH | DEFINED | 1,2,6 |
| VOLCOM INC | COM | 92864N10 | 14,503 | 606,059 SH | DEFINED | 1,2,6 |
| VOLT INFORMATION SCI | COM | 92870310 | 5,011 | 420,709 SH | DEFINED | 1,2,5 |
| VOLTERRA SEMICONDUCT | COM | 92870810 | 5,945 | 344,451 SH | DEFINED | 1,2 |
| VONAGE HLDGS CORP | COM | 92886T20 | 1,403 | 845,091 SH | DEFINED | 1,2,6 |
| VORNADO RLTY TR | DBCV 2.85 | 929042AC | 884 | 1,000,000 SH | DEFINED | 1 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 551,389 | 6,265,781 SH | DEFINED | 1,2,3,5,6,7,14 |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 860 | 32,205 SH | DEFINED | 1,2,7 |
| VSE CORP | COM | 91828410 | 1,103 | 40,095 SH | DEFINED | 1,2 |
| VULCAN MATLS CO | COM | 92916010 | 188,135 | 3,147,125 SH | DEFINED | 1,2,5,6,7,8, |
| W & T OFFSHORE INC | COM | 92922P10 | 96,449 | 1,648,424 SH | DEFINED | 1,2,5,7,13 |
| W HLDG CO INC | COM | 92925110 | 1,612 | 1,896,509 SH | DEFINED | 1,2,5 |
| W P CAREY & CO LLC | COM | 92930Y10 | 737 | 25,659 SH | DEFINED | 1,2 |
| WABASH NATL CORP | COM | 92956610 | 5,061 | 669,437 SH | DEFINED | 1,2 |
| WABCO HLDGS INC | COM | 92927K10 | 34,993 | 753,180 SH | DEFINED | 1,2,5,12 |
| WABTEC CORP | COM | 92974010 | 71,852 | 1,477,831 SH | DEFINED | 1,2,6 |
| WACHOVIA CORP NEW | COM | 92990310 | 1,165,709 | 75,061,761 SH | DEFINED | 1,2,5,6,7,8, |
| WADDELL & REED FINL | CL A | 93005910 | 56,241 | 1,606,428 SH | DEFINED | 1,2,5 |
| WAL MART STORES INC | COM | 93114210 | 4,668,844 | 83,075,510 SH | DEFINED | 1,2,5,6,7,8, |
| WALGREEN CO | COM | 93142210 | 944,651 | 29,057,252 SH | DEFINED | 1,2,5,6,7,8, |
| WALTER INDS INC | COM | 93317Q10 | 86,550 | 795,717 SH | DEFINED | 1,2,5,6,8,10 |
| WARNACO GROUP INC | COM NEW | 93439040 | 65,268 | 1,481,012 SH | DEFINED | 1,2,5,6 |
| WARNER CHILCOTT LIM | COM CL A | G9435N10 | 25,778 | 1,520,838 SH | DEFINED | 1,2,5,7,8,13 |
| WARNER MUSIC GROUP C | COM | 93455010 | 8,596 | 1,203,886 SH | DEFINED | 1,2,6 |
| WARREN RES INC | COM | 93564A10 | 11,878 | 809,157 SH | DEFINED | 1,2,6 |
| WASHINGTON FED INC | COM | 93882410 | 34,052 | 1,881,344 SH | DEFINED | 1,2,5 |
| WASHINGTON MUT INC | COM | 93932210 | 164,976 | 33,463,753 SH | DEFINED | 1,2,5,6,7,8, |
| WASHINGTON MUT INC | CONV7.75%S | 93932281 | 594 | 1,000 SH | DEFINED | 1 |
| WASHINGTON POST CO | CL B | 93964010 | 88,052 | 150,029 SH | DEFINED | 1,2,5,6,7,8, |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 44,940 | 1,495,524 SH | DEFINED | 1,2,3,5 |
| WASHINGTON TR BANCOR | COM | 94061010 | 3,599 | 182,691 SH | DEFINED | 1,2 |
| WASTE CONNECTIONS IN | COM | 94105310 | 47,326 | 1,482,173 SH | DEFINED | 1,2,5,6 |
| WASTE MGMT INC DEL | COM | 94106L10 | 760,846 | 20,176,244 SH | DEFINED | 1,2,5,6,7,8, |
| WASTE SERVICES INC D | COM NEW | 94107520 | 2,729 | 387,604 SH | DEFINED | 1,2 |
| WATERS CORP | COM | 94184810 | 221,153 | 3,428,733 SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|------|----------|--------|-----------|----|---------|--------------|
| WATSCO INC | COM | 94262220 | 15,917 | 380,787 | SH | DEFINED | 1,2 |
| WATSON PHARMACEUTICA | COM | 94268310 | 91,120 | 3,353,708 | SH | DEFINED | 1,2,5,6,7,10 |
| WATSON WYATT WORLDWI | CL A | 94271210 | 74,292 | 1,404,651 | SH | DEFINED | 1,2,5,6,7 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M | |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| WATTS WATER TECHNOLO | CL A | 94274910 | 11,126 | 446,808 | SH | DEFINED | 1,2 |
| WAUSAU PAPER CORP | COM | 94331510 | 6,031 | 782,205 | SH | DEFINED | 1,2 |
| WAUWATOSA HLDGS INC | COM | 94348P10 | 1,285 | 121,034 | SH | DEFINED | 1,2,6 |
| WAVE SYSTEMS CORP | COM NEW | 94352630 | 12 | 12,338 | SH | DEFINED | 1 |
| WCA WASTE CORP | COM | 92926K10 | 80 | 12,600 | SH | DEFINED | 1 |
| WCI CMNTYS INC | COM | 92923C10 | 146 | 100,968 | SH | DEFINED | 1,2,6 |
| WD-40 CO | COM | 92923610 | 8,801 | 300,893 | SH | DEFINED | 1,2 |
| WEATHERFORD INTERNAT | COM | G9508910 | 1,048,805 | 21,149,523 | SH | DEFINED | 1,2,5,6,7,8, |
| WEBMD HEALTH CORP | CL A | 94770V10 | 1,774 | 63,576 | SH | DEFINED | 1,2,6 |
| WEBSense INC | COM | 94768410 | 20,446 | 1,214,112 | SH | DEFINED | 1,2,5,6,8 |
| WEBSITE PROS INC | COM | 94769V10 | 2,806 | 336,850 | SH | DEFINED | 1,2 |
| WEBSTER FINL CORP CO | COM | 94789010 | 30,145 | 1,620,700 | SH | DEFINED | 1,2,5 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 14,272 | 400,800 | SH | DEFINED | 1,2,5,7,12 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 68,764 | 2,267,926 | SH | DEFINED | 1,2,3,5 |
| WEIS MKTS INC | COM | 94884910 | 5,768 | 177,651 | SH | DEFINED | 1,2,5 |
| WELLCARE HEALTH PLAN | COM | 94946T10 | 32,151 | 889,374 | SH | DEFINED | 1,2,5,7 |
| WELLPOINT INC | COM | 94973V10 | 884,117 | 18,550,504 | SH | DEFINED | 1,2,5,6,7,8, |
| WELLS FARGO & CO NEW | COM | 94974610 | 2,758,542 | 116,149,156 | SH | DEFINED | 1,2,5,6,7,8, |
| WENDYS INTL INC | COM | 95059010 | 60,659 | 2,228,455 | SH | DEFINED | 1,2,5,6,10,1 |
| WERNER ENTERPRISES I | COM | 95075510 | 26,134 | 1,406,568 | SH | DEFINED | 1,2,5 |
| WESBANCO INC | COM | 95081010 | 9,635 | 561,788 | SH | DEFINED | 1,2 |
| WESCO FINL CORP | COM | 95081710 | 6,774 | 17,733 | SH | DEFINED | 1,2,5,12 |
| WESCO INTL INC | COM | 95082P10 | 19,930 | 497,758 | SH | DEFINED | 1,2,5,6 |
| WEST BANCORPORATION | CAP STK | 95123P10 | 1,625 | 186,760 | SH | DEFINED | 1,2 |
| WEST COAST BANCORP O | COM | 95214510 | 2,706 | 312,143 | SH | DEFINED | 1,2 |
| WEST MARINE INC | COM | 95423510 | 71 | 17,262 | SH | DEFINED | 1,2 |
| WEST PHARMACEUTICAL | COM | 95530610 | 22,688 | 524,208 | SH | DEFINED | 1,2 |
| WESTAMERICA BANCORPO | COM | 95709010 | 49,264 | 936,748 | SH | DEFINED | 1,2,5 |
| WESTAR ENERGY INC | COM | 95709T10 | 59,937 | 2,786,466 | SH | DEFINED | 1,2,5 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 74 | 55,112 | SH | DEFINED | 1,5 |
| WESTERN ALLIANCE BAN | COM | 95763810 | 1,866 | 240,426 | SH | DEFINED | 1,2 |
| WESTERN DIGITAL CORP | COM | 95810210 | 294,193 | 8,519,932 | SH | DEFINED | 1,2,5,7,8,10 |
| WESTERN GAS PARTNERS | COM UNIT L | 95825410 | 213 | 12,668 | SH | DEFINED | 1,2 |
| WESTERN REFNG INC | COM | 95931910 | 6,044 | 510,508 | SH | DEFINED | 1,2,5 |
| WESTERN UN CO | COM | 95980210 | 664,882 | 26,896,527 | SH | DEFINED | 1,2,5,6,7,8, |
| WESTFIELD FINANCIAL | COM | 96008P10 | 3,738 | 412,995 | SH | DEFINED | 1,2 |
| WESTLAKE CHEM CORP | COM | 96041310 | 6,021 | 405,181 | SH | DEFINED | 1,2 |
| WESTMORELAND COAL CO | COM | 96087810 | 3,862 | 182,963 | SH | DEFINED | 1,2,5 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 2,752 | 28,883 | SH | DEFINED | 1 |
| WESTWOOD HLDGS GROUP | COM | 96176510 | 4,425 | 111,177 | SH | DEFINED | 1,2 |
| WESTWOOD ONE INC | COM | 96181510 | 1,548 | 1,248,021 | SH | DEFINED | 1,2,5 |
| WET SEAL INC | CL A | 96184010 | 7,240 | 1,517,880 | SH | DEFINED | 1,2 |
| WEYCO GROUP INC | COM | 96214910 | 2,828 | 106,598 | SH | DEFINED | 1,2 |
| WEYERHAEUSER CO | COM | 96216610 | 312,368 | 6,108,091 | SH | DEFINED | 1,2,5,6,7,8, |
| WGL HLDGS INC | COM | 92924F10 | 85,159 | 2,451,312 | SH | DEFINED | 1,2,5 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 49,440 | 516,395 | SH | DEFINED | 1,2,5,6 |
| WHIRLPOOL CORP | COM | 96332010 | 146,796 | 2,378,037 | SH | DEFINED | 1,2,5,6,7,8, |
| WHITE ELECTR DESIGNS | COM | 96380110 | 133 | 29,060 | SH | DEFINED | 1,5 |

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|--------------------------|----------|---------|-----------|----|---------|--------------|
| WHITE MTNS INS GROUP COM | G9618E10 | 41,696 | 97,193 | SH | DEFINED | 1,2,5,7,8,10 |
| WHITING PETE CORP NE COM | 96638710 | 53,959 | 508,665 | SH | DEFINED | 1,2,5 |
| WHITNEY HLDG CORP COM | 96661210 | 30,940 | 1,690,710 | SH | DEFINED | 1,2,5 |
| WHOLE FOODS MKT INC COM | 96683710 | 100,973 | 4,262,280 | SH | DEFINED | 1,2,5,6,7,8, |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|---------------------------------|----------------|----------|---------------|-------------------|---|----------------------|
| WILEY JOHN & SONS IN CL A | | 96822320 | 40,770 | 905,399 | SH | DEFINED 1,2,5,6 |
| WILLBROS GROUP INC COM | | 96919910 | 28,411 | 648,511 | SH | DEFINED 1,2,5,6 |
| WILLIAMS CLAYTON ENE COM | | 96949010 | 17,461 | 158,811 | SH | DEFINED 1,2,6 |
| WILLIAMS COS INC DEL COM | | 96945710 | 786,182 | 19,503,408 | SH | DEFINED 1,2,5,6,7,8, |
| WILLIAMS PARTNERS L COM UNIT L | | 96950F10 | 1,554 | 47,308 | SH | DEFINED 1,2 |
| WILLIAMS PIPELINE PA COM UNIT L | | 96950K10 | 220 | 12,730 | SH | DEFINED 1,2 |
| WILLIAMS SONOMA INC COM | | 96990410 | 36,046 | 1,816,855 | SH | DEFINED 1,2,5,7,8,10 |
| WILLIS GROUP HOLDING SHS | | G9665510 | 22,743 | 724,994 | SH | DEFINED 1,2,5,7,8,10 |
| WILLIS LEASE FINANCE COM | | 97064610 | 109 | 10,246 | SH | DEFINED 1 |
| WILLOW FINANCIAL BAN COM | | 97111W10 | 155 | 19,029 | SH | DEFINED 1 |
| WILMINGTON TRUST COR COM | | 97180710 | 57,352 | 2,169,124 | SH | DEFINED 1,2,5 |
| WILSHIRE BANCORP INC COM | | 97186T10 | 8,227 | 960,009 | SH | DEFINED 1,2 |
| WILSHIRE ENTERPRISES COM | | 97188910 | 67 | 17,686 | SH | DEFINED 1 |
| WILSONS THE LEATHER COM | | 97246310 | 9 | 115,351 | SH | DEFINED 1 |
| WIMM BILL DANN FOODS SPONSORED | | 97263M10 | 3,181 | 30,236 | SH | DEFINED 1,2,5,7 |
| WIND RIVER SYSTEMS I COM | | 97314910 | 17,754 | 1,630,290 | SH | DEFINED 1,2,5,6 |
| WINDSTREAM CORP COM | | 97381W10 | 170,035 | 13,779,148 | SH | DEFINED 1,2,5,6,7,8, |
| WINN DIXIE STORES IN COM NEW | | 97428030 | 14,140 | 882,643 | SH | DEFINED 1,2,6 |
| WINNEBAGO INDS INC COM | | 97463710 | 6,295 | 617,754 | SH | DEFINED 1,2 |
| WINTHROP RLTY TR SH BEN INT | | 97639110 | 2,797 | 776,923 | SH | DEFINED 1,2,3,5 |
| WINTRUST FINANCIAL C COM | | 97650W10 | 23,523 | 986,294 | SH | DEFINED 1,2 |
| WIPRO LTD SPON ADR 1 | | 97651M10 | 2,255 | 185,142 | SH | DEFINED 1,2,5 |
| WIRELESS TELECOM GRO COM | | 97652410 | 13 | 10,100 | SH | DEFINED 1 |
| WISCONSIN ENERGY COR COM | | 97665710 | 103,238 | 2,283,026 | SH | DEFINED 1,2,5,7,8,10 |
| WMS INDS INC COM | | 92929710 | 25,657 | 861,831 | SH | DEFINED 1,2,6 |
| WOLVERINE WORLD WIDE COM | | 97809710 | 29,351 | 1,100,529 | SH | DEFINED 1,2,5 |
| WONDER AUTO TECHNOLO COM | | 97816610 | 939 | 133,562 | SH | DEFINED 1,2 |
| WOODBRIIDGE HOLDINGS CL A | | 97884210 | 61 | 52,180 | SH | DEFINED 1,5 |
| WOODWARD GOVERNOR CO COM | | 98074510 | 40,261 | 1,129,016 | SH | DEFINED 1,2,5 |
| WORLD ACCEP CORP DEL COM | | 98141910 | 14,931 | 443,464 | SH | DEFINED 1,2,6 |
| WORLD FUEL SVCS CORP COM | | 98147510 | 10,743 | 489,641 | SH | DEFINED 1,2,6 |
| WORLD WRESTLING ENTM CL A | | 98156Q10 | 5,265 | 340,343 | SH | DEFINED 1,2 |
| WORTHINGTON INDS INC COM | | 98181110 | 76,713 | 3,742,078 | SH | DEFINED 1,2,5,7 |
| WPP GROUP PLC SPON ADR 0 | | 92930940 | 678 | 14,187 | SH | DEFINED 1 |
| WRIGHT EXPRESS CORP COM | | 98233Q10 | 19,946 | 804,277 | SH | DEFINED 1,2,6 |
| WRIGHT MED GROUP INC COM | | 98235T10 | 15,033 | 529,151 | SH | DEFINED 1,2,6 |
| WRIGLEY WM JR CO COM | | 98252610 | 493,762 | 6,348,188 | SH | DEFINED 1,2,5,6,7,8, |
| WSFS FINL CORP COM | | 92932810 | 5,450 | 122,196 | SH | DEFINED 1,2,5 |
| WYETH COM | | 98302410 | 2,026,456 | 42,253,043 | SH | DEFINED 1,2,5,6,7,8, |
| WYNDHAM WORLDWIDE CO COM | | 98310W10 | 103,073 | 5,755,048 | SH | DEFINED 1,2,5,6,7,8, |
| WYNN RESORTS LTD COM | | 98313410 | 73,212 | 899,958 | SH | DEFINED 1,2,5,7,8,10 |
| XCEL ENERGY INC COM | | 98389B10 | 333,566 | 16,620,111 | SH | DEFINED 1,2,5,6,7,8, |
| XENOPORT INC COM | | 98411C10 | 18,010 | 461,449 | SH | DEFINED 1,2,5,6 |
| XERIUM TECHNOLOGIES COM | | 98416J10 | 1,125 | 283,975 | SH | DEFINED 1,2 |
| XEROX CORP COM | | 98412110 | 840,099 | 61,954,186 | SH | DEFINED 1,2,5,6,7,8, |
| XILINX INC COM | | 98391910 | 215,883 | 8,549,828 | SH | DEFINED 1,2,5,6,7,8, |
| XL CAP LTD CL A | | G9825510 | 115,567 | 5,620,954 | SH | DEFINED 1,2,5,6,7,8, |

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|---------------------------|-----|----------|-----------|------------|----|---------|--------------|
| XM SATELLITE RADIO H CL A | | 98375910 | 30,790 | 3,927,264 | SH | DEFINED | 1,2,5,7,8,10 |
| XOMA LTD | ORD | G9825R10 | 2,800 | 1,657,077 | SH | DEFINED | 1,2,5,6 |
| X-RITE INC | COM | 98385710 | 119 | 46,460 | SH | DEFINED | 1,2 |
| XTO ENERGY INC | COM | 98385X10 | 1,154,306 | 16,848,721 | SH | DEFINED | 1,2,5,6,7,8, |
| YADKIN VALLEY FINANC | COM | 98431410 | 1,482 | 123,995 | SH | DEFINED | 1,2 |

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| YAHOO INC | COM | 98433210 | 836,913 | 40,508,850 | SH | DEFINED | 1,2,5,6,7,8, |
| YANZHOU COAL MNG CO | SPON ADR H | 98484610 | 614 | 6,605 | SH | DEFINED | 1 |
| YINGLI GREEN ENERGY | ADR | 98584B10 | 14,336 | 900,500 | SH | DEFINED | 1,2,7 |
| YORK WTR CO | COM | 98718410 | 254 | 17,400 | SH | DEFINED | 1,5 |
| YOUBET COM INC | COM | 98741310 | 35 | 27,710 | SH | DEFINED | 1 |
| YOUNG BROADCASTING I | CL A | 98743410 | 3 | 18,340 | SH | DEFINED | 1 |
| YRC WORLDWIDE INC | COM | 98424910 | 26,248 | 1,765,137 | SH | DEFINED | 1,2,5 |
| YUM BRANDS INC | COM | 98849810 | 734,497 | 20,931,805 | SH | DEFINED | 1,2,5,6,7,8, |
| ZALE CORP NEW | COM | 98885810 | 22,130 | 1,171,507 | SH | DEFINED | 1,2,5 |
| ZAPATA CORP | COM PAR \$ | 98907060 | 126 | 18,078 | SH | DEFINED | 1 |
| ZAREBA SYSTEMS INC | COM | 98913110 | 37 | 16,900 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 47,053 | 1,441,560 | SH | DEFINED | 1,2,5,6,7,12 |
| ZENITH NATL INS CORP | COM | 98939010 | 28,043 | 797,573 | SH | DEFINED | 1,2 |
| ZEP INC | COM | 98944B10 | 5,470 | 367,637 | SH | DEFINED | 1,2,5 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 124 | 159,099 | SH | DEFINED | 1,5 |
| ZHONGPIN INC | COM | 98952K10 | 2,461 | 196,867 | SH | DEFINED | 1,2 |
| ZILA INC | COM PAR \$0 | 98951320 | 15 | 49,886 | SH | DEFINED | 1,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 458,462 | 6,737,134 | SH | DEFINED | 1,2,5,6,7,8, |
| ZIONS BANCORPORATION | COM | 98970110 | 143,270 | 4,549,704 | SH | DEFINED | 1,2,5,6,7,8, |
| ZIPREALTY INC | COM | 98974V10 | 436 | 108,791 | SH | DEFINED | 1 |
| ZIX CORP | COM | 98974P10 | 255 | 91,563 | SH | DEFINED | 1 |
| ZOLL MED CORP | COM | 98992210 | 10,981 | 326,142 | SH | DEFINED | 1,2,6 |
| ZOLTEK COS INC | COM | 98975W10 | 9,246 | 381,273 | SH | DEFINED | 1,2,5,6 |
| ZORAN CORP | COM | 98975F10 | 17,496 | 1,495,379 | SH | DEFINED | 1,2,5 |
| ZUMIEZ INC | COM | 98981710 | 7,738 | 466,733 | SH | DEFINED | 1,2,6 |
| ZYGO CORP | COM | 98985510 | 2,233 | 227,134 | SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 4,852 | 576,279 | SH | DEFINED | 1,2,6 |
| TOTAL MARKET VALUE | | | 483,226,644 | | | | |