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STATE STREET Corp
Form 13F-HR
May 15, 2009

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: March 31, 2009

Check here if amendment Amendment Number

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

Institutional Investment Manager filing this report:

Name: State Street Corporation
Address: One Lincoln Street
Boston, Massachusetts 02111

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

Name: James J. Malerba
Title Executive Vice President and Corporate Controller
Telephone: 617-664-8697

Signature, Place, and Date of Signing:

/s/JAMES J. MALERBA Boston, Massachusetts May 6, 2009

[Signature]

[City, State]

[Date]

Report Type (Check only one):

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

Form 13F SUMMARY PAGE

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List of Other Managers Reporting for this Manager:
(if there are no entries in 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: 11
Form 13F Information Table Entry Total: 3,776
Form 13F Information Table Value Total: 318,105,361 (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

STATE STREET CORPORATION (STT)

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FORM 13F INFORMATION TABLE AS OF MARCH 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
1 800 FLOWERS COM	CL A	68243Q10	989	477,765	SH		DEFINED	1,2,5,6
1ST SOURCE CORP	COM	33690110	7,261	402,247	SH		DEFINED	1,2,5
3COM CORP	COM	88553510	44,324	14,344,298	SH		DEFINED	1,2,5
3-D SYS CORP DEL	COM NEW	88554D20	1,833	278,201	SH		DEFINED	1,2,6
3M CO	COM	88579Y10	2,630,752	52,911,337	SH		DEFINED	1,2,5,6,7,8
3PAR INC	COM	88580F10	3,310	503,880	SH		DEFINED	1,2,6
4 KIDS ENMTT INC	COM	35086510	20	17,936	SH		DEFINED	1
8X8 INC NEW	COM	28291410	24	41,863	SH		DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	12,038	1,302,821	SH		DEFINED	1,2,5,6
A C MOORE ARTS & CRA	COM	00086T10	36	19,251	SH		DEFINED	1
A D C TELECOMMUNICAT	COM NEW	00088630	9,101	2,073,061	SH		DEFINED	1,2,5,6,10
A H BELO CORP	COM CL A	00128210	361	368,713	SH		DEFINED	1,2
AAON INC	COM PAR \$0	00036020	4,730	261,035	SH		DEFINED	1,2,5,6
AAR CORP	COM	00036110	10,381	827,795	SH		DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	55,541	2,083,293	SH		DEFINED	1,2,5,6
AASTROM BIOSCIENCES	COM	00253U10	52	137,207	SH		DEFINED	1
ABAXIS INC	COM	00256710	7,081	410,715	SH		DEFINED	1,2,6
ABB LTD	SPONSORED	00037520	689	49,434	SH		DEFINED	1
ABBOTT LABS	COM	00282410	2,512,528	52,673,540	SH		DEFINED	1,2,5,6,7,8
ABERCROMBIE & FITCH	CL A	00289620	69,054	2,901,415	SH		DEFINED	1,2,5,6,7,8
ABINGTON BANCORP INC	COM	00350L10	3,475	419,745	SH		DEFINED	1,2
ABIOMED INC	COM	00365410	2,862	583,995	SH		DEFINED	1,2,5,6
ABITIBIBOWATER INC	COM	00368710	536	975,189	SH		DEFINED	1,2,5,6
ABM INDS INC	COM	00095710	21,046	1,283,304	SH		DEFINED	1,2,5
ABRAXAS PETE CORP	COM	00383010	612	594,615	SH		DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383Y10	4,011	84,124	SH		DEFINED	1,2,5,10
ACACIA RESH CORP	ACACIA TCH	00388130	141	34,633	SH		DEFINED	1,5
ACADIA PHARMACEUTICA	COM	00422510	509	535,873	SH		DEFINED	1,2
ACADIA RLTY TR	COM SH BEN	00423910	14,252	1,343,260	SH		DEFINED	1,2,3,5
ACCELRYN INC	COM	00430U10	1,277	320,822	SH		DEFINED	1,2
ACCENTURE LTD BERMUD	CL A	G1150G11	259,428	9,437,190	SH		DEFINED	1,2,5,6,7,8
ACCESS INTEGRATED TE	CL A	00432910	19	30,202	SH		DEFINED	1
ACCO BRANDS CORP	COM	00081T10	994	1,014,569	SH		DEFINED	1,2,5
ACCURAY INC	COM	00439710	2,958	587,974	SH		DEFINED	1,2,5,6
ACE LTD	SHS	H0023R10	95,167	2,355,616	SH		DEFINED	1,2,5,6,7,8
ACETO CORP	COM	00444610	2,463	413,292	SH		DEFINED	1,2
ACI WORLDWIDE INC	COM	00449810	21,829	1,164,194	SH		DEFINED	1,2,5,6
ACME PACKET INC	COM	00476410	2,786	458,932	SH		DEFINED	1,2,5,6
ACORDA THERAPEUTICS	COM	00484M10	27,834	1,405,069	SH		DEFINED	1,2,5,6
ACTEL CORP	COM	00493410	7,224	713,845	SH		DEFINED	1,2,5,6
ACTIONS SEMICONDUCTO	ADR	00507E10	105	65,759	SH		DEFINED	2
ACTIVE POWER INC	COM	00504W10	33	55,230	SH		DEFINED	1
ACTIVIDENTITY CORP	COM	00506P10	93	45,355	SH		DEFINED	1
ACTIVISION BLIZZARD	COM	00507V10	111,144	10,625,655	SH		DEFINED	1,2,5,6,7,8
ACTUANT CORP	CL A NEW	00508X20	12,863	1,245,220	SH		DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2009

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MANAGER
ACTUATE CORP	COM	00508B10	3,006	982,382 SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	19,268	854,817 SH	DEFINED	1,2,5,6
ACURA PHARMACEUTICAL	COM NEW	00509L70	690	107,520 SH	DEFINED	1,2
ACXIOM CORP	COM	00512510	21,916	2,961,667 SH	DEFINED	1,2,5,6
ADAPTEC INC	COM	00651F10	6,800	2,833,455 SH	DEFINED	1,2,5
ADMINISTAFF INC	COM	00709410	10,516	497,704 SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	369,741	17,285,689 SH	DEFINED	1,2,5,6,7,8,10,11
ADOLOR CORP	COM	00724X10	1,574	771,651 SH	DEFINED	1,2
ADTRAN INC	COM	00738A10	29,070	1,793,340 SH	DEFINED	1,2,5,6,7,8
ADVANCE AMER CASH AD	COM	00739W10	1,729	1,022,953 SH	DEFINED	1,2,5
ADVANCE AUTO PARTS I	COM	00751Y10	117,095	2,850,417 SH	DEFINED	1,2,5,6,7,8,10,11
ADVANCED ANALOGIC TE	COM	00752J10	2,688	746,774 SH	DEFINED	1,2,5,6
ADVANCED BATTERY TEC	COM	00752H10	1,377	643,340 SH	DEFINED	1,2
ADVANCED ENERGY INDS	COM	00797310	4,850	644,037 SH	DEFINED	1,2,5,6
ADVANCED MICRO DEVIC	NOTE 6.00	007903AL	374	1,000,000 SH	DEFINED	1
ADVANCED MICRO DEVIC	COM	00790310	61,279	20,091,335 SH	DEFINED	1,2,5,6,7,8,10,11
ADVANCED SEMICONDUCT	SPONSORED	00756M40	1,068	425,385 SH	DEFINED	1,6,8
ADVANTA CORP	CL B	00794220	456	691,180 SH	DEFINED	1,2,5
ADVENT SOFTWARE INC	COM	00797410	15,477	464,629 SH	DEFINED	1,2,5,6
ADVENTRX PHARMACEUTI	COM	00764X10	11	63,059 SH	DEFINED	1
ADVISORY BRD CO	COM	00762W10	5,073	305,951 SH	DEFINED	1,2,5,6
AECOM TECHNOLOGY COR	COM	00766T10	49,413	1,894,663 SH	DEFINED	1,2,5,7,10
AEGON N V	NY REGISTR	00792410	254	66,131 SH	DEFINED	1,2
AEP INDS INC	COM	00103110	1,394	91,320 SH	DEFINED	1,2
AERCAP HOLDINGS NV	SHS	N0098510	57	17,508 SH	DEFINED	1,5
AEROPOSTALE	COM	00786510	62,027	2,335,346 SH	DEFINED	1,2,5,6,10
AEROVIRONMENT INC	COM	00807310	3,951	189,054 SH	DEFINED	1,2,5,6
AES CORP	COM	00130H10	162,070	27,894,974 SH	DEFINED	1,2,5,6,7,8,10,11
AETNA INC NEW	COM	00817Y10	662,132	27,214,627 SH	DEFINED	1,2,5,6,7,8,10,11
AFC ENTERPRISES INC	COM	00104Q10	2,116	469,085 SH	DEFINED	1,2,5,6
AFFILIATED COMPUTER	CL A	00819010	195,336	4,078,849 SH	DEFINED	1,2,5,6,7,8,10,11
AFFILIATED MANAGERS	COM	00825210	36,443	873,730 SH	DEFINED	1,2,5,6,10
AFFYMAX INC	COM	00826A10	2,822	175,164 SH	DEFINED	1,2,6
AFFYMETRIX INC	COM	00826T10	7,054	2,157,105 SH	DEFINED	1,2,5,6
AFLAC INC	COM	00105510	353,016	18,234,290 SH	DEFINED	1,2,5,6,7,8,10,11
AGCO CORP	COM	00108410	47,222	2,409,262 SH	DEFINED	1,2,5,6,7,8,10,11
AGFEED INDUSTRIES IN	COM	00846L10	585	258,806 SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	171,948	11,187,253 SH	DEFINED	1,2,5,6,7,8,10,11
AGILYSYS INC	COM	00847J10	2,539	590,578 SH	DEFINED	1,2,5
AGL RES INC	COM	00120410	41,764	1,574,228 SH	DEFINED	1,2,5,6,10
AGREE REALTY CORP	COM	00849210	2,891	184,260 SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	3,381	199,931 SH	DEFINED	1,2,6
AIR PRODS & CHEMS IN	COM	00915810	412,308	7,329,917 SH	DEFINED	1,2,5,6,7,8,10,11
AIR TRANSPORT SERVIC	COM	00922R10	29	38,433 SH	DEFINED	1
AIRCASTLE LTD	COM	G0129K10	3,353	721,041 SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2009

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	DISCRETION	OTHER MANAGER
AIRGAS INC	COM	00936310	53,046	1,568,939	SH	DEFINED	1,2,5,6,10
AIRSPAN NETWORKS INC	COM	00950H10	3	17,069	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	14,166	3,113,453	SH	DEFINED	1,2,5,6
AIRVANA INC	COM	00950V10	2,107	360,185	SH	DEFINED	1,2,6
AK STL HLDG CORP	COM	00154710	39,330	5,523,811	SH	DEFINED	1,2,5,6,8,10,13
AKAMAI TECHNOLOGIES	COM	00971T10	106,392	5,484,131	SH	DEFINED	1,2,5,6,7,8,10,11
AKEENA SOLAR INC DE	COM	00972010	301	268,851	SH	DEFINED	1,2
AKORN INC	COM	00972810	744	865,095	SH	DEFINED	1,2,5,6
ALAMO GROUP INC	COM	01131110	954	89,477	SH	DEFINED	1,2
ALASKA AIR GROUP INC	COM	01165910	34,274	1,950,716	SH	DEFINED	1,2,5,6,7
ALASKA COMMUNICATION	COM	01167P10	5,400	805,942	SH	DEFINED	1,2,5
ALBANY INTL CORP	CL A	01234810	5,827	643,879	SH	DEFINED	1,2,5
ALBANY MOLECULAR RES	COM	01242310	6,860	727,430	SH	DEFINED	1,2,5,6
ALBEMARLE CORP	COM	01265310	37,269	1,711,933	SH	DEFINED	1,2,5,6,10
ALBERTO CULVER CO NE	COM	01307810	40,876	1,807,868	SH	DEFINED	1,2,5,6,8,10,12
ALCATEL-LUCENT	SPONSORED	01390430	604	324,819	SH	DEFINED	1,5,8,12
ALCOA INC	COM	01381710	304,407	41,472,371	SH	DEFINED	1,2,5,6,7,8,10,11
ALCON INC	COM SHS	H0130110	12,026	132,283	SH	DEFINED	1,2,5,6,8,12
ALESCO FINL INC	COM	01448510	22	45,924	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	16,074	844,683	SH	DEFINED	1,2,5,6,10
ALEXANDERS INC	COM	01475210	13,608	79,870	SH	DEFINED	1,2,3,5,6
ALEXANDRIA REAL ESTA	COM	01527110	48,632	1,336,040	SH	DEFINED	1,2,3,5,6,10
ALEXION PHARMACEUTIC	COM	01535110	87,021	2,310,703	SH	DEFINED	1,2,5,6,7,8
ALEXZA PHARMACEUTICA	COM	01538410	798	361,243	SH	DEFINED	1,2
ALICO INC	COM	01623010	1,489	62,041	SH	DEFINED	1,2,5
ALIGN TECHNOLOGY INC	COM	01625510	10,257	1,293,485	SH	DEFINED	1,2,5,6
ALKERMES INC	COM	01642T10	44,088	3,634,617	SH	DEFINED	1,2,5,6
ALLEGHANY CORP DEL	COM	01717510	16,536	61,057	SH	DEFINED	1,2,5,8,10
ALLEGHENY ENERGY INC	COM	01736110	143,518	6,194,143	SH	DEFINED	1,2,5,6,7,8,10,11
ALLEGHENY TECHNOLOGI	COM	01741R10	85,858	3,915,114	SH	DEFINED	1,2,5,6,7,8,10,11
ALLEGIANTRAVEL CO	COM	01748X10	11,064	243,368	SH	DEFINED	1,2,5,6
ALLERGAN INC	COM	01849010	475,345	9,952,783	SH	DEFINED	1,2,5,6,7,8,10,11
ALLETE INC	COM NEW	01852230	18,460	691,659	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	118,131	3,197,052	SH	DEFINED	1,2,5,6,7,8,10,11
ALLIANCE FIBER OPTIC	COM	01868010	7	10,771	SH	DEFINED	1
ALLIANCE HEALTHCARE	COM NEW	01860620	5,146	756,703	SH	DEFINED	1,2,5,6
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	248	15,426	SH	DEFINED	1,2
ALLIANCE ONE INTL IN	COM	01877210	7,384	1,922,866	SH	DEFINED	1,2,5
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	796	27,356	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	669	45,439	SH	DEFINED	1,2
ALLIANT ENERGY CORP	COM	01880210	70,664	2,862,046	SH	DEFINED	1,2,5,6,7,8,10,11
ALLIANT TECHSYSTEMS	COM	01880410	52,557	784,671	SH	DEFINED	1,2,5,6,8,10,12
ALLIANZ SE	SP ADR 1/1	01880510	1,259	150,640	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	4,625	2,908,540	SH	DEFINED	1,2,5,6,7,8,10,11
ALLIED HEALTHCARE IN	COM	01923A10	35	27,326	SH	DEFINED	1

STATE STREET CORPORATION (STT)
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ALLIED IRISH BKS P L	SPON ADR O	01922840	70	45,182	SH	DEFINED	1
ALLIED NEVADA GOLD C	COM	01934410	4,269	729,695	SH	DEFINED	1,2
ALLIED WRLD ASSUR CO	SHS	G0219G20	22,148	582,374	SH	DEFINED	1,2,5,7,10
ALLION HEALTHCARE IN	COM	01961510	177	38,445	SH	DEFINED	1,5
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	917	475,305	SH	DEFINED	1,2,5
ALLOS THERAPEUTICS I	COM	01977710	6,466	1,046,278	SH	DEFINED	1,2,5,6
ALLOY INC	NEW COM	01985530	61	14,486	SH	DEFINED	1
ALLSCRIPT MISYS HEAL	COM	01988P10	23,535	2,287,124	SH	DEFINED	1,2,5,6
ALLSTATE CORP	COM	02000210	387,600	20,240,199	SH	DEFINED	1,2,5,6,7,8,10
ALMOST FAMILY INC	COM	02040910	2,025	106,053	SH	DEFINED	1,2,6
ALNYLAM PHARMACEUTIC	COM	02043Q10	32,675	1,716,129	SH	DEFINED	1,2,5,6
ALON USA ENERGY INC	COM	02052010	2,976	217,217	SH	DEFINED	1,2,5,6
ALPHA NATURAL RESOUR	COM	02076X10	28,487	1,604,891	SH	DEFINED	1,2,5,6,7,8,10
ALPHATEC HOLDINGS IN	COM	02081G10	480	271,385	SH	DEFINED	1,2
ALTAIR NANOTECHNOLOG	COM	02137310	116	109,119	SH	DEFINED	1,5
ALTERA CORP	COM	02144110	173,730	9,899,125	SH	DEFINED	1,2,5,6,7,8,10
ALTRA HOLDINGS INC	COM	02208R10	2,290	590,115	SH	DEFINED	1,2
ALTRIA GROUP INC	COM	02209S10	1,390,242	86,781,665	SH	DEFINED	1,2,5,6,7,8,10
ALTUS PHARMACEUTICAL	COM	02216N10	5	22,260	SH	DEFINED	1
ALUMINA LTD	SPONSORED	02220510	157	42,452	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	159	47,953	SH	DEFINED	1,2
AMAG PHARMACEUTICALS	COM	00163U10	11,778	320,314	SH	DEFINED	1,2,5,6
AMAZON COM INC	COM	02313510	769,592	10,479,196	SH	DEFINED	1,2,5,6,7,8,10
AMB PROPERTY CORP	COM	00163T10	68,435	4,752,460	SH	DEFINED	1,2,3,5,6,7,8,
AMBAC FINL GROUP INC	COM	02313910	4,581	5,873,600	SH	DEFINED	1,2,5,6
AMBASSADORS GROUP IN	COM	02317710	2,630	323,929	SH	DEFINED	1,2,5,6
AMCOL INTL CORP	COM	02341W10	7,281	490,658	SH	DEFINED	1,2,5,6
AMCORE FINL INC	COM	02391210	611	381,967	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	31,198	1,684,573	SH	DEFINED	1,5,6,8,10,12
AMEDISYS INC	COM	02343610	18,255	664,046	SH	DEFINED	1,2,5,6
AMERCO	COM	02358610	6,603	196,930	SH	DEFINED	1,2,5,6
AMEREN CORP	COM	02360810	185,062	7,980,236	SH	DEFINED	1,2,5,6,7,8,10
AMERICA MOVIL SAB DE	SPON ADR L	02364W10	91,865	3,392,372	SH	DEFINED	1,2,4,5,7,8
AMERICA SVC GROUP IN	COM	02364L10	178	13,673	SH	DEFINED	1,5
AMERICAN APPAREL INC	COM	02385010	1,479	506,486	SH	DEFINED	1,2,5,6
AMERICAN AXLE & MFG	COM	02406110	1,195	905,197	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	26,890	1,548,975	SH	DEFINED	1,2,3,5
AMERICAN CAP LTD	COM	02503Y10	4,409	2,357,964	SH	DEFINED	1,2,5,6,8,10
AMERICAN CAPITAL AGE	COM	02503X10	3,504	204,801	SH	DEFINED	1,2
AMERICAN COMMERCIAL	COM NEW	02519520	2,565	809,293	SH	DEFINED	1,2,5,6
AMERICAN DAIRY INC	COM	02533410	1,771	103,675	SH	DEFINED	1,2
AMERICAN EAGLE OUTFI	COM	02553E10	58,075	4,744,699	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN ECOLOGY COR	COM NEW	02553340	4,104	294,429	SH	DEFINED	1,2,5,6
AMERICAN ELEC PWR IN	COM	02553710	411,757	16,300,746	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN EQTY INVT L	COM	02567620	5,983	1,438,134	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
AMERICAN EXPRESS CO	COM	02581610	657,846	48,264,569	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN FINL GROUP	COM	02593210	30,801	1,919,079	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN GREETINGS C	CL A	02637510	6,897	1,363,010	SH	DEFINED	1,2,5

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AMERICAN INTL GROUP	COM	02687410	99,792	99,792,327	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN INTL GROUP	UNIT 99/99	02687411	72	13,350	SH	DEFINED	1
AMERICAN ITALIAN PAS	CL A	02707010	940	27,013	SH	DEFINED	1,2
AMERICAN MED SYS HLD	COM	02744M10	16,562	1,485,350	SH	DEFINED	1,2,5,6
AMERICAN NATL INS CO	COM	02859110	8,908	169,977	SH	DEFINED	1,2,5,6,10
AMERICAN OIL & GAS I	COM	02872310	442	574,468	SH	DEFINED	1,2
AMERICAN ORIENTAL BI	COM	02873110	4,340	1,124,448	SH	DEFINED	1,2,5,6
AMERICAN PHYSICIANS	COM	02888410	9,456	231,076	SH	DEFINED	1,2
AMERICAN PUBLIC EDUC	COM	02913V10	8,767	208,439	SH	DEFINED	1,2,5,6
AMERICAN RAILCAR IND	COM	02916P10	1,393	182,533	SH	DEFINED	1,2,5,6
AMERICAN REPROGRAPHI	COM	02926310	2,650	748,683	SH	DEFINED	1,2,5,6
AMERICAN SAFETY INS	ORD	G0299510	1,587	137,852	SH	DEFINED	1
AMERICAN SCIENCE & E	COM	02942910	11,457	205,319	SH	DEFINED	1,2,5,6
AMERICAN SOFTWARE IN	CL A	02968310	1,919	364,133	SH	DEFINED	1,2
AMERICAN STS WTR CO	COM	02989910	13,301	366,204	SH	DEFINED	1,2,5
AMERICAN SUPERCONDUCT	COM	03011110	13,439	776,398	SH	DEFINED	1,2,5,6
AMERICAN TECHNOLOGY	COM NEW	03014520	21	28,203	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	388,025	12,751,412	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN VANGUARD CO	COM	03037110	4,426	343,111	SH	DEFINED	1,2,6
AMERICAN WOODMARK CO	COM	03050610	5,426	308,980	SH	DEFINED	1,2,5
AMERICAN WTR WKS CO	COM	03042010	14,639	760,872	SH	DEFINED	1,2,5,7,8,10
AMERICANWEST BANCORP	COM	03058P10	19	15,968	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	2,220	163,364	SH	DEFINED	1,2,5
AMERICREDIT CORP	COM	03060R10	15,103	2,577,245	SH	DEFINED	1,2,5,6,10
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,191	42,109	SH	DEFINED	1,2
AMERIGON INC	COM	03070L30	1,301	351,573	SH	DEFINED	1,2,5
AMERIGROUP CORP	COM	03073T10	40,277	1,462,495	SH	DEFINED	1,2,5
AMERIPRISE FINL INC	COM	03076C10	192,297	9,384,937	SH	DEFINED	1,2,5,6,7,8,10
AMERIS BANCORP	COM	03076K10	1,418	301,142	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	6,704	437,609	SH	DEFINED	1,2
AMERISERV FINL INC	COM	03074A10	17	10,294	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	179,400	5,492,963	SH	DEFINED	1,2,5,6,7,8,10
AMERISTAR CASINOS IN	COM	03070Q10	6,034	479,648	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	3	12,400	SH	DEFINED	1
AMERON INTL INC	COM	03071010	9,841	186,873	SH	DEFINED	1,2,5
AMES NATL CORP	COM	03100110	1,770	103,590	SH	DEFINED	1,2
AMETEK INC NEW	COM	03110010	77,815	2,488,502	SH	DEFINED	1,2,5,6,7,8,10
AMGEN INC	NOTE 0.12	031162AN	1,863	2,000,000	SH	DEFINED	1
AMGEN INC	COM	03116210	1,865,127	37,664,124	SH	DEFINED	1,2,5,6,7,8,10
AMICAS INC	COM	00171210	92	45,523	SH	DEFINED	1
AMICUS THERAPEUTICS	COM	03152W10	1,641	179,693	SH	DEFINED	1,2,6
AMKOR TECHNOLOGY INC	COM	03165210	6,211	2,308,889	SH	DEFINED	1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
AMN HEALTHCARE SERVI	COM	00174410	4,211	825,605	SH	DEFINED	1,2,5,6
AMPAL AMERN ISRAEL C	CL A	03201510	520	304,065	SH	DEFINED	1,2
AMPCO-PITTSBURGH COR	COM	03203710	2,736	206,355	SH	DEFINED	1,2,6
AMPHENOL CORP NEW	CL A	03209510	158,367	5,558,695	SH	DEFINED	1,2,5,6,7,8,10
AMR CORP	COM	00176510	11,610	3,639,607	SH	DEFINED	1,2,5,8,10
AMREP CORP NEW	COM	03215910	532	33,899	SH	DEFINED	1,2

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AMSURG CORP	COM	03232P40	11,247	709,562	SH	DEFINED	1,2,5
AMTRUST FINANCIAL SE	COM	03235930	5,776	604,859	SH	DEFINED	1,2,5,6
AMYLIN PHARMACEUTICA	COM	03234610	42,433	3,611,311	SH	DEFINED	1,2,5,6,7,8,10
ANADARKO PETE CORP	COM	03251110	664,937	17,097,881	SH	DEFINED	1,2,5,6,7,8,10
ANADIGICS INC	COM	03251510	2,177	1,051,508	SH	DEFINED	1,2,5,6
ANADYS PHARMACEUTICA	COM	03252Q40	203	29,829	SH	DEFINED	1
ANALOG DEVICES INC	COM	03265410	183,250	9,509,612	SH	DEFINED	1,2,5,6,7,8,10
ANALOGIC CORP	COM PAR \$0	03265720	8,435	263,436	SH	DEFINED	1,2,5
ANALYSTS INTL CORP	COM	03268110	7	17,048	SH	DEFINED	1
ANAREN INC	COM	03274410	2,962	270,720	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	632	467,850	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	4,953	350,297	SH	DEFINED	1,2,5
ANESIVA INC COM	COM	03460L10	3	10,685	SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	5,556	494,311	SH	DEFINED	1,2,6
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	28,307	770,042	SH	DEFINED	1,2,7
ANIKA THERAPEUTICS I	COM	03525510	51	11,120	SH	DEFINED	1,5
ANIMAL HEALTH INTL I	COM	03525N10	18	13,800	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	20,762	655,379	SH	DEFINED	1,2,5,6
ANNALY CAP MGMT INC	COM	03571040	148,671	10,718,863	SH	DEFINED	1,2,5,6,7,8,10
ANNTAYLOR STORES COR	COM	03611510	6,449	1,240,197	SH	DEFINED	1,2,5,6,10
ANSYS INC	COM	03662Q10	44,696	1,780,707	SH	DEFINED	1,2,5,6,10
ANTHRACITE CAP INC	COM	03702310	382	1,124,566	SH	DEFINED	1,2,5
ANTIGENICS INC DEL	COM	03703210	12	24,522	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	15,154	2,472,147	SH	DEFINED	1,2,5
AON CORP	COM	03738910	642,598	15,742,242	SH	DEFINED	1,2,5,6,7,8,10
APAC CUSTOMER SERVIC	COM	00185E10	71	20,995	SH	DEFINED	1
APACHE CORP	COM	03741110	842,240	13,141,512	SH	DEFINED	1,2,5,6,7,8,10
APARTMENT INVT & MGM	CL A	03748R10	34,247	6,249,498	SH	DEFINED	1,2,3,5,6,7,8,
APCO ARGENTINA INC C	ORD	03748910	888	80,595	SH	DEFINED	1,2,6
APOGEE ENTERPRISES I	COM	03759810	16,111	1,467,263	SH	DEFINED	1,2,5
APOLLO GROUP INC	CL A	03760410	343,825	4,389,439	SH	DEFINED	1,2,5,6,7,8,10
APOLLO INVT CORP	COM	03761U10	13,872	3,986,234	SH	DEFINED	1,2,5
APPLE INC	COM	03783310	3,119,829	29,678,741	SH	DEFINED	1,2,5,6,7,8,10
APPLIED ENERGETICS I	COM	03819M10	11	46,638	SH	DEFINED	1
APPLIED INDL TECHNOL	COM	03820C10	15,569	922,899	SH	DEFINED	1,2,5,6
APPLIED MATLS INC	COM	03822210	468,451	43,576,817	SH	DEFINED	1,2,5,6,7,8,10
APPLIED MICRO CIRCUI	COM NEW	03822W40	7,928	1,631,320	SH	DEFINED	1,2,5,6
APPLIED SIGNAL TECHN	COM	03823710	6,276	310,234	SH	DEFINED	1,2
APPROACH RESOURCES I	COM	03834A10	817	131,734	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MANAGER
APTARGROUP INC	COM	03833610	42,164	1,354,008	SH	DEFINED 1,2,5,6,10
AQUA AMERICA INC	COM	03836W10	63,150	3,157,475	SH	DEFINED 1,2,5,6,7,8,10,1
ARACRUZ CELULOSE S A	SPON ADR P	03849620	315	47,725	SH	DEFINED 1,2,6
ARBITRON INC	COM	03875Q10	8,536	568,710	SH	DEFINED 1,2,5,6
ARBOR RLTY TR INC	COM	03892310	178	247,251	SH	DEFINED 1,2
ARCADIA RES INC	COM	03920910	11	25,500	SH	DEFINED 1
ARCH CAP GROUP LTD	ORD	G0450A10	47,565	883,125	SH	DEFINED 1,2,5,6,7,8,10,1
ARCH CHEMICALS INC	COM	03937R10	9,278	489,364	SH	DEFINED 1,2,5
ARCH COAL INC	COM	03938010	52,518	3,928,024	SH	DEFINED 1,2,5,6,7,8,10,1

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ARCHER DANIELS MIDLA	NOTE 0.87	039483AW	464	500,000	SH	DEFINED	1
ARCHER DANIELS MIDLA	COM	03948310	666,449	23,990,240	SH	DEFINED	1,2,5,6,7,8,10,12
ARCSIGHT INC	COM	03966610	1,645	128,827	SH	DEFINED	1,2,6
ARCTIC CAT INC	COM	03967010	187	48,748	SH	DEFINED	1
ARDEA BIOSCIENCES IN	COM	03969P10	2,327	226,144	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	2,812	24,066	SH	DEFINED	1,2
ARENA PHARMACEUTICAL	COM	04004710	4,012	1,332,919	SH	DEFINED	1,2,5,6
ARENA RESOURCES INC	COM	04004910	22,336	876,596	SH	DEFINED	1,2,5,6
ARES CAP CORP	COM	04010L10	9,592	1,981,895	SH	DEFINED	1,2,5
ARGO GROUP INTL HLDG	COM	G0464B10	17,764	589,567	SH	DEFINED	1,2,5
ARGON ST INC	COM	04014910	5,143	271,132	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	1,340	1,125,973	SH	DEFINED	1,2
ARIBA INC	COM NEW	04033V20	14,817	1,697,245	SH	DEFINED	1,2,5,6
ARISTOTLE CORP	COM NEW	04044820	39	11,172	SH	DEFINED	1,2
ARKANSAS BEST CORP D	COM	04079010	11,253	591,639	SH	DEFINED	1,2,5
ARM HLDGS PLC	SPONSORED	04206810	85	19,129	SH	DEFINED	1
ARMSTRONG WORLD INDS	COM	04247X10	3,221	292,550	SH	DEFINED	1,2,5,8,10
ARQLE INC	COM	04269E10	3,014	728,049	SH	DEFINED	1,2
ARRAY BIOPHARMA INC	COM	04269X10	2,088	791,079	SH	DEFINED	1,2,6
ARRIS GROUP INC	COM	04269Q10	29,200	3,962,011	SH	DEFINED	1,2,5,6
ARROW ELECTRS INC	COM	04273510	87,085	4,569,016	SH	DEFINED	1,2,5,6,7,8,10,12
ARROW FINL CORP	COM	04274410	4,829	203,822	SH	DEFINED	1,2,5
ARROWHEAD RESH CORP	COM	04279710	9	16,800	SH	DEFINED	1
ART TECHNOLOGY GROUP	COM	04289L10	5,983	2,346,370	SH	DEFINED	1,2,5,6
ARTESIAN RESOURCES C	CL A	04311320	158	11,277	SH	DEFINED	1,2
ARUBA NETWORKS INC	COM	04317610	2,635	839,264	SH	DEFINED	1,2,5,6
ARVINMERITOR INC	COM	04335310	1,143	1,446,738	SH	DEFINED	1,2,5
ASBURY AUTOMOTIVE GR	COM	04343610	2,592	601,447	SH	DEFINED	1,2,5
ASCENT MEDIA CORP	COM SER A	04363210	3,605	144,183	SH	DEFINED	1,2,5,6,7,10
ASCENT SOLAR TECHNOL	COM	04363510	291	71,567	SH	DEFINED	1,2
ASHFORD HOSPITALITY	COM SHS	04410310	5,599	3,635,423	SH	DEFINED	1,2,3,5
ASHLAND INC NEW	COM	04420910	16,191	1,567,424	SH	DEFINED	1,2,5,6,8,10,12
ASIAINFO HLDGS INC	COM	04518A10	9,997	593,267	SH	DEFINED	1,2,6
ASPECT MED SYS INC	COM	04523510	105	25,067	SH	DEFINED	1
ASPEN INSURANCE HOLD	SHS	G0538410	49,307	2,195,337	SH	DEFINED	1,2,5,7,8
ASPENBIO PHARMA INC	COM	04534610	24	14,678	SH	DEFINED	1

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ASSET ACCEP CAP CORP	COM	04543P10	1,350	254,189	SH	DEFINED	1,2,5
ASSOCIATED BANC CORP	COM	04548710	77,311	5,003,956	SH	DEFINED	1,2,5,6,7,8,10
ASSOCIATED ESTATES R	COM	04560410	4,345	765,038	SH	DEFINED	1,2,3,5
ASSURANT INC	COM	04621X10	103,016	4,729,855	SH	DEFINED	1,2,5,6,7,8,10
ASSURED GUARANTY LTD	COM	G0585R10	7,043	1,040,361	SH	DEFINED	1,2,5
ASTEC INDS INC	COM	04622410	9,737	371,209	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	15,722	1,710,808	SH	DEFINED	1,2,5,6,8,10,12
ASTRAZENECA PLC	SPONSORED	04635310	3,968	111,944	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	212	756,866	SH	DEFINED	1,2
AT&T INC	COM	00206R10	5,124,672	203,359,992	SH	DEFINED	1,2,5,6,7,8,10
ATC TECHNOLOGY CORP	COM	00211W10	6,995	624,575	SH	DEFINED	1,2,5,6
ATHENAHEALTH INC	COM	04685W10	8,599	356,676	SH	DEFINED	1,2,5,6

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ATHEROS COMMUNICATIO	COM	04743P10	16,698	1,139,034	SH	DEFINED	1,2,5,6
ATLANTIC TELE NETWOR	COM NEW	04907920	3,440	179,372	SH	DEFINED	1,2
ATLAS AIR WORLDWIDE	COM NEW	04916420	4,575	263,677	SH	DEFINED	1,2,5,6
ATLAS AMER INC	COM	04916710	5,882	672,218	SH	DEFINED	1,2,5,6
ATLAS ENERGY RESOURC	COM	04930310	352	33,334	SH	DEFINED	1,2
ATLAS PIPELINE PARTN	UNIT L P I	04939210	208	53,144	SH	DEFINED	1,2
ATMEL CORP	COM	04951310	39,206	10,800,492	SH	DEFINED	1,2,5,6,7,8,10
ATMI INC	COM	00207R10	9,832	637,211	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	31,726	1,372,233	SH	DEFINED	1,2,5,6,10
ATP OIL & GAS CORP	COM	00208J10	2,506	488,487	SH	DEFINED	1,2,5,6
ATRION CORP	COM	04990410	2,109	23,897	SH	DEFINED	1,2
ATS MED INC	COM	00208310	146	58,407	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	18,549	1,118,078	SH	DEFINED	1,2,5,6,10
AU OPTRONICS CORP	SPONSORED	00225510	4,365	520,268	SH	DEFINED	1,2,6
AUDIOCODES LTD	ORD	M1534210	14	12,365	SH	DEFINED	1,2
AUDIOVOX CORP	CL A	05075710	1,176	342,950	SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	4	63,581	SH	DEFINED	1
AUTHENTEC INC	COM	05266010	524	354,184	SH	DEFINED	1,2
AUTHENTIDATE HLDG CO	COM	05266610	12	30,017	SH	DEFINED	1
AUTOBYTEL INC	COM	05275N10	14	50,400	SH	DEFINED	1
AUTODESK INC	COM	05276910	119,659	7,118,338	SH	DEFINED	1,2,5,6,7,8,10
AUTOLIV INC	COM	05280010	14,297	769,907	SH	DEFINED	1,2,5,6,8,10,1
AUTOMATIC DATA PROCE	COM	05301510	599,985	17,064,422	SH	DEFINED	1,2,5,6,7,8,10
AUTONATION INC	COM	05329W10	70,996	5,114,966	SH	DEFINED	1,2,5,6,7,8,10
AUTOZONE INC	COM	05333210	272,421	1,675,201	SH	DEFINED	1,2,5,6,7,8,10
AUXILIUM PHARMACEUTI	COM	05334D10	25,484	919,319	SH	DEFINED	1,2,5,6
AVALONBAY CMNTYS INC	COM	05348410	195,143	4,146,684	SH	DEFINED	1,2,3,5,6,7,8,
AVANEX CORP	COM NEW	05348W30	355	203,022	SH	DEFINED	1,2
AVANIR PHARMACEUTICA	CL A NEW	05348P40	14	28,103	SH	DEFINED	1
AVATAR HLDGS INC	COM	05349410	1,739	116,057	SH	DEFINED	1,2,5
AVENTINE RENEWABLE E	COM	05356X40	2	25,233	SH	DEFINED	1
AVERY DENNISON CORP	COM	05361110	111,553	4,993,405	SH	DEFINED	1,2,5,6,7,8,10
AVI BIOPHARMA INC	COM	00234610	49	73,683	SH	DEFINED	1,2,5

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AVID TECHNOLOGY INC	COM	05367P10	5,923	648,061	SH	DEFINED	1,2,5,6
AVIGEN INC	COM	05369010	22	17,802	SH	DEFINED	1
AVIS BUDGET GROUP	COM	05377410	2,716	2,984,497	SH	DEFINED	1,2,5,6,8,10
AVISTA CORP	COM	05379B10	22,369	1,623,293	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	87,454	4,994,536	SH	DEFINED	1,2,5,6,7,8,1
AVOCENT CORP	COM	05389310	21,265	1,751,631	SH	DEFINED	1,2,5,7
AVON PRODS INC	COM	05430310	267,615	13,916,515	SH	DEFINED	1,2,5,6,7,8,1
AVX CORP NEW	COM	00244410	8,683	956,301	SH	DEFINED	1,2,5,7,10
AWARE INC MASS	COM	05453N10	45	21,260	SH	DEFINED	1
AXA	SPONSORED	05453610	599	50,020	SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	695	1,827,838	SH	DEFINED	1,2
AXIS CAPITAL HOLDING	SHS	G0692U10	58,841	2,610,520	SH	DEFINED	1,2,5,6,7,8,1
AXSYS TECHNOLOGIES I	COM	05461510	7,071	168,198	SH	DEFINED	1,2,5,6
AXT INC	COM	00246W10	25	28,914	SH	DEFINED	1,2
AZZ INC	COM	00247410	6,744	255,560	SH	DEFINED	1,2,5,6

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B & G FOODS INC NEW	CL A	05508R10	1,780	342,310	SH	DEFINED	1,2
BADGER METER INC	COM	05652510	7,436	257,388	SH	DEFINED	1,2,5,6
BAIDU INC	SPON ADR R	05675210	6,641	37,604	SH	DEFINED	1,2,5,6,7
BAKER HUGHES INC	COM	05722410	325,361	11,396,177	SH	DEFINED	1,2,5,6,7,8,1
BAKER MICHAEL CORP	COM	05714910	3,621	139,266	SH	DEFINED	1,2
BALCHEM CORP	COM	05766520	8,627	343,297	SH	DEFINED	1,2,6
BALDOR ELEC CO	COM	05774110	14,192	979,410	SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	3,307	174,815	SH	DEFINED	1,2,5
BALL CORP	COM	05849810	160,327	3,694,175	SH	DEFINED	1,2,5,6,7,8,1
BALLY TECHNOLOGIES I	COM	05874B10	21,170	1,149,313	SH	DEFINED	1,2,5,6
BANCFIRST CORP	COM	05945F10	5,338	146,645	SH	DEFINED	1,2,5,6
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	2,382	292,952	SH	DEFINED	1,2,5,7,8,12
BANCO BRADESCO S A	SP ADR PFD	05946030	79,904	8,071,101	SH	DEFINED	1,2,4,5,7
BANCO LATINOAMERICAN	CL E	P1699413	5,836	622,808	SH	DEFINED	1,2
BANCO MACRO SA	SPON ADR B	05961W10	4,793	471,772	SH	DEFINED	1,2,5,8,10
BANCO SANTANDER CHIL	SP ADR REP	05965X10	16,942	493,230	SH	DEFINED	1,2,5,6,7
BANCO SANTANDER SA	ADR	05964H10	3,742	542,268	SH	DEFINED	1,2,5,7,8,12,
BANCOLOMBIA S A	SPON ADR P	05968L10	18,043	926,716	SH	DEFINED	1,2,5,7,10
BANCORP INC DEL	COM	05969A10	50	11,775	SH	DEFINED	1
BANCORPSOUTH INC	COM	05969210	43,036	2,065,078	SH	DEFINED	1,2,5,6,10
BANCTRUST FINANCIAL	COM	05978R10	2,115	334,073	SH	DEFINED	1,2
BANK HAWAII CORP	COM	06254010	56,636	1,717,286	SH	DEFINED	1,2,5,6,7,10
BANK MUTUAL CORP NEW	COM	06375010	8,876	979,746	SH	DEFINED	1,2,5
BANK NOVA SCOTIA HAL	COM	06414910	2,375	96,866	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	2,121,764	311,109,138	SH	DEFINED	1,2,5,6,7,8,1
BANK OF GRANITE CORP	COM	06240110	30	17,731	SH	DEFINED	1
BANK OF NEW YORK MEL	COM	06405810	1,288,521	45,611,357	SH	DEFINED	1,2,5,6,7,8,1
BANK OF THE OZARKS I	COM	06390410	6,491	281,220	SH	DEFINED	1,2,5,6
BANKATLANTIC BANCORP	CL A NEW	06590860	21	10,588	SH	DEFINED	1
BANKFINANCIAL CORP	COM	06643P10	4,389	440,235	SH	DEFINED	1,2

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER MANAG	
BANKRATE INC	COM	06646V10	6,069	243,249	SH	DEFINED	1,2,5,6
BANKUNITED FINL CORP	CL A	06652B10	11	48,578	SH	DEFINED	1
BANNER CORP	COM	06652V10	1,007	346,067	SH	DEFINED	1,2,5
BARCLAYS BK PLC	IPMS INDIA	06739F29	38,921	1,282,826	SH	DEFINED	4,5,10
BARCLAYS PLC	ADR	06738E20	1,437	169,019	SH	DEFINED	1,2
BARD C R INC	COM	06738310	258,285	3,239,899	SH	DEFINED	1,2,5,6,7,8,10
BARE ESCENTUALS INC	COM	06751110	2,289	558,354	SH	DEFINED	1,2,5,6,10
BARNES & NOBLE INC	COM	06777410	27,072	1,266,211	SH	DEFINED	1,2,5,6,8,10
BARNES GROUP INC	COM	06780610	10,223	956,348	SH	DEFINED	1,2,5
BARNWELL INDS INC	COM	06822110	42	10,473	SH	DEFINED	1,2
BARRETT BILL CORP	COM	06846N10	27,412	1,232,549	SH	DEFINED	1,2,5,6
BARRICK GOLD CORP	COM	06790110	640	19,756	SH	DEFINED	1
BASIC ENERGY SVCS IN	COM	06985P10	5,311	820,842	SH	DEFINED	1,2,5
BASIN WTR INC	COM	07011T30	11	12,156	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	58	29,649	SH	DEFINED	1,2
BAUER EDDIE HLDGS IN	COM	07162510	11	25,800	SH	DEFINED	1
BAXTER INTL INC	COM	07181310	1,267,196	24,740,249	SH	DEFINED	1,2,5,6,7,8,10
BB&T CORP	COM	05493710	385,539	22,785,990	SH	DEFINED	1,2,5,6,7,8,10

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BBVA BANCO FRANCES S	SPONSORED	07329M10	139	54,639	SH	DEFINED	1,2
BE AEROSPACE INC	COM	07330210	17,604	2,030,443	SH	DEFINED	1,2,5,6,10
BEACON POWER CORP	COM	07367710	553	1,175,995	SH	DEFINED	1,2
BEACON ROOFING SUPPL	COM	07368510	12,370	923,837	SH	DEFINED	1,2,5,6
BEAZER HOMES USA INC	COM	07556Q10	744	736,921	SH	DEFINED	1,2,5,6
BEBE STORES INC	COM	07557110	4,287	642,715	SH	DEFINED	1,2,5
BECKMAN COULTER INC	COM	07581110	79,085	1,550,386	SH	DEFINED	1,2,5,6,7,8,10
BECTON DICKINSON & C	COM	07588710	906,400	13,480,066	SH	DEFINED	1,2,5,6,7,8,10
BED BATH & BEYOND IN	COM	07589610	226,447	9,149,375	SH	DEFINED	1,2,5,6,7,8,10
BEL FUSE INC	CL B	07734730	3,171	235,966	SH	DEFINED	1,2,6
BELDEN INC	COM	07745410	12,016	960,544	SH	DEFINED	1,2,5,6
BELO CORP	COM SER A	08055510	1,532	2,512,044	SH	DEFINED	1,2,5
BEMIS INC	COM	08143710	75,951	3,621,874	SH	DEFINED	1,2,5,6,8,10,1
BENCHMARK ELECTRS IN	COM	08160H10	22,674	2,024,488	SH	DEFINED	1,2,5
BENEFICIAL MUTUAL BA	COM	08173R10	6,158	625,185	SH	DEFINED	1,2,5,6
BENIHANA INC	CL A	08204720	27	10,415	SH	DEFINED	1
BERKLEY W R CORP	COM	08442310	84,118	3,730,297	SH	DEFINED	1,2,5,6,7,8,10
BERKSHIRE HATHAWAY I	CL B	08467020	549,384	194,817	SH	DEFINED	1,2,5,6,7,8,10
BERKSHIRE HILLS BANC	COM	08468010	7,338	320,140	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	9,070	827,521	SH	DEFINED	1,2,5,6
BEST BUY INC	COM	08651610	457,857	12,061,575	SH	DEFINED	1,2,5,6,7,8,10
BGC PARTNERS INC	CL A	05541T10	1,281	579,811	SH	DEFINED	1,2,5
BHP BILLITON LTD	SPONSORED	08860610	40,733	913,294	SH	DEFINED	1,2,5
BHP BILLITON PLC	SPONSORED	05545E20	1,741	44,023	SH	DEFINED	1
BIDZ COM INC	COM	08883T20	244	60,744	SH	DEFINED	1,2
BIG 5 SPORTING GOODS	COM	08915P10	2,556	435,496	SH	DEFINED	1,2,5
BIG LOTS INC	COM	08930210	72,556	3,491,635	SH	DEFINED	1,2,5,6,8,10,1

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BIGBAND NETWORKS INC	COM	08975050	3,786	578,052	SH	DEFINED	1,2,6
BIO RAD LABS INC	CL A	09057220	36,481	553,588	SH	DEFINED	1,2,5,6
BIOANALYTICAL SYS IN	COM	09058M10	19	14,300	SH	DEFINED	1
BIOCRYST PHARMACEUTI	COM	09058V10	75	34,372	SH	DEFINED	1,5
BIODEL INC	COM	09064M10	969	186,024	SH	DEFINED	1,2
BIOFORM MEDICAL INC	COM	09065G10	300	245,684	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X10	597,521	11,398,722	SH	DEFINED	1,2,5,6,7,8,10
BIOLASE TECHNOLOGY I	COM	09091110	33	36,589	SH	DEFINED	1
BIOMARIN PHARMACEUTI	COM	09061G10	34,501	2,793,641	SH	DEFINED	1,2,5,6,8,10
BIOMED REALTY TRUST	COM	09063H10	20,929	3,091,459	SH	DEFINED	1,2,3,5
BIOMIMETIC THERAPEUT	COM	09064X10	1,942	273,502	SH	DEFINED	1,2
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	4,139	197,966	SH	DEFINED	1,2,6
BIOSANTE PHARMACEUTI	COM NEW	09065V20	14	10,780	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	100	42,715	SH	DEFINED	1
BIOVAIL CORP	COM	09067J10	246	22,450	SH	DEFINED	1,2,13
BJ SVCS CO	COM	05548210	125,796	12,642,778	SH	DEFINED	1,2,5,6,7,8,10
BJS RESTAURANTS INC	COM	09180C10	4,536	326,088	SH	DEFINED	1,2,5,6
BJS WHOLESALE CLUB I	COM	05548J10	41,292	1,290,769	SH	DEFINED	1,2,5,6,8,10
BLACK & DECKER CORP	COM	09179710	62,160	1,969,572	SH	DEFINED	1,2,5,6,7,8,10
BLACK BOX CORP DEL	COM	09182610	11,267	477,194	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	32,115	1,795,121	SH	DEFINED	1,2,5

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BLACKBAUD INC	COM	09227Q10	10,587	911,896	SH	DEFINED	1,2,5,6,8
BLACKBOARD INC	COM	09193550	17,581	553,910	SH	DEFINED	1,2,5,6
BLACKROCK INC	COM	09247X10	22,989	176,785	SH	DEFINED	1,2,5,6,8,10
BLACKROCK KELSO CAPI	COM	09253310	966	230,442	SH	DEFINED	1,2,5
BLACKSTONE GROUP L P	COM UNIT L	09253U10	1,443	199,044	SH	DEFINED	1,2,8
BLOCK H & R INC	COM	09367110	213,591	11,742,241	SH	DEFINED	1,2,5,6,7,8,10
BLOCKBUSTER INC	CL A	09367910	2,942	4,086,103	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	9	19,890	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	3,323	719,185	SH	DEFINED	1,2,5,6
BLUE COAT SYSTEMS IN	COM NEW	09534T50	7,873	655,556	SH	DEFINED	1,2,5,6
BLUE DOLPHIN ENERGY	COM NEW	09539520	7	18,596	SH	DEFINED	1,2
BLUE NILE INC	COM	09578R10	7,812	259,112	SH	DEFINED	1,2,5,6
BLUEGREEN CORP	COM	09623110	460	264,259	SH	DEFINED	1,2,5
BLUELINX HLDGS INC	COM	09624H10	132	50,550	SH	DEFINED	1
BLYTH INC	COM NEW	09643P20	5,533	211,744	SH	DEFINED	1,2,5
BMB MUNAI INC	COM	09656A10	434	749,047	SH	DEFINED	1,2,7
BMC SOFTWARE INC	COM	05592110	256,527	7,773,547	SH	DEFINED	1,2,5,6,7,8,10
BMP SUNSTONE CORP	COM	05569C10	1,004	310,870	SH	DEFINED	1,2
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,293	57,712	SH	DEFINED	1,2
BOB EVANS FARMS INC	COM	09676110	22,587	1,007,471	SH	DEFINED	1,2,5
BOEING CO	COM	09702310	1,077,479	30,283,276	SH	DEFINED	1,2,5,6,7,8,10
BOISE INC	COM	09746Y10	378	619,534	SH	DEFINED	1,2
BOK FINL CORP	COM NEW	05561Q20	21,448	621,695	SH	DEFINED	1,2,5,10
BOLT TECHNOLOGY CORP	COM	09769810	816	114,822	SH	DEFINED	1,2

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BON-TON STORES INC	COM	09776J10	2,641	1,509,387	SH	DEFINED 1
BOOKHAM INC	COM	09856E10	576	1,340,293	SH	DEFINED 1,2
BOOTS & COOTS/INTL W	COM NEW	09946950	58	46,100	SH	DEFINED 1
BORDERS GROUP INC	COM	09970910	655	1,039,499	SH	DEFINED 1,2,5
BORGWARNER INC	COM	09972410	52,782	2,600,080	SH	DEFINED 1,2,5,6,7,8,10
BORLAND SOFTWARE COR	COM	09984910	22	47,893	SH	DEFINED 1
BOSTON BEER INC	CL A	10055710	3,668	175,854	SH	DEFINED 1,2,6
BOSTON PPTYS LTD PAR	NOTE 2.87	10112RAK	195	250,000	SH	DEFINED 1
BOSTON PRIVATE FINL	COM	10111910	10,646	3,033,171	SH	DEFINED 1,2,5
BOSTON PROPERTIES IN	COM	10112110	216,878	6,191,196	SH	DEFINED 1,2,3,5,6,7,8,
BOSTON SCIENTIFIC CO	COM	10113710	418,419	52,631,307	SH	DEFINED 1,2,5,6,7,8,10
BOTTOMLINE TECH DEL	COM	10138810	2,500	380,003	SH	DEFINED 1,2
BOVIE MEDICAL CORP	COM	10211F10	116	17,535	SH	DEFINED 1,2,5
BOWNE & CO INC	COM	10304310	1,927	600,412	SH	DEFINED 1,2,5
BOYD GAMING CORP	COM	10330410	4,248	1,138,886	SH	DEFINED 1,2,5,6,10
BP PLC	SPONSORED	05562210	1,853,992	46,234,207	SH	DEFINED 1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,744	26,791	SH	DEFINED 1,2
BPZ RESOURCES INC	COM	05563910	3,858	1,042,668	SH	DEFINED 1,2,5,6
BRADY CORP	CL A	10467410	20,807	1,180,221	SH	DEFINED 1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	9,679	3,396,279	SH	DEFINED 1,2,3,5,6,7,10
BRASIL TELECOM PARTI	SPON ADR P	10553010	1,261	34,902	SH	DEFINED 1,2,6
BRASKEM S A	SP ADR PFD	10553210	100	24,446	SH	DEFINED 1,2
BRE PROPERTIES INC	CL A	05564E10	33,679	1,715,696	SH	DEFINED 1,2,3,5,6,10
BREITBURN ENERGY PAR	COM UT LTD	10677610	455	69,662	SH	DEFINED 1,2

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BRIGGS & STRATTON CO	COM	10904310	20,966	1,270,642	SH	DEFINED	1,2,5,6
BRIGHAM EXPLORATION	COM	10917810	1,813	954,263	SH	DEFINED	1,2,5
BRIGHTPOINT INC	COM NEW	10947340	5,233	1,222,734	SH	DEFINED	1,2,5
BRINKER INTL INC	COM	10964110	33,225	2,200,307	SH	DEFINED	1,2,5,6,8,10,11
BRINKS CO	COM	10969610	37,672	1,423,744	SH	DEFINED	1,2,5,6,7,10
BRINKS HOME SEC HLDG	COM	10969910	23,796	1,052,935	SH	DEFINED	1,2,5,6,7,10
BRISTOL MYERS SQUIBB	COM	11012210	1,468,453	66,991,480	SH	DEFINED	1,2,5,6,7,8,10
BRISTOW GROUP INC	COM	11039410	11,445	534,057	SH	DEFINED	1,2,5
BRITISH AMERN TOB PL	SPONSORED	11044810	1,162	25,263	SH	DEFINED	1
BRITISH SKY BROADCAST	SPONSORED	11101310	299	12,037	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	291,402	14,584,696	SH	DEFINED	1,2,5,6,7,8,10
BROADPOINT SECURITIE	COM	11133V10	1,071	324,448	SH	DEFINED	1,2
BROADRIDGE FINL SOLU	COM	11133T10	61,236	3,290,481	SH	DEFINED	1,2,5,6,8,10,11
BROCADE COMMUNICATIO	COM NEW	11162130	15,619	4,527,362	SH	DEFINED	1,2,5,6,8,10
BRONCO DRILLING CO I	COM	11221110	2,571	488,788	SH	DEFINED	1,2,5
BROOKDALE SR LIVING	COM	11246310	1,917	379,602	SH	DEFINED	1,2,5,10
BROOKFIELD HOMES COR	COM	11272310	701	203,287	SH	DEFINED	1,2,5
BROOKFIELD INFRASTR P	LP INT UNI	G1625210	358	27,121	SH	DEFINED	1,2,7,8
BROOKFIELD PPTYS COR	COM	11290010	1,793	312,429	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	21,604	2,274,105	SH	DEFINED	1,2,5,10
BROOKLYN FEDERAL BAN	COM	11403910	465	42,126	SH	DEFINED	1,2

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BROOKS AUTOMATION IN	COM	11434010	7,088	1,537,565	SH	DEFINED	1,2,5,6
BROWN & BROWN INC	COM	11523610	50,344	2,662,291	SH	DEFINED	1,2,5,6,7,8,10,11
BROWN FORMAN CORP	CL A	11563710	467	11,638	SH	DEFINED	1,2,5
BROWN FORMAN CORP	CL B	11563720	127,759	3,290,210	SH	DEFINED	1,2,5,6,7,8,10,11
BROWN SHOE INC NEW	COM	11573610	3,671	978,873	SH	DEFINED	1,2,5
BRUKER CORP	COM	11679410	6,451	1,047,297	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	7,000	2,028,922	SH	DEFINED	1,2,5,6,8
BRUSH ENGINEERED MAT	COM	11742110	6,118	441,127	SH	DEFINED	1,2,5,6
BRYN MAWR BK CORP	COM	11766510	1,834	108,817	SH	DEFINED	1,2
BUCKEYE GP HOLDINGS	COM UNITS	11816710	167	10,368	SH	DEFINED	1,2
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,906	53,457	SH	DEFINED	1,2
BUCKEYE TECHNOLOGIES	COM	11825510	2,622	1,230,781	SH	DEFINED	1,2,5
BUCKLE INC	COM	11844010	19,237	602,480	SH	DEFINED	1,2,5
BUCYRUS INTL INC NEW	COM	11875910	22,129	1,457,781	SH	DEFINED	1,2,5,6,10
BUFFALO WILD WINGS I	COM	11984810	12,915	353,065	SH	DEFINED	1,2,5,6
BUILD A BEAR WORKSHO	COM	12007610	1,817	299,372	SH	DEFINED	1,2
BUILDERS FIRSTSOURCE	COM	12008R10	567	280,783	SH	DEFINED	1,2,5
BUNGE LIMITED	COM	G1696210	97,627	1,723,329	SH	DEFINED	1,2,5,6,7,8,10,11
BURGER KING HLDGS IN	COM	12120820	20,049	873,581	SH	DEFINED	1,2,5,10
BURLINGTON NORTHN SA	COM	12189T10	575,319	9,564,741	SH	DEFINED	1,2,5,6,7,8,10,11
BWAY HOLDING COMPANY	COM	12429T10	1,205	152,714	SH	DEFINED	1,2
C D I CORP	COM	12507110	2,952	303,697	SH	DEFINED	1,2,5
C H ROBINSON WORLDWI	COM NEW	12541W20	243,807	5,345,472	SH	DEFINED	1,2,5,6,7,8,10,11
C&D TECHNOLOGIES INC	COM	12466110	116	62,924	SH	DEFINED	1,5
CA INC	COM	12673P10	258,747	14,693,184	SH	DEFINED	1,2,5,6,7,8,10,11
CABELAS INC	COM	12680430	6,845	751,365	SH	DEFINED	1,2,5
CABLEVISION SYS CORP	CL A NY CA	12686C10	60,530	4,677,757	SH	DEFINED	1,2,5,6,7,8,10,11

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CABOT CORP	COM	12705510	57,496	5,470,560	SH	DEFINED	1,2,5,6,8,10,12
CABOT MICROELECTRONI	COM	12709P10	11,236	467,577	SH	DEFINED	1,2,5,6
CABOT OIL & GAS CORP	COM	12709710	105,549	4,478,101	SH	DEFINED	1,2,5,6,7,8,10,1
CACHE INC	COM NEW	12715030	472	163,849	SH	DEFINED	1,2
CACI INTL INC	CL A	12719030	24,649	675,496	SH	DEFINED	1,2,5
CADBURY PLC	SPONS ADR	12721E10	341	11,255	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	22,189	5,283,103	SH	DEFINED	1,2,5,6,7,10
CADENCE FINL CORP	COM	12738A10	55	12,406	SH	DEFINED	1
CADENCE PHARMACEUTIC	COM	12738T10	3,649	389,055	SH	DEFINED	1,2,6
CADIZ INC	COM NEW	12753720	1,700	213,001	SH	DEFINED	1,2
CAI INTERNATIONAL IN	COM	12477X10	255	90,278	SH	DEFINED	1,2
CAL DIVE INTL INC DE	COM	12802T10	6,282	927,955	SH	DEFINED	1,2,5,6
CAL MAINE FOODS INC	COM NEW	12803020	9,877	441,145	SH	DEFINED	1,2,5,6
CALAMOS ASSET MGMT I	CL A	12811R10	2,409	500,804	SH	DEFINED	1,2,5,6
CALAMP CORP	COM	12812610	10	18,691	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	1,614	134,295	SH	DEFINED	1,2
CALGON CARBON CORP	COM	12960310	16,474	1,162,628	SH	DEFINED	1,2,5,6
CALIFORNIA MICRO DEV	COM	13043910	72	29,822	SH	DEFINED	1

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CALIFORNIA PIZZA KIT	COM	13054D10	10,050	768,370	SH	DEFINED 1,2,5,6
CALIFORNIA WTR SVC G	COM	13078810	18,960	452,932	SH	DEFINED 1,2,5
CALIPER LIFE SCIENCE	COM	13087210	593	599,139	SH	DEFINED 1,2
CALLAWAY GOLF CO	COM	13119310	14,676	2,043,956	SH	DEFINED 1,2,5
CALLIDUS SOFTWARE IN	COM	13123E50	1,006	347,020	SH	DEFINED 1,2
CALLON PETE CO DEL	COM	13123X10	630	577,766	SH	DEFINED 1,2
CALPINE CORP	COM NEW	13134730	28,487	4,183,098	SH	DEFINED 1,2,5,10
CALUMET SPECIALTY PR	UT LTD PAR	13147610	131	11,995	SH	DEFINED 1,2
CAMBREX CORP	COM	13201110	1,187	520,819	SH	DEFINED 1,2
CAMDEN NATL CORP	COM	13303410	3,342	146,273	SH	DEFINED 1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	42,413	1,965,391	SH	DEFINED 1,2,3,5,6,7,8,10
CAMERON INTERNATIONAL	COM	13342B10	192,167	8,762,750	SH	DEFINED 1,2,5,6,7,8,10,1
CAMPBELL SOUP CO	COM	13442910	223,733	8,177,361	SH	DEFINED 1,2,5,6,7,8,10,1
CANADIAN NATL RY CO	COM	13637510	761	21,462	SH	DEFINED 1,2,5
CANDELA CORP	COM	13690710	8	18,860	SH	DEFINED 1
CANO PETE INC	COM	13780110	261	606,015	SH	DEFINED 1,2
CANTEL MEDICAL CORP	COM	13809810	3,180	247,111	SH	DEFINED 1,2
CAPELLA EDUCATION CO	COM	13959410	14,067	265,413	SH	DEFINED 1,2,5,6
CAPITAL CITY BK GROU	COM	13967410	2,380	207,674	SH	DEFINED 1,2,5
CAPITAL ONE FINL COR	COM	14040H10	188,611	15,409,421	SH	DEFINED 1,2,5,6,7,8,10,1
CAPITAL PRODUCT PART	COM UNIT L	Y1108210	88	12,762	SH	DEFINED 1,2
CAPITAL SOUTHWEST CO	COM	14050110	4,337	56,773	SH	DEFINED 1,2,5
CAPITAL SR LIVING CO	COM	14047510	886	363,142	SH	DEFINED 1,2
CAPITAL TRUST INC MD	CL A NEW	14052H50	337	306,469	SH	DEFINED 1,2,5
CAPITALSOURCE INC	COM	14055X10	4,135	3,389,459	SH	DEFINED 1,2,5,10
CAPITOL BANCORP LTD	COM	14056D10	1,045	251,821	SH	DEFINED 1,2,5
CAPITOL FED FINL	COM	14057C10	9,586	253,519	SH	DEFINED 1,2,5,10
CAPLEASE INC	COM	14028810	2,311	1,172,905	SH	DEFINED 1,2,3
CAPSTEAD MTG CORP	COM NO PAR	14067E50	15,877	1,478,320	SH	DEFINED 1,2,5
CAPSTONE TURBINE COR	COM	14067D10	1,866	2,591,812	SH	DEFINED 1,2,5

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CARACO PHARMACEUTICA	COM	14075T10	619	175,826	SH	DEFINED	1,2,5
CARAUSTAR INDS INC	COM	14090910	5	32,497	SH	DEFINED	1
CARBO CERAMICS INC	COM	14078110	13,780	484,524	SH	DEFINED	1,2,5,6
CARDIAC SCIENCE CORP	COM	14141A10	1,191	395,760	SH	DEFINED	1,2
CARDICA INC	COM	14141R10	31	10,800	SH	DEFINED	1
CARDINAL FINL CORP	COM	14149F10	2,266	394,828	SH	DEFINED	1,2
CARDINAL HEALTH INC	COM	14149Y10	374,645	11,901,053	SH	DEFINED	1,2,5,6,7,8,10,11
CARDIONET INC	COM	14159L10	2,646	94,295	SH	DEFINED	1,2,5
CARDIUM THERAPEUTICS	COM	14191610	26	16,900	SH	DEFINED	1
CARDTRONICS INC	COM	14161H10	408	230,410	SH	DEFINED	1,2
CARE INVESTMENT TRUS	COM	14165710	972	177,986	SH	DEFINED	1,2
CAREER EDUCATION COR	COM	14166510	63,455	2,648,383	SH	DEFINED	1,2,5,6,7,10
CARLISLE COS INC	COM	14233910	26,972	1,374,003	SH	DEFINED	1,2,5,6,10
CARMAX INC	COM	14313010	63,765	5,125,791	SH	DEFINED	1,2,5,6,7,8,10,11
CARMIKE CINEMAS INC	COM	14343640	38	14,529	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MANAGER
CARNIVAL CORP	PAIRED CTF	14365830	294,436	13,631,299	SH	DEFINED 1,2,5,6,7,8,10,11
CARPENTER TECHNOLOGY	COM	14428510	22,788	1,613,857	SH	DEFINED 1,2,5,6,10
CARRIAGE SVCS INC	COM	14390510	30	19,570	SH	DEFINED 1
CARRIZO OIL & CO INC	COM	14457710	4,907	552,545	SH	DEFINED 1,2,5,6
CARROLS RESTAURANT G	COM	14574X10	45	12,940	SH	DEFINED 1
CARTER INC	COM	14622910	46,817	2,488,955	SH	DEFINED 1,2,5,7
CASCADE BANCORP	COM	14715410	762	467,630	SH	DEFINED 1,2,5
CASCADE CORP	COM	14719510	3,660	207,591	SH	DEFINED 1,2,5
CASELLA WASTE SYS IN	CL A	14744810	605	353,818	SH	DEFINED 1,2
CASEYS GEN STORES IN	COM	14752810	38,711	1,452,034	SH	DEFINED 1,2,5,6
CASH AMER INTL INC	COM	14754D10	12,010	766,946	SH	DEFINED 1,2,5,6
CASS INFORMATION SYS	COM	14808P10	3,604	111,139	SH	DEFINED 1,2,6
CASTLE A M & CO	COM	14841110	2,942	329,776	SH	DEFINED 1,2,5
CASUAL MALE RETAIL G	COM	14871110	282	576,298	SH	DEFINED 1,2
CATALYST HEALTH SOLU	COM	14888B10	12,317	621,457	SH	DEFINED 1,2,5,6
CATAPULT COMMUNICATI	COM	14901610	165	23,632	SH	DEFINED 1
CATERPILLAR INC DEL	COM	14912310	745,074	26,647,866	SH	DEFINED 1,2,5,6,7,8,10,11
CATHAY GENERAL BANCO	COM	14915010	25,025	2,399,288	SH	DEFINED 1,2,5
CATO CORP NEW	CL A	14920510	13,346	730,062	SH	DEFINED 1,2,5
CAVCO INDS INC DEL	COM	14956810	2,256	95,582	SH	DEFINED 1,2,5
CAVIUM NETWORKS INC	COM	14965A10	5,856	507,461	SH	DEFINED 1,2,5,6
CB RICHARD ELLIS GRO	CL A	12497T10	28,624	7,102,682	SH	DEFINED 1,2,5,6,10,13
CBEYOND INC	COM	14984710	7,925	420,866	SH	DEFINED 1,2,5,6
CBIZ INC	COM	12480510	6,968	999,643	SH	DEFINED 1,2,5,6
CBL & ASSOC PPTYS IN	COM	12483010	4,499	1,906,380	SH	DEFINED 1,2,3,5,6,7,10
CBS CORP NEW	CL B	12485720	81,803	21,302,948	SH	DEFINED 1,2,5,6,7,8,10,11
CDC CORP	SHS A	G2022L10	39	35,305	SH	DEFINED 1,5,6
CEC ENTMT INC	COM	12513710	15,859	612,808	SH	DEFINED 1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	610	65,692	SH	DEFINED 1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	3,049	1,752,387	SH	DEFINED 1,2,3,5
CELADON GROUP INC	COM	15083810	3,282	591,412	SH	DEFINED 1,2
CELANESE CORP DEL	COM SER A	15087010	64,214	4,802,865	SH	DEFINED 1,2,5,6,7,8,10,11
CELERA CORP	COM	15100E10	28,921	3,790,462	SH	DEFINED 1,2,5,6

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CELESTICA INC	SUB VTG SH	15101Q10	97	27,161	SH	DEFINED	1,2
CELGENE CORP	COM	15102010	719,283	16,200,060	SH	DEFINED	1,2,5,6,7,8,10,11
CELL GENESYS INC	COM	15092110	365	1,257,552	SH	DEFINED	1,2
CELLCOM ISRAEL LTD	SHS	M2196U10	4,492	210,892	SH	DEFINED	1,2,5,7,10
CELLDEX THERAPEUTICS	COM	15117B10	2,827	434,242	SH	DEFINED	1,2
CEL-SCI CORP	COM NEW	15083740	4	16,358	SH	DEFINED	1
CEMEX SAB DE CV	SPON ADR N	15129088	13,365	2,138,385	SH	DEFINED	1,2,7,8
CENTENE CORP DEL	COM	15135B10	27,295	1,514,688	SH	DEFINED	1,2,5,7
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	12,479	1,510,733	SH	DEFINED	1,2,5,6,7,8
CENTER FINL CORP CAL	COM	15146E10	28	10,013	SH	DEFINED	1
CENTERPOINT ENERGY I	COM	15189T10	157,984	15,147,103	SH	DEFINED	1,2,5,6,7,8,10,11
CENTERSTATE BKS FLA	COM	15201P10	1,362	123,700	SH	DEFINED	1,2

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CENTEX CORP	COM	15231210	49,206	6,560,855	SH	DEFINED 1,2,5,6,8,10,12,13
CENTRAIS ELETRICAS B	SPONSORED	15234Q20	1,326	122,440	SH	DEFINED 1,2
CENTRAL EUROPEAN DIS	COM	15343510	5,993	556,997	SH	DEFINED 1,2,5,6,7,10
CENTRAL EUROPEAN MED	CL A NEW	G2004520	2,925	255,198	SH	DEFINED 1,5,6,10
CENTRAL FED CORP	COM	15346Q10	90	30,900	SH	DEFINED 1
CENTRAL GARDEN & PET	COM	15352710	284	37,349	SH	DEFINED 1,2,5
CENTRAL GARDEN & PET	CL A NON-V	15352720	11,929	1,586,356	SH	DEFINED 1,2,5
CENTRAL PAC FINL COR	COM	15476010	9,292	1,659,243	SH	DEFINED 1,2,5
CENTRAL VT PUB SVC C	COM	15577110	5,254	303,708	SH	DEFINED 1,2,5
CENTURY ALUM CO	COM	15643110	974	461,692	SH	DEFINED 1,2,5,10
CENTURY CASINOS INC	COM	15649210	52	33,762	SH	DEFINED 1
CENTURYTEL INC	COM	15670010	145,494	5,174,053	SH	DEFINED 1,2,5,6,7,8,10,11
CENVEO INC	COM	15670S10	2,840	873,760	SH	DEFINED 1,2,5,6
CEPHALON INC	NOTE 2.00	156708AP	746	500,000	SH	DEFINED 1
CEPHALON INC	COM	15670810	196,358	2,883,378	SH	DEFINED 1,2,5,6,7,8,10,11
CEPHEID	COM	15670R10	9,806	1,421,219	SH	DEFINED 1,2,5,6,8
CERADYNE INC	COM	15671010	14,785	815,502	SH	DEFINED 1,2,5,6
CERAGON NETWORKS LTD	ORD	M2201310	150	35,191	SH	DEFINED 1
CERNER CORP	COM	15678210	57,664	1,311,444	SH	DEFINED 1,2,5,6,10
CERUS CORP	COM	15708510	20	29,697	SH	DEFINED 1
CEVA INC	COM	15721010	2,458	337,694	SH	DEFINED 1,2
CF INDS HLDGS INC	COM	12526910	164,969	2,319,261	SH	DEFINED 1,2,5,6,7,8,10,11
CFS BANCORP INC	COM	12525D10	58	14,968	SH	DEFINED 1
CGG VERITAS	SPONSORED	20438610	146	12,635	SH	DEFINED 1,2,6
CH ENERGY GROUP INC	COM	12541M10	16,095	343,176	SH	DEFINED 1,2,5
CHAMPION ENTERPRISES	COM	15849610	639	1,331,507	SH	DEFINED 1,2,5,6
CHARLES & COLVARD LT	COM	15976510	4	10,104	SH	DEFINED 1
CHARLES RIV LABS INT	COM	15986410	41,689	1,532,127	SH	DEFINED 1,2,5,6,7,8,10,11
CHARLOTTE RUSSE HLDG	COM	16104810	3,225	395,764	SH	DEFINED 1,2,5
CHARMING SHOPPES INC	COM	16113310	3,328	2,377,308	SH	DEFINED 1,2,5,6
CHART INDS INC	COM PAR \$0	16115Q30	6,898	875,420	SH	DEFINED 1,2,5,6
CHARTER COMMUNICATIO	CL A	16117M10	144	6,851,400	SH	DEFINED 1,2,5
CHATTEM INC	COM	16245610	22,950	409,462	SH	DEFINED 1,2,5,6,7
CHECK POINT SOFTWARE	ORD	M2246510	31,890	1,435,862	SH	DEFINED 1,2,5,6,7,8,10,11
CHECKPOINT SYS INC	COM	16282510	7,217	804,551	SH	DEFINED 1,2,5
CHEESECAKE FACTORY I	COM	16307210	21,287	1,859,149	SH	DEFINED 1,2,5,6,8

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CHELSEA THERAPEUTICS	COM	16342810	48	31,308	SH	DEFINED	1,2
CHEMED CORP NEW	COM	16359R10	25,432	653,791	SH	DEFINED	1,2,5,6,7
CHEMICAL FINL CORP	COM	16373110	10,098	485,264	SH	DEFINED	1,2,5
CHEMTURA CORP	COM	16389310	14	292,297	SH	DEFINED	1,2,5,8
CHENIERE ENERGY INC	COM NEW	16411R20	3,884	911,795	SH	DEFINED	1,2,6
CHENIERE ENERGY PART	COM UNIT	16411Q10	67	11,227	SH	DEFINED	1,2
CHEROKEE INC DEL NEW	COM	16444H10	2,384	152,824	SH	DEFINED	1,2,5
CHESAPEAKE ENERGY CO	NOTE 2.50	165167BZ	753	700,000	SH	DEFINED	1
CHESAPEAKE ENERGY CO	COM	16516710	364,610	21,372,209	SH	DEFINED	1,2,5,6,7,8,10,11

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CHESAPEAKE UTILS COR	COM	16530310	4,447	145,911	SH	DEFINED 1,2
CHEVRON CORP NEW	COM	16676410	6,501,749	96,694,656	SH	DEFINED 1,2,5,6,7,8,11
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	260	41,495	SH	DEFINED 1,2,5,6
CHICOS FAS INC	COM	16861510	34,286	6,384,752	SH	DEFINED 1,2,5,6
CHILDRENS PL RETAIL	COM	16890510	16,485	753,079	SH	DEFINED 1,2,5,6
CHILE FD INC	COM	16883410	1,284	116,300	SH	DEFINED 5
CHIMERA INVT CORP	COM	16934Q10	7,945	2,364,621	SH	DEFINED 1,2
CHINA ARCHITECTURAL	COM	16937S10	221	225,090	SH	DEFINED 1,2
CHINA BAK BATTERY IN	COM	16936Y10	698	408,012	SH	DEFINED 1,2
CHINA DIGITAL TV HLD	SPONSORED	16938G10	190	28,163	SH	DEFINED 1,2,6
CHINA DIRECT INC	COM NEW	16938420	90	71,704	SH	DEFINED 1,2
CHINA FD INC	COM	16937310	158	10,100	SH	DEFINED 1
CHINA FIRE & SEC GRO	COM	16938R10	1,414	179,868	SH	DEFINED 1,2
CHINA INFORMATION SE	COM	16944F10	894	282,810	SH	DEFINED 1,2,6
CHINA MED TECHNOLOGI	SPONSORED	16948310	240	17,457	SH	DEFINED 1,2,6
CHINA MOBILE LIMITED	SPONSORED	16941M10	610	14,006	SH	DEFINED 1,6
CHINA PETE & CHEM CO	SPON ADR H	16941R10	13,855	215,916	SH	DEFINED 1,4,5,6
CHINA PRECISION STEE	COM	16941J10	201	171,920	SH	DEFINED 1,2
CHINA SEC & SURVE TE	COM	16942J10	1,533	399,277	SH	DEFINED 1,2
CHINA SKY ONE MED IN	COM	16941P10	1,219	105,962	SH	DEFINED 1,2
CHINA UNICOM (HONG K	SPONSORED	16945R10	104	10,020	SH	DEFINED 1,6
CHINA YUCHAI INTL LT	COM	G2108210	494	104,463	SH	DEFINED 1,5,7,8
CHINDEX INTERNATIONAL	COM	16946710	799	160,717	SH	DEFINED 1,2,6
CHIPOTLE MEXICAN GRI	CL A	16965610	41,811	629,871	SH	DEFINED 1,2,5,6,10
CHIPOTLE MEXICAN GRI	CL B	16965620	1,789	31,219	SH	DEFINED 1,2,5,6
CHIQUITA BRANDS INTL	COM	17003280	6,620	998,452	SH	DEFINED 1,2,5
CHOICE HOTELS INTL I	COM	16990510	9,445	365,804	SH	DEFINED 1,2,5,6,10
CHORDIANT SOFTWARE I	COM NEW	17040430	1,540	508,103	SH	DEFINED 1,2,5,6
CHRISTOPHER & BANKS	COM	17104610	3,018	737,986	SH	DEFINED 1,2,5
CHUBB CORP	COM	17123210	591,893	13,986,130	SH	DEFINED 1,2,5,6,7,8,11
CHUNGHWA TELECOM CO	SPONS ADR	17133Q40	3,470	190,325	SH	DEFINED 1,2,4,6,12
CHURCH & DWIGHT INC	COM	17134010	98,770	1,891,061	SH	DEFINED 1,2,5,6,7,8,11
CHURCHILL DOWNS INC	COM	17148410	5,561	185,005	SH	DEFINED 1,2,5
CIBER INC	COM	17163B10	4,516	1,654,159	SH	DEFINED 1,2,5
CIENA CORP	COM NEW	17177930	26,117	3,357,005	SH	DEFINED 1,2,5,6,7,10,11
CIGNA CORP	COM	12550910	195,284	11,102,002	SH	DEFINED 1,2,5,6,7,8,11
CIMAREX ENERGY CO	COM	17179810	63,692	3,465,285	SH	DEFINED 1,2,5,6,7,8,11
CINCINNATI BELL INC	COM	17187110	15,464	6,723,681	SH	DEFINED 1,2,5
CINCINNATI FINL CORP	COM	17206210	156,505	6,843,265	SH	DEFINED 1,2,5,6,7,8,11

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CINEMARK HOLDINGS IN	COM	17243V10	5,382	573,146	SH	DEFINED	1,2,5
CINTAS CORP	COM	17290810	106,472	4,307,139	SH	DEFINED	1,2,5,6,7,8,10
CIRCOR INTL INC	COM	17273K10	9,532	423,262	SH	DEFINED	1,2,5,6
CIRRUS LOGIC INC	COM	17275510	6,423	1,708,194	SH	DEFINED	1,2,5,6
CISCO SYS INC	COM	17275R10	3,278,346	195,488,743	SH	DEFINED	1,2,5,6,7,8,10
CIT GROUP INC	COM	12558110	39,283	13,783,540	SH	DEFINED	1,2,5,6,8,10

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CITI TRENDS INC	COM	17306X10	5,196	227,004	SH		DEFINED	1,2,6
CITIGROUP INC	COM	17296710	559,402	221,107,342	SH		DEFINED	1,2,5,6,7,8,10
CITIZENS & NORTHN CO	COM	17292210	3,274	177,055	SH		DEFINED	1,2
CITIZENS FIRST BANCO	COM	17461R10	20	19,125	SH		DEFINED	1
CITIZENS INC	CL A	17474010	4,824	663,552	SH		DEFINED	1,2,5,6
CITIZENS REPUBLIC BA	COM	17442010	8,158	5,263,379	SH		DEFINED	1,2,5
CITRIX SYS INC	COM	17737610	131,467	5,806,868	SH		DEFINED	1,2,5,6,7,8,10
CITY BK LYNNWOOD WAS	COM	17770A10	875	265,163	SH		DEFINED	1,2,5
CITY HLDG CO	COM	17783510	10,905	399,591	SH		DEFINED	1,2,5
CITY NATL CORP	COM	17856610	41,486	1,228,485	SH		DEFINED	1,2,5,6,8,10
CKE RESTAURANTS INC	COM	12561E10	9,988	1,189,107	SH		DEFINED	1,2,5,6
CKX INC	COM	12562M10	3,900	951,248	SH		DEFINED	1,2,5,6
CLARCOR INC	COM	17989510	26,654	1,058,111	SH		DEFINED	1,2,5,6
CLARIENT INC	COM	18048910	39	17,370	SH		DEFINED	1
CLEAN ENERGY FUELS C	COM	18449910	2,470	405,565	SH		DEFINED	1,2,5,6
CLEAN HARBORS INC	COM	18449610	28,171	586,886	SH		DEFINED	1,2,5,6
CLEAR CHANNEL OUTDOO	CL A	18451C10	1,608	438,222	SH		DEFINED	1,2,5,10
CLEARWATER PAPER COR	COM	18538R10	1,661	206,837	SH		DEFINED	1,2,5
CLEARWIRE CORP NEW	CL A	18538Q10	2,972	577,184	SH		DEFINED	1,2,5,10
CLECO CORP NEW	COM	12561W10	30,329	1,398,297	SH		DEFINED	1,2,5
CLIFFS NATURAL RESOU	COM	18683K10	75,902	4,179,604	SH		DEFINED	1,2,5,6,7,8,10
CLIFTON SVGS BANCORP	COM	18712Q10	2,277	227,688	SH		DEFINED	1,2
CLINICAL DATA INC NE	COM	18725U10	1,758	162,750	SH		DEFINED	1,2
CLOROX CO DEL	COM	18905410	251,080	4,877,232	SH		DEFINED	1,2,5,6,7,8,10
CME GROUP INC	COM	12572Q10	583,645	2,368,787	SH		DEFINED	1,2,5,6,7,8,10
CMS ENERGY CORP	COM	12589610	143,114	12,087,321	SH		DEFINED	1,2,5,6,7,10
CNA FINL CORP	COM	12611710	3,404	371,577	SH		DEFINED	1,2,5,7,8,10
CNA SURETY CORP	COM	12612L10	6,990	379,091	SH		DEFINED	1,2,5
CNH GLOBAL N V	SHS NEW	N2093520	145	13,978	SH		DEFINED	1,5,6
CNOOC LTD	SPONSORED	12613210	315	3,133	SH		DEFINED	1,6
CNX GAS CORP	COM	12618H30	8,923	376,358	SH		DEFINED	1,2,5,10
COACH INC	COM	18975410	180,695	10,820,074	SH		DEFINED	1,2,5,6,7,8,10
COACHMEN INDS INC	COM	18987310	9	14,335	SH		DEFINED	1
COBIZ FINANCIAL INC	COM	19089710	1,895	361,034	SH		DEFINED	1,2,5
COBRA ELECTRS CORP	COM	19104210	10	10,846	SH		DEFINED	1
COCA COLA BOTTLING C	COM	19109810	3,800	73,007	SH		DEFINED	1,2,6
COCA COLA CO	COM	19121610	3,324,728	75,647,974	SH		DEFINED	1,2,5,6,7,8,10
COCA COLA ENTERPRISE	COM	19121910	177,886	13,486,446	SH		DEFINED	1,2,5,6,7,8,10
COCA COLA FEMSA S A	SPON ADR R	19124110	5,010	147,082	SH		DEFINED	1,2,7
COEUR D ALENE MINES	COM	19210810	10,998	11,699,684	SH		DEFINED	1,2,5,6
COGDELL SPENCER INC	COM	19238U10	1,374	269,414	SH		DEFINED	1,2,3
COGENT COMM GROUP IN	COM NEW	19239V30	6,075	843,736	SH		DEFINED	1,2,5,6

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COGENT INC	COM	19239Y10	9,856	828,252 SH	DEFINED	1,2,5,6
COGNEX CORP	COM	19242210	12,863	964,280 SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	194,153	9,338,745 SH	DEFINED	1,2,5,6,7,8,1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MANAG
COGO GROUP INC	COM	19244810	2,724	407,784 SH	DEFINED	1,2,5,6
COHEN & STEERS INC	COM	19247A10	3,333	298,621 SH	DEFINED	1,2,5
COHERENT INC	COM	19247910	11,432	662,717 SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	3,614	502,001 SH	DEFINED	1,2,5,6
COINSTAR INC	COM	19259P30	20,889	638,024 SH	DEFINED	1,2,5,6
COLDWATER CREEK INC	COM	19306810	3,372	1,343,545 SH	DEFINED	1,2,5,6
COLE KENNETH PRODTNS	CL A	19329410	1,024	160,271 SH	DEFINED	1,2
COLEMAN CABLE INC	COM	19345930	220	103,277 SH	DEFINED	1,2
COLFAX CORP	COM	19401410	2,450	356,569 SH	DEFINED	1,2,5
COLGATE PALMOLIVE CO	COM	19416210	1,071,203	18,162,138 SH	DEFINED	1,2,5,6,7,8,10
COLLECTIVE BRANDS IN	COM	19421W10	24,396	2,504,734 SH	DEFINED	1,2,5
COLONIAL BANCGROUP I	COM	19549330	4,869	5,409,486 SH	DEFINED	1,2,5,6,8
COLONIAL PPTYS TR	COM SH BEN	19587210	6,761	1,774,529 SH	DEFINED	1,2,3,5,6
COLUMBIA BKG SYS INC	COM	19723610	2,386	372,757 SH	DEFINED	1,2,5
COLUMBIA LABS INC	COM	19777910	971	673,979 SH	DEFINED	1,2,5
COLUMBIA SPORTSWEAR	COM	19851610	7,415	247,824 SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	3,136	359,617 SH	DEFINED	1,2,5,6
COMARCO INC	COM	20008010	19	13,186 SH	DEFINED	1
COMBINATORX INC	COM	20010A10	12	19,600 SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,232,611	90,367,371 SH	DEFINED	1,2,5,6,7,8,10
COMCAST CORP NEW	CL A SPL	20030N20	60,318	4,686,751 SH	DEFINED	1,2,5,6,7,8,10
COMERICA INC	COM	20034010	123,229	6,730,165 SH	DEFINED	1,2,5,6,7,8,10
COMFORT SYS USA INC	COM	19990810	10,716	1,033,329 SH	DEFINED	1,2,5,6
COMMERCE BANCSHARES	COM	20052510	63,210	1,741,326 SH	DEFINED	1,2,5,6,8,10,1
COMMERCIAL METALS CO	COM	20172310	39,607	3,429,211 SH	DEFINED	1,2,5,6,8,10
COMMERCIAL VEH GROUP	COM	20260810	217	393,731 SH	DEFINED	1,2
COMMSCOPE INC	COM	20337210	18,362	1,616,409 SH	DEFINED	1,2,5,6,7,10
COMMUNITY BANCORP NE	COM	20343T10	27	13,600 SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	22,625	1,350,740 SH	DEFINED	1,2,5,6
COMMUNITY HEALTH SYS	COM	20366810	29,710	1,936,791 SH	DEFINED	1,2,5,6,8,10,1
COMMUNITY TR BANCORP	COM	20414910	7,932	296,517 SH	DEFINED	1,2,5
COMMVAULT SYSTEMS IN	COM	20416610	8,640	787,600 SH	DEFINED	1,2,5,6
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	15,419	569,382 SH	DEFINED	1,2,7
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	4,623	96,818 SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	27,891	1,887,089 SH	DEFINED	1,2,6,7
COMPANHIA PARANAENSE	SPON ADR P	20441B40	23,202	2,224,567 SH	DEFINED	1,2,7
COMPANHIA SIDERURGIC	SPONSORED	20440W10	18,311	1,233,873 SH	DEFINED	1,2,7
COMPANHIA VALE DO RI	SPON ADR P	20441210	7,507	665,554 SH	DEFINED	1,2,8
COMPANHIA VALE DO RI	SPONSORED	20441220	171,558	12,899,101 SH	DEFINED	1,2,4,5,6,7
COMPANIA CERVECERIAS	SPONSORED	20442910	7,662	272,660 SH	DEFINED	1,2,5,6,7
COMPANIA DE MINAS BU	SPONSORED	20444810	2,371	98,869 SH	DEFINED	1,2,5,7,10
COMPASS DIVERSIFIED	SH BEN INT	20451Q10	6,047	677,934 SH	DEFINED	1,2
COMPASS MINERALS INT	COM	20451N10	61,860	1,097,398 SH	DEFINED	1,2,5,6,7,10
COMPELLENT TECHNOLOG	COM	20452A10	2,859	263,525 SH	DEFINED	1,2,6
COMPLETE PRODUCTION	COM	20453E10	3,850	1,250,044 SH	DEFINED	1,2,5

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COMPUCREDIT CORP	COM	20478N10	869	354,613	SH	DEFINED 1,2,5
COMPUTER PROGRAMS &	COM	20530610	6,368	191,401	SH	DEFINED 1,2,5
COMPUTER SCIENCES CO	COM	20536310	222,584	6,041,911	SH	DEFINED 1,2,5,6,7,8,10,
COMPUTER TASK GROUP	COM	20547710	99	28,714	SH	DEFINED 1
COMPUWARE CORP	COM	20563810	54,549	8,277,594	SH	DEFINED 1,2,5,6,7,8,10,
COMSCORE INC	COM	20564W10	3,906	323,098	SH	DEFINED 1,2,6
COMSTOCK RES INC	COM NEW	20576820	51,969	1,743,925	SH	DEFINED 1,2,5,6
COMSYS IT PARTNERS I	COM	20581E10	647	292,882	SH	DEFINED 1,2
COMTECH TELECOMMUNIC	COM NEW	20582620	12,931	522,034	SH	DEFINED 1,2,5,6
COMVERGE INC	COM	20585910	2,050	294,976	SH	DEFINED 1,2,6
CONAGRA FOODS INC	COM	20588710	377,370	22,369,301	SH	DEFINED 1,2,5,6,7,8,10,
CONCEPTUS INC	COM	20601610	6,227	529,974	SH	DEFINED 1,2,5,6
CONCHO RES INC	COM	20605P10	26,304	1,027,910	SH	DEFINED 1,2,5,6
CONCUR TECHNOLOGIES	COM	20670810	17,093	890,707	SH	DEFINED 1,2,5,6
CONEXANT SYSTEMS INC	COM NEW	20714230	37	56,949	SH	DEFINED 1,2,5
CONMED CORP	COM	20741010	12,226	848,410	SH	DEFINED 1,2,5
CONNECTICUT WTR SVC	COM	20779710	2,944	145,184	SH	DEFINED 1,2,5
CONNS INC	COM	20824210	2,499	177,956	SH	DEFINED 1,2,5
CONOCOPHILLIPS	COM	20825C10	2,154,011	55,005,391	SH	DEFINED 1,2,5,6,7,8,10,
CONSECO INC	COM NEW	20846488	2,381	2,588,440	SH	DEFINED 1,2,5,6,7,8,10
CONSOL ENERGY INC	COM	20854P10	184,240	7,299,533	SH	DEFINED 1,2,5,6,7,8,10,
CONSOLIDATED COMM HL	COM	20903410	4,214	410,709	SH	DEFINED 1,2
CONSOLIDATED EDISON	COM	20911510	450,285	11,367,957	SH	DEFINED 1,2,5,6,7,8,10,
CONSOLIDATED GRAPHIC	COM	20934110	3,241	254,828	SH	DEFINED 1,2,5
CONSOLIDATED TOMOKA	COM	21022610	2,751	92,635	SH	DEFINED 1,2,6
CONSOLIDATED WATER C	ORD	G2377310	1,980	182,461	SH	DEFINED 1
CONSTANT CONTACT INC	COM	21031310	4,593	328,271	SH	DEFINED 1,2,6
CONSTELLATION BRANDS	CL A	21036P10	81,390	6,839,514	SH	DEFINED 1,2,5,6,7,8,10,
CONSTELLATION ENERGY	COM	21037110	152,140	7,364,007	SH	DEFINED 1,2,5,6,7,8,10,
CONTANGO OIL & GAS C	COM NEW	21075N20	9,984	254,697	SH	DEFINED 1,2,5,6
CONTINENTAL AIRLS IN	CL B	21079530	13,481	1,530,171	SH	DEFINED 1,2,5,6,8,10
CONTINENTAL RESOURCE	COM	21201510	9,892	466,387	SH	DEFINED 1,2,5,10,12
CONTINUCARE CORP	COM	21217210	33	17,700	SH	DEFINED 1
CONVERA CORP	CL A	21191910	4	20,138	SH	DEFINED 1
CONVERGYS CORP	COM	21248510	37,223	4,606,748	SH	DEFINED 1,2,5,6,7,8,10,
CON-WAY INC	COM	20594410	17,879	997,149	SH	DEFINED 1,2,5,6,7,10
COOPER COS INC	COM NEW	21664840	16,709	631,954	SH	DEFINED 1,2,5,6,10
COOPER INDS LTD	CL A	G2418210	137,461	5,315,584	SH	DEFINED 1,2,5,6,7,8,10,
COOPER TIRE & RUBR C	COM	21683110	4,992	1,235,706	SH	DEFINED 1,2,5,8
COPA HOLDINGS SA	CL A	P3107610	31,513	1,099,169	SH	DEFINED 1,4,5,10
COPANO ENERGY L L C	COM UNITS	21720210	694	52,101	SH	DEFINED 1,2
COPART INC	COM	21720410	39,784	1,341,324	SH	DEFINED 1,2,5,10
CORE LABORATORIES N	COM	N2271710	3,368	46,036	SH	DEFINED 1,2,5,6
CORE MARK HOLDING CO	COM	21868110	3,243	177,976	SH	DEFINED 1,2,6,8
CORINTHIAN COLLEGES	COM	21886810	47,079	2,420,534	SH	DEFINED 1,2,5,6

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CORN PRODS INTL INC	COM	21902310	29,982	1,414,229	SH	DEFINED 1,2,5,6,8,10
CORNELL COMPANIES IN	COM	21914110	3,280	200,342	SH	DEFINED 1,2,5,6
CORNING INC	COM	21935010	691,645	52,120,963	SH	DEFINED 1,2,5,6,7,8,10,1
CORPBANCA	SP ADR REG	21987A20	745	35,899	SH	DEFINED 1,2,5
CORPORATE EXECUTIVE	COM	21988R10	11,684	805,802	SH	DEFINED 1,2,5,6,10
CORPORATE OFFICE PPT	SH BEN INT	22002T10	45,369	1,827,193	SH	DEFINED 1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	32,321	2,523,111	SH	DEFINED 1,2,3,5,6,7,10
CORUS BANKSHARES INC	COM	22087310	182	674,149	SH	DEFINED 1,2,5
CORVEL CORP	COM	22100610	3,597	177,880	SH	DEFINED 1,2,5,6
COSI INC	COM	22122P10	9	25,700	SH	DEFINED 1
COST PLUS INC CALIF	COM	22148510	29	30,389	SH	DEFINED 1
COSTAR GROUP INC	COM	22160N10	10,382	343,192	SH	DEFINED 1,2,5,6
COSTCO WHSL CORP NEW	COM	22160K10	663,721	14,329,036	SH	DEFINED 1,2,5,6,7,8,10,1
COUGAR BIOTECHNOLOGY	COM	22208310	8,223	255,379	SH	DEFINED 1,2,6
COURIER CORP	COM	22266010	3,733	246,051	SH	DEFINED 1,2,5
COUSINS PPTYS INC	COM	22279510	12,152	1,887,017	SH	DEFINED 1,2,3,5
COVANCE INC	COM	22281610	53,511	1,501,850	SH	DEFINED 1,2,5,6,7,8,10,1
COVANTA HLDG CORP	COM	22282E10	16,921	1,292,659	SH	DEFINED 1,2,5,6,10
COVENANT TRANSN GROU	CL A	22284P10	25	12,631	SH	DEFINED 1
COVENTRY HEALTH CARE	COM	22286210	84,466	6,527,532	SH	DEFINED 1,2,5,6,7,8,10,1
COVIDIEN LTD	COM	G2552X10	536,953	16,153,809	SH	DEFINED 1,2,5,6,7,8,10,1
COWEN GROUP INC	COM	22362110	84	17,180	SH	DEFINED 1
COX RADIO INC	CL A	22405110	1,927	470,101	SH	DEFINED 1,2,5
CPFL ENERGIA S A	SPONSORED	12615310	251	6,195	SH	DEFINED 1,6
CPI INTERNATIONAL IN	COM	12618M10	1,337	142,239	SH	DEFINED 1,2
CRA INTL INC	COM	12618T10	4,203	222,638	SH	DEFINED 1,2,5,6
CRACKER BARREL OLD C	COM	22410J10	13,774	480,938	SH	DEFINED 1,2,5
CRANE CO	COM	22439910	18,571	1,100,193	SH	DEFINED 1,2,5,6,10
CRAWFORD & CO	CL B	22463310	3,067	456,331	SH	DEFINED 1,2,5,6
CRAY INC	COM NEW	22522330	1,786	510,254	SH	DEFINED 1,2,5
CREDICORP LTD	COM	G2519Y10	55,728	1,189,763	SH	DEFINED 1,2,4,5,7,10
CREDIT ACCEP CORP MI	COM	22531010	2,482	115,487	SH	DEFINED 1,2,5,6
CREDIT SUISSE GROUP	SPONSORED	22540110	934	30,642	SH	DEFINED 1,2
CREDO PETE CORP	COM PAR \$0	22543920	81	10,857	SH	DEFINED 1,2
CREE INC	COM	22544710	44,842	1,905,740	SH	DEFINED 1,2,5,6,10
CRESUD S A C I F Y A	SPONSORED	22640610	294	40,451	SH	DEFINED 1,2
CROCS INC	COM	22704610	1,778	1,493,807	SH	DEFINED 1,2,5,6
CROSS CTRY HEALTHCAR	COM	22748310	4,144	632,636	SH	DEFINED 1,2,5
CROSSTEX ENERGY INC	COM	22765Y10	1,144	697,761	SH	DEFINED 1,2,5
CROSSTEX ENERGY L P	COM	22765U10	78	40,875	SH	DEFINED 1,2
CROWN CASTLE INTL CO	COM	22822710	81,539	3,995,074	SH	DEFINED 1,2,5,6,7,8,10,1
CROWN HOLDINGS INC	COM	22836810	67,283	2,960,109	SH	DEFINED 1,2,5,6,7,8,10
CROWN MEDIA HLDGS IN	CL A	22841110	557	271,833	SH	DEFINED 1,2,5
CRUSADER ENERGY GROU	COM	22883410	0	20,800	SH	DEFINED 1
CRYOLIFE INC	COM	22890310	2,619	505,551	SH	DEFINED 1,2,6

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CS'G SYS INTL INC	COM	12634910	14,992	1,049,888	SH	DEFINED	1,2,5,6
CSS INDS INC	COM	12590610	2,512	147,767	SH	DEFINED	1,2,5
CSX CORP	COM	12640810	358,469	13,867,292	SH	DEFINED	1,2,5,6,7,8,10
CTC MEDIA INC	COM	12642X10	2,248	492,897	SH	DEFINED	1,2,5,10
CTRIP COM INTL LTD	ADR	22943F10	11,400	416,062	SH	DEFINED	1,2,4,5,6
CTS CORP	COM	12650110	3,278	908,011	SH	DEFINED	1,2,5,6
CUBIC CORP	COM	22966910	9,692	382,610	SH	DEFINED	1,2,5,6
CUBIST PHARMACEUTICA	COM	22967810	40,126	2,452,673	SH	DEFINED	1,2,5,6
CULLEN FROST BANKERS	COM	22989910	69,640	1,483,592	SH	DEFINED	1,2,5,6,10
CULP INC	COM	23021510	35	11,213	SH	DEFINED	1
CUMMINS INC	COM	23102110	443,527	17,427,386	SH	DEFINED	1,2,5,6,7,8,10
CUMULUS MEDIA INC	CL A	23108210	570	563,906	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	540	600,206	SH	DEFINED	1
CURIS INC	COM	23126910	52	37,620	SH	DEFINED	1
CURTISS WRIGHT CORP	COM	23156110	25,920	924,077	SH	DEFINED	1,2,5
CUTERA INC	COM	23210910	171	26,696	SH	DEFINED	1
CV THERAPEUTICS INC	COM	12666710	40,738	2,049,174	SH	DEFINED	1,2,5,6
CV FINL CORP	COM	12660010	17,460	2,633,430	SH	DEFINED	1,2,5
CVR ENERGY INC	COM	12662P10	2,506	452,345	SH	DEFINED	1,2,5,6
CVS CAREMARK CORPORA	COM	12665010	1,343,505	48,872,507	SH	DEFINED	1,2,5,6,7,8,10
CYBERONICS INC	COM	23251P10	5,997	451,896	SH	DEFINED	1,2,5,6
CYBERSOURCE CORP	COM	23251J10	21,681	1,463,975	SH	DEFINED	1,2,5,6
CYMER INC	COM	23257210	17,784	798,914	SH	DEFINED	1,2,5,6
CYNOSURE INC	CL A	23257720	1,047	171,847	SH	DEFINED	1,2,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,824	678,514	SH	DEFINED	1,2,5,6
CYPRESS SEMICONDUCTO	COM	23280610	22,307	3,294,908	SH	DEFINED	1,2,5,6,10
CYTEC INDS INC	COM	23282010	14,426	960,464	SH	DEFINED	1,2,5,6,8,10
CYTOKINETICS INC	COM	23282W10	908	534,188	SH	DEFINED	1,2
CYTORI THERAPEUTICS	COM	23283K10	507	294,630	SH	DEFINED	1,2
CYTRX CORP	COM NEW	23282830	25	72,369	SH	DEFINED	1
D & E COMMUNICATIONS	COM	23286010	122	22,803	SH	DEFINED	1
D R HORTON INC	COM	23331A10	127,484	13,142,632	SH	DEFINED	1,2,5,6,7,8,10
DAIMLER AG	REG SHS	D1668R12	906	35,489	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	4,369	666,976	SH	DEFINED	1,2,5,6
DANA HOLDING CORP	COM	23582520	753	1,636,696	SH	DEFINED	1,2
DANAHER CORP DEL	NOTE	235851AF	214	250,000	SH	DEFINED	1
DANAHER CORP DEL	COM	23585110	433,609	7,997,221	SH	DEFINED	1,2,5,6,7,8,10
DANVERS BANCORP INC	COM	23644210	3,568	258,369	SH	DEFINED	1,2,6
DARDEN RESTAURANTS I	COM	23719410	163,093	4,760,443	SH	DEFINED	1,2,5,6,7,8,10
DARLING INTL INC	COM	23726610	8,226	2,217,234	SH	DEFINED	1,2,5,6
DATA DOMAIN INC	COM	23767P10	6,966	554,169	SH	DEFINED	1,2,5,6
DATARAM CORP	COM PAR \$1	23810820	18	14,300	SH	DEFINED	1
DATATRAK INTL INC	COM	23813410	3	15,197	SH	DEFINED	1
DAVITA INC	COM	23918K10	153,674	3,496,574	SH	DEFINED	1,2,5,6,7,8,10
DAWSON GEOPHYSICAL C	COM	23935910	1,977	146,449	SH	DEFINED	1,2,5,6

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DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	316	22,437	SH	DEFINED 1,2
DCT INDUSTRIAL TRUST	COM	23315310	19,181	6,050,807	SH	DEFINED 1,2,3,5
DEALERTRACK HLDGS IN	COM	24230910	10,964	836,921	SH	DEFINED 1,2,5,6
DEAN FOODS CO NEW	COM	24237010	114,682	6,343,023	SH	DEFINED 1,2,5,6,7,8,10,1
DEARBORN BANCORP INC	COM	24242R10	20	11,040	SH	DEFINED 1
DECKERS OUTDOOR CORP	COM	24353710	14,124	266,291	SH	DEFINED 1,2,5,6
DECORATOR INDS INC	COM PAR \$0	24363120	8	11,400	SH	DEFINED 1
DEERE & CO	COM	24419910	441,343	13,426,915	SH	DEFINED 1,2,5,6,7,8,10,1
DEL MONTE FOODS CO	COM	24522P10	25,021	3,432,273	SH	DEFINED 1,2,5,6,10
DELEK US HLDGS INC	COM	24664710	2,683	258,994	SH	DEFINED 1,2,5
DELIA'S INC NEW	COM	24691110	55	32,909	SH	DEFINED 1
DELL INC	COM	24702R10	569,161	60,038,101	SH	DEFINED 1,2,5,6,7,8,10,1
DELPHI FINL GROUP IN	CL A	24713110	12,629	938,268	SH	DEFINED 1,2,5
DELTA AIR LINES INC	COM NEW	24736170	45,817	8,138,044	SH	DEFINED 1,2,5,7,8,10,12
DELTA PETE CORP	COM NEW	24790720	1,300	1,083,654	SH	DEFINED 1,2,5,6
DELTEK INC	COM	24784L10	821	189,664	SH	DEFINED 1,2
DELTIC TIMBER CORP	COM	24785010	7,921	200,995	SH	DEFINED 1,2,5,6
DELUXE CORP	COM	24801910	16,304	1,693,039	SH	DEFINED 1,2,5
DEMANDTEC INC	COM NEW	24802R50	2,771	316,697	SH	DEFINED 1,2
DENBURY RES INC	COM NEW	24791620	90,528	6,092,063	SH	DEFINED 1,2,5,6,7,8,10,1
DENDREON CORP	COM	24823Q10	7,229	1,721,235	SH	DEFINED 1,2,5,6
DENNYS CORP	COM	24869P10	2,947	1,764,887	SH	DEFINED 1,2,5,6
DENTSPLY INTL INC NE	COM	24903010	132,889	4,949,303	SH	DEFINED 1,2,5,6,7,8,10,1
DEPOMED INC	COM	24990810	2,303	975,707	SH	DEFINED 1,2
DESARROLLADORA HOMEX	SPONSORED	25030W10	293	22,104	SH	DEFINED 1
DESIGN WITHIN REACH	COM	25055710	8	13,900	SH	DEFINED 1
DEUTSCHE BANK AG	NAMEN AKT	D1819089	354	8,717	SH	DEFINED 1,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,147	92,888	SH	DEFINED 1,2
DEVELOPERS DIVERSIFI	COM	25159110	6,965	3,269,957	SH	DEFINED 1,2,3,5,6,8,10
DEVON ENERGY CORP NE	COM	25179M10	762,657	17,065,491	SH	DEFINED 1,2,5,6,7,8,10,1
DEVRY INC DEL	COM	25189310	66,502	1,380,284	SH	DEFINED 1,2,5,6,7,8,10,1
DEXCOM INC	COM	25213110	2,462	594,666	SH	DEFINED 1,2
DG FASTCHANNEL INC	COM	23326R10	5,926	315,732	SH	DEFINED 1,2,5,6
DHT MARITIME INC	COM	Y2065G10	2,212	576,060	SH	DEFINED 1,2
DIAGEO P L C	SPON ADR N	25243Q20	691	15,433	SH	DEFINED 1
DIAMOND FOODS INC	COM	25260310	8,562	306,535	SH	DEFINED 1,2,6
DIAMOND HILL INVESTM	COM NEW	25264R20	1,259	32,010	SH	DEFINED 1,2
DIAMOND MGMT & TECHN	COM	25269L10	156	61,139	SH	DEFINED 1
DIAMOND OFFSHORE DRI	COM	25271C10	172,827	2,749,389	SH	DEFINED 1,2,5,6,7,8,10,1
DIAMONDROCK HOSPITAL	COM	25278430	14,516	3,619,852	SH	DEFINED 1,2,3,5
DIANA SHIPPING INC	COM	Y2066G10	236	20,044	SH	DEFINED 1,5,6
DICE HLDGS INC	COM	25301710	629	226,226	SH	DEFINED 1,2,6
DICKS SPORTING GOODS	COM	25339310	30,490	2,136,645	SH	DEFINED 1,2,5,6,10
DIEBOLD INC	COM	25365110	35,057	1,642,031	SH	DEFINED 1,2,5,6,8,10,12
DIGI INTL INC	COM	25379810	5,320	693,654	SH	DEFINED 1,2,5

STATE STREET CORPORATION (STT)
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MANAGER
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DIGIMARC CORP NEW	COM	25381B10	860	88,498	SH	DEFINED	1,2
DIGITAL RIV INC	COM	25388B10	36,791	1,233,762	SH	DEFINED	1,2,5,6
DIGITAL RLTY TR INC	COM	25386810	77,571	2,337,893	SH	DEFINED	1,2,3,5,6,7,10
DILLARDS INC	CL A	25406710	6,980	1,224,640	SH	DEFINED	1,2,5,8
DIME CMNTY BANCSHARE	COM	25392210	6,518	694,895	SH	DEFINED	1,2,5
DINEEQUITY INC	COM	25442310	3,784	319,015	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	5,804	546,997	SH	DEFINED	1,2,5,6
DIONEX CORP	COM	25454610	18,078	382,611	SH	DEFINED	1,2,5,6
DIRECTV GROUP INC	COM	25459L10	621,849	27,286,027	SH	DEFINED	1,2,5,6,7,8,10
DISCOVER FINL SVCS	COM	25470910	110,482	17,509,003	SH	DEFINED	1,2,5,6,7,8,10
DISCOVERY COMMUNICAT	COM SER A	25470F10	18,042	1,126,224	SH	DEFINED	1,2,5,6,7,8,10
DISCOVERY COMMUNICAT	COM SER C	25470F30	41,519	2,834,062	SH	DEFINED	1,2,5,6,7,8,10
DISCOVERY LABORATORI	COM	25466810	1,736	1,423,224	SH	DEFINED	1,2,5
DISH NETWORK CORP	CL A	25470M10	42,146	3,793,499	SH	DEFINED	1,2,5,6,7,8,10
DISNEY WALT CO	COM DISNEY	25468710	1,210,638	66,665,066	SH	DEFINED	1,2,5,6,7,8,10
DITECH NETWORKS INC	COM	25500T10	27	26,085	SH	DEFINED	1
DIVX INC	COM	25541310	2,516	500,229	SH	DEFINED	1,2,5,6
DIXIE GROUP INC	CL A	25551910	15	13,964	SH	DEFINED	1
DOLAN MEDIA CO	COM	25659P40	3,086	392,137	SH	DEFINED	1,2,6
DOLBY LABORATORIES I	COM	25659T10	26,470	776,021	SH	DEFINED	1,2,5,7,8,10,1
DOLLAR FINL CORP	COM	25666410	3,928	412,557	SH	DEFINED	1,2,5,6
DOLLAR THRIFTY AUTOM	COM	25674310	429	370,219	SH	DEFINED	1,2
DOLLAR TREE INC	COM	25674610	119,005	2,671,263	SH	DEFINED	1,2,5,6,7,8,10
DOMINION RES INC VA	COM	25746U10	720,923	23,263,088	SH	DEFINED	1,2,5,6,7,8,10
DOMINOS PIZZA INC	COM	25754A20	4,794	731,861	SH	DEFINED	1,2,5
DOMTAR CORP	COM	25755910	6,317	6,649,398	SH	DEFINED	1,2,5,6,8,10
DONALDSON INC	COM	25765110	41,595	1,549,749	SH	DEFINED	1,2,5,6,10
DONEGAL GROUP INC	CL A	25770120	3,508	228,260	SH	DEFINED	1,2
DONNELLEY R R & SONS	COM	25786710	55,048	7,509,983	SH	DEFINED	1,2,5,6,7,8,10
DORAL FINL CORP	COM NEW	25811P88	164	91,199	SH	DEFINED	1,2
DORCHESTER MINERALS	COM UNIT	25820R10	543	33,227	SH	DEFINED	1,2
DORMAN PRODUCTS INC	COM	25827810	1,413	151,480	SH	DEFINED	1,2
DOT HILL SYS CORP	COM	25848T10	30	51,627	SH	DEFINED	1
DOUBLE EAGLE PETE CO	COM PAR \$0	25857020	658	127,333	SH	DEFINED	1,2,5
DOUBLE-TAKE SOFTWARE	COM	25859810	1,806	267,163	SH	DEFINED	1,2
DOUGLAS EMMETT INC	COM	25960P10	23,774	3,217,109	SH	DEFINED	1,2,3,5,7,10
DOVER CORP	COM	26000310	181,851	6,893,509	SH	DEFINED	1,2,5,6,7,8,10
DOVER DOWNS GAMING &	COM	26009510	1,055	343,581	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	310	167,320	SH	DEFINED	1,2
DOW CHEM CO	COM	26054310	287,603	34,116,650	SH	DEFINED	1,2,5,6,7,8,10
DPL INC	COM	23329310	63,283	2,807,568	SH	DEFINED	1,2,5,6,7,8,10
DR PEPPER SNAPPLE GR	COM	26138E10	141,015	8,339,169	SH	DEFINED	1,2,5,6,7,8,10
DR REDDYS LABS LTD	ADR	25613520	5,413	572,857	SH	DEFINED	1,2,4,5,6
DRDGOLD LIMITED	SPON ADR N	26152H30	138	16,328	SH	DEFINED	1
DREAMWORKS ANIMATION	CL A	26153C10	32,257	1,490,606	SH	DEFINED	1,2,5,6,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MANAGE
DRESS BARN INC	COM	26157010	19,492	1,585,982	SH	DEFINED 1,2,5,6

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DRESSER-RAND GROUP I	COM	26160810	26,082	1,180,192	SH	DEFINED	1,2,5,6,10
DREW INDS INC	COM NEW	26168L20	3,369	388,191	SH	DEFINED	1,2,5,6
DRI CORPORATION	COM	23330F10	15	16,137	SH	DEFINED	1
DRIL-QUIP INC	COM	26203710	20,092	654,456	SH	DEFINED	1,2,5,6
DRUGSTORE COM INC	COM	26224110	1,266	1,082,081	SH	DEFINED	1,2
DSP GROUP INC	COM	23332B10	3,034	702,297	SH	DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	35,215	1,017,190	SH	DEFINED	1,2,5,6,7,8,10,11
DSW INC	CL A	23334L10	2,311	248,780	SH	DEFINED	1,2,5,6
DTE ENERGY CO	COM	23333110	178,345	6,438,433	SH	DEFINED	1,2,5,6,7,8,10,11
DTS INC	COM	23335C10	7,426	308,661	SH	DEFINED	1,2,5,6
DU PONT E I DE NEMOU	COM	26353410	890,185	39,864,981	SH	DEFINED	1,2,5,6,7,8,10,11
DUCOMMUN INC DEL	COM	26414710	3,281	225,631	SH	DEFINED	1,2,5
DUFF & PHELPS CORP N	CL A	26433B10	2,879	182,775	SH	DEFINED	1,2,6
DUKE ENERGY CORP NEW	COM	26441C10	746,787	52,149,932	SH	DEFINED	1,2,5,6,7,8,10,11
DUKE REALTY CORP	COM NEW	26441150	34,969	6,357,930	SH	DEFINED	1,2,3,5,6,7,8,10,11
DUN & BRADSTREET COR	COM	26483E10	137,671	1,787,932	SH	DEFINED	1,2,5,6,7,8,10,11
DUNCAN ENERGY PARTNE	COM UNITS	26502610	206	13,780	SH	DEFINED	1,2
DUPONT FABROS TECHNO	COM	26613Q10	6,764	983,071	SH	DEFINED	1,2,3,5,6,8
DURECT CORP	COM	26660510	3,213	1,440,626	SH	DEFINED	1,2,5,6
DXP ENTERPRISES INC	COM NEW	23337740	1,167	112,989	SH	DEFINED	1,2,5
DYAX CORP	COM	26746E10	2,142	853,206	SH	DEFINED	1,2,5
DYCOM INDS INC	COM	26747510	7,355	1,270,335	SH	DEFINED	1,2,5,6
DYNAMEX INC	COM	26784F10	2,109	161,211	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	2,347	256,266	SH	DEFINED	1,2,5,6
DYNAVAX TECHNOLOGIES	COM	26815810	22	33,691	SH	DEFINED	1
DYNCORP INTL INC	CL A	26817C10	6,591	494,422	SH	DEFINED	1,2,5,6
DYNEGY INC DEL	CL A	26817G10	28,134	19,953,461	SH	DEFINED	1,2,5,6,7,8,10,11
E HOUSE CHINA HLDGS	ADR	26852W10	349	44,878	SH	DEFINED	1,2,6
E M C CORP MASS	NOTE 1.75	268648AM	1,220	1,250,000	SH	DEFINED	1
E M C CORP MASS	COM	26864810	792,760	69,540,311	SH	DEFINED	1,2,5,6,7,8,10,11
E TRADE FINANCIAL CO	COM	26924610	22,211	17,912,071	SH	DEFINED	1,2,5,6,10,13
EAGLE BANCORP INC MD	COM	26894810	67	10,678	SH	DEFINED	1
EAGLE BULK SHIPPING	COM	Y2187A10	2,891	680,333	SH	DEFINED	1,2,5
EAGLE MATERIALS INC	COM	26969P10	13,898	573,130	SH	DEFINED	1,2,5,6,7,10
EAGLE ROCK ENERGY PA	UNIT	26985R10	162	31,626	SH	DEFINED	1,2
EARTHLINK INC	COM	27032110	18,596	2,830,489	SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	11,173	2,444,905	SH	DEFINED	1,2,5,6
EASTERN INS HLDGS IN	COM	27653410	85	10,907	SH	DEFINED	1,2
EASTGROUP PPTY INC	COM	27727610	24,039	856,397	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	79,257	2,957,353	SH	DEFINED	1,2,5,6,7,8,10,11
EASTMAN KODAK CO	NOTE 3.37	277461BE	116	150,000	SH	DEFINED	1
EASTMAN KODAK CO	COM	27746110	35,666	9,385,780	SH	DEFINED	1,2,5,6,7,8,10,11
EATON CORP	COM	27805810	193,925	5,261,117	SH	DEFINED	1,2,5,6,7,8,10,11
EATON VANCE CORP	COM NON VT	27826510	63,612	2,783,877	SH	DEFINED	1,2,5,6,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MANAG
EBAY INC	COM	27864210	461,023	36,705,685	SH	DEFINED 1,2,5,6,7,8,10
EBIX INC	COM NEW	27871520	3,346	134,628	SH	DEFINED 1,2
ECHELON CORP	COM	27874N10	4,053	500,984	SH	DEFINED 1,2,5,6
ECHOSTAR CORP	CL A	27876810	8,538	575,705	SH	DEFINED 1,2,5,6,8,10

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ECLIPSYS CORP	COM	27885610	13,227	1,304,481	SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	218,579	6,293,662	SH	DEFINED	1,2,5,6,7,8,10
ECOPETROL S A	SPONSORED	27915810	1,788	108,352	SH	DEFINED	1,5,7,10
EDGE PETE CORP DEL	COM	27986210	6	32,926	SH	DEFINED	1
EDGEWATER TECHNOLOGY	COM	28035810	47	17,022	SH	DEFINED	1
EDISON INTL	COM	28102010	1,073,832	37,272,882	SH	DEFINED	1,2,5,6,7,8,10
EDUCATION RLTY TR IN	COM	28140H10	4,505	1,290,723	SH	DEFINED	1,2,3,5
EDWARDS LIFESCIENCES	COM	28176E10	113,089	1,865,232	SH	DEFINED	1,2,5,6,10
EF JOHNSON TECHNOLOG	COM	26843B10	23	31,750	SH	DEFINED	1
EHEALTH INC	COM	28238P10	6,871	429,150	SH	DEFINED	1,2,5,6
EINSTEIN NOAH REST G	COM	28257U10	503	86,224	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	184,063	29,450,055	SH	DEFINED	1,2,5,6,7,8,10
EL PASO ELEC CO	COM NEW	28367785	17,301	1,227,920	SH	DEFINED	1,2,5
EL PASO PIPELINE PAR	COM UNIT L	28370210	592	34,425	SH	DEFINED	1,2
ELECTRO OPTICAL SCIE	COM	28519210	47	10,900	SH	DEFINED	1
ELECTRO RENT CORP	COM	28521810	3,801	394,292	SH	DEFINED	1,2,5
ELECTRO SCIENTIFIC I	COM	28522910	3,130	528,770	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	1	11,721	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	28551210	185,670	10,207,270	SH	DEFINED	1,2,5,6,7,8,10
ELECTRONICS FOR IMAG	COM	28608210	10,962	1,118,526	SH	DEFINED	1,2,5
ELIXIR GAMING TECHNO	COM	28661G10	95	860,515	SH	DEFINED	1,2
ELIZABETH ARDEN INC	COM	28660G10	2,662	456,527	SH	DEFINED	1,2,5
ELLIS PERRY INTL INC	COM	28885310	748	216,074	SH	DEFINED	1,2
EMAGEON INC	COM	29076V10	44	24,126	SH	DEFINED	1
EMBARQ CORP	COM	29078E10	176,227	4,655,942	SH	DEFINED	1,2,5,6,7,8,10
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	153	12,486	SH	DEFINED	1,2,6
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	887	62,453	SH	DEFINED	1,2,5,6
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	439	33,078	SH	DEFINED	1,2,6
EMC INS GROUP INC	COM	26866410	2,195	104,175	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	42,621	2,482,283	SH	DEFINED	1,2,5,6,8
EMCORE CORP	COM	29084610	833	1,096,373	SH	DEFINED	1,2,5,6
EMERGENCY MEDICAL SV	CL A	29100P10	5,456	173,807	SH	DEFINED	1,2,5,6
EMERGENT BIOSOLUTION	COM	29089Q10	4,928	364,756	SH	DEFINED	1,2,6
EMERITUS CORP	COM	29100510	2,145	326,965	SH	DEFINED	1,2,5,6
EMERSON ELEC CO	COM	29101110	717,265	25,096,751	SH	DEFINED	1,2,5,6,7,8,10
EMERSON RADIO CORP	COM NEW	29108720	5	10,566	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	14	20,216	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	49	125,582	SH	DEFINED	1
EMPIRE DIST ELEC CO	COM	29164110	10,183	705,221	SH	DEFINED	1,2,5
EMPIRE RESORTS INC	COM	29205210	36	47,146	SH	DEFINED	1,5
EMPLOYERS HOLDINGS I	COM	29221810	10,089	1,057,507	SH	DEFINED	1,2,5

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EMPRESA NACIONAL DE	SPONSORED	29244T10	11,422	304,585	SH		DEFINED	1,2,5,6,7
EMS TECHNOLOGIES INC	COM	26873N10	5,221	299,016	SH		DEFINED	1,2,6
EMULEX CORP	COM NEW	29247520	8,199	1,629,959	SH		DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	565	19,492	SH		DEFINED	1,2,5
ENBRIDGE ENERGY PART	COM	29250R10	2,158	72,091	SH		DEFINED	1,2
ENCANA CORP	COM	29250510	539	13,275	SH		DEFINED	1,2
ENCORE ACQUISITION C	COM	29255W10	32,038	1,376,797	SH		DEFINED	1,2,5,6,10

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ENCORE BANCSHARES IN	COM	29255V20	1,128	127,208	SH	DEFINED	1,2
ENCORE CAP GROUP INC	COM	29255410	1,829	403,763	SH	DEFINED	1,2,5
ENCORE ENERGY PARTNE	COM UNIT	29257A10	327	22,916	SH	DEFINED	1,2
ENCORE WIRE CORP	COM	29256210	8,309	387,712	SH	DEFINED	1,2,5,6
ENDEAVOUR INTL CORP	COM	29259G10	1,429	1,642,372	SH	DEFINED	1,2
ENDO PHARMACEUTICALS	COM	29264F20	46,630	2,637,468	SH	DEFINED	1,2,5,6,10
ENDOLOGIX INC	COM	29266S10	67	31,475	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	13,456	539,519	SH	DEFINED	1,2,5,6,7,8,10
ENDWAVE CORP	COM NEW	29264A20	33	16,728	SH	DEFINED	1
ENER1 INC	COM NEW	29267A20	3,481	673,401	SH	DEFINED	1,2,6
ENERGEN CORP	COM	29265N10	47,536	1,631,871	SH	DEFINED	1,2,5,6,7,8,10,12
ENERGIZER HLDGS INC	COM	29266R10	76,646	1,542,483	SH	DEFINED	1,2,5,6,7,8,10,12
ENERGY CONVERSION DE	COM	29265910	12,188	918,480	SH	DEFINED	1,2,5,6
ENERGY PARTNERS LTD	COM	29270U10	5	54,699	SH	DEFINED	1,5
ENERGY RECOVERY INC	COM	29270J10	1,691	222,483	SH	DEFINED	1,2,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	4,217	199,560	SH	DEFINED	1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	3,491	94,632	SH	DEFINED	1,2
ENERGY XXI (BERMUDA)	COM SHS	G1008210	578	1,541,884	SH	DEFINED	1
ENERGYSOLUTIONS INC	DEPOSITARY	29275620	5,335	616,804	SH	DEFINED	1,2,5
ENERNOC INC	COM	29276410	2,236	153,789	SH	DEFINED	1,2,5,6
ENERPLUS RES FD	UNIT TR G	29274D60	185	11,305	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	25,445	1,685,128	SH	DEFINED	1,2,5,6,7
ENERSYS	COM	29275Y10	7,023	579,464	SH	DEFINED	1,2,5
ENGLOBAL CORP	COM	29330610	1,904	419,360	SH	DEFINED	1,2,5
ENI S P A	SPONSORED	26874R10	1,444	37,687	SH	DEFINED	1,2
ENNIS INC	COM	29338910	4,515	509,630	SH	DEFINED	1,2,5
ENPRO INDS INC	COM	29355X10	12,036	703,865	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	171,360	6,490,908	SH	DEFINED	1,2,5,6,7,8,10,12
ENSIGN GROUP INC	COM	29358P10	2,286	147,897	SH	DEFINED	1,2,6
ENSTAR GROUP LIMITED	SHS	G3075P10	4,975	88,336	SH	DEFINED	1,2,5
ENTEGRIS INC	COM	29362U10	2,020	2,348,686	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	577	524,904	SH	DEFINED	1,2
ENERGY CORP NEW	COM	29364G10	481,776	7,075,571	SH	DEFINED	1,2,5,6,7,8,10,12
ENTERPRISE FINL SVCS	COM	29371210	1,691	173,219	SH	DEFINED	1,2
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	872	38,541	SH	DEFINED	1,2,8
ENTERPRISE PRODS PAR	COM	29379210	6,715	301,778	SH	DEFINED	1,2,8
ENTERTAINMENT PTYS	COM SH BEN	29380T10	12,990	824,226	SH	DEFINED	1,2,3,5
ENTORIAN TECHNOLOGIE	COM	29383P10	2	13,199	SH	DEFINED	1

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ENTRAVISION COMMUNIC	CL A	29382R10	267	1,028,049	SH	DEFINED	1,2,6
ENTREMED INC	COM	29382F10	10	22,990	SH	DEFINED	1
ENTROPIC COMMUNICATI	COM	29384R10	130	175,239	SH	DEFINED	1,2
ENTRUST INC	COM	29384810	1,263	836,587	SH	DEFINED	1,2,5
ENVIRONMENTAL TECTON	COM	29409210	12	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	2,634	655,294	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	8,157	1,343,847	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	497,169	9,079,049	SH	DEFINED	1,2,5,6,7,8,10
EPICOR SOFTWARE CORP	COM	29426L10	4,482	1,176,389	SH	DEFINED	1,2,5,6
EPIQ SYS INC	COM	26882D10	12,182	675,647	SH	DEFINED	1,2,5,6

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EPIX PHARMACEUTICALS	COM NEW	26881Q30	13	22,484	SH	DEFINED	1
EPOCH HOLDING CORP	COM	29428R10	1,191	173,400	SH	DEFINED	1,2
EQT CORP	COM	26884L10	161,055	5,140,611	SH	DEFINED	1,2,5,6,7,8,10
EQUIFAX INC	COM	29442910	104,957	4,292,732	SH	DEFINED	1,2,5,6,7,8,10
EQUINIX INC	COM NEW	29444U50	22,535	401,336	SH	DEFINED	1,2,5,6,8,10
EQUITY LIFESTYLE PPT	COM	29472R10	27,913	732,631	SH	DEFINED	1,2,3,5,6
EQUITY ONE	COM	29475210	16,792	1,377,524	SH	DEFINED	1,2,3,5
EQUITY RESIDENTIAL	SH BEN INT	29476L10	253,874	13,835,117	SH	DEFINED	1,2,3,5,6,7,8,
ERESEARCHTECHNOLOGY	COM	29481V10	4,983	947,430	SH	DEFINED	1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	4,281	529,168	SH	DEFINED	1,2
ERIE INDY CO	CL A	29530P10	12,648	370,029	SH	DEFINED	1,2,5,6,8,10,1
ESCO TECHNOLOGIES IN	COM	29631510	20,092	519,179	SH	DEFINED	1,2,5,6
ESSA BANCORP INC	COM	29667D10	3,855	289,612	SH	DEFINED	1,2
ESSEX PPTY TR INC	COM	29717810	55,823	973,538	SH	DEFINED	1,2,3,5,6,10
ESTERLINE TECHNOLOGI	COM	29742510	12,362	612,269	SH	DEFINED	1,2,5,6
ETHAN ALLEN INTERIOR	COM	29760210	6,146	545,807	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	7	10,800	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	12,847	983,699	SH	DEFINED	1,2,5,6
EV ENERGY PARTNERS L	COM UNITS	26926V10	147	10,163	SH	DEFINED	1,2
EV3 INC	COM	26928A20	10,118	1,425,097	SH	DEFINED	1,2,5,6
EVANS & SUTHERLAND C	COM	29909610	4	16,128	SH	DEFINED	1
EVERCORE PARTNERS IN	CLASS A	29977A10	2,962	191,721	SH	DEFINED	1,2
EVEREST RE GROUP LTD	COM	G3223R10	89,304	1,261,352	SH	DEFINED	1,2,5,6,7,8,10
EVERGREEN ENERGY INC	COM	30024B10	2,705	1,942,949	SH	DEFINED	1,2
EVERGREEN SOLAR INC	COM	30033R10	4,974	2,335,414	SH	DEFINED	1,2,5,6
EVOLVING SYS INC	COM	30049R10	35	26,876	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	26	20,617	SH	DEFINED	1
EXACTECH INC	COM	30064E10	1,118	97,265	SH	DEFINED	1,2
EXAR CORP	COM	30064510	4,885	782,855	SH	DEFINED	1,2,5
EXCEL MARITIME CARRI	COM	V3267N10	199	43,974	SH	DEFINED	1,2,5,6
EXCO RESOURCES INC	COM	26927940	28,253	2,825,295	SH	DEFINED	1,2,5,6
EXELIXIS INC	COM	30161Q10	9,092	1,976,457	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,133,830	24,979,735	SH	DEFINED	1,2,5,6,7,8,10
EXIDE TECHNOLOGIES	COM NEW	30205120	4,235	1,411,506	SH	DEFINED	1,2,5,8
EXLSERVICE HOLDINGS	COM	30208110	2,255	261,548	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/ INVESTMENT DISCRETION	OTHER MANA
EXPEDIA INC DEL	COM	30212P10	66,793	7,356,093	SH	DEFINED 1,2,5,6,7,8,10
EXPEDITORS INTL WASH	COM	30213010	189,656	6,704,010	SH	DEFINED 1,2,5,6,7,8,10
EXPONENT INC	COM	30214U10	6,645	262,351	SH	DEFINED 1,2,6
EXPRESS SCRIPTS INC	COM	30218210	422,167	9,143,743	SH	DEFINED 1,2,5,6,7,8,10
EXTERRAN HLDGS INC	COM	30225X10	27,356	1,707,643	SH	DEFINED 1,2,5,6,8,10
EXTERRAN PARTNERS LP	COM UNITS	30225N10	131	11,037	SH	DEFINED 1,2
EXTRA SPACE STORAGE	COM	30225T10	16,744	3,038,766	SH	DEFINED 1,2,3,5
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NETWORKS INC	COM	30226D10	2,721	1,790,409	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	12,378,501	181,769,470	SH	DEFINED	1,2,5,6,7,8,10
EZCORP INC	CL A NON V	30230110	18,609	1,608,419	SH	DEFINED	1,2,5,6,7,8
F M C CORP	COM NEW	30249130	70,408	1,632,082	SH	DEFINED	1,2,5,6,7,10
F5 NETWORKS INC	COM	31561610	34,797	1,660,955	SH	DEFINED	1,2,5,6,10
FACET BIOTECH CORP	SHS	30303Q10	4,671	491,687	SH	DEFINED	1,2,5,6
FACTSET RESH SYS INC	COM	30307510	42,531	850,785	SH	DEFINED	1,2,5,6,10
FAIR ISAAC CORP	COM	30325010	21,682	1,541,000	SH	DEFINED	1,2,5,6
FAIRCHILD SEMICONDUCT	COM	30372610	9,411	2,523,084	SH	DEFINED	1,2,5,6,10
FAIRPOINT COMMUNICAT	COM	30556010	1,447	1,855,532	SH	DEFINED	1,2,5,6
FALCONSTOR SOFTWARE	COM	30613710	1,489	623,152	SH	DEFINED	1,2,5,6
FAMILY DLR STORES IN	COM	30700010	203,071	6,085,451	SH	DEFINED	1,2,5,6,7,8,10
FAMOUS DAVES AMER IN	COM	30706810	37	11,790	SH	DEFINED	1
FARMER BROS CO	COM	30767510	2,106	118,336	SH	DEFINED	1,2,5
FARMERS CAP BK CORP	COM	30956210	1,701	108,560	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	4,076	303,261	SH	DEFINED	1,2,5,6
FASTENAL CO	COM	31190010	129,131	4,015,889	SH	DEFINED	1,2,5,6,7,8,10
FBL FINL GROUP INC	CL A	30239F10	1,066	256,838	SH	DEFINED	1,2,5
FBR CAPITAL MARKETS	COM	30247C30	1,620	492,417	SH	DEFINED	1,2,5,6
FCSTONE GROUP INC	COM	31308T10	815	357,388	SH	DEFINED	1,2,5,6
FEDERAL AGRIC MTG CO	CL C	31314830	463	172,711	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	4,565	6,006,388	SH	DEFINED	1,2,5,6,10
FEDERAL MOGUL CORP	COM	31354940	1,689	252,906	SH	DEFINED	1,2,5,8,10
FEDERAL NATL MTG ASS	COM	31358610	7,418	10,597,400	SH	DEFINED	1,2,5,6,10
FEDERAL REALTY INVT	SH BEN INT	31374720	105,187	2,286,681	SH	DEFINED	1,2,3,5,6,7,8,
FEDERAL SIGNAL CORP	COM	31385510	7,654	1,452,288	SH	DEFINED	1,2,5
FEDERATED INVS INC P	CL B	31421110	72,866	3,273,390	SH	DEFINED	1,2,5,6,8,10,1
FEDEX CORP	COM	31428X10	464,362	10,437,440	SH	DEFINED	1,2,5,6,7,8,10
FEI CO	COM	30241L10	11,781	763,500	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	2,999	2,205,409	SH	DEFINED	1,2,3,5
FEMALE HEALTH CO	COM	31446210	67	18,100	SH	DEFINED	1
FERRELLGAS PARTNERS	UNIT LTD P	31529310	745	55,579	SH	DEFINED	1,2
FERRO CORP	COM	31540510	1,235	863,712	SH	DEFINED	1,2,5
FGX INTERNATIONAL HL	ORD SHS	G3396L10	2,708	233,010	SH	DEFINED	1,2
FIBERTOWER CORP	COM	31567R10	373	1,914,856	SH	DEFINED	1,2,5,6
FIDELITY NATIONAL FI	CL A	31620R10	99,640	5,107,121	SH	DEFINED	1,2,5,6,7,8,10
FIDELITY NATL INFORM	COM	31620M10	114,459	6,288,958	SH	DEFINED	1,2,5,6,7,8,10
FIFTH STREET FINANCE	COM	31678A10	1,349	174,345	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 MANAGERS	
FIFTH THIRD BANCORP	COM	31677310	73,104	25,035,642	SH	DEFINED	1,2,5,6,7,8,10,12,
FINANCIAL FED CORP	COM	31749210	10,849	512,229	SH	DEFINED	1,2,5
FINANCIAL INSTNS INC	COM	31758540	1,320	173,168	SH	DEFINED	1,2
FINISAR	COM	31787A10	3,078	6,995,809	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	5,890	889,777	SH	DEFINED	1,2,5
FIRST ACCEPTANCE COR	COM	31845710	756	312,481	SH	DEFINED	1,2
FIRST ADVANTAGE CORP	CL A	31845F10	2,743	199,049	SH	DEFINED	1,2
FIRST AMERN CORP CAL	COM	31852230	57,222	2,158,501	SH	DEFINED	1,2,5,6,7,8,10,12,
FIRST BANCORP INC ME	COM	31866P10	2,790	175,944	SH	DEFINED	1,2
FIRST BANCORP N C	COM	31891010	3,354	280,167	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	8,791	2,063,611	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	3,834	494,090	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	6,443	431,861	SH	DEFINED	1,2,5,6
FIRST CMNTY BANCSHAR	COM	31983A10	2,125	182,059	SH	DEFINED	1,2,5
FIRST COMWLTH FINL C	COM	31982910	28,900	3,258,152	SH	DEFINED	1,2,5,6
FIRST CTZNS BANCSHAR	CL A	31946M10	8,958	67,965	SH	DEFINED	1,2,5,6,7,10
FIRST FINANCIAL NORT	COM	32022K10	5,597	671,160	SH	DEFINED	1,2
FIRST FINL BANCORP O	COM	32020910	8,045	844,186	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	19,751	410,026	SH	DEFINED	1,2,5,6
FIRST FINL CORP IND	COM	32021810	8,642	234,187	SH	DEFINED	1,2,5,6
FIRST FINL HLDGS INC	COM	32023910	1,746	228,174	SH	DEFINED	1,2,5
FIRST HORIZON NATL C	COM	32051710	96,852	9,017,884	SH	DEFINED	1,2,5,6,8,10,12,13
FIRST INDUSTRIAL REA	COM	32054K10	4,200	1,714,125	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	1,545	1,197,463	SH	DEFINED	1,2,5
FIRST MERCHANTS CORP	COM	32081710	4,981	461,638	SH	DEFINED	1,2,5
FIRST MERCURY FINANC	COM	32084110	3,519	243,692	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	16,933	1,971,213	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	52,466	4,817,787	SH	DEFINED	1,2,5
FIRST PL FINL CORP	COM	33610T10	1,490	443,540	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	9,053	1,231,666	SH	DEFINED	1,2,3
FIRST SEC GROUP INC	COM	33631210	57	16,800	SH	DEFINED	1
FIRST SOLAR INC	COM	33643310	84,662	637,995	SH	DEFINED	1,2,5,6,7,8,10,12,
FIRST SOUTH BANCORP	COM	33646W10	1,645	154,881	SH	DEFINED	1,2
FIRST ST BANCORPORAT	COM	33645310	16	11,662	SH	DEFINED	1
FIRSTENERGY CORP	COM	33793210	843,507	21,852,501	SH	DEFINED	1,2,5,6,7,8,10,12,
FIRSTMERIT CORP	COM	33791510	56,081	3,081,385	SH	DEFINED	1,2,5,6
FISERV INC	COM	33773810	189,179	5,188,675	SH	DEFINED	1,2,5,6,7,8,10,12,
FISHER COMMUNICATION	COM	33775620	1,218	124,838	SH	DEFINED	1,2,5,6
FIVE STAR QUALITY CA	COM	33832D10	461	443,311	SH	DEFINED	1,2
FLAGSTAR BANCORP INC	COM	33793010	825	1,099,993	SH	DEFINED	1,2,5
FLAGSTONE REINSURANC	SHS	G3529T10	4,556	584,897	SH	DEFINED	1,2
FLANDERS CORP	COM	33849410	786	194,655	SH	DEFINED	1,2
FLEXSTEEL INDS INC	COM	33938210	97	18,861	SH	DEFINED	1
FLEXTRONICS INTL LTD	ORD	Y2573F10	22,008	7,615,176	SH	DEFINED	1,2,5,6,7,8,10,12,
FLIR SYS INC	COM	30244510	93,835	4,581,785	SH	DEFINED	1,2,5,6,7,8,10,12,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAGER
FLORIDA PUB UTILS CO	COM	34113510	135	13,726	SH	DEFINED	1,2
FLOTEK INDS INC DEL	COM	34338910	518	329,776	SH	DEFINED	1,2,5,6
FLOW INTL CORP	COM	34346810	988	610,031	SH	DEFINED	1,2
FLOWERS FOODS INC	COM	34349810	49,423	2,104,885	SH	DEFINED	1,2,5,6
FLOWSERVE CORP	COM	34354P10	112,071	1,996,994	SH	DEFINED	1,2,5,6,7,8,10,11
FLUOR CORP NEW	COM	34341210	221,630	6,414,747	SH	DEFINED	1,2,5,6,7,8,10,11
FLUSHING FINL CORP	COM	34387310	2,728	453,098	SH	DEFINED	1,2,5
FMC TECHNOLOGIES INC	COM	30249U10	95,628	3,048,377	SH	DEFINED	1,2,5,6,7,8,10,11
FNB CORP PA	COM	30252010	22,930	2,989,591	SH	DEFINED	1,2,5
FOCUS MEDIA HLDG LTD	SPONSORED	34415V10	713	104,806	SH	DEFINED	1,2,6
FOMENTO ECONOMICO ME	SPON ADR U	34441910	15,531	616,050	SH	DEFINED	1,2,7
FOOT LOCKER INC	COM	34484910	42,077	4,014,992	SH	DEFINED	1,2,5,6,8,10,12
FORCE PROTECTION INC	COM NEW	34520320	7,862	1,637,985	SH	DEFINED	1,2,5,6
FORD MTR CO CAP TR I	PFD TR CV6	34539520	80	10,000	SH	DEFINED	1
FORD MTR CO DEL	NOTE 4.25	345370CF	349	1,000,000	SH	DEFINED	1
FORD MTR CO DEL	COM PAR \$0	34537086	198,838	75,603,800	SH	DEFINED	1,2,5,6,7,8,10,11
FOREST CITY ENTERPRI	CL A	34555010	3,112	864,391	SH	DEFINED	1,2,3,5,6,8,10,11
FOREST LABS INC	COM	34583810	256,835	11,695,594	SH	DEFINED	1,2,5,6,7,8,10,11
FOREST OIL CORP	COM PAR \$0	34609170	39,211	2,981,822	SH	DEFINED	1,2,5,6,7,8,10,11
FORESTAR GROUP INC	COM	34623310	5,678	742,182	SH	DEFINED	1,2,5,6
FORGENT NETWORKS INC	COM	34629U10	2	12,271	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	16,790	931,751	SH	DEFINED	1,2,5,6
FORRESTER RESH INC	COM	34656310	9,156	445,354	SH	DEFINED	1,2,5,6
FORTRESS INVESTMENT	CL A	34958B10	134	53,544	SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	119,204	4,855,580	SH	DEFINED	1,2,5,6,7,8,10,11
FORWARD AIR CORP	COM	34985310	9,960	613,675	SH	DEFINED	1,2,5,6,8
FORWARD INDS INC N Y	COM NEW	34986230	23	12,523	SH	DEFINED	1
FOSSIL INC	COM	34988210	14,899	948,952	SH	DEFINED	1,2,5,6,8
FOSTER L B CO	COM	35006010	5,065	203,989	SH	DEFINED	1,2,5,6
FOSTER WHEELER AG	COM	H2717810	20,215	1,157,131	SH	DEFINED	1,2,5,6,7,8,10,11
FOUNDATION COAL HLDG	COM	35039W10	17,605	1,226,845	SH	DEFINED	1,2,5,6,10
FOX CHASE BANCORP	COM	35137P10	1,846	195,395	SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	7,478	201,951	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	781,026	15,395,742	SH	DEFINED	1,2,5,6,7,8,10,11
FRANCE TELECOM	SPONSORED	35177Q10	1,094	48,287	SH	DEFINED	1,2
FRANKLIN ELEC INC	COM	35351410	9,174	414,539	SH	DEFINED	1,2,5
FRANKLIN RES INC	COM	35461310	297,919	5,530,324	SH	DEFINED	1,2,5,6,7,8,10,11
FRANKLIN STREET PPTY	COM	35471R10	15,906	1,293,206	SH	DEFINED	1,2,3,5
FREDS INC	CL A	35610810	10,216	905,694	SH	DEFINED	1,2,5
FREEMPORT-MCMORAN COP	PFD CONV	35671D78	417	6,500	SH	DEFINED	1
FREEMPORT-MCMORAN COP	COM	35671D85	537,184	14,095,605	SH	DEFINED	1,2,5,6,7,8,10,11
FREIGHTCAR AMER INC	COM	35702310	3,826	218,259	SH	DEFINED	1,2,5,6
FRESENIUS KABI PHARM	RIGHT 06/3	35802M11	43	117,340	SH	DEFINED	1,2
FRESENIUS MED CARE A	SPONSORED	35802910	428	11,050	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	18,185	1,107,469	SH	DEFINED	1,2,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
FRIEDMAN BILLINGS RA	CL A	35843410	581	2,907,343	SH	DEFINED	1,2
FRIEDMAN INDS INC	COM	35843510	56	11,440	SH	DEFINED	1
FRONTIER COMMUNICATI	COM	35906A10	65,903	9,178,711	SH	DEFINED	1,2,5,6,8,10,1
FRONTIER FINL CORP W	COM	35907K10	1,045	949,721	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	53,139	4,154,719	SH	DEFINED	1,2,5,6,7,10
FRONTLINE LTD	SHS	G3682E12	6,299	362,240	SH	DEFINED	1,5,7,8,10
FROZEN FOOD EXPRESS	COM	35936010	31	10,241	SH	DEFINED	1,5
FSI INTL INC	COM	30263310	16	49,179	SH	DEFINED	1
FTI CONSULTING INC	COM	30294110	57,904	1,170,247	SH	DEFINED	1,2,5,6,7,8,10
FUEL SYS SOLUTIONS I	COM	35952W10	3,206	237,802	SH	DEFINED	1,2,5,6
FUEL TECH INC	COM	35952310	3,162	302,326	SH	DEFINED	1,2,5,6
FUELCELL ENERGY INC	COM	35952H10	3,771	1,571,314	SH	DEFINED	1,2,5,6
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N10	234	10,661	SH	DEFINED	1
FULLER H B CO	COM	35969410	15,047	1,157,429	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	49,699	7,496,110	SH	DEFINED	1,2,5,6,8,10,1
FUQI INTERNATIONAL I	COM NEW	36102A20	549	116,791	SH	DEFINED	1,2
FURMANITE CORPORATIO	COM	36108610	1,943	624,770	SH	DEFINED	1,2,5,6
FURNITURE BRANDS INT	COM	36092110	1,167	793,825	SH	DEFINED	1,2,5
FUSHI COPPERWELD INC	COM	36113E10	942	196,157	SH	DEFINED	1,2,6
FX ENERGY INC	COM	30269510	1,718	618,107	SH	DEFINED	1,2,5
FX REAL ESTATE & ENT	COM	30270910	21	132,971	SH	DEFINED	1,2
G & K SVCS INC	CL A	36126810	7,908	418,203	SH	DEFINED	1,2,5
GAIAM INC	CL A	36268Q10	865	263,626	SH	DEFINED	1,2,6
GALLAGHER ARTHUR J &	COM	36357610	33,021	1,942,433	SH	DEFINED	1,2,5,6,8,10,1
GAMCO INVESTORS INC	COM	36143810	4,432	135,745	SH	DEFINED	1,2,5,6
GAMESTOP CORP NEW	CL A	36467W10	143,563	5,123,596	SH	DEFINED	1,2,5,6,7,8,10
GANNETT INC	COM	36473010	24,304	11,047,385	SH	DEFINED	1,2,5,6,7,8,10
GAP INC DEL	COM	36476010	260,586	20,060,515	SH	DEFINED	1,2,5,6,7,8,10
GARDNER DENVER INC	COM	36555810	23,389	1,075,855	SH	DEFINED	1,2,5,6,7,10
GARMIN LTD	ORD	G3726010	31,518	1,485,980	SH	DEFINED	1,2,5,6,7,8,10
GARTNER INC	COM	36665110	24,818	2,254,170	SH	DEFINED	1,2,5,6,7,8
GASCO ENERGY INC	COM	36722010	545	1,397,214	SH	DEFINED	1,2,5
GASTAR EXPL LTD	COM	36729910	66	121,688	SH	DEFINED	1,2
GATX CORP	COM	36144810	20,999	1,037,992	SH	DEFINED	1,2,5,6,10
GAYLORD ENTMT CO NEW	COM	36790510	7,456	895,090	SH	DEFINED	1,2,5,6
GENAERA CORP	COM NEW	36867G20	3	10,523	SH	DEFINED	1
GENCO SHIPPING & TRA	SHS	Y2685T10	5,700	461,927	SH	DEFINED	1,2,5
GENCORP INC	COM	36868210	2,467	1,163,903	SH	DEFINED	1,2,6,8
GENENTECH INC	COM NEW	36871040	31,719	333,992	SH	DEFINED	1,5,7,10
GENERAL CABLE CORP D	COM	36930010	15,168	765,275	SH	DEFINED	1,2,5,6,10
GENERAL COMMUNICATIO	CL A	36938510	8,868	1,327,489	SH	DEFINED	1,2,5,6
GENERAL DYNAMICS COR	COM	36955010	531,647	12,783,040	SH	DEFINED	1,2,5,6,7,8,10
GENERAL ELECTRIC CO	COM	36960410	3,617,339	357,798,096	SH	DEFINED	1,2,5,6,7,8,10
GENERAL GROWTH PPTYS	COM	37002110	1,742	2,453,578	SH	DEFINED	1,2,3,5,6,10
GENERAL MARITIME COR	SHS	Y2693R10	5,953	850,410	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAG
GENERAL MLS INC	COM	37033410	984,678	19,740,932	SH	DEFINED	1,2,5,6,7,8,10
GENERAL MOLY INC	COM	37037310	1,023	965,088	SH	DEFINED	1,2,6
GENERAL MTRS CORP	COM	37044210	192,070	99,005,265	SH	DEFINED	1,2,5,6,7,8,10
GENERAL STEEL HOLDIN	COM	37085310	342	130,122	SH	DEFINED	1,2
GENESCO INC	COM	37153210	11,331	601,738	SH	DEFINED	1,2,5
GENESEEE & WYO INC	CL A	37155910	13,497	635,163	SH	DEFINED	1,2,5,6
GENESIS ENERGY L P	UNIT LTD P	37192710	345	33,700	SH	DEFINED	1,2
GENOMIC HEALTH INC	COM	37244C10	6,356	260,724	SH	DEFINED	1,2,5,6
GENOPTIX INC	COM	37243V10	3,972	145,617	SH	DEFINED	1,2,5,6
GENPACT LIMITED	SHS	G3922B10	4,181	471,892	SH	DEFINED	1,2,5,10
GEN-PROBE INC NEW	COM	36866T10	49,390	1,083,595	SH	DEFINED	1,2,5,6,10
GENTEK INC	COM NEW	37245X20	2,587	147,922	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	28,694	2,880,898	SH	DEFINED	1,2,5,6,8,10,1
GENTIVA HEALTH SERVI	COM	37247A10	9,212	606,035	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	154,778	5,183,452	SH	DEFINED	1,2,5,6,7,8,10
GENVEC INC	COM	37246C10	31	70,855	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	33,129	17,436,092	SH	DEFINED	1,2,5,6,8,10,1
GENZYME CORP	COM	37291710	553,909	9,326,639	SH	DEFINED	1,2,5,6,7,8,10
GEO GROUP INC	COM	36159R10	14,160	1,068,658	SH	DEFINED	1,2,5,6
GEOEYE INC	COM	37250W10	7,049	356,887	SH	DEFINED	1,2,6
GEOGLOBAL RESOURCES	COM	37249T10	345	479,439	SH	DEFINED	1,2,5,6
GEOKINETICS INC	COM PAR \$0	37291030	262	79,995	SH	DEFINED	1,2
GEOMET INC DEL	COM	37250U20	162	280,062	SH	DEFINED	1,2
GEORESOURCES INC	COM	37247610	618	91,896	SH	DEFINED	1,2
GEORGIA GULF CORP	COM PAR \$0	37320020	18	24,897	SH	DEFINED	1,2
GERBER SCIENTIFIC IN	COM	37373010	1,056	441,666	SH	DEFINED	1,2
GERDAU S A	SPONSORED	37373710	4,949	904,819	SH	DEFINED	1,2,6,7
GERMAN AMERN BANCORP	COM	37386510	136	11,366	SH	DEFINED	1
GERON CORP	COM	37416310	7,491	1,675,949	SH	DEFINED	1,2,5,6
GETTY RLTY CORP NEW	COM	37429710	8,611	469,247	SH	DEFINED	1,2,3,5
GEVITY HR INC	COM	37439310	1,990	503,830	SH	DEFINED	1,2
GFI GROUP INC	COM	36165220	3,594	1,119,592	SH	DEFINED	1,2,5
GIANT INTERACTIVE GR	ADR	37451110	271	39,800	SH	DEFINED	1,2,6
GIBRALTAR INDS INC	COM	37468910	3,858	817,478	SH	DEFINED	1,2,5
G-III APPAREL GROUP	COM	36237H10	1,236	223,862	SH	DEFINED	1,2
GILAT SATELLITE NETW	SHS NEW	M5147411	194	57,469	SH	DEFINED	1
GILEAD SCIENCES INC	NOTE 0.62	375558AH	448	350,000	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	1,459,723	31,513,888	SH	DEFINED	1,2,5,6,7,8,10
GLACIER BANCORP INC	COM	37637Q10	29,680	1,889,223	SH	DEFINED	1,2,5,6
GLADSTONE CAPITAL CO	COM	37653510	2,169	346,420	SH	DEFINED	1,2
GLADSTONE COML CORP	COM	37653610	151	16,964	SH	DEFINED	1,3,5
GLADSTONE INVT CORP	COM	37654610	1,264	330,978	SH	DEFINED	1,2
GLATFELTER	COM	37731610	6,943	1,112,669	SH	DEFINED	1,2,5
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	481,154	15,486,141	SH	DEFINED	1,2
GLG PARTNERS INC	COM	37929X10	7,746	2,727,339	SH	DEFINED	1,2,7,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAG
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GLIMCHER RLTY TR	SH BEN INT	37930210	1,338	955,953	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	3,778	988,931	SH	DEFINED	1,2,5,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	3,338	476,851	SH	DEFINED	1,2,5
GLOBAL INDS LTD	COM	37933610	4,761	1,239,807	SH	DEFINED	1,2,5,6,10
GLOBAL PMTS INC	COM	37940X10	52,066	1,558,392	SH	DEFINED	1,2,5,6,10
GLOBAL SOURCES LTD	ORD	G3930010	817	210,079	SH	DEFINED	1
GLOBAL TRAFFIC NETWO	COM	37947B10	448	147,864	SH	DEFINED	1,2
GLOBALSTAR INC	COM	37897340	237	678,312	SH	DEFINED	1,2
GLOBECOMM SYSTEMS IN	COM	37956X10	1,711	295,577	SH	DEFINED	1,2
GMX RES INC	COM	38011M10	1,954	300,547	SH	DEFINED	1,2,5,6
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	31	10,805	SH	DEFINED	1,6
GOLAR LNG LTD BERMUD	SHS	G9456A10	1,581	460,827	SH	DEFINED	1
GOLD FIELDS LTD NEW	SPONSORED	38059T10	320	28,184	SH	DEFINED	1
GOLDCORP INC NEW	COM	38095640	255	7,658	SH	DEFINED	1
GOLDMAN SACHS GROUP	COM	38141G10	1,849,469	17,444,529	SH	DEFINED	1,2,5,6,7,8,10
GOODRICH CORP	COM	38238810	157,076	4,145,590	SH	DEFINED	1,2,5,6,7,8,10
GOODRICH PETE CORP	COM NEW	38241040	9,747	503,462	SH	DEFINED	1,2,5,6
GOODYEAR TIRE & RUBR	COM	38255010	50,718	8,101,958	SH	DEFINED	1,2,5,6,7,8,10
GOOGLE INC	CL A	38259P50	2,711,195	7,789,448	SH	DEFINED	1,2,5,6,7,8,10
GORMAN RUPP CO	COM	38308210	4,758	240,300	SH	DEFINED	1,2,5,6
GP STRATEGIES CORP	COM	36225V10	53	14,857	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	9,193	1,454,638	SH	DEFINED	1,2,5,6
GRACO INC	COM	38410910	20,772	1,216,884	SH	DEFINED	1,2,5,6,10
GRAFTECH INTL LTD	COM	38431310	16,194	2,628,957	SH	DEFINED	1,2,5,6
GRAHAM CORP	COM	38455610	1,675	186,680	SH	DEFINED	1,2
GRAINGER W W INC	COM	38480210	150,511	2,144,639	SH	DEFINED	1,2,5,6,7,8,10
GRAMERCY CAP CORP	COM	38487110	666	686,621	SH	DEFINED	1,2,3
GRAN TIERRA ENERGY I	COM	38500T10	8,960	3,569,707	SH	DEFINED	1,2
GRAND CANYON ED INC	COM	38526M10	2,611	151,267	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	49,787	1,328,371	SH	DEFINED	1,2,5,6,8
GRAPHIC PACKAGING HL	COM	38868910	1,900	2,184,007	SH	DEFINED	1,2,5,6
GRAY TELEVISION INC	COM	38937510	229	714,788	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	3,951	744,059	SH	DEFINED	1,2,5,6,8
GREAT LAKES DREDGE &	COM	39060710	1,995	662,651	SH	DEFINED	1,2
GREAT PLAINS ENERGY	COM	39116410	32,360	2,402,357	SH	DEFINED	1,2,5,6,8,10
GREAT SOUTHN BANCORP	COM	39090510	160	11,447	SH	DEFINED	1
GREAT WOLF RESORTS I	COM	39152310	1,327	569,609	SH	DEFINED	1,2
GREATBATCH INC	COM	39153L10	11,124	574,898	SH	DEFINED	1,2,5
GREEN BANKSHARES INC	COM NEW	39436120	2,079	236,256	SH	DEFINED	1,2
GREEN MTN COFFEE ROA	COM	39312210	16,473	343,186	SH	DEFINED	1,2,5,6
GREENBRIER COS INC	COM	39365710	1,057	288,870	SH	DEFINED	1,2,5
GREENHILL & CO INC	COM	39525910	26,407	357,577	SH	DEFINED	1,2,5,6
GREENHUNTER ENERGY I	COM	39530A10	86	45,269	SH	DEFINED	1,2
GREENLIGHT CAPITAL R	CLASS A	G4095J10	10,716	670,996	SH	DEFINED	1,2,6
GREIF INC	CL A	39762410	21,039	631,996	SH	DEFINED	1,2,5,6,10

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GRIFFIN LD & NURSERI	CL A	39823110	1,648	47,081	SH	DEFINED 1,2
GRIFFON CORP	COM	39843310	8,288	1,105,120	SH	DEFINED 1,2,5,6

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GROUP 1 AUTOMOTIVE I	COM	39890510	6,995	500,705	SH	DEFINED	1,2,5
GROUPE CGI INC	CL A SUB V	39945C10	114	14,270	SH	DEFINED	1
GRUBB & ELLIS CO	COM PAR \$0	40009520	367	583,179	SH	DEFINED	1,2
GRUPO FINANCIERO GAL	SP ADR 10	39990910	74	41,087	SH	DEFINED	1,2
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	50,406	3,695,474	SH	DEFINED	1,2,4,5,7
GSE SYS INC	COM	36227K10	64	10,748	SH	DEFINED	1
GSI COMMERCE INC	COM	36238G10	5,556	424,134	SH	DEFINED	1,2,5,6
GT SOLAR INTL INC	COM	3623E020	4,927	742,038	SH	DEFINED	1,2,5
GTX INC DEL	COM	40052B10	3,336	315,351	SH	DEFINED	1,2,5,6
GUARANTY BANCORP DEL	COM	40075T10	1,874	1,070,693	SH	DEFINED	1,2,5
GUARANTY FINL GROUP	COM	40108N10	1,727	1,644,670	SH	DEFINED	1,2,6,13
GUESS INC	COM	40161710	30,469	1,445,383	SH	DEFINED	1,2,5,10
GUIDANCE SOFTWARE IN	COM	40169210	455	111,634	SH	DEFINED	1,2
GULF ISLAND FABRICAT	COM	40230710	1,893	236,363	SH	DEFINED	1,2,5,6
GULFMARK OFFSHORE IN	COM	40262910	10,798	452,564	SH	DEFINED	1,2,5,6
GULFPORT ENERGY CORP	COM NEW	40263530	1,075	463,561	SH	DEFINED	1,2,5,6
GYMBOREE CORP	COM	40377710	18,018	843,955	SH	DEFINED	1,2,5,6
H & E EQUIPMENT SERV	COM	40403010	3,092	471,994	SH	DEFINED	1,2,5
HACKETT GROUP INC	COM	40460910	1,360	673,127	SH	DEFINED	1,2,5
HAEMONETICS CORP	COM	40502410	29,898	542,814	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	11,350	797,027	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	612,644	39,602,063	SH	DEFINED	1,2,5,6,7,8,10,11
HALLMARK FINL SVCS I	COM NEW	40624Q20	634	91,533	SH	DEFINED	1,2
HALOZYME THERAPEUTIC	COM	40637H10	5,902	1,080,947	SH	DEFINED	1,2,5,6
HAMPTON ROADS BANKSH	COM	40932110	153	19,692	SH	DEFINED	1,2
HANA BIOSCIENCES INC	COM	40963P10	3	22,892	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	30,653	979,947	SH	DEFINED	1,2,5,6
HANESBRANDS INC	COM	41034510	18,314	1,913,710	SH	DEFINED	1,2,5,6,8,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	7,779	587,095	SH	DEFINED	1,2,5,6
HANMI FINL CORP	COM	41049510	1,218	936,942	SH	DEFINED	1,2,5
HANOVER INS GROUP IN	COM	41086710	32,594	1,130,944	SH	DEFINED	1,2,5,6,7,10
HANSEN MEDICAL INC	COM	41130710	908	225,922	SH	DEFINED	1,2,5,6
HANSEN NAT CORP	COM	41131010	62,664	1,740,654	SH	DEFINED	1,2,5,6,7,8,10,11
HARBIN ELECTRIC INC	COM	41145W10	446	72,597	SH	DEFINED	1,2
HARLEY DAVIDSON INC	COM	41282210	103,560	7,734,115	SH	DEFINED	1,2,5,6,7,8,10,11
HARLEYSVILLE GROUP I	COM	41282410	10,611	333,583	SH	DEFINED	1,2,5
HARLEYSVILLE NATL CO	COM	41285010	5,228	862,758	SH	DEFINED	1,2,5
HARMAN INTL INDS INC	COM	41308610	23,941	1,769,466	SH	DEFINED	1,2,5,6,8,10,12,13
HARMONIC INC	COM	41316010	13,932	2,143,343	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD	SPONSORED	41321630	149	13,623	SH	DEFINED	1
HARRIS & HARRIS GROU	COM	41383310	1,466	396,107	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	134,333	4,641,784	SH	DEFINED	1,2,5,6,7,8,10,11
HARRIS INTERACTIVE I	COM	41454910	6	25,764	SH	DEFINED	1

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HARRIS STRATEX NTRK	CL A	41457P10	2,617	679,661	SH	DEFINED	1,2,5
HARSCO CORP	COM	41586410	55,378	2,497,900	SH	DEFINED	1,2,5,6,7,8,10,11
HARTE-HANKS INC	COM	41619610	6,061	1,132,938	SH	DEFINED	1,2,5
HARTFORD FINL SVCS G	COM	41651510	168,887	21,514,292	SH	DEFINED	1,2,5,6,7,8,10,11
HARVARD BIOSCIENCE I	COM	41690610	50	16,645	SH	DEFINED	1

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HARVEST NATURAL RESO	COM	41754V10	2,094	617,715	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	117,802	4,698,915	SH	DEFINED	1,2,5,6,7,8,10,11
HATTERAS FINL CORP	COM	41902R10	10,275	411,170	SH	DEFINED	1,2,5
HAVERTY FURNITURE IN	COM	41959610	3,660	347,560	SH	DEFINED	1,2
HAWAIIAN ELEC INDUST	COM	41987010	25,741	1,873,423	SH	DEFINED	1,2,5,6,10
HAWAIIAN HOLDINGS IN	COM	41987910	4,191	1,123,700	SH	DEFINED	1,2,6
HAYES LEMMERZ INTL I	COM NEW	42078130	365	1,973,943	SH	DEFINED	1,2
HAYNES INTERNATIONAL	COM NEW	42087720	3,811	213,852	SH	DEFINED	1,2,5,6
HCC INS HLDGS INC	COM	40413210	62,290	2,472,824	SH	DEFINED	1,2,5,6,7,8,10
HCP INC	COM	40414L10	252,501	14,145,722	SH	DEFINED	1,2,3,5,6,7,8,10
HDFC BANK LTD	ADR REPS 3	40415F10	12,415	203,756	SH	DEFINED	1,2,4,5,6,8
HEADWATERS INC	COM	42210P10	2,872	914,520	SH	DEFINED	1,2,5
HEALTH CARE REIT INC	COM	42217K10	179,162	5,856,893	SH	DEFINED	1,2,3,5,6,7,8,10
HEALTH GRADES INC	COM	42218Q10	90	44,295	SH	DEFINED	1,5
HEALTH MGMT ASSOC IN	CL A	42193310	12,640	4,899,313	SH	DEFINED	1,2,5,6,8,10
HEALTH NET INC	COM	42222G10	37,550	2,593,226	SH	DEFINED	1,2,5,6,7,8,10,11
HEALTHCARE RLTY TR	COM	42194610	33,333	2,223,672	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	12,096	808,046	SH	DEFINED	1,2,5,6
HEALTHSOUTH CORP	COM NEW	42192430	15,724	1,770,767	SH	DEFINED	1,2,5,6
HEALTHSPRING INC	COM	42224N10	13,150	1,571,028	SH	DEFINED	1,2,5
HEALTHTRONICS INC	COM	42222L10	50	37,393	SH	DEFINED	1
HEALTHWAYS INC	COM	42224510	6,514	742,704	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	1,126	270,654	SH	DEFINED	1,2,5,10
HEARTLAND EXPRESS IN	COM	42234710	19,276	1,301,572	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	3,016	222,716	SH	DEFINED	1,2,6
HEARTLAND PMT SYS IN	COM	42235N10	3,059	462,830	SH	DEFINED	1,2,5,6
HECKMANN CORP	COM	42268010	64	13,232	SH	DEFINED	5
HECLA MNG CO	COM	42270410	7,907	3,953,519	SH	DEFINED	1,2,5,6
HEELYS INC	COM	42279M10	30	17,400	SH	DEFINED	1
HEICO CORP NEW	COM	42280610	9,161	376,988	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	677	32,834	SH	DEFINED	1,2,5,6
HEIDRICK & STRUGGLES	COM	42281910	7,810	440,226	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	368,676	11,151,721	SH	DEFINED	1,2,5,6,7,8,10,11
HELEN OF TROY CORP L	COM	G4388N10	7,123	518,013	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	11,629	2,262,471	SH	DEFINED	1,2,5,6,10
HELLENIC TELECOM ORG	SPONSORED	42332530	973	127,732	SH	DEFINED	1,2
HELMERICH & PAYNE IN	COM	42345210	65,909	2,894,544	SH	DEFINED	1,2,5,6,7,8,10,11
HEMISPHERX BIOPHARMA	COM	42366C10	19	31,823	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	34,093	2,089,046	SH	DEFINED	1,2,5,6
HERBALIFE LTD	COM USD SH	G4412G10	9,110	608,172	SH	DEFINED	1,2,5,7,10

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HERCULES OFFSHORE IN	COM	42709310	1,667	1,054,871	SH	DEFINED	1,2,5,6,10
HERCULES TECH GROWTH	COM	42709650	3,920	783,904	SH	DEFINED	1,2
HERITAGE COMMERCE CO	COM	42692710	1,034	196,877	SH	DEFINED	1,2
HERLEY INDS INC DEL	COM	42739810	2,717	227,177	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	3,064	1,612,891	SH	DEFINED	1,2,3,5
HERSHEY CO	COM	42786610	195,239	5,618,390	SH	DEFINED	1,2,5,6,7,8,11
HERTZ GLOBAL HOLDING	COM	42805T10	16,538	4,208,053	SH	DEFINED	1,2,5,6,7,8,11
HESS CORP	COM	42809H10	563,691	10,400,200	SH	DEFINED	1,2,5,6,7,8,11

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HEWITT ASSOCS INC	COM	42822Q10	67,092	2,254,442	SH	DEFINED	1,2,5,6,7,8,10
HEWLETT PACKARD CO	COM	42823610	3,731,995	116,406,582	SH	DEFINED	1,2,5,6,7,8,10
HEXCEL CORP NEW	COM	42829110	15,714	2,391,846	SH	DEFINED	1,2,5,6
HFF INC	CL A	40418F10	24	12,100	SH	DEFINED	1
HHGREGG INC	COM	42833L10	3,728	263,484	SH	DEFINED	1,2,6
HI / FN INC	COM	42835810	89	22,412	SH	DEFINED	1
HIBBETT SPORTS INC	COM	42856710	10,130	527,055	SH	DEFINED	1,2,5,6
HICKORY TECH CORP	COM	42906010	76	14,057	SH	DEFINED	1
HIGHWOODS PPTYS INC	COM	43128410	60,269	2,813,690	SH	DEFINED	1,2,3,5,6
HILL INTERNATIONAL I	COM	43146610	1,271	418,224	SH	DEFINED	1,2,5,6
HILL ROM HLDGS INC	COM	43147510	22,250	2,249,712	SH	DEFINED	1,2,5,6,7,8,10
HILLENBRAND INC	COM	43157110	13,274	829,090	SH	DEFINED	1,2,5,6,7,10
HILLTOP HOLDINGS INC	COM	43274810	10,499	921,003	SH	DEFINED	1,2,3,5,6
HIMAX TECHNOLOGIES I	SPONSORED	43289P10	40	14,337	SH	DEFINED	2
HITACHI LIMITED	ADR 10 COM	43357850	216	7,851	SH	DEFINED	1
HITTITE MICROWAVE CO	COM	43365Y10	11,041	353,879	SH	DEFINED	1,2,5,6
HLTH CORPORATION	COM	40422Y10	12,987	1,254,799	SH	DEFINED	1,2,5,6,8,10,11
HMS HLDGS CORP	COM	40425J10	16,428	499,329	SH	DEFINED	1,2,5,6
HNI CORP	COM	40425110	13,997	1,345,891	SH	DEFINED	1,2,5,6
HOKU SCIENTIFIC INC	COM	43471210	42	16,600	SH	DEFINED	1
HOLLIS-EDEN PHARMACE	COM	43590210	11	23,507	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	19,566	922,908	SH	DEFINED	1,2,5,6,10
HOLLYWOOD MEDIA CORP	COM	43623310	10	11,519	SH	DEFINED	1
HOLOGIC INC	FRNT 2.00	436440AA	853	1,250,000	SH	DEFINED	1
HOLOGIC INC	COM	43644010	77,889	5,950,248	SH	DEFINED	1,2,5,6,7,8,10,11
HOME BANCSHARES INC	COM	43689320	5,316	266,202	SH	DEFINED	1,2,5,6
HOME DEPOT INC	COM	43707610	1,481,237	62,870,821	SH	DEFINED	1,2,5,6,7,8,10,11
HOME DIAGNOSTICS INC	COM	43708010	57	10,040	SH	DEFINED	1
HOME FED BANCORP INC	COM	43710G10	810	92,751	SH	DEFINED	1,2
HOME PROPERTIES INC	COM	43730610	40,306	1,315,042	SH	DEFINED	1,2,3,5
HONDA MOTOR LTD	AMERN SHS	43812830	1,319	55,653	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	2,249,938	80,758,737	SH	DEFINED	1,2,5,6,7,8,10,11
HOOKER FURNITURE COR	COM	43903810	1,801	213,439	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	31	68,456	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	10,447	1,248,194	SH	DEFINED	1,2,5
HORIZON FINL CORP WA	COM	44041F10	19	10,677	SH	DEFINED	1,2
HORIZON LINES INC	COM	44044K10	1,658	547,185	SH	DEFINED	1,2,5

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HORMEL FOODS CORP	COM	44045210	73,449	2,316,269	SH	DEFINED 1,2,5,6,7,8,10,11
HORNBECK OFFSHORE SV	COM	44054310	7,969	522,896	SH	DEFINED 1,2,5,6
HORSEHEAD HLDG CORP	COM	44069430	3,710	674,593	SH	DEFINED 1,2
HOSPIRA INC	COM	44106010	167,170	5,417,043	SH	DEFINED 1,2,5,6,7,8,10,11
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	42,893	3,574,410	SH	DEFINED 1,2,3,5,6,7,8,10,11
HOST HOTELS & RESORT	COM	44107P10	109,198	27,856,631	SH	DEFINED 1,2,3,5,6,7,8,10,11
HOT TOPIC INC	COM	44133910	11,452	1,023,378	SH	DEFINED 1,2,5
HOUSTON AMERN ENERGY	COM	44183U10	379	203,880	SH	DEFINED 1,2
HOUSTON WIRE & CABLE	COM	44244K10	3,752	484,165	SH	DEFINED 1,2,6
HOVNANIAN ENTERPRISE	CL A	44248720	1,398	896,195	SH	DEFINED 1,2,5
HQ SUSTAINABLE MARIT	COM NEW	40426A20	579	75,656	SH	DEFINED 1,2

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HRPT PPTYS TR	COM SH BEN	40426W10	25,606	8,027,028	SH	DEFINED	1,2,3,5,6,7,10
HSBC HLDGS PLC	SPON ADR N	40428040	2,890	102,393	SH	DEFINED	1,2
HSN INC	COM	40430310	3,230	628,407	SH	DEFINED	1,2,5,6,7,10
HSW INTERNATIONAL IN	COM	40431N10	56	338,585	SH	DEFINED	1,2
HUANENG PWR INTL INC	SPON ADR H	44330410	218	8,108	SH	DEFINED	1,6
HUB GROUP INC	CL A	44332010	13,028	766,368	SH	DEFINED	1,2,5,6
HUBBELL INC	CL B	44351020	29,850	1,107,181	SH	DEFINED	1,2,5,6,7,10
HUDSON CITY BANCORP	COM	44368310	255,460	21,852,825	SH	DEFINED	1,2,5,6,7,8,10,1
HUDSON HIGHLAND GROU	COM	44379210	1,104	994,486	SH	DEFINED	1,2,6
HUGHES COMMUNICATION	COM	44439810	1,448	120,326	SH	DEFINED	1,2,5,6
HUGOTON RTY TR TEX	UNIT BEN I	44471710	470	49,183	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE	COM	44490310	2,388	2,877,242	SH	DEFINED	1,2,5,6
HUMANA INC	COM	44485910	155,968	5,980,363	SH	DEFINED	1,2,5,6,7,8,10,1
HUNT J B TRANS SVCS	COM	44565810	50,856	2,109,343	SH	DEFINED	1,2,5,6,7,8,10,1
HUNTINGTON BANCSHARE	COM	44615010	30,306	18,256,752	SH	DEFINED	1,2,5,6,7,8,10,1
HUNTSMAN CORP	COM	44701110	6,291	2,009,833	SH	DEFINED	1,2,5,8,10
HURCO COMPANIES INC	COM	44732410	1,231	115,819	SH	DEFINED	1,2
HURON CONSULTING GRO	COM	44746210	16,187	381,488	SH	DEFINED	1,2,5,6
HUTCHINSON TECHNOLOG	COM	44840710	1,579	607,477	SH	DEFINED	1,2,5
HYPERCOM CORP	COM	44913M10	834	868,812	SH	DEFINED	1,2
HYTHIAM INC	COM	44919F10	8	26,772	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	2,144	271,352	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM PAR \$.	44919P50	40,860	2,682,887	SH	DEFINED	1,2,5,6,7,8,10,1
IBASIS INC	COM NEW	45073220	328	488,926	SH	DEFINED	1,2
IBERIABANK CORP	COM	45082810	23,063	502,017	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	38	41,210	SH	DEFINED	1,2
ICF INTL INC	COM	44925C10	2,273	98,956	SH	DEFINED	1,2,6
ICICI BK LTD	ADR	45104G10	14,368	1,081,121	SH	DEFINED	1,2,5,6,7,8,12
ICO GLOBAL COMM HLDG	CL A	44930K10	582	1,663,748	SH	DEFINED	1,2,6
ICO INC NEW	COM	44929310	890	431,987	SH	DEFINED	1,2
ICON PUB LTD CO	SPONSORED	45103T10	749	46,408	SH	DEFINED	5
ICONIX BRAND GROUP I	COM	45105510	11,167	1,261,773	SH	DEFINED	1,2,5,6
ICT GROUP INC	COM	44929Y10	773	138,793	SH	DEFINED	1,2
ICU MED INC	COM	44930G10	8,191	255,006	SH	DEFINED	1,2,5,6

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ICX TECHNOLOGIES INC	COM	44934T10	797	196,786	SH	DEFINED 1,2,6
IDACORP INC	COM	45110710	37,142	1,589,964	SH	DEFINED 1,2,5
IDENIX PHARMACEUTICA	COM	45166R20	1,529	496,515	SH	DEFINED 1,2,6
IDERA PHARMACEUTICAL	COM NEW	45168K30	2,024	312,752	SH	DEFINED 1,2
IDEX CORP	COM	45167R10	35,626	1,628,967	SH	DEFINED 1,2,5,6,10
IDEXX LABS INC	COM	45168D10	45,736	1,322,615	SH	DEFINED 1,2,5,6,10
IDT CORP	CL B NEW	44894750	294	253,335	SH	DEFINED 1
I-FLOW CORP	COM NEW	44952030	1,347	369,087	SH	DEFINED 1,2
IGATE CORP	COM	45169U10	1,653	510,166	SH	DEFINED 1,2,6
IGO INC	COM	44959310	15	26,437	SH	DEFINED 1
IHS INC	CL A	45173410	26,269	637,911	SH	DEFINED 1,2,5,10
II VI INC	COM	90210410	8,438	491,169	SH	DEFINED 1,2,5,6
IKANOS COMMUNICATION	COM	45173E10	17	12,200	SH	DEFINED 1
ILLINOIS TOOL WKS IN	COM	45230810	398,795	12,926,894	SH	DEFINED 1,2,5,6,7,8,10,1

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ILLUMINA INC	COM	45232710	69,963	1,878,696	SH	DEFINED	1,2,5,6,7,8,10,11
I-MANY INC	COM	44973Q10	6	25,061	SH	DEFINED	1
IMATION CORP	COM	45245A10	8,480	1,108,483	SH	DEFINED	1,2,5
IMERGENT INC	COM	45247Q10	53	11,746	SH	DEFINED	1,5
IMMERSSION CORP	COM	45252110	1,398	477,195	SH	DEFINED	1,2,5
IMMTECH PHARMACEUTIC	COM	45251910	3	12,014	SH	DEFINED	1
IMMUCOR INC	COM	45252610	49,546	1,970,016	SH	DEFINED	1,2,5,6
IMMUNOGEN INC	COM	45253H10	5,944	837,125	SH	DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	902	939,149	SH	DEFINED	1,2,5
IMPERIAL OIL LTD	COM NEW	45303840	1,039	28,819	SH	DEFINED	1
IMPERIAL SUGAR CO NE	COM NEW	45309620	1,360	189,143	SH	DEFINED	1,2
IMS HEALTH INC	COM	44993410	79,402	6,367,424	SH	DEFINED	1,2,5,6,7,8,10,11
INCYTE CORP	COM	45337C10	3,457	1,477,270	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	487	97,297	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	4,956	336,002	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	106	45,158	SH	DEFINED	1
INERGY HLDGS L P	COM	45661Q10	308	10,130	SH	DEFINED	1,2
INERGY L P	UNIT LTD P	45661510	1,241	56,594	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	26	22,670	SH	DEFINED	1
INFINERA CORPORATION	COM	45667G10	13,195	1,783,086	SH	DEFINED	1,2,5,6
INFINITY PHARMACEUTI	COM	45665G30	85	10,332	SH	DEFINED	1
INFINITY PPTY & CAS	COM	45665Q10	10,876	320,546	SH	DEFINED	1,2,5
INFOCUS CORP	COM	45665B10	22	37,478	SH	DEFINED	1
INFOGROUP INC	COM	45670G10	4,777	1,148,202	SH	DEFINED	1,2,5
INFORMATICA CORP	COM	45666Q10	24,314	1,833,609	SH	DEFINED	1,2,5,6
INFOSPACE INC	COM NEW	45678T20	4,741	911,663	SH	DEFINED	1,2,5,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	39,278	1,474,944	SH	DEFINED	1,2,4,5,6,8
ING GROEP N V	SPONSORED	45683710	334	61,337	SH	DEFINED	1
INGERSOLL-RAND COMPA	CL A	G4776G10	126,885	9,194,574	SH	DEFINED	1,2,5,6,7,8,10,11
INGLES MKTS INC	CL A	45703010	3,871	259,268	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	64,312	5,087,963	SH	DEFINED	1,2,5,6,7,8,10

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INLAND REAL ESTATE C	COM NEW	45746120	14,847	2,094,092	SH	DEFINED	1,2,3,5
INNERWORKINGS INC	COM	45773Y10	2,247	525,018	SH	DEFINED	1,2,5,6
INNODATA ISOGEN INC	COM NEW	45764220	47	13,422	SH	DEFINED	1
INNOPHOS HOLDINGS IN	COM	45774N10	4,200	372,300	SH	DEFINED	1,2,5
INNOSPEC INC	COM	45768S10	1,426	378,325	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	10	10,328	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	104	24,845	SH	DEFINED	1
INSIGHT ENTERPRISES	COM	45765U10	3,312	1,082,432	SH	DEFINED	1,2,5
INSITE VISION INC	COM	45766010	6	29,451	SH	DEFINED	1
INSITUFORM TECHNOLOG	CL A	45766710	12,536	801,524	SH	DEFINED	1,2,5
INSMED INC	COM NEW	45766920	159	159,074	SH	DEFINED	1,5
INSPIRE PHARMACEUTIC	COM	45773310	2,943	724,805	SH	DEFINED	1,2,5
INSTEEL INDUSTRIES I	COM	45774W10	3,212	461,504	SH	DEFINED	1,2,5
INSULET CORP	COM	45784P10	1,315	320,685	SH	DEFINED	1,2,5,6
INTEGRA BK CORP	COM	45814P10	803	424,996	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	8,847	357,906	SH	DEFINED	1,2,5,6
INTEGRAL SYS INC MD	COM	45810H10	2,576	299,535	SH	DEFINED	1,2,6

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INTEGRATED DEVICE TE	COM	45811810	15,730	3,457,045	SH	DEFINED	1,2,5,6,10
INTEGRATED ELECTRICA	COM	45811E30	1,392	152,606	SH	DEFINED	1,2,5
INTEGRATED SILICON S	COM	45812P10	30	19,649	SH	DEFINED	1
INTEGRYS ENERGY GROU	COM	45822P10	99,534	3,822,363	SH	DEFINED	1,2,5,6,7,8,1
INTEL CORP	SDCV 2.95	458140AD	408	500,000	SH	DEFINED	1
INTEL CORP	COM	45814010	2,968,624	197,513,256	SH	DEFINED	1,2,5,6,7,8,1
INTELLON CORP	COM	45816W50	50	22,900	SH	DEFINED	1
INTER PARFUMS INC	COM	45833410	1,419	243,341	SH	DEFINED	1,2,6
INTERACTIVE BROKERS	COM	45841N10	14,158	877,720	SH	DEFINED	1,2,5,6
INTERACTIVE DATA COR	COM	45840J10	17,043	685,553	SH	DEFINED	1,2,5
INTERACTIVE INTELLIG	COM	45839M10	1,809	199,714	SH	DEFINED	1,2,5
INTERCONTINENTAL HTL	SPONS ADR	45857P30	124	16,384	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	185,778	2,494,666	SH	DEFINED	1,2,5,6,7,8,1
INTERDIGITAL INC	COM	45867G10	27,906	1,080,772	SH	DEFINED	1,2,5,6
INTERFACE INC	CL A	45866510	3,168	1,059,516	SH	DEFINED	1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	3	12,342	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	5,031	596,742	SH	DEFINED	1,2,5
INTERMEC INC	COM	45878610	11,804	1,134,999	SH	DEFINED	1,2,5,6
INTERMUNE INC	COM	45884X10	11,058	672,627	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	3,306	1,229,142	SH	DEFINED	1,2,5
INTERNATIONAL ASSETS	COM	45902810	1,184	116,187	SH	DEFINED	1,2
INTERNATIONAL BANC SH	COM	45904410	13,849	1,775,569	SH	DEFINED	1,2,5,6
INTERNATIONAL BUSINE	COM	45920010	6,700,709	69,157,905	SH	DEFINED	1,2,5,6,7,8,1
INTERNATIONAL COAL G	COM	45928H10	3,711	2,305,244	SH	DEFINED	1,2,5,6
INTERNATIONAL FLAVOR	COM	45950610	84,774	2,783,114	SH	DEFINED	1,2,5,6,7,8,1
INTERNATIONAL GAME T	DBCV 2.60	459902AP	242	250,000	SH	DEFINED	1
INTERNATIONAL GAME T	COM	45990210	86,374	9,368,167	SH	DEFINED	1,2,5,6,7,8,1
INTERNATIONAL RECTIF	COM	46025410	20,669	1,529,918	SH	DEFINED	1,2,5,6,10

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INTERNATIONAL SHIPHO	COM NEW	46032120	1,645	83,654	SH	DEFINED 1,2
INTERNATIONAL SPEEDW	CL A	46033520	13,202	598,443	SH	DEFINED 1,2,5,7,10
INTERNET BRANDS INC	COM CLASS	46060810	1,973	336,064	SH	DEFINED 1,2,6
INTERNET CAP GROUP I	COM NEW	46059C20	2,779	689,587	SH	DEFINED 1,2,6
INTERPUBLIC GROUP CO	COM	46069010	69,104	16,772,728	SH	DEFINED 1,2,5,6,7,8,10,1
INTERSIL CORP	CL A	46069S10	30,192	2,625,382	SH	DEFINED 1,2,5,6,10
INTERVAL LEISURE GRO	COM	46113M10	3,329	628,105	SH	DEFINED 1,2,5,6,7,10
INTEVAC INC	COM	46114810	2,135	409,724	SH	DEFINED 1,2,5
INTL PAPER CO	COM	46014610	259,488	36,859,067	SH	DEFINED 1,2,5,6,7,8,10,1
INTREPID POTASH INC	COM	46121Y10	7,385	400,260	SH	DEFINED 1,2,5,6,10
INTUIT	COM	46120210	290,133	10,745,679	SH	DEFINED 1,2,5,6,7,8,10,1
INTUITIVE SURGICAL I	COM NEW	46120E60	121,554	1,274,681	SH	DEFINED 1,2,5,6,7,8,10,1
INVACARE CORP	COM	46120310	16,822	1,049,399	SH	DEFINED 1,2,5
INVENTIV HEALTH INC	COM	46122E10	5,077	622,167	SH	DEFINED 1,2,5,6
INVERNESS MED INNOVA	COM	46126P10	24,161	907,288	SH	DEFINED 1,2,5,6,10
INVESCO LTD	SHS	G491BT10	215,180	15,525,224	SH	DEFINED 1,2,5,6,7,8,10,1
INVESTMENT TECHNOLOG	COM	46145F10	16,436	644,058	SH	DEFINED 1,2,5,6,10
INVESTORS BANCORP IN	COM	46146P10	7,149	844,094	SH	DEFINED 1,2,5,6
INVESTORS REAL ESTAT	SH BEN INT	46173010	11,238	1,139,746	SH	DEFINED 1,2,3,5
ION GEOPHYSICAL CORP	COM	46204410	2,718	1,742,473	SH	DEFINED 1,2,5,6

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IOWA TELECOMM SERVIC	COM	46259420	7,025	612,981	SH	DEFINED	1,2,5
IPASS INC	COM	46261V10	52	51,808	SH	DEFINED	1
IPC HLDGS LTD	ORD	G4933P10	28,705	1,061,580	SH	DEFINED	1,2,5
IPC THE HOSPITALIST	COM	44984A10	2,206	115,852	SH	DEFINED	1,2,6
IPCS INC	COM NEW	44980Y30	2,994	308,382	SH	DEFINED	1,2,5,6
IPG PHOTONICS CORP	COM	44980X10	2,697	320,281	SH	DEFINED	1,2,5,6
IRELAND BK	SPONSORED	46267Q10	66	24,960	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	3,713	322,043	SH	DEFINED	1,2,6
IROBOT CORP	COM	46272610	2,156	283,628	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	132,520	5,977,430	SH	DEFINED	1,2,5,6,7,8,10,1
IRSA INVERSIONES Y R	GLOBL DEP	45004720	56	14,224	SH	DEFINED	1,2
IRWIN FINL CORP	COM	46411910	80	41,214	SH	DEFINED	1
ISHARES INC	MSCI BRAZI	46428640	2,391	63,411	SH	DEFINED	7
ISHARES INC	MSCI CDA I	46428650	4,447	270,200	SH	DEFINED	2
ISHARES INC	MSCI UTD K	46428669	4,178	398,697	SH	DEFINED	1
ISHARES INC	MSCI TAIWA	46428673	7,096	879,318	SH	DEFINED	1,6,10
ISHARES INC	MSCI S KOR	46428677	16,367	575,095	SH	DEFINED	1,5,6,10
ISHARES INC	MSCI MALAY	46428683	317	45,301	SH	DEFINED	6
ISHARES TR	BARCLYS TI	46428717	15,084	146,800	SH	DEFINED	2
ISHARES TR	S&P 500 IN	46428720	50,239	630,984	SH	DEFINED	2,6
ISHARES TR	MSCI EMERG	46428723	7,985	321,865	SH	DEFINED	1,10
ISHARES TR	IBOXX INV	46428724	5,798	61,600	SH	DEFINED	2
ISHARES TR	S&P/TOPIX	46428738	338	9,900	SH	DEFINED	1
ISHARES TR	MSCI EAFE	46428746	51,562	1,371,696	SH	DEFINED	1,2,6
ISHARES TR	S&P MIDCAP	46428750	3,806	78,200	SH	DEFINED	2

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ISHARES TR	RUSSELL100	46428759	8,647	212,193	SH	DEFINED 2
ISHARES TR	RUSSELL 20	46428765	479	11,381	SH	DEFINED 1
ISHARES TR	S&P SMLCAP	46428780	19,691	541,100	SH	DEFINED 1,2
ISHARES TR	BARCLYS 1-	46428864	5,489	55,500	SH	DEFINED 2
ISILON SYS INC	COM	46432L10	758	344,741	SH	DEFINED 1,2,6
ISIS PHARMACEUTICALS	COM	46433010	50,143	3,340,658	SH	DEFINED 1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	1,734	327,845	SH	DEFINED 1,2,5,6
ISOLAGEN INC	COM	46488N10	6	34,474	SH	DEFINED 1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	42	23,832	SH	DEFINED 1
ISTAR FINL INC	COM	45031U10	4,565	1,624,575	SH	DEFINED 1,2,5,10
ITC HLDGS CORP	COM	46568510	40,001	917,023	SH	DEFINED 1,2,5,6
ITRON INC	COM	46574110	33,266	702,563	SH	DEFINED 1,2,5,6,10
ITT CORP NEW	COM	45091110	230,009	5,978,922	SH	DEFINED 1,2,5,6,7,8,1
ITT EDUCATIONAL SERV	COM	45068B10	111,950	922,005	SH	DEFINED 1,2,5,6,7,8,1
ITURAN LOCATION AND	SHS	M6158M10	127	16,667	SH	DEFINED 1
IXIA	COM	45071R10	3,941	762,366	SH	DEFINED 1,2,5,6
IXYS CORP	COM	46600W10	3,823	474,334	SH	DEFINED 1,2,5
J & J SNACK FOODS CO	COM	46603210	12,897	371,769	SH	DEFINED 1,2,5
J CREW GROUP INC	COM	46612H40	22,845	1,733,273	SH	DEFINED 1,2,5,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	22,184	1,013,415	SH	DEFINED 1,2,5,6
JABIL CIRCUIT INC	COM	46631310	54,514	9,804,705	SH	DEFINED 1,2,5,6,8,10,
JACK IN THE BOX INC	COM	46636710	30,072	1,291,212	SH	DEFINED 1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	3,794	726,875	SH	DEFINED 1,2,5

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JACO ELECTRS INC	COM	46978310	8	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	150,875	3,902,608	SH	DEFINED	1,2,5,6,7,8,10
JAKKS PAC INC	COM	47012E10	9,648	781,227	SH	DEFINED	1,2,5
JAMBA INC	COM	47023A10	5	11,201	SH	DEFINED	1
JAMES RIVER COAL CO	COM NEW	47035520	5,680	460,300	SH	DEFINED	1,2,5,6
JANUS CAP GROUP INC	COM	47102X10	39,070	5,875,189	SH	DEFINED	1,2,5,6,8,10,13
JARDEN CORP	COM	47110910	11,400	899,744	SH	DEFINED	1,2,5,6,7,10
JAVELIN PHARMACEUTIC	COM	47189410	906	629,433	SH	DEFINED	1,2
JAZZ PHARMACEUTICALS	COM	47214710	78	88,176	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	8,450	731,570	SH	DEFINED	1,2,5
JDS UNIPHASE CORP	COM PAR \$0	46612J50	23,500	7,230,900	SH	DEFINED	1,2,5,6,8,10,13
JEFFERIES GROUP INC	COM	47231910	34,687	2,513,577	SH	DEFINED	1,2,5,6,10
JER INVT TR INC	COM NEW	46614H40	38	58,078	SH	DEFINED	1,2
JETBLUE AIRWAYS CORP	COM	47714310	18,913	5,181,570	SH	DEFINED	1,2,5,6
JMP GROUP INC	COM	46629U10	70	14,500	SH	DEFINED	1
JO-ANN STORES INC	COM	47758P30	11,478	702,471	SH	DEFINED	1,2,5
JOES JEANS INC	COM	47777N10	18	51,239	SH	DEFINED	1
JOHN BEAN TECHNOLOGI	COM	47783910	11,386	1,088,512	SH	DEFINED	1,2,5,6,7,10
JOHNSON & JOHNSON	COM	47816010	7,190,211	136,696,030	SH	DEFINED	1,2,5,6,7,8,10,13
JOHNSON CTLS INC	COM	47836610	232,335	19,361,226	SH	DEFINED	1,2,5,6,7,8,10,13
JONES APPAREL GROUP	COM	48007410	5,071	1,201,689	SH	DEFINED	1,2,5,6,7,8,10,13
JONES LANG LASALLE I	COM	48020Q10	17,442	749,857	SH	DEFINED	1,2,5,6,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANA
JONES SODA CO	COM	48023P10	25	27,800	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	10,461	376,154	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	643	857,865	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	77,547	3,640,684	SH	DEFINED	1,2,5,6,7,8,10,13
JPMORGAN CHASE & CO	COM	46625H10	4,001,075	150,529,527	SH	DEFINED	1,2,5,6,7,8,10,13
JUNIPER NETWORKS INC	COM	48203R10	253,985	16,876,095	SH	DEFINED	1,2,5,6,7,8,10,13
K FED BANCORP	COM	48246S10	98	12,400	SH	DEFINED	1
K SEA TRANSN PARTNER	COM	48268Y10	236	13,337	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	2,521	41,555	SH	DEFINED	1,2,5
K V PHARMACEUTICAL C	CL A	48274020	955	578,552	SH	DEFINED	1,2,5,6
K12 INC	COM	48273U10	1,464	105,327	SH	DEFINED	1,2,6
KADANT INC	COM	48282T10	4,204	364,896	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	7,562	327,097	SH	DEFINED	1,2,5
KAMAN CORP	COM	48354810	7,149	570,063	SH	DEFINED	1,2,5
KANSAS CITY LIFE INS	COM	48483610	3,975	110,868	SH	DEFINED	1,2,5
KANSAS CITY SOUTHERN	COM NEW	48517030	22,480	1,768,710	SH	DEFINED	1,2,5,6,10
KAPSTONE PAPER & PAC	COM	48562P10	589	239,326	SH	DEFINED	1,2
KAYDON CORP	COM	48658710	20,583	753,117	SH	DEFINED	1,2,5
KAYNE ANDERSON ENERG	COM	48660Q10	1,800	192,746	SH	DEFINED	1,2
KB FINANCIAL GROUP I	SPONSORED	48241A10	2,575	106,202	SH	DEFINED	1,2,6
KB HOME	COM	48666K10	56,249	4,267,749	SH	DEFINED	1,2,5,6,10,13
KBR INC	COM	48242W10	52,411	3,795,118	SH	DEFINED	1,2,5,6,7,8,10,13
KBW INC	COM	48242310	10,439	512,951	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	4,611	440,010	SH	DEFINED	1,2,5
KEITHLEY INSTRS INC	COM	48758410	106	31,186	SH	DEFINED	1
KELLOGG CO	COM	48783610	308,008	8,408,626	SH	DEFINED	1,2,5,6,7,8,10,13

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KELLY SVCS INC	CL A	48815220	6,926	860,412	SH	DEFINED	1,2,5
KENDLE INTERNATIONAL	COM	48880L10	5,105	243,565	SH	DEFINED	1,2,5,6
KENEXA CORP	COM	48887910	2,480	460,189	SH	DEFINED	1,2,5,6
KENNAMETAL INC	COM	48917010	22,893	1,412,276	SH	DEFINED	1,2,5,6,10
KENSEY NASH CORP	COM	49005710	4,013	188,746	SH	DEFINED	1,2,6
KERYX BIOPHARMACEUTI	COM	49251510	6	46,674	SH	DEFINED	1
KEY ENERGY SVCS INC	COM	49291410	4,097	1,422,498	SH	DEFINED	1,2,5,6,7,10
KEY TECHNOLOGY INC	COM	49314310	602	68,386	SH	DEFINED	1,2
KEYCORP NEW	COM	49326710	165,232	20,995,173	SH	DEFINED	1,2,5,6,7,8,10
KEYNOTE SYS INC	COM	49330810	1,922	242,358	SH	DEFINED	1,2
KFORCE INC	COM	49373210	5,152	732,824	SH	DEFINED	1,2,5,6
KILROY RLTY CORP	COM	49427F10	16,001	930,822	SH	DEFINED	1,2,3,5,6,10
KIMBALL INTL INC	CL B	49427410	4,485	683,719	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	673,359	14,603,317	SH	DEFINED	1,2,5,6,7,8,10
KIMCO REALTY CORP	COM	49446R10	92,323	12,115,847	SH	DEFINED	1,2,3,5,6,7,8,
KINDER MORGAN ENERGY UT LTD PAR		49455010	8,627	184,663	SH	DEFINED	1,2,8
KINDER MORGAN MANAGE	SHS	49455U10	16,216	397,834	SH	DEFINED	1,2,5,6,7,8,10
KINDRED HEALTHCARE I	COM	49458010	14,793	989,507	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	29,221	1,383,563	SH	DEFINED	1,2,5,6,7,8,10

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KING PHARMACEUTICALS	COM	49558210	78,518	11,105,809	SH	DEFINED	1,2,5,6,7,8,10
KINROSS GOLD CORP	COM NO PAR	49690240	862	48,262	SH	DEFINED	1,5,13
KIRBY CORP	COM	49726610	19,772	742,197	SH	DEFINED	1,2,5,6,10
KIRKLANDS INC	COM	49749810	111	22,809	SH	DEFINED	1
KITE RLTY GROUP TR	COM	49803T10	2,586	1,055,680	SH	DEFINED	1,2,3
KKR FINANCIAL HLDGS	COM	48248A30	192	217,736	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	108,357	5,417,836	SH	DEFINED	1,2,5,6,7,8,10
KNIGHT CAPITAL GROUP	CL A	49900510	67,512	4,580,171	SH	DEFINED	1,2,5,7,8,13
KNIGHT TRANSN INC	COM	49906410	16,415	1,082,761	SH	DEFINED	1,2,5,6
KNIGHTSBRIDGE TANKER	ORD	G5299G10	4,358	299,510	SH	DEFINED	1,2,5
KNOLL INC	COM NEW	49890420	6,228	1,016,006	SH	DEFINED	1,2,5
KNOLOGY INC	COM	49918380	2,336	567,005	SH	DEFINED	1,2,5,6
KNOT INC	COM	49918410	4,319	526,738	SH	DEFINED	1,2,5,6
KODIAK OIL & GAS COR	COM	50015Q10	20	56,500	SH	DEFINED	1
KOHLBERG CAPITAL COR	COM	50023310	898	293,460	SH	DEFINED	1,2
KOHL'S CORP	COM	50025510	418,101	9,879,524	SH	DEFINED	1,2,5,6,7,8,10
KONINKLIJKE PHILIPS	NY REG SH	50047230	883	59,398	SH	DEFINED	1,2
KOPIN CORP	COM	50060010	2,897	1,248,598	SH	DEFINED	1,2,5
KOPPERS HOLDINGS INC	COM	50060P10	5,757	396,464	SH	DEFINED	1,2,5,6
KOREA ELECTRIC PWR	SPONSORED	50063110	2,740	299,406	SH	DEFINED	1,2,6
KORN FERRY INTL	COM NEW	50064320	12,843	1,417,578	SH	DEFINED	1,2,5,6
KOWABUNGA INC	COM	50074710	12	65,900	SH	DEFINED	1
KRAFT FOODS INC	CL A	50075N10	1,614,562	72,434,345	SH	DEFINED	1,2,5,6,7,8,10
KRATOS DEFENSE & SEC	COM	50077B10	42	53,592	SH	DEFINED	1
KRISPY KREME DOUGHNU	COM	50101410	1,513	945,662	SH	DEFINED	1,2,6
KROGER CO	COM	50104410	514,759	24,258,181	SH	DEFINED	1,2,5,6,7,8,10
KRONOS WORLDWIDE INC	COM	50105F10	113	14,674	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	4,362	510,748	SH	DEFINED	1,2,5
KT CORP	SPONSORED	48268K10	718	52,101	SH	DEFINED	1,2,5

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KUBOTA CORP	ADR	50117320	341	12,275	SH	DEFINED	1
KULICKE & SOFFA INDS	COM	50124210	3,156	1,204,538	SH	DEFINED	1,2,6
KVH INDS INC	COM	48273810	77	15,405	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	475	7,094	SH	DEFINED	1,2
L-1 IDENTITY SOLUTIO	COM	50212A10	7,185	1,406,112	SH	DEFINED	1,2,5,6
L-3 COMMUNICATIONS C	DEBT 3.00	502413AW	193	200,000	SH	DEFINED	1
L-3 COMMUNICATIONS H	COM	50242410	251,962	3,716,254	SH	DEFINED	1,2,5,6,7,8,10
LA BARGE INC	COM	50247010	1,347	160,894	SH	DEFINED	1,2
LA JOLLA PHARMACEUTI	COM NEW	50345930	9	47,641	SH	DEFINED	1
LA Z BOY INC	COM	50533610	1,193	954,720	SH	DEFINED	1,2,5
LABORATORY CORP AMER	COM NEW	50540R40	218,874	3,742,084	SH	DEFINED	1,2,5,6,7,8,10
LABRANCHE & CO INC	COM	50544710	5,866	1,568,486	SH	DEFINED	1,2,5,6
LACLEDE GROUP INC	COM	50559710	21,433	549,848	SH	DEFINED	1,2,5
LADENBURG THALMAN FI	COM	50575Q10	795	1,499,888	SH	DEFINED	1,2
LADISH INC	COM NEW	50575420	2,042	281,272	SH	DEFINED	1,2,5
LAKELAND BANCORP INC	COM	51163710	3,387	421,767	SH	DEFINED	1,2,5

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LAKELAND FINL CORP	COM	51165610	4,876	254,103	SH	DEFINED	1,2
LAKES ENTMNT INC	COM	51206P10	127	59,397	SH	DEFINED	1,5
LAM RESEARCH CORP	COM	51280710	73,874	3,244,335	SH	DEFINED	1,2,5,6,7,8,10,12
LAMAR ADVERTISING CO	CL A	51281510	15,762	1,616,593	SH	DEFINED	1,2,5,6,8,10,12
LAN AIRLINES S A	SPONSORED	50172310	15,403	1,842,495	SH	DEFINED	1,2,5,6,7
LANCASTER COLONY COR	COM	51384710	23,478	565,998	SH	DEFINED	1,2,5
LANCE INC	COM	51460610	12,222	587,009	SH	DEFINED	1,2,5,6
LANDAUER INC	COM	51476K10	11,037	217,788	SH	DEFINED	1,2,5,6
LANDEC CORP	COM	51476610	1,974	354,317	SH	DEFINED	1,2
LANDRYS RESTAURANTS	COM	51508L10	1,275	244,334	SH	DEFINED	1,2,5
LANDSTAR SYS INC	COM	51509810	36,175	1,080,820	SH	DEFINED	1,2,5,6,10
LAS VEGAS SANDS CORP	COM	51783410	9,090	3,019,938	SH	DEFINED	1,2,5,6,7,8,10,12
LASALLE HOTEL PPTYS	COM SH BEN	51794210	8,726	1,494,180	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	26	10,671	SH	DEFINED	1
LATTICE SEMICONDUCTO	COM	51841510	2,960	2,145,165	SH	DEFINED	1,2,5,6
LAUDER ESTEE COS INC	CL A	51843910	91,548	3,713,913	SH	DEFINED	1,2,5,6,7,8,10,12
LAWSON PRODS INC	COM	52077610	1,210	99,416	SH	DEFINED	1,2,5
LAWSON SOFTWARE INC	COM	52078P10	10,273	2,417,188	SH	DEFINED	1,2,5
LAYNE CHRISTENSEN CO	COM	52105010	6,716	417,893	SH	DEFINED	1,2,5,6
LAZARD LTD	SHS A	G5405010	21,708	738,372	SH	DEFINED	1,2,5,10
LCA-VISION INC	COM PAR \$.	50180330	111	38,193	SH	DEFINED	1
LEAP WIRELESS INTL I	COM NEW	52186330	20,677	592,979	SH	DEFINED	1,2,5,6,8,10
LEAPFROG ENTERPRISES	CL A	52186N10	740	536,005	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	1,293	1,724,497	SH	DEFINED	1,2,5,6,8
LEARNING TREE INTL I	COM	52201510	909	107,269	SH	DEFINED	1,2
LECG CORP	COM	52323410	1,132	445,654	SH	DEFINED	1,2,5
LECROY CORP	COM	52324W10	63	19,918	SH	DEFINED	1
LEE ENTERPRISES INC	COM	52376810	222	792,556	SH	DEFINED	1,2
LEGACY RESERVES LP	UNIT LP IN	52470730	139	15,174	SH	DEFINED	1,2
LEGG MASON INC	COM	52490110	99,474	6,256,213	SH	DEFINED	1,2,5,6,7,8,10,12
LEGGETT & PLATT INC	COM	52466010	116,398	8,960,572	SH	DEFINED	1,2,5,6,7,8,10,12
LENDER PROCESSING SV	COM	52602E10	75,562	2,468,550	SH	DEFINED	1,2,5,6,7,8,10,12

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LENNAR CORP	CL A	52605710	50,143	6,676,794	SH	DEFINED	1,2,5,6,8,10,12,
LENNOX INTL INC	COM	52610710	44,731	1,690,498	SH	DEFINED	1,2,5,10
LEUCADIA NATL CORP	COM	52728810	95,853	6,437,441	SH	DEFINED	1,2,5,6,7,8,10,1
LEVEL 3 COMMUNICATIO	COM	52729N10	19,787	21,508,040	SH	DEFINED	1,2,5,6,7,8,10,1
LEXICON PHARMACEUTIC	COM	52887210	1,282	1,176,550	SH	DEFINED	1,2,5,6
LEXINGTON REALTY TRU	COM	52904310	6,414	2,694,789	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	70,877	4,201,372	SH	DEFINED	1,2,5,6,7,8,10,1
LG DISPLAY CO LTD	SPONS ADR	50186V10	466	45,616	SH	DEFINED	1,2,6
LHC GROUP INC	COM	50187A10	6,356	285,276	SH	DEFINED	1,2,5,6
LIBBEY INC	COM	52989810	233	253,293	SH	DEFINED	1,2
LIBERTY GLOBAL INC	COM SER A	53055510	50,832	3,491,242	SH	DEFINED	1,2,5,6,7,8,10,1
LIBERTY GLOBAL INC	COM SER C	53055530	12,197	863,182	SH	DEFINED	1,2,5,6,7,8,10,1
LIBERTY MEDIA CORP N	INT COM SE	53071M10	29,608	10,209,619	SH	DEFINED	1,2,5,6,7,8,10,1

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LIBERTY MEDIA CORP N	CAP COM SE	53071M30	7,811	1,119,090	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY MEDIA CORP N	ENT COM SE	53071M50	193,611	9,704,802	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY MEDIA CORP N	DEB 3.12	530718AF	582	750,000	SH	DEFINED	1
LIBERTY PPTY TR	SH BEN INT	53117210	73,346	3,872,545	SH	DEFINED	1,2,3,5,6,7,8,
LIFE PARTNERS HOLDIN	COM	53215T10	2,713	159,049	SH	DEFINED	1,2,6
LIFE SCIENCES RESH I	COM	53216910	889	125,210	SH	DEFINED	1,2
LIFE TECHNOLOGIES CO	COM	53217V10	191,564	5,897,896	SH	DEFINED	1,2,5,6,7,8,10
LIFE TIME FITNESS IN	COM	53217R20	11,156	888,239	SH	DEFINED	1,2,5,6
LIFEPOINT HOSPITALS	NOTE 3.50	53219LAH	355	500,000	SH	DEFINED	1
LIFEPOINT HOSPITALS	COM	53219L10	26,192	1,255,612	SH	DEFINED	1,2,5,6,7,10
LIFEWAY FOODS INC	COM	53191410	448	55,943	SH	DEFINED	1,2
LIGAND PHARMACEUTICA	CL B	53220K20	5,154	1,729,596	SH	DEFINED	1,2,5,6
LIGHTPATH TECHNOLOGI	CL A NEW	53225780	6	10,072	SH	DEFINED	1,2
LILLY ELI & CO	COM	53245710	1,236,835	37,019,915	SH	DEFINED	1,2,5,6,7,8,10
LIME ENERGY CO	COM NEW	53261U20	71	18,800	SH	DEFINED	1
LIMELIGHT NETWORKS I	COM	53261M10	1,565	467,132	SH	DEFINED	1,2,6
LIMITED BRANDS INC	COM	53271610	86,407	9,931,839	SH	DEFINED	1,2,5,6,7,8,10
LIN TV CORP	CL A	53277410	743	663,579	SH	DEFINED	1,2
LINCARE HLDGS INC	COM	53279110	35,359	1,621,981	SH	DEFINED	1,2,5,6,7,8,10
LINCOLN EDL SVCS COR	COM	53353510	1,703	92,969	SH	DEFINED	1,2,6
LINCOLN ELEC HLDGS I	COM	53390010	27,028	852,886	SH	DEFINED	1,2,5,6,10
LINCOLN NATL CORP IN	COM	53418710	65,339	9,766,690	SH	DEFINED	1,2,5,6,7,8,10
LINDSAY CORP	COM	53555510	6,008	222,512	SH	DEFINED	1,2,5,6
LINEAR TECHNOLOGY CO	NOTE 3.00	535678AC	414	500,000	SH	DEFINED	1
LINEAR TECHNOLOGY CO	COM	53567810	169,356	7,369,701	SH	DEFINED	1,2,5,6,7,8,10
LINN ENERGY LLC	UNIT LTD L	53602010	2,204	147,896	SH	DEFINED	1,2
LIONBRIDGE TECHNOLOG	COM	53625210	48	48,648	SH	DEFINED	1,2
LIONS GATE ENTMTNT CO	COM NEW	53591920	179	35,466	SH	DEFINED	1,2,6
LIQUIDITY SERVICES I	COM	53635B10	1,678	240,070	SH	DEFINED	1,2,6
LITHIA MTRS INC	CL A	53679710	140	62,394	SH	DEFINED	1
LITTELFUSE INC	COM	53700810	5,850	532,296	SH	DEFINED	1,2,5,6
LIVE NATION INC	COM	53803410	4,086	1,530,287	SH	DEFINED	1,2,5,6
LIVEPERSON INC	COM	53814610	81	35,828	SH	DEFINED	1
LIVEWIRE MOBILE INC	COM	53837P10	7	51,117	SH	DEFINED	1
LIZ CLAIBORNE INC	COM	53932010	3,311	1,340,594	SH	DEFINED	1,2,5,6,10

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LKQ CORP	COM	50188920	39,640	2,777,830	SH	DEFINED	1,2,5,6,10
LLOYDS BANKING GROUP	SPONSORED	53943910	275	68,268	SH	DEFINED	1,2
LMI AEROSPACE INC	COM	50207910	942	130,164	SH	DEFINED	1,2,5
LOCKHEED MARTIN CORP	COM	53983010	5,167,699	74,861,642	SH	DEFINED	1,2,5,6,7,8,10
LODGENET INTERACTIVE	COM	54021110	37	23,074	SH	DEFINED	1
LODGIAN INC	COM PAR \$.	54021P40	644	306,779	SH	DEFINED	1,2
LOEWS CORP	COM	54042410	298,489	13,506,279	SH	DEFINED	1,2,5,6,7,8,10
LOGITECH INTL S A	SHS	H5043023	151	14,714	SH	DEFINED	1
LO-JACK CORP	COM	53945110	174	38,398	SH	DEFINED	1
LOOPNET INC	COM	54352430	3,610	593,792	SH	DEFINED	1,2,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MANA
LORAL SPACE & COMMUN	COM	54388110	4,619	216,233	SH	DEFINED 1,2,5
LORILLARD INC	COM	54414710	340,341	5,512,486	SH	DEFINED 1,2,5,6,7,8,10
LOUISIANA PAC CORP	COM	54634710	6,642	2,978,569	SH	DEFINED 1,2,5,6
LOWES COS INC	COM	54866110	2,056,103	112,663,177	SH	DEFINED 1,2,5,6,7,8,10
LSB INDS INC	COM	50216010	3,137	317,156	SH	DEFINED 1,2
LSI CORPORATION	COM	50216110	70,794	23,287,578	SH	DEFINED 1,2,5,6,7,8,10
LSI INDS INC	COM	50216C10	1,744	337,258	SH	DEFINED 1,2
LTC PPTYS INC	COM	50217510	9,242	526,905	SH	DEFINED 1,2,3,5
LTX-CREDENCE CORP	COM	50240310	533	1,904,500	SH	DEFINED 1,2
LUBRIZOL CORP	COM	54927110	116,244	3,417,932	SH	DEFINED 1,2,5,6,10
LUBYS INC	COM	54928210	1,495	304,435	SH	DEFINED 1,2
LUCENT TECHNOLOGIES	DBCV 2.87	549463AH	350	750,000	SH	DEFINED 1
LUFKIN INDS INC	COM	54976410	11,976	316,148	SH	DEFINED 1,2,5,6
LULULEMON ATHLETICA	COM	55002110	2,696	311,301	SH	DEFINED 1,2,5,6
LUMBER LIQUIDATORS I	COM	55003Q10	1,524	119,564	SH	DEFINED 1,2,6
LUMINEX CORP DEL	COM	55027E10	13,470	743,358	SH	DEFINED 1,2,5,6
LUXOTTICA GROUP S P	SPONSORED	55068R20	218	14,128	SH	DEFINED 1
LYDALL INC DEL	COM	55081910	2,240	754,180	SH	DEFINED 1,2
M & F WORLDWIDE CORP	COM	55254110	3,459	295,373	SH	DEFINED 1,2,5,6
M & T BK CORP	COM	55261F10	167,694	3,706,762	SH	DEFINED 1,2,5,6,7,8,10
M D C HLDGS INC	COM	55267610	47,430	1,523,121	SH	DEFINED 1,2,5,6,7,10
M/I HOMES INC	COM	55305B10	2,373	339,468	SH	DEFINED 1,2
MACATAWA BK CORP	COM	55422510	54	14,695	SH	DEFINED 1
MACERICH CO	COM	55438210	17,845	2,850,642	SH	DEFINED 1,2,3,5,6,7,8
MAC-GRAY CORP	COM	55415310	61	11,600	SH	DEFINED 1
MACK CALI RLTY CORP	COM	55448910	49,886	2,518,230	SH	DEFINED 1,2,3,5,6,7,10
MACQUARIE INFRASTR C	MEMBERSHIP	55608B10	88	63,477	SH	DEFINED 1,2
MACROVISION SOLUTION	COM	55611C10	40,963	2,302,587	SH	DEFINED 1,2,5,6,7
MACYS INC	COM	55616P10	137,537	15,453,642	SH	DEFINED 1,2,5,6,7,8,10
MADDEN STEVEN LTD	COM	55626910	6,487	345,407	SH	DEFINED 1,2,5
MADECO SA	SPONS ADR	55630420	104	21,605	SH	DEFINED 1
MAGELLAN HEALTH SVCS	COM NEW	55907920	34,527	947,512	SH	DEFINED 1,2,5,6,8
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	1,163	66,443	SH	DEFINED 1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	2,285	77,805	SH	DEFINED 1,2
MAGMA DESIGN AUTOMAT	COM	55918110	486	648,127	SH	DEFINED 1,2
MAGNETEK INC	COM	55942410	145	80,710	SH	DEFINED 1,5
MAGUIRE PPTYS INC	COM	55977510	558	775,264	SH	DEFINED 1,2,3,5
MAGYAR TELEKOM TELEC	SPONSORED	55977610	190	16,695	SH	DEFINED 1

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MAHANAGAR TEL NIGAM	SPONS ADR	55977840	301	110,392	SH	DEFINED	5,8
MAIDEN HOLDINGS LTD	SHS	G5753U11	3,260	729,264	SH	DEFINED	1,2
MAIDENFORM BRANDS IN	COM	56030510	5,213	569,061	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	3,665	455,816	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	25	16,900	SH	DEFINED	1
MAKO SURGICAL CORP	COM	56087910	133	17,198	SH	DEFINED	1,2
MANHATTAN ASSOCS INC	COM	56275010	10,738	619,989	SH	DEFINED	1,2,5,6

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MANITOWOC INC	COM	56357110	12,659	3,871,305	SH	DEFINED	1,2,5,6,10,13
MANNATECH INC	COM	56377110	913	274,276	SH	DEFINED	1,2
MANNKIND CORP	COM	56400P20	3,115	895,189	SH	DEFINED	1,2,5,6
MANPOWER INC	COM	56418H10	61,570	1,952,742	SH	DEFINED	1,2,5,6,7,8,10,13
MANTECH INTL CORP	CL A	56456310	24,563	586,230	SH	DEFINED	1,2,5,6
MANULIFE FINL CORP	COM	56501R10	1,554	138,709	SH	DEFINED	1,5,13
MAP PHARMACEUTICALS	COM	56509R10	246	117,271	SH	DEFINED	1,2,6
MARATHON OIL CORP	COM	56584910	684,624	26,041,223	SH	DEFINED	1,2,5,6,7,8,10,13
MARCHEX INC	CL B	56624R10	1,584	460,570	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	3,913	460,304	SH	DEFINED	1,2,5
MARINE PRODS CORP	COM	56842710	824	194,261	SH	DEFINED	1,2,5
MARINEMAX INC	COM	56790810	597	304,789	SH	DEFINED	1,2
MARINER ENERGY INC	COM	56845T30	13,875	1,790,334	SH	DEFINED	1,2,5,6,10
MARKEL CORP	COM	57053510	34,280	120,757	SH	DEFINED	1,2,5,6,8,10,12
MARKET LEADER INC	COM	57056R10	21	14,200	SH	DEFINED	1
MARKETAXESS HLDGS IN	COM	57060D10	4,460	583,758	SH	DEFINED	1,2,6
MARKWEST ENERGY PART	UNIT LTD P	57075910	725	62,554	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	174,007	10,636,113	SH	DEFINED	1,2,5,6,7,8,10,13
MARSH & MCLENNAN COS	COM	57174810	378,709	18,701,657	SH	DEFINED	1,2,5,6,7,8,10,13
MARSHALL & ILSLEY CO	COM	57183710	64,691	11,490,320	SH	DEFINED	1,2,5,6,7,8,10,13
MARSHALL EDWARDS INC	COM	57232230	64	161,058	SH	DEFINED	1,2
MARTEK BIOSCIENCES C	COM	57290110	41,057	2,249,723	SH	DEFINED	1,2,5,6,7,8
MARTEN TRANS LTD	COM	57307510	6,792	363,624	SH	DEFINED	1,2,6
MARTHA STEWART LIVIN	CL A	57308310	1,023	410,858	SH	DEFINED	1,2,5,6
MARTIN MARIETTA MATL	COM	57328410	73,706	929,457	SH	DEFINED	1,2,5,6,7,8,10,13
MARVEL ENTERTAINMENT	COM	57383T10	39,031	1,470,076	SH	DEFINED	1,2,5,6
MARVELL TECHNOLOGY G	ORD	G5876H10	58,009	6,332,871	SH	DEFINED	1,2,5,6,7,8,10,13
MASCO CORP	COM	57459910	111,509	15,975,440	SH	DEFINED	1,2,5,6,7,8,10,13
MASIMO CORP	COM	57479510	36,803	1,269,928	SH	DEFINED	1,2,5,6
MASSEY ENERGY CORP	COM	57620610	54,193	5,355,015	SH	DEFINED	1,2,5,6,7,8,10,13
MASTEC INC	COM	57632310	10,040	830,430	SH	DEFINED	1,2,5
MASTECH HOLDINGS INC	COM	57633B10	23	11,665	SH	DEFINED	1,6
MASTERCARD INC	CL A	57636Q10	408,928	2,441,652	SH	DEFINED	1,2,5,6,7,8,10,13
MATERIAL SCIENCES CO	COM	57667410	9	16,618	SH	DEFINED	1
MATRIX SVC CO	COM	57685310	4,223	513,748	SH	DEFINED	1,2,5,6
MATRIX INITIATIVES	COM	57685L10	272	16,595	SH	DEFINED	1,2
MATTEL INC	COM	57708110	131,741	11,425,889	SH	DEFINED	1,2,5,6,7,8,10,13
MATTHEWS INTL CORP	CL A	57712810	25,487	884,665	SH	DEFINED	1,2,5,6
MATTSON TECHNOLOGY I	COM	57722310	749	890,349	SH	DEFINED	1,2,6
MAUI LD & PINEAPPLE	COM	57734510	635	74,814	SH	DEFINED	1,2
MAX CAPITAL GROUP LT	SHS	G6052F10	17,525	1,016,558	SH	DEFINED	1,2,5

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MAXIM INTEGRATED PRO	COM	57772K10	8,531	645,830	SH	DEFINED	1,2,5
MAXIMUS INC	COM	57793310	18,524	464,738	SH	DEFINED	1,2,5,7,8
MAXWELL TECHNOLOGIES	COM	57776710	1,986	285,806	SH	DEFINED	1,2
MXYGEN INC	COM	57777610	4,550	669,159	SH	DEFINED	1,2

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MB FINANCIAL INC NEW	COM	55264U10	19,108	1,404,970	SH	DEFINED 1,2,5
MBIA INC	COM	55262C10	33,713	7,360,843	SH	DEFINED 1,2,5,6,8,10,11
MBT FINL CORP	COM	57887710	30	15,967	SH	DEFINED 1
MCAFFEE INC	COM	57906410	168,790	5,038,498	SH	DEFINED 1,2,5,6,7,8,10
MCCLATCHY CO	CL A	57948910	526	1,072,929	SH	DEFINED 1,2,5,6,13
MCCORMICK & CO INC	COM NON VT	57978020	122,940	4,157,594	SH	DEFINED 1,2,5,6,7,8,10
MCCORMICK & SCHMICKS	COM	57979310	56	14,300	SH	DEFINED 1
MCDERMOTT INTL INC	COM	58003710	51,838	3,871,368	SH	DEFINED 1,2,5,6,7,8,10
MCDONALDS CORP	COM	58013510	2,460,407	45,087,171	SH	DEFINED 1,2,5,6,7,8,10
MCG CAPITAL CORP	COM	58047P10	1,880	1,468,661	SH	DEFINED 1,2,5
MCGRATH RENTCORP	COM	58058910	7,767	492,808	SH	DEFINED 1,2,5,6
MCGRAW HILL COS INC	COM	58064510	241,680	10,567,562	SH	DEFINED 1,2,5,6,7,8,10
MCKESSON CORP	COM	58155Q10	350,900	10,014,262	SH	DEFINED 1,2,5,6,7,8,10
MCMORAN EXPLORATION	COM	58241110	7,159	1,523,288	SH	DEFINED 1,2,5,6
MDRNA INC	COM	55276N10	15	24,173	SH	DEFINED 1
MDS INC	COM	55269P30	64	13,465	SH	DEFINED 1,2
MDU RES GROUP INC	COM	55269010	72,924	4,518,201	SH	DEFINED 1,2,5,6,7,8,10
MEAD JOHNSON NUTRITI	COM CL A	58283910	1,536	53,209	SH	DEFINED 1,2,10
MEADOWBROOK INS GROU	COM	58319P10	6,062	993,826	SH	DEFINED 1,2
MEADWESTVACO CORP	COM	58333410	106,630	8,893,205	SH	DEFINED 1,2,5,6,7,8,10
MEASUREMENT SPECIALT	COM	58342110	1,146	280,123	SH	DEFINED 1,2
MECHEL OAO	SPONSORED	58384010	2,297	550,859	SH	DEFINED 1,2,4,5,6,7,10
MEDALLION FINL CORP	COM	58392810	1,734	234,069	SH	DEFINED 1,2
MEDAREX INC	COM	58391610	13,936	2,716,627	SH	DEFINED 1,2,5,6,8
MEDASSETS INC	COM	58404510	5,193	364,396	SH	DEFINED 1,2,5,6
MEDCATH CORP	COM	58404W10	2,726	374,904	SH	DEFINED 1,2,5,6
MEDCO HEALTH SOLUTIO	COM	58405U10	679,554	16,438,181	SH	DEFINED 1,2,5,6,7,8,10
MEDIA GEN INC	CL A	58440410	752	391,803	SH	DEFINED 1,2,5
MEDIACOM COMMUNICATI	CL A	58446K10	5,548	1,376,641	SH	DEFINED 1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	2,171	261,884	SH	DEFINED 1,2
MEDICAL PPTYS TRUST	COM	58463J30	7,132	1,954,015	SH	DEFINED 1,2,3,5
MEDICINES CO	COM	58468810	12,515	1,154,561	SH	DEFINED 1,2,5,6
MEDICIS PHARMACEUTIC	CL A NEW	58469030	22,762	1,840,127	SH	DEFINED 1,2,5,6
MEDIS TECHNOLOGIES L	COM	58500P10	177	401,762	SH	DEFINED 1,2
MEDIVATION INC	COM	58501N10	8,488	464,570	SH	DEFINED 1,2,5,6
MEDNAX INC	COM	58502B10	18,691	634,234	SH	DEFINED 1,2,5,6,10
MEDTRONIC INC	NOTE 1.50	585055AL	941	1,000,000	SH	DEFINED 1
MEDTRONIC INC	NOTE 1.62	585055AM	663	750,000	SH	DEFINED 1
MEDTRONIC INC	COM	58505510	1,104,819	37,489,632	SH	DEFINED 1,2,5,6,7,8,10
MELCO CROWN ENTMT LT	ADR	58546410	215	65,473	SH	DEFINED 1,5,6
MELLANOX TECHNOLOGIE	SHS	M5136311	231	27,694	SH	DEFINED 2
MEMC ELECTR MATLS IN	COM	55271510	118,470	7,184,371	SH	DEFINED 1,2,5,6,7,8,10
MENS WEARHOUSE INC	COM	58711810	23,647	1,561,858	SH	DEFINED 1,2,5,6
MENTOR GRAPHICS CORP	COM	58720010	11,462	2,581,536	SH	DEFINED 1,2,5

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MERCADOLIBRE INC COM 58733R10 7,733 416,890 SH DEFINED 1,2,5,6,8

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MERCER INTL INC	COM	58805610	320	484,603 SH	DEFINED	1,2
MERCK & CO INC	COM	58933110	2,159,645	80,734,386 SH	DEFINED	1,2,5,6,7,8,1
MERCURY COMPUTER SYS	COM	58937810	2,419	437,442 SH	DEFINED	1,2
MERCURY GENL CORP NE	COM	58940010	30,632	1,031,382 SH	DEFINED	1,2,5,6,8,10,
MEREDITH CORP	COM	58943310	18,416	1,106,720 SH	DEFINED	1,2,5,6,10,13
MERGE HEALTHCARE INC	COM	58949910	54	39,357 SH	DEFINED	1
MERIDIAN BIOSCIENCE	COM	58958410	15,075	831,957 SH	DEFINED	1,2,5,6
MERIDIAN INTERSTAT B	COM	58964Q10	1,149	136,501 SH	DEFINED	1,2,6
MERIDIAN RESOURCE CO	COM	58977Q10	325	1,548,479 SH	DEFINED	1,2
MERIT MED SYS INC	COM	58988910	7,148	585,396 SH	DEFINED	1,2,5,6
MERITAGE HOMES CORP	COM	59001A10	8,816	771,983 SH	DEFINED	1,2,5,6
MERIX CORP	COM	59004910	9	32,009 SH	DEFINED	1
MERUELO MADDUX PROPE	COM	59047310	51	703,975 SH	DEFINED	1,2
MESA AIR GROUP INC	COM	59047910	3	25,218 SH	DEFINED	1
MET PRO CORP	COM	59087630	1,773	217,592 SH	DEFINED	1,2
METABOLIX INC	COM	59101880	2,122	311,201 SH	DEFINED	1,2
METALICO INC	COM	59117610	617	362,685 SH	DEFINED	1,2,6
METAVANTE TECHNOLOGI	COM	59140710	39,746	1,991,262 SH	DEFINED	1,2,5,6,8,10,
METHODE ELECTRS INC	COM	59152020	5,882	1,643,142 SH	DEFINED	1,2,5
METLIFE INC	COM	59156R10	675,293	29,657,136 SH	DEFINED	1,2,5,6,7,8,1
METROCORP BANCSHARES	COM	59165010	28	10,154 SH	DEFINED	1
METROPCS COMMUNICATI	COM	59170810	55,331	3,239,518 SH	DEFINED	1,2,5,6,7,8,1
METROPOLITAN HEALTH	COM	59214210	62	42,208 SH	DEFINED	1,5
METTLER TOLEDO INTER	COM	59268810	36,977	720,373 SH	DEFINED	1,2,5,6,10
MF GLOBAL LTD	SHS	G6064210	4,398	1,039,689 SH	DEFINED	1,2,5,7,10
MFA FINANCIAL INC	COM	55272X10	29,055	4,941,335 SH	DEFINED	1,2,5
MGE ENERGY INC	COM	55277P10	14,372	458,146 SH	DEFINED	1,2,5
MGIC INVT CORP WIS	COM	55284810	3,233	2,276,763 SH	DEFINED	1,2,5,6,10
MGM MIRAGE	COM	55295310	4,364	1,873,008 SH	DEFINED	1,2,5,6,7,8,1
MICREL INC	COM	59479310	10,906	1,549,095 SH	DEFINED	1,2,5,6
MICROCHIP TECHNOLOGY	COM	59501710	125,648	5,929,573 SH	DEFINED	1,2,5,6,7,8,1
MICROMET INC	COM	59509C10	131	41,459 SH	DEFINED	1,2
MICRON TECHNOLOGY IN	NOTE 1.87	595112AH	228	500,000 SH	DEFINED	1
MICRON TECHNOLOGY IN	COM	59511210	120,457	29,669,175 SH	DEFINED	1,2,5,6,7,8,1
MICRONETICS INC DEL	COM	59512510	24	10,033 SH	DEFINED	1
MICROS SYS INC	COM	59490110	33,205	1,770,926 SH	DEFINED	1,2,5,6
MICROSEMI CORP	COM	59513710	22,974	1,980,475 SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	4,925,536	268,129,319 SH	DEFINED	1,2,5,6,7,8,1
MICROSTRATEGY INC	CL A NEW	59497240	7,430	217,319 SH	DEFINED	1,2,5,6
MICROTUNE INC DEL	COM	59514P10	1,603	881,013 SH	DEFINED	1,2,5
MICROVISION INC DEL	COM	59496010	1,188	921,176 SH	DEFINED	1,2
MICRUS ENDOVASCULAR	COM	59518V10	1,334	223,376 SH	DEFINED	1,2,5
MID-AMER APT CMNTYS	COM	59522J10	33,964	1,101,641 SH	DEFINED	1,2,3,5
MIDAS GROUP INC	COM	59562610	2,423	305,895 SH	DEFINED	1,2
MIDCAP SPDR TR	UNIT SER 1	59563510	974	11,000 SH	DEFINED	2

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MIDDLEBROOK PHARMACE	COM	59608710	696	511,834 SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	10,344	318,977 SH	DEFINED	1,2,5,6
MIDDLESEX WATER CO	COM	59668010	3,458	240,140 SH	DEFINED	1,2,5
MIDWEST BANC HOLDING	COM	59825110	396	392,572 SH	DEFINED	1,2
MILLER HERMAN INC	COM	60054410	20,901	1,960,704 SH	DEFINED	1,2,5,6,8
MILLICOM INTL CELLUL	SHS NEW	L6388F11	5,359	144,673 SH	DEFINED	1,2,5,6,8,12
MILLIPORE CORP	COM	60107310	105,158	1,831,697 SH	DEFINED	1,2,5,6,7,8,10
MINDRAY MEDICAL INTL	SPON ADR	60267510	405	21,868 SH	DEFINED	1,2,6
MINDSPEED TECHNOLOGI	COM NEW	60268220	24	19,416 SH	DEFINED	1
MINE SAFETY APPLIANC	COM	60272010	18,948	946,457 SH	DEFINED	1,2,5,6
MINERALS TECHNOLOGIE	COM	60315810	21,902	683,362 SH	DEFINED	1,2,5
MIPS TECHNOLOGIES IN	COM	60456710	2,324	793,311 SH	DEFINED	1,2
MIRANT CORP NEW	COM	60467R10	29,509	2,588,466 SH	DEFINED	1,2,5,6,7,8,10
MISSION WEST PPTYS I	COM	60520310	2,484	388,147 SH	DEFINED	1,2,3,5
MITCHAM INDS INC	COM	60650110	428	112,387 SH	DEFINED	1,2
MITSUBISHI UFJ FINL	SPONSORED	60682210	1,872	380,459 SH	DEFINED	1,2
mitsui & co ltd	ADR	60682720	766	3,786 SH	DEFINED	1,2
MIVA INC	COM	55311R10	7	29,129 SH	DEFINED	1
MIZUHO FINL GROUP IN	SPONSORED	60687Y10	156	39,770 SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	19,357	1,319,481 SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	7,692	667,683 SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	51,244	1,712,712 SH	DEFINED	1,2,4,5,6,7,8,
MODINE MFG CO	COM	60782810	1,527	610,956 SH	DEFINED	1,2,5
MODUSLINK GLOBAL SOL	COM	60786L10	2,152	830,897 SH	DEFINED	1,2,5
MOHAWK INDS INC	COM	60819010	64,872	2,171,798 SH	DEFINED	1,2,5,6,7,8,10
MOLECULAR INSIGHT PH	COM	60852M10	818	229,889 SH	DEFINED	1,2
MOLEX INC	COM	60855410	55,166	4,014,966 SH	DEFINED	1,2,5,6,8,10,1
MOLEX INC	CL A	60855420	1,620	128,142 SH	DEFINED	1,2,5,6,8,12
MOLINA HEALTHCARE IN	COM	60855R10	6,577	345,781 SH	DEFINED	1,2,5
MOLSON COORS BREWING	NOTE 2.50	60871RAA	305	300,000 SH	DEFINED	1
MOLSON COORS BREWING	CL B	60871R20	164,752	4,806,068 SH	DEFINED	1,2,5,6,7,8,10
MOMENTA PHARMACEUTIC	COM	60877T10	6,375	578,984 SH	DEFINED	1,2,5,6
MONARCH CASINO & RES	COM	60902710	1,086	210,414 SH	DEFINED	1,2,6
MONEYGRAM INTL INC	COM	60935Y10	187	158,207 SH	DEFINED	1,2,6
MONMOUTH REAL ESTATE	CL A	60972010	2,256	341,275 SH	DEFINED	1,2,3
MONOGRAM BIOSCIENCES	COM NEW	60975U20	79	31,261 SH	DEFINED	1
MONOLITHIC PWR SYS I	COM	60983910	6,832	440,761 SH	DEFINED	1,2,5,6
MONOTYPE IMAGING HOL	COM	61022P10	1,896	506,865 SH	DEFINED	1,2,6
MONRO MUFFLER BRAKE	COM	61023610	8,829	323,046 SH	DEFINED	1,2,5
MONSANTO CO NEW	COM	61166W10	1,605,464	19,319,669 SH	DEFINED	1,2,5,6,7,8,10
MONSTER WORLDWIDE IN	COM	61174210	30,507	3,743,249 SH	DEFINED	1,2,5,6,8,10,1
MONTPELIER RE HOLDIN	SHS	G6218510	25,023	1,930,758 SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	168,255	7,340,958 SH	DEFINED	1,2,5,6,7,8,10
MOOG INC	CL A	61539420	20,560	898,976 SH	DEFINED	1,2,5
MORGAN STANLEY	COM NEW	61744644	3,199,830	140,528,326 SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAGER
MORGANS HOTEL GROUP	COM	61748W10	1,328	426,978	SH	DEFINED	1,2,5,6
MORNINGSTAR INC	COM	61770010	5,213	152,657	SH	DEFINED	1,2,5,6,10
MORTONS RESTAURANT G	COM	61943010	32	12,014	SH	DEFINED	1
MOSAIC CO	COM	61945A10	109,428	2,606,661	SH	DEFINED	1,2,5,6,7,8,10,11
MOSYS INC	COM	61971810	57	31,222	SH	DEFINED	1
MOTOROLA INC	COM	62007610	310,943	73,509,035	SH	DEFINED	1,2,5,6,7,8,10,11
MOVADO GROUP INC	COM	62458010	2,625	348,184	SH	DEFINED	1,2,5
MOVE INC COM	COM	62458M10	3,639	2,509,393	SH	DEFINED	1,2,5,6
MPS GROUP INC	COM	55340910	17,746	2,982,517	SH	DEFINED	1,2,5
MRV COMMUNICATIONS I	COM	55347710	788	2,540,591	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	27,869	896,973	SH	DEFINED	1,2,5,6,10
MSC SOFTWARE CORP	COM	55353110	4,622	819,459	SH	DEFINED	1,2,5,6
MSCI INC	CL A	55354G10	9,311	550,626	SH	DEFINED	1,2,5,6,10
MTR GAMING GROUP INC	COM	55376910	14	15,468	SH	DEFINED	1,6
MTS SYS CORP	COM	55377710	8,726	383,564	SH	DEFINED	1,2,5,6
MUELLER INDS INC	COM	62475610	18,748	864,370	SH	DEFINED	1,2,5
MUELLER WTR PRODS IN	COM SER A	62475810	8,316	2,520,004	SH	DEFINED	1,2,5,6
MULTI COLOR CORP	COM	62538310	2,103	171,974	SH	DEFINED	1,2
MULTI FINELINE ELECT	COM	62541B10	3,799	225,619	SH	DEFINED	1,2,5,6
MULTIMEDIA GAMES INC	COM	62545310	277	128,995	SH	DEFINED	1
MURPHY OIL CORP	COM	62671710	318,690	7,118,381	SH	DEFINED	1,2,5,6,7,8,10,11
MVC CAPITAL INC	COM	55382910	3,558	423,059	SH	DEFINED	1,2
MWI VETERINARY SUPPL	COM	55402X10	5,270	185,050	SH	DEFINED	1,2,6
MYERS INDS INC	COM	62846410	3,542	576,798	SH	DEFINED	1,2,5,6
MYLAN INC	NOTE 1.25	628530AG	2,755	500,000	SH	DEFINED	1
MYLAN INC	COM	62853010	143,332	10,688,464	SH	DEFINED	1,2,5,6,7,8,10,11
MYLAN INC	PFD CONV	62853020	345	400	SH	DEFINED	1
MYR GROUP INC DEL	COM	55405W10	282	18,460	SH	DEFINED	1,2
MYRIAD GENETICS INC	COM	62855J10	129,926	2,857,398	SH	DEFINED	1,2,5,6,7
NABI BIOPHARMACEUTIC	COM	62951910	4,116	1,112,504	SH	DEFINED	1,2,5
NABORS INDS INC	NOTE 0.94	629568AP	885	1,000,000	SH	DEFINED	1
NABORS INDUSTRIES LT	SHS	G6359F10	115,551	11,566,707	SH	DEFINED	1,2,5,6,7,8,10,11
NACCO INDS INC	CL A	62957910	3,112	114,497	SH	DEFINED	1,2,5
NALCO HOLDING COMPAN	COM	62985Q10	20,852	1,595,378	SH	DEFINED	1,2,5,6,8,10
NAM TAI ELECTRS INC	COM PAR \$0	62986520	318	85,519	SH	DEFINED	1,5,6
NANOGEN INC	COM	63007510	3	45,403	SH	DEFINED	1
NANOPHASE TECHNOLOGIE	COM	63007910	14	15,558	SH	DEFINED	1
NANOSPHERE INC	COM	63009F10	985	198,140	SH	DEFINED	1,2
NAPCO SEC TECHNOLOGI	COM	63040210	16	14,409	SH	DEFINED	1
NARA BANCORP INC	COM	63080P10	1,344	457,244	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	1,743	69,970	SH	DEFINED	1,2
NASDAQ OMX GROUP INC	COM	63110310	98,471	5,029,173	SH	DEFINED	1,2,5,6,7,8,10,11
NASH FINCH CO	COM	63115810	14,386	512,151	SH	DEFINED	1,2,5,7,8
NATCO GROUP INC	CL A	63227W20	6,967	368,040	SH	DEFINED	1,2,5,6
NATIONAL BEVERAGE CO	COM	63501710	1,824	198,926	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MANAGER
NATIONAL BK GREECE S	SPONSORED	63364340	1,526	495,563 SH	DEFINED	
NATIONAL CINEMEDIA I	COM	63530910	9,782	742,212 SH	DEFINED	1,2
NATIONAL CITY CORP	NOTE 4.00	635405AW	456	500,000 SH	DEFINED	
NATIONAL COAL CORP	COM NEW	63238120	480	352,988 SH	DEFINED	
NATIONAL FINL PARTNE	COM	63607P20	2,792	872,463 SH	DEFINED	1
NATIONAL FUEL GAS CO	COM	63618010	53,124	1,732,108 SH	DEFINED	1,2,5,
NATIONAL GRID PLC	SPON ADR N	63627430	492	12,724 SH	DEFINED	
NATIONAL HEALTH INVS	COM	63633D10	12,342	459,334 SH	DEFINED	1,2
NATIONAL HEALTHCARE	COM	63590610	6,027	150,101 SH	DEFINED	1,2,3
NATIONAL INSTRS CORP	COM	63651810	21,981	1,178,612 SH	DEFINED	1,2,5,
NATIONAL INTERSTATE	COM	63654U10	2,087	123,395 SH	DEFINED	1
NATIONAL OILWELL VAR	COM	63707110	467,971	16,299,942 SH	DEFINED	1,2,5,6,7,8,10,1
NATIONAL PENN BANCSH	COM	63713810	39,241	4,727,817 SH	DEFINED	1
NATIONAL PRESTO INDS	COM	63721510	7,699	126,190 SH	DEFINED	1
NATIONAL RESEARCH CO	COM	63737210	455	18,324 SH	DEFINED	
NATIONAL RETAIL PROP	COM	63741710	32,159	2,030,234 SH	DEFINED	1,2,3
NATIONAL SEMICONDUCT	COM	63764010	84,735	8,250,749 SH	DEFINED	1,2,5,6,7,8,10,1
NATIONAL WESTN LIFE	CL A	63852210	4,913	43,476 SH	DEFINED	
NATIONWIDE HEALTH PP	COM	63862010	76,471	3,446,185 SH	DEFINED	1,2,3,5,
NATURAL GAS SERVICES	COM	63886Q10	1,759	195,487 SH	DEFINED	
NATURAL RESOURCE PAR	COM UNIT L	63900P10	919	41,164 SH	DEFINED	
NATUS MEDICAL INC DE	COM	63905010	4,355	511,727 SH	DEFINED	1,2
NAUTILUS INC	COM	63910B10	309	491,025 SH	DEFINED	
NAVARRE CORP	COM	63920810	13	30,537 SH	DEFINED	
NAVIGANT CONSULTING	COM	63935N10	19,697	1,507,012 SH	DEFINED	1,2
NAVIGATORS GROUP INC	COM	63890410	12,836	272,057 SH	DEFINED	1,2
NAVIOS MARITIME PART	UNIT LPI	Y6226710	85	10,100 SH	DEFINED	
NAVISITE INC	COM NEW	63935M20	23	58,020 SH	DEFINED	
NAVISTAR INTL CORP N	COM	63934E10	15,028	449,135 SH	DEFINED	1,2,5,6,7,
NBT BANCORP INC	COM	62877810	16,687	771,101 SH	DEFINED	1
NBTY INC	COM	62878210	15,208	1,080,125 SH	DEFINED	1,2,5,
NCI BUILDING SYS INC	COM	62885210	1,104	497,168 SH	DEFINED	1
NCI INC	CL A	62886K10	2,893	111,253 SH	DEFINED	1
NCR CORP NEW	COM	62886E10	28,871	3,631,626 SH	DEFINED	1,2,5,6,8,1
NEENAH PAPER INC	COM	64007910	1,210	333,437 SH	DEFINED	1
NEKTAR THERAPEUTICS	COM	64026810	9,941	1,844,373 SH	DEFINED	1,2
NELNET INC	CL A	64031N10	4,297	486,032 SH	DEFINED	1
NEOGEN CORP	COM	64049110	5,872	268,970 SH	DEFINED	1
NESS TECHNOLOGIES IN	COM	64104X10	1,963	665,443 SH	DEFINED	1
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	13,291	873,843 SH	DEFINED	1,2
NET SERVICOS DE COMU	SPONSD ADR	64109T20	342	47,146 SH	DEFINED	
NETAPP INC	COM	64110D10	159,612	10,755,517 SH	DEFINED	1,2,5,6,7,8,10,1
NETEASE COM INC	SPONSORED	64110W10	3,883	144,620 SH	DEFINED	1
NETEZZA CORP	COM	64111N10	4,516	662,215 SH	DEFINED	1
NETFLIX INC	COM	64110L10	67,997	1,584,284 SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
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TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	DISCRETION	OTHER MANAGER
NETGEAR INC	COM	64111Q10	9,204	763,813	SH	DEFINED	1,2,5,6
NETLOGIC MICROSYSTEM	COM	64118B10	8,224	299,256	SH	DEFINED	1,2,5,6
NETSCOUT SYS INC	COM	64115T10	3,997	558,298	SH	DEFINED	1,2,6
NETSUITE INC	COM	64118Q10	1,342	119,157	SH	DEFINED	1,2,5,6
NETWORK ENGINES INC	COM	64121A10	9	17,657	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	206	58,138	SH	DEFINED	1,5
NEUROCRINE BIOSCIENC	COM	64125C10	2,805	790,083	SH	DEFINED	1,2,6
NEUROGEN CORP	COM	64124E10	5	20,334	SH	DEFINED	1
NEUSTAR INC	CL A	64126X20	25,895	1,545,950	SH	DEFINED	1,2,5,6,10
NEUTRAL TANDEM INC	COM	64128B10	7,703	312,994	SH	DEFINED	1,2,5,6
NEVADA GOLD & CASINO	COM NEW	64126Q20	27	34,000	SH	DEFINED	1
NEW FRONTIER MEDIA I	COM	64439810	42	25,324	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	32,169	946,709	SH	DEFINED	1,2,5
NEW MOTION INC	COM	64754V10	13	10,587	SH	DEFINED	1
NEW ORIENTAL ED & TE	SPON ADR	64758110	8,161	162,407	SH	DEFINED	1,2,6,7
NEW YORK & CO INC	COM	64929510	2,964	834,890	SH	DEFINED	1,2,5
NEW YORK CMNTY BANCO	COM	64944510	111,689	9,999,007	SH	DEFINED	1,2,5,6,7,8,10,11
NEW YORK TIMES CO	CL A	65011110	17,164	3,797,318	SH	DEFINED	1,2,5,6,8,10,12,13
NEWALLIANCE BANCShar	COM	65020310	39,778	3,388,272	SH	DEFINED	1,2,5,6
NEWBRIDGE BANCORP	COM	65080T10	43	20,558	SH	DEFINED	1
NEWCASTLE INVT CORP	COM	65105M10	625	960,978	SH	DEFINED	1,2,5
NEWELL RUBBERMAID IN	COM	65122910	57,928	9,079,696	SH	DEFINED	1,2,5,6,7,8,10,11
NEWFIELD EXPL CO	COM	65129010	78,157	3,443,021	SH	DEFINED	1,2,5,6,7,8,10,11
NEWMARKET CORP	COM	65158710	11,300	255,077	SH	DEFINED	1,2,5,6
NEWMONT MINING CORP	COM	65163910	754,492	16,856,392	SH	DEFINED	1,2,5,6,7,8,10,11
NEWPARK RES INC	COM PAR \$.	65171850	4,545	1,796,332	SH	DEFINED	1,2,5,6
NEWPORT CORP	COM	65182410	3,349	757,770	SH	DEFINED	1,2,5,6
NEWS CORP	CL A	65248E10	473,903	71,586,617	SH	DEFINED	1,2,5,6,7,8,10,11
NEWS CORP	CL B	65248E20	18,330	2,380,475	SH	DEFINED	1,2,5,6,7,8,10,11
NEWSTAR FINANCIAL IN	COM	65251F10	1,041	448,817	SH	DEFINED	1,2
NEXSTAR BROADCASTING	CL A	65336K10	7	10,746	SH	DEFINED	1
NEXTEL COMMUNICATION	NOTE 5.25	65332VAY	482	500,000	SH	DEFINED	1
NEXTWAVE WIRELESS IN	COM	65337Y10	89	553,561	SH	DEFINED	1,2
NGAS RESOURCES INC	COM	62912T10	39	32,360	SH	DEFINED	1,5
NGP CAP RES CO	COM	62912R10	1,886	379,474	SH	DEFINED	1,2
NIC INC	COM	62914B10	3,937	757,140	SH	DEFINED	1,2,6
NICOR INC	COM	65408610	65,324	1,965,826	SH	DEFINED	1,2,5,6,8,10,13
NIGHTHAWK RADIOLOGY	COM	65411N10	1,548	573,380	SH	DEFINED	1,2,5
NII HLDGS INC	NOTE 3.12	62913FAJ	139	200,000	SH	DEFINED	1
NII HLDGS INC	CL B NEW	62913F20	38,438	2,562,551	SH	DEFINED	1,2,5,6,7,8,10,11
NIKE INC	CL B	65410610	564,391	12,036,484	SH	DEFINED	1,2,5,6,7,8,10,11
NIPPON TELEG & TEL C	SPONSORED	65462410	285	14,988	SH	DEFINED	1
NISOURCE INC	COM	65473P10	112,942	11,524,644	SH	DEFINED	1,2,5,6,7,8,10,11
NISSAN MOTORS	SPONSORED	65474440	521	71,876	SH	DEFINED	1,2
NITROMED INC	COM	65479850	13	17,419	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAGER
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NL INDS INC	COM NEW	62915640	1,328	132,760	SH	DEFINED	1,2,5
NMT MED INC	COM	62929410	12	15,242	SH	DEFINED	1
NN INC	COM	62933710	814	646,007	SH	DEFINED	1,2
NOBLE CORPORATION	SHS	G6542210	1,243	51,616	SH	DEFINED	1,5,8
NOBLE ENERGY INC	COM	65504410	357,601	6,636,983	SH	DEFINED	1,2,5,6,7,8,10
NOKIA CORP	SPONSORED	65490220	4,048	346,850	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	384	76,250	SH	DEFINED	1,2
NORDIC AMERICAN TANK	COM	G6577310	15,828	540,196	SH	DEFINED	1,5
NORDSON CORP	COM	65566310	28,369	997,838	SH	DEFINED	1,2,5,6
NORDSTROM INC	COM	65566410	94,073	5,616,289	SH	DEFINED	1,2,5,6,7,8,10
NORFOLK SOUTHERN COR	COM	65584410	410,035	12,149,177	SH	DEFINED	1,2,5,6,7,8,10
NORTHEAST UTILS	COM	66439710	140,799	6,521,498	SH	DEFINED	1,2,5,6,7,8,10
NORTHERN OIL & GAS I	COM	66553110	1,010	280,663	SH	DEFINED	1,2
NORTHERN TR CORP	COM	66585910	528,876	8,841,120	SH	DEFINED	1,2,5,6,7,8,10
NORTHFIELD BANCORP I	COM	66611L10	3,689	337,527	SH	DEFINED	1,2
NORTHFIELD LABS INC	COM	66613510	14	30,870	SH	DEFINED	1
NORTHROP GRUMMAN COR	COM	66680710	1,471,151	33,711,074	SH	DEFINED	1,2,5,6,7,8,10
NORTHSTAR NEUROSCIEN	COM	66704V10	55	29,013	SH	DEFINED	1
NORTHSTAR RLTY FIN C	COM	66704R10	3,251	1,401,198	SH	DEFINED	1,2,5
NORTHWEST BANCORP IN	COM	66732810	5,490	324,863	SH	DEFINED	1,2,5
NORTHWEST NAT GAS CO	COM	66765510	35,611	820,149	SH	DEFINED	1,2,5
NORTHWEST PIPE CO	COM	66774610	4,784	168,037	SH	DEFINED	1,2,5,6
NORTHWESTERN CORP	COM NEW	66807430	18,844	877,299	SH	DEFINED	1,2,5
NOVAMED INC DEL	COM	66986W10	43	18,903	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	3,282	86,744	SH	DEFINED	1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	4,539	807,597	SH	DEFINED	1,2,5,6
NOVAVAX INC	COM	67000210	833	816,546	SH	DEFINED	1,2
NOVELL INC	COM	67000610	42,363	9,944,355	SH	DEFINED	1,2,5,6,10,13
NOVELLUS SYS INC	COM	67000810	49,982	3,005,516	SH	DEFINED	1,2,5,6,8,10,1
NOVEN PHARMACEUTICAL	COM	67000910	4,604	485,692	SH	DEFINED	1,2,5,6
NOVO-NORDISK A S	ADR	67010020	559	11,645	SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	4,570	1,087,984	SH	DEFINED	1,2,6
NRG ENERGY INC	COM NEW	62937750	61,922	3,518,277	SH	DEFINED	1,2,5,6,7,8,10
NSTAR	COM	67019E10	82,196	2,578,292	SH	DEFINED	1,2,5,6,7,8,10
NTELOS HLDGS CORP	COM	67020Q10	10,999	606,325	SH	DEFINED	1,2,5
NTT DOCOMO INC	SPONS ADR	62942M20	1,338	98,029	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	44	22,148	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	11,045	1,052,875	SH	DEFINED	1,2,5
NUANCE COMMUNICATION	COM	67020Y10	23,707	2,187,008	SH	DEFINED	1,2,5,6,10
NUCOR CORP	COM	67034610	447,103	11,713,467	SH	DEFINED	1,2,5,6,7,8,10
NUSTAR ENERGY LP	UNIT COM	67058H10	2,125	46,085	SH	DEFINED	1,2
NUSTAR GP HOLDINGS L	UNIT RESTG	67059L10	652	31,644	SH	DEFINED	1,2
NUTRACEUTICAL INTL C	COM	67060Y10	91	13,535	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	10,304	722,053	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	23,217	739,875	SH	DEFINED	1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGE
NV ENERGY INC	COM	67073Y10	49,104	5,229,430	SH	DEFINED	1,2,5,6,7,10
NVE CORP	COM NEW	62944520	1,940	67,350	SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	179,321	18,186,751	SH	DEFINED	1,2,5,6,7,8,10,

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NVR INC	COM	62944T10	103,893	242,883	SH	DEFINED	1,2,5,6,7,8,10,
NXSTAGE MEDICAL INC	COM	67072V10	1,329	514,948	SH	DEFINED	1,2
NYFIX INC	COM	67071210	16	14,472	SH	DEFINED	1
NYMAGIC INC	COM	62948410	1,224	100,300	SH	DEFINED	1,2
NYSE EURONEXT	COM	62949110	161,922	9,045,907	SH	DEFINED	1,2,5,6,7,8,10,
O CHARLEYS INC	COM	67082310	1,805	599,521	SH	DEFINED	1,2,5
O REILLY AUTOMOTIVE	COM	68609110	152,105	4,344,624	SH	DEFINED	1,2,5,6,7,8,10,
OBAGI MEDICAL PRODUC	COM	67423R10	1,770	328,945	SH	DEFINED	1,2
OCCAM NETWORKS INC	COM NEW	67457P30	42	15,798	SH	DEFINED	1
OCCIDENTAL PETE CORP	COM	67459910	1,668,353	29,979,393	SH	DEFINED	1,2,5,6,7,8,10,
OCEAN SHORE HLDG CO	COM	67501P10	85	12,500	SH	DEFINED	1
OCEANEERING INTL INC	COM	67523210	45,808	1,242,422	SH	DEFINED	1,2,5,6,10
OCEANFIRST FINL CORP	COM	67523410	2,072	202,777	SH	DEFINED	1,2
OCEANFREIGHT INC	SHS	Y6420210	15	10,951	SH	DEFINED	1
OCH ZIFF CAP MGMT GR	CL A	67551U10	266	43,870	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	8,829	772,448	SH	DEFINED	1,2,5
ODYSSEY HEALTHCARE I	COM	67611V10	7,562	779,610	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	3,040	896,842	SH	DEFINED	1,2,5
ODYSSEY RE HLDGS COR	COM	67612W10	17,252	454,838	SH	DEFINED	1,2,5,8
OFFICE DEPOT INC	COM	67622010	11,781	8,993,329	SH	DEFINED	1,2,5,6,8,10,13
OFFICEMAX INC DEL	COM	67622P10	3,623	1,161,220	SH	DEFINED	1,2,5,6,8,10
OGE ENERGY CORP	COM	67083710	44,932	1,886,313	SH	DEFINED	1,2,5,6,8,10
OIL STS INTL INC	COM	67802610	8,608	641,465	SH	DEFINED	1,2,5,7,10
OILSANDS QUEST INC	COM	67804610	2,151	2,987,644	SH	DEFINED	1,2,5
OLD DOMINION FGHT LI	COM	67958010	14,224	605,547	SH	DEFINED	1,2,5,6
OLD NATL BANCORP IND	COM	68003310	28,141	2,519,382	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	59,371	5,487,164	SH	DEFINED	1,2,5,6,7,8,10,
OLD SECOND BANCORP I	COM	68027710	1,827	287,775	SH	DEFINED	1,2,5
OLIN CORP	CM PAR \$1	68066520	99,627	6,981,592	SH	DEFINED	1,2,5
OLYMPIC STEEL INC	COM	68162K10	2,775	182,956	SH	DEFINED	1,2,5
OM GROUP INC	COM	67087210	15,844	820,057	SH	DEFINED	1,2,5
OMEGA FLEX INC	COM	68209510	558	34,606	SH	DEFINED	1,2
OMEGA HEALTHCARE INV	COM	68193610	32,560	2,312,476	SH	DEFINED	1,2,3,5
OMEGA PROTEIN CORP	COM	68210P10	759	287,658	SH	DEFINED	1,2,5
OMNI ENERGY SERVICES	COM NEW	68210T20	36	27,851	SH	DEFINED	1,2
OMNICARE INC	COM	68190410	90,333	3,688,560	SH	DEFINED	1,2,5,6,7,8,10,
OMNICELL INC	COM	68213N10	4,640	593,352	SH	DEFINED	1,2,5,6
OMNICOM GROUP INC	COM	68191910	231,615	9,898,083	SH	DEFINED	1,2,5,6,7,8,10,
OMNITURE INC	COM	68212S10	16,855	1,277,835	SH	DEFINED	1,2,5,6,8
OMNIVISION TECHNOLOG	COM	68212810	6,902	1,027,059	SH	DEFINED	1,2,5,6
OMNOVA SOLUTIONS INC	COM	68212910	72	41,172	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	2,237	825,642	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 MANA	
ON SEMICONDUCTOR COR	COM	68218910	18,113	4,644,434	SH	DEFINED	1,2,5,6,10
ON2 TECHNOLOGIES INC	COM	68338A10	34	114,945	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	426	121,162	SH	DEFINED	1,2
ONEBEACON INSURANCE	CL A	G6774210	2,003	207,320	SH	DEFINED	1,2,5,8,10
ONEOK INC NEW	COM	68268010	53,670	2,371,646	SH	DEFINED	1,2,5,6,7,8,10,
ONEOK PARTNERS LP	UNIT LTD P	68268N10	2,158	53,094	SH	DEFINED	1,2
ONLINE RES CORP	COM	68273G10	1,825	433,475	SH	DEFINED	1,2

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ONYX PHARMACEUTICALS	COM	68339910	51,074	1,788,924	SH	DEFINED	1,2,5,6
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	7,282	1,113,495	SH	DEFINED	1,2,5,6,7,10
OPEN TEXT CORP	COM	68371510	231	6,700	SH	DEFINED	2
OPENTV CORP	CL A	G6754310	1,911	1,265,770	SH	DEFINED	1,2
OPENWAVE SYS INC	COM NEW	68371830	141	145,335	SH	DEFINED	1,2
OPKO HEALTH INC	COM	68375N10	565	576,595	SH	DEFINED	1,2,6
OPLINK COMMUNICATION	COM NEW	68375Q40	2,688	349,098	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	1,629	187,865	SH	DEFINED	1,2,5
OPNEXT INC	COM	68375V10	666	389,653	SH	DEFINED	1,2,5,6
OPTIMER PHARMACEUTIC	COM	68401H10	5,811	440,206	SH	DEFINED	1,2
OPTIONSXPRESS HLDGS	COM	68401010	13,580	1,191,265	SH	DEFINED	1,2,5,6
ORACLE CORP	COM	68389X10	2,378,611	131,633,164	SH	DEFINED	1,2,5,6,7,8,10
ORASURE TECHNOLOGIES	COM	68554V10	2,382	941,446	SH	DEFINED	1,2,6
ORBCOMM INC	COM	68555P10	585	398,060	SH	DEFINED	1,2,6
ORBITAL SCIENCES COR	COM	68556410	14,670	1,233,781	SH	DEFINED	1,2,5,6
ORBITZ WORLDWIDE INC	COM	68557K10	782	605,939	SH	DEFINED	1,2,5
ORBOTECH LTD	ORD	M7525310	180	47,591	SH	DEFINED	1,2,5,6,7
ORCHID CELLMARK INC	COM	68573C10	12	18,796	SH	DEFINED	1
OREXIGEN THERAPEUTIC	COM	68616410	734	281,345	SH	DEFINED	1,2,6
ORIENTAL FINL GROUP	COM	68618W10	2,260	463,080	SH	DEFINED	1,2,5
ORIENT-EXPRESS HOTEL	CL A	G6774310	1,568	382,491	SH	DEFINED	1,2,3,5,6,10
ORION ENERGY SYSTEMS	COM	68627510	626	142,021	SH	DEFINED	1,2,6
ORION MARINE GROUP I	COM	68628V30	4,385	334,739	SH	DEFINED	1,2
ORITANI FINL CORP	COM	68632310	2,744	195,971	SH	DEFINED	1,2,5,6
ORIX CORP	SPONSORED	68633010	259	15,703	SH	DEFINED	1,2
ORMAT TECHNOLOGIES I	COM	68668810	9,047	329,463	SH	DEFINED	1,2,5,6
ORTHOFIX INTL N V	COM	N6748L10	5,742	310,066	SH	DEFINED	1,2,5,6
ORTHOLOGIC CORP	COM	68750J10	24	43,076	SH	DEFINED	1
ORTHOVITA INC	COM	68750U10	2,703	1,008,681	SH	DEFINED	1,2
OSHKOSH CORP	COM	68823920	11,886	1,763,485	SH	DEFINED	1,2,5,6,10
OSI PHARMACEUTICALS	COM	67104010	82,208	2,148,661	SH	DEFINED	1,2,5,6,7
OSI SYSTEMS INC	COM	67104410	4,631	303,467	SH	DEFINED	1,2,5,6
OSIRIS THERAPEUTICS	COM	68827R10	4,275	309,794	SH	DEFINED	1,2,6
OSTEOTECH INC	COM	68858210	158	45,129	SH	DEFINED	1
OTTER TAIL CORP	COM	68964810	14,274	647,329	SH	DEFINED	1,2,5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,633	239,411	SH	DEFINED	1,2
OVERHILL FARMS INC	COM	69021210	44	11,400	SH	DEFINED	1
OVERLAND STORAGE INC	COM	69031010	5	17,450	SH	DEFINED	1

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OVERSEAS SHIPHOLDING	COM	69036810	11,943	526,806	SH	DEFINED	1,2,5,7,10
OVERSTOCK COM INC DE	COM	69037010	2,605	284,749	SH	DEFINED	1,2,5,6
OWENS & MINOR INC NE	COM	69073210	40,564	1,224,402	SH	DEFINED	1,2,5
OWENS CORNING NEW	COM	69074210	30,586	3,383,383	SH	DEFINED	1,2,5,6,8,10
OWENS ILL INC	COM NEW	69076840	93,439	6,470,874	SH	DEFINED	1,2,5,6,7,8,10,12
OXFORD INDS INC	COM	69149730	1,602	259,663	SH	DEFINED	1,2,5
OXIGENE INC	COM	69182810	16	23,149	SH	DEFINED	1
OYO GEOSPACE CORP	COM	67107410	909	69,630	SH	DEFINED	1,2,6
P C CONNECTION	COM	69318J10	519	136,659	SH	DEFINED	1,2
P F CHANGS CHINA BIS	COM	69333Y10	16,746	731,909	SH	DEFINED	1,2,5,6

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P T TELEKOMUNIKASI I	SPONSORED	71568410	1,054	41,017	SH	DEFINED	1,2,6
PACCAR INC	COM	69371810	294,142	11,418,546	SH	DEFINED	1,2,5,6,7,8,10,12
PACER INTL INC TENN	COM	69373H10	3,646	1,041,839	SH	DEFINED	1,2,5
PACIFIC CAP BANCORP	COM	69404P10	13,495	1,993,363	SH	DEFINED	1,2,5
PACIFIC CONTINENTAL	COM	69412V10	1,855	159,353	SH	DEFINED	1,2
PACIFIC ETHANOL INC	COM	69423U10	215	650,999	SH	DEFINED	1,2
PACIFIC MERCANTILE B	COM	69455210	48	13,518	SH	DEFINED	1
PACIFIC PREMIER BANC	COM	69478X10	43	10,000	SH	DEFINED	1
PACIFIC SUNWEAR CALI	COM	69487310	2,189	1,318,795	SH	DEFINED	1,2,5,6
PACKAGING CORP AMER	COM	69515610	26,756	2,054,983	SH	DEFINED	1,2,5,10
PACTIV CORP	COM	69525710	93,914	6,436,851	SH	DEFINED	1,2,5,6,7,8,10,12
PACWEST BANCORP DEL	COM	69526310	21,613	1,508,241	SH	DEFINED	1,2,5
PAETEC HOLDING CORP	COM	69545910	2,854	1,981,724	SH	DEFINED	1,2,5,6
PAIN THERAPEUTICS IN	COM	69562K10	3,109	740,299	SH	DEFINED	1,2,6
PALATIN TECHNOLOGIES	COM NEW	69607730	5	42,006	SH	DEFINED	1
PALL CORP	COM	69642930	82,093	4,018,262	SH	DEFINED	1,2,5,6,7,8,10,12
PALM HARBOR HOMES	COM	69663910	420	188,128	SH	DEFINED	1,2
PALM INC NEW	COM	69664310	28,538	3,322,201	SH	DEFINED	1,2,5,6
PALOMAR MED TECHNOLO	COM NEW	69752930	2,490	343,034	SH	DEFINED	1,2,5,6
PANACOS PHARMACEUTIC	COM	69811Q10	1	49,643	SH	DEFINED	1
PANASONIC CORP	ADR	69832A20	1,250	113,296	SH	DEFINED	1
PANERA BREAD CO	CL A	69840W10	40,825	730,314	SH	DEFINED	1,2,5,6,7,10
PANHANDLE OIL AND GA	CL A	69847710	2,058	120,226	SH	DEFINED	1,2
PANTRY INC	COM	69865710	10,497	596,090	SH	DEFINED	1,2,5
PAPA JOHNS INTL INC	COM	69881310	11,800	515,980	SH	DEFINED	1,2,5,6
PAR PHARMACEUTICAL C	COM	69888P10	9,077	958,484	SH	DEFINED	1,2,5
PARALLEL PETE CORP D	COM	69915710	845	659,788	SH	DEFINED	1,2,5
PARAMETRIC TECHNOLOG	COM NEW	69917320	33,569	3,363,671	SH	DEFINED	1,2,5,6
PAREXEL INTL CORP	COM	69946210	13,526	1,390,135	SH	DEFINED	1,2,5,6
PARK ELECTROCHEMICAL	COM	70041620	6,888	398,614	SH	DEFINED	1,2,5,6
PARK NATL CORP	COM	70065810	13,441	241,100	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	427	130,931	SH	DEFINED	1,2,5
PARKER DRILLING CO	COM	70108110	3,949	2,146,168	SH	DEFINED	1,2,5
PARKER HANNIFIN CORP	COM	70109410	188,002	5,532,722	SH	DEFINED	1,2,5,6,7,8,10,12
PARKERVISION INC	COM	70135410	524	310,136	SH	DEFINED	1,2,5

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PARKWAY PPTYS INC	COM	70159Q10	6,523	633,308	SH	DEFINED 1,2,3,5
PARLUX FRAGRANCES IN	COM	70164510	12	13,631	SH	DEFINED 1
PARTNERRE LTD	COM	G6852T10	52,782	850,356	SH	DEFINED 1,2,5,6,7,8,10
PATRIOT CAPITAL FUND	COM	70335Y10	619	338,142	SH	DEFINED 1,2
PATRIOT COAL CORP	COM	70336T10	5,094	1,372,954	SH	DEFINED 1,2,5,6,8,10,12
PATRIOT TRANSN HLDG	COM	70337B10	1,721	27,608	SH	DEFINED 1,2
PATTERSON COMPANIES	COM	70339510	60,952	3,231,805	SH	DEFINED 1,2,5,6,7,8,10
PATTERSON UTI ENERGY	COM	70348110	43,372	4,840,574	SH	DEFINED 1,2,5,6,7,8,10
PAYCHEX INC	COM	70432610	259,254	10,099,491	SH	DEFINED 1,2,5,6,7,8,10
PC MALL INC	COM	69323K10	659	145,088	SH	DEFINED 1,2
PC-TEL INC	COM	69325Q10	2,437	566,787	SH	DEFINED 1,2
PDF SOLUTIONS INC	COM	69328210	36	23,083	SH	DEFINED 1
PDL BIOPHARMA INC	COM	69329Y10	18,692	2,640,045	SH	DEFINED 1,2,5,6

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PEABODY ENERGY CORP	SDCV 4.75	704549AG	457	650,000	SH	DEFINED	1
PEABODY ENERGY CORP	COM	70454910	271,184	10,830,041	SH	DEFINED	1,2,5,6,7,8,10
PEAPACK-GLADSTONE FI	COM	70469910	2,496	138,430	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	532	53,129	SH	DEFINED	1
PEETS COFFEE & TEA I	COM	70556010	5,379	248,800	SH	DEFINED	1,2,6
PEGASYSTEMS INC	COM	70557310	7,045	379,383	SH	DEFINED	1,2,6
PENFORD CORP	COM	70705110	642	176,798	SH	DEFINED	1,2
PENN NATL GAMING INC	COM	70756910	17,093	707,805	SH	DEFINED	1,2,5,6,10
PENN VA CORP	COM	70788210	11,358	1,034,437	SH	DEFINED	1,2,5,6
PENN VA GP HLDGS L P	COM UNIT R	70788P10	201	16,926	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	359	31,500	SH	DEFINED	1,2
PENN WEST ENERGY TR	TR UNIT	70788510	214	22,558	SH	DEFINED	1,2,7
PENNANTPARK INVT COR	COM	70806210	1,472	392,616	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	489,068	24,368,095	SH	DEFINED	1,2,5,6,7,8,10
PENNSYLVANIA COMM BA	COM	70867710	1,398	75,970	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	5,355	1,508,330	SH	DEFINED	1,2,3,5
PENSKE AUTOMOTIVE GR	COM	70959W10	4,733	507,303	SH	DEFINED	1,2,5,8,10
PENSON WORLDWIDE INC	COM	70960010	2,560	398,119	SH	DEFINED	1,2
PENTAIR INC	COM	70963110	50,503	2,330,560	SH	DEFINED	1,2,5,6,7,8,10
PENWEST PHARMACEUTIC	COM	70975410	59	35,681	SH	DEFINED	1
PEOPLES BANCORP INC	COM	70978910	3,498	269,483	SH	DEFINED	1,2,5
PEOPLES UNITED FINAN	COM	71270410	246,308	13,706,612	SH	DEFINED	1,2,5,6,7,8,10
PEP BOYS MANNY MOE &	COM	71327810	4,148	940,682	SH	DEFINED	1,2,5
PEPCO HOLDINGS INC	COM	71329110	114,109	9,143,312	SH	DEFINED	1,2,5,6,7,8,10
PEPSI BOTTLING GROUP	COM	71340910	130,065	5,874,677	SH	DEFINED	1,2,5,6,7,8,10
PEPSIAMERICAS INC	COM	71343P20	21,777	1,262,439	SH	DEFINED	1,2,5,8,10,12
PEPSICO INC	COM	71344810	2,616,328	50,822,220	SH	DEFINED	1,2,5,6,7,8,10
PERDIGAO S A	SPONSORED	71361V30	17,685	712,798	SH	DEFINED	1,2,7
PEREGRINE PHARMACEUT	COM	71366110	121	326,215	SH	DEFINED	1,5
PERFICIENT INC	COM	71375U10	3,800	703,785	SH	DEFINED	1,2,5,6
PERFORMANCE TECHNOLO	COM	71376K10	43	16,379	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	4,476	612,302	SH	DEFINED	1,2,5

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PERINI CORP	COM	71383910	12,354	1,004,395	SH	DEFINED	1,2,5,7,8
PERKINELMER INC	COM	71404610	44,302	3,469,197	SH	DEFINED	1,2,5,6,10,13
PERMA-FIX ENVIRONMEN	COM	71415710	64	32,649	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	24,029	1,865,587	SH	DEFINED	1,2,5,6
PERRIGO CO	COM	71429010	47,745	1,922,871	SH	DEFINED	1,2,5,6,7,8,10
PERVASIVE SOFTWARE I	COM	71571010	41	10,400	SH	DEFINED	1
PETMED EXPRESS INC	COM	71638210	7,088	430,070	SH	DEFINED	1,2,5,6
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	5,069	890,825	SH	DEFINED	1,2,5,7,8,10
PETRO-CDA	COM	71644E10	531	19,967	SH	DEFINED	1
PETROCHINA CO LTD	SPONSORED	71646E10	230	2,883	SH	DEFINED	1,6
PETROHAWK ENERGY COR	COM	71649510	76,337	3,969,704	SH	DEFINED	1,2,5,6,7,8,10
PETROLEO BRASILEIRO	SP ADR NON	71654V10	113,165	4,618,984	SH	DEFINED	1,2,4,5,6,7,8
PETROLEO BRASILEIRO	SPONSORED	71654V40	150,877	4,951,651	SH	DEFINED	1,2,4,5,6,7
PETROLEUM DEV CORP	COM	71657810	4,072	344,808	SH	DEFINED	1,2,5
PETROQUEST ENERGY IN	COM	71674810	2,039	849,658	SH	DEFINED	1,2,5,6
PETSMART INC	COM	71676810	65,809	3,139,740	SH	DEFINED	1,2,5,6,7,8,10

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PFIZER INC	COM	71708110	3,349,341	245,913,417	SH	DEFINED	1,2,5,6,7,8,1
PG&E CORP	COM	69331C10	534,276	13,978,968	SH	DEFINED	1,2,5,6,7,8,1
PGT INC	COM	69336V10	21	15,057	SH	DEFINED	1
PHARMACEUTICAL PROD	COM	71712410	62,938	2,653,356	SH	DEFINED	1,2,5,6,7,8,1
PHARMACYCLICS INC	COM	71693310	23	18,770	SH	DEFINED	1
PHARMASSET INC	COM	71715N10	3,211	327,358	SH	DEFINED	1,2,6
PHARMERICA CORP	COM	71714F10	11,346	681,870	SH	DEFINED	1,2,5,6
PHASE FORWARD INC	COM	71721R40	10,694	836,099	SH	DEFINED	1,2,5,6
PHH CORP	COM NEW	69332020	19,628	1,396,980	SH	DEFINED	1,2,5,8
PHI INC	COM NON VT	69336T20	2,524	252,950	SH	DEFINED	1,2,5,6
PHILIP MORRIS INTL I	COM	71817210	2,843,918	79,930,230	SH	DEFINED	1,2,5,6,7,8,1
PHILIPPINE LONG DIST	SPONSORED	71825260	56,938	1,290,244	SH	DEFINED	1,2,4,5,6,7
PHILLIPS VAN HEUSEN	COM	71859210	22,869	1,008,324	SH	DEFINED	1,2,5,6,8,10
PHOENIX COS INC NEW	COM	71902E10	2,973	2,540,842	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	720	444,284	SH	DEFINED	1,2
PHOTRONICS INC	COM	71940510	739	770,001	SH	DEFINED	1,2
PICO HLDGS INC	COM NEW	69336620	11,203	372,559	SH	DEFINED	1,2,5,6
PIEDMONT NAT GAS INC	COM	72018610	45,850	1,770,936	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	861	1,538,024	SH	DEFINED	1,2,5
PIKE ELEC CORP	COM	72128310	3,107	335,929	SH	DEFINED	1,2,5,6
PINNACLE AIRL CORP	COM	72344310	26	18,587	SH	DEFINED	1
PINNACLE ENTMT INC	COM	72345610	10,052	1,427,875	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	21,427	903,718	SH	DEFINED	1,2,5,6
PINNACLE WEST CAP CO	COM	72348410	190,444	7,170,335	SH	DEFINED	1,2,5,6,7,8,1
PIONEER DRILLING CO	COM	72365510	4,623	1,409,574	SH	DEFINED	1,2,5
PIONEER NAT RES CO	NOTE 2.87	723787AH	370	500,000	SH	DEFINED	1
PIONEER NAT RES CO	COM	72378710	90,211	5,477,277	SH	DEFINED	1,2,5,6,7,8,1
PIPER JAFFRAY COS	COM	72407810	10,717	415,545	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	178,007	7,623,421	SH	DEFINED	1,2,5,6,7,8,1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAGERS
PITTSBURGH & W VA RR	SH BEN INT	72481910	140	12,998	SH	DEFINED	1,2
PIXELWORKS INC	COM NEW	72581M30	12	18,943	SH	DEFINED	1
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	4,078	110,940	SH	DEFINED	1,2,8
PLAINS EXPL& PRODTN	COM	72650510	51,217	2,972,566	SH	DEFINED	1,2,5,6,7,8,10,12
PLANAR SYS INC	COM	72690010	12	18,135	SH	DEFINED	1
PLANTRONICS INC NEW	COM	72749310	28,087	2,327,012	SH	DEFINED	1,2,5,7
PLATINUM UNDERWRITER	COM	G7127P10	33,695	1,188,104	SH	DEFINED	1,2,5,7,8,13
PLATO LEARNING INC	COM	72764Y10	41	23,061	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	661	335,465	SH	DEFINED	1,2
PLEXUS CORP	COM	72913210	12,138	878,260	SH	DEFINED	1,2,5,6
PLUG POWER INC	COM	72919P10	1,293	1,486,603	SH	DEFINED	1,2
PLUM CREEK TIMBER CO	COM	72925110	178,301	6,133,493	SH	DEFINED	1,2,5,6,7,8,10,12
PLX TECHNOLOGY INC	COM	69341710	894	412,044	SH	DEFINED	1,2,5
PMA CAP CORP	CL A	69341920	3,169	760,023	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	71	12,785	SH	DEFINED	1
PMC-SIERRA INC	COM	69344F10	32,284	5,068,061	SH	DEFINED	1,2,5,6
PMFG INC	COM	69345P10	1,571	199,373	SH	DEFINED	1,2
PMI GROUP INC	COM	69344M10	1,008	1,625,421	SH	DEFINED	1,2,5,6
PNC FINL SVCS GROUP	COM	69347510	483,029	16,491,269	SH	DEFINED	1,2,5,6,7,8,10,12

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PNM RES INC	COM	69349H10	21,654	2,621,589	SH	DEFINED	1,2,5
POLARIS INDS INC	COM	73106810	19,583	913,368	SH	DEFINED	1,2,5,6,10
POLO RALPH LAUREN CO	CL A	73157210	88,359	2,091,330	SH	DEFINED	1,2,5,6,7,8,10,12
POLYCOM INC	COM	73172K10	39,196	2,546,837	SH	DEFINED	1,2,5,6
POLYONE CORP	COM	73179P10	4,520	1,956,540	SH	DEFINED	1,2,5
POLYPORE INTL INC	COM	73179V10	1,035	257,491	SH	DEFINED	1,2,5,6
POMEROY IT SOLUTIONS	COM	73182210	58	15,587	SH	DEFINED	1
PONIARD PHARMACEUTIC	COM NEW	73244930	43	20,171	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	13,925	1,039,213	SH	DEFINED	1,2,5,6,8
POPULAR INC	COM	73317410	7,114	3,293,645	SH	DEFINED	1,2,5,6,8,10,12
PORTFOLIO RECOVERY A	COM	73640Q10	8,541	318,210	SH	DEFINED	1,2,5,6
PORTLAND GEN ELEC CO	COM NEW	73650884	30,181	1,715,794	SH	DEFINED	1,2,5
PORTUGAL TELECOM SGP	SPONSORED	73727310	386	50,173	SH	DEFINED	1
POSCO	SPONSORED	69348310	7,240	108,341	SH	DEFINED	1,2,6
POST PPTYS INC	COM	73746410	18,737	1,847,858	SH	DEFINED	1,2,3,5,6
POTLATCH CORP NEW	COM	73763010	25,535	1,101,111	SH	DEFINED	1,2,5
POWELL INDS INC	COM	73912810	4,520	127,998	SH	DEFINED	1,2,5,6
POWER INTEGRATIONS I	COM	73927610	8,059	468,539	SH	DEFINED	1,2,5
POWER-ONE INC	COM	73930810	1,129	1,283,184	SH	DEFINED	1,2,6
POWERSECURE INTL INC	COM	73936N10	784	229,326	SH	DEFINED	1,2,5
POWERWAVE TECHNOLOGI	COM	73936310	1,369	2,304,241	SH	DEFINED	1,2,5
POZEN INC	COM	73941U10	2,729	445,869	SH	DEFINED	1,2,5,6
PPG INDS INC	COM	69350610	224,427	6,082,024	SH	DEFINED	1,2,5,6,7,8,10,12
PPL CORP	COM	69351T10	397,770	13,854,747	SH	DEFINED	1,2,5,6,7,8,10,12
PRAXAIR INC	COM	74005P10	715,880	10,638,725	SH	DEFINED	1,2,5,6,7,8,10,12
PRE PAID LEGAL SVCS	COM	74006510	8,287	285,466	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/ INVESTMENT PRN CALL DISCRETION	OTHER MANA	
PRECISION CASTPARTS	COM	74018910	260,315	4,345,822	SH	DEFINED	1,2,5,6,7,8,10
PRECISION DRILLING T	TR UNIT	74021510	252	94,199	SH	DEFINED	1,5
PREFORMED LINE PRODS	COM	74044410	1,660	44,097	SH	DEFINED	1,2
PREMIER EXIBITIONS I	COM	74051E10	11	14,700	SH	DEFINED	1
PREMIERE GLOBAL SVCS	COM	74058510	13,104	1,485,689	SH	DEFINED	1,2,5,6
PREMIERWEST BANCORP	COM	74092110	1,049	261,045	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	3,419	438,833	SH	DEFINED	1,2,5
PRESSTEK INC	COM	74111310	761	367,564	SH	DEFINED	1,2,5
PRESTIGE BRANDS HLDG	COM	74112D10	4,501	868,833	SH	DEFINED	1,2,5
PRG-SCHULTZ INTERNAT	COM NEW	69357C50	1,112	391,523	SH	DEFINED	1,2
PRICE T ROWE GROUP I	COM	74144T10	264,926	9,179,681	SH	DEFINED	1,2,5,6,7,8,10
PRICELINE COM INC	COM NEW	74150340	76,534	971,496	SH	DEFINED	1,2,5,6,7,8,10
PRICESMART INC	COM	74151110	4,337	240,811	SH	DEFINED	1,2,5,6
PRIDE INTL INC DEL	COM	74153Q10	89,257	4,964,235	SH	DEFINED	1,2,5,6,7,8,10
PRIMEDIA INC	COM NEW	74157K84	1,174	475,132	SH	DEFINED	1,2
PRIMEENERGY CORP	COM	74158E10	478	9,578	SH	DEFINED	1,2
PRIMUS GUARANTY LTD	SHS	G7245710	663	422,605	SH	DEFINED	1
PRINCETON REVIEW INC	COM	74235210	733	168,434	SH	DEFINED	1,2,5
PRINCIPAL FINANCIAL	COM	74251V10	83,953	10,263,144	SH	DEFINED	1,2,5,6,7,8,10
PRIVATEBANCORP INC	COM	74296210	13,455	930,518	SH	DEFINED	1,2,5,6
PROASSURANCE CORP	COM	74267C10	34,734	745,044	SH	DEFINED	1,2,5
PROCERA NETWORKS INC	COM	74269U10	19	29,700	SH	DEFINED	1

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PROCTER & GAMBLE CO	COM	74271810	5,075,969	107,792,923	SH	DEFINED	1,2,5,6,7,8,10
PROGENICS PHARMACEUT	COM	74318710	3,029	459,691	SH	DEFINED	1,2,5,6
PROGRESS ENERGY INC	COM	74326310	892,443	24,612,325	SH	DEFINED	1,2,5,6,7,8,10
PROGRESS SOFTWARE CO	COM	74331210	17,975	1,035,445	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	325,101	24,189,055	SH	DEFINED	1,2,5,6,7,8,10
PROLIANCE INTL INC	COM	74340R10	4	23,030	SH	DEFINED	1
PROLOGIS	SH BEN INT	74341010	101,989	15,690,653	SH	DEFINED	1,2,3,5,6,7,8,
PROS HOLDINGS INC	COM	74346Y10	1,004	215,950	SH	DEFINED	1,2
PROSPECT CAPITAL COR	COM	74348T10	5,477	642,885	SH	DEFINED	1,2
PROSPERITY BANCSHARE	COM	74360610	44,426	1,624,337	SH	DEFINED	1,2,5,7
PROTALIX BIOTHERAPEU	COM	74365A10	363	181,415	SH	DEFINED	1,2
PROTECTION ONE INC	COM NEW	74366340	273	85,454	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	8,529	1,624,556	SH	DEFINED	1,2,5,6,8,10,1
PROVIDENCE SVC CORP	COM	74381510	1,308	190,160	SH	DEFINED	1,2
PROVIDENT BANKSHARES	COM	74385910	6,531	926,345	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	64	12,204	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	28,187	2,607,523	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	6,474	757,174	SH	DEFINED	1,2,5
PRUDENTIAL FINL INC	FRNT	744320AJ	985	1,000,000	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	297,416	15,637,030	SH	DEFINED	1,2,5,6,7,8,10
PRUDENTIAL PLC	ADR	74435K20	311	31,511	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	22,746	617,248	SH	DEFINED	1,2,3,5,6
PSS WORLD MED INC	COM	69366A10	20,040	1,396,481	SH	DEFINED	1,2,5,6

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PSYCHIATRIC SOLUTION	COM	74439H10	24,148	1,535,140	SH	DEFINED 1,2,5,6
PUBLIC STORAGE	COM	74460D10	360,696	6,528,432	SH	DEFINED 1,2,3,5,6,7,8,
PUBLIC SVC ENTERPRIS	COM	74457310	608,999	20,665,060	SH	DEFINED 1,2,5,6,7,8,10
PULTE HOMES INC	COM	74586710	108,738	9,948,606	SH	DEFINED 1,2,5,6,7,8,10
PURE BIOSCIENCE	COM	74621810	71	36,616	SH	DEFINED 1,2
PVF CAPITAL CORP	COM	69365410	24	10,112	SH	DEFINED 1
PZENA INVESTMENT MGM	CLASS A	74731Q10	175	91,394	SH	DEFINED 1,2
QAD INC	COM	74727D10	502	198,445	SH	DEFINED 1,2
QIAGEN N V	ORD	N7248210	269	16,844	SH	DEFINED 1,5
QLOGIC CORP	COM	74727710	54,411	4,893,091	SH	DEFINED 1,2,5,6,7,8,10
QUAKER CHEM CORP	COM	74731610	1,502	189,114	SH	DEFINED 1,2
QUALCOMM INC	COM	74752510	2,088,601	53,677,751	SH	DEFINED 1,2,5,6,7,8,10
QUALITY SYS INC	COM	74758210	15,659	346,053	SH	DEFINED 1,2,5,6
QUANEX BUILDING PROD	COM	74761910	6,086	800,793	SH	DEFINED 1,2,5
QUANTA SVCS INC	COM	74762E10	95,399	4,447,503	SH	DEFINED 1,2,5,6,7,8,10
QUANTUM CORP	COM DSSG	74790620	2,359	3,520,462	SH	DEFINED 1,2
QUANTUM FUEL SYS TEC	COM	74765E10	984	1,230,276	SH	DEFINED 1,2,5
QUEST DIAGNOSTICS IN	COM	74834L10	253,010	5,328,774	SH	DEFINED 1,2,5,6,7,8,10
QUEST RESOURCE CORP	COM NEW	74834930	97	311,436	SH	DEFINED 1,2
QUEST SOFTWARE INC	COM	74834T10	22,675	1,788,283	SH	DEFINED 1,2,5,6
QUESTAR CORP	COM	74835610	194,443	6,606,949	SH	DEFINED 1,2,5,6,7,8,10
QUESTCOR PHARMACEUTI	COM	74835Y10	5,928	1,204,941	SH	DEFINED 1,2,5,6
QUICKLOGIC CORP	COM	74837P10	25	14,273	SH	DEFINED 1
QUICKSILVER RESOURCE	COM	74837R10	14,113	2,547,504	SH	DEFINED 1,2,5,6,8,10
QUIDEL CORP	COM	74838J10	5,262	570,666	SH	DEFINED 1,2,5,6

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QUIKSILVER INC	COM	74838C10	3,411	2,664,561	SH	DEFINED	1,2,5
QWEST COMMUNICATIONS	NOTE 3.50	749121BY	231	250,000	SH	DEFINED	1
QWEST COMMUNICATIONS	COM	74912110	333,639	97,555,220	SH	DEFINED	1,2,5,6,7,8,10
RACKABLE SYS INC	COM	75007710	2,918	718,771	SH	DEFINED	1,2,5,6
RACKSPACE HOSTING IN	COM	75008610	2,271	303,241	SH	DEFINED	1,2
RADIAN GROUP INC	COM	75023610	3,431	1,885,396	SH	DEFINED	1,2,5,6
RADIANT SYSTEMS INC	COM	75025N10	2,195	497,736	SH	DEFINED	1,2,6
RADIO ONE INC	CL A	75040P10	7	13,476	SH	DEFINED	1
RADIO ONE INC	CL D NON V	75040P40	44	98,563	SH	DEFINED	1
RADIO SHACK CORP	COM	75043810	59,262	6,915,089	SH	DEFINED	1,2,5,6,7,8,10
RADISYS CORP	COM	75045910	2,760	455,385	SH	DEFINED	1,2,5
RADNET INC	COM	75049110	367	296,331	SH	DEFINED	1,2
RADVISION LTD	ORD	M8186910	78	15,556	SH	DEFINED	1,2
RAIT FINANCIAL TRUST	COM	74922710	2,143	1,756,208	SH	DEFINED	1,2,5
RALCORP HLDGS INC NE	COM	75102810	100,657	1,868,168	SH	DEFINED	1,2,5,6,7,8,10
RAM ENERGY RESOURCES	COM	75130P10	423	579,759	SH	DEFINED	1,2
RAMBUS INC DEL	COM	75091710	13,207	1,397,604	SH	DEFINED	1,2,5,6,10
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	3,964	614,524	SH	DEFINED	1,2,3,5
RAMTRON INTL CORP	COM NEW	75190730	21	21,213	SH	DEFINED	1
RANGE RES CORP	COM	75281A10	244,457	5,939,197	SH	DEFINED	1,2,5,6,7,8,10

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RASER TECHNOLOGIES I	COM	75405510	3,375	805,518	SH	DEFINED	1,2,6
RAVEN INDS INC	COM	75421210	5,756	276,990	SH	DEFINED	1,2,5,6
RAYMOND JAMES FINANC	COM	75473010	52,926	2,686,602	SH	DEFINED	1,2,5,6,10
RAYONIER INC	COM	75490710	45,336	1,500,203	SH	DEFINED	1,2,5,6,10
RAYTHEON CO	COM NEW	75511150	519,792	13,348,534	SH	DEFINED	1,2,5,6,7,8,10,12
RBC BEARINGS INC	COM	75524B10	5,727	374,805	SH	DEFINED	1,2,5,6
RC2 CORP	COM	74938810	2,368	449,327	SH	DEFINED	1,2,5
RCN CORP	COM NEW	74936120	3,582	968,177	SH	DEFINED	1,2,5,6
READING INTERNATIONAL	CL A	75540810	65	18,600	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	4,229	1,815,019	SH	DEFINED	1,2,5,6
REALTY INCOME CORP	COM	75610910	59,129	3,141,825	SH	DEFINED	1,2,3,5,6
RED HAT INC	COM	75657710	38,949	2,183,257	SH	DEFINED	1,2,5,6,7,8,10
RED LION HOTELS CORP	COM	75676410	53	18,043	SH	DEFINED	1
RED ROBIN GOURMET BU	COM	75689M10	7,394	419,406	SH	DEFINED	1,2,5,6
REDDY ICE HLDGS INC	COM	75734R10	473	321,791	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	17,986	1,171,734	SH	DEFINED	1,2,5
REED ELSEVIER N V	SPONS ADR	75820420	514	23,992	SH	DEFINED	1
REED ELSEVIER P L C	SPONS ADR	75820520	394	13,814	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	21,746	709,716	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	13,796	1,028,808	SH	DEFINED	1,2,5,8,10
REGENCY CTRS CORP	COM	75884910	72,910	2,744,054	SH	DEFINED	1,2,3,5,6,7,8,10,
REGENCY ENERGY PARTN	COM UNITS	75885Y10	392	31,434	SH	DEFINED	1,2
REGENERON PHARMACEUT	COM	75886F10	37,229	2,686,063	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	5	40,485	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	126,197	29,623,805	SH	DEFINED	1,2,5,6,7,8,10,12
REGIS CORP MINN	COM	75893210	18,660	1,291,338	SH	DEFINED	1,2,5
REHABCARE GROUP INC	COM	75914810	8,644	495,614	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM NEW	75935160	44,769	1,382,171	SH	DEFINED	1,2,5,8,10,13

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RELIANCE STEEL & ALU	COM	75950910	47,440	1,801,741	SH	DEFINED	1,2,5,6,7,10
RELIANT ENERGY INC	COM	75952B10	18,573	5,822,212	SH	DEFINED	1,2,5,6,7,8,10,12
RENAISSANCE LEARNING	COM	75968L10	1,338	149,146	SH	DEFINED	1,2,5
RENAISSANCERE HOLDIN	COM	G7496G10	41,578	840,986	SH	DEFINED	1,2,5,6,7,8,10,12
RENASANT CORP	COM	75970E10	5,045	401,706	SH	DEFINED	1,2,5
RENT A CTR INC NEW	COM	76009N10	75,700	3,908,100	SH	DEFINED	1,2,5,6,7,8,10
RENTECH INC	COM	76011210	1,451	2,639,072	SH	DEFINED	1,2,5,6
RENTRAK CORP	COM	76017410	164	18,177	SH	DEFINED	1,5
REPLIGEN CORP	COM	75991610	2,317	483,777	SH	DEFINED	1,2,5
REPROS THERAPEUTICS	COM	76028H10	78	13,105	SH	DEFINED	1,2
REPSOL YPF S A	SPONSORED	76026T20	634	37,094	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	5,193	801,334	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	5,312	284,512	SH	DEFINED	1,2,5
REPUBLIC FIRST BANCO	COM	76041610	76	10,649	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	173,416	10,111,722	SH	DEFINED	1,2,5,6,7,8,10,12
RES-CARE INC	COM	76094310	8,640	593,396	SH	DEFINED	1,2,5
RESEARCH FRONTIERS I	COM	76091110	73	16,343	SH	DEFINED	1

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RESEARCH IN MOTION L	COM	76097510	10,461	242,658	SH	DEFINED 1,2,5
RESMED INC	COM	76115210	52,680	1,490,654	SH	DEFINED 1,2,5,6,10
RESOURCE AMERICA INC	CL A	76119520	829	207,160	SH	DEFINED 1,2
RESOURCE CAP CORP	COM	76120W30	1,588	522,249	SH	DEFINED 1,2
RESOURCES CONNECTION	COM	76122Q10	13,842	917,908	SH	DEFINED 1,2,5,6
RETAIL VENTURES INC	COM	76128Y10	940	618,448	SH	DEFINED 1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	14	20,339	SH	DEFINED 1
REVLON INC	CL A NEW	76152560	66	26,481	SH	DEFINED 1,2,6
REWARDS NETWORK INC	COM	76155710	848	242,215	SH	DEFINED 1
REX ENERGY CORPORATI	COM	76156510	739	257,584	SH	DEFINED 1,2,5,6
REX STORES CORP	COM	76162410	1,607	149,867	SH	DEFINED 1,2
REXAHN PHARMACEUTICA	COM	76164010	214	305,712	SH	DEFINED 1,2
REYNOLDS AMERICAN IN	COM	76171310	195,900	5,465,952	SH	DEFINED 1,2,5,6,7,8,10,12,
RF MICRODEVICES INC	COM	74994110	10,138	7,622,416	SH	DEFINED 1,2,5
RHI ENTMT INC DEL	COM	74957T10	367	241,380	SH	DEFINED 1,2,6
RICHARDSON ELECTRS L	COM	76316510	40	11,844	SH	DEFINED 1
RICKS CABARET INTL I	COM NEW	76564130	295	64,922	SH	DEFINED 1,2
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,873	630,759	SH	DEFINED 1,2,5,6
RIGHTNOW TECHNOLOGIE	COM	76657R10	3,525	465,713	SH	DEFINED 1,2,6
RIMAGE CORP	COM	76672110	2,126	159,276	SH	DEFINED 1,2
RIO TINTO PLC	SPONSORED	76720410	787	5,870	SH	DEFINED 1,2
RISKMETRICS GROUP IN	COM	76773510	5,260	368,070	SH	DEFINED 1,2,5,6
RITCHIE BROS AUCTION	COM	76774410	264	14,200	SH	DEFINED 1
RITE AID CORP	COM	76775410	2,262	6,282,300	SH	DEFINED 1,2,5,6,10
RIVERBED TECHNOLOGY	COM	76857310	15,965	1,220,540	SH	DEFINED 1,2,5,6
RIVERVIEW BANCORP IN	COM	76939710	54	13,992	SH	DEFINED 1
RIVIERA HLDGS CORP	COM	76962710	160	156,602	SH	DEFINED 1,2,5
RLI CORP	COM	74960710	98,991	1,971,925	SH	DEFINED 1,2,5,6
ROBBINS & MYERS INC	COM	77019610	11,012	725,892	SH	DEFINED 1,2,5,6
ROBERT HALF INTL INC	COM	77032310	90,049	5,050,420	SH	DEFINED 1,2,5,6,7,8,10,12,
ROCK OF AGES CORP	CL A	77263210	20	11,698	SH	DEFINED 1

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ROCK-TENN CO	CL A	77273920	32,626	1,206,142	SH	DEFINED	1,2,5
ROCKVILLE FINL INC	COM	77418610	1,524	167,504	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	99,153	4,539,964	SH	DEFINED	1,2,5,6,7,8,10,12,
ROCKWELL COLLINS INC	COM	77434110	165,226	5,062,070	SH	DEFINED	1,2,5,6,7,8,10,12,
ROCKWOOD HLDGS INC	COM	77441510	6,604	831,740	SH	DEFINED	1,2,5,8
ROFIN SINAR TECHNOLO	COM	77504310	10,765	667,801	SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION	CL B	77510920	836	36,609	SH	DEFINED	1,2
ROGERS CORP	COM	77513310	10,133	536,718	SH	DEFINED	1,2,5,6
ROHM & HAAS CO	COM	77537110	340,714	4,321,591	SH	DEFINED	1,2,5,6,7,8,10,12,
ROLLINS INC	COM	77571110	19,590	1,142,247	SH	DEFINED	1,2,5,6
ROMA FINANCIAL CORP	COM	77581P10	1,767	136,463	SH	DEFINED	1,2,6
ROPER INDS INC NEW	COM	77669610	85,563	2,015,626	SH	DEFINED	1,2,5,6,7,8,10,12,
ROSETTA RESOURCES IN	COM	77777930	6,448	1,302,637	SH	DEFINED	1,2,5
ROSS STORES INC	COM	77829610	142,045	3,958,877	SH	DEFINED	1,2,5,6,7,8,10,12,

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ROSTELECOM OPEN JT S	SPONSORED	77852910	8,463	164,148	SH	DEFINED	1,2,5,6,7,10
ROWAN COS INC	COM	77938210	72,193	6,031,182	SH	DEFINED	1,2,5,6,7,8,10,1
ROYAL BK CDA MONTREA	COM	78008710	1,093	37,794	SH	DEFINED	1,2
ROYAL CARIBBEAN CRUI	COM	V7780T10	14,217	1,774,936	SH	DEFINED	1,2,5,6,7,8,10,1
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	2,707	62,082	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	2,229	50,309	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	40,121	858,023	SH	DEFINED	1,2,5,6
RPC INC	COM	74966010	4,206	634,397	SH	DEFINED	1,2,5,6
RPM INTL INC	COM	74968510	47,046	3,695,703	SH	DEFINED	1,2,5,6,8,10
RRSAT GLOBAL COMM NT	SHS	M8183P10	132	11,000	SH	DEFINED	1
RSC HOLDINGS INC	COM	74972L10	4,829	918,144	SH	DEFINED	1,2,5,6
RTI BIOLOGICS INC	COM	74975N10	2,377	834,130	SH	DEFINED	1,2,5,6
RTI INTL METALS INC	COM	74973W10	6,784	579,835	SH	DEFINED	1,2,5
RUBICON TECHNOLOGY I	COM	78112T10	1,297	244,271	SH	DEFINED	1,2,6
RUBY TUESDAY INC	COM	78118210	3,468	1,187,571	SH	DEFINED	1,2,5
RUDDICK CORP	COM	78125810	25,506	1,136,124	SH	DEFINED	1,2,5
RUDOLPH TECHNOLOGIES	COM	78127010	1,769	583,774	SH	DEFINED	1,2,5
RURAL / METRO CORP	COM	78174810	23	26,539	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	5,592	626,895	SH	DEFINED	1,2,5
RUSS BERRIE & CO	COM	78223310	392	297,097	SH	DEFINED	1,2
RUTHS HOSPITALITY GR	COM	78333210	389	321,665	SH	DEFINED	1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	5,486	237,391	SH	DEFINED	1,2,5,6
RYDER SYS INC	COM	78354910	58,319	2,060,002	SH	DEFINED	1,2,5,6,7,8,10,1
RYLAND GROUP INC	COM	78376410	48,002	2,881,271	SH	DEFINED	1,2,5,6
S & T BANCORP INC	COM	78385910	19,481	918,490	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	6,151	253,117	SH	DEFINED	1,2,5,6
S1 CORPORATION	COM	78463B10	5,431	1,054,615	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	64	37,758	SH	DEFINED	1
SAFEGUARD SCIENTIFIC	COM	78644910	1,103	2,004,892	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	11,160	359,073	SH	DEFINED	1,2,5
SAFeway INC	COM NEW	78651420	324,178	16,056,387	SH	DEFINED	1,2,5,6,7,8,10,1
SAIA INC	COM	78709Y10	4,728	395,686	SH	DEFINED	1,2,5
SAIC INC	COM	78390X10	94,882	5,082,073	SH	DEFINED	1,2,5,6,7,8,10,1
SAKS INC	COM	79377W10	5,479	2,929,787	SH	DEFINED	1,2,5,6,10

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SALARY COM INC	COM	79400610	14	10,171	SH	DEFINED	1
SALESFORCE COM INC	COM	79466L30	113,505	3,467,924	SH	DEFINED	1,2,5,6,7,8,10,11
SALIX PHARMACEUTICAL	COM	79543510	9,940	1,046,325	SH	DEFINED	1,2,5,6
SALLY BEAUTY HLDGS I	COM	79546E10	10,048	1,769,081	SH	DEFINED	1,2,5,6
SANDERS MORRIS HARRI	COM	80000Q10	1,286	329,719	SH	DEFINED	1,2
SANDERSON FARMS INC	COM	80001310	14,971	398,704	SH	DEFINED	1,2,5
SANDISK CORP	NOTE 1.00	80004CAC	180	300,000	SH	DEFINED	1
SANDISK CORP	COM	80004C10	92,117	7,282,012	SH	DEFINED	1,2,5,6,7,8,10,11
SANDRIDGE ENERGY INC	COM	80007P30	8,818	1,338,052	SH	DEFINED	1,2,5,6,7,8,10,11
SANDY SPRING BANCORP	COM	80036310	3,359	301,014	SH	DEFINED	1,2,5
SANFILIPPO JOHN B &	COM	80042210	61	11,261	SH	DEFINED	1

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SANGAMO BIOSCIENCES	COM	80067710	2,582	610,496	SH	DEFINED	1,2,5,6
SANMINA SCI CORP	COM	80090710	3,536	11,594,030	SH	DEFINED	1,2,5,6,7,8
SANOFI AVENTIS	SPONSORED	80105N10	1,652	59,132	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	1,558	197,742	SH	DEFINED	1,2,5
SANTARUS INC	COM	80281730	70	43,635	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	503	10,357	SH	DEFINED	1
SAP AKTIENGESSELLSCHA	SPONSORED	80305420	4,114	116,565	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	8,187	1,831,615	SH	DEFINED	1,2,5,6
SARA LEE CORP	COM	80311110	197,655	24,462,287	SH	DEFINED	1,2,5,6,7,8,10,11
SATCON TECHNOLOGY CO	COM	80389310	59	35,370	SH	DEFINED	1
SATYAM COMPUTER SERV	ADR	80409810	367	233,605	SH	DEFINED	1,2,5
SAUER-DANFOSS INC	COM	80413710	1,004	411,479	SH	DEFINED	1,2,5
SAUL CTRS INC	COM	80439510	8,908	387,802	SH	DEFINED	1,2,3,5,6
SAVIENT PHARMACEUTIC	COM	80517Q10	5,304	1,071,459	SH	DEFINED	1,2,5,6
SAVVIS INC	COM NEW	80542330	4,912	793,573	SH	DEFINED	1,2,5,6
SBA COMMUNICATIONS C	COM	78388J10	28,368	1,217,494	SH	DEFINED	1,2,5,6,10
SCANA CORP NEW	COM	80589M10	144,487	4,677,466	SH	DEFINED	1,2,5,6,7,8,10,11
SCANSOURCE INC	COM	80603710	10,085	542,783	SH	DEFINED	1,2,5,6
SCBT FINANCIAL CORP	COM	78401V10	4,397	210,384	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	1,703	281,918	SH	DEFINED	1,2,5
SCHEIN HENRY INC	COM	80640710	88,565	2,214,667	SH	DEFINED	1,2,5,6,7,8,10,11
SCHERING PLOUGH CORP	COM	80660510	1,293,246	54,914,897	SH	DEFINED	1,2,5,6,7,8,10,11
SCHERING PLOUGH CORP	PFD CONV M	80660570	421	2,000	SH	DEFINED	1
SCHIFF NUTRITION INT	COM	80669310	547	121,555	SH	DEFINED	1,2
SCHLUMBERGER LTD	COM	80685710	1,653,854	40,715,254	SH	DEFINED	1,2,5,6,7,8,10,11
SCHNITZER STL INDS	CL A	80688210	20,535	654,175	SH	DEFINED	1,2,5,6,10
SCHOLASTIC CORP	COM	80706610	13,865	920,068	SH	DEFINED	1,2,5,7,8
SCHOOL SPECIALTY INC	COM	80786310	6,544	372,033	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	10,490	774,183	SH	DEFINED	1,2,5
SCHWAB CHARLES CORP	COM	80851310	548,128	35,363,126	SH	DEFINED	1,2,5,6,7,8,10,11
SCHWEITZER-MAUDUIT I	COM	80854110	5,665	306,872	SH	DEFINED	1,2,5
SCICLONE PHARMACEUTI	COM	80862K10	45	36,610	SH	DEFINED	1
SCIENTIFIC GAMES COR	CL A	80874P10	14,962	1,235,472	SH	DEFINED	1,2,5,6,10
SCM MICROSYSTEMS INC	COM	78401810	36	14,231	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	5	18,140	SH	DEFINED	1
SCOTTS MIRACLE GRO C	CL A	81018610	33,099	953,858	SH	DEFINED	1,2,5,6,7,8,10,11
SCRIPPS E W CO OHIO	CL A NEW	81105440	559	414,044	SH	DEFINED	1,2,5,6,8,10

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SCRIPPS NETWORKS INT	CL A COM	81106510	65,895	2,927,375	SH	DEFINED	1,2,5,6,7,8,10
SEABOARD CORP	COM	81154310	8,148	8,067	SH	DEFINED	1,2,5,6
SEABRIGHT INSURANCE	COM	81165610	5,686	543,626	SH	DEFINED	1,2
SEACHANGE INTL INC	COM	81169910	3,249	567,996	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	867	285,998	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	41,358	709,272	SH	DEFINED	1,2,5,6,7,10
SEAGATE TECHNOLOGY	SHS	G7945J10	39,239	6,529,002	SH	DEFINED	1,2,5,6,7,8,10
SEALED AIR CORP NEW	COM	81211K10	82,559	5,982,502	SH	DEFINED	1,2,5,6,7,8,10

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SEALY CORP	COM	81213930	1,130	758,556	SH	DEFINED 1,2,5
SEARS HLDGS CORP	COM	81235010	196,220	4,292,708	SH	DEFINED 1,2,5,6,7,8,10,12
SEASPAN CORP	SHS	Y7563810	137	16,658	SH	DEFINED 1,5
SEATTLE GENETICS INC	COM	81257810	12,633	1,281,266	SH	DEFINED 1,2,5,6
SECURITY BANK CORP	COM	81404710	15	37,915	SH	DEFINED 1
SEI INVESTMENTS CO	COM	78411710	40,891	3,348,938	SH	DEFINED 1,2,5,6,7,8,10,12
SELECT COMFORT CORP	COM	81616X10	49	67,842	SH	DEFINED 1
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	279	6,572	SH	DEFINED 1
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	2,536	99,268	SH	DEFINED 1
SELECTICA INC	COM	81628810	27	66,920	SH	DEFINED 1
SELECTIVE INS GROUP	COM	81630010	14,652	1,204,942	SH	DEFINED 1,2,5
SEMITOOL INC	COM	81690910	1,079	387,981	SH	DEFINED 1,2,5
SEMPRA ENERGY	COM	81685110	443,944	9,600,860	SH	DEFINED 1,2,5,6,7,8,10,12
SEMTECH CORP	COM	81685010	30,345	2,273,069	SH	DEFINED 1,2,5,6,7,8
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	65,539	4,674,646	SH	DEFINED 1,2,3,5,6
SENOXYX INC	COM	81724Q10	59	37,218	SH	DEFINED 1,6
SENSIENT TECHNOLOGIE	COM	81725T10	36,181	1,539,617	SH	DEFINED 1,2,5
SEPRACOR INC	COM	81731510	40,719	2,777,542	SH	DEFINED 1,2,5,6,8,10,12
SEQUENOM INC	COM NEW	81733740	18,351	1,290,497	SH	DEFINED 1,2,5,6,8
SERVICE CORP INTL	COM	81756510	18,638	5,340,402	SH	DEFINED 1,2,5,6,10
SEVERN BANCORP ANNA	COM	81811M10	43	13,689	SH	DEFINED 1
SHANDA INTERACTIVE E	SPONSORED	81941Q20	720	18,211	SH	DEFINED 1,2,6
SHAW COMMUNICATIONS	CL B CONV	82028K20	534	35,216	SH	DEFINED 1
SHAW GROUP INC	COM	82028010	63,893	2,330,994	SH	DEFINED 1,2,5,6,7,8,10
SHENANDOAH TELECOMMU	COM	82312B10	9,972	437,370	SH	DEFINED 1,2,5,6
SHENGDA TECH INC	COM	82321310	1,320	425,719	SH	DEFINED 1,2
SHERWIN WILLIAMS CO	COM	82434810	194,711	3,746,596	SH	DEFINED 1,2,5,6,7,8,10,12
SHINHAN FINANCIAL GR	SPN ADR RE	82459610	1,486	41,271	SH	DEFINED 1,6
SHIP FINANCE INTERNA	SHS	G8107510	3,881	591,629	SH	DEFINED 1,2,5,6,7
SHOE CARNIVAL INC	COM	82488910	2,138	206,598	SH	DEFINED 1,2,5
SHORE BANCSHARES INC	COM	82510710	2,347	140,127	SH	DEFINED 1,2,5
SHORETEL INC	COM	82521110	3,039	705,095	SH	DEFINED 1,2
SHUFFLE MASTER INC	COM	82554910	3,353	1,168,322	SH	DEFINED 1,2,5,6
SHUTTERFLY INC	COM	82568P30	3,238	345,602	SH	DEFINED 1,2,5,6
SIEMENS A G	SPONSORED	82619750	1,365	23,959	SH	DEFINED 1,2
SIERRA BANCORP	COM	82620P10	1,183	121,564	SH	DEFINED 1,2
SIGA TECHNOLOGIES IN	COM	82691710	251	49,587	SH	DEFINED 1,2
SIGMA ALDRICH CORP	COM	82655210	163,991	4,339,543	SH	DEFINED 1,2,5,6,7,8,10,12
SIGMA DESIGNS INC	COM	82656510	7,322	588,559	SH	DEFINED 1,2,5,6
SIGMATRON INTL INC	COM	82661L10	20	12,713	SH	DEFINED 1

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SIGNATURE BK NEW YOR	COM	82669G10	29,208	1,034,633	SH	DEFINED	1,2,5,6
SIGNET JEWELERS LIM	SHS	G8127610	9,872	862,209	SH	DEFINED	1,2,5,10
SILGAN HOLDINGS INC	COM	82704810	32,731	622,975	SH	DEFINED	1,2,5,6
SILICON IMAGE INC	COM	82705T10	4,658	1,940,960	SH	DEFINED	1,2,5,6
SILICON LABORATORIES	COM	82691910	27,360	1,036,375	SH	DEFINED	1,2,5,6,10

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SILICON STORAGE TECH	COM	82705710	4,517	2,737,743	SH	DEFINED	1,2,5,6
SILICONWARE PRECISIO	SPONSD ADR	82708486	566	97,522	SH	DEFINED	1,6
SILVERCORP METALS IN	COM	82835P10	81	35,759	SH	DEFINED	1
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	7,859	311,971	SH	DEFINED	1,2,5
SIMON PPTY GROUP INC	COM	82880610	441,688	12,750,796	SH	DEFINED	1,2,3,5,6,7,8,10
SIMPSON MANUFACTURIN	COM	82907310	34,093	1,891,953	SH	DEFINED	1,2,5,6
SIMS METAL MANAGEMEN	SPONS ADR	82916010	195	16,365	SH	DEFINED	1
SINA CORP	ORD	G8147710	1,576	67,789	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	1,210	1,175,220	SH	DEFINED	1,2,5
SIRF TECHNOLOGY HLDG	COM	82967H10	2,438	1,059,796	SH	DEFINED	1,2
SIRIUS XM RADIO INC	COM	82967N10	13,697	39,135,354	SH	DEFINED	1,2,5,6,7,10,12
SIRONA DENTAL SYSTEM	COM	82966C10	4,135	288,751	SH	DEFINED	1,2,5,6
SIX FLAGS INC	COM	83001P10	344	1,273,800	SH	DEFINED	1,2
SJW CORP	COM	78430510	6,375	250,705	SH	DEFINED	1,2,5
SK TELECOM LTD	SPONSORED	78440P10	3,610	233,658	SH	DEFINED	1,2,6,12
SKECHERS U S A INC	CL A	83056610	4,324	648,332	SH	DEFINED	1,2,5,6
SKILLED HEALTHCARE G	CL A	83066R10	3,019	367,720	SH	DEFINED	1,2
SKILLSOFT PLC	SPONSORED	83092810	387	57,843	SH	DEFINED	1,5,6
SKYLINE CORP	COM	83083010	2,573	135,353	SH	DEFINED	1,2,5
SKYWEST INC	COM	83087910	21,888	1,759,508	SH	DEFINED	1,2,5,8
SKYWORKS SOLUTIONS I	COM	83088M10	34,467	4,276,321	SH	DEFINED	1,2,5
SL GREEN RLTY CORP	COM	78440X10	24,346	2,254,292	SH	DEFINED	1,2,3,5,6,7,10
SLM CORP	COM	78442P10	92,888	18,765,330	SH	DEFINED	1,2,5,6,7,8,10,1
SMART BALANCE INC	COM	83169Y10	6,489	1,074,404	SH	DEFINED	1,2,6
SMART MODULAR TECHNO	ORD SHS	G8224510	935	677,713	SH	DEFINED	1,2,5
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	249	7,982	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	3,696	613,945	SH	DEFINED	1,2,5,6
SMITH A O	COM	83186520	14,593	579,543	SH	DEFINED	1,2,5
SMITH INTL INC	COM	83211010	182,937	8,516,624	SH	DEFINED	1,2,5,6,7,8,10,1
SMITH MICRO SOFTWARE	COM	83215410	2,729	521,719	SH	DEFINED	1,2,5
SMITHFIELD FOODS INC	COM	83224810	23,960	2,532,760	SH	DEFINED	1,2,5,6,8,10,12
SMITHTOWN BANCORP IN	COM	83244910	1,516	134,397	SH	DEFINED	1,2
SMUCKER J M CO	COM NEW	83269640	140,556	3,771,279	SH	DEFINED	1,2,5,6,7,8,10,1
SNAP ON INC	COM	83303410	51,370	2,046,624	SH	DEFINED	1,2,5,6,10,13
SOAPSTONE NETWORKS I	COM	83357010	58	16,207	SH	DEFINED	1,2
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	24,275	913,976	SH	DEFINED	1,2,5,6,7
SOHU COM INC	COM	83408W10	14,814	358,600	SH	DEFINED	1,2,5,6,7,10
SOLERA HOLDINGS INC	COM	83421A10	31,546	1,273,025	SH	DEFINED	1,2,5,6,7,8
SOLUTIA INC	COM NEW	83437650	3,222	1,722,866	SH	DEFINED	1,2,6
SOMANETICS CORP	COM NEW	83444540	4,887	321,933	SH	DEFINED	1,2,5
SONIC AUTOMOTIVE INC	CL A	83545G10	875	547,112	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	11,470	1,144,685	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	21	19,474	SH	DEFINED	1

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SONIC SOLUTIONS	COM	83546010	446	371,657	SH	DEFINED	1,2
SONICWALL INC	COM	83547010	6,854	1,536,823	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/ INVESTMENT PRN CALL DISCRETION	OTHER MANAGER	
SONOCO PRODS CO	COM	83549510	100,588	4,794,487	SH	DEFINED	1,2,5,6,7,8,10
SONOSITE INC	COM	83568G10	5,518	308,625	SH	DEFINED	1,2,5,6
SONUS NETWORKS INC	COM	83591610	6,486	4,130,902	SH	DEFINED	1,2,5,6
SONY CORP	ADR NEW	83569930	935	45,342	SH	DEFINED	1
SOTHEBYS	COM	83589810	21,568	2,396,481	SH	DEFINED	1,2,5,6
SOURCE INTERLINK COS	COM NEW	83615120	7	35,786	SH	DEFINED	1
SOURCEFIRE INC	COM	83616T10	2,164	297,258	SH	DEFINED	1,2
SOURCEFORGE INC	COM	83616W10	57	68,413	SH	DEFINED	1,5
SOUTH FINL GROUP INC	COM	83784110	2,054	1,867,480	SH	DEFINED	1,2,5,6
SOUTH JERSEY INDS IN	COM	83851810	23,593	674,090	SH	DEFINED	1,2,5
SOUTHERN CMNTY FINL	COM	84263210	128	35,900	SH	DEFINED	1
SOUTHERN CO	COM	84258710	889,060	29,035,272	SH	DEFINED	1,2,5,6,7,8,10,11
SOUTHERN COPPER CORP	COM	84265V10	65,494	3,759,676	SH	DEFINED	1,2,5,7,8,10,12
SOUTHERN UN CO NEW	COM	84403010	42,374	2,784,119	SH	DEFINED	1,2,5,6,10
SOUTHSIDE BANCSHARES	COM	84470P10	5,421	286,802	SH	DEFINED	1,2
SOUTHWEST AIRLS CO	COM	84474110	150,192	23,727,091	SH	DEFINED	1,2,5,6,7,8,10,11
SOUTHWEST BANCORP IN	COM	84476710	3,038	323,834	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	26,482	1,256,849	SH	DEFINED	1,2,5,8
SOUTHWEST WTR CO	COM	84533110	1,843	428,616	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	381,021	12,833,295	SH	DEFINED	1,2,5,6,7,8,10,11
SOVRAN SELF STORAGE	COM	84610H10	15,546	774,182	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	4	28,508	SH	DEFINED	1
SPANSION INC	COM CL A	84649R10	246	1,895,206	SH	DEFINED	1,2
SPARTAN MTRS INC	COM	84681910	2,402	597,500	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	8,257	535,823	SH	DEFINED	1,2,5,6
SPARTECH CORP	COM NEW	84722020	2,170	882,301	SH	DEFINED	1,2,5
SPDR INDEX SHS FDS	SPDR DJ EU	78463X20	1,273	46,875	SH	DEFINED	10
SPDR INDEX SHS FDS	DJWS INTL	78463X86	3,598	163,100	SH	DEFINED	2
SPDR INDEX SHS FDS	S&P INTL S	78463X87	8,528	530,700	SH	DEFINED	2
SPDR SERIES TRUST	BRCLYS YLD	78464A41	36,358	1,234,982	SH	DEFINED	1,2,5
SPDR SERIES TRUST	DJWS LGCAP	78464A50	945	22,213	SH	DEFINED	1
SPDR SERIES TRUST	DJ WLSH RE	78464A60	639	24,203	SH	DEFINED	8
SPDR SERIES TRUST	BRCLYS AGG	78464A64	10,846	198,359	SH	DEFINED	2
SPDR SERIES TRUST	BRCLYS 1-3	78464A68	6,381	139,135	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F10	140,516	1,767,053	SH	DEFINED	1,2,5,10
SPECTRA ENERGY CORP	COM	84756010	332,305	23,501,032	SH	DEFINED	1,2,5,6,7,8,10,11
SPECTRA ENERGY PARTN	COM	84756N10	327	14,957	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	1,300	513,695	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	84	11,899	SH	DEFINED	1
SPECTRUM PHARMACEUTI	COM	84763A10	64	36,469	SH	DEFINED	1,2
SPEEDWAY MOTORSPORTS	COM	84778810	2,990	252,951	SH	DEFINED	1,2,5
SPHERION CORP	COM	84842010	3,511	1,687,926	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	15	16,667	SH	DEFINED	1
SPIRIT AEROSYSTEMS H	COM CL A	84857410	12,092	1,212,851	SH	DEFINED	1,2,5,8,10
SPORT CHALET INC	CL A	84916320	3	13,343	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 MANAGER
SPRINT NEXTEL CORP	COM SER 1	85206110	342,039	95,809,213	SH	DEFINED 1,2,5,6,7,8,10,12
SPSS INC	COM	78462K10	14,421	507,252	SH	DEFINED 1,2,5,6
SPX CORP	COM	78463510	63,726	1,355,587	SH	DEFINED 1,2,5,6,7,8,10,12
SRA INTL INC	CL A	78464R10	17,276	1,175,266	SH	DEFINED 1,2,5,6,8
SRS LABS INC	COM	78464M10	69	14,008	SH	DEFINED 1
ST JOE CO	COM	79014810	18,832	1,124,996	SH	DEFINED 1,2,5,6,8,10,12
ST JUDE MED INC	COM	79084910	415,908	11,448,062	SH	DEFINED 1,2,5,6,7,8,10,12
ST MARY LD & EXPL CO	COM	79222810	11,228	848,707	SH	DEFINED 1,2,5,6,7,10
STAAR SURGICAL CO	COM PAR \$0	85231230	25	24,655	SH	DEFINED 1
STAGE STORES INC	COM NEW	85254C30	8,144	807,986	SH	DEFINED 1,2,5
STAMPS COM INC	COM NEW	85285720	2,817	290,453	SH	DEFINED 1,2,5,6
STANCORP FINL GROUP	COM	85289110	25,896	1,136,788	SH	DEFINED 1,2,5,6,7,10
STANDARD MICROSYSTEM	COM	85362610	9,249	497,254	SH	DEFINED 1,2,5,6
STANDARD MTR PRODS I	COM	85366610	71	25,995	SH	DEFINED 1
STANDARD PAC CORP NE	COM	85375C10	2,007	2,280,812	SH	DEFINED 1,2,5,6
STANDARD PARKING COR	COM	85379010	4,235	258,242	SH	DEFINED 1,2,6
STANDARD REGISTER CO	COM	85388710	2,231	487,161	SH	DEFINED 1,2,5
STANDEX INTL CORP	COM	85423110	2,671	290,317	SH	DEFINED 1,2,5
STANLEY INC	COM	85453210	4,604	181,341	SH	DEFINED 1,2,5,6
STANLEY WKS	COM	85461610	84,570	2,904,190	SH	DEFINED 1,2,5,6,7,8,10,12
STAPLES INC	COM	85503010	414,061	22,863,670	SH	DEFINED 1,2,5,6,7,8,10,12
STAR GAS PARTNERS L	UNIT LTD P	85512C10	129	49,597	SH	DEFINED 1,2
STAR SCIENTIFIC INC	COM	85517P10	4,031	941,840	SH	DEFINED 1,2
STARBUCKS CORP	COM	85524410	255,169	22,967,486	SH	DEFINED 1,2,5,6,7,8,10,12
STARENT NETWORKS COR	COM	85528P10	8,117	513,759	SH	DEFINED 1,2,5,6
STARTEK INC	COM	85569C10	103	33,203	SH	DEFINED 1
STARWOOD HOTELS&RESO	COM	85590A40	97,273	7,659,285	SH	DEFINED 1,2,5,6,7,8,10,12
STATE AUTO FINL CORP	COM	85570710	4,611	261,989	SH	DEFINED 1,2,5
STATE BANCORP INC N.	COM	85571610	1,798	233,566	SH	DEFINED 1,2
STATE STR CORP	COM	85747710	653,103	21,218,408	SH	DEFINED 1,2,5,6,7,8,10,12
STATOILHYDRO ASA	SPONSORED	85771P10	212	12,164	SH	DEFINED 1
STEAK N SHAKE CO	COM	85787310	4,254	561,916	SH	DEFINED 1,2,5
STEC INC	COM	78477410	3,548	482,059	SH	DEFINED 1,2,6
STEEL DYNAMICS INC	COM	85811910	43,726	4,963,177	SH	DEFINED 1,2,5,6,8,10
STEELCASE INC	CL A	85815520	4,566	911,385	SH	DEFINED 1,2,5,10
STEIN MART INC	COM	85837510	1,454	502,949	SH	DEFINED 1,2
STEINER LEISURE LTD	ORD	P8744Y10	6,928	283,834	SH	DEFINED 1,2,5
STEINWAY MUSICAL INS	COM	85849510	1,663	138,924	SH	DEFINED 1,2
STELLARONE CORP	COM	85856G10	4,925	413,549	SH	DEFINED 1,2
STEMCELLS INC	COM	85857R10	179	107,076	SH	DEFINED 1,2,5
STEPAN CO	COM	85858610	5,225	191,398	SH	DEFINED 1,2,5,6
STEREOTAXIS INC	COM	85916J10	2,660	666,732	SH	DEFINED 1,2,6
STERICYCLE INC	COM	85891210	128,819	2,698,912	SH	DEFINED 1,2,5,6,7,8,10,12
STERIS CORP	COM	85915210	50,720	2,178,683	SH	DEFINED 1,2,5,6
STERLING BANCORP	COM	85915810	3,843	388,151	SH	DEFINED 1,2,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAGER
STERLING BANCSHARES	COM	85890710	25,447	3,890,979	SH	DEFINED	1,2,5
STERLING CONSTRUCTIO	COM	85924110	3,360	188,360	SH	DEFINED	1,2,5
STERLING FINL CORP W	COM	85931910	2,136	1,032,016	SH	DEFINED	1,2,5
STERLITE INDS INDIA	ADS	85973720	1,278	180,695	SH	DEFINED	1,6,8
STEWART ENTERPRISES	CL A	86037010	6,616	2,042,042	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	6,785	347,956	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	26,626	614,773	SH	DEFINED	1,2,5,6
STILLWATER MNG CO	COM	86074Q10	4,460	1,205,477	SH	DEFINED	1,2,5,6
STONE ENERGY CORP	COM	86164210	2,346	704,576	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	830	393,400	SH	DEFINED	1,2
STRATASYS INC	COM	86268510	3,129	378,367	SH	DEFINED	1,2,5,6
STRATEGIC HOTELS & R	COM	86272T10	1,279	1,853,564	SH	DEFINED	1,2,3,5
STRATUS PPTYS INC	COM NEW	86316720	586	96,837	SH	DEFINED	1,2
STRAYER ED INC	COM	86323610	50,834	282,618	SH	DEFINED	1,2,5,6,10
STRYKER CORP	COM	86366710	286,611	8,419,830	SH	DEFINED	1,2,5,6,7,8,10,12
STUDENT LN CORP	COM	86390210	2,709	62,351	SH	DEFINED	1,2,5,8,10,12
STURM RUGER & CO INC	COM	86415910	607	49,247	SH	DEFINED	1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	1,546	42,280	SH	DEFINED	1,2
SUCAMPO PHARMACEUTIC	CL A	86490910	791	129,012	SH	DEFINED	1,2
SUCCESSFACTORS INC	COM	86459610	4,848	635,345	SH	DEFINED	1,2,5,6
SUFFOLK BANCORP	COM	86473910	6,531	251,282	SH	DEFINED	1,2,5,6
SULPHCO INC	COM	86537810	808	755,030	SH	DEFINED	1,2,6
SUMTOTAL SYS INC	COM	86661510	50	29,575	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	1,735	334,271	SH	DEFINED	1,2,5
SUN COMMUNITIES INC	COM	86667410	9,041	764,228	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	6,931	821,171	SH	DEFINED	1,2,5,6
SUN HYDRAULICS CORP	COM	86694210	2,848	194,937	SH	DEFINED	1,2,6
SUN LIFE FINL INC	COM	86679610	4,833	270,589	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM NEW	86681020	197,371	26,963,235	SH	DEFINED	1,2,5,6,7,8,10,12
SUNAIR SERVICES CORP	COM	86701710	19	11,100	SH	DEFINED	1
SUNCOR ENERGY INC	COM	86722910	213	9,594	SH	DEFINED	1,2
SUNLINK HEALTH SYSTE	COM	86737U10	14	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	237,999	8,987,874	SH	DEFINED	1,2,5,6,7,8,10,12
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	1,253	24,291	SH	DEFINED	1,2,8
SUNPOWER CORP	COM CL A	86765210	20,216	850,137	SH	DEFINED	1,2,5,7,8,10,12,13
SUNPOWER CORP	COM CL B	86765230	5,907	298,315	SH	DEFINED	1,2,5,6,7,8,10,12,13
SUNRISE SENIOR LIVIN	COM	86768K10	513	754,043	SH	DEFINED	1,2,5,6
SUNSTONE HOTEL INVS	COM	86789210	6,888	2,619,165	SH	DEFINED	1,2,3,5
SUNTECH PWR HLDGS CO	NOTE 0.25	86800CAC	449	500,000	SH	DEFINED	1
SUNTECH PWR HLDGS CO	ADR	86800C10	1,419	121,361	SH	DEFINED	1,2,6
SUNTRUST BKS INC	COM	86791410	165,345	14,083,925	SH	DEFINED	1,2,5,6,7,8,10,12
SUPER MICRO COMPUTER	COM	86800U10	1,744	354,509	SH	DEFINED	1,2
SUPERGEN INC	COM	86805910	73	40,129	SH	DEFINED	1
SUPERIOR BANCORP	COM NEW	86806M20	48	12,049	SH	DEFINED	1
SUPERIOR ENERGY SVCS	COM	86815710	25,308	1,963,368	SH	DEFINED	1,2,5,6,10

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SUPERIOR INDS INTL I	COM	86816810	5,663	477,920	SH	DEFINED 1,2,5
SUPERIOR UNIFORM GP	COM	86835810	171	23,702	SH	DEFINED 1
SUPERIOR WELL SVCS I	COM	86837X10	1,774	345,830	SH	DEFINED 1,2,5,6
SUPERTEL HOSPITALITY	COM	86852610	21	25,177	SH	DEFINED 1
SUPERTEX INC	COM	86853210	4,981	215,615	SH	DEFINED 1,2,5,6
SUPERVALU INC	COM	86853610	184,837	12,943,796	SH	DEFINED 1,2,5,6,7,8,10,11
SUPPORTSOFT INC	COM	86858710	1,315	684,809	SH	DEFINED 1,2,5
SUPREME INDS INC	CL A	86860710	19	20,930	SH	DEFINED 1
SUREWEST COMMUNICATI	COM	86873310	147	18,910	SH	DEFINED 1,2
SURMODICS INC	COM	86887310	6,404	350,917	SH	DEFINED 1,2,5,6
SUSQUEHANNA BANCSHAR	COM	86909910	31,591	3,386,012	SH	DEFINED 1,2,5,7
SUSSER HLDGS CORP	COM	86923310	1,670	124,281	SH	DEFINED 1,2
SUTOR TECH GROUP LTD	COM	86936210	98	70,246	SH	DEFINED 1,2
SVB FINL GROUP	COM	78486Q10	24,752	1,236,993	SH	DEFINED 1,2,5,6
SWIFT ENERGY CO	COM	87073810	4,765	652,759	SH	DEFINED 1,2,5
SWITCH & DATA FACILI	COM	87104310	3,253	370,870	SH	DEFINED 1,2,6
SWS GROUP INC	COM	78503N10	8,548	550,439	SH	DEFINED 1,2,5,6
SYBASE INC	COM	87113010	84,843	2,801,022	SH	DEFINED 1,2,5,6,7,8
SYCAMORE NETWORKS IN	COM	87120610	10,632	3,981,965	SH	DEFINED 1,2,5,6
SYKES ENTERPRISES IN	COM	87123710	12,976	780,257	SH	DEFINED 1,2,5,6
SYMANTEC CORP	NOTE 0.75	871503AD	492	500,000	SH	DEFINED 1
SYMANTEC CORP	COM	87150310	471,397	31,552,671	SH	DEFINED 1,2,5,6,7,8,10,11
SYMMETRICOM INC	COM	87154310	4,076	1,164,464	SH	DEFINED 1,2,5
SYMMETRY MED INC	COM	87154620	4,478	709,591	SH	DEFINED 1,2,5,6
SYMS CORP	COM	87155110	495	80,863	SH	DEFINED 1,2
SYMYX TECHNOLOGIES	COM	87155S10	2,637	592,479	SH	DEFINED 1,2,5,6
SYNAPTICS INC	COM	87157D10	21,200	792,236	SH	DEFINED 1,2,5,6
SYNCHRONOSS TECHNOLO	COM	87157B10	4,905	400,105	SH	DEFINED 1,2,5,6
SYNERON MEDICAL LTD	ORD SHS	M8724510	131	22,137	SH	DEFINED 1,2,5
SYNGENTA AG	SPONSORED	87160A10	1,214	30,270	SH	DEFINED 1
SYNIVERSE HLDGS INC	COM	87163F10	27,495	1,744,597	SH	DEFINED 1,2,5,6
SYNNEX CORP	COM	87162W10	6,762	343,785	SH	DEFINED 1,2,5
SYNOPSIS INC	COM	87160710	103,909	5,012,517	SH	DEFINED 1,2,5,6,7,8,10,11
SYNOVIS LIFE TECHNOL	COM	87162G10	2,642	190,900	SH	DEFINED 1,2
SYNOVUS FINL CORP	COM	87161C10	39,186	12,057,306	SH	DEFINED 1,2,5,6,7,8,10,11
SYNTA PHARMACEUTICAL	COM	87162T20	519	242,751	SH	DEFINED 1,2
SYNTEL INC	COM	87162H10	4,718	229,251	SH	DEFINED 1,2,5,6
SYNTHESIS ENERGY SYS	COM	87162810	196	296,807	SH	DEFINED 1,2,6
SYNTROLEUM CORP	COM	87163010	125	85,664	SH	DEFINED 1,5
SYNUTRA INTL INC	COM	87164C10	1,172	142,799	SH	DEFINED 1,2
SYSCO CORP	COM	87182910	464,136	20,356,851	SH	DEFINED 1,2,5,6,7,8,10,11
SYSTEMAX INC	COM	87185110	2,535	196,191	SH	DEFINED 1,2,5,6
T-3 ENERGY SRVCS INC	COM	87306E10	2,557	217,026	SH	DEFINED 1,2,6
TAIWAN GREATER CHINA	SH BEN INT	87403710	115	30,000	SH	DEFINED 7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	110,763	12,375,772	SH	DEFINED 1,2,4,5,6,7,8

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TAKE-TWO INTERACTIVE	COM	87405410	13,047	1,562,490	SH	DEFINED	1,2,5
TAL INTL GROUP INC	COM	87408310	2,460	336,003	SH	DEFINED	1,2,5
TALBOTS INC	COM	87416110	1,605	457,347	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	5,710	483,460	SH	DEFINED	1,2,5,6
TALISMAN ENERGY INC	COM	87425E10	232	22,070	SH	DEFINED	1,2
TAM SA	SP ADR REP	87484D10	276	50,200	SH	DEFINED	1,2,6
TANGER FACTORY OUTLE	COM	87546510	37,839	1,226,147	SH	DEFINED	1,2,3,5,6
TARGA RESOURCES PART	COM UNIT	87611X10	286	31,875	SH	DEFINED	1,2
TARGACEPT INC	COM	87611R30	568	212,012	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	2,231,780	64,896,188	SH	DEFINED	1,2,5,6,7,8,10
TASER INTL INC	COM	87651B10	5,851	1,250,228	SH	DEFINED	1,2,5,6
TATA COMMUNICATIONS	SPONS ADR	87656410	2,270	106,203	SH	DEFINED	1,2,5,6,7,8
TATA MTRS LTD	SPONSORED	87656850	2,030	411,742	SH	DEFINED	1,2,5,6,8
TAUBMAN CTRS INC	COM	87666410	25,629	1,504,066	SH	DEFINED	1,2,3,5,6,10
TBS INTERNATIONAL LI	COM CL A	G8697515	1,207	164,176	SH	DEFINED	1,2,5
TC PIPELINES LP	UT COM LTD	87233Q10	455	15,298	SH	DEFINED	1,2
TCF FINL CORP	COM	87227510	43,934	3,735,877	SH	DEFINED	1,2,5,6,8,10,1
TD AMERITRADE HLDG C	COM	87236Y10	74,889	5,422,789	SH	DEFINED	1,2,5,6,7,8,10
TDK CORP	AMERN DEP	87235140	224	5,922	SH	DEFINED	1
TEAM INC	COM	87815510	3,744	319,465	SH	DEFINED	1,2,5,6
TECH DATA CORP	COM	87823710	24,439	1,122,065	SH	DEFINED	1,2,5,6,8,10
TECH OPS SEVCON INC	COM	87829310	16	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	43,367	792,672	SH	DEFINED	1,2,5,6,10
TECHNITROL INC	COM	87855510	1,347	787,680	SH	DEFINED	1,2,5
TECHNOLOGY RESH CORP	COM NEW	87872730	20	12,137	SH	DEFINED	1
TECHTARGET INC	COM	87874R10	413	172,244	SH	DEFINED	1,2,5
TECHWELL INC	COM	87874D10	1,509	239,071	SH	DEFINED	1,2
TECK COMINCO LTD	CL B	87874220	362	65,265	SH	DEFINED	1,2,7
TECO ENERGY INC	COM	87237510	88,232	7,913,224	SH	DEFINED	1,2,5,6,8,10,1
TECUMSEH PRODS CO	CL A	87889520	2,028	448,594	SH	DEFINED	1,2,5
TEEKAY CORPORATION	COM	Y8564W10	6,509	457,395	SH	DEFINED	1,2,5,6,8,10,1
TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	238	14,170	SH	DEFINED	1,2
TEEKAY OFFSHORE PART	PARTNERSHI	Y8565J10	165	14,400	SH	DEFINED	1,2
TEEKAY TANKERS LTD	CL A	Y8565N10	1,702	178,966	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	4,035	195,207	SH	DEFINED	1,2,5,6
TEKELEC	COM	87910110	24,632	1,861,797	SH	DEFINED	1,2,5,6,7,8
TELE NORTE LESTE PAR	SPON ADR P	87924610	2,812	203,199	SH	DEFINED	1,2
TELECOM ARGENTINA S	SPON ADR R	87927320	5,305	684,553	SH	DEFINED	1,2,5,8,10
TELECOM CORP NEW ZEA	SPONSORED	87927820	67	10,238	SH	DEFINED	1
TELECOM ITALIA S P A	SPON ADR O	87927Y10	135	10,520	SH	DEFINED	1
TELECOMMUNICATION SY	CL A	87929J10	5,697	621,278	SH	DEFINED	1,2,6
TELEDYNE TECHNOLOGIE	COM	87936010	19,076	714,978	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	35,859	917,353	SH	DEFINED	1,2,5,6,10
TELEFONICA S A	SPONSORED	87938220	3,606	60,480	SH	DEFINED	1,2,8
TELEFONOS DE MEXICO	SPON ADR O	87940378	12,626	839,476	SH	DEFINED	1,2,7

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANAGER
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TELEPHONE & DATA SYS	COM	87943310	73,699	2,780,038	SH	DEFINED	1,2,5,6,7,8,10,11
TELEPHONE & DATA SYS	SPL COM	87943386	888	37,552	SH	DEFINED	1,2,5,6
TELETECH HOLDINGS IN	COM	87993910	9,207	845,496	SH	DEFINED	1,2,5,6
TELIK INC	COM	87959M10	23	54,557	SH	DEFINED	1
TELKONET INC	COM	87960410	3	24,759	SH	DEFINED	1
TELLABS INC	COM	87966410	61,008	13,320,606	SH	DEFINED	1,2,5,6,7,10,13
TELMEX INTERNACIONAL	SPONS ADR	87969010	732	79,877	SH	DEFINED	1,8
TELULAR CORP	COM NEW	87970T20	38	21,573	SH	DEFINED	1
TEMPLE INLAND INC	COM	87986810	12,146	2,261,778	SH	DEFINED	1,2,5,6,10
TEMPUR PEDIC INTL IN	COM	88023U10	13,418	1,838,141	SH	DEFINED	1,2,5
TENARIS S A	SPONSORED	88031M10	38,068	1,887,376	SH	DEFINED	1,2,4,5,8
TENET HEALTHCARE COR	COM	88033G10	16,908	14,575,591	SH	DEFINED	1,2,5,6,8,10,13
TENNANT CO	COM	88034510	2,888	308,191	SH	DEFINED	1,2,5
TENNECO INC	COM	88034910	1,473	903,463	SH	DEFINED	1,2,5
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,264	99,947	SH	DEFINED	1,2,8
TERADATA CORP DEL	COM	88076W10	95,968	5,916,653	SH	DEFINED	1,2,5,6,7,8,10,11
TERADYNE INC	COM	88077010	23,658	5,401,265	SH	DEFINED	1,2,5,6,8,10,13
TEREX CORP NEW	COM	88077910	30,204	3,265,339	SH	DEFINED	1,2,5,6,7,8,10,11
TERRA INDS INC	COM	88091510	67,554	2,404,897	SH	DEFINED	1,2,5,6,7,10
TERRA NITROGEN CO L	COM UNIT	88100520	1,215	8,499	SH	DEFINED	1,2
TERREMARK WORLDWIDE	COM NEW	88144820	2,396	890,881	SH	DEFINED	1,2,5,6
TERRESTAR CORP	COM	88145110	473	844,523	SH	DEFINED	1,2,6
TESCO CORP	COM	88157K10	324	41,431	SH	DEFINED	1,2,5,6
TESORO CORP	COM	88160910	96,124	7,136,153	SH	DEFINED	1,2,5,6,8,10,13
TESSERA TECHNOLOGIES	COM	88164L10	13,385	1,001,145	SH	DEFINED	1,2,5,6
TETRA TECH INC NEW	COM	88162G10	25,591	1,255,677	SH	DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	2,810	864,617	SH	DEFINED	1,2,5,6,10
TEVA PHARMACEUTICAL	ADR	88162420	157,593	3,498,176	SH	DEFINED	1,2,5,6,7,8
TEVA PHARMACEUTICAL	NOTE 1.75	88165FAA	543	500,000	SH	DEFINED	1
TEXAS CAPITAL BANCSH	COM	88224Q10	5,649	501,656	SH	DEFINED	1,2,5,6
TEXAS INDS INC	COM	88249110	11,660	466,412	SH	DEFINED	1,2,5,6
TEXAS INSTRS INC	COM	88250810	724,714	43,895,487	SH	DEFINED	1,2,5,6,7,8,10,11
TEXAS ROADHOUSE INC	CL A	88268110	9,117	956,611	SH	DEFINED	1,2,5,6
TEXTAINER GROUP HOLD	SHS	G8766E10	819	121,331	SH	DEFINED	1,2
TEXTRON INC	COM	88320310	45,532	7,932,400	SH	DEFINED	1,2,5,6,7,8,10,11
TFS FINL CORP	COM	87240R10	15,890	1,309,995	SH	DEFINED	1,2,5,7,8,10,12,13
TGC INDS INC	COM NEW	87241730	55	24,890	SH	DEFINED	1,2,5
THERAGENICS CORP	COM	88337510	125	102,099	SH	DEFINED	1
THERAVANCE INC	COM	88338T10	38,059	2,238,738	SH	DEFINED	1,2,5,6
THERMADYNE HLDGS COR	COM PAR \$0	88343530	426	200,830	SH	DEFINED	1,2
THERMO FISHER SCIENT	COM	88355610	490,629	13,754,665	SH	DEFINED	1,2,5,6,7,8,10,11
THERMOGENESIS CORP	COM NEW	88362320	40	64,298	SH	DEFINED	1
THESTREET COM	COM	88368Q10	594	301,354	SH	DEFINED	1,2
THINKORSWIM GROUP IN	COM	88409C10	7,684	889,404	SH	DEFINED	1,2,5,6
THOMAS & BETTS CORP	COM	88431510	37,848	1,512,690	SH	DEFINED	1,2,5,6,7,8,10

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THOMAS PPTYS GROUP I	COM	88445310	433	367,177	SH	DEFINED 1,2
THOMAS WEISEL PARTNE	COM	88448110	1,158	323,422	SH	DEFINED 1,2

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THOMSON	SPONSORED	88511810	62	68,680	SH	DEFINED	1
THOMSON REUTERS PLC	SPONSORED	88514110	342	2,558	SH	DEFINED	1,2
THOR INDS INC	COM	88516010	12,364	791,574	SH	DEFINED	1,2,5,6,10
THORATEC CORP	COM NEW	88517530	40,554	1,578,593	SH	DEFINED	1,2,5,6
THQ INC	COM NEW	87244340	4,261	1,401,629	SH	DEFINED	1,2,5,6
TIBCO SOFTWARE INC	COM	88632Q10	30,253	5,153,892	SH	DEFINED	1,2,5,6,7,8
TICKETMASTER ENTMT I	COM	88633P30	2,802	759,439	SH	DEFINED	1,2,5,6,7,10
TIDEWATER INC	COM	88642310	47,905	1,290,208	SH	DEFINED	1,2,5,6,7,10
TIER TECHNOLOGIES IN	CL B	88650Q10	85	18,400	SH	DEFINED	1
TIERONE CORP	COM	88650R10	31	14,534	SH	DEFINED	1
TIFFANY & CO NEW	COM	88654710	88,374	4,098,985	SH	DEFINED	1,2,5,6,7,8,10,11
TIM HORTONS INC	COM	88706M10	55,288	2,179,251	SH	DEFINED	1,2,5,7,8,10,12,13
TIM PARTICIPACOES S	SPONS ADR	88706P10	445	35,845	SH	DEFINED	1,2,6
TIMBERLAND BANCORP I	COM	88709810	53	10,283	SH	DEFINED	1
TIMBERLAND CO	CL A	88710010	20,212	1,692,798	SH	DEFINED	1,2,5,6
TIME WARNER CABLE IN	COM	88732J20	299,171	12,063,347	SH	DEFINED	1,2,5,6,7,8,10,11
TIME WARNER INC	COM	88731710	484,285	25,092,490	SH	DEFINED	1,7
TIMKEN CO	COM	88738910	24,747	1,772,697	SH	DEFINED	1,2,5,6,7,8,10
TITAN INTL INC ILL	COM	88830M10	3,393	674,456	SH	DEFINED	1,2,5,6
TITAN MACHY INC	COM	88830R10	1,147	127,726	SH	DEFINED	1,2,6
TITANIUM METALS CORP	COM NEW	88833920	27,080	4,950,570	SH	DEFINED	1,2,5,6,10,13
TIVO INC	COM	88870610	13,822	1,963,296	SH	DEFINED	1,2,5,6
TJX COS INC NEW	COM	87254010	382,742	14,927,531	SH	DEFINED	1,2,5,6,7,8,10,11
TNS INC	COM	87296010	3,840	469,397	SH	DEFINED	1,2,5,6
TOLL BROTHERS INC	COM	88947810	78,867	4,342,902	SH	DEFINED	1,2,5,6,7,8,10,11
TOLLGRADE COMMUNICAT	COM	88954210	292	50,309	SH	DEFINED	1
TOMKINS PLC	SPONSORED	89003020	122	17,850	SH	DEFINED	1
TOMOTHERAPY INC	COM	89008810	1,806	681,338	SH	DEFINED	1,2,5,6
TOMPKINS FINANCIAL C	COM	89011010	5,576	129,678	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	15,013	691,208	SH	DEFINED	1,2,5,6
TORCHMARK CORP	COM	89102710	85,700	3,267,257	SH	DEFINED	1,2,5,6,7,8,10,11
TOREADOR RES CORP	COM	89105010	714	284,295	SH	DEFINED	1,2
TORO CO	COM	89109210	14,419	596,302	SH	DEFINED	1,2,5,6,7,10
TORONTO DOMINION BK	COM NEW	89116050	2,869	82,968	SH	DEFINED	1,5,7,10,13
TOTAL S A	SPONSORED	89151E10	3,895	79,399	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	87,258	6,318,487	SH	DEFINED	1,2,5,6,7,8,10,11
TOWER GROUP INC	COM	89177710	19,770	802,672	SH	DEFINED	1,2,5,6
TOWN SPORTS INTL HLD	COM	89214A10	1,036	346,520	SH	DEFINED	1,2,6
TOWNEBANK PORTSMOUTH	COM	89214P10	7,361	450,772	SH	DEFINED	1,2
TOYOTA MOTOR CORP	SP ADR REP	89233130	3,311	52,312	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	39,152	1,085,733	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	4,117	623,760	SH	DEFINED	1,2,5,6
TRANS WORLD ENTMT CO	COM	89336Q10	22	37,348	SH	DEFINED	1

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TRANS1 INC	COM	89385X10	1,039	170,528	SH	DEFINED 1,2
TRANSACT TECHNOLOGIE	COM	89291810	29	11,469	SH	DEFINED 1
TRANSATLANTIC HLDGS	COM	89352110	12,886	361,255	SH	DEFINED 1,2,5,6,7,8,10
TRANSDIGM GROUP INC	COM	89364110	20,276	617,428	SH	DEFINED 1,2,5,6
TRANSMONTAIGNE PARTN	COM UNIT L	89376V10	250	14,912	SH	DEFINED 1,2

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TRANSOCEAN INC	NOTE 1.50	893830AV	1,929	2,250,000	SH	DEFINED	1
TRANSOCEAN LTD	REG SHS	H8817H10	105,903	1,799,850	SH	DEFINED	1,2,5,6,7,8,10
TRANSPORTADORA DE GA	SPON ADR B	89387020	20	10,120	SH	DEFINED	1,2
TRANSWITCH CORP	COM	89406510	30	101,210	SH	DEFINED	1
TRAVELCENTERS OF AME	COM	89417410	51	27,625	SH	DEFINED	1,2
TRAVELERS COMPANIES	COM	89417E10	914,330	22,498,281	SH	DEFINED	1,2,5,6,7,8,10
TRC COS INC	COM	87262510	35	14,676	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	11,844	725,273	SH	DEFINED	1,2,5
TREE COM INC	COM	89467510	314	67,881	SH	DEFINED	1,2,8,10
TREEHOUSE FOODS INC	COM	89469A10	21,055	731,317	SH	DEFINED	1,2,5,6
TREX INC	COM	89531P10	2,063	270,365	SH	DEFINED	1,2
TRI VY CORP	COM	89573510	332	291,065	SH	DEFINED	1,2,5
TRIAD GTY INC	COM	89592510	2	14,889	SH	DEFINED	1
TRICO BANCSHARES	COM	89609510	4,286	256,052	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	471	224,430	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	1,552	1,063,087	SH	DEFINED	1,2,6
TRIMAS CORP	COM NEW	89621520	416	237,522	SH	DEFINED	1,2
TRIMBLE NAVIGATION L	COM	89623910	36,235	2,371,415	SH	DEFINED	1,2,5,6,10
TRIMERIS INC	COM	89626310	41	23,528	SH	DEFINED	1
TRINITY INDS INC	COM	89652210	18,345	2,007,075	SH	DEFINED	1,2,5,6,7,10
TRIPLE-S MGMT CORP	CL B	89674910	3,189	258,809	SH	DEFINED	1,2
TRIQUINT SEMICONDUCT	COM	89674K10	8,409	3,404,464	SH	DEFINED	1,2,5,6
TRIUMPH GROUP INC NE	COM	89681810	13,929	364,629	SH	DEFINED	1,2,5
TRUE RELIGION APPARE	COM	89784N10	4,242	359,221	SH	DEFINED	1,2,5,6
TRUEBLUE INC	COM	89785X10	9,664	1,171,419	SH	DEFINED	1,2,5,6
TRUSTCO BK CORP N Y	COM	89834910	10,820	1,797,355	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	37,811	2,057,187	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	2,895	899,055	SH	DEFINED	1,2,5,8,10
TSAKOS ENERGY NAVIGA	SHS	G9108L10	185	13,139	SH	DEFINED	1,5,6
TTM TECHNOLOGIES IN	COM	87305R10	6,986	1,204,509	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	700	551,138	SH	DEFINED	1,2
TUPPERWARE BRANDS CO	COM	89989610	29,218	1,719,712	SH	DEFINED	1,2,5
TURKCELL ILETISIM HI	SPON ADR N	90011120	727	59,146	SH	DEFINED	2,6,8
TW TELECOM INC	COM	87311L10	29,085	3,323,993	SH	DEFINED	1,2,5,6
TWEEN BRANDS INC	COM	90116610	994	464,403	SH	DEFINED	1,2,5
TWIN DISC INC	COM	90147610	1,831	264,556	SH	DEFINED	1,2
TXCO RES INC	COM	87311M10	332	806,689	SH	DEFINED	1,2,5
TYCO ELECTRONICS LTD	COM NEW	G9144P10	155,942	14,125,192	SH	DEFINED	1,2,5,6,7,8,10
TYCO INTERNATIONAL LTD	COM	H8912819	75,157	3,842,365	SH	DEFINED	1,2,5,7,8,10,1
TYLER TECHNOLOGIES I	COM	90225210	10,752	734,901	SH	DEFINED	1,2,5,6

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TYSON FOODS INC	CL A	90249410	96,842	10,313,361	SH	DEFINED	1,2,5,6,7,8,10,1
U M H PROPERTIES INC	COM	90300210	111	20,583	SH	DEFINED	1
U S AIRWAYS GROUP IN	COM	90341W10	5,784	2,286,161	SH	DEFINED	1,2,5,6,8
U S CONCRETE INC	COM	90333L10	1,295	647,470	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	8,740	1,148,508	SH	DEFINED	1,2,5,6,8,10
U S GEOTHERMAL INC	COM	90338S10	599	843,217	SH	DEFINED	1,2
U S GLOBAL INVS INC	CL A	90295210	854	175,413	SH	DEFINED	1,2
U S PHYSICAL THERAPY	COM	90337L10	1,804	186,411	SH	DEFINED	1,2,5

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U STORE IT TR	COM	91274F10	3,974	1,967,175	SH	DEFINED	1,2,3,5
UAL CORP	NOTE 4.50	902549AH	33	100,000	SH	DEFINED	1
UAL CORP	COM NEW	90254980	11,842	2,643,364	SH	DEFINED	1,2,5,6,8
UBS AG	SHS NEW	H8923133	29,797	3,159,807	SH	DEFINED	1
UCBH HOLDINGS INC	COM	90262T30	7,765	5,142,328	SH	DEFINED	1,2,5
UDR INC	COM	90265310	45,298	5,261,064	SH	DEFINED	1,2,3,5,6,7,8,10
UGI CORP NEW	COM	90268110	53,948	2,284,976	SH	DEFINED	1,2,5,6,8,10
UIL HLDG CORP	COM	90274810	12,626	565,672	SH	DEFINED	1,2,5
ULTA SALON COSMETCS	COM	90384S30	2,514	379,800	SH	DEFINED	1,2,5,6
ULTIMATE SOFTWARE GR	COM	90385D10	8,265	478,867	SH	DEFINED	1,2,5,6,8
ULTRA CLEAN HLDGS IN	COM	90385V10	302	281,820	SH	DEFINED	1,2
ULTRA PETROLEUM CORP	COM	90391410	39,685	1,105,736	SH	DEFINED	1,2,5,6,7,8,10,1
ULTRALIFE CORP	COM	90389910	1,431	185,110	SH	DEFINED	1,2
ULTRAPETROL BAHAMAS	COM	P9439810	798	295,498	SH	DEFINED	1
ULTRATECH INC	COM	90403410	5,403	432,615	SH	DEFINED	1,2,6
ULURU INC	COM	90403T10	4	24,385	SH	DEFINED	1
UMB FINL CORP	COM	90278810	44,847	1,055,482	SH	DEFINED	1,2,5,6
UMPQUA HLDGS CORP	COM	90421410	23,532	2,597,391	SH	DEFINED	1,2,5
UNDER ARMOUR INC	CL A	90431110	15,949	970,704	SH	DEFINED	1,2,5,6
UNICA CORP	COM	90458310	838	173,556	SH	DEFINED	1,2
UNICO AMERN CORP	COM	90460710	95	12,626	SH	DEFINED	1,2
UNIFI INC	COM	90467710	610	952,916	SH	DEFINED	1,2,5,6
UNIFIRST CORP MASS	COM	90470810	10,591	380,425	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	727	37,070	SH	DEFINED	1
UNILEVER PLC	SPON ADR N	90476770	640	33,828	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	3,561	257,112	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	1,166	306,879	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	692,373	16,841,970	SH	DEFINED	1,2,5,6,7,8,10,1
UNISOURCE ENERGY COR	COM	90920510	32,206	1,142,456	SH	DEFINED	1,2,5,7
UNISYS CORP	COM	90921410	2,294	4,328,496	SH	DEFINED	1,2,5,6,10
UNIT CORP	COM	90921810	25,765	1,231,611	SH	DEFINED	1,2,5,6,7,10
UNITED AMER INDEMNIT	CL A	90933T10	1,437	357,466	SH	DEFINED	1,2,5
UNITED BANKSHARES IN	COM	90990710	23,875	1,384,837	SH	DEFINED	1,2,5
UNITED CAPITAL CORP	COM	90991210	375	21,749	SH	DEFINED	1,2
UNITED CMNTY BKS BLA	CAP STK	90984P10	3,828	920,147	SH	DEFINED	1,2,5
UNITED CMNTY FINL CO	COM	90983910	623	515,128	SH	DEFINED	1,2
UNITED FINANCIAL BAN	COM	91030T10	3,753	286,692	SH	DEFINED	1,2

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UNITED FIRE & CAS CO	COM	91033110	10,342	470,945	SH	DEFINED	1,2,5
UNITED MICROELECTRON	SPON ADR N	91087340	5,953	2,353,153	SH	DEFINED	1,2,6,8
UNITED NAT FOODS INC	COM	91116310	16,527	871,212	SH	DEFINED	1,2,5,6
UNITED ONLINE INC	COM	91126810	8,392	1,881,623	SH	DEFINED	1,2,5
UNITED PANAM FINANCI	COM	91130110	20	13,475	SH	DEFINED	1
UNITED PARCEL SERVIC	CL B	91131210	1,381,706	28,072,047	SH	DEFINED	1,2,5,6,7,8,1
UNITED RENTALS INC	COM	91136310	6,339	1,505,702	SH	DEFINED	1,2,5,6,8,10
UNITED SECURITY BANC	COM	91146010	1,003	136,211	SH	DEFINED	1,2
UNITED STATES CELLUL	COM	91168410	6,158	184,707	SH	DEFINED	1,2,5,8,10
UNITED STATES LIME &	COM	91192210	617	22,561	SH	DEFINED	1,2
UNITED STATES STL CO	COM	91290910	103,843	4,914,470	SH	DEFINED	1,2,5,6,7,8,1

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UNITED STATIONERS IN	COM	91300410	17,700	630,349	SH	DEFINED	1,2,5,8
UNITED TECHNOLOGIES	COM	91301710	4,343,284	101,053,607	SH	DEFINED	1,2,5,6,7,8,1
UNITED THERAPEUTICS	COM	91307C10	64,518	976,208	SH	DEFINED	1,2,5,6
UNITEDHEALTH GROUP I	COM	91324P10	899,699	42,986,074	SH	DEFINED	1,2,5,6,7,8,1
UNITRIN INC	COM	91327510	13,943	997,348	SH	DEFINED	1,2,5,6,10
UNIVERSAL AMERICAN C	COM	91337710	8,289	978,664	SH	DEFINED	1,2,5
UNIVERSAL CORP VA	COM	91345610	19,944	666,592	SH	DEFINED	1,2,5,8
UNIVERSAL DISPLAY CO	COM	91347P10	4,557	496,906	SH	DEFINED	1,2,5,6
UNIVERSAL ELECTRS IN	COM	91348310	4,666	257,787	SH	DEFINED	1,2,5,6
UNIVERSAL FST PRODS	COM	91354310	9,373	352,231	SH	DEFINED	1,2,5
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	11,260	385,205	SH	DEFINED	1,2,3,5
UNIVERSAL HLTH SVCS	CL B	91390310	41,932	1,093,701	SH	DEFINED	1,2,5,6,8,10,
UNIVERSAL STAINLESS	COM	91383710	1,204	124,520	SH	DEFINED	1,2,5
UNIVERSAL TECHNICAL	COM	91391510	5,274	439,483	SH	DEFINED	1,2,5,6
UNIVERSAL TRUCKLOAD	COM	91388P10	1,544	107,689	SH	DEFINED	1,2,6
UNIVEST CORP PA	COM	91527110	4,415	252,282	SH	DEFINED	1,2
UNUM GROUP	COM	91529Y10	174,633	13,970,669	SH	DEFINED	1,2,5,6,7,8,1
UQM TECHNOLOGIES INC	COM	90321310	26	15,719	SH	DEFINED	1
URANIUM RES INC	COM PAR \$0	91690150	349	743,315	SH	DEFINED	1,2
URBAN OUTFITTERS INC	COM	91704710	50,043	3,057,014	SH	DEFINED	1,2,5,6,7,8,1
UROLOGIX INC	COM	91727310	6	14,851	SH	DEFINED	1
URS CORP NEW	COM	90323610	69,795	1,727,160	SH	DEFINED	1,2,5,6,10
URSTADT BIDDLE PPTYS	CL A	91728620	5,803	432,406	SH	DEFINED	1,2,3,5
US BANCORP DEL	COM NEW	90297330	999,432	68,407,376	SH	DEFINED	1,2,5,6,7,8,1
US GOLD CORPORATION	COM PAR \$0	91202320	98	48,163	SH	DEFINED	1,2
USA MOBILITY INC	COM	90341G10	6,535	709,561	SH	DEFINED	1,2,5
USANA HEALTH SCIENCE	COM	90328M10	3,180	142,200	SH	DEFINED	1,2,5,6
USEC INC	COM	90333E10	20,756	4,324,229	SH	DEFINED	1,2,5
UTI WORLDWIDE INC	ORD	G8721010	9,908	829,147	SH	DEFINED	1,2,5,10
UTSTARCOM INC	COM	91807610	1,689	2,138,126	SH	DEFINED	1,2,5
V F CORP	COM	91820410	173,216	3,033,023	SH	DEFINED	1,2,5,6,7,8,1
VAALCO ENERGY INC	COM NEW	91851C20	8,871	1,676,942	SH	DEFINED	1,2
VAIL RESORTS INC	COM	91879Q10	13,072	639,823	SH	DEFINED	1,2,5,6
VALASSIS COMMUNICATI	COM	91886610	1,508	960,193	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 MANAGE
VALEANT						
PHARMACEUTIC	COM	91911X10	43,635	2,452,808	SH	DEFINED 1,2,5,6
VALENCE						
TECHNOLOGY I	COM	91891410	1,617	758,947	SH	DEFINED 1,2,6
VALERO ENERGY						
CORP N	COM	91913Y10	382,430	21,364,809	SH	DEFINED 1,2,5,6,7,8,10,1
VALHI INC NEW	COM	91890510	639	68,142	SH	DEFINED 1,2,5,10
VALIDUS HOLDINGS						
LTD	COM SHS	G9319H10	23,431	989,477	SH	DEFINED 1,2
VALLEY NATL						
BANCORP	COM	91979410	43,363	3,505,524	SH	DEFINED 1,2,5,6,8,10,12
VALMONT INDS INC	COM	92025310	10,889	216,864	SH	DEFINED 1,2,5,6,10
VALSPAR CORP	COM	92035510	40,609	2,033,495	SH	DEFINED 1,2,5,6,8,10
VALUE LINE INC	COM	92043710	495	18,106	SH	DEFINED 1,2

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VALUECLICK INC	COM	92046N10	20,968	2,463,947	SH	DEFINED	1,2,5,6
VALUEVISION MEDIA IN	CL A	92047K10	40	57,282	SH	DEFINED	1
VANDA PHARMACEUTICAL	COM	92165910	14	15,536	SH	DEFINED	1
VANGUARD BD INDEX FD	TOTAL BND	92193783	45,804	593,700	SH	DEFINED	2
VANGUARD INDEX FDS	REIT ETF	92290855	3,878	159,700	SH	DEFINED	2
VANGUARD INTL EQUITY	EMR MKT ET	92204285	30,367	1,288,912	SH	DEFINED	1,2
VARIAN INC	COM	92220610	21,112	889,294	SH	DEFINED	1,2,5,6
VARIAN MED SYS INC	COM	92220P10	140,871	4,627,827	SH	DEFINED	1,2,5,6,7,8,10,11
VARIAN SEMICONDUCTOR	COM	92220710	21,568	995,745	SH	DEFINED	1,2,5,6,10
VASCO DATA SEC INTL	COM	92230Y10	2,712	469,938	SH	DEFINED	1,2,5,6
VCA ANTECH INC	COM	91819410	41,052	1,820,472	SH	DEFINED	1,2,5,6,10
VECTOR GROUP LTD	COM	92240M10	6,693	515,240	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	44,816	2,124,989	SH	DEFINED	1,2,5,6,10
VEECO INSTRS INC DEL	COM	92241710	3,876	581,128	SH	DEFINED	1,2,5,6
VENOCO INC	COM	92275P30	1,059	322,806	SH	DEFINED	1,2,5,6
VENTAS INC	COM	92276F10	169,433	7,493,733	SH	DEFINED	1,2,3,5,6,7,8,10,11
VERENIUM CORPORATION	COM	92340P10	13	46,063	SH	DEFINED	1
VERIFONE HLDGS INC	COM	92342Y10	8,402	1,235,526	SH	DEFINED	1,2,5,6
VERIGY LTD	SHS	Y9369110	717	86,894	SH	DEFINED	1,2,5,6
VERISIGN INC	COM	92343E10	116,978	6,199,173	SH	DEFINED	1,2,5,6,7,8,10,11
VERIZON COMMUNICATIO	COM	92343V10	3,127,139	103,547,644	SH	DEFINED	1,2,5,6,7,8,10,11
VERSO PAPER CORP	COM	92531L10	109	170,685	SH	DEFINED	1,2
VERTEX PHARMACEUTICA	COM	92532F10	140,698	4,897,245	SH	DEFINED	1,2,5,6,7,8,10,11
VIACOM INC NEW	CL A	92553P10	245	13,111	SH	DEFINED	1,5,6
VIACOM INC NEW	CL B	92553P20	324,056	18,645,322	SH	DEFINED	1,2,5,6,7,8,10,11
VIAD CORP	COM NEW	92552R40	8,154	577,482	SH	DEFINED	1,2,5
VIASAT INC	COM	92552V10	12,358	593,572	SH	DEFINED	1,2,5,6
VICAL INC	COM	92560210	44	22,704	SH	DEFINED	1
VICOR CORP	COM	92581510	1,747	357,227	SH	DEFINED	1,2,5,6
VIEWPOINT FINL GROUP	COM	92672710	1,932	160,564	SH	DEFINED	1,2,6
VIGNETTE CORP	COM NEW	92673440	4,093	612,762	SH	DEFINED	1,2,5,6
VILLAGE SUPER MKT IN	CL A NEW	92710740	4,132	132,571	SH	DEFINED	1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	518	15,613	SH	DEFINED	1,2,6
VIRAGE LOGIC CORP	COM	92763R10	40	11,999	SH	DEFINED	1
VIRCO MFG CO	COM	92765110	37	12,730	SH	DEFINED	1
VIRGIN MEDIA INC	COM	92769L10	34,264	7,138,237	SH	DEFINED	1,2,5,6,7,8,10,11

STATE STREET CORPORATION (STT)
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANA
VIRGIN MOBILE USA IN	CL A	92769R10	587	454,917	SH	DEFINED	1,2
VIRGINIA COMM BANCOR	COM	92778Q10	114	30,185	SH	DEFINED	1
VIOPHARMA INC	COM	92824110	11,002	2,095,621	SH	DEFINED	1,2,5,6
VIRTUAL RADIOLOGIC C	COM	92826B10	673	96,306	SH	DEFINED	1,2
VIRTUS INVT PARTNERS	COM	92828Q10	731	112,348	SH	DEFINED	1,2,5
VIRTUSA CORP	COM	92827P10	837	135,079	SH	DEFINED	1,2
VISA INC	COM CL A	92826C83	365,154	6,567,518	SH	DEFINED	1,2,5,6,7,8,10
VISHAY INTERTECHNOLO	COM	92829810	18,337	5,269,157	SH	DEFINED	1,2,5,6,7,8,10
VISION-SCIENCES INC	COM	92791210	199	155,277	SH	DEFINED	1,2
VISTA GOLD CORP	COM NEW	92792630	33	16,100	SH	DEFINED	1
VISTAPRINT LIMITED	SHS	G9376220	20,607	749,609	SH	DEFINED	1,2,5
VITAL IMAGES INC	COM	92846N10	3,085	273,774	SH	DEFINED	1,2,5,6
VIVUS INC	COM	92855110	6,714	1,554,070	SH	DEFINED	1,2,5,6
VMWARE INC	CL A COM	92856340	16,325	691,172	SH	DEFINED	1,2,5,6,7,8,10
VNUS MED TECHNOLOGIE	COM	92856610	4,522	212,596	SH	DEFINED	1,2,6
VOCUS INC	COM	92858J10	3,709	279,107	SH	DEFINED	1,2,5,6
VODAFONE GROUP PLC N	SPONS ADR	92857W20	6,158	353,506	SH	DEFINED	1,2
VOLCANO CORPORATION	COM	92864510	12,630	868,030	SH	DEFINED	1,2,5,6
VOLCOM INC	COM	92864N10	3,176	327,396	SH	DEFINED	1,2,5,6
VOLT INFORMATION SCI	COM	92870310	1,884	283,342	SH	DEFINED	1,2,5,8
VOLTERRA SEMICONDUCT	COM	92870810	4,337	513,823	SH	DEFINED	1,2
VONAGE HLDGS CORP	COM	92886T20	329	823,495	SH	DEFINED	1,2,6
VORNADO RLTY TR	DBCV 2.85	929042AC	750	1,000,000	SH	DEFINED	1
VORNADO RLTY TR	SH BEN INT	92904210	248,535	7,476,982	SH	DEFINED	1,2,3,5,6,7,8,
VOTORANTIM CELULOSE	SPONSORED	92906P10	382	87,327	SH	DEFINED	1,2,7
VSE CORP	COM	91828410	1,839	68,866	SH	DEFINED	1,2
VULCAN MATLS CO	COM	92916010	167,504	3,781,980	SH	DEFINED	1,2,5,6,7,8,10
W & T OFFSHORE INC	COM	92922P10	2,164	351,872	SH	DEFINED	1,2,5,6,10
W HLDG CO INC	COM NEW	92925187	340	37,390	SH	DEFINED	1,2
W P CAREY & CO LLC	COM	92930Y10	805	36,281	SH	DEFINED	1,2
WABASH NATL CORP	COM	92956610	917	745,338	SH	DEFINED	1,2,5
WABCO HLDGS INC	COM	92927K10	10,720	870,873	SH	DEFINED	1,2,5,6,8,10,1
WABTEC CORP	COM	92974010	36,847	1,396,775	SH	DEFINED	1,2,5,6
WACOAL HOLDINGS CORP	ADR	93000420	390	6,655	SH	DEFINED	1
WADDELL & REED FINL	CL A	93005910	29,369	1,625,305	SH	DEFINED	1,2,5,6,10
WAL MART STORES INC	COM	93114210	4,424,599	84,925,123	SH	DEFINED	1,2,5,6,7,8,10
WALGREEN CO	COM	93142210	840,923	32,393,044	SH	DEFINED	1,2,5,6,7,8,10
WALTER INDS INC	COM	93317Q10	16,802	734,665	SH	DEFINED	1,2,5,6,10
WARNACO GROUP INC	COM NEW	93439040	31,602	1,316,744	SH	DEFINED	1,2,5,6
WARNER CHILCOTT LIMI	COM CL A	G9435N10	16,084	1,528,934	SH	DEFINED	1,2,5,7,8,10,1
WARNER MUSIC GROUP C	COM	93455010	2,601	1,106,881	SH	DEFINED	1,2,5,7,10
WARREN RES INC	COM	93564A10	934	982,982	SH	DEFINED	1,2,5,6
WASHINGTON FED INC	COM	93882410	24,773	1,864,055	SH	DEFINED	1,2,5,6,10
WASHINGTON POST CO	CL B	93964010	67,743	189,704	SH	DEFINED	1,2,5,6,7,8,10
WASHINGTON REAL ESTA	SH BEN INT	93965310	31,641	1,828,957	SH	DEFINED	1,2,3,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MANA
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WASHINGTON TR BANCOR	COM	94061010	4,182	257,360	SH	DEFINED	1,2,5
WASTE CONNECTIONS IN	COM	94105310	63,265	2,461,673	SH	DEFINED	1,2,5,6
WASTE MGMT INC DEL	COM	94106L10	537,178	20,983,517	SH	DEFINED	1,2,5,6,7,8,1
WASTE SERVICES INC D	COM NEW	94107520	2,474	578,059	SH	DEFINED	1,2,6
WATERS CORP	COM	94184810	126,342	3,419,268	SH	DEFINED	1,2,5,6,7,8,1
WATERSTONE FINANCIAL	COM	94188810	280	137,085	SH	DEFINED	1,2,5,6
WATSCO INC	COM	94262220	17,019	500,113	SH	DEFINED	1,2,5
WATSON PHARMACEUTICA	DBCV 1.75	942683AC	241	250,000	SH	DEFINED	1
WATSON PHARMACEUTICA	COM	94268310	103,998	3,342,928	SH	DEFINED	1,2,5,6,7,8,1
WATSON WYATT WORLDWI	CL A	94271210	71,997	1,458,306	SH	DEFINED	1,2,5,6,7
WATTS WATER TECHNOLO	CL A	94274910	13,462	688,255	SH	DEFINED	1,2,5
WAUSAU PAPER CORP	COM	94331510	5,739	1,091,153	SH	DEFINED	1,2,5
WAVE SYSTEMS CORP	COM NEW	94352630	7	12,338	SH	DEFINED	1
WCA WASTE CORP	COM	92926K10	20	12,600	SH	DEFINED	1
WD-40 CO	COM	92923610	7,984	330,755	SH	DEFINED	1,2,5
WEATHERFORD INTERNAT	REG	H2701310	40,810	3,686,541	SH	DEFINED	1,2,5,6,7,8,1
WEB COM GROUP INC	COM	94733A10	1,334	401,847	SH	DEFINED	1,2
WEBMD HEALTH CORP	CL A	94770V10	1,674	75,062	SH	DEFINED	1,2,6,10
WEBMEDIABRANDS INC	COM	94770W10	11	28,172	SH	DEFINED	1
WEBSense INC	COM	94768410	12,374	1,031,172	SH	DEFINED	1,2,5,6,8
WEBSTER FINL CORP CO	COM	94789010	7,921	1,863,836	SH	DEFINED	1,2,5,6,10
WEIGHT WATCHERS INTL	COM	94862610	7,371	397,357	SH	DEFINED	1,2,5,6,8,10,
WEINGARTEN RLTY INVS	SH BEN INT	94874110	26,357	2,768,637	SH	DEFINED	1,2,3,5,6,8,1
WEIS MKTS INC	COM	94884910	6,556	211,214	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	9,084	807,472	SH	DEFINED	1,2,5,6,7,10
WELLPOINT INC	COM	94973V10	655,824	17,272,157	SH	DEFINED	1,2,5,6,7,8,1
WELLS FARGO & CO NEW	COM	94974610	2,292,656	161,001,098	SH	DEFINED	1,2,5,6,7,8,1
WELLS FARGO & CO NEW	PERP PFD C	94974680	479	1,000	SH	DEFINED	1
WENDYS ARBYS GROUP I	COM	95058710	58,139	11,558,441	SH	DEFINED	1,2,5,6,8,12
WERNER ENTERPRISES I	COM	95075510	25,272	1,671,435	SH	DEFINED	1,2,5,6,8
WESBANCO INC	COM	95081010	14,567	638,057	SH	DEFINED	1,2,5
WESCO FINL CORP	COM	95081710	4,473	16,206	SH	DEFINED	1,2,5,10,12
WESCO INTL INC	COM	95082P10	12,028	663,796	SH	DEFINED	1,2,5,6,8,10
WEST BANCORPORATION	CAP STK	95123P10	2,228	299,120	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	809	364,204	SH	DEFINED	1,2,5
WEST MARINE INC	COM	95423510	76	14,137	SH	DEFINED	1
WEST PHARMACEUTICAL	COM	95530610	21,673	660,563	SH	DEFINED	1,2,5,6
WESTAMERICA BANCORPO	COM	95709010	50,017	1,097,833	SH	DEFINED	1,2,5,6
WESTAR ENERGY INC	COM	95709T10	55,878	3,187,562	SH	DEFINED	1,2,5,6
WESTELL TECHNOLOGIES	CL A	95754110	14	51,412	SH	DEFINED	1
WESTERN ALLIANCE BAN	COM	95763810	1,777	389,620	SH	DEFINED	1,2,5
WESTERN DIGITAL CORP	COM	95810210	111,443	5,762,296	SH	DEFINED	1,2,5,6,7,8,1
WESTERN GAS PARTNERS	COM UNIT L	95825410	253	16,973	SH	DEFINED	1,2
WESTERN REFNG INC	COM	95931910	6,712	562,128	SH	DEFINED	1,2,5
WESTERN UN CO	COM	95980210	300,148	23,878,135	SH	DEFINED	1,2,5,6,7,8,1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MANAGER
WESTFIELD FINANCIAL	COM	96008P10	5,023	570,765	SH	DEFINED 1,2
WESTLAKE CHEM CORP	COM	96041310	5,153	352,227	SH	DEFINED 1,2,5

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WESTMORELAND COAL CO	COM	96087810	1,460	203,610	SH	DEFINED	1,2,5
WESTPAC BKG CORP	SPONSORED	96121430	2,210	33,128	SH	DEFINED	1
WESTWOOD HLDGS GROUP	COM	96176510	4,792	122,577	SH	DEFINED	1,2,6
WET SEAL INC	CL A	96184010	6,108	1,817,720	SH	DEFINED	1,2,6
WEYCO GROUP INC	COM	96214910	3,157	121,786	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	202,152	7,332,326	SH	DEFINED	1,2,5,6,7,8,10,11
WGL HLDGS INC	COM	92924F10	77,522	2,363,474	SH	DEFINED	1,2,5
WHIRLPOOL CORP	COM	96332010	71,832	2,427,584	SH	DEFINED	1,2,5,6,7,8,10,11
WHITE ELECTR DESIGNS	COM	96380110	117	29,060	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	18,523	107,749	SH	DEFINED	1,2,5,6,7,8,10,11
WHITING PETE CORP NE	COM	96638710	21,202	820,197	SH	DEFINED	1,2,5,6,7,10
WHITNEY HLDG CORP	COM	96661210	21,036	1,837,198	SH	DEFINED	1,2,5,6,10
WHOLE FOODS MKT INC	COM	96683710	80,329	4,781,460	SH	DEFINED	1,2,5,6,7,8,10,11
WILEY JOHN & SONS IN	CL A	96822320	27,218	913,964	SH	DEFINED	1,2,5,6,7,8,10
WILLBROS GROUP INC D	COM	96920310	7,198	742,039	SH	DEFINED	1,2,5
WILLIAMS CLAYTON ENE	COM	96949010	4,477	153,122	SH	DEFINED	1,2,5
WILLIAMS COS INC DEL	COM	96945710	264,128	23,209,813	SH	DEFINED	1,2,5,6,7,8,10,11
WILLIAMS PARTNERS L	COM UNIT L	96950F10	568	50,899	SH	DEFINED	1,2
WILLIAMS PIPELINE PA	COM UNIT L	96950K10	222	13,499	SH	DEFINED	1,2
WILLIAMS SONOMA INC	COM	96990410	39,282	3,897,004	SH	DEFINED	1,2,5,6,10
WILLIS GROUP HOLDING	SHS	G9665510	18,669	848,578	SH	DEFINED	1,2,5,6,7,8,10,11
WILMINGTON TRUST COR	COM	97180710	31,336	3,233,866	SH	DEFINED	1,2,5,6,10
WILSHIRE BANCORP INC	COM	97186T10	2,974	576,328	SH	DEFINED	1,2,5
WILSHIRE ENTERPRISES	COM	97188910	22	17,686	SH	DEFINED	1
WIMM BILL DANN FOODS	SPONSORED	97263M10	866	27,237	SH	DEFINED	1,2,5,6,7,8,10
WIND RIVER SYSTEMS I	COM	97314910	12,059	1,884,192	SH	DEFINED	1,2,5,6
WINDSTREAM CORP	COM	97381W10	120,115	14,902,587	SH	DEFINED	1,2,5,6,7,8,10,11
WINN DIXIE STORES IN	COM NEW	97428030	10,104	1,056,936	SH	DEFINED	1,2,5,6,8
WINNEBAGO INDS INC	COM	97463710	2,880	542,459	SH	DEFINED	1,2,5
WINTHROP RLTY TR	SH BEN INT	97639130	1,400	202,628	SH	DEFINED	1,2,3,5
WINTRUST FINANCIAL C	COM	97650W10	14,121	1,148,019	SH	DEFINED	1,2,5
WIPRO LTD	SPON ADR 1	97651M10	4,424	622,169	SH	DEFINED	1,2,5,6,8
WIRELESS TELECOM GRO	COM	97652410	4	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	180,480	4,383,776	SH	DEFINED	1,2,5,6,7,8,10,11
WMS INDS INC	COM	92929710	31,425	1,502,851	SH	DEFINED	1,2,5,6,7
WOLVERINE WORLD WIDE	COM	97809710	15,039	965,274	SH	DEFINED	1,2,5
WONDER AUTO TECHNOLO	COM	97816610	564	157,602	SH	DEFINED	1,2
WOODWARD GOVERNOR CO	COM	98074510	18,985	1,698,150	SH	DEFINED	1,2,5,6
WOORI FIN HLDGS CO L	ADR	98106310	225	14,430	SH	DEFINED	1,6
WORLD ACCEP CORP DEL	COM	98141910	6,065	354,703	SH	DEFINED	1,2,5,6
WORLD FUEL SVCS CORP	COM	98147510	53,419	1,688,857	SH	DEFINED	1,2,5,6,7,8
WORLD WRESTLING ENTM	CL A	98156Q10	4,106	355,848	SH	DEFINED	1,2
WORTHINGTON INDS INC	COM	98181110	29,284	3,362,104	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MANA	
WPP PLC	ADR	92933H10	309	11,054	SH	DEFINED	1
WPT ENTERPRISES INC	COM	98211W10	14	25,391	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	14,734	808,674	SH	DEFINED	1,2,5,6
WRIGHT MED GROUP INC	COM	98235T10	8,443	647,989	SH	DEFINED	1,2,5,6
WSFS FINL CORP	COM	92932810	3,112	139,159	SH	DEFINED	1,2,5

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WYETH	DBCV	983024AD	248	250,000	SH	DEFINED	1
WYETH	COM	98302410	1,941,918	45,118,921	SH	DEFINED	1,2,5,6,7,8,10
WYNDHAM WORLDWIDE CO	COM	98310W10	23,484	5,591,419	SH	DEFINED	1,2,5,6,8,10,11
WYNN RESORTS LTD	COM	98313410	40,972	2,051,661	SH	DEFINED	1,2,5,6,7,8,10,11
XCEL ENERGY INC	COM	98389B10	326,993	17,551,982	SH	DEFINED	1,2,5,6,7,8,10,11
XENOPORT INC	COM	98411C10	11,071	571,868	SH	DEFINED	1,2,5,6
XERIUM TECHNOLOGIES	COM	98416J10	379	565,994	SH	DEFINED	1,2
XEROX CORP	COM	98412110	281,742	61,921,305	SH	DEFINED	1,2,5,6,7,8,10,11
XILINX INC	DBCV 3.12	983919AD	185	250,000	SH	DEFINED	1
XILINX INC	COM	98391910	172,606	9,008,662	SH	DEFINED	1,2,5,6,7,8,10,11
XL CAP LTD	CL A	G9825510	61,935	11,343,338	SH	DEFINED	1,2,5,6,8,10,11
XOMA LTD	ORD	G9825R10	876	1,653,114	SH	DEFINED	1
X-RITE INC	COM	98385710	35	33,880	SH	DEFINED	1
XTO ENERGY INC	COM	98385X10	634,294	20,715,011	SH	DEFINED	1,2,5,6,7,8,10,11
YADKIN VALLEY FINANC	COM	98431410	1,385	185,868	SH	DEFINED	1,2
YAHOO INC	COM	98433210	575,483	44,924,513	SH	DEFINED	1,2,5,6,7,8,10,11
YORK WTR CO	COM	98718410	264	21,376	SH	DEFINED	1,2
YOUBET COM INC	COM	98741310	47	27,710	SH	DEFINED	1
YRC WORLDWIDE INC	COM	98424910	8,831	1,966,782	SH	DEFINED	1,2,5,6,8
YUM BRANDS INC	COM	98849810	583,545	21,235,255	SH	DEFINED	1,2,5,6,7,8,10,11
ZALE CORP NEW	COM	98885810	1,505	771,562	SH	DEFINED	1,2,5,6
ZAREBA SYSTEMS INC	COM	98913110	24	16,900	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	24,607	1,293,721	SH	DEFINED	1,2,5,6,8,10,11
ZENITH NATL INS CORP	COM	98939010	20,301	842,007	SH	DEFINED	1,2,5,8
ZEP INC	COM	98944B10	4,198	410,359	SH	DEFINED	1,2,5,6
ZHONE TECHNOLOGIES I	COM	98950P10	19	99,984	SH	DEFINED	1
ZHONGPIN INC	COM	98952K10	2,325	261,810	SH	DEFINED	1,2
ZIMMER HLDGS INC	COM	98956P10	271,215	7,430,539	SH	DEFINED	1,2,5,6,7,8,10,11
ZIONS BANCORPORATION	COM	98970110	54,373	5,531,295	SH	DEFINED	1,2,5,6,7,8,10,11
ZIX CORP	COM	98974P10	40	39,163	SH	DEFINED	1
ZOLL MED CORP	COM	98992210	5,925	412,607	SH	DEFINED	1,2,5,6
ZOLTEK COS INC	COM	98975W10	3,173	465,964	SH	DEFINED	1,2,5,6
ZORAN CORP	COM	98975F10	8,974	1,019,825	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	3,518	362,669	SH	DEFINED	1,2,5,6
ZYGO CORP	COM	98985510	1,221	266,035	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	2,631	659,300	SH	DEFINED	1,2,5,6
TOTAL MARKET VALUE			318,105,361				