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STATE STREET CORP  
Form 13F-HR/A  
August 14, 2008

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

Form 13F  
Form 13F Cover Page

Report for Calendar Year or Quarter Ended: June 30, 2008

Check here if amendment  Amendment Number [1]

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 | August 14, 2008 |
| -----                | -----                 | -----           |
| [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

List of Other Managers Reporting for this Manager: (if there are no entries in

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this list, omit this section.)

28-00096 Capital Guardian Trust Company  
 28-10372 Philadelphia International Advisors, L.P.  
 28-02924 Turner Investment Partners Inc. (Turner Investment Partners)  
 28-03570 AXA (Alliance Capital Management L.P.)  
 28-00115 T. Rowe Price Associates, Inc.  
 28-00694 JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)  
 28-03459 Smith Asset Management Group L.P.  
 28-04557 Wellington Management Company LLP

Report Summary:

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

List of Other Included Managers:

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

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

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

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

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

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

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

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

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|--------------|
| AKORN INC            | COM            | 00972810 | 2,422         | 731,756           | SH                  | DEFINED             | 1,2,5,6      |
| ALAMO GROUP INC      | COM            | 01131110 | 1,443         | 70,079            | SH                  | DEFINED             | 1,2          |
| ALASKA AIR GROUP INC | COM            | 01165910 | 16,175        | 1,054,461         | SH                  | DEFINED             | 1,2          |
| ALASKA COMMUNICATION | COM            | 01167P10 | 8,732         | 731,310           | SH                  | DEFINED             | 1,2          |
| ALBANY INTL CORP     | CL A           | 01234810 | 16,201        | 558,672           | SH                  | DEFINED             | 1,2          |
| ALBANY MOLECULAR RES | COM            | 01242310 | 10,880        | 819,897           | SH                  | DEFINED             | 1,2,5        |
| ALBEMARLE CORP       | COM            | 01265310 | 65,772        | 1,648,010         | SH                  | DEFINED             | 1,2,5        |
| ALBERTO CULVER CO NE | COM            | 01307810 | 46,683        | 1,777,060         | SH                  | DEFINED             | 1,2,5,6,7,12 |
| ALCATEL-LUCENT       | SPONSORED      | 01390430 | 8,202         | 1,357,909         | SH                  | DEFINED             | 1,2,5,8,12   |

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

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| ALPHA NATURAL RESOUR | COM            | 02076X10 | 116,444       | 1,116,542         | SH                                      | DEFINED 1,2,5,6      |
| ALPHARMA INC         | CL A           | 02081310 | 21,087        | 935,933           | SH                                      | DEFINED 1,2,5,6      |
| ALPHATEC HOLDINGS IN | COM            | 02081G10 | 1,018         | 249,602           | SH                                      | DEFINED 1,2          |
| ALTAIR NANOTECHNOLOG | COM            | 02137310 | 186           | 109,119           | SH                                      | DEFINED 1,5          |
| ALTERA CORP          | COM            | 02144110 | 209,649       | 10,127,968        | SH                                      | DEFINED 1,2,5,6,7,8, |
| ALTRA HOLDINGS INC   | COM            | 02208R10 | 5,542         | 329,656           | SH                                      | DEFINED 1,2          |
| ALTRIA GROUP INC     | COM            | 02209S10 | 1,727,015     | 83,998,795        | SH                                      | DEFINED 1,2,5,6,7,8, |
| ALTUS PHARMACEUTICAL | COM            | 02216N10 | 111           | 24,853            | SH                                      | DEFINED 1,2          |

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

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

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

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

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

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



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

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

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

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

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

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

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

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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

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

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| CARROLS RESTAURANT G | COM            | 14574X10 | 71            | 13,611            | SH            | DEFINED               | 1,2          |
| CARTER INC           | COM            | 14622910 | 12,796        | 925,916           | SH            | DEFINED               | 1,2          |
| CASCADE BANCORP      | COM            | 14715410 | 3,261         | 423,457           | SH            | DEFINED               | 1,2          |
| CASCADE CORP         | COM            | 14719510 | 7,566         | 178,789           | SH            | DEFINED               | 1,2          |
| CASELLA WASTE SYS IN | CL A           | 14744810 | 3,765         | 308,865           | SH            | DEFINED               | 1,2          |
| CASEYS GEN STORES IN | COM            | 14752810 | 28,174        | 1,215,965         | SH            | DEFINED               | 1,2,5,6      |
| CASH AMER INTL INC   | COM            | 14754D10 | 14,967        | 482,797           | SH            | DEFINED               | 1,2,6        |
| CASH SYSTEMS INC     | COM            | 14756B10 | 5             | 11,000            | SH            | DEFINED               | 1,5          |
| CASS INFORMATION SYS | COM            | 14808P10 | 2,813         | 87,826            | SH            | DEFINED               | 1,2          |
| CASTLE A M & CO      | COM            | 14841110 | 9,479         | 331,320           | SH            | DEFINED               | 1,2          |
| CASTLEPOINT HOLDINGS | COM            | G1952211 | 8,271         | 909,857           | SH            | DEFINED               | 1,2          |
| CASUAL MALE RETAIL G | COM            | 14871110 | 1,528         | 500,995           | SH            | DEFINED               | 1,2          |
| CATALYST SEMICONDUCT | COM            | 14888110 | 103           | 23,835            | SH            | DEFINED               | 1            |
| CATAPULT COMMUNICATI | COM            | 14901610 | 129           | 18,130            | SH            | DEFINED               | 1            |
| CATERPILLAR INC DEL  | COM            | 14912310 | 1,895,036     | 25,671,036        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CATHAY GENERAL BANCO | COM            | 14915010 | 23,791        | 2,188,665         | SH            | DEFINED               | 1,2,5        |
| CATO CORP NEW        | CL A           | 14920510 | 9,227         | 647,970           | SH            | DEFINED               | 1,2          |
| CAVCO INDS INC DEL   | COM            | 14956810 | 2,329         | 71,171            | SH            | DEFINED               | 1,2,5        |
| CAVIUM NETWORKS INC  | COM            | 14965A10 | 9,103         | 433,485           | SH            | DEFINED               | 1,2,6        |
| CB RICHARD ELLIS GRO | CL A           | 12497T10 | 109,778       | 5,717,621         | SH            | DEFINED               | 1,2,5,6,7,8, |
| CBeyond INC          | COM            | 14984710 | 5,341         | 333,374           | SH            | DEFINED               | 1,2,5,6      |
| CBIZ INC             | COM            | 12480510 | 8,090         | 1,017,614         | SH            | DEFINED               | 1,2,6        |
| CBL & ASSOC PPTYS IN | COM            | 12483010 | 34,920        | 1,528,892         | SH            | DEFINED               | 1,2,3,5      |
| CBRE REALTY FINANCE  | COM            | 12498B30 | 144           | 41,805            | SH            | DEFINED               | 1,2          |
| CBRL GROUP INC       | COM            | 12489V10 | 14,715        | 600,351           | SH            | DEFINED               | 1,2,5        |
| CBS CORP NEW         | CL B           | 12485720 | 466,616       | 23,941,325        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CDC CORP             | SHS A          | G2022L10 | 42            | 16,735            | SH            | DEFINED               | 1,5          |
| CDN IMPERIAL BK OF C | COM            | 13606910 | 341           | 6,201             | SH            | DEFINED               | 1            |
| CEC ENTMT INC        | COM            | 12513710 | 20,208        | 721,457           | SH            | DEFINED               | 1,2,5,6      |
| CEDAR FAIR L P       | DEPOSITRY      | 15018510 | 1,527         | 81,270            | SH            | DEFINED               | 1,2          |
| CEDAR SHOPPING CTRS  | COM NEW        | 15060220 | 17,745        | 1,514,059         | SH            | DEFINED               | 1,2,3        |
| CELADON GROUP INC    | COM            | 15083810 | 3,574         | 357,756           | SH            | DEFINED               | 1,2          |
| CELANESE CORP DEL    | COM SER A      | 15087010 | 250,099       | 5,477,421         | SH            | DEFINED               | 1,2,5,7,8,10 |
| CELGENE CORP         | COM            | 15102010 | 829,880       | 12,993,271        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CELL GENESYS INC     | COM            | 15092110 | 2,936         | 1,129,091         | SH            | DEFINED               | 1,2,5        |
| CELL THERAPEUTICS IN | COM NEW        | 15093440 | 19            | 39,309            | SH            | DEFINED               | 1,5          |
| CELLCOM ISRAEL LTD   | SHS            | M2196U10 | 3,107         | 90,827            | SH            | DEFINED               | 1,2,5        |
| CEMEX SAB DE CV      | SPON ADR N     | 15129088 | 85,050        | 3,443,311         | SH            | DEFINED               | 1,2,4,5,7    |
| CENTENE CORP DEL     | COM            | 15135B10 | 29,305        | 1,745,387         | SH            | DEFINED               | 1,2          |
| CENTENNIAL COMMUNCTN | CL A NEW       | 15133V20 | 11,399        | 1,630,797         | SH            | DEFINED               | 1,2,6        |
| CENTER FINL CORP CAL | COM            | 15146E10 | 97            | 11,442            | SH            | DEFINED               | 1,2          |
| CENTERLINE HOLDINGS  | SH BEN INT     | 15188T10 | 125           | 74,977            | SH            | DEFINED               | 1,2,5        |
| CENTERPOINT ENERGY I | COM            | 15189T10 | 205,623       | 12,811,381        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CENTERSTATE BKS FLA  | COM            | 15201P10 | 1,061         | 96,209            | SH            | DEFINED               | 1,2          |
| CENTEX CORP          | COM            | 15231210 | 69,449        | 5,194,372         | SH            | DEFINED               | 1,2,5,6,7,8, |
| CENTILLIUM COMMUNICA | COM            | 15231910 | 49            | 74,555            | SH            | DEFINED               | 1,5          |
| CENTRAL EUROPEAN DIS | COM            | 15343510 | 26,935        | 363,256           | SH            | DEFINED               | 1,2,5,6,7    |
| CENTRAL EUROPEAN MED | CL A NEW       | G2004520 | 25,252        | 278,937           | SH            | DEFINED               | 1,2,5,7      |
| CENTRAL FED CORP     | COM            | 15346Q10 | 116           | 30,900            | SH            | DEFINED               | 1            |
| CENTRAL GARDEN & PET | COM            | 15352710 | 80            | 17,501            | SH            | DEFINED               | 1,2,5        |
| CENTRAL GARDEN & PET | CL A NON-V     | 15352720 | 4,467         | 1,089,540         | SH            | DEFINED               | 1,2          |
| CENTRAL PAC FINL COR | COM            | 15476010 | 15,509        | 1,454,915         | SH            | DEFINED               | 1,2          |



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|----------------------|----------------|------------------|---------------|-------------------|---------------|-----------------------|--------------|
| CENTRAL VT PUB SVC C | COM            | 15577110         | 3,162         | 163,263           | SH            | DEFINED               | 1,2          |
| CENTURY ALUM CO      | COM            | 15643110         | 33,113        | 498,021           | SH            | DEFINED               | 1,2,5,7      |
| CENTURY CASINOS INC  | COM            | 15649210         | 51            | 15,562            | SH            | DEFINED               | 1,5          |
| CENTURYTEL INC       | COM            | 15670010         | 120,778       | 3,393,580         | SH            | DEFINED               | 1,2,5,6,8,10 |
| CENVEO INC           | COM            | 15670S10         | 9,062         | 927,493           | SH            | DEFINED               | 1,2,5        |
| CEPHALON INC         | NOTE           | 2.00 156708AP    | 766           | 500,000           | SH            | DEFINED               | 1            |
| CEPHALON INC         | COM            | 15670810         | 102,310       | 1,534,115         | SH            | DEFINED               | 1,2,5,7,8,10 |
| CEPHEID              | COM            | 15670R10         | 43,447        | 1,545,060         | SH            | DEFINED               | 1,2,5,6      |
| CERADYNE INC         | COM            | 15671010         | 26,466        | 771,615           | SH            | DEFINED               | 1,2,5,6      |
| CERNER CORP          | COM            | 15678210         | 49,922        | 1,104,954         | SH            | DEFINED               | 1,2,5        |
| CERUS CORP           | COM            | 15708510         | 149           | 36,547            | SH            | DEFINED               | 1,5          |
| CEVA INC             | COM            | 15721010         | 1,914         | 240,132           | SH            | DEFINED               | 1,2          |
| CF INDS HLDGS INC    | COM            | 12526910         | 263,252       | 1,722,851         | SH            | DEFINED               | 1,2,5,7,8,10 |
| CFS BANCORP INC      | COM            | 12525D10         | 195           | 16,568            | SH            | DEFINED               | 1,5          |
| CGG VERITAS          | SPONSORED      | 20438610         | 614           | 13,012            | SH            | DEFINED               | 1,2,5        |
| CH ENERGY GROUP INC  | COM            | 12541M10         | 9,228         | 259,438           | SH            | DEFINED               | 1,2,5        |
| CHAD THERAPEUTICS IN | COM            | 15722810         | 5             | 27,600            | SH            | DEFINED               | 1            |
| CHAMPION ENTERPRISES | COM            | 15849610         | 32,940        | 5,630,812         | SH            | DEFINED               | 1,2,5,6      |
| CHARLES & COLVARD LT | COM            | 15976510         | 11            | 10,104            | SH            | DEFINED               | 1            |
| CHARLES RIV LABS INT | COM            | 15986410         | 90,459        | 1,415,193         | SH            | DEFINED               | 1,2,5,7,8,10 |
| CHARLOTTE RUSSE HLDG | COM            | 16104810         | 8,133         | 457,927           | SH            | DEFINED               | 1,2          |
| CHARMING SHOPPES INC | COM            | 16113310         | 17,103        | 3,726,197         | SH            | DEFINED               | 1,2,5        |
| CHART INDS INC       | COM            | PAR \$0 16115Q30 | 22,075        | 453,836           | SH            | DEFINED               | 1,2,6        |
| CHARTER COMMUNICATIO | CL A           | 16117M10         | 7,005         | 6,671,490         | SH            | DEFINED               | 1,2,5,6      |
| CHATTEM INC          | COM            | 16245610         | 19,409        | 298,368           | SH            | DEFINED               | 1,2,6        |
| CHECK POINT SOFTWARE | ORD            | M2246510         | 12,325        | 520,683           | SH            | DEFINED               | 1,2,5,7,12   |
| CHECKPOINT SYS INC   | COM            | 16282510         | 15,943        | 763,570           | SH            | DEFINED               | 1,2          |
| CHEESECAKE FACTORY I | COM            | 16307210         | 25,320        | 1,591,482         | SH            | DEFINED               | 1,2,5,6      |
| CHELSEA THERAPEUTICS | COM            | 16342810         | 140           | 28,589            | SH            | DEFINED               | 1,2          |
| CHEMED CORP NEW      | COM            | 16359R10         | 15,500        | 423,376           | SH            | DEFINED               | 1,2,6        |
| CHEMICAL FINL CORP   | COM            | 16373110         | 8,665         | 424,772           | SH            | DEFINED               | 1,2,5        |
| CHEMTURA CORP        | COM            | 16389310         | 41,690        | 7,138,674         | SH            | DEFINED               | 1,2,5,7      |
| CHENIERE ENERGY INC  | COM            | NEW 16411R20     | 3,349         | 766,272           | SH            | DEFINED               | 1,2,5,6      |
| CHEROKEE INC DEL NEW | COM            | 16444H10         | 2,456         | 121,881           | SH            | DEFINED               | 1,2,5        |
| CHESAPEAKE CORP      | COM            | 16515910         | 110           | 46,862            | SH            | DEFINED               | 1,2          |
| CHESAPEAKE ENERGY CO | NOTE           | 2.50 165167BZ    | 753           | 700,000           | SH            | DEFINED               | 1            |
| CHESAPEAKE ENERGY CO | COM            | 16516710         | 1,273,641     | 19,309,295        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CHESAPEAKE UTILS COR | COM            | 16530310         | 2,146         | 83,418            | SH            | DEFINED               | 1,2          |
| CHEVRON CORP NEW     | COM            | 16676410         | 8,885,983     | 89,639,696        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CHICAGO BRIDGE & IRO | N Y REGIST     | 16725010         | 799           | 20,055            | SH            | DEFINED               | 1,2,5        |
| CHICOS FAS INC       | COM            | 16861510         | 34,954        | 6,509,103         | SH            | DEFINED               | 1,2,5,6,8,12 |
| CHILDRENS PL RETAIL  | COM            | 16890510         | 20,314        | 562,723           | SH            | DEFINED               | 1,2,5,6      |
| CHIMERA INVT CORP    | COM            | 16934Q10         | 4,647         | 515,705           | SH            | DEFINED               | 1,2          |
| CHINA ARCHITECTURAL  | COM            | 16937S10         | 1,895         | 193,961           | SH            | DEFINED               | 1,2          |
| CHINA BAK BATTERY IN | COM            | 16936Y10         | 1,558         | 330,692           | SH            | DEFINED               | 1,2          |
| CHINA DIRECT INC     | COM            | 16938410         | 140           | 19,058            | SH            | DEFINED               | 1            |
| CHINA FIRE & SEC GRO | COM            | 16938R10         | 1,235         | 153,449           | SH            | DEFINED               | 1,2          |
| CHINA INFORMATION SE | COM            | 16944F10         | 1,440         | 254,463           | SH            | DEFINED               | 1,2          |
| CHINA MOBILE LIMITED | SPONSORED      | 16941M10         | 804           | 12,008            | SH            | DEFINED               | 1            |
| CHINA PETE & CHEM CO | SPON ADR H     | 16941R10         | 1,651         | 17,769            | SH            | DEFINED               | 1            |
| CHINA PRECISION STEE | COM            | 16941J10         | 324           | 73,771            | SH            | DEFINED               | 1            |
| CHINA SEC & SURVE TE | COM            | 16942J10         | 4,393         | 325,861           | SH            | DEFINED               | 1,2          |

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|-----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| CHINA SKY ONE MED IN  | COM            | 16941P10 | 1,001         | 89,901            | SH            | DEFINED               | 1,2          |
| CHINA UNICOM LTD      | SPONSORED      | 16945R10 | 206           | 11,120            | SH            | DEFINED               | 1            |
| CHINA YUCHAI INTL LT  | COM            | G2108210 | 165           | 16,600            | SH            | DEFINED               | 1,7          |
| CHINDEX INTERNATIONAL | COM            | 16946710 | 1,904         | 129,789           | SH            | DEFINED               | 1,2          |
| CHIPOTLE MEXICAN GRI  | CL A           | 16965610 | 42,471        | 514,058           | SH            | DEFINED               | 1,2,5,6      |
| CHIPOTLE MEXICAN GRI  | CL B           | 16965620 | 1,688         | 22,393            | SH            | DEFINED               | 1,2,6        |
| CHIQUITA BRANDS INTL  | COM            | 17003280 | 12,272        | 808,996           | SH            | DEFINED               | 1,2          |
| CHOICE HOTELS INTL I  | COM            | 16990510 | 15,354        | 579,382           | SH            | DEFINED               | 1,2,5,6      |
| CHOICEPOINT INC       | COM            | 17038810 | 67,260        | 1,395,437         | SH            | DEFINED               | 1,2,5,7,8,10 |
| CHORDIANT SOFTWARE I  | COM NEW        | 17040430 | 2,775         | 555,029           | SH            | DEFINED               | 1,2,5,6      |
| CHRISTOPHER & BANKS   | COM            | 17104610 | 6,297         | 926,083           | SH            | DEFINED               | 1,2,5,6,8    |
| CHUBB CORP            | COM            | 17123210 | 715,598       | 14,601,063        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CHUNGHWA TELECOM CO   | SPON ADR N     | 17133Q30 | 4,628         | 182,405           | SH            | DEFINED               | 1,2,4,12     |
| CHURCH & DWIGHT INC   | COM            | 17134010 | 63,771        | 1,131,689         | SH            | DEFINED               | 1,2,5        |
| CHURCHILL DOWNS INC   | COM            | 17148410 | 5,091         | 146,007           | SH            | DEFINED               | 1,2          |
| CIBER INC             | COM            | 17163B10 | 8,358         | 1,345,935         | SH            | DEFINED               | 1,2          |
| CIENA CORP            | COM NEW        | 17177930 | 55,263        | 2,385,131         | SH            | DEFINED               | 1,2,5,6,10,1 |
| CIGNA CORP            | COM            | 12550910 | 389,659       | 11,010,439        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CIMAREX ENERGY CO     | COM            | 17179810 | 181,115       | 2,599,615         | SH            | DEFINED               | 1,2,5,7,8,10 |
| CINCINNATI BELL INC   | COM            | 17187110 | 33,812        | 8,495,354         | SH            | DEFINED               | 1,2,5        |
| CINCINNATI FINL CORP  | COM            | 17206210 | 148,099       | 5,830,662         | SH            | DEFINED               | 1,2,5,6,7,8, |
| CINEMARK HOLDINGS IN  | COM            | 17243V10 | 5,439         | 416,431           | SH            | DEFINED               | 1,2          |
| CINTAS CORP           | COM            | 17290810 | 102,663       | 3,872,602         | SH            | DEFINED               | 1,2,5,6,7,8, |
| CIRCOR INTL INC       | COM            | 17273K10 | 18,366        | 374,897           | SH            | DEFINED               | 1,2          |
| CIRCUIT CITY STORE I  | COM            | 17273710 | 10,713        | 3,706,751         | SH            | DEFINED               | 1,2,5        |
| CIRRUS LOGIC INC      | COM            | 17275510 | 8,398         | 1,510,473         | SH            | DEFINED               | 1,2,5,6      |
| CISCO SYS INC         | COM            | 17275R10 | 4,299,631     | 184,850,874       | SH            | DEFINED               | 1,2,5,6,7,8, |
| CIT GROUP INC         | COM            | 12558110 | 56,325        | 8,270,970         | SH            | DEFINED               | 1,2,5,6,7,10 |
| CITADEL BROADCASTING  | COM            | 17285T10 | 3,690         | 3,024,377         | SH            | DEFINED               | 1,2,5        |
| CITI TRENDS INC       | COM            | 17306X10 | 4,479         | 197,659           | SH            | DEFINED               | 1,2,6        |
| CITIGROUP INC         | COM            | 17296710 | 3,207,111     | 191,355,078       | SH            | DEFINED               | 1,2,5,6,7,8, |
| CITIZENS & NORTHN CO  | COM            | 17292210 | 1,628         | 98,326            | SH            | DEFINED               | 1,2          |
| CITIZENS COMMUNICATI  | COM            | 17453B10 | 94,852        | 8,364,376         | SH            | DEFINED               | 1,2,5,6,10,1 |
| CITIZENS FIRST BANCO  | COM            | 17461R10 | 125           | 20,825            | SH            | DEFINED               | 1,5          |
| CITIZENS INC          | CL A           | 17474010 | 2,772         | 452,122           | SH            | DEFINED               | 1,2          |
| CITIZENS REPUBLIC BA  | COM            | 17442010 | 11,016        | 3,906,237         | SH            | DEFINED               | 1,2,5        |
| CITRIX SYS INC        | COM            | 17737610 | 161,148       | 5,479,354         | SH            | DEFINED               | 1,2,5,6,7,8, |
| CITY BK LYNNWOOD WAS  | COM            | 17770A10 | 1,904         | 221,428           | SH            | DEFINED               | 1,2          |
| CITY HLDG CO          | COM            | 17783510 | 17,006        | 417,128           | SH            | DEFINED               | 1,2          |
| CITY NATL CORP        | COM            | 17856610 | 47,290        | 1,124,090         | SH            | DEFINED               | 1,2,5,12     |
| CKE RESTAURANTS INC   | COM            | 12561E10 | 10,704        | 858,380           | SH            | DEFINED               | 1,2,6        |
| CKX INC               | COM            | 12562M10 | 6,510         | 744,006           | SH            | DEFINED               | 1,2,5,6      |
| CLARCOR INC           | COM            | 17989510 | 37,110        | 1,057,276         | SH            | DEFINED               | 1,2,5,6      |
| CLAYTON HLDGS INC     | COM            | 18418N10 | 208           | 34,920            | SH            | DEFINED               | 1,2          |
| CLEAN ENERGY FUELS C  | COM            | 18449910 | 3,534         | 307,532           | SH            | DEFINED               | 1,2,6        |
| CLEAN HARBORS INC     | COM            | 18449610 | 22,705        | 319,523           | SH            | DEFINED               | 1,2,6        |
| CLEAR CHANNEL COMMUN  | COM            | 18450210 | 487,576       | 13,851,582        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CLEAR CHANNEL OUTDOO  | CL A           | 18451C10 | 6,494         | 364,237           | SH            | DEFINED               | 1,2,5        |
| CLEARWIRE CORP        | CL A           | 18538530 | 6,996         | 539,827           | SH            | DEFINED               | 1,2,5,6      |
| CLECO CORP NEW        | COM            | 12561W10 | 32,946        | 1,412,175         | SH            | DEFINED               | 1,2,5        |
| CLEVELAND CLIFFS INC  | COM            | 18589610 | 264,304       | 2,217,499         | SH            | DEFINED               | 1,2,5,7,8,10 |
| CLIFTON SVGS BANCORP  | COM            | 18712Q10 | 1,732         | 177,790           | SH            | DEFINED               | 1,2          |

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| QAD INC              | COM            | 74727D10 | 1,481         | 218,737           | SH            | DEFINED               | 1,2          |
| QIAGEN N V           | ORD            | N7248210 | 243           | 12,067            | SH            | DEFINED               | 1,2          |
| QLOGIC CORP          | COM            | 74727710 | 80,072        | 5,488,124         | SH            | DEFINED               | 1,2,5,6,7,10 |
| QUAKER CHEM CORP     | COM            | 74731610 | 3,234         | 121,318           | SH            | DEFINED               | 1,2,5        |
| QUALCOMM INC         | COM            | 74752510 | 2,128,064     | 47,961,776        | SH            | DEFINED               | 1,2,5,6,7,8, |
| QUALITY DISTR INC FL | COM            | 74756M10 | 43            | 17,974            | SH            | DEFINED               | 1,5          |

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

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

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

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

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

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

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

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

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

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



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

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

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

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| STEWART W P & CO LTD | COM            | G8492210 | 79            | 52,272            | SH                                      | DEFINED 1,2,5        |
| STIFEL FINL CORP     | COM            | 86063010 | 11,804        | 343,240           | SH                                      | DEFINED 1,2          |
| STILLWATER MNG CO    | COM            | 86074Q10 | 48,845        | 4,128,950         | SH                                      | DEFINED 1,2,5,6      |
| STMICROELECTRONICS N | NY REGISTR     | 86101210 | 337           | 32,650            | SH                                      | DEFINED 1            |
| STONE ENERGY CORP    | COM            | 86164210 | 86,139        | 1,306,915         | SH                                      | DEFINED 1,2,5,7,8,10 |
| STONERIDGE INC       | COM            | 86183P10 | 5,528         | 324,042           | SH                                      | DEFINED 1,2          |
| STRATASYS INC        | COM            | 86268510 | 7,488         | 405,641           | SH                                      | DEFINED 1,2,5,6      |
| STRATEGIC HOTELS & R | COM            | 86272T10 | 26,022        | 2,777,172         | SH                                      | DEFINED 1,2,3        |
| STRATUS PPTYS INC    | COM NEW        | 86316720 | 1,161         | 66,761            | SH                                      | DEFINED 1,2          |
| STRAYER ED INC       | COM            | 86323610 | 53,422        | 255,523           | SH                                      | DEFINED 1,2,5,6      |
| STRYKER CORP         | COM            | 86366710 | 490,844       | 7,806,037         | SH                                      | DEFINED 1,2,5,6,7,8, |
| STUDENT LN CORP      | COM            | 86390210 | 8,008         | 81,652            | SH                                      | DEFINED 1,2,5,7,12   |
| STURM RUGER & CO INC | COM            | 86415910 | 214           | 30,257            | SH                                      | DEFINED 1,2          |
| SUBURBAN PROPANE PAR | UNIT LTD P     | 86448210 | 1,695         | 44,329            | SH                                      | DEFINED 1,2          |
| SUCAMPO PHARMACEUTIC | CL A           | 86490910 | 729           | 67,915            | SH                                      | DEFINED 1,2          |
| SUCCESSFACTORS INC   | COM            | 86459610 | 5,641         | 515,120           | SH                                      | DEFINED 1,2,6        |
| SUFFOLK BANCORP      | COM            | 86473910 | 6,818         | 232,063           | SH                                      | DEFINED 1,2          |
| SULPHCO INC          | COM            | 86537810 | 1,238         | 545,422           | SH                                      | DEFINED 1,2,6        |
| SUMTOTAL SYS INC     | COM            | 86661510 | 107           | 22,905            | SH                                      | DEFINED 1,5          |
| SUN BANCORP INC      | COM            | 86663B10 | 2,798         | 275,687           | SH                                      | DEFINED 1,2          |
| SUN COMMUNITIES INC  | COM            | 86667410 | 15,754        | 864,179           | SH                                      | DEFINED 1,2,3,5      |
| SUN HEALTHCARE GROUP | COM NEW        | 86693340 | 9,122         | 681,288           | SH                                      | DEFINED 1,2,5,6      |
| SUN HYDRAULICS CORP  | COM            | 86694210 | 5,117         | 158,572           | SH                                      | DEFINED 1,2,6        |
| SUN LIFE FINL INC    | COM            | 86679610 | 8,678         | 211,909           | SH                                      | DEFINED 1,2          |
| SUN MICROSYSTEMS INC | COM NEW        | 86681020 | 237,807       | 21,857,295        | SH                                      | DEFINED 1,2,5,6,7,8, |
| SUNAIR SERVICES CORP | COM            | 86701710 | 27            | 11,100            | SH                                      | DEFINED 1            |
| SUNCOR ENERGY INC    | COM            | 86722910 | 2,074         | 35,684            | SH                                      | DEFINED 1            |
| SUNLINK HEALTH SYSTE | COM            | 86737U10 | 64            | 13,400            | SH                                      | DEFINED 1            |
| SUNOCO INC           | COM            | 86764P10 | 288,737       | 7,096,025         | SH                                      | DEFINED 1,2,5,6,7,8, |
| SUNOCO LOGISTICS PRT | COM UNITS      | 86764L10 | 574           | 12,248            | SH                                      | DEFINED 1,2          |
| SUNPOWER CORP        | COM CL A       | 86765210 | 33,723        | 468,499           | SH                                      | DEFINED 1,2,5,7,8,10 |
| SUNRISE SENIOR LIVIN | COM            | 86768K10 | 24,506        | 1,090,129         | SH                                      | DEFINED 1,2,6        |
| SUNSTONE HOTEL INVS  | COM            | 86789210 | 40,462        | 2,437,476         | SH                                      | DEFINED 1,2,3        |
| SUNTECH PWR HLDGS CO | ADR            | 86800C10 | 2,502         | 66,778            | SH                                      | DEFINED 1,2          |
| SUNTRUST BKS INC     | COM            | 86791410 | 432,892       | 11,951,727        | SH                                      | DEFINED 1,2,5,6,7,8, |
| SUPER MICRO COMPUTER | COM            | 86800U10 | 1,783         | 241,594           | SH                                      | DEFINED 1,2          |
| SUPERGEN INC         | COM            | 86805910 | 145           | 70,737            | SH                                      | DEFINED 1,2,5        |
| SUPERIOR BANCORP     | COM NEW        | 86806M20 | 134           | 15,818            | SH                                      | DEFINED 1,2,5        |
| SUPERIOR ENERGY SVCS | COM            | 86815710 | 129,692       | 2,352,041         | SH                                      | DEFINED 1,2,5,6,7    |
| SUPERIOR ESSEX INC   | COM            | 86815V10 | 13,886        | 311,143           | SH                                      | DEFINED 1,2,6        |
| SUPERIOR INDS INTL I | COM            | 86816810 | 7,326         | 433,977           | SH                                      | DEFINED 1,2,5        |
| SUPERIOR UNIFORM GP  | COM            | 86835810 | 206           | 23,702            | SH                                      | DEFINED 1            |
| SUPERIOR WELL SVCS I | COM            | 86837X10 | 12,447        | 392,537           | SH                                      | DEFINED 1,2,6        |
| SUPERTEL HOSPITALITY | COM            | 86852610 | 132           | 26,677            | SH                                      | DEFINED 1,3          |
| SUPERTEX INC         | COM            | 86853210 | 3,864         | 165,546           | SH                                      | DEFINED 1,2,6        |
| SUPERVALU INC        | COM            | 86853610 | 316,415       | 10,243,296        | SH                                      | DEFINED 1,2,5,6,7,8, |
| SUPPORTSOFT INC      | COM            | 86858710 | 1,894         | 582,846           | SH                                      | DEFINED 1,2,5        |
| SUPREME INDS INC     | CL A           | 86860710 | 94            | 19,360            | SH                                      | DEFINED 1            |
| SUREWEST COMMUNICATI | COM            | 86873310 | 148           | 17,535            | SH                                      | DEFINED 1,2,5        |
| SURMODICS INC        | COM            | 86887310 | 12,666        | 282,460           | SH                                      | DEFINED 1,2,6        |
| SUSQUEHANNA BANCSHAR | COM            | 86909910 | 42,907        | 3,134,205         | SH                                      | DEFINED 1,2,5        |
| SUSSER HLDGS CORP    | COM            | 86923310 | 379           | 39,191            | SH                                      | DEFINED 1,2          |

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|----------------------|----------------|---------------|---------------|-------------------|---------------|-----------------------|--------------|
| SUTOR TECH GROUP LTD | COM            | 86936210      | 239           | 33,771            | SH            | DEFINED               | 1            |
| SVB FINL GROUP       | COM            | 78486Q10      | 53,534        | 1,112,742         | SH            | DEFINED               | 1,2,5        |
| SWIFT ENERGY CO      | COM            | 87073810      | 46,717        | 707,186           | SH            | DEFINED               | 1,2,5        |
| SWITCH & DATA FACILI | COM            | 87104310      | 6,181         | 363,830           | SH            | DEFINED               | 1,2,6        |
| SWS GROUP INC        | COM            | 78503N10      | 7,471         | 449,778           | SH            | DEFINED               | 1,2          |
| SYBASE INC           | COM            | 87113010      | 81,258        | 2,762,011         | SH            | DEFINED               | 1,2,5,6      |
| SYCAMORE NETWORKS IN | COM            | 87120610      | 10,383        | 3,224,574         | SH            | DEFINED               | 1,2,5,6      |
| SYKES ENTERPRISES IN | COM            | 87123710      | 12,936        | 685,879           | SH            | DEFINED               | 1,2,6        |
| SYMANTEC CORP        | NOTE           | 0.75 871503AD | 571           | 500,000           | SH            | DEFINED               | 1            |
| SYMANTEC CORP        | COM            | 87150310      | 526,936       | 27,231,840        | SH            | DEFINED               | 1,2,5,6,7,8, |
| SYMMETRICOM INC      | COM            | 87154310      | 3,804         | 990,500           | SH            | DEFINED               | 1,2,5        |
| SYMMETRY MED INC     | COM            | 87154620      | 8,450         | 520,939           | SH            | DEFINED               | 1,2,6        |
| SYMS CORP            | COM            | 87155110      | 903           | 66,425            | SH            | DEFINED               | 1,2          |
| SYMYX TECHNOLOGIES   | COM            | 87155S10      | 3,335         | 477,844           | SH            | DEFINED               | 1,2,5,6      |
| SYNAPTICS INC        | COM            | 87157D10      | 14,603        | 387,049           | SH            | DEFINED               | 1,2,5,6      |
| SYNCHRONOSS TECHNOLO | COM            | 87157B10      | 3,850         | 426,397           | SH            | DEFINED               | 1,2,6        |
| SYNGENTA AG          | SPONSORED      | 87160A10      | 3,567         | 55,138            | SH            | DEFINED               | 1            |
| SYNIVERSE HLDGS INC  | COM            | 87163F10      | 29,923        | 1,847,099         | SH            | DEFINED               | 1,2,7,13     |
| SYNNEX CORP          | COM            | 87162W10      | 5,929         | 236,299           | SH            | DEFINED               | 1,2          |
| SYNOPSIS INC         | COM            | 87160710      | 120,492       | 5,041,523         | SH            | DEFINED               | 1,2,5,7,8,10 |
| SYNOVIS LIFE TECHNOL | COM            | 87162G10      | 2,687         | 142,703           | SH            | DEFINED               | 1,2          |
| SYNOVUS FINL CORP    | COM            | 87161C10      | 60,216        | 6,897,632         | SH            | DEFINED               | 1,2,5,7,12   |
| SYNTA PHARMACEUTICAL | COM            | 87162T20      | 720           | 118,050           | SH            | DEFINED               | 1,2          |
| SYNTAX BRILLIAN CORP | COM            | 87163L10      | 43            | 83,611            | SH            | DEFINED               | 1,2          |
| SYNTEL INC           | COM            | 87162H10      | 6,187         | 183,482           | SH            | DEFINED               | 1,2,6        |
| SYNTHESIS ENERGY SYS | COM            | 87162810      | 2,077         | 230,804           | SH            | DEFINED               | 1,2,6        |
| SYNTROLEUM CORP      | COM            | 87163010      | 146           | 85,664            | SH            | DEFINED               | 1,5          |
| SYNUTRA INTL INC     | COM            | 87164C10      | 3,729         | 115,385           | SH            | DEFINED               | 1,2          |
| SYSCO CORP           | COM            | 87182910      | 509,955       | 18,537,090        | SH            | DEFINED               | 1,2,5,6,7,8, |
| SYSTEMAX INC         | COM            | 87185110      | 6,758         | 382,891           | SH            | DEFINED               | 1,2,6        |
| T-3 ENERGY SRVCS INC | COM            | 87306E10      | 13,838        | 174,131           | SH            | DEFINED               | 1,2,6        |
| TAIWAN GREATER CHINA | SH BEN INT     | 87403710      | 183           | 30,000            | SH            | DEFINED               | 7            |
| TAIWAN SEMICONDUCTOR | SPONSORED      | 87403910      | 171,990       | 15,764,441        | SH            | DEFINED               | 1,4,5,7,8    |
| TAKE-TWO INTERACTIVE | COM            | 87405410      | 30,845        | 1,206,312         | SH            | DEFINED               | 1,2,5,6      |
| TAL INTL GROUP INC   | COM            | 87408310      | 5,336         | 234,648           | SH            | DEFINED               | 1,2          |
| TALBOTS INC          | COM            | 87416110      | 5,249         | 452,919           | SH            | DEFINED               | 1,2,5        |
| TALEO CORP           | CL A           | 87424N10      | 5,828         | 297,510           | SH            | DEFINED               | 1,2,6        |
| TAM SA               | SP ADR REP     | 87484D10      | 673           | 35,181            | SH            | DEFINED               | 1            |
| TANGER FACTORY OUTLE | COM            | 87546510      | 34,991        | 973,868           | SH            | DEFINED               | 1,2,3,5,6    |
| TARGA RESOURCES PART | COM UNIT       | 87611X10      | 690           | 29,950            | SH            | DEFINED               | 1,2          |
| TARGACEPT INC        | COM            | 87611R30      | 1,369         | 188,293           | SH            | DEFINED               | 1,2          |
| TARGET CORP          | COM            | 87612E10      | 3,042,851     | 65,451,729        | SH            | DEFINED               | 1,2,5,6,7,8, |
| TARRAGON CORP        | COM            | 87628710      | 77            | 44,234            | SH            | DEFINED               | 1            |
| TASER INTL INC       | COM            | 87651B10      | 4,562         | 914,310           | SH            | DEFINED               | 1,2,5,6      |
| TATA MTRS LTD        | SPONSORED      | 87656850      | 1,063         | 105,727           | SH            | DEFINED               | 1,2,5        |
| TAUBMAN CTRS INC     | COM            | 87666410      | 96,497        | 1,983,488         | SH            | DEFINED               | 1,2,3,5,6    |
| TBS INTERNATIONAL LI | COM CL A       | G8697515      | 7,643         | 191,305           | SH            | DEFINED               | 1,2          |
| TC PIPELINES LP      | UT COM LTD     | 87233Q10      | 555           | 15,744            | SH            | DEFINED               | 1,2          |
| TCF FINL CORP        | COM            | 87227510      | 38,563        | 3,205,598         | SH            | DEFINED               | 1,2,5,12     |
| TD AMERITRADE HLDG C | COM            | 87236Y10      | 200,217       | 11,067,847        | SH            | DEFINED               | 1,2,5,7,8,10 |
| TDK CORP             | AMERN DEP      | 87235140      | 312           | 5,202             | SH            | DEFINED               | 1            |
| TEAM INC             | COM            | 87815510      | 9,051         | 263,710           | SH            | DEFINED               | 1,2,6        |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| TECH DATA CORP       | COM            | 87823710 | 34,358        | 1,013,805         | SH            | DEFINED               | 1,2,5        |
| TECH OPS SEVCON INC  | COM            | 87829310 | 91            | 12,400            | SH            | DEFINED               | 1            |
| TECHNE CORP          | COM            | 87837710 | 61,316        | 792,300           | SH            | DEFINED               | 1,2,5,6      |
| TECHNITROL INC       | COM            | 87855510 | 16,793        | 988,418           | SH            | DEFINED               | 1,2,5,6      |
| TECHNOLOGY RESH CORP | COM NEW        | 87872730 | 31            | 12,137            | SH            | DEFINED               | 1            |
| TECHTARGET INC       | COM            | 87874R10 | 1,459         | 138,172           | SH            | DEFINED               | 1,2          |
| TECHWELL INC         | COM            | 87874D10 | 4,143         | 336,293           | SH            | DEFINED               | 1,2          |
| TECK COMINCO LTD     | CL B           | 87874220 | 2,241         | 46,735            | SH            | DEFINED               | 1,7          |
| TECO ENERGY INC      | COM            | 87237510 | 127,868       | 5,950,114         | SH            | DEFINED               | 1,2,5,6,10,1 |
| TECUMSEH PRODS CO    | CL A           | 87889520 | 14,639        | 446,591           | SH            | DEFINED               | 1,2,5        |
| TEEKAY CORPORATION   | COM            | Y8564W10 | 22,459        | 497,098           | SH            | DEFINED               | 1,2,5,12     |
| TEEKAY LNG PARTNERS  | PRTNRSP UN     | Y8564M10 | 340           | 12,912            | SH            | DEFINED               | 1,2          |
| TEEKAY TANKERS LTD   | CL A           | Y8565N10 | 3,452         | 148,735           | SH            | DEFINED               | 1,2          |
| TEJON RANCH CO DEL   | COM            | 87908010 | 5,853         | 162,305           | SH            | DEFINED               | 1,2,6        |
| TEKELEC              | COM            | 87910110 | 18,560        | 1,261,703         | SH            | DEFINED               | 1,2,5        |
| TELE NORTE LESTE PAR | SPON ADR P     | 87924610 | 19,303        | 774,892           | SH            | DEFINED               | 1,2,7        |
| TELECOM ARGENTINA S  | SPON ADR R     | 87927320 | 9,921         | 696,231           | SH            | DEFINED               | 1,2,5,7      |
| TELECOM ITALIA S P A | SPON ADR O     | 87927Y10 | 557           | 27,891            | SH            | DEFINED               | 1            |
| TELECOMMUNICATION SY | CL A           | 87929J10 | 1,787         | 385,870           | SH            | DEFINED               | 1,2          |
| TELEDYNE TECHNOLOGIE | COM            | 87936010 | 32,222        | 660,429           | SH            | DEFINED               | 1,2,5,6      |
| TELEFLEX INC         | COM            | 87936910 | 36,424        | 655,221           | SH            | DEFINED               | 1,2,5        |
| TELEFONICA S A       | SPONSORED      | 87938220 | 6,421         | 80,688            | SH            | DEFINED               | 1,2          |
| TELEFONOS DE MEXICO  | SPON ADR O     | 87940378 | 5,800         | 244,924           | SH            | DEFINED               | 1            |
| TELEPHONE & DATA SYS | COM            | 87943310 | 121,544       | 2,571,269         | SH            | DEFINED               | 1,2,5,7,8,10 |
| TELEPHONE & DATA SYS | SPL COM        | 87943386 | 4,397         | 99,710            | SH            | DEFINED               | 1,2,5,12     |
| TELETECH HOLDINGS IN | COM            | 87993910 | 12,746        | 638,558           | SH            | DEFINED               | 1,2,6        |
| TELIK INC            | COM            | 87959M10 | 91            | 75,204            | SH            | DEFINED               | 1,2          |
| TELKONET INC         | COM            | 87960410 | 26            | 45,859            | SH            | DEFINED               | 1,5          |
| TELLABS INC          | COM            | 87966410 | 48,730        | 10,479,595        | SH            | DEFINED               | 1,2,5,6,10,1 |
| TELMEX INTERNACIONAL | SPONS ADR      | 87969010 | 4,161         | 258,450           | SH            | DEFINED               | 1            |
| TELULAR CORP         | COM NEW        | 87970T20 | 82            | 21,573            | SH            | DEFINED               | 1            |
| TEMPLE INLAND INC    | COM            | 87986810 | 23,993        | 2,128,953         | SH            | DEFINED               | 1,2,5,8,12   |
| TEMPUR PEDIC INTL IN | COM            | 88023U10 | 34,681        | 4,440,578         | SH            | DEFINED               | 1,2          |
| TENARIS S A          | SPONSORED      | 88031M10 | 293,193       | 3,935,470         | SH            | DEFINED               | 1,2,4,5,7    |
| TENET HEALTHCARE COR | COM            | 88033G10 | 76,611        | 13,779,011        | SH            | DEFINED               | 1,2,5,6,7,10 |
| TENNANT CO           | COM            | 88034510 | 8,360         | 278,019           | SH            | DEFINED               | 1,2          |
| TENNECO INC          | COM            | 88034910 | 12,863        | 950,720           | SH            | DEFINED               | 1,2,5,6      |
| TEPPCO PARTNERS L P  | UT LTD PAR     | 87238410 | 3,351         | 100,959           | SH            | DEFINED               | 1,2          |
| TERADATA CORP DEL    | COM            | 88076W10 | 123,359       | 5,330,996         | SH            | DEFINED               | 1,2,5,6,7,8, |
| TERADYNE INC         | COM            | 88077010 | 57,339        | 5,179,649         | SH            | DEFINED               | 1,2,5,6,10,1 |
| TERCICA INC          | COM            | 88078L10 | 2,620         | 296,705           | SH            | DEFINED               | 1,2          |
| TEREX CORP NEW       | COM            | 88077910 | 186,725       | 3,634,899         | SH            | DEFINED               | 1,2,5,6,7,8, |
| TERRA INDS INC       | COM            | 88091510 | 180,095       | 3,649,349         | SH            | DEFINED               | 1,2,5,7,8,10 |
| TERRA NITROGEN CO L  | COM UNIT       | 88100520 | 1,197         | 9,216             | SH            | DEFINED               | 1,2          |
| TERREMARK WORLDWIDE  | COM NEW        | 88144820 | 3,842         | 703,647           | SH            | DEFINED               | 1,2,5        |
| TERRESTAR CORP       | COM            | 88145110 | 3,068         | 770,825           | SH            | DEFINED               | 1,2,6        |
| TESORO CORP          | COM            | 88160910 | 92,462        | 4,676,867         | SH            | DEFINED               | 1,2,5,6,7,8, |
| TESSERA TECHNOLOGIES | COM            | 88164L10 | 13,394        | 818,177           | SH            | DEFINED               | 1,2,6        |
| TETRA TECH INC NEW   | COM            | 88162G10 | 28,834        | 1,274,722         | SH            | DEFINED               | 1,2,5,6      |
| TETRA TECHNOLOGIES I | COM            | 88162F10 | 21,299        | 898,328           | SH            | DEFINED               | 1,2,5,6      |
| TEVA PHARMACEUTICAL  | ADR            | 88162420 | 63,539        | 1,387,311         | SH            | DEFINED               | 1,2,5,7      |
| TEVA PHARMACEUTICAL  | NOTE 1.75      | 88165FAA | 556           | 500,000           | SH            | DEFINED               | 1            |

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

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



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

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| NAME OF ISSUER        | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M                     |
|-----------------------|----------------|----------|---------------|-------------------|---|-----------------------------|
| UNISOURCE ENERGY CORP | COM            | 90920510 | 19,503        | 628,912           | SH                                      | DEFINED 1,2,5               |
| UNISYS CORP           | COM            | 90921410 | 42,238        | 10,693,156        | SH                                      | DEFINED 1,2,5,6,10,11       |
| UNIT CORP             | COM            | 90921810 | 77,290        | 931,539           | SH                                      | DEFINED 1,2,5,6,7           |
| UNITED AMER INDEMNIT  | CL A           | 90933T10 | 4,569         | 341,707           | SH                                      | DEFINED 1,2                 |
| UNITED BANKSHARES IN  | COM            | 90990710 | 39,093        | 1,703,385         | SH                                      | DEFINED 1,2,5               |
| UNITED CMNTY BKS BLA  | CAP STK        | 90984P10 | 6,258         | 733,599           | SH                                      | DEFINED 1,2                 |
| UNITED CMNTY FINL CO  | COM            | 90983910 | 2,929         | 781,180           | SH                                      | DEFINED 1,2,5               |
| UNITED FINANCIAL BAN  | COM            | 91030T10 | 1,947         | 174,342           | SH                                      | DEFINED 1,2                 |
| UNITED FIRE & CAS CO  | COM            | 91033110 | 9,425         | 349,972           | SH                                      | DEFINED 1,2                 |
| UNITED MICROELECTRON  | SPON ADR N     | 91087340 | 2,065         | 707,094           | SH                                      | DEFINED 1                   |
| UNITED NAT FOODS INC  | COM            | 91116310 | 17,899        | 918,839           | SH                                      | DEFINED 1,2,6               |
| UNITED ONLINE INC     | COM            | 91126810 | 26,455        | 2,637,608         | SH                                      | DEFINED 1,2,5               |
| UNITED PANAM FINANCI  | COM            | 91130110 | 36            | 15,775            | SH                                      | DEFINED 1                   |
| UNITED PARCEL SERVIC  | CL B           | 91131210 | 1,581,977     | 25,735,765        | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |
| UNITED RENTALS INC    | COM            | 91136310 | 34,696        | 1,769,323         | SH                                      | DEFINED 1,2,5               |
| UNITED SECURITY BANC  | COM            | 91146010 | 1,548         | 106,452           | SH                                      | DEFINED 1,2                 |
| UNITED STATES CELLUL  | COM            | 91168410 | 13,150        | 232,540           | SH                                      | DEFINED 1,2,5,7,8           |
| UNITED STATES LIME &  | COM            | 91192210 | 593           | 14,977            | SH                                      | DEFINED 1,2                 |
| UNITED STATES STL CO  | COM            | 91290910 | 771,727       | 4,176,463         | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |
| UNITED STATIONERS IN  | COM            | 91300410 | 17,814        | 482,098           | SH                                      | DEFINED 1,2,5               |
| UNITED TECHNOLOGIES   | COM            | 91301710 | 6,309,079     | 102,254,112       | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |
| UNITED THERAPEUTICS   | COM            | 91307C10 | 52,717        | 539,305           | SH                                      | DEFINED 1,2,6               |
| UNITEDHEALTH GROUP I  | COM            | 91324P10 | 1,045,954     | 39,845,848        | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |
| UNITRIN INC           | COM            | 91327510 | 21,891        | 794,001           | SH                                      | DEFINED 1,2,5,12            |
| UNIVERSAL AMERICAN C  | COM            | 91337710 | 7,145         | 699,148           | SH                                      | DEFINED 1,2                 |
| UNIVERSAL CORP VA     | COM            | 91345610 | 29,907        | 661,373           | SH                                      | DEFINED 1,2,5,13            |
| UNIVERSAL DISPLAY CO  | COM            | 91347P10 | 4,752         | 385,726           | SH                                      | DEFINED 1,2,6               |
| UNIVERSAL ELECTRS IN  | COM            | 91348310 | 4,185         | 200,249           | SH                                      | DEFINED 1,2,5,6             |
| UNIVERSAL FST PRODS   | COM            | 91354310 | 8,435         | 281,549           | SH                                      | DEFINED 1,2                 |
| UNIVERSAL HEALTH RLT  | SH BEN INT     | 91359E10 | 9,989         | 332,965           | SH                                      | DEFINED 1,2,3               |
| UNIVERSAL HLTH SVCS   | CL B           | 91390310 | 54,112        | 855,930           | SH                                      | DEFINED 1,2,5,12            |
| UNIVERSAL STAINLESS   | COM            | 91383710 | 3,260         | 88,016            | SH                                      | DEFINED 1,2,5               |
| UNIVERSAL TECHNICAL   | COM            | 91391510 | 5,879         | 471,796           | SH                                      | DEFINED 1,2,6               |
| UNIVERSAL TRUCKLOAD   | COM            | 91388P10 | 2,143         | 97,341            | SH                                      | DEFINED 1,2                 |
| UNIVEST CORP PA       | COM            | 91527110 | 3,695         | 186,046           | SH                                      | DEFINED 1,2                 |
| UNUM GROUP            | COM            | 91529Y10 | 255,089       | 12,473,789        | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |
| UQM TECHNOLOGIES INC  | COM            | 90321310 | 35            | 15,719            | SH                                      | DEFINED 1                   |
| URANIUM RES INC       | COM PAR \$0    | 91690150 | 2,693         | 729,873           | SH                                      | DEFINED 1,2,6               |
| URBAN OUTFITTERS INC  | COM            | 91704710 | 83,411        | 2,674,288         | SH                                      | DEFINED 1,2,5,7,8,10,11     |
| UROLOGIX INC          | COM            | 91727310 | 26            | 14,851            | SH                                      | DEFINED 1                   |
| URS CORP NEW          | COM            | 90323610 | 60,222        | 1,434,885         | SH                                      | DEFINED 1,2,5               |
| URSTADT BIDDLE PPTYS  | CL A           | 91728620 | 5,521         | 376,616           | SH                                      | DEFINED 1,2,3               |
| US BANCORP DEL        | DBC            | 902973A  | 1,239         | 1,250,000         | SH                                      | DEFINED 1                   |
| US BANCORP DEL        | COM NEW        | 90297330 | 1,642,949     | 58,908,176        | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |
| US GOLD CORPORATION   | COM PAR \$0    | 91202320 | 104           | 44,791            | SH                                      | DEFINED 1,2                 |
| USA MOBILITY INC      | COM            | 90341G10 | 2,909         | 385,251           | SH                                      | DEFINED 1,2,5               |
| USANA HEALTH SCIENCE  | COM            | 90328M10 | 8,718         | 324,444           | SH                                      | DEFINED 1,2,6               |
| USEC INC              | COM            | 90333E10 | 10,418        | 1,713,432         | SH                                      | DEFINED 1,2,5               |
| UST INC               | COM            | 90291110 | 232,447       | 4,256,487         | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |
| UTI WORLDWIDE INC     | ORD            | G8721010 | 18,269        | 915,746           | SH                                      | DEFINED 1,2,5,6,7           |
| UTSTARCOM INC         | COM            | 91807610 | 10,716        | 1,959,128         | SH                                      | DEFINED 1,2,5               |
| V F CORP              | COM            | 91820410 | 189,155       | 2,657,423         | SH                                      | DEFINED 1,2,5,6,7,8,9,10,11 |

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

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

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

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

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

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

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

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

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