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STATE STREET CORP
Form 13F-HR
February 17, 2009

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: December 31, 2008

Check here if amendment Amendment Number

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA	Boston, Massachusetts	February 10, 2009
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[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).)

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Form 13F SUMMARY PAGE

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

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

Report Summary:

Number of Other Included Managers: 11
 Form 13F Information Table Entry Total: 3,826
 Form 13F Information Table Value Total: 387,495,943
 (thousands)

List of Other Included Managers:

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

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

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

STATE STREET CORPORATION (STT)

FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
1ST SOURCE CORP	COM	33690110	9,048	382,883 SH	DEFINED	1,2
3COM CORP	COM	88553510	25,292	11,093,032 SH	DEFINED	1,2,5
3-D SYS CORP DEL	COM NEW	88554D20	2,026	255,190 SH	DEFINED	1,2,6

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3M CO	COM	88579Y10	3,237,315	56,261,994	SH	DEFINED	1,2,5,6,7,8,
3PAR INC	COM	88580F10	3,124	409,417	SH	DEFINED	1,2,6
4 KIDS ENTMT INC	COM	35086510	61	31,118	SH	DEFINED	1
8X8 INC NEW	COM	28291410	20	41,863	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	13,168	1,204,781	SH	DEFINED	1,2,5,6
A C MOORE ARTS & CRA	COM	00086T10	33	23,313	SH	DEFINED	1,2,5
A D C TELECOMMUNICAT	COM NEW	00088630	12,088	2,209,859	SH	DEFINED	1,2,5,7,10
A H BELO CORP	COM CL A	00128210	761	349,028	SH	DEFINED	1,2,5
AAON INC	COM PAR \$0	00036020	4,282	205,076	SH	DEFINED	1,2,6
AAR CORP	COM	00036110	17,963	975,704	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	54,705	2,055,018	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	69	137,207	SH	DEFINED	1
ABAXIS INC	COM	00256710	5,930	369,940	SH	DEFINED	1,2,6
ABB LTD	SPONSORED	00037520	810	53,934	SH	DEFINED	1
ABBOTT LABS	COM	00282410	2,990,920	56,041,229	SH	DEFINED	1,2,5,6,7,8,
ABERCROMBIE & FITCH	CL A	00289620	74,715	3,238,637	SH	DEFINED	1,2,5,6,7,8,
ABINGTON BANCORP INC	COM	00350L10	3,520	380,573	SH	DEFINED	1,2
ABIOMED INC	COM	00365410	8,638	526,046	SH	DEFINED	1,2,6
ABITIBIBOWATER INC	COM	00368710	400	850,053	SH	DEFINED	1,2,5
ABM INDS INC	COM	00095710	22,158	1,163,138	SH	DEFINED	1,2,5
ABRAXAS PETE CORP	COM	00383010	383	531,441	SH	DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383Y10	5,328	80,828	SH	DEFINED	1,2,5,6,10
ACACIA RESH CORP	ACACIA TCH	00388130	105	34,633	SH	DEFINED	1,5
ACADIA PHARMACEUTICA	COM	00422510	520	577,418	SH	DEFINED	1,2,5
ACADIA RLTY TR	COM SH BEN	00423910	17,669	1,238,205	SH	DEFINED	1,2,3,5
ACCELRYIS INC	COM	00430U10	1,250	286,704	SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	317,032	9,668,558	SH	DEFINED	1,2,5,6,7,8,
ACCESS INTEGRATED TE	CL A	00432910	11	30,202	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T10	3,107	900,644	SH	DEFINED	1,2,5
ACCURAY INC	COM	00439710	2,607	505,149	SH	DEFINED	1,2,6
ACE LTD	SHS	H0023R10	137,894	2,605,712	SH	DEFINED	1,2,5,6,7,8,
ACETO CORP	COM	00444610	3,613	360,983	SH	DEFINED	1,2
ACI WORLDWIDE INC	COM	00449810	17,244	1,084,506	SH	DEFINED	1,2,6
ACME PACKET INC	COM	00476410	2,238	425,442	SH	DEFINED	1,2,6
ACORDA THERAPEUTICS	COM	00484M10	12,189	594,309	SH	DEFINED	1,2,6
ACTEL CORP	COM	00493410	8,693	741,687	SH	DEFINED	1,2,6
ACTIVE POWER INC	COM	00504W10	18	55,230	SH	DEFINED	1
ACTIVIDENTITY CORP	COM	00506P10	81	45,355	SH	DEFINED	1
ACTIVISION BLIZZARD	COM	00507V10	108,821	12,594,976	SH	DEFINED	1,2,5,6,7,8,
ACTUANT CORP	CL A NEW	00508X20	22,668	1,191,810	SH	DEFINED	1,2,6
ACTUATE CORP	COM	00508B10	2,247	759,014	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	31,343	897,830	SH	DEFINED	1,2,5,6
ACURA PHARMACEUTICAL	COM NEW	00509L70	660	89,899	SH	DEFINED	1
ACXIOM CORP	COM	00512510	21,964	2,708,316	SH	DEFINED	1,2,5
ADAPTEC INC	COM	00651F10	9,000	2,727,231	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER M
ADMINISTAFF INC	COM	00709410	10,558	487,015	SH	DEFINED 1,2,5,6
ADOBE SYS INC	COM	00724F10	410,831	19,296,880	SH	DEFINED 1,2,5,6,7,8,
ADOLOR CORP	COM	00724X10	1,072	645,520	SH	DEFINED 1,2,5
ADTRAN INC	COM	00738A10	30,441	2,045,736	SH	DEFINED 1,2,5,6,7,8
ADVANCE AMER CASH AD	COM	00739W10	2,024	1,070,776	SH	DEFINED 1,2

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ADVANCE AUTO PARTS I	COM	00751Y10	96,427	2,865,575	SH	DEFINED	1,2,5,7,8,10
ADVANCED ANALOGIC TE	COM	00752J10	2,051	679,187	SH	DEFINED	1,2,6
ADVANCED BATTERY TEC	COM	00752H10	1,537	577,786	SH	DEFINED	1,2
ADVANCED ENERGY INDS	COM	00797310	6,055	608,592	SH	DEFINED	1,2,6
ADVANCED MEDICAL OPT	COM	00763M10	6,367	963,279	SH	DEFINED	1,2,5,10
ADVANCED MICRO DEVIC	NOTE 6.00	007903AL	185	650,000	SH	DEFINED	1
ADVANCED MICRO DEVIC	COM	00790310	46,541	21,546,650	SH	DEFINED	1,2,5,6,7,8,
ADVANCED SEMICONDUCT	SPONSORED	00756M40	2,444	1,388,835	SH	DEFINED	1,4,5,6
ADVANTA CORP	CL B	00794220	1,337	639,633	SH	DEFINED	1,2
ADVANTEST CORP	SPON ADR N	00762U20	171	10,445	SH	DEFINED	1
ADVENT SOFTWARE INC	COM	00797410	8,643	432,824	SH	DEFINED	1,2,5,6
ADVENTRX PHARMACEUTI	COM	00764X10	5	63,059	SH	DEFINED	1
ADVISORY BRD CO	COM	00762W10	6,050	271,285	SH	DEFINED	1,2,6
AECOM TECHNOLOGY COR	COM	00766T10	31,514	1,025,520	SH	DEFINED	1,2,5,6,7,10
AEGON N V	NY REGISTR	00792410	589	97,275	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	1,495	85,020	SH	DEFINED	1,2
AERCAP HOLDINGS NV	SHS	N0098510	39	13,101	SH	DEFINED	1
AEROPOSTALE	COM	00786510	44,292	2,751,036	SH	DEFINED	1,2,5,6,10
AEROVIRONMENT INC	COM	00807310	5,607	152,319	SH	DEFINED	1,2,6
AES CORP	COM	00130H10	274,645	33,330,668	SH	DEFINED	1,2,5,6,7,8,
AETNA INC NEW	COM	00817Y10	837,570	29,388,404	SH	DEFINED	1,2,5,6,7,8,
AFC ENTERPRISES INC	COM	00104Q10	2,539	541,277	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	201,026	4,374,880	SH	DEFINED	1,2,5,6,7,8,
AFFILIATED MANAGERS	COM	00825210	34,708	827,961	SH	DEFINED	1,2,5,6,7,10
AFFYMAX INC	COM	00826A10	1,539	154,049	SH	DEFINED	1,2,6
AFFYMETRIX INC	COM	00826T10	6,276	2,099,155	SH	DEFINED	1,2,5,6,8
AFLAC INC	COM	00105510	926,592	20,213,610	SH	DEFINED	1,2,5,6,7,8,
AGCO CORP	COM	00108410	54,517	2,311,004	SH	DEFINED	1,2,5,7,8,10
AGFEED INDUSTRIES IN	COM	00846L10	388	240,877	SH	DEFINED	1
AGILENT TECHNOLOGIES	COM	00846U10	194,194	12,424,436	SH	DEFINED	1,2,5,6,7,8,
AGILYSYS INC	COM	00847J10	2,371	552,567	SH	DEFINED	1,2
AGL RES INC	COM	00120410	44,855	1,430,787	SH	DEFINED	1,2,5,10
AGREE REALTY CORP	COM	00849210	2,873	158,482	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	2,704	169,127	SH	DEFINED	1,2,6
AIR PRODS & CHEMS IN	COM	00915810	426,541	8,484,993	SH	DEFINED	1,2,5,6,7,8,
AIR TRANSPORT SERVIC	COM	00922R10	7	38,633	SH	DEFINED	1,2
AIRCASTLE LTD	COM	G0129K10	3,173	663,709	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	55,946	1,434,868	SH	DEFINED	1,2,5,7,10
AIRSPAN NETWORKS INC	COM	00950H10	2	17,069	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	11,737	2,643,358	SH	DEFINED	1,2,6
AIRVANA INC	COM	00950V10	1,914	312,677	SH	DEFINED	1,2,6
AK STL HLDG CORP	COM	00154710	49,706	5,333,307	SH	DEFINED	1,2,5,6,7,8,
AKAMAI TECHNOLOGIES	COM	00971T10	87,761	5,815,842	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
AKEENA SOLAR INC DE	COM	00972010	415	241,451	SH	DEFINED 1
AKORN INC	COM	00972810	1,788	777,306	SH	DEFINED 1,2,5,6
ALADDIN KNOWLEDGE SY	ORD	M0392N10	114	18,572	SH	DEFINED 1,2
ALAMO GROUP INC	COM	01131110	1,285	85,969	SH	DEFINED 1,2
ALASKA AIR GROUP INC	COM	01165910	43,691	1,493,707	SH	DEFINED 1,2,6
ALASKA COMMUNICATION	COM	01167P10	7,057	752,387	SH	DEFINED 1,2
ALBANY INTL CORP	CL A	01234810	7,205	561,168	SH	DEFINED 1,2

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ALBANY MOLECULAR RES	COM	01242310	7,712	791,741	SH	DEFINED	1,2,5,6
ALBEMARLE CORP	COM	01265310	39,952	1,791,550	SH	DEFINED	1,2,5,10
ALBERTO CULVER CO NE	COM	01307810	48,549	1,980,795	SH	DEFINED	1,2,5,6,7,8,
ALCATEL-LUCENT	SPONSORED	01390430	708	329,444	SH	DEFINED	1,5,8,12
ALCOA INC	COM	01381710	460,865	40,929,410	SH	DEFINED	1,2,5,6,7,8,
ALCON INC	COM SHS	H0130110	9,292	104,181	SH	DEFINED	1,2,5,8,12
ALESCO FINL INC	COM	01448510	20	45,924	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	17,934	715,646	SH	DEFINED	1,2,5,10
ALEXANDERS INC	COM	01475210	21,863	85,770	SH	DEFINED	1,2,3,5,6
ALEXANDRIA REAL ESTA	COM	01527110	69,701	1,155,136	SH	DEFINED	1,2,3,5,10
ALEXION PHARMACEUTIC	COM	01535110	85,860	2,372,491	SH	DEFINED	1,2,5,7,8
ALEXZA PHARMACEUTICA	COM	01538410	876	276,435	SH	DEFINED	1
ALFACELL CORP	COM	01540410	9	38,756	SH	DEFINED	1,2
ALICO INC	COM	01623010	2,368	57,779	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	9,797	1,119,615	SH	DEFINED	1,2,5,6
ALKERMES INC	COM	01642T10	18,971	1,781,312	SH	DEFINED	1,2,5,6
ALLEGHANY CORP DEL	COM	01717510	15,874	56,292	SH	DEFINED	1,2,5,8,10
ALLEGHENY ENERGY INC	COM	01736110	219,797	6,491,351	SH	DEFINED	1,2,5,6,7,8,
ALLEGHENY TECHNOLOGI	COM	01741R10	112,626	4,411,532	SH	DEFINED	1,2,5,6,7,8,
ALLEGIANTRAVEL CO	COM	01748X10	10,761	221,553	SH	DEFINED	1,2,6
ALLERGAN INC	COM	01849010	440,355	10,921,507	SH	DEFINED	1,2,5,6,7,8,
ALLETE INC	COM NEW	01852230	20,661	640,244	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	151,442	3,254,707	SH	DEFINED	1,2,5,7,8,10
ALLIANCE FIBER OPTIC	COM	01868010	7	10,771	SH	DEFINED	1
ALLIANCE IMAGING INC	COM NEW	01860620	5,987	751,209	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	5,706	1,940,789	SH	DEFINED	1,2,5,6
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	832	30,953	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	2,891	139,044	SH	DEFINED	1,2
ALLIANT ENERGY CORP	COM	01880210	84,365	2,891,186	SH	DEFINED	1,2,5,7,8,10
ALLIANT TECHSYSTEMS	COM	01880410	63,678	742,518	SH	DEFINED	1,2,5,8,10,1
ALLIANZ SE	SP ADR 1/1	01880510	1,837	169,582	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	7,362	2,736,930	SH	DEFINED	1,2,5,7,8,10
ALLIED HEALTHCARE IN	COM	01923A10	30	27,326	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	189	40,387	SH	DEFINED	1
ALLIED NEVADA GOLD C	COM	01934410	3,056	603,900	SH	DEFINED	1,2
ALLIED WRLD ASSUR CO	SHS	G0219G20	21,317	525,061	SH	DEFINED	1,2,5,7,10
ALLION HEALTHCARE IN	COM	01961510	158	38,445	SH	DEFINED	1,5
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	2,417	439,544	SH	DEFINED	1,2,5
ALLOS THERAPEUTICS I	COM	01977710	5,483	895,889	SH	DEFINED	1,2,5,6
ALLOY INC	NEW COM	01985530	61	14,486	SH	DEFINED	1
ALLSCRIPT MISYS HEAL	COM	01988P10	19,530	1,968,797	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
ALLSTATE CORP	COM	02000210	766,450	23,395,911	SH	DEFINED	1,2,5,6,7,8,
ALMOST FAMILY INC	COM	02040910	4,042	89,864	SH	DEFINED	1,2,6
ALNYLAM PHARMACEUTIC	COM	02043Q10	18,834	761,582	SH	DEFINED	1,2,5,6
ALON USA ENERGY INC	COM	02052010	1,858	203,046	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR	COM	02076X10	23,420	1,446,543	SH	DEFINED	1,2,5,7,8,10
ALPHATEC HOLDINGS IN	COM	02081G10	586	249,285	SH	DEFINED	1
ALTAIR NANOTECHNOLOG	COM	02137310	133	109,119	SH	DEFINED	1,5
ALTERA CORP	COM	02144110	189,676	11,351,024	SH	DEFINED	1,2,5,6,7,8,
ALTRA HOLDINGS INC	COM	02208R10	4,172	527,478	SH	DEFINED	1,2

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ALTRIA GROUP INC	COM	02209S10	1,410,245	93,641,742	SH	DEFINED	1,2,5,6,7,8,
ALTUS PHARMACEUTICAL	COM	02216N10	12	22,260	SH	DEFINED	1
ALUMINA LTD	SPONSORED	02220510	161	37,582	SH	DEFINED	1
AMAG PHARMACEUTICALS	COM	00163U10	10,216	284,955	SH	DEFINED	1,2,5,6
AMAZON COM INC	COM	02313510	569,966	11,114,787	SH	DEFINED	1,2,5,6,7,8,
AMB PROPERTY CORP	COM	00163T10	86,652	3,699,896	SH	DEFINED	1,2,3,5,7,8,
AMBAC FINL GROUP INC	COM	02313910	7,049	5,422,252	SH	DEFINED	1,2,5
AMBASSADORS GROUP IN	COM	02317710	2,717	295,357	SH	DEFINED	1,2,6
AMCOL INTL CORP	COM	02341W10	9,256	441,812	SH	DEFINED	1,2,6
AMCORE FINL INC	COM	02391210	1,318	364,102	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	28,123	1,537,593	SH	DEFINED	1,5,8,10,12
AMEDISYS INC	COM	02343610	22,749	550,283	SH	DEFINED	1,2,6
AMERCO	COM	02358610	6,750	195,490	SH	DEFINED	1,2,6
AMEREN CORP	COM	02360810	273,777	8,231,424	SH	DEFINED	1,2,5,6,7,8,
AMERICA MOVIL SAB DE	SPON ADR L	02364W10	91,072	2,938,770	SH	DEFINED	1,2,4,5,7,8
AMERICA SVC GROUP IN	COM	02364L10	146	13,673	SH	DEFINED	1,5
AMERICAN APPAREL INC	COM	02385010	838	420,897	SH	DEFINED	1,2,6
AMERICAN AXLE & MFG	COM	02406110	2,663	921,315	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	28,829	1,407,688	SH	DEFINED	1,2,3
AMERICAN CAP LTD	COM	02503Y10	29,522	9,111,661	SH	DEFINED	1,2,5,6,7,8,
AMERICAN CAPITAL AGE	COM	02503X10	3,210	150,295	SH	DEFINED	1,2
AMERICAN COMMERCIAL	COM NEW	02519520	3,382	690,175	SH	DEFINED	1,2,6
AMERICAN DAIRY INC	COM	02533410	1,370	91,075	SH	DEFINED	1,2
AMERICAN EAGLE OUTFI	COM	02553E10	43,469	4,644,072	SH	DEFINED	1,2,5,7,8,10
AMERICAN ECOLOGY COR	COM NEW	02553340	5,324	263,185	SH	DEFINED	1,2,6
AMERICAN ELEC PWR IN	COM	02553710	552,515	16,602,005	SH	DEFINED	1,2,5,6,7,8,
AMERICAN EQTY INVT L	COM	02567620	9,334	1,333,450	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	1,057,821	57,025,398	SH	DEFINED	1,2,5,6,7,8,
AMERICAN FINL GROUP	COM	02593210	41,268	1,803,678	SH	DEFINED	1,2,5,7,8,10
AMERICAN GREETINGS C	CL A	02637510	11,957	1,579,477	SH	DEFINED	1,2,5
AMERICAN INTL GROUP	COM	02687410	169,806	108,156,537	SH	DEFINED	1,2,5,6,7,8,
AMERICAN INTL GROUP	UNIT 99/99	02687411	113	13,350	SH	DEFINED	1
AMERICAN ITALIAN PAS	CL A	02707010	571	25,553	SH	DEFINED	1,2
AMERICAN LD LEASE IN	COM	02711810	328	23,745	SH	DEFINED	1,2,3,5
AMERICAN MED SYS HLD	COM	02744M10	13,285	1,477,723	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	12,287	166,655	SH	DEFINED	1,2,5,10
AMERICAN OIL & GAS I	COM	02872310	406	507,368	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	6,965	1,025,743	SH	DEFINED	1,2,6
AMERICAN PHYSICIANS	COM	02888410	11,510	239,286	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
AMERICAN PUBLIC EDUC	COM	02913V10	6,294	169,250	SH	DEFINED 1,2,6
AMERICAN RAILCAR IND	COM	02916P10	1,597	151,645	SH	DEFINED 1,2,6
AMERICAN REPROGRAPHI	COM	02926310	4,288	621,443	SH	DEFINED 1,2,6
AMERICAN SAFETY INS	ORD	G0299510	1,463	110,782	SH	DEFINED 1
AMERICAN SCIENCE & E	COM	02942910	11,142	150,651	SH	DEFINED 1,2,6
AMERICAN SOFTWARE IN	CL A	02968310	1,260	268,080	SH	DEFINED 1
AMERICAN STS WTR CO	COM	02989910	10,607	321,621	SH	DEFINED 1,2
AMERICAN SUPERCONduc	COM	03011110	10,736	658,229	SH	DEFINED 1,2,5,6
AMERICAN TECHNOLOGY	COM NEW	03014520	18	32,197	SH	DEFINED 1,2
AMERICAN TOWER CORP	CL A	02991220	409,188	13,955,934	SH	DEFINED 1,2,5,6,7,8,
AMERICAN VANGUARD CO	COM	03037110	3,133	267,800	SH	DEFINED 1,2,6

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AMERICAN WOODMARK CO	COM	03050610	5,338	292,818	SH	DEFINED	1,2
AMERICAN WTR WKS CO	COM	03042010	12,674	607,002	SH	DEFINED	1,2,5,7,8,10
AMERICANWEST BANCORP	COM	03058P10	12	16,068	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	1,951	141,264	SH	DEFINED	1,2,5
AMERICREDIT CORP	COM	03060R10	17,513	2,292,236	SH	DEFINED	1,2,5,6,10
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,235	43,887	SH	DEFINED	1,2
AMERIGON INC	COM	03070L30	1,023	313,818	SH	DEFINED	1,5
AMERIGROUP CORP	COM	03073T10	38,057	1,289,194	SH	DEFINED	1,2,5
AMERIPRISE FINL INC	COM	03076C10	241,868	10,353,935	SH	DEFINED	1,2,5,6,7,8,
AMERIS BANCORP	COM	03076K10	3,348	282,542	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	8,309	404,729	SH	DEFINED	1,2
AMERISERV FINL INC	COM	03074A10	20	10,294	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	215,034	6,030,120	SH	DEFINED	1,2,5,6,7,8,
AMERISTAR CASINOS IN	COM	03070Q10	3,696	427,737	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	3	12,400	SH	DEFINED	1
AMERON INTL INC	COM	03071010	9,323	148,178	SH	DEFINED	1,2
AMES NATL CORP	COM	03100110	1,966	74,090	SH	DEFINED	1,2
AMETEK INC NEW	COM	03110010	69,929	2,314,773	SH	DEFINED	1,2,5,7,8,10
AMGEN INC	NOTE 0.12	031162AN	961	1,000,000	SH	DEFINED	1
AMGEN INC	COM	03116210	2,353,377	40,751,113	SH	DEFINED	1,2,5,6,7,8,
AMICAS INC	COM	00171210	76	45,523	SH	DEFINED	1
AMICUS THERAPEUTICS	COM	03152W10	1,539	192,853	SH	DEFINED	1,2
AMKOR TECHNOLOGY INC	COM	03165210	5,804	2,662,324	SH	DEFINED	1,2,5,6,8
AMN HEALTHCARE SERVI	COM	00174410	6,373	753,342	SH	DEFINED	1,2,6
AMPAL AMERN ISRAEL C	CL A	03201510	153	264,465	SH	DEFINED	1
AMPCO-PITTSBURGH COR	COM	03203710	4,133	190,479	SH	DEFINED	1,2,6
AMPHENOL CORP NEW	CL A	03209510	145,877	6,083,290	SH	DEFINED	1,2,5,6,7,8,
AMR CORP	COM	00176510	40,166	3,764,415	SH	DEFINED	1,2,5,7,8,10
AMREP CORP NEW	COM	03215910	913	29,199	SH	DEFINED	1
AMSURG CORP	COM	03232P40	14,762	632,464	SH	DEFINED	1,2
AMTRUST FINANCIAL SE	COM	03235930	6,605	569,375	SH	DEFINED	1,2,6
AMYLIN PHARMACEUTICA	COM	03234610	41,042	3,782,655	SH	DEFINED	1,2,5,7,8,10
ANADARKO PETE CORP	COM	03251110	725,716	18,825,309	SH	DEFINED	1,2,5,6,7,8,
ANADIGICS INC	COM	03251510	1,380	932,322	SH	DEFINED	1,2,5,6
ANADYS PHARMACEUTICA	COM	03252Q40	47	29,829	SH	DEFINED	1
ANALOG DEVICES INC	COM	03265410	211,847	11,138,125	SH	DEFINED	1,2,5,6,7,8,
ANALOGIC CORP	COM PAR \$0	03265720	6,431	235,755	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	
ANALYSTS INTL CORP	COM	03268110	10	17,048	SH	DEFINED	1
ANAREN INC	COM	03274410	3,177	265,845	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	1,155	418,546	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	5,120	310,656	SH	DEFINED	1,2
ANESIVA INC COM	COM	03460L10	4	10,685	SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	6,143	448,738	SH	DEFINED	1,2,6
ANIKA THERAPEUTICS I	COM	03525510	34	11,120	SH	DEFINED	1,5
ANIMAL HEALTH INTL I	COM	03525N10	29	13,800	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	18,090	600,589	SH	DEFINED	1,2,5,6
ANNALY CAP MGMT INC	COM	03571040	184,038	11,596,603	SH	DEFINED	1,2,5,6,7,8,
ANNTAYLOR STORES COR	COM	03611510	8,599	1,490,261	SH	DEFINED	1,2,5,6,7,10
ANSYS INC	COM	03662Q10	50,517	1,811,308	SH	DEFINED	1,2,5,6,7,8,
ANTHRACITE CAP INC	COM	03702310	3,012	1,350,660	SH	DEFINED	1,2

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ANTIGENICS INC DEL	COM	03703210	12	24,522	SH	DEFINED	1	
ANWORTH MORTGAGE ASS	COM	03734710	12,252	1,905,481	SH	DEFINED	1,2	
AON CORP	COM	03738910	798,662	17,483,844	SH	DEFINED	1,2,5,6,7,8,	
APAC CUSTOMER SERVIC	COM	00185E10	16	13,595	SH	DEFINED	1	
APACHE CORP	COM	03741110	1,057,317	14,186,465	SH	DEFINED	1,2,5,6,7,8,	
APARTMENT INVT & MGM	CL A	03748R10	78,177	6,768,571	SH	DEFINED	1,2,3,5,6,7,	
APCO ARGENTINA INC C	ORD	03748910	1,944	72,982	SH	DEFINED	1,2,6	
APEX SILVER MINES LT	ORD	G0407410	751	766,807	SH	DEFINED	1,2,5,6	
APOGEE ENTERPRISES I	COM	03759810	12,468	1,203,428	SH	DEFINED	1,2	
APOLLO GROUP INC	CL A	03760410	364,569	4,758,138	SH	DEFINED	1,2,5,6,7,8,	
APOLLO INVT CORP	COM	03761U10	32,927	3,536,747	SH	DEFINED	1,2,5	
APPLE INC	COM	03783310	2,719,721	31,865,510	SH	DEFINED	1,2,5,6,7,8,	
APPLIED ENERGETICS I	COM	03819M10	15	46,638	SH	DEFINED	1	
APPLIED INDL TECHNOL	COM	03820C10	21,864	1,155,615	SH	DEFINED	1,2,6	
APPLIED MATLS INC	COM	03822210	488,566	48,229,635	SH	DEFINED	1,2,5,6,7,8,	
APPLIED MICRO CIRCUI	COM NEW	03822W40	5,401	1,374,309	SH	DEFINED	1,2,5,6	
APPLIED SIGNAL TECHN	COM	03823710	5,241	292,147	SH	DEFINED	1,2	
APPROACH RESOURCES I	COM	03834A10	919	125,779	SH	DEFINED	1,2,6	
APTARGROUP INC	COM	03833610	44,064	1,250,390	SH	DEFINED	1,2,5,10	
AQUA AMERICA INC	COM	03836W10	59,628	2,895,952	SH	DEFINED	1,2,5,7,8,10	
ARACRUZ CELULOSE S A	SPON ADR P	03849620	402	35,628	SH	DEFINED	1,2	
ARBITRON INC	COM	03875Q10	6,671	502,344	SH	DEFINED	1,2,5,6	
ARBOR RLTY TR INC	COM	03892310	812	275,373	SH	DEFINED	1,2	
ARCH CAP GROUP LTD	ORD	G0450A10	108,130	1,542,504	SH	DEFINED	1,2,5,7,8,10	
ARCH CHEMICALS INC	COM	03937R10	13,207	506,585	SH	DEFINED	1,2	
ARCH COAL INC	COM	03938010	58,752	3,606,613	SH	DEFINED	1,2,5,7,8,10	
ARCHER DANIELS MIDLA	NOTE 0.87	039483AW	488	500,000	SH	DEFINED	1	
ARCHER DANIELS MIDLA	COM	03948310	703,882	24,414,903	SH	DEFINED	1,2,5,6,7,8,	
ARCSIGHT INC	COM	03966610	800	99,896	SH	DEFINED	1,6	
ARCTIC CAT INC	COM	03967010	289	60,298	SH	DEFINED	1	
ARDEA BIOSCIENCES IN	COM	03969P10	1,832	153,035	SH	DEFINED	1,2	
ARDEN GROUP INC	CL A	03976210	2,865	22,735	SH	DEFINED	1,2	
ARENA PHARMACEUTICAL	COM	04004710	5,570	1,335,829	SH	DEFINED	1,2,5,6,8	
ARENA RESOURCES INC	COM	04004910	20,924	744,901	SH	DEFINED	1,2,5,6	
ARES CAP CORP	COM	04010L10	9,973	1,575,481	SH	DEFINED	1,2	

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ARGO GROUP INTL HLDG	COM	G0464B10	16,359	482,292	SH	DEFINED	1,2,5,6
ARGON ST INC	COM	04014910	4,777	253,304	SH	DEFINED	1,2
ARIAD PHARMACEUTICAL	COM	04033A10	863	1,015,846	SH	DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	10,911	1,513,358	SH	DEFINED	1,2,5,6
ARKANSAS BEST CORP D	COM	04079010	18,305	607,932	SH	DEFINED	1,2
ARM HLDGS PLC	SPONSORED	04206810	99	25,724	SH	DEFINED	1
ARMSTRONG WORLD INDS	COM	04247X10	9,153	423,379	SH	DEFINED	1,2,7,8,10
ARQLE INC	COM	04269E10	2,706	641,234	SH	DEFINED	1,2
ARRAY BIOPHARMA INC	COM	04269X10	2,743	677,284	SH	DEFINED	1,2,5,6
ARRIS GROUP INC	COM	04269Q10	24,817	3,121,692	SH	DEFINED	1,2,5,6,8
ARROW ELECTRS INC	COM	04273510	83,384	4,425,912	SH	DEFINED	1,2,5,7,8,10
ARROW FINL CORP	COM	04274410	4,327	172,133	SH	DEFINED	1,2,5
ARROWHEAD RESH CORP	COM	04279710	24	25,610	SH	DEFINED	1,5
ART TECHNOLOGY GROUP	COM	04289L10	3,893	2,017,188	SH	DEFINED	1,2,5,6
ARTESIAN RESOURCES C	CL A	04311320	230	14,463	SH	DEFINED	1,2

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ARTHROCARE CORP	COM	04313610	2,282	478,308	SH	DEFINED	1,2,6
ARUBA NETWORKS INC	COM	04317610	1,837	720,351	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	5,751	2,017,817	SH	DEFINED	1,2,5
ASBURY AUTOMOTIVE GR	COM	04343610	2,887	631,825	SH	DEFINED	1,2,5
ASCENT MEDIA CORP	COM SER A	04363210	2,989	136,861	SH	DEFINED	1,2,5,6,7,10
ASCENT SOLAR TECHNOL	COM	04363510	234	62,267	SH	DEFINED	1
ASHFORD HOSPITALITY	COM SHS	04410310	4,112	3,575,588	SH	DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	14,696	1,398,332	SH	DEFINED	1,2,5,8,10,11
ASIAINFO HLDGS INC	COM	04518A10	6,646	561,349	SH	DEFINED	1,2,6
ASML HOLDING N V	NY REG SHS	N0705918	825	45,660	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	85	25,067	SH	DEFINED	1
ASPEN INSURANCE HOLD	SHS	G0538410	65,455	2,699,158	SH	DEFINED	1,2,5,7,8
ASPENBIO PHARMA INC	COM	04534610	91	14,678	SH	DEFINED	1
ASSET ACCEP CAP CORP	COM	04543P10	1,135	222,079	SH	DEFINED	1,2
ASSISTED LIVING CONC	CL A	04544X10	3,640	877,228	SH	DEFINED	1,2,5,6
ASSOCIATED BANC CORP	COM	04548710	89,468	4,274,640	SH	DEFINED	1,2,5,7,8,10
ASSOCIATED ESTATES R	COM	04560410	6,825	747,533	SH	DEFINED	1,2,3,5
ASSURANT INC	COM	04621X10	179,650	5,988,331	SH	DEFINED	1,2,5,6,7,8,10
ASSURED GUARANTY LTD	COM	G0585R10	11,756	1,031,190	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	9,874	315,167	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	26,839	1,628,567	SH	DEFINED	1,2,5,8,10,11
ASTRAZENECA PLC	SPONSORED	04635310	30,692	748,028	SH	DEFINED	1,5
ASYST TECHNOLOGY COR	COM	04648X10	189	757,696	SH	DEFINED	1,5
AT&T INC	COM	00206R10	6,347,366	222,714,587	SH	DEFINED	1,2,5,6,7,8,10
ATC TECHNOLOGY CORP	COM	00211W10	8,433	576,399	SH	DEFINED	1,2,5,6
ATHENAHEALTH INC	COM	04685W10	11,602	308,413	SH	DEFINED	1,2,6
ATHEROS COMMUNICATIO	COM	04743P10	14,722	1,028,806	SH	DEFINED	1,2,5,6
ATLANTIC TELE NETWOR	COM NEW	04907920	4,210	158,574	SH	DEFINED	1,2
ATLAS AIR WORLDWIDE	COM NEW	04916420	4,266	225,697	SH	DEFINED	1,2,6
ATLAS AMER INC	COM	04916710	9,366	630,683	SH	DEFINED	1,2,5,6
ATLAS ENERGY RESOURC	COM	04930310	601	47,085	SH	DEFINED	1,2
ATLAS PIPELINE PARTN	UNIT L P I	04939210	315	52,568	SH	DEFINED	1,2
ATMEL CORP	COM	04951310	25,334	8,093,827	SH	DEFINED	1,2,5,6,10

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ATMI INC	COM	00207R10	10,467	678,361	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	31,379	1,324,019	SH	DEFINED	1,2,5,10
ATP OIL & GAS CORP	COM	00208J10	4,041	690,778	SH	DEFINED	1,2,5,6
ATRION CORP	COM	04990410	1,911	19,679	SH	DEFINED	1,2
ATS MED INC	COM	00208310	109	39,307	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	11,108	726,965	SH	DEFINED	1,2,5,6,10
AU OPTRONICS CORP	SPONSORED	00225510	1,757	228,768	SH	DEFINED	1,6
AUDIOCOCODES LTD	ORD	M1534210	22	12,365	SH	DEFINED	1,2
AUDIOVOX CORP	CL A	05075710	1,607	320,660	SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	4	63,581	SH	DEFINED	1
AUTHENTEC INC	COM	05266010	612	366,184	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	10	38,000	SH	DEFINED	1,2
AUTOBYTEL INC	COM	05275N10	23	50,400	SH	DEFINED	1
AUTODESK INC	COM	05276910	155,640	7,920,621	SH	DEFINED	1,2,5,6,7,8,10
AUTOLIV INC	COM	05280010	19,398	903,933	SH	DEFINED	1,2,5,8,10,11
AUTOMATIC DATA PROCE	COM	05301510	728,831	18,526,467	SH	DEFINED	1,2,5,6,7,8,10
AUTONATION INC	COM	05329W10	42,490	4,300,568	SH	DEFINED	1,2,5,6,7,8,10

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AUTOZONE INC	COM	05333210	290,038	2,079,573	SH	DEFINED	1,2,5,6,7,8,
AUXILIUM PHARMACEUTI	COM	05334D10	21,858	768,560	SH	DEFINED	1,2,5,6
AVALONBAY CMNTYS INC	COM	05348410	259,695	4,286,810	SH	DEFINED	1,2,3,5,6,7,
AVANEX CORP	COM NEW	05348W30	231	220,102	SH	DEFINED	1
AVANIR PHARMACEUTICA	CL A NEW	05348P40	12	28,103	SH	DEFINED	1
AVATAR HLDGS INC	COM	05349410	3,181	119,964	SH	DEFINED	1,2,5
AVENTINE RENEWABLE E	COM	05356X40	307	472,237	SH	DEFINED	1,2
AVERY DENNISON CORP	COM	05361110	160,470	4,902,850	SH	DEFINED	1,2,5,6,7,8,
AVI BIOPHARMA INC	COM	00234610	43	65,710	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	6,182	566,622	SH	DEFINED	1,2,5
AVIGEN INC	COM	05369010	20	26,202	SH	DEFINED	1,5
AVIS BUDGET GROUP	COM	05377410	1,408	2,011,030	SH	DEFINED	1,2,5,7,8,10
AVISTA CORP	COM	05379B10	29,966	1,546,216	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	70,559	3,874,721	SH	DEFINED	1,2,5,7,8,10
AVOCENT CORP	COM	05389310	32,680	1,824,682	SH	DEFINED	1,2,5,7
AVON PRODS INC	COM	05430310	385,162	16,028,371	SH	DEFINED	1,2,5,6,7,8,
AVX CORP NEW	COM	00244410	9,137	1,150,732	SH	DEFINED	1,2,5,7,10
AWARE INC MASS	COM	05453N10	40	21,260	SH	DEFINED	1
AXA	SPONSORED	05453610	1,687	75,098	SH	DEFINED	1,2
AXCELIS TECHNOLOGIES	COM	05454010	1,092	2,141,390	SH	DEFINED	1,2,5
AXIS CAPITAL HOLDING	SHS	G0692U10	71,495	2,455,177	SH	DEFINED	1,2,5,7,8,10
AXSYS TECHNOLOGIES I	COM	05461510	7,966	145,215	SH	DEFINED	1,2,6
AXT INC	COM	00246W10	39	28,721	SH	DEFINED	1,2
AZZ INC	COM	00247410	4,887	194,710	SH	DEFINED	1,2,5,6
B & G FOODS INC NEW	CL A	05508R10	1,652	305,922	SH	DEFINED	1,2
BADGER METER INC	COM	05652510	6,570	226,402	SH	DEFINED	1,2,6
BAIDU COM INC	SPON ADR R	05675210	2,174	16,647	SH	DEFINED	1,2,7
BAKER HUGHES INC	COM	05722410	392,137	12,227,526	SH	DEFINED	1,2,5,6,7,8,
BAKER MICHAEL CORP	COM	05714910	4,424	119,847	SH	DEFINED	1,2
BALCHEM CORP	COM	05766520	7,269	291,799	SH	DEFINED	1,2,6
BALDOR ELEC CO	COM	05774110	15,594	873,631	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER M
BALDWIN & LYONS INC	CL B	05775520	2,900	159,435	SH	DEFINED 1,2
BALL CORP	COM	05849810	156,226	3,756,340	SH	DEFINED 1,2,5,6,7,8,
BALLY TECHNOLOGIES I	COM	05874B10	22,358	930,433	SH	DEFINED 1,2,5,6
BANCFIRST CORP	COM	05945F10	7,784	147,084	SH	DEFINED 1,2,6
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	4,837	387,307	SH	DEFINED 1,2,5,7,8,12
BANCO BRADESCO S A	SP ADR PFD	05946030	25,289	2,562,255	SH	DEFINED 1,2,4,7
BANCO DE CHILE	SPONSORED	05952010	203	6,209	SH	DEFINED 1
BANCO ITAU HLDG FINA	SP ADR 500	05960220	9,515	820,258	SH	DEFINED 1,2,8
BANCO LATINOAMERICAN	CL E	P1699413	9,213	641,546	SH	DEFINED 1,2
BANCO MACRO SA	SPON ADR B	05961W10	5,468	505,321	SH	DEFINED 1,2,5
BANCO SANTANDER CHIL	SP ADR REP	05965X10	15,326	437,523	SH	DEFINED 1,2,5,7
BANCO SANTANDER SA	ADR	05964H10	2,005	211,278	SH	DEFINED 1,2
BANCOLOMBIA S A	SPON ADR P	05968L10	15,960	683,521	SH	DEFINED 1,2,5,7
BANCORP INC DEL	COM	05969A10	44	11,775	SH	DEFINED 1
BANCORPSOUTH INC	COM	05969210	51,797	2,217,353	SH	DEFINED 1,2,5,10
BANCTRUST FINANCIAL	COM	05978R10	4,570	309,615	SH	DEFINED 1,2
BANK HAWAII CORP	COM	06254010	86,989	1,925,821	SH	DEFINED 1,2,5,7,10,1
BANK MUTUAL CORP NEW	COM	06375010	9,924	859,968	SH	DEFINED 1,2,5
BANK NOVA SCOTIA HAL	COM	06414910	2,700	99,262	SH	DEFINED 1,7

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BANK OF AMERICA CORP	COM	06050510	3,187,871	226,411,274	SH	DEFINED	1,2,5,6,7,8,
BANK OF GRANITE CORP	COM	06240110	48	19,449	SH	DEFINED	1,5
BANK OF NEW YORK MEL	COM	06405810	1,449,164	51,152,966	SH	DEFINED	1,2,5,6,7,8,
BANK OF THE OZARKS I	COM	06390410	7,014	236,632	SH	DEFINED	1,2,6
BANKATLANTIC BANCORP	CL A NEW	06590860	133	22,976	SH	DEFINED	1,2
BANKFINANCIAL CORP	COM	06643P10	4,027	395,188	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	8,240	216,834	SH	DEFINED	1,2,6
BANKUNITED FINL CORP	CL A	06652B10	8	48,578	SH	DEFINED	1
BANNER CORP	COM	06652V10	2,403	255,404	SH	DEFINED	1,2
BARCLAYS BK PLC	IPMS INDIA	06739F29	33,347	1,053,960	SH	DEFINED	4,5
BARCLAYS PLC	ADR	06738E20	594	60,590	SH	DEFINED	1,2
BARD C R INC	COM	06738310	297,005	3,524,866	SH	DEFINED	1,2,5,6,7,8,
BARE ESCENTUALS INC	COM	06751110	2,731	522,206	SH	DEFINED	1,2,5,6,10
BARNES & NOBLE INC	COM	06777410	17,639	1,175,963	SH	DEFINED	1,2,5,8,10
BARNES GROUP INC	COM	06780610	12,578	867,437	SH	DEFINED	1,2
BARNWELL INDS INC	COM	06822110	47	10,453	SH	DEFINED	1,2
BARR PHARMACEUTICALS	COM	06830610	2,486	37,787	SH	DEFINED	1,7
BARRETT BILL CORP	COM	06846N10	24,154	1,143,115	SH	DEFINED	1,2,6
BARRICK GOLD CORP	COM	06790110	1,033	28,089	SH	DEFINED	1,5
BASIC ENERGY SVCS IN	COM	06985P10	8,436	646,905	SH	DEFINED	1,2
BASIN WTR INC	COM	07011T30	6	12,156	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	150	44,799	SH	DEFINED	1,2,5
BAUER EDDIE HLDGS IN	COM	07162510	13	25,800	SH	DEFINED	1
BAXTER INTL INC	COM	07181310	1,397,814	26,083,487	SH	DEFINED	1,2,5,6,7,8,
BB&T CORP	COM	05493710	672,090	24,475,221	SH	DEFINED	1,2,5,6,7,8,
BBVA BANCO FRANCES S	SPONSORED	07329M10	164	54,639	SH	DEFINED	1,2
BE AEROSPACE INC	COM	07330210	13,957	1,814,989	SH	DEFINED	1,2,5,6,10
BEACON POWER CORP	COM	07367710	560	1,056,858	SH	DEFINED	1
BEACON ROOFING SUPPL	COM	07368510	11,394	820,902	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
BEAZER HOMES USA INC	COM	07556Q10	1,193	754,806	SH	DEFINED 1,2,5
BEBE STORES INC	COM	07557110	4,232	566,492	SH	DEFINED 1,2
BECKMAN COULTER INC	COM	07581110	63,438	1,443,737	SH	DEFINED 1,2,5,7,8,10
BECTON DICKINSON & C	COM	07588710	945,104	13,819,337	SH	DEFINED 1,2,5,6,7,8,
BED BATH & BEYOND IN	COM	07589610	254,573	10,014,657	SH	DEFINED 1,2,5,6,7,8,
BEL FUSE INC	CL B	07734730	4,371	206,182	SH	DEFINED 1,2,6
BELDEN INC	COM	07745410	19,855	950,888	SH	DEFINED 1,2,5
BELO CORP	COM SER A	08055510	3,575	2,291,968	SH	DEFINED 1,2,5
BEMIS INC	COM	08143710	86,798	3,665,452	SH	DEFINED 1,2,5,6,7,8,
BENCHMARK ELECTRS IN	COM	08160H10	22,955	1,797,582	SH	DEFINED 1,2,5
BENEFICIAL MUTUAL BA	COM	08173R10	6,191	550,274	SH	DEFINED 1,2,6
BENIHANA INC	CL A	08204720	22	10,415	SH	DEFINED 1
BERKLEY W R CORP	COM	08442310	110,031	3,549,374	SH	DEFINED 1,2,5,7,8,10
BERKSHIRE HATHAWAY I	CL B	08467020	613,331	190,831	SH	DEFINED 1,2,5,6,7,8,
BERKSHIRE HILLS BANC	COM	08468010	8,559	277,365	SH	DEFINED 1,2,5
BERRY PETE CO	CL A	08578910	6,000	793,660	SH	DEFINED 1,2,6
BEST BUY INC	COM	08651610	384,891	13,692,321	SH	DEFINED 1,2,5,6,7,8,
BEVERLY HILLS BANCOR	COM	08786610	4	12,700	SH	DEFINED 1
BGC PARTNERS INC	CL A	05541T10	1,713	620,791	SH	DEFINED 1,2
BHP BILLITON LTD	SPONSORED	08860610	6,065	141,372	SH	DEFINED 1,2
BHP BILLITON PLC	SPONSORED	05545E20	1,760	45,614	SH	DEFINED 1

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BIDZ COM INC	COM	08883T20	274	59,574	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	2,003	384,473	SH	DEFINED	1,2
BIG LOTS INC	COM	08930210	78,229	5,398,822	SH	DEFINED	1,2,5,6,7,8,
BIGBAND NETWORKS INC	COM	08975050	2,451	444,036	SH	DEFINED	1,2,6
BIO RAD LABS INC	CL A	09057220	38,695	513,813	SH	DEFINED	1,2,5,6
BIOANALYTICAL SYS IN	COM	09058M10	20	14,300	SH	DEFINED	1
BIOCRYST PHARMACEUTI	COM	09058V10	48	35,320	SH	DEFINED	1,2,5
BIODEL INC	COM	09064M10	713	147,924	SH	DEFINED	1,2
BIOFORM MEDICAL INC	COM	09065G10	198	217,615	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X10	571,137	11,991,119	SH	DEFINED	1,2,5,6,7,8,
BIOLASE TECHNOLOGY I	COM	09091110	55	36,589	SH	DEFINED	1
BIOMARIN PHARMACEUTI	COM	09061G10	43,297	2,432,389	SH	DEFINED	1,2,5,6,10
BIOMED REALTY TRUST	COM	09063H10	34,279	2,924,815	SH	DEFINED	1,2,3,5
BIOMIMETIC THERAPEUT	COM	09064X10	2,362	256,202	SH	DEFINED	1,2
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	4,533	172,801	SH	DEFINED	1,2,6
BIOSANTE PHARMACEUTI	COM NEW	09065V20	11	10,780	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	104	46,747	SH	DEFINED	1,5
BJ SVCS CO	COM	05548210	155,731	13,344,585	SH	DEFINED	1,2,5,6,7,8,
BJS RESTAURANTS INC	COM	09180C10	3,028	281,121	SH	DEFINED	1,2,6
BJS WHOLESALE CLUB I	COM	05548J10	52,116	1,521,203	SH	DEFINED	1,2,5,6,7,8,
BLACK & DECKER CORP	COM	09179710	87,485	2,092,431	SH	DEFINED	1,2,5,6,7,8,
BLACK BOX CORP DEL	COM	09182610	11,256	430,926	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	37,721	1,399,134	SH	DEFINED	1,2,5
BLACKBAUD INC	COM	09227Q10	11,099	822,173	SH	DEFINED	1,2,6,8
BLACKBOARD INC	COM	09193550	12,442	474,326	SH	DEFINED	1,2,5,6
BLACKROCK INC	COM	09247X10	25,477	189,917	SH	DEFINED	1,2,5,8,10
BLACKROCK KELSO CAPI	COM	09253310	2,075	210,489	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
BLACKSTONE GROUP L P	COM UNIT L	09253U10	1,325	202,868	SH	DEFINED 1,2,8
BLOCK H & R INC	COM	09367110	292,635	12,880,050	SH	DEFINED 1,2,5,6,7,8,
BLOCKBUSTER INC	CL A	09367910	5,568	4,418,987	SH	DEFINED 1,2,5
BLOCKBUSTER INC	CL B	09367920	21	31,950	SH	DEFINED 1,5
BLOUNT INTL INC NEW	COM	09518010	5,893	621,654	SH	DEFINED 1,2,6
BLUE COAT SYSTEMS IN	COM NEW	09534T50	5,125	610,068	SH	DEFINED 1,2,5,6
BLUE DOLPHIN ENERGY	COM NEW	09539520	6	18,240	SH	DEFINED 1,2
BLUE NILE INC	COM	09578R10	5,731	234,030	SH	DEFINED 1,2,6
BLUEGREEN CORP	COM	09623110	745	238,154	SH	DEFINED 1
BLUELINK HLDGS INC	COM	09624H10	85	44,980	SH	DEFINED 1
BLYTH INC	COM	09643P10	7,503	957,034	SH	DEFINED 1,2,5
BMB MUNAI INC	COM	09656A10	959	689,897	SH	DEFINED 1,7
BMC SOFTWARE INC	COM	05592110	254,215	9,446,850	SH	DEFINED 1,2,5,6,7,8,
BMP SUNSTONE CORP	COM	05569C10	1,547	277,760	SH	DEFINED 1,2
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,047	58,899	SH	DEFINED 1,2
BOB EVANS FARMS INC	COM	09676110	20,993	1,027,557	SH	DEFINED 1,2,5
BOEING CO	COM	09702310	1,496,954	35,082,124	SH	DEFINED 1,2,5,6,7,8,
BOISE INC	COM	09746Y10	220	510,675	SH	DEFINED 1,2
BOK FINL CORP	COM NEW	05561Q20	25,041	619,827	SH	DEFINED 1,2,5,10
BOLT TECHNOLOGY CORP	COM	09769810	743	106,787	SH	DEFINED 1
BON-TON STORES INC	COM	09776J10	1,402	1,361,257	SH	DEFINED 1
BOOKHAM INC	COM	09856E10	543	1,206,216	SH	DEFINED 1,5
BOOTS & COOTS/INTL W	COM NEW	09946950	54	46,100	SH	DEFINED 1

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BORDERS GROUP INC	COM	09970910	376	941,173	SH	DEFINED	1,2,5
BORGWARNER INC	COM	09972410	53,505	2,457,721	SH	DEFINED	1,2,5,7,8,10
BORLAND SOFTWARE COR	COM	09984910	59	56,436	SH	DEFINED	1,5
BOSTON BEER INC	CL A	10055710	5,613	197,634	SH	DEFINED	1,2,6
BOSTON PPTYS LTD PAR	NOTE 2.87	10112RAK	198	250,000	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	19,906	2,910,165	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	369,634	6,720,625	SH	DEFINED	1,2,3,5,6,7,8,10
BOSTON SCIENTIFIC CO	COM	10113710	422,557	54,593,908	SH	DEFINED	1,2,5,6,7,8,10
BOTTOMLINE TECH DEL	COM	10138810	2,372	334,023	SH	DEFINED	1,2
BOVIE MEDICAL CORP	COM	10211F10	109	17,506	SH	DEFINED	1,2,5
BOWNE & CO INC	COM	10304310	3,646	620,052	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	5,033	1,063,960	SH	DEFINED	1,2,5,10
BP PLC	SPONSORED	05562210	2,056,167	43,991,584	SH	DEFINED	1,2,5,6
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,778	24,248	SH	DEFINED	1,2
BPZ RESOURCES INC	COM	05563910	5,957	930,744	SH	DEFINED	1,2,5,6
BRADY CORP	CL A	10467410	24,951	1,041,782	SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	25,801	3,346,398	SH	DEFINED	1,2,3,5,7,10
BRASIL TELECOM PARTI	SPON ADR P	10553010	334	8,651	SH	DEFINED	1,2
BRE PROPERTIES INC	CL A	05564E10	49,294	1,761,752	SH	DEFINED	1,2,3,5,10
BREITBURN ENERGY PAR	COM UT LTD	10677610	464	65,812	SH	DEFINED	1,2
BRIGGS & STRATTON CO	COM	10904310	17,419	990,277	SH	DEFINED	1,2,5
BRIGHAM EXPLORATION	COM	10917810	2,468	771,261	SH	DEFINED	1,2
BRIGHTPOINT INC	COM NEW	10947340	5,027	1,155,596	SH	DEFINED	1,2,5,8
BRINKER INTL INC	COM	10964110	21,363	2,026,803	SH	DEFINED	1,2,5,8,10,11
BRINKS CO	COM	10969610	37,760	1,404,769	SH	DEFINED	1,2,5,6,7,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
BRINKS HOME SEC HLDG	COM	10969910	25,885	1,180,865	SH	DEFINED	1,2,5,6,7,10
BRISTOL MYERS SQUIBB	COM	11012210	1,686,483	72,536,889	SH	DEFINED	1,2,5,6,7,8,10
BRISTOW GROUP INC	COM	11039410	11,439	426,986	SH	DEFINED	1,2
BRITISH AMERN TOB PL	SPONSORED	11044810	1,801	33,913	SH	DEFINED	1
BRITISH SKY BROADCAST	SPONSORED	11101310	484	17,057	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	285,703	16,835,796	SH	DEFINED	1,2,5,6,7,8,10
BROADPOINT SECURITIE	COM	11133V10	758	255,354	SH	DEFINED	1,2
BROADRIDGE FINL SOLU	COM	11133T10	37,951	3,026,360	SH	DEFINED	1,2,5,6,8,10
BROCADE COMMUNICATIO	COM NEW	11162130	11,806	4,171,673	SH	DEFINED	1,2,5,6,7,8,10
BRONCO DRILLING CO I	COM	11221110	2,724	421,714	SH	DEFINED	1,2
BROOKDALE SR LIVING	COM	11246310	1,975	353,943	SH	DEFINED	1,2,5,10
BROOKFIELD HOMES COR	COM	11272310	821	190,154	SH	DEFINED	1,2,5
BROOKFIELD INFRASTR P	LP INT UNI	G1625210	294	26,235	SH	DEFINED	1,2,7,8,13
BROOKFIELD PPTYS COR	COM	11290010	2,125	274,876	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	32,892	3,088,462	SH	DEFINED	1,2,5,10
BROOKLYN FEDERAL BAN	COM	11403910	494	35,151	SH	DEFINED	1,2
BROOKS AUTOMATION IN	COM	11434010	8,007	1,378,227	SH	DEFINED	1,2,5,6
BROWN & BROWN INC	COM	11523610	51,437	2,461,097	SH	DEFINED	1,2,5,6,7,8,10
BROWN FORMAN CORP	CL A	11563710	650	12,990	SH	DEFINED	1,2,5
BROWN FORMAN CORP	CL B	11563720	180,658	3,508,606	SH	DEFINED	1,2,5,6,7,8,10
BROWN SHOE INC NEW	COM	11573610	7,652	903,466	SH	DEFINED	1,2
BRUKER CORP	COM	11679410	4,621	1,143,876	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	7,392	1,755,848	SH	DEFINED	1,2,5,8
BRUSH ENGINEERED MAT	COM	11742110	5,719	449,644	SH	DEFINED	1,2,5,6
BRYN MAWR BK CORP	COM	11766510	1,781	88,617	SH	DEFINED	1,2

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BUCKEYE PARTNERS L P UNIT LTD P	11823010	1,932	59,920	SH	DEFINED	1,2	
BUCKEYE TECHNOLOGIES	11825510	4,410	1,211,643	SH	DEFINED	1,2	
BUCKLE INC	11844010	11,112	509,235	SH	DEFINED	1,2	
BUCYRUS INTL INC NEW	11875910	26,989	1,457,310	SH	DEFINED	1,2,5,10	
BUFFALO WILD WINGS I	11984810	8,220	320,470	SH	DEFINED	1,2,5,6	
BUILD A BEAR WORKSHO	12007610	1,580	325,167	SH	DEFINED	1,2	
BUILDERS FIRSTSOURCE	12008R10	372	243,203	SH	DEFINED	1,2	
BUNGE LIMITED	G1696210	79,000	1,525,978	SH	DEFINED	1,2,5,7,8,10	
BURGER KING HLDGS IN	12120820	18,102	758,037	SH	DEFINED	1,2,5,10	
BURLINGTON NORTHN SA	12189T10	832,971	11,002,127	SH	DEFINED	1,2,5,6,7,8,	
BWAY HOLDING COMPANY	12429T10	922	115,817	SH	DEFINED	1,2	
C D I CORP	12507110	3,282	253,631	SH	DEFINED	1,2	
C H ROBINSON WORLDWI	12541W20	320,082	5,816,503	SH	DEFINED	1,2,5,6,7,8,	
C&D TECHNOLOGIES INC	12466110	214	68,528	SH	DEFINED	1,5	
CA INC	12673P10	277,840	14,994,050	SH	DEFINED	1,2,5,6,7,8,	
CABELAS INC	12680430	3,823	655,756	SH	DEFINED	1,2	
CABLEVISION SYS CORP	CL A NY CA	80,329	4,770,108	SH	DEFINED	1,2,5,6,7,8,	
CABOT CORP	12705510	82,006	5,359,886	SH	DEFINED	1,2,5,8,10,1	
CABOT MICROELECTRONI	12709P10	10,887	417,607	SH	DEFINED	1,2,5,6	
CABOT OIL & GAS CORP	12709710	124,719	4,796,897	SH	DEFINED	1,2,5,6,7,8,	
CACHE INC	COM NEW	12715030	324	160,149	SH	DEFINED	1
CACI INTL INC	CL A	12719030	28,395	629,749	SH	DEFINED	1,2,5
CADBURY PLC	SPONS ADR	12721E10	497	13,932	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
CADENCE DESIGN SYSTE	COM	12738710	18,322	5,005,941	SH	DEFINED	1,2,5,7,10
CADENCE FINL CORP	COM	12738A10	63	13,472	SH	DEFINED	1,5
CADENCE PHARMACEUTIC	COM	12738T10	2,312	319,722	SH	DEFINED	1,2,6
CADIZ INC	COM NEW	12753720	2,414	192,981	SH	DEFINED	1,2
CAE INC	COM	12476510	99	14,936	SH	DEFINED	5
CAI INTERNATIONAL IN	COM	12477X10	264	83,378	SH	DEFINED	1
CAL DIVE INTL INC DE	COM	12802T10	4,807	738,360	SH	DEFINED	1,2,5,6
CAL MAINE FOODS INC	COM NEW	12803020	13,070	455,389	SH	DEFINED	1,2,6
CALAMOS ASSET MGMT I	CL A	12811R10	2,707	365,788	SH	DEFINED	1,2,5
CALAMP CORP	COM	12812610	8	18,691	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	1,174	102,055	SH	DEFINED	1,2
CALGON CARBON CORP	COM	12960310	13,265	863,614	SH	DEFINED	1,2,6
CALIFORNIA MICRO DEV	COM	13043910	55	29,822	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	8,917	831,777	SH	DEFINED	1,2,6
CALIFORNIA WTR SVC G	COM	13078810	17,336	373,385	SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	498	513,890	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	21,549	2,319,547	SH	DEFINED	1,2,5
CALLIDUS SOFTWARE IN	COM	13123E50	919	307,418	SH	DEFINED	1
CALLON PETE CO DEL	COM	13123X10	1,179	453,366	SH	DEFINED	1,2
CALPINE CORP	COM NEW	13134730	24,089	3,308,938	SH	DEFINED	1,2,5,10
CALUMET SPECIALTY PR	UT LTD PAR	13147610	103	11,811	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	2,267	490,690	SH	DEFINED	1,2,5
CAMDEN NATL CORP	COM	13303410	3,547	131,452	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	58,320	1,860,873	SH	DEFINED	1,2,3,5,7,8,
CAMERON INTERNATIONAL	COM	13342B10	202,966	9,900,770	SH	DEFINED	1,2,5,6,7,8,
CAMPBELL SOUP CO	COM	13442910	265,709	8,853,999	SH	DEFINED	1,2,5,6,7,8,
CANADIAN NAT RES LTD	COM	13638510	363	9,072	SH	DEFINED	1,5,8

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CANADIAN NATL RY CO	COM	13637510	1,191	32,391	SH	DEFINED	1,2,5
CANDELA CORP	COM	13690710	9	18,860	SH	DEFINED	1
CANO PETE INC	COM	13780110	255	579,892	SH	DEFINED	1,2,5
CANON INC	ADR	13800630	1,230	39,164	SH	DEFINED	1,2
CANTEL MEDICAL CORP	COM	13809810	2,889	196,933	SH	DEFINED	1,2
CAPELLA EDUCATION CO	COM	13959410	13,706	233,247	SH	DEFINED	1,2,6
CAPITAL CITY BK GROU	COM	13967410	5,178	190,102	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM NEW	14006520	10	10,320	SH	DEFINED	1
CAPITAL ONE FINL COR	COM	14040H10	565,860	17,744,126	SH	DEFINED	1,2,5,6,7,8,
CAPITAL PRODUCT PART	COM UNIT L	Y1108210	99	12,664	SH	DEFINED	1,2
CAPITAL SOUTHWEST CO	COM	14050110	5,503	50,881	SH	DEFINED	1,2
CAPITAL SR LIVING CO	COM	14047510	973	326,406	SH	DEFINED	1
CAPITAL TRUST INC MD	CL A NEW	14052H50	952	264,362	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	21,483	4,650,021	SH	DEFINED	1,2,5,7,10
CAPITOL BANCORP LTD	COM	14056D10	1,785	228,888	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	11,106	243,550	SH	DEFINED	1,2,5,10
CAPLEASE INC	COM	14028810	1,432	827,566	SH	DEFINED	1,2,3
CAPSTEAD MTG CORP	COM NO PAR	14067E50	10,300	956,385	SH	DEFINED	1,2
CAPSTONE TURBINE COR	COM	14067D10	1,916	2,280,609	SH	DEFINED	1,2,5
CARACO PHARMACEUTICA	COM	14075T10	1,189	200,764	SH	DEFINED	1,2,5
CARAUSTAR INDS INC	COM	14090910	15	33,042	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
CARBO CERAMICS INC	COM	14078110	13,608	383,010	SH	DEFINED	1,2,6
CARDIAC SCIENCE CORP	COM	14141A10	2,406	320,817	SH	DEFINED	1,2,5
CARDICA INC	COM	14141R10	36	10,300	SH	DEFINED	1
CARDINAL FINL CORP	COM	14149F10	1,902	334,334	SH	DEFINED	1,2
CARDINAL HEALTH INC	COM	14149Y10	438,065	12,708,586	SH	DEFINED	1,2,5,6,7,8,
CARDIONET INC	COM	14159L10	2,071	83,996	SH	DEFINED	1,2
CARDTRONICS INC	COM	14161H10	295	228,470	SH	DEFINED	1,2
CARE INVESTMENT TRUS	COM	14165710	1,171	150,315	SH	DEFINED	1,2
CAREER EDUCATION COR	COM	14166510	42,154	2,349,746	SH	DEFINED	1,2,5,6,7,10
CARLISLE COS INC	COM	14233910	29,066	1,404,164	SH	DEFINED	1,2,5,10
CARMAX INC	COM	14313010	40,426	5,130,245	SH	DEFINED	1,2,5,7,8,10
CARMIKE CINEMAS INC	COM	14343640	53	14,529	SH	DEFINED	1
CARNIVAL CORP	PAIRED CTF	14365830	363,244	14,936,001	SH	DEFINED	1,2,5,6,7,8,
CARNIVAL PLC	ADR	14365C10	205	9,060	SH	DEFINED	1
CARPENTER TECHNOLOGY	COM	14428510	16,842	819,979	SH	DEFINED	1,2,5,10
CARRIAGE SVCS INC	COM	14390510	39	19,570	SH	DEFINED	1
CARRIZO OIL & CO INC	COM	14457710	7,717	479,303	SH	DEFINED	1,2,6
CARROLS RESTAURANT G	COM	14574X10	35	12,940	SH	DEFINED	1
CARTER INC	COM	14622910	35,299	1,832,760	SH	DEFINED	1,2,7
CASCADE BANCORP	COM	14715410	3,189	472,492	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	5,283	176,913	SH	DEFINED	1,2
CASELLA WASTE SYS IN	CL A	14744810	1,344	329,418	SH	DEFINED	1,2
CASEYS GEN STORES IN	COM	14752810	33,743	1,481,924	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	25,901	947,033	SH	DEFINED	1,2,6,7
CASS INFORMATION SYS	COM	14808P10	3,042	99,877	SH	DEFINED	1,2,6
CASTLE A M & CO	COM	14841110	4,376	404,069	SH	DEFINED	1,2
CASTLEPOINT HOLDINGS	COM	G1952211	6,597	486,527	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM	14871110	277	533,134	SH	DEFINED	1
CATALYST HEALTH SOLU	COM	14888B10	13,452	552,459	SH	DEFINED	1,2,6

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CATAPULT COMMUNICATI	COM	14901610	155	23,632	SH	DEFINED	1
CATERPILLAR INC DEL	COM	14912310	1,340,510	30,009,180	SH	DEFINED	1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM	14915010	62,127	2,615,864	SH	DEFINED	1,2,5
CATO CORP NEW	CL A	14920510	11,273	746,547	SH	DEFINED	1,2
CAVCO INDS INC DEL	COM	14956810	2,240	83,288	SH	DEFINED	1,2,5
CAVIUM NETWORKS INC	COM	14965A10	4,997	475,490	SH	DEFINED	1,2,6
CB RICHARD ELLIS GRO	CL A	12497T10	34,440	7,972,208	SH	DEFINED	1,2,5,6,10,1
CBeyond INC	COM	14984710	5,740	359,181	SH	DEFINED	1,2,5,6
CBIZ INC	COM	12480510	8,308	960,485	SH	DEFINED	1,2,6
CBL & ASSOC PPTYS IN	COM	12483010	11,445	1,760,695	SH	DEFINED	1,2,3,5,10
CBS CORP NEW	CL B	12485720	193,619	23,640,937	SH	DEFINED	1,2,5,6,7,8,
CDC CORP	SHS A	G2022L10	37	32,133	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	238	5,706	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	13,835	570,527	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	805	64,243	SH	DEFINED	1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	11,049	1,560,585	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	4,223	495,046	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	58,470	4,703,936	SH	DEFINED	1,2,5,7,8,10
CELERA CORP	COM	15100E10	14,584	1,310,371	SH	DEFINED	1,2,5,6

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CELGENE CORP	COM	15102010	981,542	17,755,826	SH	DEFINED 1,2,5,6,7,8,
CELL GENESYS INC	COM	15092110	261	1,188,117	SH	DEFINED 1,2,5
CELLCOM ISRAEL LTD	SHS	M2196U10	2,006	90,767	SH	DEFINED 1,2,5
CELLDEX THERAPEUTICS	COM	15117B10	3,240	409,152	SH	DEFINED 1,2
CEMEX SAB DE CV	SPON ADR N	15129088	2,488	272,253	SH	DEFINED 1,2,7,8
CENTENE CORP DEL	COM	15135B10	27,104	1,375,149	SH	DEFINED 1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	11,943	1,481,810	SH	DEFINED 1,2,6,7,8
CENTERPOINT ENERGY I	COM	15189T10	201,177	15,941,121	SH	DEFINED 1,2,5,6,7,8,
CENTERSTATE BKS FLA	COM	15201P10	1,782	104,889	SH	DEFINED 1,2
CENTEX CORP	COM	15231210	67,864	6,378,155	SH	DEFINED 1,2,5,6,8,10
CENTRAIS ELETRICAS B	SPON ADR P	15234Q10	154	14,470	SH	DEFINED 1,2
CENTRAIS ELETRICAS B	SPONSORED	15234Q20	653	58,421	SH	DEFINED 1,2
CENTRAL EUROPEAN DIS	COM	15343510	9,221	468,094	SH	DEFINED 1,2,5,6,7,10
CENTRAL EUROPEAN MED	CL A NEW	G2004520	5,198	239,341	SH	DEFINED 1,5,7,10
CENTRAL FED CORP	COM	15346Q10	92	30,900	SH	DEFINED 1
CENTRAL GARDEN & PET	COM	15352710	107	18,311	SH	DEFINED 1,2,5
CENTRAL GARDEN & PET	CL A NON-V	15352720	7,420	1,257,577	SH	DEFINED 1,2
CENTRAL PAC FINL COR	COM	15476010	16,053	1,598,884	SH	DEFINED 1,2
CENTRAL VT PUB SVC C	COM	15577110	6,324	265,052	SH	DEFINED 1,2
CENTURY ALUM CO	COM	15643110	4,193	419,307	SH	DEFINED 1,2,5,10
CENTURY CASINOS INC	COM	15649210	34	33,762	SH	DEFINED 1
CENTURYTEL INC	COM	15670010	140,335	5,134,832	SH	DEFINED 1,2,5,6,7,8,
CENVEO INC	COM	15670S10	4,092	919,483	SH	DEFINED 1,2,5,6
CEPHALON INC	NOTE 2.00	156708AP	829	500,000	SH	DEFINED 1
CEPHALON INC	COM	15670810	225,254	2,923,857	SH	DEFINED 1,2,5,6,7,8,
CEPHEID	COM	15670R10	33,037	3,182,765	SH	DEFINED 1,2,5,6
CERADYNE INC	COM	15671010	18,476	909,705	SH	DEFINED 1,2,5,6
CERNER CORP	COM	15678210	46,968	1,221,539	SH	DEFINED 1,2,5,10
CERUS CORP	COM	15708510	25	36,297	SH	DEFINED 1,5
CEVA INC	COM	15721010	2,078	296,871	SH	DEFINED 1,2
CF INDS HLDGS INC	COM	12526910	159,246	3,239,344	SH	DEFINED 1,2,5,6,7,8,

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CFS BANCORP INC	COM	12525D10	58	14,968	SH	DEFINED	1
CGG VERITAS	SPONSORED	20438610	177	11,830	SH	DEFINED	1,2,5
CH ENERGY GROUP INC	COM	12541M10	16,851	327,897	SH	DEFINED	1,2,5
CHAMPION ENTERPRISES	COM	15849610	788	1,407,979	SH	DEFINED	1,2,5,6
CHARLES & COLVARD LT	COM	15976510	2	10,104	SH	DEFINED	1
CHARLES RIV LABS INT	COM	15986410	37,110	1,416,404	SH	DEFINED	1,2,5,7,8,10
CHARLOTTE RUSSE HLDG	COM	16104810	2,947	454,042	SH	DEFINED	1,2
CHARMING SHOPPES INC	COM	16113310	5,035	2,063,713	SH	DEFINED	1,2,5,6
CHART INDS INC	COM PAR \$0	16115Q30	9,706	913,095	SH	DEFINED	1,2,6,7
CHARTER COMMUNICATIO	CL A	16117M10	557	6,789,845	SH	DEFINED	1,2,5,6
CHATTEM INC	COM	16245610	26,538	371,006	SH	DEFINED	1,2,6,7
CHECK POINT SOFTWARE	ORD	M2246510	19,156	1,008,728	SH	DEFINED	1,2,5,7,8,12
CHECKPOINT SYS INC	COM	16282510	7,698	782,274	SH	DEFINED	1,2
CHEESECAKE FACTORY I	COM	16307210	16,605	1,644,106	SH	DEFINED	1,2,5,6,8
CHELSEA THERAPEUTICS	COM	16342810	42	31,146	SH	DEFINED	1,2
CHEMED CORP NEW	COM	16359R10	22,911	576,093	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	11,800	423,260	SH	DEFINED	1,2,5

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CHEMTURA CORP	COM	16389310	7,322	5,230,211	SH	DEFINED	1,2,5,7,8,10
CHENIERE ENERGY INC	COM NEW	16411R20	2,260	792,868	SH	DEFINED	1,2,5
CHEROKEE INC DEL NEW	COM	16444H10	2,226	128,295	SH	DEFINED	1,2,5
CHESAPEAKE ENERGY CO	NOTE 2.50	165167BZ	753	700,000	SH	DEFINED	1
CHESAPEAKE ENERGY CO	COM	16516710	358,733	22,185,088	SH	DEFINED	1,2,5,6,7,8,
CHESAPEAKE UTILS COR	COM	16530310	4,020	127,712	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	7,675,473	103,764,672	SH	DEFINED	1,2,5,6,7,8,
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	412	40,995	SH	DEFINED	1,2,5
CHICOS FAS INC	COM	16861510	22,001	5,263,478	SH	DEFINED	1,2,5,6
CHILDRENS PL RETAIL	COM	16890510	24,058	1,109,685	SH	DEFINED	1,2,5,6
CHILE FD INC	COM	16883410	1,142	116,300	SH	DEFINED	5
CHIMERA INVT CORP	COM	16934Q10	6,809	1,973,592	SH	DEFINED	1,2
CHINA ARCHITECTURAL	COM	16937S10	496	201,690	SH	DEFINED	1
CHINA BAK BATTERY IN	COM	16936Y10	559	345,012	SH	DEFINED	1
CHINA DIRECT INC	COM NEW	16938420	93	64,304	SH	DEFINED	1
CHINA FIRE & SEC GRO	COM	16938R10	1,078	158,368	SH	DEFINED	1
CHINA INFORMATION SE	COM	16944F10	904	251,110	SH	DEFINED	1,6
CHINA MOBILE LIMITED	SPONSORED	16941M10	844	16,591	SH	DEFINED	1,6
CHINA PETE & CHEM CO	SPON ADR H	16941R10	25,987	420,577	SH	DEFINED	1,4,5,6
CHINA PRECISION STEE	COM	16941J10	196	156,820	SH	DEFINED	1
CHINA SEC & SURVE TE	COM	16942J10	1,566	353,441	SH	DEFINED	1,2
CHINA SKY ONE MED IN	COM	16941P10	1,570	98,162	SH	DEFINED	1,2
CHINA UNICOM (HONG K	SPONSORED	16945R10	164	13,460	SH	DEFINED	1,6
CHINA YUCHAI INTL LT	COM	G2108210	85	22,200	SH	DEFINED	1,7
CHINDEX INTERNATIONAL	COM	16946710	1,172	147,403	SH	DEFINED	1,6
CHIPOTLE MEXICAN GRI	CL A	16965610	36,750	592,936	SH	DEFINED	1,2,5,6,10
CHIPOTLE MEXICAN GRI	CL B	16965620	1,824	31,837	SH	DEFINED	1,2,6
CHIQUITA BRANDS INTL	COM	17003280	14,856	1,005,148	SH	DEFINED	1,2
CHOICE HOTELS INTL I	COM	16990510	12,929	430,103	SH	DEFINED	1,2,5,6,10
CHORDIANT SOFTWARE I	COM NEW	17040430	1,305	490,605	SH	DEFINED	1,5,6
CHRISTOPHER & BANKS	COM	17104610	4,626	826,138	SH	DEFINED	1,2,5,8
CHUBB CORP	COM	17123210	811,459	15,910,952	SH	DEFINED	1,2,5,6,7,8,
CHUNGHWA TELECOM CO	SPON ADR N	17133Q30	3,593	230,315	SH	DEFINED	1,4,12

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CHURCH & DWIGHT INC	COM	17134010	98,169	1,749,262	SH	DEFINED	1,2,5,7,8,10
CHURCHILL DOWNS INC	COM	17148410	6,455	159,698	SH	DEFINED	1,2
CIBER INC	COM	17163B10	7,005	1,456,326	SH	DEFINED	1,2
CIENA CORP	COM NEW	17177930	23,892	3,565,906	SH	DEFINED	1,2,5,6,7,10
CIGNA CORP	COM	12550910	186,550	11,071,231	SH	DEFINED	1,2,5,6,7,8,
CIMAREX ENERGY CO	COM	17179810	70,341	2,626,637	SH	DEFINED	1,2,5,7,8,10
CINCINNATI BELL INC	COM	17187110	15,824	8,198,990	SH	DEFINED	1,2,5
CINCINNATI FINL CORP	COM	17206210	217,577	7,484,597	SH	DEFINED	1,2,5,6,7,8,
CINEMARK HOLDINGS IN	COM	17243V10	3,519	473,627	SH	DEFINED	1,2
CINTAS CORP	COM	17290810	111,320	4,792,080	SH	DEFINED	1,2,5,6,7,8,
CIRCOR INTL INC	COM	17273K10	10,924	397,248	SH	DEFINED	1,2,6
CIRRUS LOGIC INC	COM	17275510	4,348	1,622,254	SH	DEFINED	1,2,5,6
CISCO SYS INC	COM	17275R10	3,485,580	213,839,267	SH	DEFINED	1,2,5,6,7,8,
CIT GROUP INC	COM	12558110	60,756	13,382,450	SH	DEFINED	1,2,5,6,7,8,
CITADEL BROADCASTING	COM	17285T10	474	2,962,944	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
CITI TRENDS INC	COM	17306X10	3,053	207,373	SH	DEFINED	1,2,6
CITIGROUP INC	COM	17296710	1,645,920	245,293,611	SH	DEFINED	1,2,5,6,7,8,
CITIZENS & NORTHN CO	COM	17292210	2,993	151,523	SH	DEFINED	1,2
CITIZENS FIRST BANCO	COM	17461R10	40	19,125	SH	DEFINED	1
CITIZENS INC	CL A	17474010	5,647	582,209	SH	DEFINED	1,2,6
CITIZENS REPUBLIC BA	COM	17442010	14,185	4,759,979	SH	DEFINED	1,2,5
CITRIX SYS INC	COM	17737610	151,609	6,432,304	SH	DEFINED	1,2,5,6,7,8,
CITY BK LYNNWOOD WAS	COM	17770A10	1,234	237,330	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	12,890	370,607	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	58,656	1,204,437	SH	DEFINED	1,2,5,8,10,1
CKE RESTAURANTS INC	COM	12561E10	8,892	1,024,386	SH	DEFINED	1,2,6
CKX INC	COM	12562M10	2,883	785,631	SH	DEFINED	1,2,5,6
CLARCOR INC	COM	17989510	36,310	1,094,343	SH	DEFINED	1,2,5,6
CLEAN ENERGY FUELS C	COM	18449910	2,145	355,172	SH	DEFINED	1,2,6
CLEAN HARBORS INC	COM	18449610	32,696	515,385	SH	DEFINED	1,2,5,6
CLEAR CHANNEL OUTDOO	CL A	18451C10	2,631	427,754	SH	DEFINED	1,2,5,10
CLEARWATER PAPER COR	COM	18538R10	1,755	209,172	SH	DEFINED	1,2,5
CLEARWIRE CORP NEW	CL A	18538Q10	2,810	570,044	SH	DEFINED	1,2,5,10
CLECO CORP NEW	COM	12561W10	29,033	1,271,682	SH	DEFINED	1,2,5
CLIFFS NATURAL RESOU	COM	18683K10	81,218	3,171,335	SH	DEFINED	1,2,5,7,8,10
CLIFTON SVGS BANCORP	COM	18712Q10	2,245	189,272	SH	DEFINED	1,2
CLINICAL DATA INC NE	COM	18725U10	1,268	142,501	SH	DEFINED	1
CLOROX CO DEL	COM	18905410	293,069	5,274,815	SH	DEFINED	1,2,5,6,7,8,
CME GROUP INC	COM	12572Q10	567,753	2,728,138	SH	DEFINED	1,2,5,6,7,8,
CMS ENERGY CORP	COM	12589610	110,651	10,944,692	SH	DEFINED	1,2,5,6,10,1
CNA FINL CORP	COM	12611710	10,372	630,925	SH	DEFINED	1,2,5,7,8,10
CNA SURETY CORP	COM	12612L10	6,253	325,654	SH	DEFINED	1,2
CNH GLOBAL N V	SHS NEW	N2093520	171	10,978	SH	DEFINED	1,5
CNOOC LTD	SPONSORED	12613210	371	3,900	SH	DEFINED	1,6
CNX GAS CORP	COM	12618H30	9,387	343,858	SH	DEFINED	1,2,10
COACH INC	COM	18975410	252,865	12,174,509	SH	DEFINED	1,2,5,6,7,8,
COACHMEN INDS INC	COM	18987310	26	14,335	SH	DEFINED	1
COBIZ FINANCIAL INC	COM	19089710	3,191	327,617	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	11	10,846	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	3,563	77,523	SH	DEFINED	1,2,6

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COCA COLA CO	COM	19121610	3,769,522	83,267,545	SH	DEFINED	1,2,5,6,7,8,
COCA COLA ENTERPRISE	COM	19121910	172,524	14,341,161	SH	DEFINED	1,2,5,6,7,8,
COCA COLA FEMSA S A	SPON ADR R	19124110	4,977	114,387	SH	DEFINED	1,2,7
COEUR D ALENE MINES	COM	19210810	9,310	10,579,494	SH	DEFINED	1,2,5,6
COGDELL SPENCER INC	COM	19238U10	1,841	196,669	SH	DEFINED	1,2,3
COGENT COMM GROUP IN	COM NEW	19239V30	5,193	795,177	SH	DEFINED	1,2,5,6
COGENT INC	COM	19239Y10	9,089	669,813	SH	DEFINED	1,2,5,6
COGNEX CORP	COM	19242210	13,868	937,037	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	181,870	10,070,297	SH	DEFINED	1,2,5,6,7,8,
COGO GROUP INC	COM	19244810	1,570	323,119	SH	DEFINED	1,2,6
COHEN & STEERS INC	COM	19247A10	2,777	252,667	SH	DEFINED	1,2
COHERENT INC	COM	19247910	13,561	631,928	SH	DEFINED	1,2,6
COHU INC	COM	19257610	5,447	448,307	SH	DEFINED	1,2,6

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COINSTAR INC	COM	19259P30	12,032	616,722	SH	DEFINED 1,2,6
COLDWATER CREEK INC	COM	19306810	3,600	1,263,137	SH	DEFINED 1,2,5,6
COLE KENNETH PRODTNS	CL A	19329410	1,046	147,687	SH	DEFINED 1,2
COLEMAN CABLE INC	COM	19345930	426	94,077	SH	DEFINED 1
COLFAX CORP	COM	19401410	3,021	290,750	SH	DEFINED 1,2
COLGATE PALMOLIVE CO	COM	19416210	1,377,495	20,097,675	SH	DEFINED 1,2,5,6,7,8,
COLLECTIVE BRANDS IN	COM	19421W10	25,098	2,141,460	SH	DEFINED 1,2,5
COLONIAL BANCGROUP I	COM	19549330	15,849	7,656,707	SH	DEFINED 1,2,5,8
COLONIAL PPTYS TR	COM SH BEN	19587210	14,219	1,706,994	SH	DEFINED 1,2,3,5
COLUMBIA BKG SYS INC	COM	19723610	3,720	311,778	SH	DEFINED 1,2
COLUMBIA LABS INC	COM	19777910	798	628,169	SH	DEFINED 1,5
COLUMBIA SPORTSWEAR	COM	19851610	7,609	215,139	SH	DEFINED 1,2,5
COLUMBUS MCKINNON CO	COM	19933310	5,563	407,551	SH	DEFINED 1,2,5,6
COMARCO INC	COM	20008010	11	13,186	SH	DEFINED 1
COMBINATORX INC	COM	20010A10	16	25,300	SH	DEFINED 1,5
COMCAST CORP NEW	CL A	20030N10	1,659,923	98,336,660	SH	DEFINED 1,2,5,6,7,8,
COMCAST CORP NEW	CL A SPL	20030N20	73,577	4,555,842	SH	DEFINED 1,2,5,7,8,10
COMERICA INC	COM	20034010	152,548	7,685,057	SH	DEFINED 1,2,5,6,7,8,
COMFORT SYS USA INC	COM	19990810	11,293	1,059,391	SH	DEFINED 1,2,5,6
COMMERCE BANCSHARES	COM	20052510	69,479	1,580,874	SH	DEFINED 1,2,5,8,10,1
COMMERCIAL METALS CO	COM	20172310	35,404	2,982,639	SH	DEFINED 1,2,5,8,10
COMMERCIAL VEH GROUP	COM	20260810	333	358,581	SH	DEFINED 1,2
COMMSCOPE INC	COM	20337210	22,317	1,436,093	SH	DEFINED 1,2,5,6,7,10
COMMUNITY BANCORP NE	COM	20343T10	47	13,600	SH	DEFINED 1
COMMUNITY BK SYS INC	COM	20360710	18,671	765,515	SH	DEFINED 1,2
COMMUNITY HEALTH SYS	COM	20366810	28,436	1,950,336	SH	DEFINED 1,2,5,8,10,1
COMMUNITY TR BANCORP	COM	20414910	9,306	253,214	SH	DEFINED 1,2
COMMVault SYSTEMS IN	COM	20416610	8,643	644,518	SH	DEFINED 1,2,6
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	17,170	623,004	SH	DEFINED 1,2,7
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	2,589	58,428	SH	DEFINED 1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	14,310	1,041,476	SH	DEFINED 1,2,5,7
COMPANHIA PARANAENSE	SPON ADR P	20441B40	17,100	1,622,392	SH	DEFINED 1,2,7
COMPANHIA SIDERURGIC	SPONSORED	20440W10	3,409	266,152	SH	DEFINED 1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	3,788	355,657	SH	DEFINED 1,2,8
COMPANHIA VALE DO RI	SPONSORED	20441220	128,978	10,650,508	SH	DEFINED 1,2,4,5,7
COMPANIA CERVECERIAS	SPONSORED	20442910	2,169	82,582	SH	DEFINED 1,2,5,7
COMPANIA DE MINAS BU	SPONSORED	20444810	1,507	75,652	SH	DEFINED 1,2

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COMPASS DIVERSIFIED	SH BEN INT	20451Q10	6,875	611,124	SH	DEFINED	1,2
COMPASS MINERALS INT	COM	20451N10	56,060	955,674	SH	DEFINED	1,2,5,6,8,10
COMPELLENT TECHNOLOG	COM	20452A10	2,116	219,998	SH	DEFINED	1,2,6
COMPLETE PRODUCTION	COM	20453E10	12,371	1,517,869	SH	DEFINED	1,2
COMPUCREDIT CORP	COM	20478N10	1,738	314,329	SH	DEFINED	1,2
COMPUTER PROGRAMS &	COM	20530610	6,004	224,027	SH	DEFINED	1,2
COMPUTER SCIENCES CO	COM	20536310	216,220	6,153,094	SH	DEFINED	1,2,5,6,7,8,
COMPUTER TASK GROUP	COM	20547710	92	28,714	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	68,198	10,103,367	SH	DEFINED	1,2,5,6,7,8,
COMSCORE INC	COM	20564W10	3,254	255,182	SH	DEFINED	1,2,6
COMSTOCK RES INC	COM NEW	20576820	71,985	1,523,489	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
COMSYS IT PARTNERS I	COM	20581E10	750	334,988	SH	DEFINED 1,2
COMTECH TELECOMMUNIC	COM NEW	20582620	21,409	467,235	SH	DEFINED 1,2,5,6
COMVERGE INC	COM	20585910	1,357	276,943	SH	DEFINED 1,2,6
CONAGRA FOODS INC	COM	20588710	393,007	23,818,601	SH	DEFINED 1,2,5,6,7,8,
CONCEPTUS INC	COM	20601610	7,203	473,227	SH	DEFINED 1,2,6
CONCHO RES INC	COM	20605P10	19,761	865,955	SH	DEFINED 1,2,6
CONCUR TECHNOLOGIES	COM	20670810	25,196	767,710	SH	DEFINED 1,2,5,6
CONEXANT SYSTEMS INC	COM NEW	20714230	44	64,189	SH	DEFINED 1,2,5
CONMED CORP	COM	20741010	20,454	854,396	SH	DEFINED 1,2
CONNECTICUT WTR SVC	COM	20779710	2,990	126,660	SH	DEFINED 1,2,5
CONNS INC	COM	20824210	2,004	236,273	SH	DEFINED 1,2
CONOCOPHILLIPS	COM	20825C10	3,110,795	60,053,955	SH	DEFINED 1,2,5,6,7,8,
CONSECO INC	COM NEW	20846488	11,662	2,251,262	SH	DEFINED 1,2,5,7,8,10
CONSOL ENERGY INC	COM	20854P10	221,711	7,757,571	SH	DEFINED 1,2,5,6,7,8,
CONSOLIDATED COMM HL	COM	20903410	4,472	376,420	SH	DEFINED 1,2
CONSOLIDATED EDISON	COM	20911510	428,977	11,019,185	SH	DEFINED 1,2,5,6,7,8,
CONSOLIDATED GRAPHIC	COM	20934110	8,514	376,057	SH	DEFINED 1,2
CONSOLIDATED TOMOKA	COM	21022610	3,356	87,882	SH	DEFINED 1,2,6
CONSOLIDATED WATER C	ORD	G2377310	2,268	181,443	SH	DEFINED 1
CONSTANT CONTACT INC	COM	21031310	3,743	282,528	SH	DEFINED 1,2,6
CONSTAR INTL INC NEW	COM	21036U10	1	13,300	SH	DEFINED 1
CONSTELLATION BRANDS	CL A	21036P10	115,811	7,343,741	SH	DEFINED 1,2,5,6,7,8,
CONSTELLATION ENERGY	COM	21037110	174,167	6,941,673	SH	DEFINED 1,2,5,6,7,8,
CONTANGO OIL & GAS C	COM NEW	21075N20	11,514	204,503	SH	DEFINED 1,2,5,6
CONTINENTAL AIRLS IN	CL B	21079530	25,961	1,437,478	SH	DEFINED 1,2,5,6,7,8,
CONTINENTAL RESOURCE	COM	21201510	8,629	416,636	SH	DEFINED 1,2,5,7,10,1
CONTINUOCARE CORP	COM	21217210	37	17,700	SH	DEFINED 1
CONVERA CORP	CL A	21191910	5	20,138	SH	DEFINED 1
CONVERGYS CORP	COM	21248510	25,748	4,016,883	SH	DEFINED 1,2,5,6,7,8,
CON-WAY INC	COM	20594410	27,987	1,052,141	SH	DEFINED 1,2,5,7,10
COOPER COS INC	COM NEW	21664840	13,058	796,194	SH	DEFINED 1,2,5,10
COOPER INDS LTD	CL A	G2418210	175,325	5,998,132	SH	DEFINED 1,2,5,6,7,8,
COOPER TIRE & RUBR C	COM	21683110	8,039	1,305,023	SH	DEFINED 1,2,5,8
COPA HOLDINGS SA	CL A	P3107610	33,689	1,111,115	SH	DEFINED 1,4,5,10
COPANO ENERGY L L C	COM UNITS	21720210	760	65,141	SH	DEFINED 1,2
COPART INC	COM	21720410	37,428	1,376,523	SH	DEFINED 1,2,5,10
CORE LABORATORIES N	COM	N2271710	2,670	44,606	SH	DEFINED 1,2,5,6
CORE MARK HOLDING CO	COM	21868110	3,328	154,656	SH	DEFINED 1,2,6,8
CORINTHIAN COLLEGES	COM	21886810	38,231	2,335,447	SH	DEFINED 1,2,5,6

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CORN PRODS INTL INC	COM	21902310	39,550	1,370,887	SH	DEFINED	1,2,5,10
CORNELL COMPANIES IN	COM	21914110	3,319	178,511	SH	DEFINED	1,2,5,6
CORNING INC	COM	21935010	530,167	55,631,414	SH	DEFINED	1,2,5,6,7,8,
CORPBANCA	SP ADR REG	21987A20	358	17,898	SH	DEFINED	1,2,5
CORPORATE EXECUTIVE	COM	21988R10	17,212	780,222	SH	DEFINED	1,2,5,6,10
CORPORATE OFFICE PPT	SH BEN INT	22002T10	53,389	1,739,067	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	44,442	2,716,504	SH	DEFINED	1,2,3,5,6,10
CORUS BANKSHARES INC	COM	22087310	732	659,777	SH	DEFINED	1,2
CORUS ENTERTAINMENT	COM CL B N	22087410	147	12,846	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
CORVEL CORP	COM	22100610	3,628	165,063	SH	DEFINED 1,2,6
COSI INC	COM	22122P10	11	36,900	SH	DEFINED 1,5
COST PLUS INC CALIF	COM	22148510	29	30,389	SH	DEFINED 1
COSTAR GROUP INC	COM	22160N10	10,189	309,325	SH	DEFINED 1,2,6
COSTCO WHSL CORP NEW	COM	22160K10	821,247	15,642,802	SH	DEFINED 1,2,5,6,7,8,
COUGAR BIOTECHNOLOGY	COM	22208310	6,194	238,240	SH	DEFINED 1,2,6
COURIER CORP	COM	22266010	3,342	186,705	SH	DEFINED 1,2
COUSINS PPTYS INC	COM	22279510	24,705	1,783,750	SH	DEFINED 1,2,3,5
COVANCE INC	COM	22281610	68,664	1,491,723	SH	DEFINED 1,2,5,7,8,10
COVANTA HLDG CORP	COM	22282E10	27,105	1,234,267	SH	DEFINED 1,2,5,10
COVENANT TRANSN GROU	CL A	22284P10	25	12,631	SH	DEFINED 1
COVENTRY HEALTH CARE	COM	22286210	79,635	5,351,804	SH	DEFINED 1,2,5,6,7,8,
COVIDIEN LTD	COM	G2552X10	622,400	17,174,406	SH	DEFINED 1,2,5,6,7,8,
COWEN GROUP INC	COM	22362110	114	17,980	SH	DEFINED 1
COX RADIO INC	CL A	22405110	2,819	469,034	SH	DEFINED 1,2,5
CPFL ENERGIA S A	SPONSORED	12615310	207	5,290	SH	DEFINED 1
CPI INTERNATIONAL IN	COM	12618M10	1,051	121,314	SH	DEFINED 1
CRA INTL INC	COM	12618T10	5,475	203,307	SH	DEFINED 1,2,6
CRACKER BARREL OLD C	COM	22410J10	8,899	432,206	SH	DEFINED 1,2,5
CRANE CO	COM	22439910	15,560	902,581	SH	DEFINED 1,2,5,10
CRAWFORD & CO	CL B	22463310	5,855	402,691	SH	DEFINED 1,2,6
CRAY INC	COM NEW	22522330	895	430,155	SH	DEFINED 1,5
CREDICORP LTD	COM	G2519Y10	77,471	1,550,663	SH	DEFINED 1,2,4,5,7
CREDIT ACCEP CORP MI	COM	22531010	1,360	99,280	SH	DEFINED 1,2,6
CREDIT SUISSE GROUP	SPONSORED	22540110	989	34,997	SH	DEFINED 1,2
CREDO PETE CORP	COM PAR \$0	22543920	91	10,843	SH	DEFINED 1,2
CREE INC	COM	22544710	26,437	1,665,828	SH	DEFINED 1,2,5,6,10
CRESUD S A C I F Y A	SPONSORED	22640610	328	36,622	SH	DEFINED 1,2
CRH PLC	ADR	12626K20	265	10,181	SH	DEFINED 1
CROCS INC	COM	22704610	1,841	1,484,349	SH	DEFINED 1,2,5,6
CROSS CTRY HEALTHCAR	COM	22748310	5,023	571,452	SH	DEFINED 1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	216	7,739	SH	DEFINED 1,2
CROSSTEX ENERGY INC	COM	22765Y10	2,745	703,897	SH	DEFINED 1,2
CROSSTEX ENERGY L P	COM	22765U10	180	41,137	SH	DEFINED 1,2
CROWN CASTLE INTL CO	COM	22822710	66,558	3,786,002	SH	DEFINED 1,2,5,7,8,10
CROWN HOLDINGS INC	COM	22836810	68,490	3,567,206	SH	DEFINED 1,2,5,6,7,8,
CROWN MEDIA HLDGS IN	CL A	22841110	803	281,773	SH	DEFINED 1,2
CRUSADER ENERGY GROU	COM	22883410	24	20,800	SH	DEFINED 1
CRYOLIFE INC	COM	22890310	4,587	472,404	SH	DEFINED 1,2,6
CSG SYS INTL INC	COM	12634910	18,130	1,037,751	SH	DEFINED 1,2,5,6
CSS INDS INC	COM	12590610	2,319	130,731	SH	DEFINED 1,2

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CSX CORP	COM	12640810	508,987	15,675,615	SH	DEFINED	1,2,5,6,7,8,
CTC MEDIA INC	COM	12642X10	2,412	502,597	SH	DEFINED	1,2,5,10
CTRIIP COM INTL LTD	ADR	22943F10	9,999	420,143	SH	DEFINED	1,4,5
CTS CORP	COM	12650110	4,393	797,262	SH	DEFINED	1,2,6
CUBIC CORP	COM	22966910	10,030	368,760	SH	DEFINED	1,2,6
CUBIST PHARMACEUTICA	COM	22967810	51,877	2,147,221	SH	DEFINED	1,2,5,6
CULLEN FROST BANKERS	COM	22989910	73,153	1,443,427	SH	DEFINED	1,2,5,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CULP INC	COM	23021510	22	11,213	SH	DEFINED 1
CUMMINS INC	COM	23102110	476,429	17,823,769	SH	DEFINED 1,2,5,6,7,8,
CUMULUS MEDIA INC	CL A	23108210	1,311	526,306	SH	DEFINED 1,2
CURAGEN CORP	COM	23126R10	285	620,451	SH	DEFINED 1
CURIS INC	COM	23126910	25	32,722	SH	DEFINED 1
CURTISS WRIGHT CORP	COM	23156110	30,231	905,389	SH	DEFINED 1,2,5
CUTERA INC	COM	23210910	237	26,696	SH	DEFINED 1
CV THERAPEUTICS INC	COM	12666710	12,202	1,324,826	SH	DEFINED 1,2,5,6
CVB FINL CORP	COM	12660010	29,413	2,471,685	SH	DEFINED 1,2,5
CVR ENERGY INC	COM	12662P10	1,557	389,200	SH	DEFINED 1,2,6
CVS CAREMARK CORPORA	COM	12665010	1,519,059	52,855,203	SH	DEFINED 1,2,5,6,7,8,
CYBERONICS INC	COM	23251P10	6,816	411,362	SH	DEFINED 1,2,6
CYBERSOURCE CORP	COM	23251J10	15,367	1,281,686	SH	DEFINED 1,2,6,8
CYMER INC	COM	23257210	16,409	748,913	SH	DEFINED 1,2,5,6
CYNOSURE INC	CL A	23257720	2,107	230,727	SH	DEFINED 1,2,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,672	683,104	SH	DEFINED 1,2,5,6
CYPRESS SEMICONDUCTO	COM	23280610	9,706	2,171,471	SH	DEFINED 1,2,5,10
CYTEC INDS INC	COM	23282010	19,542	920,901	SH	DEFINED 1,2,5,10
CYTOKINETICS INC	COM	23282W10	1,445	507,178	SH	DEFINED 1
CYTORI THERAPEUTICS	COM	23283K10	896	248,130	SH	DEFINED 1
CYTRX CORP	COM NEW	23282830	22	72,369	SH	DEFINED 1
D & E COMMUNICATIONS	COM	23286010	159	23,703	SH	DEFINED 1
D R HORTON INC	COM	23331A10	96,533	13,653,921	SH	DEFINED 1,2,5,6,7,8,
DAIMLER AG	REG SHS	D1668R12	1,678	43,844	SH	DEFINED 1,2
DAKTRONICS INC	COM	23426410	6,611	706,313	SH	DEFINED 1,2,6
DANA HOLDING CORP	COM	23582520	1,262	1,704,798	SH	DEFINED 1,2
DANAHER CORP DEL	NOTE	235851AF	219	250,000	SH	DEFINED 1
DANAHER CORP DEL	COM	23585110	498,224	8,800,984	SH	DEFINED 1,2,5,6,7,8,
DANVERS BANCORP INC	COM	23644210	2,872	214,831	SH	DEFINED 1,2,6
DARDEN RESTAURANTS I	COM	23719410	157,170	5,577,355	SH	DEFINED 1,2,5,6,7,8,
DARLING INTL INC	COM	23726610	15,128	2,755,482	SH	DEFINED 1,2,5,6,7,8
DATA DOMAIN INC	COM	23767P10	9,459	503,162	SH	DEFINED 1,2,6
DATARAM CORP	COM PAR \$1	23810820	19	14,300	SH	DEFINED 1
DATASCOPE CORP	COM	23811310	12,491	239,112	SH	DEFINED 1,2,6
DATATRAK INTL INC	COM	23813410	3	15,197	SH	DEFINED 1
DAVITA INC	COM	23918K10	185,112	3,734,364	SH	DEFINED 1,2,5,6,7,8,
DAWSON GEOPHYSICAL C	COM	23935910	2,397	134,612	SH	DEFINED 1,2,5,6
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	210	22,333	SH	DEFINED 1,2
DCT INDUSTRIAL TRUST	COM	23315310	29,600	5,849,814	SH	DEFINED 1,2,3,5
DEALERTRACK HLDGS IN	COM	24230910	11,308	951,093	SH	DEFINED 1,2,6,8
DEAN FOODS CO NEW	COM	24237010	107,400	5,976,640	SH	DEFINED 1,2,5,6,7,8,
DEARBORN BANCORP INC	COM	24242R10	18	11,040	SH	DEFINED 1
DECKERS OUTDOOR CORP	COM	24353710	18,735	234,568	SH	DEFINED 1,2,5,6

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DECORATOR INDS INC	COM PAR \$0	24363120	7	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	568,003	14,822,624	SH	DEFINED	1,2,5,6,7,8,
DEL MONTE FOODS CO	COM	24522P10	22,920	3,210,154	SH	DEFINED	1,2,5,10
DELEK US HLDGS INC	COM	24664710	1,298	245,428	SH	DEFINED	1,2
DELIA'S INC NEW	COM	24691110	72	32,909	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
DELL INC	COM	24702R10	725,147	70,815,110	SH	DEFINED	1,2,5,6,7,8,
DELPHI FINL GROUP IN	CL A	24713110	15,316	830,563	SH	DEFINED	1,2,5
DELTA AIR LINES INC	COM NEW	24736170	78,466	6,846,922	SH	DEFINED	1,2,5,7,8,10
DELTA PETE CORP	COM NEW	24790720	5,111	1,073,735	SH	DEFINED	1,2,5,6
DELTEK INC	COM	24784L10	717	154,612	SH	DEFINED	1,2
DELTIC TIMBER CORP	COM	24785010	8,543	186,733	SH	DEFINED	1,2,6
DELUXE CORP	COM	24801910	24,800	1,657,734	SH	DEFINED	1,2,5,7,8
DEMANDTEC INC	COM NEW	24802R50	2,056	254,741	SH	DEFINED	1,2
DENBURY RES INC	COM NEW	24791620	65,373	5,986,574	SH	DEFINED	1,2,5,7,8,10
DENDREON CORP	COM	24823Q10	7,089	1,547,817	SH	DEFINED	1,2,5,6
DENNYS CORP	COM	24869P10	3,182	1,599,091	SH	DEFINED	1,2,5,6
DENTSPLY INTL INC NE	COM	24903010	147,909	5,237,567	SH	DEFINED	1,2,5,6,7,8,
DEPOMED INC	COM	24990810	1,737	1,052,930	SH	DEFINED	1,2
DESARROLLADORA HOMEX	SPONSORED	25030W10	1,233	54,027	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	9	13,900	SH	DEFINED	1
DEUTSCHE BANK AG	NAMEN AKT	D1819089	274	6,737	SH	DEFINED	1,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,658	108,357	SH	DEFINED	1,2
DEVELOPERS DIVERSIFI	COM	25159110	33,353	6,834,573	SH	DEFINED	1,2,3,5,6,7,
DEVON ENERGY CORP NE	COM	25179M10	1,146,664	17,450,375	SH	DEFINED	1,2,5,6,7,8,
DEVRY INC DEL	COM	25189310	63,305	1,102,688	SH	DEFINED	1,2,5,10
DEXCOM INC	COM	25213110	889	322,115	SH	DEFINED	1
DG FASTCHANNEL INC	COM	23326R10	3,122	250,150	SH	DEFINED	1,2,5,6
DHT MARITIME INC	COM	Y2065G10	2,912	525,562	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	1,074	18,920	SH	DEFINED	1
DIAMOND FOODS INC	COM	25260310	5,657	280,733	SH	DEFINED	1,2,6
DIAMOND HILL INVESTM	COM NEW	25264R20	1,965	30,235	SH	DEFINED	1,2
DIAMOND MGMT & TECHN	COM	25269L10	276	65,594	SH	DEFINED	1,2
DIAMOND OFFSHORE DRI	COM	25271C10	63,698	1,080,725	SH	DEFINED	1,2,5,7,8,10
DIAMONDROCK HOSPITAL	COM	25278430	17,957	3,541,881	SH	DEFINED	1,2,3
DIANA SHIPPING INC	COM	Y2066G10	251	19,705	SH	DEFINED	1,2,5
DICE HLDGS INC	COM	25301710	861	210,945	SH	DEFINED	1,2,6
DICKS SPORTING GOODS	COM	25339310	29,737	2,107,531	SH	DEFINED	1,2,5,6,10
DIEBOLD INC	COM	25365110	41,995	1,495,028	SH	DEFINED	1,2,5,8,10,1
DIGI INTL INC	COM	25379810	5,422	668,513	SH	DEFINED	1,2,5
DIGIMARC CORP NEW	COM	25381B10	737	73,593	SH	DEFINED	1
DIGITAL ANGEL CORP N	COM NEW	25383A20	5	10,008	SH	DEFINED	1,2
DIGITAL RIV INC	COM	25388B10	29,974	1,208,617	SH	DEFINED	1,2,5,6
DIGITAL RLTY TR INC	COM	25386810	73,327	2,232,167	SH	DEFINED	1,2,3,5,6,7,
DILLARDS INC	CL A	25406710	4,238	1,067,406	SH	DEFINED	1,2,5,8
DIME CMNTY BANCSHARE	COM	25392210	8,229	618,723	SH	DEFINED	1,2,5
DINEEQUITY INC	COM	25442310	3,323	287,435	SH	DEFINED	1,2
DIODES INC	COM	25454310	2,882	475,571	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	15,185	338,566	SH	DEFINED	1,2,5,6
DIRECTV GROUP INC	COM	25459L10	697,251	30,434,361	SH	DEFINED	1,2,5,6,7,8,
DISCOVER FINL SVCS	COM	25470910	209,959	22,031,406	SH	DEFINED	1,2,5,6,7,8,

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DISCOVERY COMMUNICAT	COM SER A	25470F10	29,183	2,060,967	SH	DEFINED	1,2,5,7,8,10
DISCOVERY COMMUNICAT	COM SER C	25470F30	47,344	3,535,747	SH	DEFINED	1,2,5,7,8,10
DISCOVERY LABORATORI	COM	25466810	1,437	1,282,816	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	
DISH NETWORK CORP	CL A	25470M10	46,731	4,213,762	SH	DEFINED	1,2,5,7,8,10
DISNEY WALT CO	COM DISNEY	25468710	1,674,076	73,780,326	SH	DEFINED	1,2,5,6,7,8,
DISTRIBUCION Y SERVI	SPONSORED	25475310	1,511	62,473	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	21	26,085	SH	DEFINED	1
DIVX INC	COM	25541310	1,943	371,452	SH	DEFINED	1,2,6
DIXIE GROUP INC	CL A	25551910	22	14,064	SH	DEFINED	1
DNP SELECT INCOME FD	COM	23325P10	81	13,100	SH	DEFINED	5
DOLAN MEDIA CO	COM	25659P40	2,330	353,582	SH	DEFINED	1,2,6
DOLBY LABORATORIES I	COM	25659T10	24,314	742,198	SH	DEFINED	1,2,5,7,8,10
DOLLAR FINL CORP	COM	25666410	5,699	553,339	SH	DEFINED	1,2,6
DOLLAR THRIFTY AUTOM	COM	25674310	399	365,809	SH	DEFINED	1,2
DOLLAR TREE INC	COM	25674610	108,023	2,591,089	SH	DEFINED	1,2,5,6,7,8,
DOMINION RES INC VA	COM	25746U10	880,649	24,571,668	SH	DEFINED	1,2,5,6,7,8,
DOMINOS PIZZA INC	COM	25754A20	4,338	921,034	SH	DEFINED	1,2,8
DOMTAR CORP	COM	25755910	8,657	5,183,616	SH	DEFINED	1,2,5,10
DONALDSON INC	COM	25765110	48,540	1,442,483	SH	DEFINED	1,2,5,10
DONEGAL GROUP INC	CL A	25770120	3,540	211,074	SH	DEFINED	1,2
DONNELLEY R R & SONS	COM	25786710	128,736	9,479,826	SH	DEFINED	1,2,5,6,7,8,
DORAL FINL CORP	COM NEW	25811P88	576	76,817	SH	DEFINED	1,2
DORCHESTER MINERALS	COM UNIT	25820R10	523	32,962	SH	DEFINED	1,2
DORMAN PRODUCTS INC	COM	25827810	1,730	131,069	SH	DEFINED	1,2
DOT HILL SYS CORP	COM	25848T10	59	73,205	SH	DEFINED	1,5
DOUBLE EAGLE PETE CO	COM PAR \$0	25857020	801	114,074	SH	DEFINED	1,2,5
DOUBLE-TAKE SOFTWARE	COM	25859810	2,005	223,563	SH	DEFINED	1,2
DOUGLAS EMMETT INC	COM	25960P10	39,393	3,016,284	SH	DEFINED	1,2,3,5,7,10
DOVER CORP	COM	26000310	259,267	7,875,654	SH	DEFINED	1,2,5,6,7,8,
DOVER DOWNS GAMING &	COM	26009510	1,748	549,756	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	201	154,720	SH	DEFINED	1
DOW CHEM CO	COM	26054310	563,651	37,352,635	SH	DEFINED	1,2,5,6,7,8,
DPL INC	COM	23329310	53,283	2,332,890	SH	DEFINED	1,2,5,7,8,10
DR PEPPER SNAPPLE GR	COM	26138E10	144,732	8,906,612	SH	DEFINED	1,2,5,6,7,8,
DR REDDYS LABS LTD	ADR	25613520	8,863	904,363	SH	DEFINED	1,2,4,5,6
DRDGOLD LIMITED	SPON ADR N	26152H30	91	16,328	SH	DEFINED	1
DREAMWORKS ANIMATION	CL A	26153C10	42,573	1,685,378	SH	DEFINED	1,2,5,6,7,8,
DRESS BARN INC	COM	26157010	18,194	1,693,998	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	19,477	1,129,117	SH	DEFINED	1,2,5,6,10
DREW INDS INC	COM NEW	26168L20	4,826	402,177	SH	DEFINED	1,2,6
DRI CORPORATION	COM	23330F10	18	16,137	SH	DEFINED	1
DRIL-QUIP INC	COM	26203710	11,474	559,450	SH	DEFINED	1,2,6
DRUGSTORE COM INC	COM	26224110	1,223	986,681	SH	DEFINED	1,2
DSP GROUP INC	COM	23332B10	4,439	553,433	SH	DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	38,537	1,014,672	SH	DEFINED	1,2,5,7,8,10
DSW INC	CL A	23334L10	2,744	220,199	SH	DEFINED	1,2,6
DTE ENERGY CO	COM	23333110	252,728	7,085,163	SH	DEFINED	1,2,5,6,7,8,
DTS INC	COM	23335C10	5,268	287,102	SH	DEFINED	1,2,6
DU PONT E I DE NEMOU	COM	26353410	1,320,389	52,189,280	SH	DEFINED	1,2,5,6,7,8,
DUCOMMUN INC DEL	COM	26414710	3,523	210,971	SH	DEFINED	1,2,5

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DUFF & PHELPS CORP N CL A 26433B10 2,861 149,642 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
DUKE ENERGY CORP NEW	COM	26441C10	817,426	54,458,787 SH	DEFINED	1,2,5,6,7,8,
DUKE REALTY CORP	COM NEW	26441150	66,409	6,059,186 SH	DEFINED	1,2,3,5,7,8,
DUN & BRADSTREET COR	COM	26483E10	153,720	1,991,195 SH	DEFINED	1,2,5,6,7,8,
DUNCAN ENERGY PARTNE	COM UNITS	26502610	187	13,780 SH	DEFINED	1,2
DUPONT FABROS TECHNO	COM	26613Q10	2,105	1,016,897 SH	DEFINED	1,2,3,6,8
DURECT CORP	COM	26660510	4,517	1,332,557 SH	DEFINED	1,2,5,6
DXP ENTERPRISES INC	COM NEW	23337740	1,531	104,788 SH	DEFINED	1,2,5
DYAX CORP	COM	26746E10	2,541	698,006 SH	DEFINED	1,2,5
DYCOM INDS INC	COM	26747510	8,892	1,081,707 SH	DEFINED	1,2,5,6
DYNAMEX INC	COM	26784F10	2,239	151,771 SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	4,012	207,760 SH	DEFINED	1,2,5,6
DYNAVAX TECHNOLOGIES	COM	26815810	31	36,351 SH	DEFINED	1,2
DYNCORP INTL INC	CL A	26817C10	6,394	421,468 SH	DEFINED	1,2,6
DYNEGY INC DEL	CL A	26817G10	38,989	19,494,479 SH	DEFINED	1,2,5,6,7,8,
E M C CORP MASS	NOTE 1.75	268648AM	701	750,000 SH	DEFINED	1
E M C CORP MASS	COM	26864810	752,848	71,905,283 SH	DEFINED	1,2,5,6,7,8,
E TRADE FINANCIAL CO	COM	26924610	23,986	20,857,487 SH	DEFINED	1,2,5,6,10,1
EAGLE BANCORP INC MD	COM	26894810	61	10,678 SH	DEFINED	1
EAGLE BULK SHIPPING	COM	Y2187A10	4,343	636,858 SH	DEFINED	1,2,5
EAGLE MATERIALS INC	COM	26969P10	9,586	520,669 SH	DEFINED	1,2,5,6,7,10
EAGLE ROCK ENERGY PA	UNIT	26985R10	149	31,626 SH	DEFINED	1,2
EARTHLINK INC	COM	27032110	20,138	2,978,967 SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	36,551	2,288,726 SH	DEFINED	1,2,5
EASTERN INS HLDGS IN	COM	27653410	87	10,884 SH	DEFINED	1,2
EASTGROUP PPTY INC	COM	27727610	28,837	810,472 SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	94,827	2,990,449 SH	DEFINED	1,2,5,6,7,8,
EASTMAN KODAK CO	NOTE 3.37	277461BE	121	150,000 SH	DEFINED	1
EASTMAN KODAK CO	COM	27746110	69,547	10,569,460 SH	DEFINED	1,2,5,6,7,8,
EATON CORP	COM	27805810	290,554	5,844,979 SH	DEFINED	1,2,5,6,7,8,
EATON VANCE CORP	COM NON VT	27826510	55,952	2,663,106 SH	DEFINED	1,2,5,10
EBAY INC	COM	27864210	579,611	41,519,434 SH	DEFINED	1,2,5,6,7,8,
EBIX INC	COM NEW	27871520	2,274	95,126 SH	DEFINED	1,2
ECHELON CORP	COM	27874N10	3,814	467,939 SH	DEFINED	1,2,6
ECHOSTAR CORP	CL A	27876810	8,222	552,897 SH	DEFINED	1,2,5,6,8,10
ECLIPSYS CORP	COM	27885610	15,014	1,058,078 SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	246,330	7,007,952 SH	DEFINED	1,2,5,6,7,8,
ECOPETROL S A	SPONSORED	27915810	1,460	79,454 SH	DEFINED	1,5,7
EDGE PETE CORP DEL	COM	27986210	5	32,926 SH	DEFINED	1
EDGEWATER TECHNOLOGY	COM	28035810	44	17,022 SH	DEFINED	1
EDISON INTL	COM	28102010	1,199,596	37,347,322 SH	DEFINED	1,2,5,6,7,8,
EDUCATION RLTY TR IN	COM	28140H10	6,135	1,175,203 SH	DEFINED	1,2,3,5
EDWARDS LIFESCIENCES	COM	28176E10	108,148	1,968,110 SH	DEFINED	1,2,5,10
EF JOHNSON TECHNOLOG	COM	26843B10	43	31,750 SH	DEFINED	1
EHEALTH INC	COM	28238P10	4,809	362,141 SH	DEFINED	1,2,6
EINSTEIN NOAH REST G	COM	28257U10	490	85,132 SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	238,592	30,471,478 SH	DEFINED	1,2,5,6,7,8,
EL PASO ELEC CO	COM NEW	28367785	20,562	1,136,672 SH	DEFINED	1,2,5
EL PASO PIPELINE PAR	COM UNIT L	28370210	328	21,037 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
ELAN PLC	ADR	28413120	409	68,152	SH	DEFINED 1,5
ELECTRO OPTICAL SCIE	COM	28519210	37	10,900	SH	DEFINED 1
ELECTRO RENT CORP	COM	28521810	3,809	341,337	SH	DEFINED 1,2,5
ELECTRO SCIENTIFIC I	COM	28522910	3,176	467,740	SH	DEFINED 1,2,5
ELECTROGLAS INC	COM	28532410	2	11,721	SH	DEFINED 1
ELECTRONIC ARTS INC	COM	28551210	178,655	11,138,084	SH	DEFINED 1,2,5,6,7,8,
ELECTRONICS FOR IMAG	COM	28608210	9,187	961,033	SH	DEFINED 1,2,5
ELIXIR GAMING TECHNO	COM	28661G10	102	785,545	SH	DEFINED 1
ELIZABETH ARDEN INC	COM	28660G10	5,033	399,140	SH	DEFINED 1,2
ELLIS PERRY INTL INC	COM	28885310	1,974	311,336	SH	DEFINED 1
EMAGEON INC	COM	29076V10	45	24,126	SH	DEFINED 1
EMBARQ CORP	COM	29078E10	183,010	5,089,278	SH	DEFINED 1,2,5,6,7,8,
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	113	10,809	SH	DEFINED 1,2
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	1,134	83,998	SH	DEFINED 1,2,5
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	244	15,080	SH	DEFINED 1,2
EMC INS GROUP INC	COM	26866410	2,414	94,101	SH	DEFINED 1,2
EMCOR GROUP INC	COM	29084Q10	68,338	3,046,722	SH	DEFINED 1,2,5,6,8
EMCORE CORP	COM	29084610	1,371	1,054,422	SH	DEFINED 1,2,5,6
EMERGENCY MEDICAL SV	CL A	29100P10	5,883	160,689	SH	DEFINED 1,2,5,6
EMERGENT BIOSOLUTION	COM	29089Q10	11,908	456,086	SH	DEFINED 1,2,6
EMERITUS CORP	COM	29100510	2,999	299,040	SH	DEFINED 1,2,6
EMERSON ELEC CO	COM	29101110	1,010,478	27,601,141	SH	DEFINED 1,2,5,6,7,8,
EMERSON RADIO CORP	COM NEW	29108720	7	10,566	SH	DEFINED 1
EMISPHERE TECHNOLOGI	COM	29134510	17	20,983	SH	DEFINED 1,2
EMMIS COMMUNICATIONS	CL A	29152510	16	45,082	SH	DEFINED 1
EMPIRE DIST ELEC CO	COM	29164110	11,190	635,790	SH	DEFINED 1,2
EMPIRE RESORTS INC	COM	29205210	62	57,146	SH	DEFINED 1,5
EMPLOYERS HOLDINGS I	COM	29221810	15,085	914,236	SH	DEFINED 1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	8,691	259,524	SH	DEFINED 1,2,5,7
EMS TECHNOLOGIES INC	COM	26873N10	6,882	266,007	SH	DEFINED 1,2,6
EMULEX CORP	COM NEW	29247520	14,301	2,048,814	SH	DEFINED 1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	404	16,515	SH	DEFINED 1,2
ENBRIDGE ENERGY PART	COM	29250R10	1,796	70,446	SH	DEFINED 1,2
ENCANA CORP	COM	29250510	2,401	51,663	SH	DEFINED 1,2,5
ENCORE ACQUISITION C	COM	29255W10	32,980	1,292,332	SH	DEFINED 1,2,5,10
ENCORE BANCSHARES IN	COM	29255V20	735	66,820	SH	DEFINED 1
ENCORE CAP GROUP INC	COM	29255410	2,828	392,836	SH	DEFINED 1,2,5
ENCORE ENERGY PARTNE	COM UNIT	29257A10	273	21,053	SH	DEFINED 1,2
ENCORE WIRE CORP	COM	29256210	6,210	327,551	SH	DEFINED 1,2,5,6
ENDEAVOUR INTL CORP	COM	29259G10	854	1,707,572	SH	DEFINED 1
ENDO PHARMACEUTICALS	COM	29264F20	59,869	2,313,326	SH	DEFINED 1,2,5,7,10
ENDOLOGIX INC	COM	29266S10	38	31,475	SH	DEFINED 1
ENDURANCE SPECIALTY	SHS	G3039710	15,735	515,399	SH	DEFINED 1,2,5,7,8,10
ENDWAVE CORP	COM NEW	29264A20	40	16,728	SH	DEFINED 1
ENER1 INC	COM NEW	29267A20	4,405	616,112	SH	DEFINED 1,2,6
ENERGEN CORP	COM	29265N10	56,586	1,929,290	SH	DEFINED 1,2,5,7,8,10
ENERGIZER HLDGS INC	COM	29266R10	81,771	1,510,369	SH	DEFINED 1,2,5,7,8,10
ENERGY CONVERSION DE	COM	29265910	21,704	860,915	SH	DEFINED 1,2,5,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ENERGY PARTNERS LTD	COM	29270U10	846	626,324	SH	DEFINED 1,2,5
ENERGY RECOVERY INC	COM	29270J10	1,279	168,738	SH	DEFINED 1,2,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	3,363	207,469	SH	DEFINED 1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	3,090	90,845	SH	DEFINED 1,2
ENERGY XXI (BERMUDA)	COM SHS	G1008210	1,131	1,431,814	SH	DEFINED 1
ENERGYSOLUTIONS INC	DEPOSITARY	29275620	3,191	564,862	SH	DEFINED 1,2
ENERNOC INC	COM	29276410	961	129,171	SH	DEFINED 1,2,6
ENERSIS S A	SPONSORED	29274F10	14,320	1,124,014	SH	DEFINED 1,2,5,7
ENERSYS	COM	29275Y10	7,551	686,461	SH	DEFINED 1,2
ENGLOBAL CORP	COM	29330610	1,244	382,814	SH	DEFINED 1,2,5
ENI S P A	SPONSORED	26874R10	3,190	66,717	SH	DEFINED 1,2
ENNIS INC	COM	29338910	5,351	441,833	SH	DEFINED 1,2
ENPRO INDS INC	COM	29355X10	17,168	797,041	SH	DEFINED 1,2,5
ENSCO INTL INC	COM	26874Q10	225,330	7,936,965	SH	DEFINED 1,2,5,6,7,8,
ENSIGN GROUP INC	COM	29358P10	1,966	117,452	SH	DEFINED 1,2,6
ENSTAR GROUP LIMITED	SHS	G3075P10	4,932	83,387	SH	DEFINED 1,2,6
ENTEGRIS INC	COM	29362U10	4,879	2,227,731	SH	DEFINED 1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	620	503,668	SH	DEFINED 1,2
ENERGY CORP NEW	COM	29364G10	621,164	7,472,203	SH	DEFINED 1,2,5,6,7,8,
ENTERPRISE FINL SVCS	COM	29371210	2,343	153,719	SH	DEFINED 1,2
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	678	38,881	SH	DEFINED 1,2,8
ENTERPRISE PRODS PAR	COM	29379210	6,358	306,714	SH	DEFINED 1,2,8
ENTERTAINMENT PTYS	COM SH BEN	29380T10	24,661	827,547	SH	DEFINED 1,2,3,5
ENTORIAN TECHNOLOGIE	COM	29383P10	4	13,199	SH	DEFINED 1
ENTRAVISION COMMUNIC	CL A	29382R10	1,641	1,051,634	SH	DEFINED 1,2,6
ENTREMED INC	COM	29382F10	4	22,990	SH	DEFINED 1
ENTROPIC COMMUNICATI	COM	29384R10	87	174,739	SH	DEFINED 1
ENTRUST INC	COM	29384810	1,225	775,468	SH	DEFINED 1,5
ENVIRONMENTAL TECTON	COM	29409210	11	13,800	SH	DEFINED 1
ENZO BIOCHEM INC	COM	29410010	2,809	574,528	SH	DEFINED 1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	8,379	1,437,215	SH	DEFINED 1,2,5
EOG RES INC	COM	26875P10	644,982	9,687,321	SH	DEFINED 1,2,5,6,7,8,
EPICOR SOFTWARE CORP	COM	29426L10	5,013	1,044,438	SH	DEFINED 1,2,5,6
EPIQ SYS INC	COM	26882D10	10,270	614,628	SH	DEFINED 1,2,6
EPIX PHARMACEUTICALS	COM NEW	26881Q30	32	31,284	SH	DEFINED 1,5
EPOCH HOLDING CORP	COM	29428R10	1,182	155,761	SH	DEFINED 1,2
EQUIFAX INC	COM	29442910	129,580	4,886,116	SH	DEFINED 1,2,5,6,7,8,
EQUINIX INC	COM NEW	29444U50	23,268	437,454	SH	DEFINED 1,2,5,6,8,10
EQUITABLE RES INC	COM	29454910	186,440	5,557,070	SH	DEFINED 1,2,5,6,7,8,
EQUITY LIFESTYLE PPT	COM	29472R10	26,270	684,820	SH	DEFINED 1,2,3,5,6
EQUITY ONE	COM	29475210	24,386	1,377,755	SH	DEFINED 1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	451,667	15,146,439	SH	DEFINED 1,2,3,5,6,7,
ERESEARCHTECHNOLOGY	COM	29481V10	6,813	1,027,675	SH	DEFINED 1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	4,098	524,693	SH	DEFINED 1,2
ERIE INDTY CO	CL A	29530P10	12,900	342,824	SH	DEFINED 1,2,5,10,12
ESCO TECHNOLOGIES IN	COM	29631510	18,508	451,977	SH	DEFINED 1,2,5,6
ESSA BANCORP INC	COM	29667D10	3,723	263,495	SH	DEFINED 1,2
ESSEX PTY TR INC	COM	29717810	72,991	951,024	SH	DEFINED 1,2,3,5,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
ESTERLINE TECHNOLOGI	COM	29742510	20,437	539,368	SH	DEFINED	1,2,6
ETHAN ALLEN INTERIOR	COM	29760210	7,826	544,625	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	17	10,800	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	10,993	946,818	SH	DEFINED	1,2,5,6,8
EV3 INC	COM	26928A20	8,601	1,410,034	SH	DEFINED	1,2,6,8
EVANS & SUTHERLAND C	COM	29909610	10	16,128	SH	DEFINED	1
EVERCORE PARTNERS IN	CLASS A	29977A10	2,163	173,202	SH	DEFINED	1,2
EVEREST RE GROUP LTD	COM	G3223R10	93,842	1,232,495	SH	DEFINED	1,2,5,7,8,10
EVERGREEN ENERGY INC	COM	30024B10	443	1,581,371	SH	DEFINED	1,2,5
EVERGREEN SOLAR INC	COM	30033R10	7,931	2,486,283	SH	DEFINED	1,2,5,6,8
EVOLVING SYS INC	COM	30049R10	22	26,876	SH	DEFINED	1
EVOTEC AG	SPONSORED	30050E10	23	11,062	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	12	20,617	SH	DEFINED	1
EXACTECH INC	COM	30064E10	1,515	89,965	SH	DEFINED	1,2
EXAR CORP	COM	30064510	5,437	815,143	SH	DEFINED	1,2,5,8
EXCEL MARITIME CARRI	COM	V3267N10	254	36,111	SH	DEFINED	1,2,5
EXCO RESOURCES INC	COM	26927940	25,158	2,776,871	SH	DEFINED	1,2,5,6
EXELIXIS INC	COM	30161Q10	8,264	1,646,261	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,454,352	26,152,710	SH	DEFINED	1,2,5,6,7,8,
EXIDE TECHNOLOGIES	COM NEW	30205120	6,678	1,262,369	SH	DEFINED	1,2,8
EXLSERVICE HOLDINGS	COM	30208110	2,126	248,126	SH	DEFINED	1,2,6
EXPEDIA INC DEL	COM	30212P10	67,305	8,168,049	SH	DEFINED	1,2,5,6,7,8,
EXPEDITORS INTL WASH	COM	30213010	250,834	7,539,340	SH	DEFINED	1,2,5,6,7,8,
EXPONENT INC	COM	30214U10	7,519	249,956	SH	DEFINED	1,2,6
EXPRESS SCRIPTS INC	COM	30218210	543,961	9,893,800	SH	DEFINED	1,2,5,6,7,8,
EXTERRAN HLDGS INC	COM	30225X10	34,197	1,605,486	SH	DEFINED	1,2,5,8,10
EXTERRAN PARTNERS LP	COM UNITS	30225N10	124	11,037	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	28,689	2,779,959	SH	DEFINED	1,2,3
EXTREME NETWORKS INC	COM	30226D10	3,820	1,632,608	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	16,100,216	201,681,273	SH	DEFINED	1,2,5,6,7,8,
EZCORP INC	CL A NON V	30230110	13,650	897,452	SH	DEFINED	1,2,5,6
F M C CORP	COM NEW	30249130	90,236	2,017,358	SH	DEFINED	1,2,5,7,10
F5 NETWORKS INC	COM	31561610	39,192	1,714,416	SH	DEFINED	1,2,5,6,10
FACET BIOTECH CORP	SHS	30303Q10	4,500	469,251	SH	DEFINED	1,2,5,6
FACTSET RESH SYS INC	COM	30307510	35,066	792,633	SH	DEFINED	1,2,5,6,10
FAIR ISAAC CORP	COM	30325010	23,761	1,409,283	SH	DEFINED	1,2,5,6
FAIRCHILD SEMICONDOC	COM	30372610	11,765	2,405,992	SH	DEFINED	1,2,5,10
FAIRPOINT COMMUNICAT	COM	30556010	5,289	1,612,522	SH	DEFINED	1,2,5,13
FALCONSTOR SOFTWARE	COM	30613710	1,593	573,101	SH	DEFINED	1,2,5,6
FAMILY DLR STORES IN	COM	30700010	169,964	6,519,534	SH	DEFINED	1,2,5,6,7,8,
FAMOUS DAVES AMER IN	COM	30706810	41	14,000	SH	DEFINED	1,5
FARMER BROS CO	COM	30767510	2,632	105,553	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	2,277	93,225	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	4,664	276,634	SH	DEFINED	1,2,6
FASTENAL CO	COM	31190010	158,506	4,548,247	SH	DEFINED	1,2,5,6,7,8,
FBL FINL GROUP INC	CL A	30239F10	3,248	210,204	SH	DEFINED	1,2
FBR CAPITAL MARKETS	COM	30247C30	2,107	433,465	SH	DEFINED	1,2,6
FCSTONE GROUP INC	COM	31308T10	1,440	325,145	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
FEDERAL AGRIC MTG CO	CL C	31314830	599	171,011	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	4,481	6,138,774	SH	DEFINED	1,2,5,6,10
FEDERAL MOGUL CORP	COM	31354940	951	224,707	SH	DEFINED	1,2,7,8,10
FEDERAL NATL MTG ASS	COM	31358610	7,649	10,064,079	SH	DEFINED	1,2,5,10
FEDERAL REALTY INVT	SH BEN INT	31374720	134,253	2,162,579	SH	DEFINED	1,2,3,5,7,8,
FEDERAL SIGNAL CORP	COM	31385510	10,231	1,246,196	SH	DEFINED	1,2,5
FEDERATED INVS INC P	CL B	31421110	70,490	4,156,258	SH	DEFINED	1,2,5,6,7,8,
FEDEX CORP	COM	31428X10	701,263	10,931,611	SH	DEFINED	1,2,5,6,7,8,
FEI CO	COM	30241L10	12,531	664,424	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	5,443	2,958,126	SH	DEFINED	1,2,3,5
FERRELLGAS PARTNERS	UNIT LTD P	31529310	745	50,842	SH	DEFINED	1,2
FERRO CORP	COM	31540510	7,988	1,133,035	SH	DEFINED	1,2,5
FGX INTERNATIONAL HL	ORD SHS	G3396L10	2,727	198,502	SH	DEFINED	1,2
FIBERTOWER CORP	COM	31567R10	276	1,727,708	SH	DEFINED	1,2,5,6
FIDELITY NATIONAL FI	CL A	31620R10	87,565	4,933,244	SH	DEFINED	1,2,5,7,8,10
FIDELITY NATL INFORM	COM	31620M10	106,191	6,526,823	SH	DEFINED	1,2,5,6,7,8,
FIFTH STREET FINANCE	COM	31678A10	854	113,129	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	214,134	25,924,169	SH	DEFINED	1,2,5,6,7,8,
FINANCIAL FED CORP	COM	31749210	11,289	485,126	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	2,152	149,998	SH	DEFINED	1,2
FINISAR	COM	31787A10	2,162	5,690,382	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	5,140	917,793	SH	DEFINED	1,2,5
FIRST ACCEPTANCE COR	COM	31845710	821	283,110	SH	DEFINED	1
FIRST ADVANTAGE CORP	CL A	31845F10	2,320	163,969	SH	DEFINED	1,2
FIRST AMERN CORP CAL	COM	31852230	61,505	2,128,953	SH	DEFINED	1,2,5,7,8,10
FIRST BANCORP INC ME	COM	31866P10	3,267	164,272	SH	DEFINED	1,2
FIRST BANCORP N C	COM	31891010	4,640	252,850	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	21,482	1,928,348	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	7,951	435,915	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	6,622	347,434	SH	DEFINED	1,2,6
FIRST CMNTY BANCSTAR	COM	31983A10	5,766	165,353	SH	DEFINED	1,2
FIRST COMWLTH FINL C	COM	31982910	37,399	3,020,918	SH	DEFINED	1,2,5
FIRST CTZNS BANCSTAR	CL A	31946M10	10,417	68,172	SH	DEFINED	1,2,5,6,7,10
FIRST FINANCIAL NORT	COM	32022K10	5,961	638,216	SH	DEFINED	1,2
FIRST FINL BANCORP O	COM	32020910	9,846	794,706	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	20,014	362,513	SH	DEFINED	1,2,5,6
FIRST FINL CORP IND	COM	32021810	8,281	202,023	SH	DEFINED	1,2,6
FIRST FINL HLDGS INC	COM	32023910	4,217	208,327	SH	DEFINED	1,2
FIRST HORIZON NATL C	COM	32051710	102,520	9,699,133	SH	DEFINED	1,2,5,6,8,10
FIRST INDUSTRIAL REA	COM	32054K10	12,031	1,593,473	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	1,363	1,056,956	SH	DEFINED	1,2,5
FIRST MERCHANTS CORP	COM	32081710	8,562	385,494	SH	DEFINED	1,2
FIRST MERCURY FINANC	COM	32084110	2,910	204,075	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	39,321	1,968,990	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	79,304	4,904,375	SH	DEFINED	1,2,5
FIRST PL FINL CORP	COM	33610T10	1,605	419,126	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	9,423	1,013,265	SH	DEFINED	1,2,3
FIRST SEC GROUP INC	COM	33631210	78	16,800	SH	DEFINED	1

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
FIRST SOLAR INC	COM	33643310	88,066	638,348 SH	DEFINED	1,2,5,7,8,10
FIRST SOUTH BANCORP	COM	33646W10	1,665	132,590 SH	DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	19	11,662 SH	DEFINED	1
FIRSTENERGY CORP	COM	33793210	1,062,970	21,880,822 SH	DEFINED	1,2,5,6,7,8,
FIRSTFED FINL CORP	COM	33790710	602	344,262 SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	58,815	2,856,475 SH	DEFINED	1,2,5
FISERV INC	COM	33773810	207,768	5,712,608 SH	DEFINED	1,2,5,6,7,8,
FISHER COMMUNICATION	COM	33775620	2,342	113,487 SH	DEFINED	1,2,6
FIVE STAR QUALITY CA	COM	33832D10	610	398,738 SH	DEFINED	1,2,5
FLAGSTAR BANCORP INC	COM	33793010	659	928,355 SH	DEFINED	1,2,5
FLAGSTONE REINSURANC	SHS	G3529T10	5,524	565,435 SH	DEFINED	1,2
FLANDERS CORP	COM	33849410	833	177,508 SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	104	1,042,276 SH	DEFINED	1,2
FLEXSTEEL INDS INC	COM	33938210	126	18,861 SH	DEFINED	1
FLEXTRONICS INTL LTD	ORD	Y2573F10	19,564	7,642,341 SH	DEFINED	1,2,5,7,8,10
FLIR SYS INC	COM	30244510	160,896	5,244,342 SH	DEFINED	1,2,5,6,7,8,
FLORIDA PUB UTILS CO	COM	34113510	258	24,412 SH	DEFINED	1,2
FLOTEK INDS INC DEL	COM	34338910	796	315,763 SH	DEFINED	1,2,5,6
FLOW INTL CORP	COM	34346810	1,367	564,931 SH	DEFINED	1,2
FLOWERS FOODS INC	COM	34349810	47,854	1,964,459 SH	DEFINED	1,2,5,6
FLOWERVE CORP	COM	34354P10	115,713	2,246,848 SH	DEFINED	1,2,5,6,7,8,
FLUOR CORP NEW	COM	34341210	327,316	7,294,772 SH	DEFINED	1,2,5,6,7,8,
FLUSHING FINL CORP	COM	34387310	4,671	390,536 SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	75,002	3,147,394 SH	DEFINED	1,2,5,7,8,10
FNB CORP PA	COM	30252010	36,844	2,791,241 SH	DEFINED	1,2,5
FOCUS MEDIA HLDG LTD	SPONSORED	34415V10	382	42,028 SH	DEFINED	1,2
FOMENTO ECONOMICO ME	SPON ADR U	34441910	16,401	544,335 SH	DEFINED	1,2,7
FOOT LOCKER INC	COM	34484910	29,158	3,972,508 SH	DEFINED	1,2,5,8,10,1
FORCE PROTECTION INC	COM NEW	34520320	7,481	1,250,921 SH	DEFINED	1,2,5,6
FORD MTR CO CAP TR I	PFD TR CV6	34539520	90	10,000 SH	DEFINED	1
FORD MTR CO DEL	NOTE 4.25	345370CF	258	1,000,000 SH	DEFINED	1
FORD MTR CO DEL	COM PAR \$0	34537086	179,944	78,578,144 SH	DEFINED	1,2,5,6,7,8,
FOREST CITY ENTERPRI	CL A	34555010	7,435	1,109,691 SH	DEFINED	1,2,3,5,7,8,
FOREST LABS INC	COM	34583810	331,806	13,027,343 SH	DEFINED	1,2,5,6,7,8,
FOREST OIL CORP	COM PAR \$0	34609170	40,716	2,469,159 SH	DEFINED	1,2,5,7,8,10
FORESTAR GROUP INC	COM	34623310	6,537	686,686 SH	DEFINED	1,2,5,6
FORGENT NETWORKS INC	COM	34629U10	2	12,271 SH	DEFINED	1
FORMFACTOR INC	COM	34637510	11,839	810,898 SH	DEFINED	1,2,6
FORRESTER RESH INC	COM	34656310	12,380	438,843 SH	DEFINED	1,2,6
FORTRESS INVESTMENT	CL A	34958B10	54	54,384 SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	212,272	5,142,236 SH	DEFINED	1,2,5,6,7,8,
FORWARD AIR CORP	COM	34985310	13,122	540,676 SH	DEFINED	1,2,6
FORWARD INDS INC N Y	COM NEW	34986230	28	12,523 SH	DEFINED	1
FOSSIL INC	COM	34988210	17,569	1,052,054 SH	DEFINED	1,2,5,6,8
FOSTER L B CO	COM	35006010	5,625	179,819 SH	DEFINED	1,2,5,6
FOSTER WHEELER LTD	SHS NEW	G3653513	69,686	2,980,599 SH	DEFINED	1,2,5,6,7,8,
FOUNDATION COAL HLDG	COM	35039W10	15,936	1,136,666 SH	DEFINED	1,2,5,6,10
FOUNDRY NETWORKS INC	COM	35063R10	2,751	165,100 SH	DEFINED	1,7

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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FOUNTAIN POWERBOAT I	COM NEW	35075530	4	13,400	SH	DEFINED	1
FOX CHASE BANCORP	COM	35137P10	1,983	180,253	SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	8,426	192,455	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	817,059	16,234,033	SH	DEFINED	1,2,5,6,7,8,
FRANCE TELECOM	SPONSORED	35177Q10	1,631	58,096	SH	DEFINED	1,2
FRANKLIN ELEC INC	COM	35351410	9,888	351,778	SH	DEFINED	1,2
FRANKLIN RES INC	COM	35461310	403,705	6,329,646	SH	DEFINED	1,2,5,6,7,8,
FRANKLIN STREET PPTY	COM	35471R10	16,291	1,104,450	SH	DEFINED	1,2,3
FREDS INC	CL A	35610810	8,598	799,089	SH	DEFINED	1,2,5
FREEPORT-MCMORAN COP	PFD CONV	35671D78	308	6,500	SH	DEFINED	1
FREEPORT-MCMORAN COP	COM	35671D85	369,841	15,132,612	SH	DEFINED	1,2,5,6,7,8,
FREIGHTCAR AMER INC	COM	35702310	3,521	192,733	SH	DEFINED	1,2,6
FRESENIUS KABI PHARM	RIGHT 06/3	35802M11	69	196,512	SH	DEFINED	1,2
FRESENIUS MED CARE A	SPONSORED	35802910	829	17,577	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	20,014	892,668	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	563	3,311,706	SH	DEFINED	1,2
FRIEDMAN INDS INC	COM	35843510	76	11,440	SH	DEFINED	1
FRONTIER COMMUNICATI	COM	35906A10	87,090	9,964,516	SH	DEFINED	1,2,5,6,8,10
FRONTIER FINL CORP W	COM	35907K10	11,089	2,543,288	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	36,067	2,855,643	SH	DEFINED	1,2,5,10
FRONTLINE LTD	SHS	G3682E12	18,541	626,160	SH	DEFINED	1,2,5,7,8,10
FROZEN FOOD EXPRESS	COM	35936010	58	10,241	SH	DEFINED	1,5
FSI INTL INC	COM	30263310	15	49,179	SH	DEFINED	1
FTI CONSULTING INC	COM	30294110	48,095	1,076,428	SH	DEFINED	1,2,5,7,8,10
FUEL SYS SOLUTIONS I	COM	35952W10	7,434	226,925	SH	DEFINED	1,2,5,6
FUEL TECH INC	COM	35952310	2,859	269,960	SH	DEFINED	1,2,5,6
FUELCELL ENERGY INC	COM	35952H10	5,820	1,499,950	SH	DEFINED	1,2,5,6
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N10	484	21,777	SH	DEFINED	1
FULLER H B CO	COM	35969410	20,236	1,256,108	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	59,298	6,164,055	SH	DEFINED	1,2,5,8,10,1
FUQI INTERNATIONAL I	COM NEW	36102A20	622	99,291	SH	DEFINED	1
FURMANITE CORPORATIO	COM	36108610	2,939	545,270	SH	DEFINED	1,2,5,6
FURNITURE BRANDS INT	COM	36092110	2,432	1,100,495	SH	DEFINED	1,2,5
FUSHI COPPERWELD INC	COM	36113E10	972	184,531	SH	DEFINED	1,6
FX ENERGY INC	COM	30269510	1,563	560,365	SH	DEFINED	1,2,5
FX REAL ESTATE & ENT	COM	30270910	18	123,051	SH	DEFINED	1,2
G & K SVCS INC	CL A	36126810	7,800	385,751	SH	DEFINED	1,2,5
GAIAM INC	CL A	36268Q10	1,405	304,027	SH	DEFINED	1,2,6
GALLAGHER ARTHUR J &	COM	36357610	45,492	1,755,788	SH	DEFINED	1,2,5,8,10,1
GAMCO INVESTORS INC	COM	36143810	3,447	126,187	SH	DEFINED	1,2,6
GAMESTOP CORP NEW	CL A	36467W10	128,199	5,918,675	SH	DEFINED	1,2,5,6,7,8,
GANNETT INC	COM	36473010	78,587	9,823,345	SH	DEFINED	1,2,5,6,7,8,
GAP INC DEL	COM	36476010	307,520	22,966,406	SH	DEFINED	1,2,5,6,7,8,
GARDNER DENVER INC	COM	36555810	25,130	1,076,711	SH	DEFINED	1,2,5,6,7,10
GARMIN LTD	ORD	G3726010	28,238	1,473,048	SH	DEFINED	1,2,5,7,8,10
GARTNER INC	COM	36665110	38,920	2,182,864	SH	DEFINED	1,2,5,6,7,8
GASCO ENERGY INC	COM	36722010	522	1,338,684	SH	DEFINED	1,2,5
GASTAR EXPL LTD	COM	36729910	41	121,688	SH	DEFINED	1,2

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GATEWAY FINL HLDGS I	COM	36814010	43	10,800	SH	DEFINED	1

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GATX CORP	COM	36144810	31,106	1,004,384	SH	DEFINED	1,2,5,10
GAYLORD ENTMT CO NEW	COM	36790510	10,797	996,001	SH	DEFINED	1,2,6,8
GENAERA CORP	COM NEW	36867G20	4	10,523	SH	DEFINED	1
GENCO SHIPPING & TRA	SHS	Y2685T10	5,144	347,598	SH	DEFINED	1,2,6
GENCORP INC	COM	36868210	3,449	937,263	SH	DEFINED	1,2,6
GENELABS TECHNOLOGIE	COM NEW	36870620	21	16,560	SH	DEFINED	1
GENENTECH INC	COM NEW	36871040	599,431	7,229,900	SH	DEFINED	1,2,5,7,8,10
GENERAL CABLE CORP D	COM	36930010	13,599	768,733	SH	DEFINED	1,2,5,6,10
GENERAL COMMUNICATIO	CL A	36938510	9,991	1,234,940	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	860,194	14,936,523	SH	DEFINED	1,2,5,6,7,8,
GENERAL ELECTRIC CO	COM	36960410	6,199,089	382,659,825	SH	DEFINED	1,2,5,6,7,8,
GENERAL GROWTH PTYS	COM	37002110	3,017	2,338,402	SH	DEFINED	1,2,3,5,10
GENERAL MARITIME COR	SHS	Y2692M10	411	27,300	SH	DEFINED	1
GENERAL MLS INC	COM	37033410	1,281,806	21,099,689	SH	DEFINED	1,2,5,6,7,8,
GENERAL MOLY INC	COM	37037310	1,072	908,596	SH	DEFINED	1,2,6
GENERAL MTRS CORP	COM	37044210	331,250	103,515,638	SH	DEFINED	1,2,5,6,7,8,
GENERAL STEEL HOLDIN	COM	37085310	483	122,682	SH	DEFINED	1
GENESCO INC	COM	37153210	9,252	546,810	SH	DEFINED	1,2
GENESE & WYO INC	CL A	37155910	16,776	550,040	SH	DEFINED	1,2,6
GENESIS ENERGY L P	UNIT LTD P	37192710	224	25,832	SH	DEFINED	1,2
GENOMIC HEALTH INC	COM	37244C10	4,757	244,187	SH	DEFINED	1,2,5,6
GENOPTIX INC	COM	37243V10	6,145	180,297	SH	DEFINED	1,2,6
GENPACT LIMITED	SHS	G3922B10	3,638	442,520	SH	DEFINED	1,2,6,10
GEN-PROBE INC NEW	COM	36866T10	43,367	1,012,306	SH	DEFINED	1,2,5,6,10
GENTEK INC	COM NEW	37245X20	2,091	138,961	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	22,906	2,594,080	SH	DEFINED	1,2,5,6,10,1
GENTIVA HEALTH SERVI	COM	37247A10	14,311	489,092	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	224,705	5,935,147	SH	DEFINED	1,2,5,6,7,8,
GENVEC INC	COM	37246C10	37	85,955	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	57,389	20,278,623	SH	DEFINED	1,2,5,6,7,8,
GENZYME CORP	COM	37291710	661,041	9,959,939	SH	DEFINED	1,2,5,6,7,8,
GEO GROUP INC	COM	36159R10	18,089	1,003,250	SH	DEFINED	1,2,5,6
GEOEYE INC	COM	37250W10	6,157	320,176	SH	DEFINED	1,2,6
GEOGLOBAL RESOURCES	COM	37249T10	726	453,739	SH	DEFINED	1,5,6
GEOKINETICS INC	COM PAR \$0	37291030	189	76,695	SH	DEFINED	1
GEOMET INC DEL	COM	37250U20	485	281,947	SH	DEFINED	1,2,5
GEORESOURCES INC	COM	37247610	862	99,168	SH	DEFINED	1,2
GEORGIA GULF CORP	COM PAR \$0	37320020	108	101,305	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	1,937	379,066	SH	DEFINED	1,2
GERDAU AMERISTEEL CO	COM	37373P10	102	16,761	SH	DEFINED	5
GERDAU S A	SPONSORED	37373710	4,896	741,883	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	129	11,366	SH	DEFINED	1
GERON CORP	COM	37416310	5,740	1,229,218	SH	DEFINED	1,2,6
GETTY RLTY CORP NEW	COM	37429710	8,555	406,242	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	638	422,626	SH	DEFINED	1
GFI GROUP INC	COM	36165220	4,861	1,373,226	SH	DEFINED	1,2
GIBALTAR INDS INC	COM	37468910	7,755	649,482	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	1,283	200,782	SH	DEFINED	1,2
GILEAD SCIENCES INC	NOTE 0.62	375558AH	476	350,000	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	1,714,523	33,526,075	SH	DEFINED	1,2,5,6,7,8,

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GLACIER BANCORP INC	COM	37637Q10	43,732	2,299,275	SH	DEFINED	1,2,6
GLADSTONE CAPITAL CO	COM	37653510	2,468	305,068	SH	DEFINED	1,2
GLADSTONE COML CORP	COM	37653610	137	16,164	SH	DEFINED	1,3,5
GLADSTONE INVT CORP	COM	37654610	1,320	268,778	SH	DEFINED	1,2
GLATFELTER	COM	37731610	9,331	1,003,347	SH	DEFINED	1,2
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	570,798	15,315,218	SH	DEFINED	1,2,6
GLG PARTNERS INC	COM	37929X10	6,907	3,042,671	SH	DEFINED	1,2,7,10
GLIMCHER RLTY TR	SH BEN INT	37930210	4,363	1,552,842	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	1,667	750,759	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	3,508	441,843	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	4,119	1,180,111	SH	DEFINED	1,2,5,6,10
GLOBAL PMTS INC	COM	37940X10	52,009	1,586,119	SH	DEFINED	1,2,5,7,10
GLOBAL SOURCES LTD	ORD	G3930010	929	170,399	SH	DEFINED	1
GLOBAL TRAFFIC NETWO	COM	37947B10	774	132,550	SH	DEFINED	1
GLOBALSTAR INC	COM	37897340	120	601,374	SH	DEFINED	1,2
GLOBECOMM SYSTEMS IN	COM	37956X10	1,402	255,377	SH	DEFINED	1,2
GMX RES INC	COM	38011M10	7,511	296,631	SH	DEFINED	1,2,5,6
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	98	23,200	SH	DEFINED	1
GOLAR LNG LTD BERMUD	SHS	G9456A10	3,121	461,653	SH	DEFINED	1
GOLD FIELDS LTD NEW	SPONSORED	38059T10	165	16,641	SH	DEFINED	1
GOLDCORP INC NEW	COM	38095640	410	12,991	SH	DEFINED	1,5
GOLDMAN SACHS GROUP	COM	38141G10	1,577,168	18,689,042	SH	DEFINED	1,2,5,6,7,8,
GOODRICH CORP	COM	38238810	168,925	4,563,063	SH	DEFINED	1,2,5,6,7,8,
GOODRICH PETE CORP	COM NEW	38241040	12,276	409,887	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	53,622	8,981,888	SH	DEFINED	1,2,5,6,7,8,
GOOGLE INC	CL A	38259P50	2,600,319	8,452,199	SH	DEFINED	1,2,5,6,7,8,
GORMAN RUPP CO	COM	38308210	6,810	218,824	SH	DEFINED	1,2,6
GP STRATEGIES CORP	COM	36225V10	67	14,857	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	8,915	1,493,274	SH	DEFINED	1,2,5,6
GRACO INC	COM	38410910	33,132	1,396,199	SH	DEFINED	1,2,5,6,10
GRAFTECH INTL LTD	COM	38431310	19,390	2,330,556	SH	DEFINED	1,2,5,6
GRAHAM CORP	COM	38455610	1,879	173,680	SH	DEFINED	1,2
GRAINGER W W INC	COM	38480210	190,024	2,410,247	SH	DEFINED	1,2,5,6,7,8,
GRAMERCY CAP CORP	COM	38487110	824	643,889	SH	DEFINED	1,2,3,5
GRAN TIERRA ENERGY I	COM	38500T10	8,772	3,132,820	SH	DEFINED	1,2
GRAND CANYON ED INC	COM	38526M10	2,155	114,769	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	48,259	1,098,535	SH	DEFINED	1,2,5,6,8
GRAPHIC PACKAGING HL	COM	38868910	2,305	2,022,074	SH	DEFINED	1,2,6
GRAY TELEVISION INC	COM	38937510	269	671,538	SH	DEFINED	1
GREAT ATLANTIC & PAC	COM	39006410	4,071	649,307	SH	DEFINED	1,2,5,6
GREAT LAKES DREDGE &	COM	39060710	2,401	578,451	SH	DEFINED	1,2
GREAT PLAINS ENERGY	COM	39116410	43,265	2,238,218	SH	DEFINED	1,2,5,8,10
GREAT WOLF RESORTS I	COM	39152310	714	463,766	SH	DEFINED	1,2
GREATBATCH INC	COM	39153L10	13,858	523,731	SH	DEFINED	1,2,5
GREEN BANKSHARES INC	COM NEW	39436120	3,127	230,959	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
GREEN MTN COFFEE ROA	COM	39312210	10,910	281,902	SH	DEFINED	1,2,6
GREENBRIER COS INC	COM	39365710	1,770	257,573	SH	DEFINED	1,2
GREENHILL & CO INC	COM	39525910	21,747	311,702	SH	DEFINED	1,2,6
GREENHUNTER ENERGY I	COM	39530A10	200	40,641	SH	DEFINED	1,2
GREENLIGHT CAPITAL R	CLASS A	G4095J10	8,197	631,021	SH	DEFINED	1,2,6

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GREIF INC	CL A	39762410	19,399	580,279	SH	DEFINED	1,2,5,6,10
GRIFFIN LD & NURSERI	CL A	39823110	1,468	39,826	SH	DEFINED	1,2
GRIFFON CORP	COM	39843310	8,186	877,433	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I	COM	39890510	4,809	446,478	SH	DEFINED	1,2
GROUPE CGI INC	CL A SUB V	39945C10	111	14,270	SH	DEFINED	1
GRUBB & ELLIS CO	COM PAR \$0	40009520	684	551,779	SH	DEFINED	1,5
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	215	5,754	SH	DEFINED	1
GRUPO FINANCIERO GAL	SP ADR 10	39990910	33	14,809	SH	DEFINED	1,2
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	11,602	776,580	SH	DEFINED	1,2,7
GSI COMMERCE INC	COM	36238G10	3,910	371,686	SH	DEFINED	1,2,5,6
GT SOLAR INTL INC	COM	3623E020	896	309,874	SH	DEFINED	1,2
GTX INC DEL	COM	40052B10	4,823	286,428	SH	DEFINED	1,2,6
GUARANTY BANCORP DEL	COM	40075T10	2,258	1,128,931	SH	DEFINED	1,2
GUARANTY FINL GROUP	COM	40108N10	3,599	1,378,763	SH	DEFINED	1,2,5,13
GUESS INC	COM	40161710	22,169	1,444,244	SH	DEFINED	1,2,5,10
GUIDANCE SOFTWARE IN	COM	40169210	380	93,075	SH	DEFINED	1
GULF ISLAND FABRICAT	COM	40230710	3,111	215,910	SH	DEFINED	1,2,6
GULFMARK OFFSHORE IN	COM	40262910	10,393	436,883	SH	DEFINED	1,2,5,6
GULFPORT ENERGY CORP	COM NEW	40263530	1,662	420,833	SH	DEFINED	1,2,6
GYMBOREE CORP	COM	40377710	21,385	819,662	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV	COM	40403010	2,419	313,781	SH	DEFINED	1,2
HACKETT GROUP INC	COM	40460910	1,794	614,527	SH	DEFINED	1,2,5
HAEMONETICS CORP	COM	40502410	27,444	485,732	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	13,672	716,192	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	769,623	42,333,505	SH	DEFINED	1,2,5,6,7,8,
HALLMARK FINL SVCS I	COM NEW	40624Q20	610	69,523	SH	DEFINED	1
HALOZYME THERAPEUTIC	COM	40637H10	5,500	982,148	SH	DEFINED	1,2,5,6
HANA BIOSCIENCES INC	COM	40963P10	5	22,892	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	41,740	918,174	SH	DEFINED	1,2,6
HANESBRANDS INC	COM	41034510	23,761	1,863,621	SH	DEFINED	1,2,5,6,8,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	7,365	507,568	SH	DEFINED	1,2,5,6
HANMI FINL CORP	COM	41049510	1,697	823,745	SH	DEFINED	1,2
HANOVER INS GROUP IN	COM	41086710	41,661	969,533	SH	DEFINED	1,2,5,7,10
HANSEN MEDICAL INC	COM	41130710	1,478	204,728	SH	DEFINED	1,2,6
HANSEN NAT CORP	COM	41131010	54,633	1,629,362	SH	DEFINED	1,2,5,7,8,10
HARBIN ELECTRIC INC	COM	41145W10	486	60,797	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	41282210	139,600	8,226,272	SH	DEFINED	1,2,5,6,7,8,
HARLEYSVILLE GROUP I	COM	41282410	10,646	306,549	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	10,187	705,491	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	33,103	1,978,687	SH	DEFINED	1,2,5,6,8,10
HARMONIC INC	COM	41316010	11,532	2,055,615	SH	DEFINED	1,2,5,6
HARRIS & HARRIS GROU	COM	41383310	1,383	350,107	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	206,456	5,425,918	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
HARRIS INTERACTIVE I	COM	41454910	17	25,764	SH	DEFINED 1
HARRIS STRATEX NTWRK	CL A	41457P10	2,622	508,067	SH	DEFINED 1,2,5
HARSCO CORP	COM	41586410	69,248	2,501,751	SH	DEFINED 1,2,5,7,8,10
HARTE-HANKS INC	COM	41619610	6,261	1,003,320	SH	DEFINED 1,2,5
HARTFORD FINL SVCS G	COM	41651510	353,318	21,517,566	SH	DEFINED 1,2,5,6,7,8,
HARVARD BIOSCIENCE I	COM	41690610	44	16,645	SH	DEFINED 1
HARVEST NATURAL RESO	COM	41754V10	2,479	576,563	SH	DEFINED 1,2,5

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HASBRO INC	COM	41805610	169,272	5,802,948	SH	DEFINED	1,2,5,6,7,8,
HATTERAS FINL CORP	COM	41902R10	6,441	242,127	SH	DEFINED	1,2
HAVERTY FURNITURE IN	COM	41959610	2,918	312,720	SH	DEFINED	1,2
HAWAIIAN ELEC INDUST	COM	41987010	37,753	1,705,184	SH	DEFINED	1,2,5,10
HAWAIIAN HOLDINGS IN	COM	41987910	7,840	1,228,870	SH	DEFINED	1,2,6
HAYES LEMMERZ INTL I	COM NEW	42078130	1,008	2,238,970	SH	DEFINED	1,2,5
HAYNES INTERNATIONAL	COM NEW	42087720	4,730	192,112	SH	DEFINED	1,2,6
HCC INS HLDGS INC	COM	40413210	65,714	2,456,588	SH	DEFINED	1,2,5,7,8,10
HCP INC	COM	40414L10	438,313	15,783,670	SH	DEFINED	1,2,3,5,6,7,
HDFC BANK LTD	ADR REPS 3	40415F10	14,807	207,446	SH	DEFINED	1,2,4,5,6,8
HEADWATERS INC	COM	42210P10	5,506	815,674	SH	DEFINED	1,2
HEALTH CARE REIT INC	COM	42217K10	168,833	4,000,773	SH	DEFINED	1,2,3,5,6,7,
HEALTH GRADES INC	COM	42218Q10	91	44,295	SH	DEFINED	1,5
HEALTH MGMT ASSOC IN	CL A	42193310	8,044	4,493,662	SH	DEFINED	1,2,5,10
HEALTH NET INC	COM	42222G10	27,185	2,496,301	SH	DEFINED	1,2,5,7,8,10
HEALTHCARE RLTY TR	COM	42194610	44,442	1,892,740	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	11,932	749,015	SH	DEFINED	1,2,6
HEALTHSOUTH CORP	COM NEW	42192430	25,055	2,286,007	SH	DEFINED	1,2,5,6,7,8
HEALTHSPRING INC	COM	42224N10	28,233	1,413,795	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	93	41,393	SH	DEFINED	1,5
HEALTHWAYS INC	COM	42224510	8,280	721,235	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	1,564	258,008	SH	DEFINED	1,2,5,10
HEARTLAND EXPRESS IN	COM	42234710	18,639	1,182,656	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	4,027	195,588	SH	DEFINED	1,2,6
HEARTLAND PMT SYS IN	COM	42235N10	6,941	396,639	SH	DEFINED	1,2,6
HECLA MNG CO	COM	42270410	7,468	2,667,047	SH	DEFINED	1,2,5,6
HEELYS INC	COM	42279M10	57	25,080	SH	DEFINED	1
HEICO CORP NEW	COM	42280610	14,888	383,410	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	850	29,344	SH	DEFINED	1,2,6
HEIDRICK & STRUGGLES	COM	42281910	8,200	380,666	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	474,958	12,631,867	SH	DEFINED	1,2,5,6,7,8,
HELEN OF TROY CORP L	COM	G4388N10	7,792	448,834	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	14,382	1,986,512	SH	DEFINED	1,2,5,7,10
HELLENIC TELECOM ORG	SPONSORED	42332530	787	94,687	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	61,775	2,715,378	SH	DEFINED	1,2,5,7,8,10
HEMISPHERX BIOPHARMA	COM	42366C10	11	31,823	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	45,342	2,336,038	SH	DEFINED	1,2,5,6
HERBALIFE LTD	COM USD SH	G4412G10	14,515	669,511	SH	DEFINED	1,2,5,6,7,10
HERCULES OFFSHORE IN	COM	42709310	5,796	1,220,209	SH	DEFINED	1,2,5,10
HERCULES TECH GROWTH	COM	42709650	4,834	610,398	SH	DEFINED	1,2
HERITAGE COMMERCE CO	COM	42692710	2,014	179,177	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
HERLEY INDS INC DEL	COM	42739810	2,494	203,107	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	5,299	1,766,263	SH	DEFINED	1,2,3,5
HERSHEY CO	COM	42786610	213,835	6,155,283	SH	DEFINED	1,2,5,6,7,8,
HERTZ GLOBAL HOLDING	COM	42805T10	19,050	3,757,462	SH	DEFINED	1,2,5,7,8,10
HESS CORP	COM	42809H10	634,769	11,833,873	SH	DEFINED	1,2,5,6,7,8,
HEWITT ASSOCS INC	COM	42822Q10	40,875	1,440,269	SH	DEFINED	1,2,5,7,8,10
HEWLETT PACKARD CO	COM	42823610	4,614,074	127,144,496	SH	DEFINED	1,2,5,6,7,8,
HEXCEL CORP NEW	COM	42829110	15,998	2,164,823	SH	DEFINED	1,2,5,6
HFF INC	CL A	40418F10	30	12,310	SH	DEFINED	1

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HHGREGG INC	COM	42833L10	2,216	255,306	SH	DEFINED	1,2,6
HI / FN INC	COM	42835810	53	22,412	SH	DEFINED	1
HIBBETT SPORTS INC	COM	42856710	7,543	480,112	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	76	14,057	SH	DEFINED	1
HIGHWOODS PPTYS INC	COM	43128410	74,354	2,717,635	SH	DEFINED	1,2,3,5
HILL INTERNATIONAL I	COM	43146610	2,460	349,434	SH	DEFINED	1,2,6
HILL ROM HLDGS INC	COM	43147510	42,130	2,559,566	SH	DEFINED	1,2,5,8,10,1
HILLENBRAND INC	COM	43157110	13,471	807,637	SH	DEFINED	1,2,5,6,7,10
HILLTOP HOLDINGS INC	COM	43274810	7,543	774,413	SH	DEFINED	1,2,3,5,6
HIMAX TECHNOLOGIES I	SPONSORED	43289P10	23	14,337	SH	DEFINED	2
HITACHI LIMITED	ADR 10 COM	43357850	417	10,661	SH	DEFINED	1
HITTITE MICROWAVE CO	COM	43365Y10	9,177	311,491	SH	DEFINED	1,2,6
HKN INC	COM	40420K10	31	10,470	SH	DEFINED	1,5
HLTH CORPORATION	COM	40422Y10	12,006	1,147,826	SH	DEFINED	1,2,5,6,8,10
HMS HLDGS CORP	COM	40425J10	13,134	416,678	SH	DEFINED	1,2,6
HNI CORP	COM	40425110	19,000	1,199,468	SH	DEFINED	1,2,5
HOKU SCIENTIFIC INC	COM	43471210	44	16,600	SH	DEFINED	1
HOLLIS-EDEN PHARMACE	COM	43590210	16	23,507	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	16,839	923,694	SH	DEFINED	1,2,5,6,10
HOLLYWOOD MEDIA CORP	COM	43623310	12	11,519	SH	DEFINED	1
HOLOGIC INC	FRNT 2.00	436440AA	436	750,000	SH	DEFINED	1
HOLOGIC INC	COM	43644010	72,374	5,537,383	SH	DEFINED	1,2,5,7,8,10
HOME BANCSHARES INC	COM	43689320	6,028	223,668	SH	DEFINED	1,2,6
HOME DEPOT INC	COM	43707610	1,582,440	68,741,945	SH	DEFINED	1,2,5,6,7,8,
HOME DIAGNOSTICS INC	COM	43708010	50	10,040	SH	DEFINED	1
HOME FED BANCORP INC	COM	43710G10	761	70,954	SH	DEFINED	1
HOME PROPERTIES INC	COM	43730610	46,511	1,145,584	SH	DEFINED	1,2,3,5
HONDA MOTOR LTD	AMERN SHS	43812830	1,354	63,426	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	2,670,580	81,345,714	SH	DEFINED	1,2,5,6,7,8,
HOOKER FURNITURE COR	COM	43903810	1,459	190,429	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	17	68,456	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	9,362	1,018,710	SH	DEFINED	1,2,5
HORIZON FINL CORP WA	COM	44041F10	61	12,972	SH	DEFINED	1,2,5
HORIZON LINES INC	COM	44044K10	1,714	491,148	SH	DEFINED	1,2,5
HORMEL FOODS CORP	COM	44045210	53,655	1,726,367	SH	DEFINED	1,2,5,7,8,10
HORNBECK OFFSHORE SV	COM	44054310	9,143	559,546	SH	DEFINED	1,2,5,6
HORSEHEAD HLDG CORP	COM	44069430	2,557	544,047	SH	DEFINED	1,2
HOSPIRA INC	COM	44106010	156,449	5,833,278	SH	DEFINED	1,2,5,6,7,8,
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	51,408	3,457,141	SH	DEFINED	1,2,3,5,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
HOST HOTELS & RESORT	COM	44107P10	225,883	29,839,217	SH	DEFINED 1,2,3,5,6,7,
HOT TOPIC INC	COM	44133910	9,095	981,118	SH	DEFINED 1,2,5
HOUSTON AMERN ENERGY	COM	44183U10	643	190,296	SH	DEFINED 1,2
HOUSTON WIRE & CABLE	COM	44244K10	4,241	455,551	SH	DEFINED 1,2,6
HOVNANIAN ENTERPRISE	CL A	44248720	2,960	1,720,800	SH	DEFINED 1,2,5
HQ SUSTAINABLE MARIT	COM NEW	40426A20	480	61,315	SH	DEFINED 1
HRPT PPTYS TR	COM SH BEN	40426W10	25,454	7,553,103	SH	DEFINED 1,2,3,5,7,10
HSBC HLDGS PLC	SPON ADR N	40428040	6,006	123,407	SH	DEFINED 1,2
HSN INC	COM	40430310	7,459	1,026,034	SH	DEFINED 1,2,5,7,8,10
HSW INTERNATIONAL IN	COM	40431N10	116	304,345	SH	DEFINED 1
HUANENG PWR INTL INC	SPON ADR H	44330410	267	9,151	SH	DEFINED 1,6

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HUB GROUP INC	CL A	44332010	22,987	866,450	SH	DEFINED	1,2,5,6
HUBBELL INC	CL B	44351020	32,118	982,788	SH	DEFINED	1,2,5,7,10
HUDSON CITY BANCORP	COM	44368310	420,425	26,342,411	SH	DEFINED	1,2,5,6,7,8,
HUDSON HIGHLAND GROU	COM	44379210	3,344	998,333	SH	DEFINED	1,2,5,6
HUGHES COMMUNICATION	COM	44439810	1,758	110,260	SH	DEFINED	1,2,6
HUGOTON RTY TR TEX	UNIT BEN I	44471710	788	49,083	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE	COM	44490310	5,851	2,760,030	SH	DEFINED	1,2,5,6
HUMANA INC	COM	44485910	261,797	7,022,464	SH	DEFINED	1,2,5,6,7,8,
HUNGARIAN TEL & CABL	COM	44554210	778	90,506	SH	DEFINED	1,2
HUNT J B TRANS SVCS	COM	44565810	51,214	1,949,534	SH	DEFINED	1,2,5,7,8,10
HUNTINGTON BANCSHARE	COM	44615010	149,857	19,563,606	SH	DEFINED	1,2,5,6,7,8,
HUNTSMAN CORP	COM	44701110	6,622	1,925,091	SH	DEFINED	1,2,5,7,8,10
HURCO COMPANIES INC	COM	44732410	1,196	99,689	SH	DEFINED	1,2,5
HURON CONSULTING GRO	COM	44746210	19,492	340,355	SH	DEFINED	1,2,5,6,8
HUTCHINSON TECHNOLOG	COM	44840710	2,156	619,430	SH	DEFINED	1,2,5
HYPERCOM CORP	COM	44913M10	870	805,216	SH	DEFINED	1,2
HYTHIAM INC	COM	44919F10	10	26,772	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	1,547	242,152	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM PAR \$.	44919P50	42,409	2,696,070	SH	DEFINED	1,2,5,7,8,10
IBASIS INC	COM NEW	45073220	596	422,626	SH	DEFINED	1
IBERIABANK CORP	COM	45082810	27,772	578,578	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	46	41,048	SH	DEFINED	1,2
ICAHN ENTERPRISES LP	DEPOSITRY	45110010	334	12,624	SH	DEFINED	1,2
ICF INTL INC	COM	44925C10	1,944	79,111	SH	DEFINED	1,2,6
ICICI BK LTD	ADR	45104G10	12,771	663,446	SH	DEFINED	1,2,5,6,7,8
ICO GLOBAL COMM HLDG	CL A	44930K10	1,683	1,489,198	SH	DEFINED	1,2,6
ICO INC NEW	COM	44929310	1,244	393,787	SH	DEFINED	1,2
ICON PUB LTD CO	SPONSORED	45103T10	1,298	65,921	SH	DEFINED	1,5
ICONIX BRAND GROUP I	COM	45105510	10,337	1,056,948	SH	DEFINED	1,2,5,6
ICT GROUP INC	COM	44929Y10	579	126,339	SH	DEFINED	1,2
ICU MED INC	COM	44930G10	9,127	275,413	SH	DEFINED	1,2,6
ICX TECHNOLOGIES INC	COM	44934T10	1,422	179,786	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	45,425	1,542,432	SH	DEFINED	1,2,5
IDENIX PHARMACEUTICA	COM	45166R20	2,817	486,558	SH	DEFINED	1,2,6
IDERA PHARMACEUTICAL	COM NEW	45168K30	2,051	267,052	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	36,519	1,512,173	SH	DEFINED	1,2,5,6,10
IDEXX LABS INC	COM	45168D10	46,829	1,297,912	SH	DEFINED	1,2,5,6,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
IDT CORP	CL B	44894730	343	857,591	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	1,559	324,843	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	2,631	404,166	SH	DEFINED	1,2,6
IGO INC	COM	44959310	19	26,437	SH	DEFINED	1
IHS INC	CL A	45173410	21,021	561,755	SH	DEFINED	1,2,5,10
II VI INC	COM	90210410	8,978	470,295	SH	DEFINED	1,2,6
IKANOS COMMUNICATION	COM	45173E10	15	12,200	SH	DEFINED	1
ILLINOIS TOOL WKS IN	COM	45230810	514,485	14,678,592	SH	DEFINED	1,2,5,6,7,8,
ILLUMINA INC	COM	45232710	43,653	1,675,735	SH	DEFINED	1,2,5,7,8,10
I-MANY INC	COM	44973Q10	6	25,061	SH	DEFINED	1
IMATION CORP	COM	45245A10	13,963	1,028,971	SH	DEFINED	1,2,5
IMERGENT INC	COM	45247Q10	61	14,746	SH	DEFINED	1,5
IMMERSION CORP	COM	45252110	2,596	440,795	SH	DEFINED	1,2,5

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IMMTECH PHARMACEUTIC	COM	45251910	2	12,014	SH	DEFINED	1
IMMUCOR INC	COM	45252610	33,970	1,278,020	SH	DEFINED	1,2,5,6
IMMUNOGEN INC	COM	45253H10	2,968	691,726	SH	DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	1,492	877,549	SH	DEFINED	1,2,5
IMPERIAL OIL LTD	COM NEW	45303840	1,150	34,116	SH	DEFINED	1,5
IMPERIAL SUGAR CO NE	COM NEW	45309620	2,588	180,474	SH	DEFINED	1,2
IMS HEALTH INC	COM	44993410	107,623	7,099,168	SH	DEFINED	1,2,5,6,7,8,
INCYTE CORP	COM	45337C10	6,173	1,628,763	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	303	83,857	SH	DEFINED	1
INDEPENDENT BANK COR	COM	45383610	7,954	304,063	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	165	76,332	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	3,668	1,168,229	SH	DEFINED	1,2,5,6
INERGY HLDGS L P	COM	45661Q10	278	12,820	SH	DEFINED	1,2
INERGY L P	UNIT LTD P	45661510	987	57,929	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	27	19,585	SH	DEFINED	1
INFINERA CORPORATION	COM	45667G10	13,401	1,495,639	SH	DEFINED	1,2,6
INFINITY PPTY & CAS	COM	45665Q10	13,536	289,658	SH	DEFINED	1,2,5
INFOCUS CORP	COM	45665B10	30	37,478	SH	DEFINED	1
INFOGROUP INC	COM	45670G10	5,261	1,109,963	SH	DEFINED	1,2
INFORMATICA CORP	COM	45666Q10	24,620	1,793,139	SH	DEFINED	1,2,5,6
INFOSPACE INC	COM NEW	45678T20	5,723	758,042	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	27,213	1,107,585	SH	DEFINED	1,2,4,5,6,8
ING GROEP N V	SPONSORED	45683710	770	69,327	SH	DEFINED	1
INGERSOLL-RAND COMPA	CL A	G4776G10	186,972	10,776,508	SH	DEFINED	1,2,5,6,7,8,
INGLES MKTS INC	CL A	45703010	3,965	225,420	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	58,404	4,361,766	SH	DEFINED	1,2,5,7,8,10
INLAND REAL ESTATE C	COM NEW	45746120	26,206	2,018,989	SH	DEFINED	1,2,3
INNERWORKINGS INC	COM	45773Y10	2,972	453,749	SH	DEFINED	1,2,6
INNODATA ISOGEN INC	COM NEW	45764220	34	13,422	SH	DEFINED	1
INNOPHOS HOLDINGS IN	COM	45774N10	6,044	305,093	SH	DEFINED	1,2
INNOSPEC INC	COM	45768S10	2,802	475,660	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	17	10,328	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	89	22,545	SH	DEFINED	1
INSIGHT ENTERPRISES	COM	45765U10	6,691	969,656	SH	DEFINED	1,2,5
INSITE VISION INC	COM	45766010	7	34,008	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	
INSITUFORM TECHNOLOG	CL A	45766710	10,594	538,056	SH	DEFINED	1,2
INSMED INC	COM NEW	45766920	55	117,674	SH	DEFINED	1,5
INSPIRE PHARMACEUTIC	COM	45773310	2,114	587,129	SH	DEFINED	1,2,5
INSTEEL INDUSTRIES I	COM	45774W10	6,058	536,564	SH	DEFINED	1,2,5
INSULET CORP	COM	45784P10	1,838	238,131	SH	DEFINED	1,2,6
INTEGRA BK CORP	COM	45814P10	702	512,391	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	14,362	403,774	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	3,707	307,643	SH	DEFINED	1,2,6
INTEGRATED DEVICE TE	COM	45811810	20,766	3,701,604	SH	DEFINED	1,2,5,10
INTEGRATED ELECTRICA	COM	45811E30	1,317	150,371	SH	DEFINED	1,2,5
INTEGRATED SILICON S	COM	45812P10	43	26,149	SH	DEFINED	1,5
INTEGRYS ENERGY GROU	COM	45822P10	142,565	3,317,010	SH	DEFINED	1,2,5,6,7,8,
INTEL CORP	SDCV 2.95	458140AD	433	500,000	SH	DEFINED	1
INTEL CORP	COM	45814010	3,183,477	217,153,983	SH	DEFINED	1,2,5,6,7,8,
INTER PARFUMS INC	COM	45833410	2,996	390,088	SH	DEFINED	1,2,6

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INTERACTIVE BROKERS	COM	45841N10	17,803	995,157	SH	DEFINED	1,2,6
INTERACTIVE DATA COR	COM	45840J10	14,442	585,663	SH	DEFINED	1,2,5
INTERACTIVE INTELLIG	COM	45839M10	1,167	182,077	SH	DEFINED	1,5
INTERCONTINENTAL HTL	SPONS ADR	45857P30	196	23,436	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	238,658	2,894,926	SH	DEFINED	1,2,5,6,7,8,
INTERDIGITAL INC	COM	45867G10	36,096	1,312,584	SH	DEFINED	1,2,5,6
INTERFACE INC	CL A	45866510	4,718	1,016,786	SH	DEFINED	1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	2	12,342	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	5,417	509,557	SH	DEFINED	1,2
INTERMEC INC	COM	45878610	13,270	999,261	SH	DEFINED	1,2,5,6
INTERMUNE INC	COM	45884X10	5,779	546,212	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	2,579	1,031,647	SH	DEFINED	1,2,5
INTERNATIONAL ASSETS	COM	45902810	1,165	135,795	SH	DEFINED	1,2
INTERNATIONAL BANCSH	COM	45904410	31,322	1,434,810	SH	DEFINED	1,2,5,6,13
INTERNATIONAL BUSINE	COM	45920010	6,262,270	74,409,105	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL COAL G	COM	45928H10	5,269	2,290,863	SH	DEFINED	1,2,6
INTERNATIONAL FLAVOR	COM	45950610	88,553	2,979,573	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL GAME T	DBCV 2.60	459902AP	236	250,000	SH	DEFINED	1
INTERNATIONAL GAME T	COM	45990210	122,930	10,338,900	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL RECTIF	COM	46025410	21,093	1,562,470	SH	DEFINED	1,2,5,6,10
INTERNATIONAL SHIPHO	COM NEW	46032120	1,759	69,454	SH	DEFINED	1,2
INTERNATIONAL SPEEDW	CL A	46033520	20,918	728,084	SH	DEFINED	1,2,5,7,10
INTERNET BRANDS INC	COM CLASS	46060810	1,702	292,516	SH	DEFINED	1,2,6
INTERNET CAP GROUP I	COM NEW	46059C20	3,299	605,407	SH	DEFINED	1,2,6
INTERPUBLIC GROUP CO	COM	46069010	71,858	18,145,852	SH	DEFINED	1,2,5,6,7,8,
INTERSIL CORP	CL A	46069S10	20,915	2,275,819	SH	DEFINED	1,2,5,7,10
INTERSTATE HOTELS &	COM	46088S10	28	40,079	SH	DEFINED	1,5
INTERVAL LEISURE GRO	COM	46113M10	3,334	618,515	SH	DEFINED	1,2,5,7,10
INTERWOVEN INC	COM NEW	46114T50	13,776	1,093,296	SH	DEFINED	1,2,5,6
INTEVAC INC	COM	46114810	1,807	356,484	SH	DEFINED	1,2,5
INTL PAPER CO	COM	46014610	380,347	32,232,782	SH	DEFINED	1,2,5,6,7,8,
INTREPID POTASH INC	COM	46121Y10	7,698	370,611	SH	DEFINED	1,2,5,6,10
INTRICON CORP	COM	46121H10	85	23,724	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
INTUIT	COM	46120210	277,208	11,652,301	SH	DEFINED 1,2,5,6,7,8,
INTUITIVE SURGICAL I	COM NEW	46120E60	173,315	1,364,793	SH	DEFINED 1,2,5,6,7,8,
INVACARE CORP	COM	46120310	14,764	951,287	SH	DEFINED 1,2,5
INVENTIV HEALTH INC	COM	46122E10	6,315	547,201	SH	DEFINED 1,2,6
INVERNESS MED INNOVA	COM	46126P10	16,184	855,844	SH	DEFINED 1,2,5,6,8,10
INVERNESS MED INNOVA	PFD CONV S	46126P30	245	1,998	SH	DEFINED 1
INVESCO LTD	SHS	G491BT10	244,119	16,905,773	SH	DEFINED 1,2,5,6,7,8,
INVESTMENT TECHNOLOG	COM	46145F10	14,953	658,154	SH	DEFINED 1,2,5,6,7,10
INVESTORS BANCORP IN	COM	46146P10	9,958	741,510	SH	DEFINED 1,2,6
INVESTORS REAL ESTAT	SH BEN INT	46173010	10,604	990,099	SH	DEFINED 1,2,3,5
ION GEOPHYSICAL CORP	COM	46204410	5,693	1,659,681	SH	DEFINED 1,2,5,6
IOWA TELECOMM SERVIC	COM	46259420	7,386	517,216	SH	DEFINED 1,2
IPASS INC	COM	46261V10	63	51,808	SH	DEFINED 1
IPC HLDGS LTD	ORD	G4933P10	33,248	1,111,971	SH	DEFINED 1,2,5,8
IPC THE HOSPITALIST	COM	44984A10	1,512	89,861	SH	DEFINED 1,2,6
IPCS INC	COM NEW	44980Y30	2,217	323,215	SH	DEFINED 1,2,6
IPG PHOTONICS CORP	COM	44980X10	3,838	291,231	SH	DEFINED 1,2,6

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IRELAND BK	SPONSORED	46267Q10	274	57,395	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	3,810	273,337	SH	DEFINED	1,2,6
IROBOT CORP	COM	46272610	2,359	261,226	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	70,261	2,841,125	SH	DEFINED	1,2,5,7,8,10
IRSA INVERSIONES Y R	GLOBL DEP	45004720	150	34,600	SH	DEFINED	1,2
IRWIN FINL CORP	COM	46411910	45	34,984	SH	DEFINED	1
ISHARES INC	MSCI BRAZI	46428640	2,477	70,799	SH	DEFINED	7
ISHARES INC	MSCI CDA I	46428650	4,438	254,600	SH	DEFINED	2
ISHARES INC	MSCI TAIWA	46428673	3,077	405,368	SH	DEFINED	1,6
ISHARES INC	MSCI S KOR	46428677	15,539	555,545	SH	DEFINED	1,5,6
ISHARES INC	MSCI MALAY	46428683	276	37,875	SH	DEFINED	6
ISHARES TR	BARCLYS TI	46428717	15,792	159,125	SH	DEFINED	1,2
ISHARES TR	S&P 500 IN	46428720	64,997	719,706	SH	DEFINED	1,2,6
ISHARES TR	MSCI EMERG	46428723	10,767	431,207	SH	DEFINED	1
ISHARES TR	IBOXX INV	46428724	3,578	35,200	SH	DEFINED	1,2
ISHARES TR	S&P/TOPIX	46428738	411	9,900	SH	DEFINED	1
ISHARES TR	BARCLYS 1-	46428745	1,730	20,430	SH	DEFINED	1
ISHARES TR	MSCI EAFE	46428746	49,498	1,103,386	SH	DEFINED	1,2,6
ISHARES TR	S&P MIDCAP	46428750	4,233	79,380	SH	DEFINED	1,2
ISHARES TR	RUSSELL100	46428759	10,888	219,868	SH	DEFINED	1,2
ISHARES TR	RUSSELL 10	46428762	225	4,594	SH	DEFINED	1
ISHARES TR	RUSSELL 20	46428765	786	15,963	SH	DEFINED	1
ISHARES TR	RUSSELL 30	46428768	3,211	61,755	SH	DEFINED	1
ISHARES TR	S&P SMLCAP	46428780	23,172	527,000	SH	DEFINED	1,2
ISHARES TR	BARCLYS 1-	46428864	3,197	31,700	SH	DEFINED	2
ISILON SYS INC	COM	46432L10	1,097	333,493	SH	DEFINED	1,2,6
ISIS PHARMACEUTICALS	COM	46433010	50,606	3,568,845	SH	DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	777	242,745	SH	DEFINED	1,2,5,6
ISOLAGEN INC	COM	46488N10	6	34,200	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	17	23,832	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	3,585	1,607,626	SH	DEFINED	1,2,5,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER M
ITC HLDGS CORP	COM	46568510	36,809	842,686	SH	DEFINED 1,2,5,6,8
ITRON INC	COM	46574110	28,245	443,136	SH	DEFINED 1,2,5,6,8,10
ITT CORP NEW	COM	45091110	287,030	6,241,139	SH	DEFINED 1,2,5,6,7,8,
ITT EDUCATIONAL SERV	COM	45068B10	73,915	778,213	SH	DEFINED 1,2,5,6,7,8,
ITURAN LOCATION AND	SHS	M6158M10	122	16,667	SH	DEFINED 1
IXIA	COM	45071R10	3,796	656,736	SH	DEFINED 1,2,6
IXYS CORP	COM	46600W10	3,691	446,834	SH	DEFINED 1,2,5
J & J SNACK FOODS CO	COM	46603210	10,812	301,347	SH	DEFINED 1,2
J CREW GROUP INC	COM	46612H40	22,503	1,844,527	SH	DEFINED 1,2,5,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	17,804	888,418	SH	DEFINED 1,2,6
JABIL CIRCUIT INC	COM	46631310	70,144	10,391,764	SH	DEFINED 1,2,5,6,7,8,
JACK IN THE BOX INC	COM	46636710	29,513	1,336,022	SH	DEFINED 1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	10,490	668,608	SH	DEFINED 1,2
JACO ELECTRS INC	COM	46978310	15	19,600	SH	DEFINED 1
JACOBS ENGR GROUP IN	COM	46981410	207,938	4,323,038	SH	DEFINED 1,2,5,6,7,8,
JAKKS PAC INC	COM	47012E10	15,108	732,322	SH	DEFINED 1,2
JAMBA INC	COM	47023A10	5	11,201	SH	DEFINED 1
JAMES RIVER COAL CO	COM NEW	47035520	6,413	418,361	SH	DEFINED 1,2,6
JANUS CAP GROUP INC	COM	47102X10	55,335	6,891,023	SH	DEFINED 1,2,5,6,7,8,

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JARDEN CORP	COM	47110910	8,358	726,769	SH	DEFINED	1,2,5,10
JAVELIN PHARMACEUTIC	COM	47189410	740	592,020	SH	DEFINED	1
JAZZ PHARMACEUTICALS	COM	47214710	171	88,700	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	9,986	760,516	SH	DEFINED	1,2
JDS UNIPHASE CORP	COM PAR \$0	46612J50	26,664	7,305,196	SH	DEFINED	1,2,5,6,7,8,
JEFFERIES GROUP INC	COM	47231910	33,629	2,391,812	SH	DEFINED	1,2,5,10
JER INVT TR INC	COM	46614H30	352	378,100	SH	DEFINED	1,2
JETBLUE AIRWAYS CORP	COM	47714310	33,976	4,785,287	SH	DEFINED	1,2,5,6
JMP GROUP INC	COM	46629U10	80	14,500	SH	DEFINED	1
JO-ANN STORES INC	COM	47758P30	13,117	846,813	SH	DEFINED	1,2
JOES JEANS INC	COM	47777N10	18	51,239	SH	DEFINED	1
JOHN BEAN TECHNOLOGI	COM	47783910	7,415	907,603	SH	DEFINED	1,2,5,7,10
JOHNSON & JOHNSON	COM	47816010	8,703,032	145,462,672	SH	DEFINED	1,2,5,6,7,8,
JOHNSON CTLS INC	COM	47836610	375,978	20,703,652	SH	DEFINED	1,2,5,6,7,8,
JONES APPAREL GROUP	COM	48007410	17,680	3,017,011	SH	DEFINED	1,2,5,6,8,10
JONES LANG LASALLE I	COM	48020Q10	18,420	664,972	SH	DEFINED	1,2,5,10
JONES SODA CO	COM	48023P10	9	27,800	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	8,646	330,639	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	2,389	975,139	SH	DEFINED	1,2
JOY GLOBAL INC	COM	48116510	83,571	3,650,967	SH	DEFINED	1,2,5,7,8,10
JPMORGAN & CHASE & C	COM	46625H10	5,343,598	169,476,617	SH	DEFINED	1,2,5,6,7,8,
JUNIPER NETWORKS INC	COM	48203R10	329,392	18,811,636	SH	DEFINED	1,2,5,6,7,8,
JUPITERMEDIA CORP	COM	48207D10	11	28,172	SH	DEFINED	1
K FED BANCORP	COM	48246S10	81	12,500	SH	DEFINED	1
K SEA TRANSN PARTNER	COM	48268Y10	142	11,037	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	2,958	37,025	SH	DEFINED	1,2,5
K V PHARMACEUTICAL C	CL A	48274020	1,585	550,224	SH	DEFINED	1,2,5,6
K12 INC	COM	48273U10	1,479	78,858	SH	DEFINED	1,2,6
KADANT INC	COM	48282T10	4,007	297,280	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
KAISER ALUMINUM CORP	COM PAR \$0	48300770	5,786	256,911	SH	DEFINED 1,2
KAMAN CORP	COM	48354810	9,277	511,707	SH	DEFINED 1,2
KANSAS CITY LIFE INS	COM	48483610	4,444	102,523	SH	DEFINED 1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	32,904	1,727,224	SH	DEFINED 1,2,5,7,10
KAPSTONE PAPER & PAC	COM	48562P10	561	235,526	SH	DEFINED 1
KAYDON CORP	COM	48658710	21,982	639,940	SH	DEFINED 1,2,5
KAYNE ANDERSON ENERG	COM	48660Q10	1,260	167,711	SH	DEFINED 1,2