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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.)

28-10104 Altrinsic Global Advisors, LLC  
 28-06213 Eagle Global Advisors LLC  
 28-06254 Martin Currie Investment Management, LTD  
 28-06518 First State Investments International Limited  
 28-06580 LSV Asset Management  
 28-05015 Systematic Financial Management, L.P.  
 28-01185 Frontier Capital Management Co. LLC  
 28-02494 TCW Investment Management Company  
 28-10234 OFI Institutional Asset Management, Inc  
 28-05416 Denver Investment Advisors LLC  
 28-05655 Riverbridge Partners  
 28-02443 Oppenheimer Capital LLC  
 28-00074 Jennison Associates LLC  
 28-01203 C.S. McKee, L.P.

Report Summary:

Number of Other Included Managers: 11  
 Form 13F Information Table Entry Total: 3,921  
 Form 13F Information Table Value Total: 435,379,475 (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 SEPTEMBER 30, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
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1 800 FLOWERS COM	CL A	68243Q10	1,739	503,978 SH	DEFINED	1,2,6
1ST SOURCE CORP	COM	33690110	6,402	392,744 SH	DEFINED	1,2,5,8
3COM CORP	COM	88553510	69,636	13,314,694 SH	DEFINED	1,2,5,8
3-D SYS CORP DEL	COM NEW	88554D20	2,835	307,107 SH	DEFINED	1,2,6
3M CO	COM	88579Y10	4,069,140	55,137,400 SH	DEFINED	1,2,5,6,7,8,
3PAR INC	COM	88580F10	5,613	508,856 SH	DEFINED	1,2,6,8
4 KIDS ENTMT INC	COM	35086510	30	17,836 SH	DEFINED	1
8X8 INC NEW	COM	28291410	61	68,963 SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	17,991	1,337,615 SH	DEFINED	1,2,5,6,8
A C MOORE ARTS & CRA	COM	00086T10	69	19,251 SH	DEFINED	1
A D C TELECOMMUNICAT	COM NEW	00088630	29,575	3,546,133 SH	DEFINED	1,2,5,6,8
A H BELO CORP	COM CL A	00128210	252	77,896 SH	DEFINED	1
AAON INC	COM PAR \$0	00036020	6,145	306,048 SH	DEFINED	1,2,5,6,8
AAR CORP	COM	00036110	20,276	924,147 SH	DEFINED	1,2,5,6,8
AARONS INC	COM	00253520	64,169	2,430,644 SH	DEFINED	1,2,5,6,8,10
AASTROM BIOSCIENCES	COM	00253U10	59	137,207 SH	DEFINED	1
ABAXIS INC	COM	00256710	11,894	444,634 SH	DEFINED	1,2,6,8
ABB LTD	SPONSORED	00037520	1,155	57,644 SH	DEFINED	1
ABBOTT LABS	COM	00282410	2,557,712	51,702,275 SH	DEFINED	1,2,5,6,7,8,
ABERCROMBIE & FITCH	CL A	00289620	106,225	3,230,681 SH	DEFINED	1,2,5,6,7,8,
ABINGTON BANCORP INC	COM	00350L10	3,369	435,218 SH	DEFINED	1,2
ABIOMED INC	COM	00365410	6,054	623,469 SH	DEFINED	1,2,5,6,8
ABM INDS INC	COM	00095710	33,175	1,576,749 SH	DEFINED	1,2,5,8
ABOVENET INC	COM	00374N10	11,225	230,208 SH	DEFINED	1,2
ABRAXAS PETE CORP	COM	00383010	99	55,250 SH	DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383Y10	2,427	66,723 SH	DEFINED	1,2,5,6,8,10
ACACIA RESH CORP	ACACIA TCH	00388130	4,876	559,806 SH	DEFINED	1,2,5
ACADIA PHARMACEUTICA	COM	00422510	64	37,560 SH	DEFINED	1
ACADIA RLTY TR	COM SH BEN	00423910	24,221	1,607,223 SH	DEFINED	1,2,3,5,8
ACCELRY S INC	COM	00430U10	2,848	490,977 SH	DEFINED	1,2
ACCENTURE PLC IRELAN	SHS CLASS	G1151C10	141,995	3,809,896 SH	DEFINED	1,2,5,6,7,8,
ACCO BRANDS CORP	COM	00081T10	8,255	1,143,369 SH	DEFINED	1,2,5,8
ACCURAY INC	COM	00439710	4,805	739,157 SH	DEFINED	1,2,5,6,8
ACE LTD	SHS	H0023R10	100,019	1,870,921 SH	DEFINED	1,2,5,6,7,8,
ACETO CORP	COM	00444610	3,133	473,253 SH	DEFINED	1,2,8
ACI WORLDWIDE INC	COM	00449810	17,955	1,186,740 SH	DEFINED	1,2,5,6,8
ACME PACKET INC	COM	00476410	7,371	736,336 SH	DEFINED	1,2,5,6,8
ACORDA THERAPEUTICS	COM	00484M10	36,305	1,559,507 SH	DEFINED	1,2,5,6,8
ACTEL CORP	COM	00493410	7,865	646,237 SH	DEFINED	1,2,5,6,8
ACTIONS SEMICONDUCTO	ADR	00507E10	293	109,852 SH	DEFINED	2
ACTIVE POWER INC	COM	00504W10	47	55,230 SH	DEFINED	1
ACTIVIDENTITY CORP	COM	00506P10	1,914	690,919 SH	DEFINED	1,2
ACTIVISION BLIZZARD	COM	00507V10	114,949	9,277,563 SH	DEFINED	1,2,5,6,7,8,
ACTUANT CORP	CL A NEW	00508X20	23,213	1,445,374 SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
ACTUATE CORP	COM	00508B10	5,488	951,066 SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	30,956	961,076 SH	DEFINED	1,2,5,6,8
ACURA PHARMACEUTICAL	COM NEW	00509L70	651	127,477 SH	DEFINED	1,2

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ACXIOM CORP	COM	00512510	25,291	2,673,469	SH	DEFINED	1,2,5,6,8
ADAPTEC INC	COM	00651F10	8,668	2,595,277	SH	DEFINED	1,2,5,8
ADMINISTAFF INC	COM	00709410	15,109	575,152	SH	DEFINED	1,2,5,6,8
ADOBE SYS INC	COM	00724F10	583,540	17,661,627	SH	DEFINED	1,2,5,6,7,8,
ADOLOR CORP	COM	00724X10	1,588	998,735	SH	DEFINED	1,2
ADTRAN INC	COM	00738A10	41,874	1,705,654	SH	DEFINED	1,2,5,6,8
ADVANCE AMER CASH AD	COM	00739W10	7,027	1,254,837	SH	DEFINED	1,2,5
ADVANCE AUTO PARTS I	COM	00751Y10	144,020	3,666,498	SH	DEFINED	1,2,5,6,7,8,
ADVANCED ANALOGIC TE	COM	00752J10	3,242	816,693	SH	DEFINED	1,2,5,6
ADVANCED BATTERY TEC	COM	00752H10	3,784	872,001	SH	DEFINED	1,2
ADVANCED ENERGY INDS	COM	00797310	9,816	689,348	SH	DEFINED	1,2,5,6,8
ADVANCED MICRO DEVIC	NOTE 6.00	007903AL	41,240	55,078,000	SH	DEFINED	1,2,5
ADVANCED MICRO DEVIC	NOTE 5.75	007903AN	1,426	1,700,000	SH	DEFINED	2
ADVANCED MICRO DEVIC	COM	00790310	116,504	20,583,676	SH	DEFINED	1,2,5,6,7,8,
ADVANCED SEMICONDUCT	SPONSORED	00756M40	2,179	527,498	SH	DEFINED	1,6,8
ADVANTA CORP	CL B	00794220	32	56,618	SH	DEFINED	1,2
ADVENT SOFTWARE INC	COM	00797410	18,801	467,115	SH	DEFINED	1,2,5,6,8
ADVENTRX PHARMACEUTI	COM	00764X10	9	63,059	SH	DEFINED	1
ADVISORY BRD CO	COM	00762W10	7,986	317,662	SH	DEFINED	1,2,5,6,8
AECOM TECHNOLOGY COR	COM	00766T10	52,048	1,917,775	SH	DEFINED	1,2,5,6,8,10
AEGON N V	NY REGISTR	00792410	522	61,752	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	4,629	116,010	SH	DEFINED	1,2
AERCAP HOLDINGS NV	SHS	N0098510	159	17,508	SH	DEFINED	1,5
AEROPOSTALE	COM	00786510	77,818	1,790,146	SH	DEFINED	1,2,5,6,8,10
AEROVIRONMENT INC	COM	00807310	7,460	265,564	SH	DEFINED	1,2,5,6,8
AES CORP	COM	00130H10	460,090	31,045,208	SH	DEFINED	1,2,5,6,7,8,
AES TR III	PFD CV 6.7	00808N20	220	5,000	SH	DEFINED	2
AETNA INC NEW	COM	00817Y10	699,125	25,121,255	SH	DEFINED	1,2,5,6,7,8,
AFC ENTERPRISES INC	COM	00104Q10	4,216	500,739	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	180,151	3,325,657	SH	DEFINED	1,2,5,6,7,8,
AFFILIATED MANAGERS	COM	00825210	62,717	964,721	SH	DEFINED	1,2,5,6,7,8,
AFFYMAX INC	COM	00826A10	5,862	245,386	SH	DEFINED	1,2,6,8
AFFYMETRIX INC	COM	00826T10	20,369	2,319,945	SH	DEFINED	1,2,5,6,8
AFLAC INC	COM	00105510	775,736	18,150,125	SH	DEFINED	1,2,5,6,7,8,
AGCO CORP	COM	00108410	63,799	2,309,059	SH	DEFINED	1,2,5,6,7,8,
AGFEED INDUSTRIES IN	COM	00846L10	2,307	432,071	SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	310,880	11,170,674	SH	DEFINED	1,2,5,6,7,8,
AGILYSYS INC	COM	00847J10	3,419	518,814	SH	DEFINED	1,2,5
AGL RES INC	COM	00120410	55,398	1,570,677	SH	DEFINED	1,2,5,6,8,10
AGNICO EAGLE MINES L	COM	00847410	1,263	18,609	SH	DEFINED	1,5,6
AGREE REALTY CORP	COM	00849210	4,336	189,111	SH	DEFINED	1,2,3,8
AIR METHODS CORP	COM PAR \$.	00912830	8,549	262,469	SH	DEFINED	1,2,6,8
AIR PRODS & CHEMS IN	COM	00915810	586,730	7,562,904	SH	DEFINED	1,2,5,6,7,8,

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
AIR TRANSPORT SERVIC	COM	00922R10	3,420	988,582	SH	DEFINED	1,2
AIRCASTLE LTD	COM	G0129K10	8,506	879,665	SH	DEFINED	1,2,5,8
AIRGAS INC	COM	00936310	143,875	2,974,467	SH	DEFINED	1,2,5,6,7,8,
AIRTRAN HLDGS INC	COM	00949P10	20,669	3,307,117	SH	DEFINED	1,2,5,6
AIRVANA INC	COM	00950V10	3,191	471,299	SH	DEFINED	1,2,6

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AK STL HLDG CORP	COM	00154710	103,979	5,270,102	SH	DEFINED	1,2,5,6,8,10
AKAMAI TECHNOLOGIES	NOTE 1.00	00971TAE	1,346	988,000	SH	DEFINED	5
AKAMAI TECHNOLOGIES	COM	00971T10	112,993	5,741,524	SH	DEFINED	1,2,5,6,7,8,
AKEENA SOLAR INC DE	COM	00972010	17	14,700	SH	DEFINED	1
AKORN INC	COM	00972810	1,378	1,006,125	SH	DEFINED	1,2,6
ALAMO GROUP INC	COM	01131110	1,725	109,162	SH	DEFINED	1,2
ALASKA AIR GROUP INC	COM	01165910	30,400	1,134,737	SH	DEFINED	1,2,5
ALASKA COMMUNICATION	COM	01167P10	7,735	836,183	SH	DEFINED	1,2,5,6,8
ALBANY INTL CORP	CL A	01234810	11,778	607,124	SH	DEFINED	1,2,5,8
ALBANY MOLECULAR RES	COM	01242310	6,024	695,666	SH	DEFINED	1,2,5,6
ALBEMARLE CORP	COM	01265310	59,363	1,715,681	SH	DEFINED	1,2,5,6,8,10
ALBERTO CULVER CO NE	COM	01307810	46,043	1,663,403	SH	DEFINED	1,2,5,6,8,10
ALCATEL-LUCENT	SPONSORED	01390430	1,369	304,978	SH	DEFINED	1,5,8,12
ALCOA INC	NOTE 5.25	013817AT	1,980	900,000	SH	DEFINED	1,2
ALCOA INC	COM	01381710	565,581	43,108,337	SH	DEFINED	1,2,5,6,7,8,
ALCON INC	COM SHS	H0130110	17,180	123,894	SH	DEFINED	1,2,5,6,8,12
ALESCO FINL INC	COM	01448510	57	45,824	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	28,245	880,195	SH	DEFINED	1,2,5,6,8,10
ALEXANDERS INC	COM	01475210	23,268	78,641	SH	DEFINED	1,2,3,5,6,8
ALEXANDRIA REAL ESTA	COM	01527110	78,088	1,436,759	SH	DEFINED	1,2,3,5,6,8,
ALEXION PHARMACEUTIC	COM	01535110	56,409	1,266,484	SH	DEFINED	1,2,5,6,8,10
ALEXZA PHARMACEUTICA	COM	01538410	30	13,400	SH	DEFINED	1
ALICO INC	COM	01623010	2,070	70,449	SH	DEFINED	1,2,5
ALIGN TECHNOLOGY INC	COM	01625510	20,814	1,463,715	SH	DEFINED	1,2,5,6,8
ALKERMES INC	COM	01642T10	33,958	3,695,107	SH	DEFINED	1,2,5,6,8
ALLEGHANY CORP DEL	COM	01717510	15,893	61,352	SH	DEFINED	1,2,5,8,10
ALLEGHENY ENERGY INC	COM	01736110	173,586	6,545,460	SH	DEFINED	1,2,5,6,7,8,
ALLEGHENY TECHNOLOGI	COM	01741R10	158,300	4,524,143	SH	DEFINED	1,2,5,6,7,8,
ALLEGIANTRAVEL CO	COM	01748X10	11,628	305,268	SH	DEFINED	1,2,5,6,8
ALLERGAN INC	NOTE 1.50	018490AL	898	800,000	SH	DEFINED	1,2
ALLERGAN INC	COM	01849010	560,347	9,872,222	SH	DEFINED	1,2,5,6,7,8,
ALLETE INC	COM NEW	01852230	24,314	724,264	SH	DEFINED	1,2,5,8
ALLIANCE DATA SYSTEM	NOTE 1.75	018581AD	866	900,000	SH	DEFINED	1,2
ALLIANCE DATA SYSTEM	COM	01858110	97,236	1,591,944	SH	DEFINED	1,2,5,6,7,8,
ALLIANCE FIBER OPTIC	COM	01868010	19	15,571	SH	DEFINED	1
ALLIANCE FINANCIAL C	COM	01920510	2,014	74,463	SH	DEFINED	1,2
ALLIANCE HEALTHCARE	COM NEW	01860620	3,869	683,629	SH	DEFINED	1,2,5,6
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	296	14,389	SH	DEFINED	1,2
ALLIANCE ONE INTL IN	COM	01877210	8,265	1,844,755	SH	DEFINED	1,2,5
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	963	26,547	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	1,128	41,361	SH	DEFINED	1,2

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FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
ALLIANT ENERGY CORP	COM	01880210	75,888	2,724,890	SH	DEFINED	1,2,5,6,7,8,
ALLIANT TECHSYSTEMS	NOTE 3.00	018804AK	5,589	4,865,000	SH	DEFINED	5
ALLIANT TECHSYSTEMS	COM	01880410	61,943	795,669	SH	DEFINED	1,2,5,6,8,10
ALLIANZ SE	SP ADR 1/1	01880510	1,826	146,324	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	13,144	4,281,531	SH	DEFINED	1,2,5,6,8,12
ALLIED HEALTHCARE IN	COM	01923A10	1,986	709,281	SH	DEFINED	1,2
ALLIED IRISH BKS P L	SPON ADR O	01922840	365	38,777	SH	DEFINED	1

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ALLIED NEVADA GOLD C COM	01934410	8,519	870,142	SH	DEFINED	1,2,6
ALLIED WRLD ASSUR CO SHS	G0219G20	26,920	561,655	SH	DEFINED	1,2,5,8,10
ALLION HEALTHCARE IN COM	01961510	2,059	351,935	SH	DEFINED	1,2,5
ALLIS CHALMERS ENERG COM PAR \$.	01964550	4,817	1,104,889	SH	DEFINED	1,2,5
ALLOS THERAPEUTICS I COM	01977710	8,750	1,206,882	SH	DEFINED	1,2,5,6,8
ALLOY INC NEW COM	01985530	98	14,486	SH	DEFINED	1
ALLSCRIPT MISYS HEAL COM	01988P10	14,051	693,202	SH	DEFINED	1,2,5,6,8,10
ALLSTATE CORP COM	02000210	589,627	19,256,259	SH	DEFINED	1,2,5,6,7,8,
ALMOST FAMILY INC COM	02040910	3,909	131,400	SH	DEFINED	1,2,6,8
ALNYLAM PHARMACEUTIC COM	02043Q10	33,217	1,464,594	SH	DEFINED	1,2,5,6,8
ALON USA ENERGY INC COM	02052010	2,142	215,710	SH	DEFINED	1,2,5,6
ALPHA NATURAL RESOUR COM	02076X10	96,873	2,759,906	SH	DEFINED	1,2,5,6,7,8,
ALPHATEC HOLDINGS IN COM	02081G10	2,433	528,865	SH	DEFINED	1,2
ALTAIR NANOTECHNOLOG COM	02137310	118	102,319	SH	DEFINED	1,5
ALTERA CORP COM	02144110	203,059	9,900,481	SH	DEFINED	1,2,5,6,7,8,
ALTISOURCE PORTFOLIO REG SHS	L0175J10	695	48,099	SH	DEFINED	1,2,5,8
ALTRA HOLDINGS INC COM	02208R10	6,945	620,606	SH	DEFINED	1,2
ALTRIA GROUP INC COM	02209S10	1,446,125	81,197,387	SH	DEFINED	1,2,5,6,7,8,
ALTUS PHARMACEUTICAL COM	02216N10	4	21,650	SH	DEFINED	1
ALUMINA LTD SPONSORED	02220510	198	31,187	SH	DEFINED	1
ALVARION LTD SHS	M0861T10	268	64,968	SH	DEFINED	1,2
AMAG PHARMACEUTICALS COM	00163U10	14,760	337,902	SH	DEFINED	1,2,5,6,8
AMAZON COM INC COM	02313510	1,007,605	10,792,686	SH	DEFINED	1,2,5,6,7,8,
AMB PROPERTY CORP COM	00163T10	125,627	5,473,952	SH	DEFINED	1,2,3,5,6,7,
AMBAC FINL GROUP INC COM	02313910	10,919	6,499,419	SH	DEFINED	1,2,5,6,8
AMBASSADORS GROUP IN COM	02317710	5,714	365,133	SH	DEFINED	1,2,5,6,8
AMCOL INTL CORP COM	02341W10	12,090	528,165	SH	DEFINED	1,2,5,6,8
AMCORE FINL INC COM	02391210	59	36,692	SH	DEFINED	1
AMDOCS LTD ORD	G0260210	49,149	1,828,473	SH	DEFINED	1,2,5,6,8,10
AMEDISYS INC COM	02343610	31,430	720,369	SH	DEFINED	1,2,5,6,8
AMERCO COM	02358610	9,046	197,250	SH	DEFINED	1,2,5,6,8
AMEREN CORP COM	02360810	222,428	8,798,591	SH	DEFINED	1,2,5,6,7,8,
AMERICA MOVIL SAB DE SPON ADR L	02364W10	151,507	3,456,702	SH	DEFINED	1,2,4,5,6,7,
AMERICA SVC GROUP IN COM	02364L10	2,252	136,147	SH	DEFINED	1,2,5
AMERICAN APPAREL INC COM	02385010	1,954	556,731	SH	DEFINED	1,2,5,6,8
AMERICAN AXLE & MFG COM	02406110	6,303	890,250	SH	DEFINED	1,2,5,6
AMERICAN CAMPUS CMNT COM	02483510	54,467	2,028,562	SH	DEFINED	1,2,3,5,8
AMERICAN CAP LTD COM	02503Y10	19,342	5,988,277	SH	DEFINED	1,2,5,6,8,10
AMERICAN CAPITAL AGE COM	02503X10	7,890	277,313	SH	DEFINED	1,2,8

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AMERICAN CARESOURCE	COM	02505A10	530	121,347	SH	DEFINED	1,2
AMERICAN COMMERCIAL	COM PAR \$0	02519540	5,902	202,695	SH	DEFINED	1,2,5,6
AMERICAN DAIRY INC	COM	02533410	4,649	164,111	SH	DEFINED	1,2,6,8
AMERICAN DENTAL PART	COM	02535310	3,790	270,690	SH	DEFINED	1,2
AMERICAN EAGLE OUTFI	COM	02553E10	84,206	4,994,414	SH	DEFINED	1,2,5,6,7,8,
AMERICAN ECOLOGY COR	COM NEW	02553340	6,738	360,303	SH	DEFINED	1,2,5,6,8
AMERICAN ELEC PWR IN	COM	02553710	579,550	18,701,206	SH	DEFINED	1,2,5,6,7,8,
AMERICAN EQTY INVT L	COM	02567620	10,690	1,522,763	SH	DEFINED	1,2,5,8
AMERICAN EXPRESS CO	COM	02581610	1,602,841	47,281,454	SH	DEFINED	1,2,5,6,7,8,

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AMERICAN FINL GROUP	COM	02593210	48,532	1,903,228	SH	DEFINED	1,2,5,6,8,10
AMERICAN GREETINGS C	CL A	02637510	28,254	1,266,978	SH	DEFINED	1,2,5,8
AMERICAN INTL GROUP	UNIT 99/99	02687411	1,136	98,350	SH	DEFINED	1,2
AMERICAN INTL GROUP	COM NEW	02687478	217,087	4,921,489	SH	DEFINED	1,2,5,6,7,8,
AMERICAN ITALIAN PAS	CL A	02707010	12,391	455,882	SH	DEFINED	1,2,6,8
AMERICAN MED SYS HLD	COM	02744M10	40,121	2,371,236	SH	DEFINED	1,2,5,6,7,8
AMERICAN NATL BANKSH	COM	02774510	2,269	104,004	SH	DEFINED	1,2
AMERICAN NATL INS CO	COM	02859110	14,222	166,922	SH	DEFINED	1,2,5,6,8,10
AMERICAN OIL & GAS I	COM	02872310	81	41,300	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	6,940	1,428,014	SH	DEFINED	1,2,5,6,8
AMERICAN PHYSICIANS	COM	02888210	2,545	110,466	SH	DEFINED	1,2
AMERICAN PHYSICIANS	COM	02888410	7,366	255,671	SH	DEFINED	1,2,8
AMERICAN PUBLIC EDUC	COM	02913V10	12,680	365,116	SH	DEFINED	1,2,5,6,8
AMERICAN RAILCAR IND	COM	02916P10	2,339	220,467	SH	DEFINED	1,2,5
AMERICAN REPROGRAPHI	COM	02926310	7,297	766,464	SH	DEFINED	1,2,5,6,8
AMERICAN RLTY INVS I	COM	02917410	303	26,154	SH	DEFINED	1,2
AMERICAN SAFETY INS	ORD	G0299510	2,321	146,900	SH	DEFINED	1
AMERICAN SCIENCE & E	COM	02942910	12,825	188,488	SH	DEFINED	1,2,5,6,8
AMERICAN SOFTWARE IN	CL A	02968310	2,844	435,527	SH	DEFINED	1,2
AMERICAN STS WTR CO	COM	02989910	30,169	833,845	SH	DEFINED	1,2,5,8
AMERICAN SUPERCONduc	COM	03011110	29,959	893,235	SH	DEFINED	1,2,5,6,8
AMERICAN TECHNOLOGY	COM NEW	03014520	50	28,203	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	470,569	12,927,715	SH	DEFINED	1,2,5,6,7,8,
AMERICAN VANGUARD CO	COM	03037110	3,431	412,868	SH	DEFINED	1,2,8
AMERICAN WOODMARK CO	COM	03050610	5,517	285,276	SH	DEFINED	1,2,5,8
AMERICAN WTR WKS CO	COM	03042010	17,240	864,582	SH	DEFINED	1,2,5,8,10
AMERICANWEST BANCORP	COM	03058P10	8	15,968	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	4,923	205,565	SH	DEFINED	1,2,5
AMERICREDIT CORP	COM	03060R10	42,962	2,720,845	SH	DEFINED	1,2,5,6,8,10
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,461	40,546	SH	DEFINED	1,2,8
AMERIGON INC	COM	03070L30	2,721	370,248	SH	DEFINED	1,2,5
AMERIGROUP CORP	COM	03073T10	38,711	1,746,081	SH	DEFINED	1,2,5,8
AMERIPRISE FINL INC	COM	03076C10	379,221	10,438,246	SH	DEFINED	1,2,5,6,7,8,
AMERIS BANCORP	COM	03076K10	2,182	305,237	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	7,552	437,791	SH	DEFINED	1,2,8
AMERISERV FINL INC	COM	03074A10	19	10,294	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	254,243	11,360,261	SH	DEFINED	1,2,5,6,7,8,

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
AMERISTAR CASINOS IN	COM	03070Q10	9,331	591,345	SH	DEFINED	1,2,5,8
AMERITYRE CORP	COM	03073V10	5	12,400	SH	DEFINED	1
AMERON INTL INC	COM	03071010	49,177	702,732	SH	DEFINED	1,2,5,8
AMES NATL CORP	COM	03100110	2,915	120,921	SH	DEFINED	1,2
AMETEK INC NEW	COM	03110010	87,268	2,499,786	SH	DEFINED	1,2,5,6,7,8,
AMGEN INC	NOTE 0.12	031162AN	4,838	4,850,000	SH	DEFINED	1,2
AMGEN INC	NOTE 0.37	031162AQ	2,124	2,100,000	SH	DEFINED	2
AMGEN INC	COM	03116210	2,147,591	35,656,500	SH	DEFINED	1,2,5,6,7,8,
AMICAS INC	COM	00171210	1,921	533,693	SH	DEFINED	1,2
AMICUS THERAPEUTICS	COM	03152W10	2,634	301,030	SH	DEFINED	1,2,6
AMKOR TECHNOLOGY INC	COM	03165210	21,733	3,158,899	SH	DEFINED	1,2,5,6,8

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AMN HEALTHCARE SERVI	COM	00174410	8,018	843,115	SH	DEFINED	1,2,5,6,8
AMPAL AMERN ISRAEL C	CL A	03201510	673	331,703	SH	DEFINED	1,2
AMPCO-PITTSBURGH COR	COM	03203710	5,899	221,868	SH	DEFINED	1,2,6
AMPHENOL CORP NEW	CL A	03209510	209,747	5,566,529	SH	DEFINED	1,2,5,6,7,8,
AMR CORP	COM	00176510	23,918	3,008,532	SH	DEFINED	1,2,5,6,8,10
AMREP CORP NEW	COM	03215910	409	30,972	SH	DEFINED	1,2
AMSURG CORP	COM	03232P40	15,420	726,324	SH	DEFINED	1,2,5,8
AMTRUST FINANCIAL SE	COM	03235930	7,289	638,805	SH	DEFINED	1,2,5,6,8
AMYLIN PHARMACEUTICA	NOTE 3.00	032346AF	384	500,000	SH	DEFINED	2
AMYLIN PHARMACEUTICA	COM	03234610	38,438	2,807,712	SH	DEFINED	1,2,5,6,7,8,
ANADARKO PETE CORP	COM	03251110	1,141,584	18,198,368	SH	DEFINED	1,2,5,6,7,8,
ANADIGICS INC	COM	03251510	6,116	1,298,419	SH	DEFINED	1,2,6
ANADYS PHARMACEUTICA	COM	03252Q40	78	29,729	SH	DEFINED	1
ANALOG DEVICES INC	COM	03265410	276,632	10,030,162	SH	DEFINED	1,2,5,6,7,8,
ANALOGIC CORP	COM PAR \$0	03265720	10,701	289,067	SH	DEFINED	1,2,5,8
ANALYSTS INTL CORP	COM	03268110	12	17,048	SH	DEFINED	1
ANAREN INC	COM	03274410	4,933	290,170	SH	DEFINED	1,2,6
ANCHOR BANCORP WIS I	COM	03283910	92	70,805	SH	DEFINED	1
ANDERSONS INC	COM	03416410	14,744	418,873	SH	DEFINED	1,2,5,8
ANESIVA INC COM	COM	03460L10	3	10,685	SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	7,131	517,510	SH	DEFINED	1,2,8
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	34,382	843,514	SH	DEFINED	1,2,5,6,7
ANIMAL HEALTH INTL I	COM	03525N10	29	13,800	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	28,987	722,699	SH	DEFINED	1,2,5,6,8
ANNALY CAP MGMT INC	COM	03571040	208,464	11,491,935	SH	DEFINED	1,2,5,6,7,8,
ANNTAYLOR STORES COR	COM	03611510	38,717	2,436,533	SH	DEFINED	1,2,5,6,8
ANSYS INC	COM	03662Q10	65,390	1,747,474	SH	DEFINED	1,2,5,6,8,10
ANTARES PHARMA INC	COM	03664210	40	36,092	SH	DEFINED	1
ANTHRACITE CAP INC	COM	03702310	1,618	1,540,809	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	85	40,922	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	20,552	2,608,159	SH	DEFINED	1,2,5,8
AON CORP	COM	03738910	597,607	14,686,831	SH	DEFINED	1,2,5,6,7,8,
APAC CUSTOMER SERVIC	COM	00185E10	2,431	410,623	SH	DEFINED	1,2,6
APACHE CORP	COM	03741110	1,186,103	12,916,290	SH	DEFINED	1,2,5,6,7,8,
APARTMENT INVT & MGM	CL A	03748R10	85,544	5,799,589	SH	DEFINED	1,2,3,5,6,8,

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FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER MA
APCO OIL & GAS INTER	SHS	G0471F10	3,496	152,539	SH	DEFINED 1,2
APOGEE ENTERPRISES I	COM	03759810	23,385	1,556,945	SH	DEFINED 1,2,5,8
APOLLO GROUP INC	CL A	03760410	411,977	5,592,190	SH	DEFINED 1,2,5,6,7,8,
APOLLO INVT CORP	COM	03761U10	45,300	4,743,504	SH	DEFINED 1,2,5,8
APPLE INC	COM	03783310	5,608,926	30,261,267	SH	DEFINED 1,2,5,6,7,8,
APPLIED ENERGETICS I	COM	03819M10	22	46,638	SH	DEFINED 1
APPLIED INDL TECHNOL	COM	03820C10	19,841	937,648	SH	DEFINED 1,2,5,6,8
APPLIED MATLS INC	COM	03822210	589,107	44,028,941	SH	DEFINED 1,2,5,6,7,8,
APPLIED MICRO CIRCUI	COM NEW	03822W40	14,180	1,419,393	SH	DEFINED 1,2,5,6,8
APPLIED SIGNAL TECHN	COM	03823710	7,733	332,328	SH	DEFINED 1,2,6,8
APPROACH RESOURCES I	COM	03834A10	2,555	281,394	SH	DEFINED 1,2,6
APTARGROUP INC	COM	03833610	49,892	1,335,428	SH	DEFINED 1,2,5,6,8,10
AQUA AMERICA INC	COM	03836W10	60,216	3,413,604	SH	DEFINED 1,2,5,6,7,8,



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ARABIAN AMERN DEV CO COM	03846510	70	22,214	SH	DEFINED	1,5
ARACRUZ CELULOSE S A SPON ADR P	03849620	846	38,026	SH	DEFINED	1,2,6
ARBITRON INC COM	03875Q10	12,953	623,949	SH	DEFINED	1,2,5,6,8
ARBOR RLTY TR INC COM	03892310	85	29,839	SH	DEFINED	1
ARCADIA RES INC COM	03920910	94	83,800	SH	DEFINED	1
ARCELOMITTAL SA LUX NOTE 5.00	03938LAK	11,637	8,060,000	SH	DEFINED	1,2,5
ARCELOMITTAL SA LUX NY REGISTR	03938L10	307	8,267	SH	DEFINED	1
ARCH CAP GROUP LTD ORD	G0450A10	52,367	775,345	SH	DEFINED	1,2,5,6,7,8,
ARCH CHEMICALS INC COM	03937R10	16,377	546,092	SH	DEFINED	1,2,5,8
ARCH COAL INC COM	03938010	117,238	5,297,696	SH	DEFINED	1,2,5,6,7,8,
ARCHER DANIELS MIDLA NOTE 0.87	039483AW	1,662	1,700,000	SH	DEFINED	1,2
ARCHER DANIELS MIDLA COM	03948310	726,332	24,857,350	SH	DEFINED	1,2,5,6,7,8,
ARCHER DANIELS MIDLA UNIT 99/99	03948320	1,436	36,000	SH	DEFINED	2
ARCSIGHT INC COM	03966610	9,138	379,661	SH	DEFINED	1,2,6,7,8
ARCTIC CAT INC COM	03967010	301	42,598	SH	DEFINED	1
ARDEA BIOSCIENCES IN COM	03969P10	4,553	248,499	SH	DEFINED	1,2
ARDEN GROUP INC CL A	03976210	3,510	29,369	SH	DEFINED	1,2,6
ARENA PHARMACEUTICAL COM	04004710	9,351	2,092,051	SH	DEFINED	1,2,5,6,8
ARENA RESOURCES INC COM	04004910	33,356	939,603	SH	DEFINED	1,2,5,6,8
ARES CAP CORP COM	04010L10	26,907	2,441,613	SH	DEFINED	1,2,5,8
ARGAN INC COM	04010E10	1,358	101,032	SH	DEFINED	1,2
ARGO GROUP INTL HLDG COM	G0464B10	20,972	622,693	SH	DEFINED	1,2,5,8
ARGON ST INC COM	04014910	5,498	288,631	SH	DEFINED	1,2,5,8
ARIAD PHARMACEUTICAL COM	04033A10	4,277	1,935,485	SH	DEFINED	1,2
ARIBA INC COM NEW	04033V20	20,577	1,773,889	SH	DEFINED	1,2,5,6,8
ARISTOTLE CORP COM NEW	04044820	57	10,522	SH	DEFINED	1
ARKANSAS BEST CORP D COM	04079010	17,988	600,807	SH	DEFINED	1,2,5,8
ARLINGTON ASSET INVT COM	04135610	103	209,399	SH	DEFINED	1
ARM HLDGS PLC SPONSORED	04206810	115	16,389	SH	DEFINED	1
ARMSTRONG WORLD INDS COM	04247X10	8,344	242,137	SH	DEFINED	1,2,5,8,10
ARQULE INC COM	04269E10	4,211	927,499	SH	DEFINED	1,2,6
ARRAY BIOPHARMA INC COM	04269X10	2,117	889,422	SH	DEFINED	1,2,6
ARRIS GROUP INC COM	04269Q10	57,051	4,385,189	SH	DEFINED	1,2,5,6,7,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
ARROW ELECTRS INC	COM	04273510	116,440	4,136,422	SH	DEFINED	1,2,5,6,7,8,
ARROW FINL CORP	COM	04274410	6,294	230,629	SH	DEFINED	1,2,5
ARROWHEAD RESH CORP	COM	04279710	11	16,800	SH	DEFINED	1
ART TECHNOLOGY GROUP	COM	04289L10	10,630	2,753,821	SH	DEFINED	1,2,5,6,8
ARTESIAN RESOURCES C	CL A	04311320	2,695	160,214	SH	DEFINED	1,2
ARUBA NETWORKS INC	COM	04317610	9,701	1,097,412	SH	DEFINED	1,2,5,6,8
ARVINMERITOR INC	NOTE 4.00	043353AH	7,575	12,000,000	SH	DEFINED	5
ARVINMERITOR INC	COM	04335310	12,355	1,579,967	SH	DEFINED	1,2,5,6,8
ARYX THERAPEUTICS IN	COM	04338710	920	294,065	SH	DEFINED	1,2
ASBURY AUTOMOTIVE GR	COM	04343610	10,214	805,504	SH	DEFINED	1,2,5,8
ASCENT MEDIA CORP	COM SER A	04363210	7,532	294,218	SH	DEFINED	1,2,5,6,8
ASCENT SOLAR TECHNOL	COM	04363510	1,970	261,282	SH	DEFINED	1,2
ASHFORD HOSPITALITY	COM SHS	04410310	11,174	3,229,623	SH	DEFINED	1,2,3,5,6,8
ASHLAND INC NEW	COM	04420910	96,716	2,237,758	SH	DEFINED	1,2,5,6,7,8,
ASIAINFO HLDGS INC	COM	04518A10	10,567	529,150	SH	DEFINED	1,2,6,8

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ASPECT MED SYS INC	COM	04523510	3,253	271,503	SH	DEFINED	1,2
ASPEN INSURANCE HOLD	SHS	G0538410	23,549	889,660	SH	DEFINED	1,2,5,7,8,10
ASPENBIO PHARMA INC	COM	04534610	48	23,478	SH	DEFINED	1
ASSET ACCEP CAP CORP	COM	04543P10	2,125	293,096	SH	DEFINED	1,2,5,6
ASSISTED LIVING CONC	CL A NEW	04544X30	4,260	205,596	SH	DEFINED	1,2,5,6
ASSOCIATED BANC CORP	COM	04548710	39,479	3,456,962	SH	DEFINED	1,2,5,6,7,8,
ASSOCIATED ESTATES R	COM	04560410	4,849	504,047	SH	DEFINED	1,2,3,5,8
ASSURANT INC	COM	04621X10	150,137	4,682,992	SH	DEFINED	1,2,5,6,7,8,
ASSURED GUARANTY LTD	COM	G0585R10	36,310	1,869,707	SH	DEFINED	1,2,5,8
ASTEC INDS INC	COM	04622410	10,539	413,788	SH	DEFINED	1,2,5,6,8
ASTORIA FINL CORP	COM	04626510	29,750	2,694,769	SH	DEFINED	1,2,5,6,8,12
ASTRAZENECA PLC	SPONSORED	04635310	4,974	110,658	SH	DEFINED	1
ASTRONICS CORP	COM	04643310	1,232	131,106	SH	DEFINED	1,2
AT&T INC	COM	00206R10	5,504,372	203,790,138	SH	DEFINED	1,2,5,6,7,8,
ATC TECHNOLOGY CORP	COM	00211W10	10,640	538,459	SH	DEFINED	1,2,5,6,8
ATHENAHEALTH INC	COM	04685W10	26,656	694,704	SH	DEFINED	1,2,5,6,8
ATHEROS COMMUNICATIO	COM	04743P10	39,697	1,496,306	SH	DEFINED	1,2,5,6,8
ATLANTIC TELE NETWOR	COM NEW	04907920	10,756	201,347	SH	DEFINED	1,2,8
ATLAS AIR WORLDWIDE	COM NEW	04916420	17,521	548,039	SH	DEFINED	1,2,5
ATLAS ENERGY INC	COM	04929810	20,756	766,740	SH	DEFINED	1,2,5,6,8
ATLAS PIPELINE PARTN	UNIT L P I	04939210	409	55,942	SH	DEFINED	1,2
ATMEL CORP	COM	04951310	42,978	10,257,355	SH	DEFINED	1,2,5,6,8,10
ATMI INC	COM	00207R10	12,697	699,572	SH	DEFINED	1,2,5,6,8
ATMOS ENERGY CORP	COM	04956010	35,556	1,261,740	SH	DEFINED	1,2,5,6,8,10
ATP OIL & GAS CORP	COM	00208J10	13,382	747,992	SH	DEFINED	1,2,5,6,8
ATRINSIC INC	COM	04964C10	12	10,587	SH	DEFINED	1
ATRION CORP	COM	04990410	4,517	31,280	SH	DEFINED	1,2,6
ATS MED INC	COM	00208310	2,020	753,866	SH	DEFINED	1,2,6
ATWOOD OCEANICS INC	COM	05009510	39,651	1,124,204	SH	DEFINED	1,2,5,6,8,10
AU OPTRONICS CORP	SPONSORED	00225510	10,691	1,104,412	SH	DEFINED	1,2,5,6
AUBURN NATL BANCORP	COM	05047310	823	33,716	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 MA	
AUDIOCODES LTD	ORD	M1534210	37	17,733	SH	DEFINED	1,2
AUDIOVOX CORP	CL A	05075710	2,574	375,821	SH	DEFINED	1,2
AUTHENTEC INC	COM	05266010	29	10,200	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	42	30,017	SH	DEFINED	1
AUTOBYTEL INC	COM	05275N10	35	50,400	SH	DEFINED	1
AUTODESK INC	COM	05276910	177,667	7,465,000	SH	DEFINED	1,2,5,6,7,8,
AUTOLIV INC	COM	05280010	30,796	916,556	SH	DEFINED	1,2,5,6,8,10
AUTOMATIC DATA PROCE	COM	05301510	665,751	16,940,231	SH	DEFINED	1,2,5,6,7,8,
AUTONATION INC	COM	05329W10	97,969	5,418,625	SH	DEFINED	1,2,5,6,7,8,
AUTOZONE INC	COM	05333210	184,630	1,262,683	SH	DEFINED	1,2,5,6,7,8,
AUXILIUM PHARMACEUTI	COM	05334D10	32,759	957,578	SH	DEFINED	1,2,5,6,8
AVALONBAY CMNTYS INC	COM	05348410	294,390	4,047,706	SH	DEFINED	1,2,3,5,6,7,
AVANIR PHARMACEUTICA	CL A NEW	05348P40	2,014	968,336	SH	DEFINED	1,2
AVATAR HLDGS INC	COM	05349410	2,257	118,805	SH	DEFINED	1,2,5
AVERY DENNISON CORP	COM	05361110	155,764	4,325,576	SH	DEFINED	1,2,5,6,7,8,
AVI BIOPHARMA INC	COM	00234610	2,885	1,677,241	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	9,651	684,954	SH	DEFINED	1,2,5,6,8

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AVIGEN INC	COM	05369010	27	17,802	SH	DEFINED	1
AVIS BUDGET GROUP	COM	05377410	61,907	4,633,744	SH	DEFINED	1,2,5,6,7,8
AVISTA CORP	COM	05379B10	31,395	1,552,663	SH	DEFINED	1,2,5,8
AVNET INC	COM	05380710	116,671	4,492,523	SH	DEFINED	1,2,5,6,7,8,
AVOCENT CORP	COM	05389310	29,443	1,452,558	SH	DEFINED	1,2,5,8
AVON PRODS INC	COM	05430310	480,229	14,141,027	SH	DEFINED	1,2,5,6,7,8,
AVX CORP NEW	COM	00244410	6,570	550,715	SH	DEFINED	1,2,5,8,10
AWARE INC MASS	COM	05453N10	35	14,192	SH	DEFINED	1
AXA	SPONSORED	05453610	1,313	48,539	SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	163	135,832	SH	DEFINED	1
AXIS CAPITAL HOLDING	SHS	G0692U10	60,420	2,001,980	SH	DEFINED	1,2,5,6,7,8,
AXT INC	COM	00246W10	56	29,103	SH	DEFINED	1,2
AZZ INC	COM	00247410	11,290	281,052	SH	DEFINED	1,2,5,6,8
B & G FOODS INC NEW	CL A	05508R10	4,943	603,545	SH	DEFINED	1,2,8
BADGER METER INC	COM	05652510	11,780	304,466	SH	DEFINED	1,2,5,6,8
BAIDU INC	SPON ADR R	05675210	22,890	58,534	SH	DEFINED	1,2,5,6
BAKER HUGHES INC	COM	05722410	483,919	11,343,616	SH	DEFINED	1,2,5,6,7,8,
BAKER MICHAEL CORP	COM	05714910	5,610	154,370	SH	DEFINED	1,2,6,8
BALCHEM CORP	COM	05766520	9,746	370,578	SH	DEFINED	1,2,6,8
BALDOR ELEC CO	COM	05774110	28,747	1,051,452	SH	DEFINED	1,2,5,8
BALDWIN & LYONS INC	CL B	05775520	4,194	178,869	SH	DEFINED	1,2,5
BALL CORP	COM	05849810	183,390	3,727,447	SH	DEFINED	1,2,5,6,7,8,
BALLY TECHNOLOGIES I	COM	05874B10	44,514	1,160,135	SH	DEFINED	1,2,5,6,8
BANCFIRST CORP	COM	05945F10	5,243	141,976	SH	DEFINED	1,2,5,8
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	5,180	290,341	SH	DEFINED	1,2,5,8,12
BANCO BRADESCO S A	SP ADR PFD	05946030	111,151	5,588,292	SH	DEFINED	1,2,6,7
BANCO DE CHILE	SPONSORED	05952010	216	4,554	SH	DEFINED	1,6
BANCO LATINOAMERICAN	SHS E	P1699413	8,084	568,484	SH	DEFINED	1,2
BANCO MACRO SA	SPON ADR B	05961W10	235	9,725	SH	DEFINED	1,2

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BANCO SANTANDER CHIL	SP ADR REP	05965X10	12,386	215,264	SH	DEFINED	1,2,5,6,8
BANCO SANTANDER SA	ADR	05964H10	8,408	520,615	SH	DEFINED	1,2,5,8,12,1
BANCOLOMBIA S A	SPON ADR P	05968L10	36,760	856,267	SH	DEFINED	1,2,5,6,7,8,
BANCORP INC DEL	COM	05969A10	1,757	307,196	SH	DEFINED	1,2
BANCORP RHODE ISLAND	COM	05969010	1,519	60,793	SH	DEFINED	1,2
BANCORPSOUTH INC	COM	05969210	58,067	2,378,806	SH	DEFINED	1,2,5,6,8,10
BANCTRUST FINANCIAL	COM	05978R10	110	30,951	SH	DEFINED	1
BANK HAWAII CORP	COM	06254010	52,505	1,263,952	SH	DEFINED	1,2,5,6,8,10
BANK KY FINL CORP	COM	06289610	918	43,365	SH	DEFINED	1,2
BANK MUTUAL CORP NEW	COM	06375010	9,120	1,031,729	SH	DEFINED	1,2,5,8
BANK OF AMERICA CORP	COM	06050510	6,492,414	383,712,401	SH	DEFINED	1,2,5,6,7,8,
BANK OF GRANITE CORP	COM	06240110	15	14,309	SH	DEFINED	1
BANK OF MARIN BANCOR	COM	06342510	2,608	83,250	SH	DEFINED	1,2
BANK OF NEW YORK MEL	COM	06405810	1,314,119	45,330,064	SH	DEFINED	1,2,5,6,7,8,
BANK OF THE OZARKS I	COM	06390410	8,702	328,016	SH	DEFINED	1,2,5,6,8
BANKATLANTIC BANCORP	CL A NEW	06590860	90	31,164	SH	DEFINED	1
BANKFINANCIAL CORP	COM	06643P10	4,312	449,213	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	1,134	39,804	SH	DEFINED	1,5
BANNER CORP	COM	06652V10	973	356,412	SH	DEFINED	1,2,8

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BAR HBR BANKSHARES	COM	06684910	1,540	45,287	SH	DEFINED	1,2
BARCLAYS BK PLC	IPMS INDIA	06739F29	73,438	1,246,186	SH	DEFINED	4,5
BARCLAYS PLC	ADR	06738E20	1,031	43,611	SH	DEFINED	1
BARD C R INC	COM	06738310	248,164	3,156,902	SH	DEFINED	1,2,5,6,7,8,
BARE ESSENTUALS INC	COM	06751110	16,340	1,374,293	SH	DEFINED	1,2,5,6,8
BARNES & NOBLE INC	COM	06777410	29,621	1,333,088	SH	DEFINED	1,2,5,6,8,10
BARNES GROUP INC	COM	06780610	19,971	1,168,573	SH	DEFINED	1,2,5,8
BARNWELL INDS INC	COM	06822110	46	10,493	SH	DEFINED	1,2
BARRETT BILL CORP	COM	06846N10	42,139	1,285,127	SH	DEFINED	1,2,5,6,8
BARRETT BUSINESS SER	COM	06846310	1,142	107,938	SH	DEFINED	1,2
BARRICK GOLD CORP	COM	06790110	1,428	37,674	SH	DEFINED	1,5
BASIC ENERGY SVCS IN	COM	06985P10	5,775	680,176	SH	DEFINED	1,2,5
BASSETT FURNITURE IN	COM	07020310	137	32,006	SH	DEFINED	1,2
BAXTER INTL INC	COM	07181310	1,339,571	23,497,123	SH	DEFINED	1,2,5,6,7,8,
BB&T CORP	COM	05493710	702,893	25,803,720	SH	DEFINED	1,2,5,6,7,8,
BE AEROSPACE INC	COM	07330210	40,253	1,998,679	SH	DEFINED	1,2,5,6,8,10
BEACON POWER CORP	COM	07367710	70	99,946	SH	DEFINED	1
BEACON ROOFING SUPPL	COM	07368510	16,210	1,014,386	SH	DEFINED	1,2,5,6,8
BEAZER HOMES USA INC	COM	07556Q10	5,732	1,025,483	SH	DEFINED	1,2,6
BEBE STORES INC	COM	07557110	3,694	501,860	SH	DEFINED	1,2,5
BECKMAN COULTER INC	NOTE 2.50	075811AD	689	600,000	SH	DEFINED	2
BECKMAN COULTER INC	COM	07581110	110,431	1,601,841	SH	DEFINED	1,2,5,6,7,8,
BECTON DICKINSON & C	COM	07588710	903,518	12,953,660	SH	DEFINED	1,2,5,6,7,8,
BED BATH & BEYOND IN	COM	07589610	347,770	9,263,984	SH	DEFINED	1,2,5,6,7,8,
BEL FUSE INC	CL B	07734730	4,617	242,634	SH	DEFINED	1,2,6
BELDEN INC	COM	07745410	25,977	1,124,528	SH	DEFINED	1,2,5,6,8
BELO CORP	COM SER A	08055510	11,774	2,176,324	SH	DEFINED	1,2,5,8

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BEMIS INC	COM	08143710	111,137	4,289,345	SH	DEFINED	1,2,5,6,8,10
BENCHMARK ELECTRS IN	COM	08160H10	37,347	2,074,824	SH	DEFINED	1,2,5,8
BENEFICIAL MUTUAL BA	COM	08173R10	5,840	640,346	SH	DEFINED	1,2,5,6,8
BENIHANA INC	CL A	08204720	1,137	198,476	SH	DEFINED	1,2
BERKLEY W R CORP	COM	08442310	92,197	3,647,053	SH	DEFINED	1,2,5,6,7,8,
BERKSHIRE HATHAWAY I	CL A	08467010	262,499	2,599	SH	DEFINED	1,2,5,6,8,12
BERKSHIRE HATHAWAY I	CL B	08467020	676,197	203,490	SH	DEFINED	1,2,5,6,7,8,
BERKSHIRE HILLS BANC	COM	08468010	6,822	310,925	SH	DEFINED	1,2,5,8
BERRY PETE CO	CL A	08578910	26,481	988,827	SH	DEFINED	1,2,5,8
BEST BUY INC	COM	08651610	469,619	12,516,507	SH	DEFINED	1,2,5,6,7,8,
BGC PARTNERS INC	CL A	05541T10	3,730	871,603	SH	DEFINED	1,2,5
BHP BILLITON LTD	SPONSORED	08860610	76,210	1,154,526	SH	DEFINED	1,2,5
BHP BILLITON PLC	SPONSORED	05545E20	2,328	42,248	SH	DEFINED	1
BIDZ COM INC	COM	08883T20	66	19,100	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	7,615	504,336	SH	DEFINED	1,2,5,8
BIG LOTS INC	COM	08930210	62,667	2,504,680	SH	DEFINED	1,2,5,6,7,8,
BIGBAND NETWORKS INC	COM	08975050	2,952	736,101	SH	DEFINED	1,2,6
BIO RAD LABS INC	CL A	09057220	36,151	393,456	SH	DEFINED	1,2,5,6,8,10
BIOANALYTICAL SYS IN	COM	09058M10	15	14,300	SH	DEFINED	1
BIOCLINICA INC	COM	09071B10	49	11,967	SH	DEFINED	1
BIOCRYST PHARMACEUTI	COM	09058V10	3,988	483,998	SH	DEFINED	1,2,5

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BIODEL INC	COM	09064M10	1,437	267,612	SH	DEFINED	1,2
BIODELIVERY SCIENCES	COM	09060J10	927	193,148	SH	DEFINED	1,2
BIOFORM MEDICAL INC	COM	09065G10	40	11,040	SH	DEFINED	1
BIOGEN IDEC INC	COM	09062X10	565,678	11,197,118	SH	DEFINED	1,2,5,6,7,8,
BIOLASE TECHNOLOGY I	COM	09091110	83	36,589	SH	DEFINED	1
BIOMARIN PHARMACEUTI	COM	09061G10	36,987	2,045,730	SH	DEFINED	1,2,5,6,8,10
BIOMED REALTY TRUST	COM	09063H10	52,783	3,824,856	SH	DEFINED	1,2,3,5,8
BIOMIMETIC THERAPEUT	COM	09064X10	3,363	275,392	SH	DEFINED	1,2
BIONOVO INC	COM	09064310	8	12,100	SH	DEFINED	1
BIO-REFERENCE LABS I	COM \$ .01 N	09057G60	7,806	226,909	SH	DEFINED	1,2,6,8
BIOSANTE PHARMACEUTI	COM NEW	09065V20	35	17,580	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	5,381	795,963	SH	DEFINED	1,2
BIOSPECIFICS TECHNOL	COM	09093110	1,667	52,089	SH	DEFINED	1,2
BJ SVCS CO	COM	05548210	238,727	12,286,535	SH	DEFINED	1,2,5,6,7,8,
BJS RESTAURANTS INC	COM	09180C10	5,547	370,079	SH	DEFINED	1,2,5,6,8
BJS WHOLESALE CLUB I	COM	05548J10	41,035	1,132,937	SH	DEFINED	1,2,5,6,7,8,
BLACK & DECKER CORP	COM	09179710	92,218	1,992,172	SH	DEFINED	1,2,5,6,7,8,
BLACK BOX CORP DEL	COM	09182610	11,498	458,282	SH	DEFINED	1,2,5,8
BLACK HILLS CORP	COM	09211310	58,995	2,343,847	SH	DEFINED	1,2,5,8
BLACKBAUD INC	COM	09227Q10	22,156	954,982	SH	DEFINED	1,2,5,6,8
BLACKBOARD INC	COM	09193550	24,242	641,659	SH	DEFINED	1,2,5,6,8
BLACKROCK INC	COM	09247X10	60,094	277,162	SH	DEFINED	1,2,5,6,7,8,
BLACKROCK KELSO CAPI	COM	09253310	1,899	255,897	SH	DEFINED	1,2,5,8
BLACKSTONE GROUP L P	COM UNIT L	09253U10	1,876	132,092	SH	DEFINED	1,2,8
BLOCK H & R INC	COM	09367110	199,235	10,839,774	SH	DEFINED	1,2,5,6,7,8,

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BLOCKBUSTER INC	CL A	09367910	316	294,996	SH	DEFINED 1,2
BLOCKBUSTER INC	CL B	09367920	11	18,890	SH	DEFINED 1
BLOUNT INTL INC NEW	COM	09518010	7,265	767,186	SH	DEFINED 1,2,5,6,8
BLUE COAT SYSTEMS IN	COM NEW	09534T50	19,036	842,652	SH	DEFINED 1,2,5,6,8
BLUE DOLPHIN ENERGY	COM NEW	09539520	9	18,943	SH	DEFINED 1,2
BLUE NILE INC	COM	09578R10	16,758	269,763	SH	DEFINED 1,2,5,6,8
BLUEGREEN CORP	COM	09623110	836	274,152	SH	DEFINED 1,2
BLUELINX HLDGS INC	COM	09624H10	739	184,265	SH	DEFINED 1,2
BLYTH INC	COM NEW	09643P20	8,184	211,298	SH	DEFINED 1,2,5,8
BMB MUNAI INC	COM	09656A10	10	10,750	SH	DEFINED 1
BMC SOFTWARE INC	COM	05592110	259,827	6,923,179	SH	DEFINED 1,2,5,6,7,8,
BMP SUNSTONE CORP	COM	05569C10	1,918	471,325	SH	DEFINED 1,2
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,079	43,480	SH	DEFINED 1,2,8
BOB EVANS FARMS INC	COM	09676110	29,912	1,029,313	SH	DEFINED 1,2,5,8
BOEING CO	COM	09702310	1,564,570	28,893,258	SH	DEFINED 1,2,5,6,7,8,
BOISE INC	COM	09746Y10	3,223	610,369	SH	DEFINED 1,2
BOK FINL CORP	COM NEW	05561Q20	20,082	433,546	SH	DEFINED 1,2,5,10
BOLT TECHNOLOGY CORP	COM	09769810	1,942	154,511	SH	DEFINED 1,2
BON-TON STORES INC	COM	09776J10	9,104	1,250,606	SH	DEFINED 1
BOOKS-A-MILLION INC	COM	09857010	1,477	122,712	SH	DEFINED 1,2
BOOTS & COOTS INC	COM NEW	09946950	2,026	1,258,429	SH	DEFINED 1,2
BORDERS GROUP INC	COM	09970910	4,122	1,325,515	SH	DEFINED 1,2,5
BORGWARNER INC	COM	09972410	80,614	2,664,058	SH	DEFINED 1,2,5,6,7,8,

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BOSTON BEER INC	CL A	10055710	7,036	189,747	SH	DEFINED	1,2,6,8
BOSTON PPTYS LTD PAR NOTE 3.75	10112RAG	13,447	13,430,000	SH	DEFINED	5	
BOSTON PPTYS LTD PAR NOTE 2.87	10112RAK	19,927	20,730,000	SH	DEFINED	1,2,5	
BOSTON PRIVATE FINL COM	10111910	20,026	3,095,145	SH	DEFINED	1,2,5,8	
BOSTON PROPERTIES IN COM	10112110	459,048	7,003,014	SH	DEFINED	1,2,3,5,6,7,8	
BOSTON SCIENTIFIC CO COM	10113710	547,739	51,722,330	SH	DEFINED	1,2,5,6,7,8,10	
BOTTOMLINE TECH DEL COM	10138810	6,019	466,595	SH	DEFINED	1,2,8	
BOVIE MEDICAL CORP COM	10211F10	2,034	259,108	SH	DEFINED	1,2,5	
BOWNE & CO INC COM	10304310	6,089	790,802	SH	DEFINED	1,2,5	
BOYD GAMING CORP COM	10330410	12,572	1,150,255	SH	DEFINED	1,2,5,6,8,10	
BP PLC SPONSORED	05562210	2,307,143	43,342,902	SH	DEFINED	1,2	
BP PRUDHOE BAY RTY T UNIT BEN I	05563010	1,844	24,704	SH	DEFINED	1,2	
BPZ RESOURCES INC COM	05563910	13,210	1,756,619	SH	DEFINED	1,2,5,6,8	
BRADY CORP CL A	10467410	33,673	1,172,462	SH	DEFINED	1,2,5,8	
BRANDYWINE RLTY TR SH BEN INT	10536820	44,102	3,994,764	SH	DEFINED	1,2,3,5,6,8,10	
BRASIL TELECOM PARTI SPON ADR P	10553010	1,937	36,337	SH	DEFINED	1,2	
BRASKEM S A SP ADR PFD	10553210	512	40,658	SH	DEFINED	1,2,6	
BRE PROPERTIES INC CL A	05564E10	56,391	1,801,615	SH	DEFINED	1,2,3,5,6,8,10	
BREITBURN ENERGY PAR COM UT LTD	10677610	291	25,571	SH	DEFINED	1,2	
BRF-BRASIL FOODS S A SPONSORED	10552T10	21,592	405,479	SH	DEFINED	1,2,6,7	
BRIDGE BANCORP INC COM	10803510	2,339	96,130	SH	DEFINED	1,2	
BRIDGEPOINT ED INC COM	10807M10	3,777	247,497	SH	DEFINED	1,2	
BRIGGS & STRATTON CO COM	10904310	23,240	1,197,325	SH	DEFINED	1,2,5,6,8	

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BRIGHAM EXPLORATION	COM	10917810	14,160	1,559,497	SH	DEFINED	1,2,5,6,8
BRIGHTPOINT INC	COM NEW	10947340	14,330	1,637,673	SH	DEFINED	1,2,5,8
BRINKER INTL INC	COM	10964110	34,163	2,171,867	SH	DEFINED	1,2,5,6,8,10
BRINKS CO	COM	10969610	30,182	1,121,583	SH	DEFINED	1,2,5,6,8,10
BRINKS HOME SEC HLDG	COM	10969910	28,897	938,524	SH	DEFINED	1,2,5,6,8,10
BRISTOL MYERS SQUIBB	COM	11012210	1,494,161	66,348,198	SH	DEFINED	1,2,5,6,7,8,10
BRISTOW GROUP INC	COM	11039410	21,843	735,697	SH	DEFINED	1,2,5,8
BRITISH AMERN TOB PL	SPONSORED	11044810	1,600	25,298	SH	DEFINED	1
BRITISH SKY BROADCASTS	SPONSORED	11101310	390	10,664	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	466,825	15,210,995	SH	DEFINED	1,2,5,6,7,8,10
BROADPOINT GLEACHER	COM	11134A10	8,135	975,471	SH	DEFINED	1,2,8
BROADRIDGE FINL SOLU	COM	11133T10	66,950	3,330,836	SH	DEFINED	1,2,5,6,8,10
BROADWIND ENERGY INC	COM	11161T10	4,414	559,384	SH	DEFINED	1,2
BROCADE COMMUNICATIO	COM NEW	11162130	46,236	5,882,488	SH	DEFINED	1,2,5,6,8,10
BRONCO DRILLING CO I	COM	11221110	2,982	455,236	SH	DEFINED	1,2,5
BROOKDALE SR LIVING	COM	11246310	10,812	596,370	SH	DEFINED	1,2,5,6,8,10
BROOKFIELD HOMES COR	COM	11272310	1,410	211,041	SH	DEFINED	1,2
BROOKFIELD INFRASTR P	LP INT UNI	G1625210	410	24,937	SH	DEFINED	1,2
BROOKFIELD PPTYS COR	COM	11290010	5,963	529,534	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	20,816	2,141,606	SH	DEFINED	1,2,5,8
BROOKLYN FEDERAL BAN	COM	11403910	493	40,374	SH	DEFINED	1,2
BROOKS AUTOMATION IN	COM	11434010	11,339	1,466,853	SH	DEFINED	1,2,5,6,8
BROWN & BROWN INC	COM	11523610	45,868	2,393,957	SH	DEFINED	1,2,5,6,8,10
BROWN FORMAN CORP	CL A	11563710	643	12,588	SH	DEFINED	1,2
BROWN FORMAN CORP	CL B	11563720	159,468	3,307,087	SH	DEFINED	1,2,5,6,7,8,10

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BROWN SHOE INC NEW	COM	11573610	7,545	940,831	SH	DEFINED	1,2,5,8
BRUKER CORP	COM	11679410	12,645	1,185,098	SH	DEFINED	1,2,5,6,8
BRUNSWICK CORP	COM	11704310	27,458	2,291,952	SH	DEFINED	1,2,5,6,8
BRUSH ENGINEERED MAT	COM	11742110	11,784	481,772	SH	DEFINED	1,2,5,6,8
BRYN MAWR BK CORP	COM	11766510	2,240	128,234	SH	DEFINED	1,2
BUCKEYE GP HOLDINGS	COM UNITS	11816710	236	9,790	SH	DEFINED	1,2
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,444	29,822	SH	DEFINED	1,2
BUCKEYE TECHNOLOGIES	COM	11825510	12,640	1,177,960	SH	DEFINED	1,2,5,8
BUCKLE INC	COM	11844010	30,067	880,697	SH	DEFINED	1,2,5,8
BUCYRUS INTL INC NEW	COM	11875910	55,903	1,569,880	SH	DEFINED	1,2,5,6,8,10
BUFFALO WILD WINGS I	COM	11984810	15,584	374,534	SH	DEFINED	1,2,5,6,8
BUILD A BEAR WORKSHO	COM	12007610	1,636	335,935	SH	DEFINED	1,2
BUILDERS FIRSTSOURCE	COM	12008R10	1,253	287,456	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	103,683	1,656,011	SH	DEFINED	1,2,5,6,7,8,
BURGER KING HLDGS IN	COM	12120820	18,941	1,076,812	SH	DEFINED	1,2,5,6,8,10
BURLINGTON NORTHN SA	COM	12189T10	719,774	9,016,334	SH	DEFINED	1,2,5,6,7,8,
BWAY HOLDING COMPANY	COM	12429T10	4,088	220,844	SH	DEFINED	1,2,6
C D I CORP	COM	12507110	4,957	352,785	SH	DEFINED	1,2,5
C H ROBINSON WORLDWI	COM NEW	12541W20	320,697	5,553,198	SH	DEFINED	1,2,5,6,7,8,
C&D TECHNOLOGIES INC	COM	12466110	126	58,524	SH	DEFINED	1
CA INC	COM	12673P10	313,288	14,246,836	SH	DEFINED	1,2,5,6,7,8,

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CABELAS INC	COM	12680430	20,961	1,571,285	SH	DEFINED	1,2,5,8
CABLEVISION SYS CORP	CL A NY CA	12686C10	97,336	4,098,376	SH	DEFINED	1,2,5,6,7,8,
CABOT CORP	COM	12705510	122,103	5,283,574	SH	DEFINED	1,2,5,6,8,10
CABOT MICROELECTRONI	COM	12709P10	18,246	523,406	SH	DEFINED	1,2,5,6,8
CABOT OIL & GAS CORP	COM	12709710	159,137	4,451,390	SH	DEFINED	1,2,5,6,7,8,
CACHE INC	COM NEW	12715030	81	16,417	SH	DEFINED	1
CACI INTL INC	CL A	12719030	33,386	706,280	SH	DEFINED	1,2,5
CADBURY PLC	SPONS ADR	12721E10	357	6,965	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	40,086	5,461,296	SH	DEFINED	1,2,5,6,8,10
CADENCE FINL CORP	COM	12738A10	19	10,806	SH	DEFINED	1
CADENCE PHARMACEUTIC	COM	12738T10	5,406	488,779	SH	DEFINED	1,2,6
CADIZ INC	COM NEW	12753720	2,896	247,499	SH	DEFINED	1,2
CAI INTERNATIONAL IN	COM	12477X10	1,380	187,181	SH	DEFINED	1,2
CAL DIVE INTL INC	NOTE 3.25	127914AB	8,805	10,020,000	SH	DEFINED	5
CAL DIVE INTL INC DE	COM	12802T10	16,333	1,651,438	SH	DEFINED	1,2,5,6,8
CAL MAINE FOODS INC	COM NEW	12803020	8,828	329,763	SH	DEFINED	1,2,5,6,8
CALAMOS ASSET MGMT I	CL A	12811R10	6,571	503,157	SH	DEFINED	1,2,5,6,8
CALAMP CORP	COM	12812610	52	18,691	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	3,517	185,286	SH	DEFINED	1,2,6,8
CALGON CARBON CORP	COM	12960310	18,769	1,265,626	SH	DEFINED	1,2,5,6,8
CALIFORNIA FIRST NTN	COM	13022210	285	25,749	SH	DEFINED	1,2
CALIFORNIA MICRO DEV	COM	13043910	96	29,822	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	11,189	716,327	SH	DEFINED	1,2,5,6,8
CALIFORNIA WTR SVC G	COM	13078810	18,397	472,454	SH	DEFINED	1,2,5,8
CALIPER LIFE SCIENCE	COM	13087210	100	35,506	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	15,225	2,000,611	SH	DEFINED	1,2,5,8
CALLIDUS SOFTWARE IN	COM	13123E50	1,162	386,206	SH	DEFINED	1,2

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CALLON PETE CO DEL	COM	13123X10	44	23,942	SH	DEFINED	1
CALPINE CORP	COM NEW	13134730	117,062	10,161,658	SH	DEFINED	1,2,5,6,7,8,
CALUMET SPECIALTY PR	UT LTD PAR	13147610	178	11,248	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	3,689	585,622	SH	DEFINED	1,2
CAMDEN NATL CORP	COM	13303410	5,328	161,267	SH	DEFINED	1,2,5,8
CAMDEN PPTY TR	SH BEN INT	13313110	87,943	2,182,212	SH	DEFINED	1,2,3,5,6,7,
CAMERON INTERNATIONAL	NOTE 2.50	13342BAB	512	400,000	SH	DEFINED	2
CAMERON INTERNATIONAL	COM	13342B10	364,540	9,638,806	SH	DEFINED	1,2,5,6,7,8,
CAMPBELL SOUP CO	COM	13442910	245,348	7,521,383	SH	DEFINED	1,2,5,6,7,8,
CANADIAN NATL RY CO	COM	13637510	451	9,210	SH	DEFINED	1
CANDELA CORP	COM	13690710	62	18,860	SH	DEFINED	1
CANO PETE INC	COM	13780110	38	30,300	SH	DEFINED	1
CANON INC	ADR	13800630	3,785	94,658	SH	DEFINED	1,2,5
CANTEL MEDICAL CORP	COM	13809810	5,247	348,406	SH	DEFINED	1,2,6
CAPE BANCORP INC	COM	13920910	1,390	181,041	SH	DEFINED	1,2
CAPELLA EDUCATION CO	COM	13959410	20,087	298,289	SH	DEFINED	1,2,5,6,8
CAPITAL CITY BK GROU	COM	13967410	3,274	230,553	SH	DEFINED	1,2,5,8
CAPITAL ONE FINL COR	COM	14040H10	612,816	17,151,300	SH	DEFINED	1,2,5,6,7,8,
CAPITAL PRODUCT PART	COM UNIT L	Y1108210	112	12,263	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 MA
CAPITAL SOUTHWEST CO	COM	14050110	4,414	57,515	SH	DEFINED	1,2,5,8
CAPITAL SR LIVING CO	COM	14047510	2,601	426,314	SH	DEFINED	1,2
CAPITAL TRUST INC MD	CL A NEW	14052H50	95	31,113	SH	DEFINED	1
CAPITALSOURCE INC	COM	14055X10	12,484	2,876,568	SH	DEFINED	1,2,5,8,10
CAPITOL BANCORP LTD	COM	14056D10	58	22,153	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	7,689	233,559	SH	DEFINED	1,2,5,6,8,10
CAPLEASE INC	COM	14028810	4,867	1,207,657	SH	DEFINED	1,2,3
CAPSTEAD MTG CORP	COM NO PAR	14067E50	28,296	2,034,237	SH	DEFINED	1,2,5,8
CAPSTONE TURBINE COR	COM	14067D10	232	175,816	SH	DEFINED	1,2
CARACO PHARMACEUTICA	COM	14075T10	959	188,435	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	20,679	401,149	SH	DEFINED	1,2,5,6,8
CARDIAC SCIENCE CORP	COM	14141A10	1,906	476,593	SH	DEFINED	1,2
CARDICA INC	COM	14141R10	16	10,800	SH	DEFINED	1
CARDINAL FINL CORP	COM	14149F10	4,543	552,059	SH	DEFINED	1,2,6,8
CARDINAL HEALTH INC	COM	14149Y10	312,548	11,662,239	SH	DEFINED	1,2,5,6,7,8,
CARDIONET INC	COM	14159L10	2,909	432,894	SH	DEFINED	1,2,5,6,8
CARDIOVASCULAR SYS I	COM	14161910	879	120,881	SH	DEFINED	1,2
CARDIUM THERAPEUTICS	COM	14191610	754	465,353	SH	DEFINED	1,2
CARDTRONICS INC	COM	14161H10	2,266	289,749	SH	DEFINED	1,2
CARE INVESTMENT TRUS	COM	14165710	1,631	212,582	SH	DEFINED	1,2
CAREER EDUCATION COR	COM	14166510	35,825	1,473,664	SH	DEFINED	1,2,5,6,8,10
CAREFUSION CORP	COM	14170T10	146,515	6,720,862	SH	DEFINED	1,2,5,6,7,8,
CARIBOU COFFEE INC	COM	14204220	576	79,733	SH	DEFINED	1,2
CARLISLE COS INC	COM	14233910	58,175	1,715,572	SH	DEFINED	1,2,5,6,8,10
CARMAX INC	COM	14313010	113,004	5,406,876	SH	DEFINED	1,2,5,6,7,8,
CARMIKE CINEMAS INC	COM	14343640	1,745	172,647	SH	DEFINED	1,2
CARNIVAL CORP	DBCV 2.00	143658AN	584	550,000	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	14365830	455,447	13,685,293	SH	DEFINED	1,2,5,6,7,8,
CARPENTER TECHNOLOGY	COM	14428510	57,476	2,457,300	SH	DEFINED	1,2,5,6,8,10



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CARRIAGE SVCS INC	COM	14390510	76	19,570	SH	DEFINED	1
CARRIZO OIL & CO INC	COM	14457710	13,844	565,302	SH	DEFINED	1,2,5,6,8
CARROLS RESTAURANT G	COM	14574X10	1,426	188,618	SH	DEFINED	1,2
CARTER INC	COM	14622910	54,060	2,024,733	SH	DEFINED	1,2,5,6,7,8
CASCADE BANCORP	COM	14715410	186	153,591	SH	DEFINED	1
CASCADE CORP	COM	14719510	5,557	207,814	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	73	24,660	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	49,163	1,566,702	SH	DEFINED	1,2,5,6,8
CASH AMER INTL INC	COM	14754D10	22,540	747,337	SH	DEFINED	1,2,5,6,8
CASS INFORMATION SYS	COM	14808P10	4,174	139,787	SH	DEFINED	1,2,6,8
CASTLE A M & CO	COM	14841110	3,505	352,622	SH	DEFINED	1,2,5
CASUAL MALE RETAIL G	COM NEW	14871130	121	35,066	SH	DEFINED	1
CATALYST HEALTH SOLU	COM	14888B10	23,384	802,210	SH	DEFINED	1,2,5,6,8
CATERPILLAR INC DEL	COM	14912310	4,405,883	85,834,460	SH	DEFINED	1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM	14915010	18,726	2,314,652	SH	DEFINED	1,2,5,8
CATO CORP NEW	CL A	14920510	14,291	704,330	SH	DEFINED	1,2,5,8
CAVCO INDS INC DEL	COM	14956810	4,551	128,209	SH	DEFINED	1,2,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
CAVIUM NETWORKS INC	COM	14965A10	14,747	686,864	SH	DEFINED 1,2,5,6,8
CB RICHARD ELLIS GRO	CL A	12497T10	88,125	7,506,395	SH	DEFINED 1,2,5,6,7,8,
CBEYOND INC	COM	14984710	7,915	490,705	SH	DEFINED 1,2,5,6,8
CBIZ INC	COM	12480510	7,344	984,413	SH	DEFINED 1,2,5,6,8
CBL & ASSOC PPTYS IN	COM	12483010	50,758	5,232,757	SH	DEFINED 1,2,3,5,6,8
CBS CORP NEW	CL B	12485720	259,679	21,550,165	SH	DEFINED 1,2,5,6,7,8,
CDC CORP	SHS A	G2022L10	92	35,305	SH	DEFINED 1,5,6
CDN IMPERIAL BK OF C	COM	13606910	281	4,611	SH	DEFINED 1
CEC ENTMT INC	COM	12513710	16,056	620,895	SH	DEFINED 1,2,5,6,8
CEDAR FAIR L P	DEPOSITRY	15018510	647	61,457	SH	DEFINED 1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	10,671	1,654,479	SH	DEFINED 1,2,3,5,8
CELADON GROUP INC	COM	15083810	5,699	503,934	SH	DEFINED 1,2
CELANESE CORP DEL	COM SER A	15087010	110,363	4,414,507	SH	DEFINED 1,2,5,6,7,8,
CELERA CORP	COM	15100E10	11,014	1,765,026	SH	DEFINED 1,2,5,6,8
CELESTICA INC	SUB VTG SH	15101Q10	169	17,861	SH	DEFINED 1,2
CELGENE CORP	COM	15102010	838,698	15,003,535	SH	DEFINED 1,2,5,6,7,8,
CELL GENESYS INC	COM	15092110	20	57,167	SH	DEFINED 1
CELL THERAPEUTICS IN	COM NO PAR	15093450	25,953	21,100,199	SH	DEFINED 1,2,5
CELLCOM ISRAEL LTD	SHS	M2196U10	9,441	310,265	SH	DEFINED 1,2,5,7,10
CELLDEX THERAPEUTICS	COM	15117B10	2,179	396,989	SH	DEFINED 1,2
CEL-SCI CORP	COM NEW	15083740	95	55,158	SH	DEFINED 1
CEMEX SAB DE CV	SPON ADR N	15129088	3,995	309,199	SH	DEFINED 1,2,6,8
CENTENE CORP DEL	COM	15135B10	47,360	2,500,513	SH	DEFINED 1,2,5,8
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	14,179	1,776,819	SH	DEFINED 1,2,5,6,7,8
CENTER BANCORP INC	COM	15140810	1,401	186,113	SH	DEFINED 1,2
CENTER FINL CORP CAL	COM	15146E10	38	10,013	SH	DEFINED 1
CENTERPOINT ENERGY I	COM	15189T10	191,465	15,403,432	SH	DEFINED 1,2,5,6,7,8,
CENTERSTATE BANKS IN	COM	15201P10	2,262	286,710	SH	DEFINED 1,2
CENTRAIS ELETRICAS B	SPON ADR P	15234Q10	180	12,941	SH	DEFINED 1,2
CENTRAIS ELETRICAS B	SPONSORED	15234Q20	2,346	151,626	SH	DEFINED 1,2,6
CENTRAL EUROPEAN DIS	COM	15343510	19,209	586,363	SH	DEFINED 1,2,5,8,10

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CENTRAL EUROPEAN MED	CL A NEW	G2004520	7,709	225,083	SH	DEFINED	1,5,6,10
CENTRAL FED CORP	COM	15346Q10	82	30,900	SH	DEFINED	1
CENTRAL GARDEN & PET	COM	15352710	492	41,899	SH	DEFINED	1,2,5
CENTRAL GARDEN & PET	CL A NON-V	15352720	17,778	1,626,577	SH	DEFINED	1,2,5,8
CENTRAL PAC FINL COR	COM	15476010	4,216	1,672,904	SH	DEFINED	1,2,5
CENTRAL VT PUB SVC C	COM	15577110	5,470	283,407	SH	DEFINED	1,2,5,8
CENTURY ALUM CO	COM	15643110	9,742	1,041,963	SH	DEFINED	1,2,5,8
CENTURY BANCORP INC	CL A NON V	15643210	1,271	58,568	SH	DEFINED	1,2
CENTURY CASINOS INC	COM	15649210	78	26,962	SH	DEFINED	1
CENTURYTEL INC	COM	15670010	389,784	11,600,718	SH	DEFINED	1,2,5,6,7,8,
CENVEO INC	COM	15670S10	6,818	985,319	SH	DEFINED	1,2,5,6,8
CEPHALON INC	NOTE 2.00	156708AP	1,724	1,300,000	SH	DEFINED	1,2
CEPHALON INC	NOTE 2.50	156708AR	1,156	1,100,000	SH	DEFINED	2
CEPHALON INC	COM	15670810	153,851	2,641,672	SH	DEFINED	1,2,5,6,7,8,
CEPHEID	COM	15670R10	19,698	1,489,997	SH	DEFINED	1,2,5,6,8

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CERADYNE INC	COM	15671010	14,306	780,442	SH	DEFINED 1,2,5,6,8
CERAGON NETWORKS LTD	ORD	M2201310	469	55,420	SH	DEFINED 1
CERNER CORP	COM	15678210	113,396	1,515,984	SH	DEFINED 1,2,5,6,7,8,
CERUS CORP	COM	15708510	65	29,597	SH	DEFINED 1
CEVA INC	COM	15721010	4,133	384,424	SH	DEFINED 1,2,8
CF INDS HLDGS INC	COM	12526910	182,359	2,114,797	SH	DEFINED 1,2,5,6,7,8,
CFS BANCORP INC	COM	12525D10	70	14,968	SH	DEFINED 1
CGG VERITAS	SPONSORED	20438610	222	9,506	SH	DEFINED 1,2
CH ENERGY GROUP INC	COM	12541M10	16,024	361,638	SH	DEFINED 1,2,5,8
CHAMPION ENTERPRISES	COM	15849610	80	174,118	SH	DEFINED 1
CHARLES & COLVARD LT	COM	15976510	6	10,104	SH	DEFINED 1
CHARLES RIV LABS INT	COM	15986410	54,713	1,479,533	SH	DEFINED 1,2,5,6,7,8,
CHARLOTTE RUSSE HLDG	COM	16104810	7,674	438,506	SH	DEFINED 1,2,5,6,8
CHARMING SHOPPES INC	COM	16113310	21,375	4,335,658	SH	DEFINED 1,2,5,6,8
CHART INDS INC	COM PAR \$0	16115Q30	16,775	776,965	SH	DEFINED 1,2,5,8
CHASE CORP	COM	16150R10	1,060	90,619	SH	DEFINED 1,2
CHATTEM INC	COM	16245610	29,259	440,588	SH	DEFINED 1,2,5,6,8
CHECK POINT SOFTWARE	ORD	M2246510	32,058	1,130,783	SH	DEFINED 1,2,5,6,7,8,
CHECKPOINT SYS INC	COM	16282510	14,318	870,895	SH	DEFINED 1,2,5,8
CHEESECAKE FACTORY I	COM	16307210	38,254	2,065,532	SH	DEFINED 1,2,5,6,7,8
CHELSEA THERAPEUTICS	COM	16342810	1,067	425,251	SH	DEFINED 1,2
CHEMED CORP NEW	COM	16359R10	24,352	554,849	SH	DEFINED 1,2,5,6,8
CHEMICAL FINL CORP	COM	16373110	10,501	481,899	SH	DEFINED 1,2,5,8
CHENIERE ENERGY INC	COM NEW	16411R20	3,178	1,084,771	SH	DEFINED 1,2,6
CHENIERE ENERGY PART	COM UNIT	16411Q10	131	13,448	SH	DEFINED 1,2
CHEROKEE INC DEL NEW	COM	16444H10	3,848	160,546	SH	DEFINED 1,2,5
CHESAPEAKE ENERGY CO	NOTE 2.50	165167BZ	5,919	5,500,000	SH	DEFINED 1,2,5
CHESAPEAKE ENERGY CO	NOTE 2.50	165167CA	59	650,000	SH	DEFINED 2
CHESAPEAKE ENERGY CO	NOTE 2.25	165167CB	891	1,100,000	SH	DEFINED 2
CHESAPEAKE ENERGY CO	COM	16516710	661,279	23,284,467	SH	DEFINED 1,2,5,6,7,8,
CHESAPEAKE UTILS COR	COM	16530310	4,913	158,526	SH	DEFINED 1,2
CHEVIOT FINL CORP	COM	16677410	256	29,859	SH	DEFINED 1,2
CHEVRON CORP NEW	COM	16676410	6,537,857	92,827,732	SH	DEFINED 1,2,5,6,7,8,

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CHICAGO BRIDGE & IRO N Y REGIST	16725010	1,407	75,310	SH	DEFINED	1,2,5,6
CHICOPEE BANCORP INC COM	16856510	1,284	97,199	SH	DEFINED	1,2
CHICOS FAS INC COM	16861510	61,914	4,762,612	SH	DEFINED	1,2,5,6,8,10
CHILDRENS PL RETAIL COM	16890510	26,900	897,858	SH	DEFINED	1,2,5,6,8
CHILE FD INC COM	16883410	1,858	116,300	SH	DEFINED	5
CHIMERA INVT CORP COM	16934Q10	38,016	9,951,836	SH	DEFINED	1,2,5,8,10
CHINA AUTOMOTIVE SYS COM	16936R10	462	49,679	SH	DEFINED	1,2
CHINA BAK BATTERY IN COM	16936Y10	3,154	637,256	SH	DEFINED	1,2
CHINA DIGITAL TV HLD SPONSORED	16938G10	202	27,989	SH	DEFINED	1,2,6
CHINA FIRE & SEC GRO COM	16938R10	4,540	236,450	SH	DEFINED	1,2
CHINA GREEN AGRICULT COM	16943W10	1,539	131,273	SH	DEFINED	1,2
CHINA HOUSING & LAND COM	16939V10	1,574	408,832	SH	DEFINED	1,2
CHINA INFORMATION SE COM	16944F10	2,119	382,508	SH	DEFINED	1,2,6

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CHINA LIFE INS CO LT SPON ADR R		16939P10	774	11,786	SH	DEFINED 1,6
CHINA MED TECHNOLOGI SPONSORED		16948310	515	31,748	SH	DEFINED 1,2,6
CHINA MOBILE LIMITED SPONSORED		16941M10	1,329	27,069	SH	DEFINED 1,6
CHINA PETE & CHEM CO SPON ADR H		16941R10	13,859	162,765	SH	DEFINED 1,4,5,6
CHINA PRECISION STEE COM		16941J10	1,318	484,665	SH	DEFINED 1,2
CHINA SEC & SURVE TE COM		16942J10	3,823	535,475	SH	DEFINED 1,2
CHINA SKY ONE MED IN COM		16941P10	2,006	152,056	SH	DEFINED 1,2
CHINA TRANSINFO TECH COM		16945310	931	98,460	SH	DEFINED 1,2
CHINA UNICOM (HONG K SPONSORED)		16945R10	288	20,211	SH	DEFINED 1,6
CHINA YUCHAI INTL LT COM		G2108210	808	89,763	SH	DEFINED 1,5,8
CHINA-BIOTICS INC COM		16937B10	1,341	83,819	SH	DEFINED 1,2
CHINACAST EDU CORP COM		16946T10	3,386	465,771	SH	DEFINED 1,2
CHINDEX INTERNATIONAL COM		16946710	2,999	238,415	SH	DEFINED 1,2,6
CHIPOTLE MEXICAN GRI CL A		16965610	60,516	623,555	SH	DEFINED 1,2,5,6,8,10
CHIPOTLE MEXICAN GRI CL B		16965620	1,682	20,215	SH	DEFINED 1,2,5,8
CHIQUITA BRANDS INTL COM		17003280	16,651	1,030,374	SH	DEFINED 1,2,5,8
CHOICE HOTELS INTL I COM		16990510	10,848	349,266	SH	DEFINED 1,2,5,6,8,10
CHORDIANT SOFTWARE I COM NEW		17040430	2,116	544,013	SH	DEFINED 1,2,5,6
CHRISTOPHER & BANKS COM		17104610	5,285	780,700	SH	DEFINED 1,2,5
CHUBB CORP COM		17123210	684,998	13,588,532	SH	DEFINED 1,2,5,6,7,8,
CHUNGHWA TELECOM CO SPONS ADR		17133Q40	5,268	292,017	SH	DEFINED 1,2,6,8,12
CHURCH & DWIGHT INC COM		17134010	95,041	1,675,025	SH	DEFINED 1,2,5,6,7,8,
CHURCHILL DOWNS INC COM		17148410	7,390	191,941	SH	DEFINED 1,2,5,8
CIBER INC COM		17163B10	7,003	1,750,708	SH	DEFINED 1,2,5
CIENA CORP NOTE 0.87		171779AE	19,179	27,846,000	SH	DEFINED 2,5
CIENA CORP COM NEW		17177930	44,988	2,763,414	SH	DEFINED 1,2,5,6,8,10
CIGNA CORP COM		12550910	264,247	9,407,149	SH	DEFINED 1,2,5,6,7,8,
CIMAREX ENERGY CO COM		17179810	107,172	2,473,971	SH	DEFINED 1,2,5,6,7,8,
CINCINNATI BELL INC COM		17187110	23,865	6,818,481	SH	DEFINED 1,2,5,8
CINCINNATI FINL CORP COM		17206210	189,776	7,301,893	SH	DEFINED 1,2,5,6,7,8,
CINEMARK HOLDINGS IN COM		17243V10	7,385	712,813	SH	DEFINED 1,2,5,6,8
CINTAS CORP COM		17290810	136,026	4,487,821	SH	DEFINED 1,2,5,6,7,8,
CIRCOR INTL INC COM		17273K10	12,262	433,917	SH	DEFINED 1,2,5,8
CIRRUS LOGIC INC COM		17275510	8,889	1,598,744	SH	DEFINED 1,2,5,6,8
CISCO SYS INC COM		17275R10	4,851,232	206,084,630	SH	DEFINED 1,2,5,6,7,8,

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CIT GROUP INC	COM	12558110	5,755	4,756,561	SH	DEFINED	1,2,5,8,10,11
CITI TRENDS INC	COM	17306X10	8,204	288,173	SH	DEFINED	1,2,6,8
CITIGROUP INC	COM	17296710	2,517,859	520,218,877	SH	DEFINED	1,2,5,6,7,8,9
CITIZENS & NORTHN CO	COM	17292210	2,619	177,049	SH	DEFINED	1,2
CITIZENS FIRST BANCO	COM	17461R10	15	19,125	SH	DEFINED	1
CITIZENS HLDG CO MIS	COM	17471510	1,730	65,371	SH	DEFINED	1,2
CITIZENS INC	CL A	17474010	4,310	679,785	SH	DEFINED	1,2,5,6,8
CITIZENS REPUBLIC BA	COM	17442010	4,404	5,794,778	SH	DEFINED	1,2,5
CITRIX SYS INC	COM	17737610	231,650	5,904,917	SH	DEFINED	1,2,5,6,7,8,9
CITY BK LYNNWOOD WAS	COM	17770A10	63	24,385	SH	DEFINED	1
CITY HLDG CO	COM	17783510	12,074	405,046	SH	DEFINED	1,2,5,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
CITY NATL CORP	COM	17856610	43,656	1,121,406	SH	DEFINED 1,2,5,6,8,10,11
CKE RESTAURANTS INC	COM	12561E10	12,538	1,195,233	SH	DEFINED 1,2,5,6,8
CKX INC	COM	12562M10	7,258	1,081,615	SH	DEFINED 1,2,5,6,8
CLARCOR INC	COM	17989510	36,747	1,171,769	SH	DEFINED 1,2,5,6,8
CLARIENT INC	COM	18048910	2,053	487,563	SH	DEFINED 1,2,6
CLEAN ENERGY FUELS C	COM	18449910	9,626	668,040	SH	DEFINED 1,2,5,6,8
CLEAN HARBORS INC	COM	18449610	39,255	697,734	SH	DEFINED 1,2,5,6,8
CLEAR CHANNEL OUTDOO	CL A	18451C10	3,113	444,712	SH	DEFINED 1,2,5,8,10
CLEARWATER PAPER COR	COM	18538R10	10,964	265,281	SH	DEFINED 1,2,5,8
CLEARWIRE CORP NEW	CL A	18538Q10	5,154	634,000	SH	DEFINED 1,2,5,10
CLECO CORP NEW	COM	12561W10	47,298	1,885,903	SH	DEFINED 1,2,5,8
CLIFFS NATURAL RESOU	COM	18683K10	158,827	4,908,130	SH	DEFINED 1,2,5,6,7,8,9
CLIFTON SVGS BANCORP	COM	18712Q10	2,390	243,905	SH	DEFINED 1,2
CLINICAL DATA INC NE	COM	18725U10	3,387	203,197	SH	DEFINED 1,2,6
CLOROX CO DEL	COM	18905410	287,211	4,882,888	SH	DEFINED 1,2,5,6,7,8,9
CME GROUP INC	COM	12572Q10	712,264	2,311,121	SH	DEFINED 1,2,5,6,7,8,9
CMS ENERGY CORP	COM	12589610	121,119	9,038,755	SH	DEFINED 1,2,5,6,8,10,11
CNA FINL CORP	COM	12611710	7,080	293,276	SH	DEFINED 1,2,5,8,10,11
CNA SURETY CORP	COM	12612L10	6,144	379,238	SH	DEFINED 1,2,5,8
CNB FINL CORP PA	COM	12612810	2,494	145,232	SH	DEFINED 1,2
CNH GLOBAL N V	SHS NEW	N2093520	173	10,140	SH	DEFINED 1,5,6
CNOOC LTD	SPONSORED	12613210	981	7,243	SH	DEFINED 1,6
CNX GAS CORP	COM	12618H30	9,083	295,862	SH	DEFINED 1,2,5,6,10
COACH INC	COM	18975410	353,468	10,737,172	SH	DEFINED 1,2,5,6,7,8,9
COBIZ FINANCIAL INC	COM	19089710	2,656	533,323	SH	DEFINED 1,2,5
COBRA ELECTRS CORP	COM	19104210	18	10,846	SH	DEFINED 1
COCA COLA BOTTLING C	COM	19109810	4,330	89,406	SH	DEFINED 1,2,6,8
COCA COLA CO	COM	19121610	4,278,919	79,681,910	SH	DEFINED 1,2,5,6,7,8,9
COCA COLA ENTERPRISE	COM	19121910	288,610	13,480,154	SH	DEFINED 1,2,5,6,7,8,9
COCA COLA FEMSA S A	SPON ADR R	19124110	355	7,390	SH	DEFINED 1,6
COEUR D ALENE MINES	COM NEW	19210850	65,807	3,210,088	SH	DEFINED 1,2,5,8
COGDELL SPENCER INC	COM	19238U10	2,544	530,066	SH	DEFINED 1,2,3
COGENT COMM GROUP IN	COM NEW	19239V30	13,365	1,182,724	SH	DEFINED 1,2,5,6,7,8
COGENT INC	COM	19239Y10	8,714	862,747	SH	DEFINED 1,2,5,6,8
COGNEX CORP	COM	19242210	15,931	972,569	SH	DEFINED 1,2,5,8
COGNIZANT TECHNOLOGY	CL A	19244610	360,335	9,320,615	SH	DEFINED 1,2,5,6,7,8,9
COGO GROUP INC	COM	19244810	3,904	637,907	SH	DEFINED 1,2,5,6

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COHEN & STEERS INC	COM	19247A10	8,050	335,433	SH	DEFINED	1,2,5,6,8
COHERENT INC	COM	19247910	12,188	522,623	SH	DEFINED	1,2,5,6,8
COHU INC	COM	19257610	7,219	532,358	SH	DEFINED	1,2,5,8
COINSTAR INC	COM	19259P30	21,185	642,363	SH	DEFINED	1,2,5,6,8
COLDWATER CREEK INC	COM	19306810	13,129	1,601,132	SH	DEFINED	1,2,5,6,8
COLE KENNETH PRODINS	CL A	19329410	1,629	162,438	SH	DEFINED	1,2
COLEMAN CABLE INC	COM	19345930	144	33,700	SH	DEFINED	1
COLFAX CORP	COM	19401410	5,102	479,918	SH	DEFINED	1,2,5
COLGATE PALMOLIVE CO	COM	19416210	1,338,086	17,541,769	SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
COLLECTIVE BRANDS IN	COM	19421W10	49,638	2,864,275	SH	DEFINED 1,2,5,8
COLONIAL PPTYS TR	COM SH BEN	19587210	19,943	2,049,665	SH	DEFINED 1,2,3,5,6,8
COLUMBIA BKG SYS INC	COM	19723610	9,725	587,622	SH	DEFINED 1,2,5,8
COLUMBIA LABS INC	COM	19777910	49	37,629	SH	DEFINED 1
COLUMBIA SPORTSWEAR	COM	19851610	10,306	250,392	SH	DEFINED 1,2,5,8
COLUMBUS MCKINNON CO	COM	19933310	5,800	382,811	SH	DEFINED 1,2,8
COMARCO INC	COM	20008010	36	13,186	SH	DEFINED 1
COMBINATORX INC	COM	20010A10	27	19,600	SH	DEFINED 1
COMCAST CORP NEW	CL A	20030N10	1,506,627	89,255,140	SH	DEFINED 1,2,5,6,7,8,
COMCAST CORP NEW	CL A SPL	20030N20	81,017	5,038,356	SH	DEFINED 1,2,5,6,7,8,
COMERICA INC	COM	20034010	198,067	6,675,679	SH	DEFINED 1,2,5,6,7,8,
COMFORT SYS USA INC	COM	19990810	12,022	1,037,312	SH	DEFINED 1,2,5,6,8
COMMERCE BANCSHARES	COM	20052510	81,260	2,182,075	SH	DEFINED 1,2,5,6,8,10
COMMERCIAL METALS CO	COM	20172310	74,088	4,138,995	SH	DEFINED 1,2,5,6,8,10
COMMERCIAL VEH GROUP	COM	20260810	119	18,284	SH	DEFINED 1
COMMSCOPE INC	COM	20337210	64,430	2,152,705	SH	DEFINED 1,2,5,6,8,10
COMMUNICATIONS SYS I	COM	20390010	1,153	98,727	SH	DEFINED 1,2
COMMUNITY BK SYS INC	COM	20360710	23,482	1,285,295	SH	DEFINED 1,2,5,8
COMMUNITY HEALTH SYS	COM	20366810	76,991	2,411,256	SH	DEFINED 1,2,5,6,7,8,
COMMUNITY TR BANCORP	COM	20414910	9,151	349,670	SH	DEFINED 1,2,5,8
COMMVault SYSTEMS IN	COM	20416610	18,571	894,987	SH	DEFINED 1,2,5,6,8
COMPANHIA BRASILEIRA	SPN ADR PF	20440T20	19,785	351,425	SH	DEFINED 1,2,6,7
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	44,045	535,442	SH	DEFINED 1,2,6,7
COMPANHIA DE SANEAME	SPONSORED	20441A10	787	20,752	SH	DEFINED 1,6
COMPANHIA ENERGETICA	SP ADR N-V	20440960	6,436	423,446	SH	DEFINED 1,2,6
COMPANHIA PARANAENSE	SPON ADR P	20441B40	19,629	1,113,373	SH	DEFINED 1,2,6,7
COMPANHIA SIDERURGIC	SPONSORED	20440W10	47,928	1,566,263	SH	DEFINED 1,2,6,7
COMPANIA CERVECERIAS	SPONSORED	20442910	2,267	66,194	SH	DEFINED 1,2,5,6
COMPANIA DE MINAS BU	SPONSORED	20444810	48,864	1,387,783	SH	DEFINED 1,2,5,6,7,8,
COMPASS DIVERSIFIED	SH BEN INT	20451Q10	6,797	649,217	SH	DEFINED 1,2,8
COMPASS MINERALS INT	COM	20451N10	57,074	926,228	SH	DEFINED 1,2,5,6,8,10
COMPELLENT TECHNOLOG	COM	20452A10	5,660	313,571	SH	DEFINED 1,2,6
COMPLETE PRODUCTION	COM	20453E10	16,499	1,460,093	SH	DEFINED 1,2,5,8
COMPUCREDIT CORP	NOTE 5.87	20478NAD	1,638	4,200,000	SH	DEFINED 5
COMPUCREDIT HLDGS CO	COM	20478T10	1,668	354,074	SH	DEFINED 1,2,5
COMPUTER PROGRAMS &	COM	20530610	8,285	200,065	SH	DEFINED 1,2,5,8
COMPUTER SCIENCES CO	COM	20536310	318,324	6,039,164	SH	DEFINED 1,2,5,6,7,8,
COMPUTER TASK GROUP	COM	20547710	2,111	260,342	SH	DEFINED 1,2
COMPUWARE CORP	COM	20563810	55,538	7,576,799	SH	DEFINED 1,2,5,6,7,8,

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COMSCORE INC	COM	20564W10	7,411	411,485	SH	DEFINED	1,2,6,8
COMSTOCK RES INC	COM NEW	20576820	36,448	909,390	SH	DEFINED	1,2,5,6,8,10
COMSYS IT PARTNERS I	COM	20581E10	1,928	301,220	SH	DEFINED	1,2
COMTECH TELECOMMUNIC	COM NEW	20582620	20,261	609,889	SH	DEFINED	1,2,5,6,8
COMVERGE INC	COM	20585910	4,384	359,072	SH	DEFINED	1,2,6
CONAGRA FOODS INC	COM	20588710	497,037	22,926,042	SH	DEFINED	1,2,5,6,7,8,
CONCEPTUS INC	COM	20601610	10,890	587,360	SH	DEFINED	1,2,5,6,8

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CONCHO RES INC	COM	20605P10	39,928	1,099,331	SH	DEFINED 1,2,5,6,8,10
CONCUR TECHNOLOGIES	COM	20670810	35,759	899,380	SH	DEFINED 1,2,5,6,8
CONEXANT SYSTEMS INC	COM NEW	20714230	185	67,444	SH	DEFINED 1,2,6
CONMED CORP	COM	20741010	13,249	691,153	SH	DEFINED 1,2,5,8
CONNECTICUT WTR SVC	COM	20779710	4,120	184,031	SH	DEFINED 1,2,5
CONNS INC	COM	20824210	2,471	218,890	SH	DEFINED 1,2,5
CONOCOPHILLIPS	COM	20825C10	2,341,245	51,843,342	SH	DEFINED 1,2,5,6,7,8,
CONSECO INC	COM NEW	20846488	21,930	4,169,170	SH	DEFINED 1,2,5,6,8
CONSOL ENERGY INC	COM	20854P10	341,085	7,561,189	SH	DEFINED 1,2,5,6,7,8,
CONSOLIDATED COMM HL	COM	20903410	7,487	467,670	SH	DEFINED 1,2,8
CONSOLIDATED EDISON	COM	20911510	459,170	11,215,686	SH	DEFINED 1,2,5,6,7,8,
CONSOLIDATED GRAPHIC	COM	20934110	7,663	307,128	SH	DEFINED 1,2,5
CONSOLIDATED TOMOKA	COM	21022610	4,035	105,356	SH	DEFINED 1,2,6,8
CONSOLIDATED WATER C	ORD	G2377310	3,611	221,147	SH	DEFINED 1,2
CONSTANT CONTACT INC	COM	21031310	8,693	451,581	SH	DEFINED 1,2,6,8
CONSTELLATION BRANDS	CL A	21036P10	101,904	6,726,369	SH	DEFINED 1,2,5,6,7,8,
CONSTELLATION ENERGY	COM	21037110	248,537	7,678,002	SH	DEFINED 1,2,5,6,7,8,
CONTANGO OIL & GAS C	COM NEW	21075N20	13,801	270,299	SH	DEFINED 1,2,5,6,8
CONTINENTAL AIRLS IN	CL B	21079530	29,510	1,795,005	SH	DEFINED 1,2,5,6,8,10
CONTINENTAL RESOURCE	COM	21201510	13,496	344,547	SH	DEFINED 1,2,5,6,10,1
CONTINUACARE CORP	COM	21217210	1,265	418,973	SH	DEFINED 1,2
CONVERA CORP	CL A	21191910	5	20,138	SH	DEFINED 1
CONVERGYS CORP	COM	21248510	45,878	4,615,521	SH	DEFINED 1,2,5,6,8,10
CON-WAY INC	COM	20594410	44,389	1,158,367	SH	DEFINED 1,2,5,6,8,10
COOPER COS INC	COM NEW	21664840	19,119	643,091	SH	DEFINED 1,2,5,6,8,10
COOPER INDUSTRIES PL	SHS	G2414010	40,819	1,086,468	SH	DEFINED 1,2,5,6,7,8,
COOPER TIRE & RUBR C	COM	21683110	22,391	1,273,686	SH	DEFINED 1,2,5,8
COPA HOLDINGS SA	CL A	P3107610	42,027	944,632	SH	DEFINED 1,4,5,10
COPANO ENERGY L L C	COM UNITS	21720210	1,029	56,526	SH	DEFINED 1,2
COPART INC	COM	21720410	46,271	1,393,283	SH	DEFINED 1,2,5,6,8,10
CORE LABORATORIES N	COM	N2271710	4,433	43,000	SH	DEFINED 1,2,5,6,8
CORE MARK HOLDING CO	COM	21868110	5,616	196,151	SH	DEFINED 1,2,6,8
CORINTHIAN COLLEGES	COM	21886810	47,706	2,570,365	SH	DEFINED 1,2,5,6,8
CORN PRODS INTL INC	COM	21902310	40,656	1,425,510	SH	DEFINED 1,2,5,6,8,10
CORNELL COMPANIES IN	COM	21914110	4,971	221,514	SH	DEFINED 1,2,5,6,8
CORNERSTONE THERAPEU	COM	21924P10	1,143	174,573	SH	DEFINED 1,2
CORNING INC	COM	21935010	825,398	53,912,376	SH	DEFINED 1,2,5,6,7,8,
CORPBANCA	SP ADR REG	21987A20	1,181	36,437	SH	DEFINED 1,2,5
CORPORATE EXECUTIVE	COM	21988R10	29,512	1,185,213	SH	DEFINED 1,2,5,6,8
CORPORATE OFFICE PPT	SH BEN INT	22002T10	76,327	2,069,614	SH	DEFINED 1,2,3,5,8,10
CORRECTIONS CORP AME	COM NEW	22025Y40	64,046	2,827,636	SH	DEFINED 1,2,3,5,6,8,

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CORUS BANKSHARES INC	COM	22087310	6	70,380	SH	DEFINED	1
CORVEL CORP	COM	22100610	5,304	186,755	SH	DEFINED	1,2,5,6
COSI INC	COM	22122P10	16	25,700	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	58	28,329	SH	DEFINED	1
COSTAR GROUP INC	COM	22160N10	15,521	376,538	SH	DEFINED	1,2,5,6,8

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COSTCO WHSL CORP NEW	COM	22160K10	802,311	14,230,415	SH	DEFINED 1,2,5,6,7,8,
COURIER CORP	COM	22266010	4,004	264,264	SH	DEFINED 1,2,5
COUSINS PPTYS INC	COM	22279510	23,913	2,888,002	SH	DEFINED 1,2,3,5,8
COVANCE INC	COM	22281610	82,216	1,518,302	SH	DEFINED 1,2,5,6,7,8,
COVANTA HLDG CORP	COM	22282E10	23,740	1,396,463	SH	DEFINED 1,2,5,6,8,10
COVENANT TRANSN GROU	CL A	22284P10	62	12,631	SH	DEFINED 1
COVENTRY HEALTH CARE	COM	22286210	124,655	6,245,255	SH	DEFINED 1,2,5,6,7,8,
COVIDIEN PLC	SHS	G2554F10	123,938	2,864,967	SH	DEFINED 1,2,5,6,7,8,
COWEN GROUP INC	COM	22362110	109	15,360	SH	DEFINED 1
CPFL ENERGIA S A	SPONSORED	12615310	371	6,871	SH	DEFINED 1,6
CPI CORP	COM	12590210	1,003	80,449	SH	DEFINED 1,2
CPI INTERNATIONAL IN	COM	12618M10	1,892	169,039	SH	DEFINED 1,2
CRA INTL INC	COM	12618T10	6,097	223,397	SH	DEFINED 1,2,5,6,8
CRACKER BARREL OLD C	COM	22410J10	18,202	529,140	SH	DEFINED 1,2,5,8
CRANE CO	COM	22439910	25,834	1,000,916	SH	DEFINED 1,2,5,6,8,10
CRAWFORD & CO	CL B	22463310	1,830	414,857	SH	DEFINED 1,2,6
CRAY INC	COM NEW	22522330	7,251	870,524	SH	DEFINED 1,2,5
CREDICORP LTD	COM	G2519Y10	107,205	1,378,659	SH	DEFINED 1,2,4,5,6,7,
CREDIT ACCEP CORP MI	COM	22531010	4,106	127,549	SH	DEFINED 1,2,5,6,8
CREDIT SUISSE GROUP	SPONSORED	22540110	1,404	25,225	SH	DEFINED 1
CREDO PETE CORP	COM PAR \$0	22543920	1,000	98,780	SH	DEFINED 1,2
CREE INC	COM	22544710	74,575	2,029,255	SH	DEFINED 1,2,5,6,8,10
CROCS INC	COM	22704610	15,700	2,360,896	SH	DEFINED 1,2,5,6,8
CROSS CTRY HEALTHCAR	COM	22748310	6,196	665,552	SH	DEFINED 1,2,5,8
CROSS TIMBERS RTY TR	TR UNIT	22757R10	241	7,810	SH	DEFINED 1,2
CROSSTEX ENERGY INC	COM	22765Y10	4,550	861,738	SH	DEFINED 1,2,5
CROSSTEX ENERGY L P	COM	22765U10	205	38,814	SH	DEFINED 1,2
CROWN CASTLE INTL CO	COM	22822710	132,960	4,239,790	SH	DEFINED 1,2,5,6,7,8,
CROWN HOLDINGS INC	COM	22836810	79,772	2,932,800	SH	DEFINED 1,2,5,6,7,8,
CROWN MEDIA HLDGS IN	CL A	22841110	368	236,214	SH	DEFINED 1,2,5
CRYOLIFE INC	COM	22890310	4,265	535,139	SH	DEFINED 1,2,6
CSG SYS INTL INC	COM	12634910	14,565	909,749	SH	DEFINED 1,2,5,6,8
CSS INDS INC	COM	12590610	3,359	169,909	SH	DEFINED 1,2,5
CSX CORP	COM	12640810	578,621	13,822,756	SH	DEFINED 1,2,5,6,7,8,
CTC MEDIA INC	COM	12642X10	6,565	417,615	SH	DEFINED 1,2,5,6,8,10
CTRIIP COM INTL LTD	ADR	22943F10	60,483	1,028,800	SH	DEFINED 1,2,4,5,6
CTS CORP	COM	12650110	8,083	869,184	SH	DEFINED 1,2,5,8
CUBIC CORP	COM	22966910	14,798	374,908	SH	DEFINED 1,2,5,6,8
CUBIC ENERGY INC	COM	22967510	392	417,083	SH	DEFINED 1,2
CUBIST PHARMACEUTICA	NOTE 2.25	229678AC	4,713	5,000,000	SH	DEFINED 5
CUBIST PHARMACEUTICA	COM	22967810	41,472	2,053,090	SH	DEFINED 1,2,5,6,8
CULLEN FROST BANKERS	COM	22989910	74,851	1,449,481	SH	DEFINED 1,2,5,6,8,10
CULP INC	COM	23021510	62	11,213	SH	DEFINED 1

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CUMBERLAND PHARMACEU COM	23077010	182	11,246 SH	DEFINED	1,2
CUMMINS INC COM	23102110	734,064	16,381,707 SH	DEFINED	1,2,5,6,7,8,
CUMULUS MEDIA INC CL A	23108210	71	40,807 SH	DEFINED	1

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CURAGEN CORP	COM	23126R10	739	502,998 SH	DEFINED	1
CURIS INC	COM	23126910	2,276	972,740 SH	DEFINED	1,2
CURTISS WRIGHT CORP	COM	23156110	37,705	1,104,746 SH	DEFINED	1,2,5,8
CUTERA INC	COM	23210910	2,590	299,475 SH	DEFINED	1,2
CVB FINL CORP	COM	12660010	23,824	3,138,906 SH	DEFINED	1,2,5,8
CVR ENERGY INC	COM	12662P10	7,374	592,751 SH	DEFINED	1,2,5,8
CVS CAREMARK CORPORA	COM	12665010	1,734,784	48,539,002 SH	DEFINED	1,2,5,6,7,8,
CYBERONICS INC	COM	23251P10	9,632	604,288 SH	DEFINED	1,2,5,6,8
CYBERSOURCE CORP	COM	23251J10	26,998	1,619,562 SH	DEFINED	1,2,5,6,8
CYMER INC	COM	23257210	29,296	753,886 SH	DEFINED	1,2,5,6,8
CYNOSURE INC	CL A	23257720	2,377	204,033 SH	DEFINED	1,2
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	5,997	734,029 SH	DEFINED	1,2,5,6,8
CYPRESS SEMICONDUCTO	COM	23280610	32,049	3,102,489 SH	DEFINED	1,2,5,6,7,8,
CYPRESS SHARPRIDGE I	COM	23281A30	566	39,827 SH	DEFINED	1,2
CYTEC INDS INC	COM	23282010	31,530	971,040 SH	DEFINED	1,2,5,6,8,10
CYTOKINETICS INC	COM	23282W10	4,239	801,259 SH	DEFINED	1,2
CYTORI THERAPEUTICS	COM	23283K10	1,690	427,932 SH	DEFINED	1,2
CYTRX CORP	COM NEW	23282830	81	72,369 SH	DEFINED	1
D & E COMMUNICATIONS	COM	23286010	3,141	273,395 SH	DEFINED	1,2
D R HORTON INC	NOTE 2.00	23331ABB	63	550,000 SH	DEFINED	2
D R HORTON INC	COM	23331A10	139,786	12,251,224 SH	DEFINED	1,2,5,6,7,8,
DAIMLER AG	REG SHS	D1668R12	1,690	33,588 SH	DEFINED	1
DAKTRONICS INC	COM	23426410	6,139	716,366 SH	DEFINED	1,2,5,6,8
DANA HOLDING CORP	COM	23582520	13,586	1,994,942 SH	DEFINED	1,2,6,8
DANAHER CORP DEL	NOTE	235851AF	843	850,000 SH	DEFINED	1,2
DANAHER CORP DEL	COM	23585110	561,353	8,338,580 SH	DEFINED	1,2,5,6,7,8,
DANVERS BANCORP INC	COM	23644210	4,646	341,848 SH	DEFINED	1,2,6,8
DARDEN RESTAURANTS I	COM	23719410	162,276	4,754,642 SH	DEFINED	1,2,5,6,7,8,
DARLING INTL INC	COM	23726610	16,465	2,240,150 SH	DEFINED	1,2,5,6,8
DATARAM CORP	COM PAR \$1	23810820	48	14,300 SH	DEFINED	1
DAVITA INC	COM	23918K10	190,191	3,357,889 SH	DEFINED	1,2,5,6,7,8,
DAWSON GEOPHYSICAL C	COM	23935910	4,870	177,857 SH	DEFINED	1,2,5,6,8
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	626	25,198 SH	DEFINED	1,2
DCT INDUSTRIAL TRUST	COM	23315310	37,544	7,347,214 SH	DEFINED	1,2,3,5,8
DDI CORP	COM 0.0001	23316250	964	226,792 SH	DEFINED	1,2
DEALERTRACK HLDGS IN	COM	24230910	16,139	853,487 SH	DEFINED	1,2,5,6,8
DEAN FOODS CO NEW	COM	24237010	139,376	7,834,497 SH	DEFINED	1,2,5,6,7,8,
DEARBORN BANCORP INC	COM	24242R10	13	11,040 SH	DEFINED	1
DECKERS OUTDOOR CORP	COM	24353710	24,668	290,725 SH	DEFINED	1,2,5,6,8
DECORATOR INDS INC	COM PAR \$0	24363120	9	11,400 SH	DEFINED	1
DEERE & CO	COM	24419910	582,738	13,577,313 SH	DEFINED	1,2,5,6,7,8,
DEL MONTE FOODS CO	COM	24522P10	44,866	3,874,412 SH	DEFINED	1,2,5,6,7,8,
DEL CATH SYS INC	COM	24661P10	1,576	320,972 SH	DEFINED	1,2
DELEK US HLDGS INC	COM	24664710	2,983	348,127 SH	DEFINED	1,2,5
DELIA'S INC NEW	COM	24691110	71	32,909 SH	DEFINED	1



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DELL INC COM 24702R10 922,100 60,425,928 SH DEFINED 1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
DELPHI FINL GROUP IN	CL A	24713110	28,369	1,253,603	SH	DEFINED	1,2,5,8
DELTA AIR LINES INC	COM NEW	24736170	74,984	8,368,766	SH	DEFINED	1,2,5,6,7,8,
DELTA PETE CORP	COM NEW	24790720	5,956	3,403,453	SH	DEFINED	1,2,5,6,8
DELTEK INC	COM	24784L10	2,445	317,973	SH	DEFINED	1,2,6,8
DELTIC TIMBER CORP	COM	24785010	10,226	223,426	SH	DEFINED	1,2,5,6,8
DELUXE CORP	COM	24801910	30,361	1,775,518	SH	DEFINED	1,2,5,8
DEMANDTEC INC	COM NEW	24802R50	3,146	356,234	SH	DEFINED	1,2,6
DENBURY RES INC	COM NEW	24791620	157,943	10,439,073	SH	DEFINED	1,2,5,6,7,8,
DENDREON CORP	COM	24823Q10	52,941	1,891,433	SH	DEFINED	1,2,5,6,8,10
DENNYS CORP	COM	24869P10	5,219	1,961,958	SH	DEFINED	1,2,5,6
DENTSPLY INTL INC NE	COM	24903010	163,243	4,726,188	SH	DEFINED	1,2,5,6,7,8,
DEPOMED INC	COM	24990810	4,573	1,046,473	SH	DEFINED	1,2
DESARROLLADORA HOMEX	SPONSORED	25030W10	49,961	1,322,419	SH	DEFINED	1,2,4,6,7
DESTINATION MATERNIT	COM	25065D10	1,275	70,345	SH	DEFINED	1,2,5
DEUTSCHE BANK AG	NAMEN AKT	D1819089	318	4,137	SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	933	68,278	SH	DEFINED	1
DEVELOPERS DIVERSIFI	NOTE 3.00	251591AS	441	500,000	SH	DEFINED	2
DEVELOPERS DIVERSIFI	COM	25159110	48,611	5,260,969	SH	DEFINED	1,2,3,5,6,8
DEVON ENERGY CORP NE	COM	25179M10	1,073,215	15,939,619	SH	DEFINED	1,2,5,6,7,8,
DEVRY INC DEL	COM	25189310	107,853	1,949,624	SH	DEFINED	1,2,5,6,7,8,
DEXCOM INC	COM	25213110	6,955	877,079	SH	DEFINED	1,2,6,8
DG FASTCHANNEL INC	COM	23326R10	8,041	384,014	SH	DEFINED	1,2,5,6,8
DHT MARITIME INC	COM	Y2065G10	3,351	891,329	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	584	9,495	SH	DEFINED	1
DIAMOND FOODS INC	COM	25260310	10,664	336,196	SH	DEFINED	1,2,6,8
DIAMOND HILL INVESTM	COM NEW	25264R20	2,425	41,839	SH	DEFINED	1,2
DIAMOND MGMT & TECHN	COM	25269L10	2,620	382,474	SH	DEFINED	1,2,8
DIAMOND OFFSHORE DRI	COM	25271C10	271,633	2,843,731	SH	DEFINED	1,2,5,6,7,8,
DIAMONDROCK HOSPITAL	COM	25278430	35,626	4,398,321	SH	DEFINED	1,2,3,5,8
DIANA SHIPPING INC	COM	Y2066G10	498	38,308	SH	DEFINED	1,2,5,6
DICE HLDGS INC	COM	25301710	1,695	258,328	SH	DEFINED	1,2,6
DICKS SPORTING GOODS	COM	25339310	49,968	2,230,721	SH	DEFINED	1,2,5,6,8,10
DIEBOLD INC	COM	25365110	60,999	1,852,378	SH	DEFINED	1,2,5,6,8,10
DIEDRICH COFFEE INC	COM NEW	25367520	1,077	44,769	SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	5,498	645,358	SH	DEFINED	1,2,5,6
DIGITAL RIV INC	COM	25388B10	48,416	1,200,804	SH	DEFINED	1,2,5,6,8
DIGITAL RLTY TR INC	COM	25386810	95,647	2,092,468	SH	DEFINED	1,2,3,5,6,8,
DIGITALGLOBE INC	COM NEW	25389M87	6,871	307,135	SH	DEFINED	1,2
DILLARDS INC	CL A	25406710	21,245	1,506,768	SH	DEFINED	1,2,5,8
DIME CMNTY BANCSHARE	COM	25392210	7,887	690,024	SH	DEFINED	1,2,5,8
DINEEQUITY INC	COM	25442310	9,923	400,919	SH	DEFINED	1,2,5,6,8
DIODES INC	COM	25454310	12,054	666,341	SH	DEFINED	1,2,5,6,8
DIONEX CORP	COM	25454610	26,464	407,321	SH	DEFINED	1,2,5,6,8
DIRECTV GROUP INC	COM	25459L10	652,808	23,669,613	SH	DEFINED	1,2,5,6,7,8,
DISCOVER FINL SVCS	COM	25470910	317,731	19,576,762	SH	DEFINED	1,2,5,6,7,8,
DISCOVERY COMMUNICAT	COM SER A	25470F10	28,121	973,366	SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
DISCOVERY COMMUNICAT	COM SER C	25470F30	77,971	2,995,429 SH	DEFINED	1,2,5,6,7,8,
DISCOVERY LABORATORI	COM	25466810	2,556	1,879,717 SH	DEFINED	1,2
DISH NETWORK CORP	CL A	25470M10	86,316	4,481,618 SH	DEFINED	1,2,5,6,7,8,
DISNEY WALT CO	COM DISNEY	25468710	1,768,495	64,402,581 SH	DEFINED	1,2,5,6,7,8,
DITECH NETWORKS INC	COM	25500T10	54	25,885 SH	DEFINED	1
DIVX INC	COM	25541310	3,760	688,652 SH	DEFINED	1,2,5,6
DIXIE GROUP INC	CL A	25551910	43	13,964 SH	DEFINED	1
DOLAN MEDIA CO	COM	25659P40	6,760	563,809 SH	DEFINED	1,2,6,8
DOLBY LABORATORIES I	COM	25659T10	26,420	691,796 SH	DEFINED	1,2,5,6,7,8,
DOLLAR FINL CORP	COM	25666410	7,922	494,503 SH	DEFINED	1,2,5,6,8
DOLLAR THRIFTY AUTOM	COM	25674310	14,200	577,489 SH	DEFINED	1,2,5
DOLLAR TREE INC	COM	25674610	137,174	2,817,866 SH	DEFINED	1,2,5,6,7,8,
DOMINION RES INC VA	COM	25746U10	761,036	22,059,019 SH	DEFINED	1,2,5,6,7,8,
DOMINOS PIZZA INC	COM	25754A20	7,032	795,511 SH	DEFINED	1,2,5,8
DOMTAR CORP	COM NEW	25755920	33,056	938,570 SH	DEFINED	1,2,5,6,8,10
DONALDSON INC	COM	25765110	52,615	1,519,338 SH	DEFINED	1,2,5,6,8,10
DONEGAL GROUP INC	CL A	25770120	3,917	253,673 SH	DEFINED	1,2
DONNELLEY R R & SONS	COM	25786710	166,485	7,830,903 SH	DEFINED	1,2,5,6,7,8,
DORAL FINL CORP	COM NEW	25811P88	651	176,018 SH	DEFINED	1,2
DORCHESTER MINERALS	COM UNIT	25820R10	725	32,121 SH	DEFINED	1,2
DORMAN PRODUCTS INC	COM	25827810	2,907	193,521 SH	DEFINED	1,2
DOT HILL SYS CORP	COM	25848T10	90	51,627 SH	DEFINED	1
DOUBLE EAGLE PETE CO	COM PAR \$0	25857O20	51	10,685 SH	DEFINED	1,2
DOUBLE-TAKE SOFTWARE	COM	25859810	3,086	302,857 SH	DEFINED	1,2,6
DOUGLAS EMMETT INC	COM	25960P10	44,770	3,645,799 SH	DEFINED	1,2,3,5,8,10
DOVER CORP	COM	26000310	259,706	6,700,364 SH	DEFINED	1,2,5,6,7,8,
DOVER DOWNS GAMING &	COM	26009510	1,961	344,068 SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	44	29,199 SH	DEFINED	1
DOW CHEM CO	COM	26054310	1,065,894	40,885,827 SH	DEFINED	1,2,5,6,7,8,
DPL INC	COM	23329310	64,614	2,475,643 SH	DEFINED	1,2,5,6,8,10
DR PEPPER SNAPPLE GR	COM	26138E10	304,990	10,608,344 SH	DEFINED	1,2,5,6,7,8,
DR REDDYS LABS LTD	ADR	25613520	6,310	323,568 SH	DEFINED	1,2,5,6
DREAMWORKS ANIMATION	CL A	26153C10	53,090	1,492,547 SH	DEFINED	1,2,5,8,10
DRESS BARN INC	COM	26157010	38,550	2,150,024 SH	DEFINED	1,2,5,6,8
DRESSER-RAND GROUP I	COM	26160810	41,051	1,321,240 SH	DEFINED	1,2,5,6,8,10
DREW INDS INC	COM NEW	26168L20	8,305	382,899 SH	DEFINED	1,2,5,6,8
DRI CORPORATION	COM	23330F10	39	16,137 SH	DEFINED	1
DRIL-QUIP INC	COM	26203710	43,021	866,654 SH	DEFINED	1,2,5,6,8
DRUGSTORE COM INC	COM	26224110	3,356	1,381,265 SH	DEFINED	1,2
DRYSHIPS INC	SHS	Y2109Q10	950	143,356 SH	DEFINED	1,2,5,6
DSP GROUP INC	COM	23332B10	6,118	751,570 SH	DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	46,773	1,044,032 SH	DEFINED	1,2,5,6,7,8,
DSW INC	CL A	23334L10	4,185	262,053 SH	DEFINED	1,2,5,6
DTE ENERGY CO	COM	23333110	235,892	6,712,906 SH	DEFINED	1,2,5,6,7,8,
DTS INC	COM	23335C10	9,546	348,662 SH	DEFINED	1,2,5,6,8
DU PONT E I DE NEMOU	COM	26353410	1,266,109	39,393,550 SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
DUCOMMUN INC DEL	COM	26414710	4,379	231,582 SH	DEFINED	1,2,5
DUFF & PHELPS CORP N CL A		26433B10	5,679	296,415 SH	DEFINED	1,2,6,8
DUKE ENERGY CORP NEW	COM	26441C10	797,980	50,697,615 SH	DEFINED	1,2,5,6,7,8,
DUKE REALTY CORP	COM NEW	26441150	109,306	9,101,257 SH	DEFINED	1,2,3,5,6,7,
DUN & BRADSTREET COR	COM	26483E10	130,070	1,726,899 SH	DEFINED	1,2,5,6,7,8,
DUNCAN ENERGY PARTNE	COM UNITS	26502610	265	13,263 SH	DEFINED	1,2
DUPONT FABROS TECHNO	COM	26613Q10	17,918	1,344,160 SH	DEFINED	1,2,3,5,6,8
DURECT CORP	COM	26660510	4,119	1,542,514 SH	DEFINED	1,2,5,6
DXP ENTERPRISES INC	COM NEW	23337740	1,669	149,657 SH	DEFINED	1,2
DYAX CORP	COM	26746E10	4,050	1,128,116 SH	DEFINED	1,2,5
DYCOM INDS INC	COM	26747510	17,746	1,442,733 SH	DEFINED	1,2,5,6,8
DYNAMEX INC	COM	26784F10	2,924	179,053 SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	5,176	259,302 SH	DEFINED	1,2,5,6,8
DYNAMICS RESH CORP	COM	26805710	1,789	137,381 SH	DEFINED	1,2
DYNVAX TECHNOLOGIES	COM	26815810	61	33,691 SH	DEFINED	1
DYNCORP INTL INC	CL A	26817C10	13,410	745,018 SH	DEFINED	1,2,5,6,7,8
DYNEGY INC DEL	CL A	26817G10	45,398	17,803,039 SH	DEFINED	1,2,5,6,7,8,
DYNEX CAP INC	COM NEW	26817Q50	1,445	171,354 SH	DEFINED	1,2
E HOUSE CHINA HLDGS	ADR	26852W10	1,125	52,690 SH	DEFINED	1,2,6
E M C CORP MASS	NOTE 1.75	268648AK	1,811	1,500,000 SH	DEFINED	2
E M C CORP MASS	NOTE 1.75	268648AM	3,878	3,150,000 SH	DEFINED	1,2
E M C CORP MASS	COM	26864810	1,204,777	70,702,880 SH	DEFINED	1,2,5,6,7,8,
E TRADE FINANCIAL CO	COM	26924610	79,316	45,323,429 SH	DEFINED	1,2,5,6,8,10
EAGLE BANCORP INC MD	COM	26894810	1,336	139,505 SH	DEFINED	1,2
EAGLE BULK SHIPPING	COM	Y2187A10	5,238	1,021,034 SH	DEFINED	1,2,5,8
EAGLE MATERIALS INC	COM	26969P10	16,739	585,688 SH	DEFINED	1,2,5,6,8,10
EAGLE ROCK ENERGY PA	UNIT	26985R10	175	40,640 SH	DEFINED	1,2
EARTHLINK INC	COM	27032110	26,408	3,140,072 SH	DEFINED	1,2,5,8
EAST WEST BANCORP IN	COM	27579R10	27,011	3,254,380 SH	DEFINED	1,2,5,6,8
EASTERN CO	COM	27631710	1,454	91,424 SH	DEFINED	1,2
EASTERN INS HLDGS IN	COM	27653410	1,153	120,988 SH	DEFINED	1,2
EASTGROUP PPTY INC	COM	27727610	35,897	939,211 SH	DEFINED	1,2,3,5,8
EASTMAN CHEM CO	COM	27743210	178,217	3,328,675 SH	DEFINED	1,2,5,6,7,8,
EASTMAN KODAK CO	NOTE 3.37	277461BE	650	650,000 SH	DEFINED	1,2
EASTMAN KODAK CO	COM	27746110	56,468	11,813,397 SH	DEFINED	1,2,5,6,7,8,
EATON CORP	COM	27805810	305,255	5,394,143 SH	DEFINED	1,2,5,6,7,8,
EATON VANCE CORP	COM NON VT	27826510	90,105	3,219,193 SH	DEFINED	1,2,5,6,7,8,
EBAY INC	COM	27864210	998,093	42,292,066 SH	DEFINED	1,2,5,6,7,8,
EBIX INC	COM NEW	27871520	9,420	170,159 SH	DEFINED	1,2,6,8
ECHELON CORP	COM	27874N10	7,987	620,609 SH	DEFINED	1,2,5,6,8
ECHOSTAR CORP	CL A	27876810	9,452	512,020 SH	DEFINED	1,2,5,6,8,10
ECLIPSYS CORP	COM	27885610	22,490	1,165,295 SH	DEFINED	1,2,5,6,8
ECOLAB INC	COM	27886510	391,561	8,469,851 SH	DEFINED	1,2,5,6,7,8,
ECOPETROL S A	SPONSORED	27915810	8,346	291,933 SH	DEFINED	1,5,6,8,10
EDGE PETE CORP DEL	COM	27986210	17	31,206 SH	DEFINED	1
EDGEWATER TECHNOLOGY	COM	28035810	50	17,022 SH	DEFINED	1

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EDISON INTL	COM	28102010	1,239,483	36,911,359	SH	DEFINED	1,2,5,6,7,8,
EDUCATION RLTY TR IN	COM	28140H10	12,333	2,079,698	SH	DEFINED	1,2,3,5,8
EDWARDS LIFESCIENCES	COM	28176E10	145,720	2,084,392	SH	DEFINED	1,2,5,6,7,8,
EF JOHNSON TECHNOLOG	COM	26843B10	43	31,750	SH	DEFINED	1
EHEALTH INC	COM	28238P10	7,016	483,542	SH	DEFINED	1,2,5,6,8
EINSTEIN NOAH REST G	COM	28257U10	1,111	92,314	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	320,377	31,044,241	SH	DEFINED	1,2,5,6,7,8,
EL PASO ELEC CO	COM NEW	28367785	20,239	1,145,385	SH	DEFINED	1,2,5,8
EL PASO PIPELINE PAR	COM UNIT L	28370210	629	30,341	SH	DEFINED	1,2
ELAN PLC	ADR	28413120	4,377	615,597	SH	DEFINED	1,5
ELECTRO OPTICAL SCIE	COM	28519210	3,874	404,380	SH	DEFINED	1,2
ELECTRO RENT CORP	COM	28521810	4,650	403,625	SH	DEFINED	1,2,5,8
ELECTRO SCIENTIFIC I	COM	28522910	7,925	591,874	SH	DEFINED	1,2,5,6,8
ELECTRONIC ARTS INC	COM	28551210	210,886	11,070,154	SH	DEFINED	1,2,5,6,7,8,
ELECTRONICS FOR IMAG	COM	28608210	12,115	1,074,951	SH	DEFINED	1,2,5,8
ELIXIR GAMING TECHNO	COM	28661G10	23	82,010	SH	DEFINED	1
ELIZABETH ARDEN INC	COM	28660G10	6,430	546,305	SH	DEFINED	1,2,5
ELLIS PERRY INTL INC	COM	28885310	3,829	238,699	SH	DEFINED	1,2
ELOYALTY CORP	COM NEW	29015130	760	94,943	SH	DEFINED	1,2
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	268	17,604	SH	DEFINED	1,2,6
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	943	52,490	SH	DEFINED	1,2,5,6
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	853	37,163	SH	DEFINED	1,2,6
EMC INS GROUP INC	COM	26866410	2,244	106,220	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	47,827	1,888,888	SH	DEFINED	1,2,5,6,8
EMCORE CORP	COM	29084610	1,686	1,297,279	SH	DEFINED	1,2,6
EMDEON INC	CL A	29084T10	589	36,333	SH	DEFINED	1,2,10
EMERGENCY MEDICAL SV	CL A	29100P10	10,326	222,057	SH	DEFINED	1,2,5,6,8
EMERGENT BIOSOLUTION	COM	29089Q10	6,488	367,412	SH	DEFINED	1,2,6
EMERITUS CORP	COM	29100510	8,291	377,714	SH	DEFINED	1,2,5,6,8
EMERSON ELEC CO	COM	29101110	992,748	24,769,156	SH	DEFINED	1,2,5,6,7,8,
EMERSON RADIO CORP	COM NEW	29108720	14	10,566	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	99	117,422	SH	DEFINED	1
EMPIRE DIST ELEC CO	COM	29164110	13,578	750,562	SH	DEFINED	1,2,5,8
EMPIRE RESORTS INC	COM	29205210	102	34,346	SH	DEFINED	1
EMPLOYERS HOLDINGS I	COM	29221810	18,211	1,176,451	SH	DEFINED	1,2,5,8
EMPRESA NACIONAL DE	SPONSORED	29244T10	20,503	437,437	SH	DEFINED	1,2,5,6,7
EMS TECHNOLOGIES INC	COM	26873N10	6,404	307,571	SH	DEFINED	1,2,6,8
EMULEX CORP	COM NEW	29247520	18,400	1,788,129	SH	DEFINED	1,2,5,8
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	1,023	22,685	SH	DEFINED	1,2,5,8
ENBRIDGE ENERGY PART	COM	29250R10	1,566	34,763	SH	DEFINED	1,2
ENBRIDGE INC	COM	29250N10	286	7,373	SH	DEFINED	1
ENCORE ACQUISITION C	COM	29255W10	60,555	1,619,119	SH	DEFINED	1,2,5,6,8,10
ENCORE BANCSHARES IN	COM	29255V20	276	30,980	SH	DEFINED	1
ENCORE CAP GROUP INC	COM	29255410	4,645	345,348	SH	DEFINED	1,2,5
ENCORE ENERGY PARTNE	COM UNIT	29257A10	516	32,288	SH	DEFINED	1,2
ENCORE WIRE CORP	COM	29256210	11,035	493,938	SH	DEFINED	1,2,5,8

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STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
ENDEAVOUR INTL CORP	COM	29259G10	2,370	1,958,944 SH	DEFINED	1,2,6
ENDO PHARMACEUTICALS	COM	29264F20	66,741	2,949,221 SH	DEFINED	1,2,5,6,8,10
ENDOLOGIX INC	COM	29266S10	5,139	830,276 SH	DEFINED	1,2
ENDURANCE SPECIALTY	SHS	G3039710	23,629	647,897 SH	DEFINED	1,2,5,6,8,10
ENDWAVE CORP	COM NEW	29264A20	52	16,328 SH	DEFINED	1
ENER1 INC	COM NEW	29267A20	6,170	891,611 SH	DEFINED	1,2,6,8
ENERGEN CORP	COM	29265N10	79,295	1,839,781 SH	DEFINED	1,2,5,6,7,8,
ENERGIZER HLDGS INC	COM	29266R10	114,117	1,720,187 SH	DEFINED	1,2,5,6,7,8,
ENERGY CONVERSION DE	COM	29265910	10,350	893,824 SH	DEFINED	1,2,5,6,8
ENERGY RECOVERY INC	COM	29270J10	3,323	568,984 SH	DEFINED	1,2,6,8
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	2,727	97,383 SH	DEFINED	1,2,8
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	2,224	52,259 SH	DEFINED	1,2
ENERGYSOLUTIONS INC	COM	29275620	14,797	1,604,874 SH	DEFINED	1,2,5,8
ENERNOC INC	COM	29276410	9,034	272,442 SH	DEFINED	1,2,5,6,8
ENERSIS S A	SPONSORED	29274F10	14,289	774,470 SH	DEFINED	1,2,5,6
ENERSYS	COM	29275Y10	28,633	1,294,449 SH	DEFINED	1,2,5,7,8
ENGLOBAL CORP	COM	29330610	1,698	412,123 SH	DEFINED	1,2,5
ENI S P A	SPONSORED	26874R10	1,706	34,222 SH	DEFINED	1,2
ENNIS INC	COM	29338910	8,969	556,072 SH	DEFINED	1,2,5,8
ENPRO INDS INC	COM	29355X10	14,186	620,549 SH	DEFINED	1,2,5,8
ENSCO INTL INC	COM	26874Q10	261,095	6,137,643 SH	DEFINED	1,2,5,6,7,8,
ENSIGN GROUP INC	COM	29358P10	2,671	190,386 SH	DEFINED	1,2,6
ENSTAR GROUP LIMITED	SHS	G3075P10	6,948	111,832 SH	DEFINED	1,2,5,8
ENTEGRIS INC	COM	29362U10	12,618	2,549,058 SH	DEFINED	1,2,5,6,8
ENTERCOM COMMUNICATI	CL A	29363910	205	40,181 SH	DEFINED	1
ENERGY CORP NEW	COM	29364G10	579,670	7,258,572 SH	DEFINED	1,2,5,6,7,8,
ENTEROMEDICS INC	COM	29365M10	991	206,952 SH	DEFINED	1,2
ENTERPRISE BANCORP I	COM	29366810	863	67,415 SH	DEFINED	1,2
ENTERPRISE FINL SVCS	COM	29371210	1,931	208,778 SH	DEFINED	1,2
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	1,174	39,676 SH	DEFINED	1,2,8
ENTERPRISE PRODS PAR	COM	29379210	4,530	159,972 SH	DEFINED	1,2,8
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	31,023	908,701 SH	DEFINED	1,2,3,5,8
ENTORIAN TECHNOLOGIE	COM	29383P10	6	13,199 SH	DEFINED	1
ENTRAVISION COMMUNIC	CL A	29382R10	97	56,111 SH	DEFINED	1
ENTREMED INC	COM	29382F10	18	40,090 SH	DEFINED	1
ENTROPIC COMMUNICATI	COM	29384R10	2,233	814,881 SH	DEFINED	1,2
ENZO BIOCHEM INC	COM	29410010	4,715	665,976 SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	NOTE 4.00	293904AE	8,810	8,400,000 SH	DEFINED	5
ENZON PHARMACEUTICAL	COM	29390410	9,579	1,161,054 SH	DEFINED	1,2,5,6,8
EOG RES INC	COM	26875P10	763,836	9,146,644 SH	DEFINED	1,2,5,6,7,8,
EPICEPT CORP	COM	29426420	1,381	1,586,810 SH	DEFINED	1,5
EPICOR SOFTWARE CORP	COM	29426L10	7,078	1,111,170 SH	DEFINED	1,2,5,6,8
EPIQ SYS INC	COM	26882D10	10,013	690,519 SH	DEFINED	1,2,5,6,8
EPLUS INC	COM	29426810	902	58,013 SH	DEFINED	1,2
EPOCH HOLDING CORP	COM	29428R10	1,915	218,834 SH	DEFINED	1,2
EQT CORP	COM	26884L10	211,904	4,974,270 SH	DEFINED	1,2,5,6,7,8,

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
EQUIFAX INC	COM	29442910	132,274	4,539,273	SH	DEFINED	1,2,5,6,7,8,
EQUINIX INC	NOTE 3.00	29444UAG	62,987	60,059,000	SH	DEFINED	5
EQUINIX INC	COM NEW	29444U50	67,081	729,137	SH	DEFINED	1,2,5,6,8,10
EQUITY LIFESTYLE PPT	COM	29472R10	41,388	967,245	SH	DEFINED	1,2,3,5,6,8
EQUITY ONE	COM	29475210	23,662	1,510,001	SH	DEFINED	1,2,3,5,8
EQUITY RESIDENTIAL	SH BEN INT	29476L10	421,410	13,726,710	SH	DEFINED	1,2,3,5,6,7,
ERESEARCHTECHNOLOGY	COM	29481V10	7,097	1,013,861	SH	DEFINED	1,2,5,6,8
ERICSSON L M TEL CO	ADR B SEK	29482160	5,655	564,326	SH	DEFINED	1,2
ERIE INDY CO	CL A	29530P10	13,257	353,888	SH	DEFINED	1,2,5,6,8,10
ERP OPER LTD PARTNER	NOTE 3.85	26884AAV	396	400,000	SH	DEFINED	2
ESB FINL CORP	COM	26884F10	2,148	160,448	SH	DEFINED	1,2
ESCO TECHNOLOGIES IN	COM	29631510	22,436	569,432	SH	DEFINED	1,2,5,6,8
ESSA BANCORP INC	COM	29667D10	4,435	335,736	SH	DEFINED	1,2
ESSEX PPTY TR INC	COM	29717810	78,038	980,621	SH	DEFINED	1,2,3,5,6,8,
ESTERLINE TECHNOLOGI	COM	29742510	27,260	695,227	SH	DEFINED	1,2,5,6,8
ETHAN ALLEN INTERIOR	COM	29760210	9,781	592,792	SH	DEFINED	1,2,5,8
EUROBANCSHARES INC	COM	29871610	19	10,800	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	26,093	1,085,857	SH	DEFINED	1,2,5,6,8
EV ENERGY PARTNERS L	COM UNITS	26926V10	234	10,072	SH	DEFINED	1,2
EV3 INC	COM	26928A20	20,491	1,664,618	SH	DEFINED	1,2,5,6,8
EVERCORE PARTNERS IN	CLASS A	29977A10	6,421	219,746	SH	DEFINED	1,2,6,8
EVEREST RE GROUP LTD	COM	G3223R10	106,864	1,218,517	SH	DEFINED	1,2,5,6,7,8,
EVERGREEN ENERGY INC	COM	30024B10	1,412	2,206,286	SH	DEFINED	1,2
EVERGREEN SOLAR INC	COM	30033R10	6,726	3,502,901	SH	DEFINED	1,2,5,6,8
EVOLVING SYS INC	COM NEW	30049R20	93	13,438	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	57	20,617	SH	DEFINED	1
EXACTECH INC	COM	30064E10	2,133	135,511	SH	DEFINED	1,2,6
EXAR CORP	COM	30064510	6,111	831,480	SH	DEFINED	1,2,5,8
EXCEL MARITIME CARRI	COM	V3267N10	367	55,221	SH	DEFINED	1,2,5,6
EXCO RESOURCES INC	COM	26927940	44,933	2,404,121	SH	DEFINED	1,2,5,6,8,10
EXELIXIS INC	COM	30161Q10	14,020	2,197,476	SH	DEFINED	1,2,5,6,8
EXELON CORP	COM	30161N10	1,222,741	24,642,090	SH	DEFINED	1,2,5,6,7,8,
EXIDE TECHNOLOGIES	COM NEW	30205120	9,380	1,176,933	SH	DEFINED	1,2,5,8
EXLSERVICE HOLDINGS	COM	30208110	4,396	295,823	SH	DEFINED	1,2,5,6
EXPEDIA INC DEL	COM	30212P10	176,878	7,385,298	SH	DEFINED	1,2,5,6,7,8,
EXPEDITORS INTL WASH	COM	30213010	239,266	6,807,004	SH	DEFINED	1,2,5,6,7,8,
EXPONENT INC	COM	30214U10	7,693	273,096	SH	DEFINED	1,2,6,8
EXPRESS SCRIPTS INC	COM	30218210	688,719	8,877,533	SH	DEFINED	1,2,5,6,7,8,
EXTERRAN HLDGS INC	COM	30225X10	33,715	1,420,179	SH	DEFINED	1,2,5,6,8,10
EXTERRAN PARTNERS LP	COM UNITS	30225N10	205	11,380	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	32,736	3,102,930	SH	DEFINED	1,2,3,5,8
EXTREME NETWORKS INC	COM	30226D10	4,909	1,753,279	SH	DEFINED	1,2,5
EXXON MOBIL CORP	COM	30231G10	11,912,422	173,625,161	SH	DEFINED	1,2,5,6,7,8,
EZCORP INC	CL A NON V	30230110	14,652	1,072,620	SH	DEFINED	1,2,5,6,7,8
F M C CORP	COM NEW	30249130	148,714	2,643,797	SH	DEFINED	1,2,5,6,7,8,
F5 NETWORKS INC	COM	31561610	65,514	1,653,136	SH	DEFINED	1,2,5,6,8,10

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TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	DISCRETION	OTHER MA
FACET BIOTECH CORP	SHS	30303Q10	10,512	607,973	SH	DEFINED	1,2,5,6,8
FACTSET RESH SYS INC	COM	30307510	54,695	825,702	SH	DEFINED	1,2,5,6,8,10
FAIR ISAAC CORP	COM	30325010	34,494	1,605,108	SH	DEFINED	1,2,5,6,8
FAIRCHILD SEMICONDUCTOR	COM	30372610	26,724	2,612,348	SH	DEFINED	1,2,5,6,8,10
FAIRPOINT COMMUNICATIONS	COM	30556010	775	1,890,865	SH	DEFINED	1,2,5,6
FALCONSTOR SOFTWARE	COM	30613710	3,313	666,629	SH	DEFINED	1,2,5,6
FAMILY DLR STORES INC	COM	30700010	140,341	5,315,959	SH	DEFINED	1,2,5,6,7,8,
FAMOUS DAVES AMERICAN	COM	30706810	69	11,790	SH	DEFINED	1
FARMER BROS CO	COM	30767510	2,540	122,709	SH	DEFINED	1,2,5
FARMERS CAPITAL BANK CORP	COM	30956210	2,355	131,691	SH	DEFINED	1,2
FARO TECHNOLOGIES INC	COM	31164210	5,782	336,551	SH	DEFINED	1,2,5,6,8
FASTENAL CO	COM	31190010	166,356	4,298,611	SH	DEFINED	1,2,5,6,7,8,
FBL FINL GROUP INC	CL A	30239F10	5,710	293,874	SH	DEFINED	1,2,5
FBR CAPITAL MARKETS	COM	30247C30	2,728	460,080	SH	DEFINED	1,2,5,6
FCSTONE GROUP INC	COM	31308T10	2,629	545,496	SH	DEFINED	1,2,6
FEDERAL HOME LN MTG	COM	31340030	3,384	1,880,120	SH	DEFINED	1,2,5,6,8,10
FEDERAL MOGUL CORP	COM	31354940	3,701	306,616	SH	DEFINED	1,2,5,8,10
FEDERAL NATL MTG ASSN	COM	31358610	5,250	3,454,210	SH	DEFINED	1,2,5,6,8,10
FEDERAL REALTY INVT	SH BEN INT	31374720	140,094	2,282,779	SH	DEFINED	1,2,3,5,6,7,
FEDERAL SIGNAL CORP	COM	31385510	11,169	1,553,346	SH	DEFINED	1,2,5,8
FEDERATED INVS INC P	CL B	31421110	75,963	2,880,652	SH	DEFINED	1,2,5,6,8,10
FEDERATED INVS INC P	COM	31428X10	781,448	10,388,836	SH	DEFINED	1,2,5,6,7,8,
FEI CO	COM	30241L10	19,723	800,113	SH	DEFINED	1,2,5,6,8
FELCOR LODGING TR INC	COM	31430F10	11,221	2,477,012	SH	DEFINED	1,2,3,5,8
FEMALE HEALTH CO	COM	31446210	1,012	200,322	SH	DEFINED	1,2
FERRELLGAS PARTNERS	UNIT LTD P	31529310	806	40,472	SH	DEFINED	1,2
FERRO CORP	COM	31540510	7,946	892,830	SH	DEFINED	1,2,5,8
FGX INTERNATIONAL HL	ORD SHS	G3396L10	3,682	263,934	SH	DEFINED	1,2
FIBERTOWER CORP	COM	31567R10	124	114,444	SH	DEFINED	1,6
FIDELITY NATIONAL FID	CL A	31620R10	95,757	6,349,943	SH	DEFINED	1,2,5,6,7,8,
FIDELITY NATL INFORMATION	COM	31620M10	172,519	6,762,803	SH	DEFINED	1,2,5,6,7,8,
FIFTH STREET FINANCE	COM	31678A10	5,896	539,424	SH	DEFINED	1,2,8
FIFTH THIRD BANCORP	COM	31677310	336,649	33,232,916	SH	DEFINED	1,2,5,6,7,8,
FINANCIAL FED CORP	COM	31749210	13,875	562,205	SH	DEFINED	1,2,5,8
FINANCIAL INSTNS INC	COM	31758540	2,088	209,449	SH	DEFINED	1,2
FINISAR CORP	COM	31787A50	861	88,923	SH	DEFINED	1,2,5,6,8
FINISH LINE INC	CL A	31792310	10,168	1,000,836	SH	DEFINED	1,2,5,8
FIRST ACCEPTANCE CORP	COM	31845710	830	307,246	SH	DEFINED	1,2
FIRST ADVANTAGE CORP	CL A	31845F10	4,158	224,150	SH	DEFINED	1,2,8
FIRST AMERN CORP CAL	COM	31852230	85,457	2,640,011	SH	DEFINED	1,2,5,6,7,8,
FIRST BANCORP INC ME	COM	31866P10	3,572	192,056	SH	DEFINED	1,2
FIRST BANCORP N C	COM	31891010	6,203	343,683	SH	DEFINED	1,2,5,8
FIRST BANCORP P R	COM	31867210	5,577	1,828,365	SH	DEFINED	1,2,5,8
FIRST BUSEY CORP	COM	31938310	2,509	533,913	SH	DEFINED	1,2,5
FIRST CALIFORNIA FIN	COM NEW	31939510	349	72,624	SH	DEFINED	1,2
FIRST CASH FINL SVCS	COM	31942D10	8,665	505,821	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL	DISCRETION	OTHER MA
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FIRST CMNTY BANCSHAR COM	31983A10	3,719	294,701 SH	DEFINED	1,2,5
FIRST COMWLTH FINL C COM	31982910	17,255	3,037,808 SH	DEFINED	1,2,5,8
FIRST CTZNS BANCSHAR CL A	31946M10	11,692	73,490 SH	DEFINED	1,2,5,6,8,10
FIRST DEFIANCE FINL COM	32006W10	2,139	143,451 SH	DEFINED	1,2
FIRST FINANCIAL NORT COM	32022K10	3,343	573,393 SH	DEFINED	1,2,8
FIRST FINL BANCORP O COM	32020910	13,460	1,117,025 SH	DEFINED	1,2,5,8
FIRST FINL BANKSHARE COM	32020R10	23,329	471,671 SH	DEFINED	1,2,5,6,8
FIRST FINL CORP IND COM	32021810	7,949	259,426 SH	DEFINED	1,2,5,6,8
FIRST FINL HLDGS INC COM	32023910	3,964	248,232 SH	DEFINED	1,2,8
FIRST FINL SVC CORP COM	32022D10	847	62,894 SH	DEFINED	1,2
FIRST HORIZON NATL C COM	32051710	106,750	8,068,769 SH	DEFINED	1,2,5,6,8,10
FIRST INDUSTRIAL REA COM	32054K10	7,516	1,431,669 SH	DEFINED	1,2,3,5,8
FIRST LONG IS CORP COM	32073410	2,580	97,032 SH	DEFINED	1,2
FIRST MARBLEHEAD COR COM	32077110	2,941	1,336,665 SH	DEFINED	1,2,5
FIRST MERCHANTS CORP COM	32081710	2,984	428,182 SH	DEFINED	1,2,5,8
FIRST MERCURY FINANC COM	32084110	4,422	331,969 SH	DEFINED	1,2
FIRST MIDWEST BANCOR COM	32086710	21,991	1,951,286 SH	DEFINED	1,2,5,8
FIRST NIAGARA FINL G COM	33582V10	49,167	3,987,554 SH	DEFINED	1,2,5,8,10
FIRST PL FINL CORP COM	33610T10	91	30,954 SH	DEFINED	1
FIRST POTOMAC RLTY T COM	33610F10	13,134	1,136,158 SH	DEFINED	1,2,3,8
FIRST SEC GROUP INC COM	33631210	65	16,800 SH	DEFINED	1
FIRST SOLAR INC COM	33643310	104,630	684,481 SH	DEFINED	1,2,5,6,7,8,
FIRST SOUTH BANCORP COM	33646W10	2,110	183,492 SH	DEFINED	1,2
FIRST ST BANCORPORAT COM	33645310	14	11,862 SH	DEFINED	1
FIRSTENERGY CORP COM	33793210	955,702	20,903,368 SH	DEFINED	1,2,5,6,7,8,
FIRSTMERIT CORP COM	33791510	60,846	3,197,371 SH	DEFINED	1,2,5,6,8
FISERV INC COM	33773810	254,538	5,280,862 SH	DEFINED	1,2,5,6,7,8,
FISHER COMMUNICATION COM	33775620	2,564	141,037 SH	DEFINED	1,2,5,6,8
FIVE STAR QUALITY CA COM	33832D10	138	37,654 SH	DEFINED	1
FLAGSTAR BANCORP INC COM	33793010	1,497	1,453,224 SH	DEFINED	1,2
FLAGSTONE REINSURANC SHS	G3529T10	8,217	728,463 SH	DEFINED	1,2,8
FLANDERS CORP COM	33849410	1,429	276,914 SH	DEFINED	1,2
FLEXSTEEL INDS INC COM	33938210	158	18,861 SH	DEFINED	1
FLEXTRONICS INTL LTD ORD	Y2573F10	51,299	6,867,378 SH	DEFINED	1,2,5,6,7,8,
FLIR SYS INC COM	30244510	135,127	4,831,130 SH	DEFINED	1,2,5,6,7,8,
FLORIDA PUB UTILS CO COM	34113510	1,172	96,474 SH	DEFINED	1,2
FLOTEK INDS INC DEL COM	34338910	51	24,951 SH	DEFINED	1
FLOW INTL CORP COM	34346810	1,761	674,661 SH	DEFINED	1,2
FLOWERS FOODS INC COM	34349810	39,964	1,520,104 SH	DEFINED	1,2,5,6,7,8,
FLOWERVE CORP COM	34354P10	209,061	2,121,589 SH	DEFINED	1,2,5,6,7,8,
FLUOR CORP NEW COM	34341210	321,526	6,323,023 SH	DEFINED	1,2,5,6,7,8,
FLUSHING FINL CORP COM	34387310	5,631	493,934 SH	DEFINED	1,2,5,8
FMC TECHNOLOGIES INC COM	30249U10	252,575	4,834,892 SH	DEFINED	1,2,5,6,7,8,
FNB CORP PA COM	30252010	29,845	4,197,630 SH	DEFINED	1,2,5,8
FOCUS MEDIA HLDG LTD SPONSORED	34415V10	1,952	176,838 SH	DEFINED	1,2,6
FOMENTO ECONOMICO ME SPON ADR U	34441910	21,893	575,366 SH	DEFINED	1,2,6,7

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
FOOT LOCKER INC	COM	34484910	48,530	4,061,105 SH	DEFINED	1,2,5,6,8,10



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FORCE PROTECTION INC	COM NEW	34520320	10,228	1,873,192	SH	DEFINED	1,2,5,6,8
FORD MTR CO CAP TR I	PFD TR CV6	34539520	1,717	57,000	SH	DEFINED	1,2
FORD MTR CO DEL	NOTE 4.25	345370CF	1,267	1,250,000	SH	DEFINED	1,2
FORD MTR CO DEL	COM PAR \$0	34537086	788,328	109,338,208	SH	DEFINED	1,2,5,6,7,8,
FOREST CITY ENTERPRI	CL A	34555010	23,348	1,746,275	SH	DEFINED	1,2,3,5,6,8,
FOREST LABS INC	COM	34583810	366,733	12,456,978	SH	DEFINED	1,2,5,6,7,8,
FOREST OIL CORP	COM PAR \$0	34609170	52,812	2,698,596	SH	DEFINED	1,2,5,6,7,8,
FORESTAR GROUP INC	COM	34623310	13,611	792,250	SH	DEFINED	1,2,5,6,8
FORGENT NETWORKS INC	COM	34629U10	5	12,271	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	24,150	1,009,623	SH	DEFINED	1,2,5,6,8
FORRESTER RESH INC	COM	34656310	10,366	389,108	SH	DEFINED	1,2,5,6,8
FORTRESS INVESTMENT	CL A	34958B10	464	89,317	SH	DEFINED	1,2,8
FORTUNE BRANDS INC	COM	34963110	208,496	4,851,000	SH	DEFINED	1,2,5,6,7,8,
FORWARD AIR CORP	COM	34985310	15,162	654,938	SH	DEFINED	1,2,5,6,8
FORWARD INDS INC N Y	COM NEW	34986230	21	12,523	SH	DEFINED	1
FOSSIL INC	COM	34988210	40,067	1,408,325	SH	DEFINED	1,2,5,6,8
FOSTER L B CO	COM	35006010	6,914	226,110	SH	DEFINED	1,2,5,6,8
FOSTER WHEELER AG	COM	H2717810	30,374	951,854	SH	DEFINED	1,2,5,7,8,10
FOX CHASE BANCORP	COM	35137P10	1,797	179,388	SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	5,976	178,129	SH	DEFINED	1,2,8
FPL GROUP INC	COM	30257110	842,214	15,249,204	SH	DEFINED	1,2,5,6,7,8,
FRANCE TELECOM	SPONSORED	35177Q10	1,311	48,693	SH	DEFINED	1,2
FRANKLIN COVEY CO	COM	35346910	892	152,508	SH	DEFINED	1,2
FRANKLIN ELEC INC	COM	35351410	13,734	478,694	SH	DEFINED	1,2,5,8
FRANKLIN RES INC	COM	35461310	575,193	5,717,624	SH	DEFINED	1,2,5,6,7,8,
FRANKLIN STREET PPTY	COM	35471R10	18,762	1,432,207	SH	DEFINED	1,2,3,5,8
FREDS INC	CL A	35610810	12,374	971,996	SH	DEFINED	1,2,5,8
FREEMPORT-MCMORAN COP	PFD CONV	35671D78	3,966	38,500	SH	DEFINED	1,2
FREEMPORT-MCMORAN COP	COM	35671D85	1,063,165	15,495,773	SH	DEFINED	1,2,5,6,7,8,
FREEMPORT-MCMORAN COP	COM	35671D85	521	7,600	SH	CALL DEFINED	7
FREEMPORT-MCMORAN COP	COM	35671D85	521	7,600	SH	PUT DEFINED	7
FREIGHTCAR AMER INC	COM	35702310	6,041	248,612	SH	DEFINED	1,2,5
FRESENIUS KABI PHARM	RIGHT 06/3	35802M11	49	85,515	SH	DEFINED	1,2
FRESENIUS MED CARE A	SPONSORED	35802910	418	8,400	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	17,735	784,384	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	67	11,240	SH	DEFINED	1
FRISCHS RESTAURANTS	COM	35874810	984	38,029	SH	DEFINED	1,2
FRONTIER COMMUNICATI	COM	35906A10	71,540	9,488,084	SH	DEFINED	1,2,5,6,8,10
FRONTIER FINL CORP W	COM	35907K10	152	139,681	SH	DEFINED	1,2
FRONTIER OIL CORP	COM	35914P10	49,907	3,585,253	SH	DEFINED	1,2,5,6,7,8,
FRONTLINE LTD	SHS	G3682E12	7,380	315,512	SH	DEFINED	1,5,8,10
FSI INTL INC	COM	30263310	57	49,179	SH	DEFINED	1
FTI CONSULTING INC	COM	30294110	50,867	1,193,781	SH	DEFINED	1,2,5,6,7,8,
FUEL SYS SOLUTIONS I	COM	35952W10	9,132	253,746	SH	DEFINED	1,2,5,6,8
FUEL TECH INC	COM	35952310	3,718	331,973	SH	DEFINED	1,2,5,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	DISCRETION	OTHER MA
FUELCELL ENERGY INC	COM	35952H10	6,739	1,578,237	SH	DEFINED	1,2,5,6
FULLER H B CO	COM	35969410	25,487	1,219,457	SH	DEFINED	1,2,5,8
FULTON FINL CORP PA	COM	36027110	38,610	5,217,631	SH	DEFINED	1,2,5,6,8,10

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FUQI INTERNATIONAL I COM NEW	36102A20	5,995	205,222	SH	DEFINED	1,2
FURMANITE CORPORATIO COM	36108610	2,844	659,930	SH	DEFINED	1,2,6
FURNITURE BRANDS INT COM	36092110	5,015	906,910	SH	DEFINED	1,2,5
FUSHI COPPERWELD INC COM	36113E10	2,229	263,448	SH	DEFINED	1,2,6
FX ENERGY INC COM	30269510	2,392	740,450	SH	DEFINED	1,2,5
G & K SVCS INC CL A	36126810	9,991	450,866	SH	DEFINED	1,2,5,8
GAIAM INC CL A	36268Q10	2,348	336,334	SH	DEFINED	1,2,6
GALLAGHER ARTHUR J & COM	36357610	48,651	1,996,354	SH	DEFINED	1,2,5,6,8,10
GAMCO INVESTORS INC COM	36143810	6,145	134,460	SH	DEFINED	1,2,5,6,8
GAMESTOP CORP NEW CL A	36467W10	145,243	5,487,088	SH	DEFINED	1,2,5,6,7,8,
GANDER MOUNTAIN CO COM	36471P10	301	58,538	SH	DEFINED	1,2
GANNETT INC COM	36473010	95,586	7,640,742	SH	DEFINED	1,2,5,6,7,8,
GAP INC DEL COM	36476010	405,932	18,968,776	SH	DEFINED	1,2,5,6,7,8,
GARDNER DENVER INC COM	36555810	24,692	707,902	SH	DEFINED	1,2,5,6,8,10
GARMIN LTD ORD	G3726010	69,263	1,835,263	SH	DEFINED	1,2,5,6,7,8,
GARTNER INC COM	36665110	34,327	1,878,880	SH	DEFINED	1,2,5,6,7,8
GASCO ENERGY INC COM	36722010	61	124,712	SH	DEFINED	1,2
GASTAR EXPL LTD COM NEW	36729920	169	35,156	SH	DEFINED	1,2
GATX CORP COM	36144810	27,296	976,618	SH	DEFINED	1,2,5,6,8,10
GAYLORD ENTMT CO NEW COM	36790510	16,010	796,502	SH	DEFINED	1,2,5,8
GENCO SHIPPING & TRA SHS	Y2685T10	10,226	492,087	SH	DEFINED	1,2,5,8
GENCORP INC COM	36868210	6,659	1,242,272	SH	DEFINED	1,2,6,8
GENERAL CABLE CORP D COM	36930010	28,857	737,077	SH	DEFINED	1,2,5,6,8,10
GENERAL COMMUNICATIO CL A	36938510	8,252	1,202,958	SH	DEFINED	1,2,5,6,8
GENERAL DYNAMICS COR COM	36955010	810,062	12,539,663	SH	DEFINED	1,2,5,6,7,8,
GENERAL ELECTRIC CO COM	36960410	5,824,485	354,718,960	SH	DEFINED	1,2,5,6,7,8,
GENERAL MARITIME COR SHS	Y2693R10	7,230	934,170	SH	DEFINED	1,2,5,8
GENERAL MLS INC COM	37033410	1,236,452	19,205,532	SH	DEFINED	1,2,5,6,7,8,
GENERAL MOLY INC COM	37037310	3,657	1,160,807	SH	DEFINED	1,2,6
GENERAL STEEL HOLDIN COM	37085310	940	241,698	SH	DEFINED	1,2
GENESCO INC COM	37153210	12,148	504,684	SH	DEFINED	1,2,5,8
GENESEE & WYO INC CL A	37155910	22,829	752,939	SH	DEFINED	1,2,5,6,8
GENESIS ENERGY L P UNIT LTD P	37192710	497	30,881	SH	DEFINED	1,2
GENOMIC HEALTH INC COM	37244C10	6,191	283,219	SH	DEFINED	1,2,5,6,8
GENOPTIX INC COM	37243V10	11,628	334,338	SH	DEFINED	1,2,5,6,8
GENPACT LIMITED SHS	G3922B10	5,402	439,199	SH	DEFINED	1,2,5,8,10
GEN-PROBE INC NEW COM	36866T10	42,432	1,023,931	SH	DEFINED	1,2,5,6,8,10
GENTEK INC COM NEW	37245X20	6,688	175,804	SH	DEFINED	1,2,6,8
GENTEX CORP COM	37190110	39,118	2,764,501	SH	DEFINED	1,2,5,6,8,10
GENTIVA HEALTH SERVI COM	37247A10	15,795	631,567	SH	DEFINED	1,2,5,6,8
GENUINE PARTS CO COM	37246010	200,205	5,260,249	SH	DEFINED	1,2,5,6,7,8,
GENVEC INC COM	37246C10	50	64,255	SH	DEFINED	1
GENWORTH FINL INC COM CL A	37247D10	201,627	16,872,551	SH	DEFINED	1,2,5,6,8,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
GENZYME CORP	COM	37291710	510,584	9,000,255	SH	DEFINED 1,2,5,6,7,8,
GEO GROUP INC	COM	36159R10	21,753	1,078,488	SH	DEFINED 1,2,5,6,8
GEOEYE INC	COM	37250W10	9,558	356,649	SH	DEFINED 1,2,6,8
GEOKINETICS INC	COM PAR \$0	37291030	2,261	106,642	SH	DEFINED 1,2
GEOMET INC DEL	COM	37250U20	43	25,500	SH	DEFINED 1

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GEORESOURCES INC	COM	37247610	1,381	125,000	SH	DEFINED	1,2
GERBER SCIENTIFIC IN	COM	37373010	308	51,470	SH	DEFINED	1
GERDAU S A	SPONSORED	37373710	25,406	1,890,340	SH	DEFINED	1,2,6,7
GERMAN AMERN BANCORP	COM	37386510	2,956	190,575	SH	DEFINED	1,2
GERON CORP	COM	37416310	12,616	1,923,226	SH	DEFINED	1,2,5,6,8
GETTY RLTY CORP NEW	COM	37429710	11,864	483,470	SH	DEFINED	1,2,3,5,8
GFI GROUP INC	COM	36165220	9,672	1,337,817	SH	DEFINED	1,2,5,8
GIANT INTERACTIVE GR	ADR	37451110	636	84,004	SH	DEFINED	1,2,6
GIBRALTAR INDS INC	COM	37468910	9,249	697,023	SH	DEFINED	1,2,5,8
GIGAMEDIA LTD	ORD	Y2711Y10	70	13,334	SH	DEFINED	1,5,6
G-III APPAREL GROUP	COM	36237H10	3,448	243,669	SH	DEFINED	1,2
GILAT SATELLITE NETW	SHS NEW	M5147411	53	12,550	SH	DEFINED	1
GILEAD SCIENCES INC	NOTE 0.50	375558AG	3,539	2,800,000	SH	DEFINED	2,5
GILEAD SCIENCES INC	NOTE 0.62	375558AH	1,372	1,050,000	SH	DEFINED	1,2
GILEAD SCIENCES INC	COM	37555810	1,396,743	30,037,474	SH	DEFINED	1,2,5,6,7,8,
GLACIER BANCORP INC	COM	37637Q10	30,104	2,014,960	SH	DEFINED	1,2,5,6,8
GLADSTONE CAPITAL CO	COM	37653510	3,500	391,920	SH	DEFINED	1,2,8
GLADSTONE COML CORP	COM	37653610	2,150	157,156	SH	DEFINED	1,2,3,5
GLADSTONE INVT CORP	COM	37654610	2,022	416,907	SH	DEFINED	1,2
GLATFELTER	COM	37731610	13,080	1,139,346	SH	DEFINED	1,2,5,8
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	613,900	15,537,847	SH	DEFINED	1,2
GLG PARTNERS INC	COM	37929X10	9,366	2,324,033	SH	DEFINED	1,2,6,10
GLIMCHER RLTY TR	SH BEN INT	37930210	3,490	951,023	SH	DEFINED	1,2,3,8
GLOBAL CASH ACCESS H	COM	37896710	9,400	1,285,929	SH	DEFINED	1,2,5,6,8
GLOBAL CROSSING LTD	SHS NEW	G3921A17	8,152	570,096	SH	DEFINED	1,2,5,8
GLOBAL INDS LTD	COM	37933610	20,438	2,151,332	SH	DEFINED	1,2,5,6,8
GLOBAL PMTS INC	COM	37940X10	75,824	1,623,650	SH	DEFINED	1,2,5,6,8,10
GLOBAL SOURCES LTD	ORD	G3930010	1,704	248,041	SH	DEFINED	1,2
GLOBALSTAR INC	COM	37897340	73	96,014	SH	DEFINED	1
GLOBECOMM SYSTEMS IN	COM	37956X10	2,929	402,891	SH	DEFINED	1,2
GMX RES INC	COM	38011M10	7,038	448,003	SH	DEFINED	1,2,5,6,8
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	111	10,805	SH	DEFINED	1,6
GOLAR LNG LTD BERMUD	SHS	G9456A10	5,583	504,785	SH	DEFINED	1
GOLD FIELDS LTD NEW	SPONSORED	38059T10	163,722	11,881,145	SH	DEFINED	1,5,6
GOLDMAN SACHS GROUP	COM	38141G10	3,525,386	19,123,332	SH	DEFINED	1,2,5,6,7,8,
GOODRICH CORP	COM	38238810	226,464	4,167,540	SH	DEFINED	1,2,5,6,7,8,
GOODRICH PETE CORP	COM NEW	38241040	14,570	564,491	SH	DEFINED	1,2,5,6,8
GOODYEAR TIRE & RUBR	COM	38255010	131,549	7,724,530	SH	DEFINED	1,2,5,6,7,8,
GOOGLE INC	CL A	38259P50	3,923,479	7,912,632	SH	DEFINED	1,2,5,6,7,8,
GORMAN RUPP CO	COM	38308210	6,789	272,540	SH	DEFINED	1,2,5,6,8
GOVERNMENT PPTYS INC	COM SHS BE	38376A10	986	41,077	SH	DEFINED	1,2,3

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
GP STRATEGIES CORP	COM	36225V10	1,956	261,118	SH	DEFINED	1,2
GPO AEROPORTUARIO DE	SPON ADR B	40050610	1,254	44,491	SH	DEFINED	1,5,6
GRACE W R & CO DEL N	COM	38388F10	35,338	1,625,493	SH	DEFINED	1,2,5,6,8
GRACO INC	COM	38410910	35,585	1,276,838	SH	DEFINED	1,2,5,6,8,10
GRAFTECH INTL LTD	COM	38431310	46,555	3,167,019	SH	DEFINED	1,2,5,6,8
GRAHAM CORP	COM	38455610	3,882	249,660	SH	DEFINED	1,2
GRAINGER W W INC	COM	38480210	187,465	2,097,864	SH	DEFINED	1,2,5,6,7,8,

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GRAMERCY CAP CORP	COM	38487110	2,132	877,413	SH	DEFINED	1,2
GRAN TIERRA ENERGY I	COM	38500T10	16,954	4,075,392	SH	DEFINED	1,2
GRAND CANYON ED INC	COM	38526M10	4,933	276,667	SH	DEFINED	1,2,6,8
GRANITE CONSTR INC	COM	38732810	32,877	1,062,609	SH	DEFINED	1,2,5,8
GRAPHIC PACKAGING HL	COM	38868910	5,276	2,283,916	SH	DEFINED	1,2,5
GRAY TELEVISION INC	COM	38937510	71	30,738	SH	DEFINED	1
GREAT ATLANTIC & PAC	COM	39006410	7,391	829,537	SH	DEFINED	1,2,5,6,8
GREAT LAKES DREDGE &	COM	39060710	5,158	738,906	SH	DEFINED	1,2,8
GREAT PLAINS ENERGY	COM	39116410	47,101	2,623,991	SH	DEFINED	1,2,5,6,8,10
GREAT SOUTHN BANCORP	COM	39090510	5,197	219,177	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	2,143	600,374	SH	DEFINED	1,2
GREATBATCH INC	COM	39153L10	12,022	535,004	SH	DEFINED	1,2,5,8
GREEN BANKSHARES INC	COM NEW	39436120	149	29,749	SH	DEFINED	1
GREEN MTN COFFEE ROA	COM	39312210	29,736	402,714	SH	DEFINED	1,2,5,6,8,10
GREEN PLAINS RENEWAB	COM	39322210	1,092	153,773	SH	DEFINED	1,2
GREENBRIER COS INC	COM	39365710	4,058	346,532	SH	DEFINED	1,2
GREENHILL & CO INC	COM	39525910	22,505	251,224	SH	DEFINED	1,2,5,6,8,10
GREENLIGHT CAPITAL R	CLASS A	G4095J10	12,836	682,748	SH	DEFINED	1,2,6,8
GREIF INC	CL A	39762410	36,750	667,581	SH	DEFINED	1,2,5,6,8,10
GRIFFIN LD & NURSERI	CL A	39823110	1,837	57,397	SH	DEFINED	1,2
GRIFFON CORP	COM	39843310	10,234	1,016,265	SH	DEFINED	1,2,5,6,8
GROUP 1 AUTOMOTIVE I	COM	39890510	24,677	919,070	SH	DEFINED	1,2,5,8
GROUPE CGI INC	CL A SUB V	39945C10	167	14,270	SH	DEFINED	1
GRUBB & ELLIS CO	COM PAR \$0	40009520	71	42,081	SH	DEFINED	1
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	1,583	37,098	SH	DEFINED	1,4
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	65,208	3,507,702	SH	DEFINED	1,2,4,6,7
GSE SYS INC	COM	36227K10	1,380	221,825	SH	DEFINED	1,2
GSI COMMERCE INC	COM	36238G10	12,305	637,247	SH	DEFINED	1,2,5,6,8
GSI TECHNOLOGY	COM	36241U10	1,151	288,350	SH	DEFINED	1,2
GT SOLAR INTL INC	COM	3623E020	5,591	962,253	SH	DEFINED	1,2,5,6,8
GTX INC DEL	COM	40052B10	4,366	341,128	SH	DEFINED	1,2,5,6
GUARANTY BANCORP DEL	COM	40075T10	1,623	1,096,702	SH	DEFINED	1,2
GUESS INC	COM	40161710	59,939	1,618,237	SH	DEFINED	1,2,5,6,8,10
GULF ISLAND FABRICAT	COM	40230710	5,015	267,603	SH	DEFINED	1,2,5,8
GULFMARK OFFSHORE IN	COM	40262910	14,968	457,175	SH	DEFINED	1,2,5,6,8
GULFPORT ENERGY CORP	COM NEW	40263530	4,542	519,630	SH	DEFINED	1,2,5,6
GYMBOREE CORP	COM	40377710	45,541	941,309	SH	DEFINED	1,2,5,6,8
H & E EQUIPMENT SERV	COM	40403010	7,753	684,299	SH	DEFINED	1,2,5
HACKETT GROUP INC	COM	40460910	2,144	739,173	SH	DEFINED	1,2,5

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HAEMONETICS CORP	COM	40502410	33,576	598,293	SH	DEFINED	1,2,5,6,8
HAIN CELESTIAL GROUP	COM	40521710	16,666	869,363	SH	DEFINED	1,2,5,8
HALLIBURTON CO	COM	40621610	1,042,520	38,440,989	SH	DEFINED	1,2,5,6,7,8,
HALLMARK FINL SVCS I	COM NEW	40624Q20	1,126	139,871	SH	DEFINED	1,2
HALOZYME THERAPEUTIC	COM	40637H10	9,051	1,272,927	SH	DEFINED	1,2,5,6,8
HAMPTON ROADS BANKSH	COM	40932110	880	305,586	SH	DEFINED	1,2
HANCOCK HLDG CO	COM	41012010	34,077	907,018	SH	DEFINED	1,2,5,6,8
HANESBRANDS INC	COM	41034510	41,046	1,918,058	SH	DEFINED	1,2,5,6,8,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	8,026	578,672	SH	DEFINED	1,2,5,6,8

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HANMI FINL CORP	COM	41049510	429	261,743	SH	DEFINED	1,2
HANOVER INS GROUP IN	COM	41086710	43,364	1,049,220	SH	DEFINED	1,2,5,6,8,10
HANSEN MEDICAL INC	COM	41130710	1,639	468,420	SH	DEFINED	1,2,5,6
HANSEN NAT CORP	COM	41131010	65,502	1,782,850	SH	DEFINED	1,2,5,6,7,8,
HARBIN ELECTRIC INC	COM	41145W10	3,993	236,544	SH	DEFINED	1,2
HARLEY DAVIDSON INC	COM	41282210	175,371	7,624,811	SH	DEFINED	1,2,5,6,7,8,
HARLEYSVILLE GROUP I	COM	41282410	10,937	345,574	SH	DEFINED	1,2,5,8
HARLEYSVILLE NATL CO	COM	41285010	4,973	933,039	SH	DEFINED	1,2,5,8
HARMAN INTL INDS INC	COM	41308610	65,829	1,942,992	SH	DEFINED	1,2,5,6,8,10
HARMONIC INC	COM	41316010	15,408	2,306,606	SH	DEFINED	1,2,5,6,8
HARMONY GOLD MNG LTD	SPONSORED	41321630	321	29,334	SH	DEFINED	1,6
HARRIS & HARRIS GROU	COM	41383310	2,941	470,623	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	178,316	4,742,454	SH	DEFINED	1,2,5,6,7,8,
HARRIS INTERACTIVE I	COM	41454910	26	25,764	SH	DEFINED	1
HARRIS STRATEX NTRK	CL A	41457P10	11,241	1,605,838	SH	DEFINED	1,2,5,7,8,13
HARSCO CORP	COM	41586410	93,176	2,631,360	SH	DEFINED	1,2,5,6,7,8,
HARTE-HANKS INC	COM	41619610	18,004	1,301,816	SH	DEFINED	1,2,5,8
HARTFORD FINL SVCS G	COM	41651510	603,129	22,759,588	SH	DEFINED	1,2,5,6,7,8,
HARVARD BIOSCIENCE I	COM	41690610	1,464	386,160	SH	DEFINED	1,2
HARVEST NATURAL RESO	COM	41754V10	3,412	665,043	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	125,383	4,518,292	SH	DEFINED	1,2,5,6,7,8,
HATTERAS FINL CORP	COM	41902R10	26,119	871,199	SH	DEFINED	1,2,5,8
HAVERTY FURNITURE IN	COM	41959610	4,812	407,422	SH	DEFINED	1,2,8
HAWAIIAN ELEC INDUST	COM	41987010	34,986	1,930,797	SH	DEFINED	1,2,5,6,8,10
HAWAIIAN HOLDINGS IN	COM	41987910	11,065	1,339,600	SH	DEFINED	1,2,6
HAWK CORP	CL A	42008910	1,163	84,758	SH	DEFINED	1,2
HAWKINS INC	COM	42026110	3,488	149,322	SH	DEFINED	1,2
HAYNES INTERNATIONAL	COM NEW	42087720	7,530	236,657	SH	DEFINED	1,2,5,6,8
HCC INS HLDGS INC	COM	40413210	63,275	2,313,532	SH	DEFINED	1,2,5,6,8,10
HCP INC	COM	40414L10	435,082	15,138,554	SH	DEFINED	1,2,3,5,6,7,
HDFC BANK LTD	ADR REPS 3	40415F10	23,845	201,448	SH	DEFINED	1,2,4,5,6,8
HEADWATERS INC	COM	42210P10	4,072	1,052,295	SH	DEFINED	1,2,5
HEALTH CARE REIT INC	COM	42217K10	245,918	5,908,638	SH	DEFINED	1,2,3,5,6,7,
HEALTH GRADES INC	COM	42218Q10	1,675	338,453	SH	DEFINED	1,2,5
HEALTH MGMT ASSOC IN	CL A	42193310	52,342	6,988,266	SH	DEFINED	1,2,5,6,7,8,
HEALTH NET INC	COM	42222G10	34,552	2,243,667	SH	DEFINED	1,2,5,6,7,8,
HEALTHCARE RLTY TR	COM	42194610	47,211	2,234,294	SH	DEFINED	1,2,3,5,8

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HEALTHCARE SVCS GRP	COM	42190610	16,228	883,880	SH	DEFINED	1,2,5,6,8
HEALTHSOUTH CORP	COM NEW	42192430	31,076	1,986,941	SH	DEFINED	1,2,5,6,8
HEALTHSPRING INC	COM	42224N10	16,672	1,360,950	SH	DEFINED	1,2,5,8
HEALTHTRONICS INC	COM	42222L10	92	37,393	SH	DEFINED	1
HEALTHWAYS INC	COM	42224510	11,648	760,325	SH	DEFINED	1,2,5,6,8
HEARTLAND EXPRESS IN	COM	42234710	18,826	1,307,332	SH	DEFINED	1,2,5,6,8
HEARTLAND FINL USA I	COM	42234Q10	3,594	243,651	SH	DEFINED	1,2,8
HEARTLAND PMT SYS IN	COM	42235N10	10,965	755,656	SH	DEFINED	1,2,5,6,8
HEARTWARE INTL INC	COM	42236810	2,355	78,541	SH	DEFINED	1,2
HECKMANN CORP	COM	42268010	6,741	1,471,803	SH	DEFINED	1,2,5,8
HECLA MNG CO	COM	42270410	53,730	12,239,167	SH	DEFINED	1,2,5,6,8

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HEELYS INC	COM	42279M10	37	17,300	SH	DEFINED	1
HEICO CORP NEW	COM	42280610	17,836	411,351	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	1,142	33,667	SH	DEFINED	1,2,5,6,8
HEIDRICK & STRUGGLES	COM	42281910	9,182	394,772	SH	DEFINED	1,2,5,6,8
HEINZ H J CO	COM	42307410	424,831	10,687,576	SH	DEFINED	1,2,5,6,7,8,
HELEN OF TROY CORP L	COM	G4388N10	10,985	565,373	SH	DEFINED	1,2,5,8
HELIX ENERGY SOLUTIO	COM	42330P10	62,518	4,173,417	SH	DEFINED	1,2,5,6,8,10
HELLENIC TELECOM ORG	SPONSORED	42332530	1,070	127,955	SH	DEFINED	1,2
HELMERICH & PAYNE IN	COM	42345210	112,969	2,857,796	SH	DEFINED	1,2,5,6,7,8,
HEMISPHERX BIOPHARMA	COM	42366C10	4,231	2,115,473	SH	DEFINED	1,2
HENRY JACK & ASSOC I	COM	42628110	58,047	2,473,238	SH	DEFINED	1,2,5,6,8
HERBALIFE LTD	COM USD SH	G4412G10	21,389	653,286	SH	DEFINED	1,2,5,8,10
HERCULES OFFSHORE IN	COM	42709310	11,107	2,262,196	SH	DEFINED	1,2,5,6,8
HERCULES TECH GROWTH	COM	42709650	8,913	907,639	SH	DEFINED	1,2,5,8
HERITAGE COMMERCE CO	COM	42692710	98	20,801	SH	DEFINED	1
HERITAGE CRYSTAL CLE	COM	42726M10	368	28,886	SH	DEFINED	1,2
HERITAGE FINL CORP W	COM	42722X10	1,204	91,581	SH	DEFINED	1,2
HERITAGE FINL GROUP	COM	42725U10	141	16,992	SH	DEFINED	1,2
HERLEY INDS INC DEL	COM	42739810	3,529	270,398	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	4,722	1,523,280	SH	DEFINED	1,2,3
HERSHEY CO	COM	42786610	210,621	5,419,996	SH	DEFINED	1,2,5,6,7,8,
HERTZ GLOBAL HOLDING	COM	42805T10	35,672	3,293,812	SH	DEFINED	1,2,5,6,8,10
HESS CORP	COM	42809H10	605,670	11,329,397	SH	DEFINED	1,2,5,6,7,8,
HEWITT ASSOCS INC	COM	42822Q10	59,142	1,623,441	SH	DEFINED	1,2,5,6,8,10
HEWLETT PACKARD CO	COM	42823610	5,254,380	111,298,030	SH	DEFINED	1,2,5,6,7,8,
HEXCEL CORP NEW	COM	42829110	25,041	2,188,882	SH	DEFINED	1,2,5,6,8
HFF INC	CL A	40418F10	82	12,100	SH	DEFINED	1
HHGREGG INC	COM	42833L10	5,256	310,268	SH	DEFINED	1,2,6,8
HIBBETT SPORTS INC	COM	42856710	10,613	582,189	SH	DEFINED	1,2,5,6,8
HICKORY TECH CORP	COM	42906010	2,044	239,075	SH	DEFINED	1,2
HIGHWOODS PPTYS INC	COM	43128410	101,411	3,224,512	SH	DEFINED	1,2,3,5,6,8
HILL INTERNATIONAL I	COM	43146610	3,144	442,773	SH	DEFINED	1,2,5,6
HILL ROM HLDGS INC	COM	43147510	29,690	1,363,157	SH	DEFINED	1,2,5,6,8,10
HILLENBRAND INC	COM	43157110	16,649	817,334	SH	DEFINED	1,2,5,6,8,10
HILLTOP HOLDINGS INC	COM	43274810	10,715	873,997	SH	DEFINED	1,2,3,5,6,8

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HIMAX TECHNOLOGIES I	SPONSORED	43289P10	302	90,810	SH	DEFINED	1,2
HI-TECH PHARMACAL IN	COM	42840B10	2,885	128,574	SH	DEFINED	1,2
HITTITE MICROWAVE CO	COM	43365Y10	15,780	429,049	SH	DEFINED	1,2,5,6,8
HLTH CORPORATION	COM	40422Y10	17,235	1,179,682	SH	DEFINED	1,2,5,6,8,10
HMS HLDGS CORP	COM	40425J10	21,213	554,884	SH	DEFINED	1,2,5,6,8
HNI CORP	COM	40425110	33,584	1,423,031	SH	DEFINED	1,2,5,6,8
HOKU SCIENTIFIC INC	COM	43471210	49	16,600	SH	DEFINED	1
HOLLIS-EDEN PHARMACE	COM	43590210	14	23,507	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	31,056	1,212,185	SH	DEFINED	1,2,5,6,8,10
HOLLY ENERGY PARTNER	COM UT LTD	43576310	335	8,594	SH	DEFINED	1,2
HOLLYWOOD MEDIA CORP	COM	43623310	23	15,519	SH	DEFINED	1
HOLOGIC INC	FRNT 2.00	436440AA	2,657	3,250,000	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	103,063	6,307,405	SH	DEFINED	1,2,5,6,7,8,

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HOME BANCORP INC	COM	43689E10	1,746	143,441	SH	DEFINED	1,2
HOME BANCSHARES INC	COM	43689320	7,557	344,736	SH	DEFINED	1,2,5,6,8
HOME DEPOT INC	COM	43707610	1,649,727	61,926,705	SH	DEFINED	1,2,5,6,7,8,
HOME DIAGNOSTICS INC	COM	43708010	1,196	176,976	SH	DEFINED	1,2
HOME FED BANCORP INC	COM	43710G10	3,312	290,044	SH	DEFINED	1,2
HOME INNS & HOTELS M	SPON ADR	43713W10	694	23,265	SH	DEFINED	1,2,6
HOME PROPERTIES INC	COM	43730610	57,658	1,338,091	SH	DEFINED	1,2,3,5,8
HONDA MOTOR LTD	AMERN SHS	43812830	1,329	43,851	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	2,927,639	78,805,888	SH	DEFINED	1,2,5,6,7,8,
HOOKE FURNITURE COR	COM	43903810	3,427	253,878	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	66	68,456	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	17,546	1,255,942	SH	DEFINED	1,2,5,8
HORIZON FINL CORP WA	COM	44041F10	9	10,755	SH	DEFINED	1,2
HORIZON LINES INC	COM	44044K10	4,024	633,683	SH	DEFINED	1,2,5
HORMEL FOODS CORP	COM	44045210	85,605	2,410,047	SH	DEFINED	1,2,5,6,7,8,
HORNBECK OFFSHORE SV	COM	44054310	15,579	565,292	SH	DEFINED	1,2,5,6,8
HORSEHEAD HLDG CORP	COM	44069430	9,328	795,919	SH	DEFINED	1,2,6,8
HOSPIRA INC	COM	44106010	269,021	6,031,856	SH	DEFINED	1,2,5,6,7,8,
HOSPITALITY PPTYS TR	NOTE 3.80	44106MAK	4,750	5,000,000	SH	DEFINED	5
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	91,610	4,497,320	SH	DEFINED	1,2,3,5,6,8,
HOST HOTELS & RESORT	COM	44107P10	365,462	31,050,300	SH	DEFINED	1,2,3,5,6,7,
HOT TOPIC INC	COM	44133910	11,215	1,497,355	SH	DEFINED	1,2,5,6,8
HOUSTON AMERN ENERGY	COM	44183U10	73	20,861	SH	DEFINED	1,2
HOUSTON WIRE & CABLE	COM	44244K10	4,895	442,978	SH	DEFINED	1,2,6
HOVNANIAN ENTERPRISE	CL A	44248720	3,771	982,135	SH	DEFINED	1,2,5,6
HQ SUSTAINABLE MARIT	COM NEW	40426A20	1,104	125,398	SH	DEFINED	1,2
HRPT PPTYS TR	COM SH BEN	40426W10	48,050	6,389,663	SH	DEFINED	1,2,3,5,6,8,
HSBC HLDGS PLC	SPON ADR N	40428040	5,819	101,471	SH	DEFINED	1,2
HSN INC	COM	40430310	15,270	937,941	SH	DEFINED	1,2,5,6,8
HSW INTERNATIONAL IN	COM	40431N10	8	15,895	SH	DEFINED	1
HUANENG PWR INTL INC	SPON ADR H	44330410	259	9,738	SH	DEFINED	1,6
HUB GROUP INC	CL A	44332010	18,900	827,152	SH	DEFINED	1,2,5,6,8
HUBBELL INC	CL B	44351020	49,664	1,182,481	SH	DEFINED	1,2,5,6,8,10

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HUDSON CITY BANCORP	COM	44368310	279,832	21,279,967	SH	DEFINED	1,2,5,6,7,8,
HUDSON HIGHLAND GROU	COM	44379210	82	27,048	SH	DEFINED	1
HUGHES COMMUNICATION	COM	44439810	5,111	168,467	SH	DEFINED	1,2,5,6
HUGOTON RTY TR TEX	UNIT BEN I	44471710	945	52,749	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE	NOTE 2.25	444903AK	15,938	11,518,000	SH	DEFINED	5
HUMAN GENOME SCIENCE	COM	44490310	77,988	4,143,880	SH	DEFINED	1,2,5,6,8
HUMANA INC	COM	44485910	209,777	5,624,035	SH	DEFINED	1,2,5,6,7,8,
HUNT J B TRANS SVCS	COM	44565810	67,181	2,090,902	SH	DEFINED	1,2,5,6,7,8,
HUNTINGTON BANCSHARE	COM	44615010	132,041	28,034,279	SH	DEFINED	1,2,5,6,7,8,
HUNTSMAN CORP	COM	44701110	21,058	2,311,499	SH	DEFINED	1,2,5,7,8,10
HURCO COMPANIES INC	COM	44732410	2,043	119,600	SH	DEFINED	1,2
HURON CONSULTING GRO	COM	44746210	11,149	431,613	SH	DEFINED	1,2,5,6,8
HUTCHINSON TECHNOLOG	COM	44840710	676	95,232	SH	DEFINED	1,2
HYPERCOM CORP	COM	44913M10	178	57,485	SH	DEFINED	1,2
HYPERDYNAMICS CORP	COM	44895410	53	35,600	SH	DEFINED	1

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HYTHIAM INC	COM	44919F10	18	26,772	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	4,965	309,553	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM PAR \$.	44919P50	75,731	3,750,907	SH	DEFINED	1,2,5,6,8,10
IBASIS INC	COM NEW	45073220	1,159	546,586	SH	DEFINED	1,2
IBERIABANK CORP	COM	45082810	26,923	590,939	SH	DEFINED	1,2,5,8
ICAD INC	COM	44934S10	89	41,368	SH	DEFINED	1,2
ICAHN ENTERPRISES LP	DEPOSITRY	45110010	482	12,071	SH	DEFINED	1,2,8
ICF INTL INC	COM	44925C10	4,429	146,072	SH	DEFINED	1,2,6,8
ICICI BK LTD	ADR	45104G10	43,682	1,132,843	SH	DEFINED	1,2,5,6,7,8,
ICO GLOBAL COMM HLDG	CL A	44930K10	112	130,284	SH	DEFINED	1,2,6
ICO INC NEW	COM	44929310	2,275	487,129	SH	DEFINED	1,2
ICON PUB LTD CO	SPONSORED	45103T10	733	29,945	SH	DEFINED	5
ICONIX BRAND GROUP I	COM	45105510	22,564	1,809,482	SH	DEFINED	1,2,5,6,8
ICT GROUP INC	COM	44929Y10	1,522	144,905	SH	DEFINED	1,2
ICU MED INC	COM	44930G10	12,451	337,797	SH	DEFINED	1,2,5,6,8
ICX TECHNOLOGIES INC	COM	44934T10	1,328	224,253	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	46,111	1,601,631	SH	DEFINED	1,2,5,8
IDENIX PHARMACEUTICA	COM	45166R20	1,756	568,132	SH	DEFINED	1,2,6
IDERA PHARMACEUTICAL	COM NEW	45168K30	2,668	359,998	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	44,832	1,604,024	SH	DEFINED	1,2,5,6,8,10
IDEXX LABS INC	COM	45168D10	63,075	1,261,496	SH	DEFINED	1,2,5,6,8,10
IDT CORP	CL B NEW	44894750	60	19,991	SH	DEFINED	1
IESI BFC LTD	COM	44951D10	267	20,700	SH	DEFINED	1
I-FLOW CORP	COM NEW	44952030	5,072	445,306	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	4,514	527,989	SH	DEFINED	1,2
IGO INC	COM	44959310	29	26,437	SH	DEFINED	1
IHS INC	CL A	45173410	36,420	712,311	SH	DEFINED	1,2,5,6,7,8,
II VI INC	COM	90210410	14,054	552,444	SH	DEFINED	1,2,5,6,8
IKANOS COMMUNICATION	COM	45173E10	63	26,900	SH	DEFINED	1
ILLINOIS TOOL WKS IN	COM	45230810	575,419	13,472,699	SH	DEFINED	1,2,5,6,7,8,
ILLUMINA INC	COM	45232710	82,438	1,939,716	SH	DEFINED	1,2,5,6,7,8,

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IMATION CORP	COM	45245A10	8,561	923,514	SH	DEFINED	1,2,5,8
IMERGENT INC	COM	45247Q10	939	119,208	SH	DEFINED	1,2
IMMERSION CORP	COM	45252110	2,326	543,459	SH	DEFINED	1,2,5
IMMUCOR INC	COM	45252610	37,260	2,105,092	SH	DEFINED	1,2,5,6,8
IMMUNOGEN INC	COM	45253H10	8,717	1,074,788	SH	DEFINED	1,2,5,6,8
IMMUNOMEDICS INC	COM	45290710	6,664	1,207,285	SH	DEFINED	1,2,5
IMPAX LABORATORIES I	COM	45256B10	10,151	1,161,472	SH	DEFINED	1,2
IMPERIAL OIL LTD	COM NEW	45303840	1,093	28,739	SH	DEFINED	1
IMPERIAL SUGAR CO NE	COM NEW	45309620	2,957	233,182	SH	DEFINED	1,2
IMS HEALTH INC	COM	44993410	94,394	6,149,469	SH	DEFINED	1,2,5,6,7,8,
INCONTACT INC	COM	45336E10	1,041	349,253	SH	DEFINED	1,2
INCYTE CORP	COM	45337C10	10,692	1,584,007	SH	DEFINED	1,2,5,6,8
INDEPENDENCE HLDG CO	COM NEW	45344030	686	116,748	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	10,289	464,918	SH	DEFINED	1,2,5,8
INDEPENDENT BANK COR	COM	45383810	129	67,787	SH	DEFINED	1
INERGY HLDGS L P	COM	45661Q10	441	9,509	SH	DEFINED	1,2
INERGY L P	UNIT LTD P	45661510	1,000	33,583	SH	DEFINED	1,2



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INFINERA CORPORATION	COM	45667G10	14,037	1,765,662	SH	DEFINED	1,2,5,6,8
INFINITY PHARMACEUTI	COM	45665G30	1,775	284,944	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	13,846	325,937	SH	DEFINED	1,2,5,8
INFOGROUP INC	COM	45670G10	7,202	1,027,375	SH	DEFINED	1,2,5
INFORMATICA CORP	COM	45666Q10	61,241	2,712,169	SH	DEFINED	1,2,5,6,8
INFORMATION SERVICES	COM	45675Y10	1,584	397,000	SH	DEFINED	1,2
INFOSPACE INC	COM PAR \$.	45678T30	6,404	829,533	SH	DEFINED	1,2,5,6,8
INFOSYS TECHNOLOGIES	SPONSORED	45678810	85,465	1,762,529	SH	DEFINED	1,2,4,5,6,8
ING GROEP N V	SPONSORED	45683710	1,119	62,781	SH	DEFINED	1
INGERSOLL-RAND PLC	SHS	G4779110	57,748	1,882,886	SH	DEFINED	1,2,5,7,8,10
INGLES MKTS INC	CL A	45703010	4,129	260,847	SH	DEFINED	1,2,5,8
INGRAM MICRO INC	CL A	45715310	79,680	4,728,780	SH	DEFINED	1,2,5,6,7,8,
INLAND REAL ESTATE C	COM NEW	45746120	22,431	2,560,580	SH	DEFINED	1,2,3,5,8
INNERWORKINGS INC	COM	45773Y10	2,610	528,339	SH	DEFINED	1,2,5,6
INNODATA ISOGEN INC	COM NEW	45764220	2,531	318,380	SH	DEFINED	1,2
INNOPHOS HOLDINGS IN	COM	45774N10	7,915	427,827	SH	DEFINED	1,2,5,6,8
INNOSPEC INC	COM	45768S10	6,784	459,940	SH	DEFINED	1,2,5,8
INNOTRAC CORP	COM	45767M10	31	10,328	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	184	36,770	SH	DEFINED	1
INOVIO BIOMEDICAL CO	COM	45773H10	38	24,100	SH	DEFINED	1
INSIGHT ENTERPRISES	COM	45765U10	14,823	1,214,008	SH	DEFINED	1,2,5,8
INSIGNIA SYS INC	COM	45765Y10	46	12,011	SH	DEFINED	1
INSITUFORM TECHNOLOG	CL A	45766710	16,309	852,109	SH	DEFINED	1,2,5,8
INSMED INC	COM NEW	45766920	1,848	2,253,652	SH	DEFINED	1,2,5
INSPIRE PHARMACEUTIC	COM	45773310	5,886	1,127,675	SH	DEFINED	1,2,5,6,8
INSTEEL INDUSTRIES I	COM	45774W10	5,379	450,127	SH	DEFINED	1,2,5
INSULET CORP	COM	45784P10	5,295	471,484	SH	DEFINED	1,2,5,6
INTEGRA BK CORP	COM	45814P10	46	40,997	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	13,661	400,024	SH	DEFINED	1,2,5,6,8

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INTEGRAL SYS INC MD	COM	45810H10	2,706	392,219	SH	DEFINED	1,2
INTEGRATED DEVICE TE	COM	45811810	27,897	4,126,748	SH	DEFINED	1,2,5,6,7,8,
INTEGRATED ELECTRICA	COM	45811E30	1,161	144,215	SH	DEFINED	1,2,5
INTEGRATED SILICON S	COM	45812P10	74	19,649	SH	DEFINED	1
INTEGRYS ENERGY GROU	COM	45822P10	136,233	3,795,861	SH	DEFINED	1,2,5,6,7,8,
INTEL CORP	SDCV 2.95	458140AD	1,785	2,000,000	SH	DEFINED	1,2
INTEL CORP	COM	45814010	3,767,753	192,526,989	SH	DEFINED	1,2,5,6,7,8,
INTELLON CORP	COM	45816W50	2,068	291,638	SH	DEFINED	1,2
INTER PARFUMS INC	COM	45833410	3,793	310,643	SH	DEFINED	1,2
INTERACTIVE BROKERS	COM	45841N10	10,139	510,275	SH	DEFINED	1,2,5,6,8,10
INTERACTIVE DATA COR	COM	45840J10	9,561	364,796	SH	DEFINED	1,2,5,6,8,10
INTERACTIVE INTELLIG	COM	45839M10	4,404	230,455	SH	DEFINED	1,2,5,6
INTERCONTINENTAL HTL	SPONS ADR	45857P30	167	12,904	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	249,512	2,567,265	SH	DEFINED	1,2,5,6,7,8,
INTERDIGITAL INC	COM	45867G10	24,203	1,045,046	SH	DEFINED	1,2,5,6,8
INTERFACE INC	CL A	45866510	9,847	1,186,416	SH	DEFINED	1,2,5,8
INTERLEUKIN GENETICS	COM	45873810	14	12,342	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	11,720	695,533	SH	DEFINED	1,2,5,8
INTERMEC INC	COM	45878610	17,389	1,233,252	SH	DEFINED	1,2,5,6,8

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INTERMUNE INC	COM	45884X10	20,366	1,278,493	SH	DEFINED	1,2,5,6,8
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	4,247	1,322,904	SH	DEFINED	1,2,5
INTERNATIONAL ASSETS	COM	45902810	1,730	104,779	SH	DEFINED	1,2
INTERNATIONAL BANCSH	COM	45904410	29,768	1,825,122	SH	DEFINED	1,2,5,8
INTERNATIONAL BUSINE	COM	45920010	7,745,206	64,753,835	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL COAL G	COM	45928H10	8,199	2,034,535	SH	DEFINED	1,2,5,6,8
INTERNATIONAL FLAVOR	COM	45950610	110,680	2,918,012	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL GAME T	DBCV 2.60	459902AP	975	975,000	SH	DEFINED	1,2
INTERNATIONAL GAME T	COM	45990210	203,859	9,490,650	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL RECTIF	COM	46025410	32,266	1,655,534	SH	DEFINED	1,2,5,6,8,10
INTERNATIONAL SHIPHO	COM NEW	46032120	3,429	111,291	SH	DEFINED	1,2
INTERNATIONAL SPEEDW	CL A	46033520	16,492	598,183	SH	DEFINED	1,2,5,8,10
INTERNET BRANDS INC	COM CLASS	46060810	4,109	514,869	SH	DEFINED	1,2,6,8
INTERNET CAP GROUP I	COM NEW	46059C20	5,862	701,222	SH	DEFINED	1,2,6
INTERPUBLIC GROUP CO	COM	46069010	130,156	17,308,016	SH	DEFINED	1,2,5,6,7,8,
INTERSIL CORP	CL A	46069S10	42,999	2,808,535	SH	DEFINED	1,2,5,6,8,10
INTERSTATE HOTELS &	COM	46088S10	40	25,860	SH	DEFINED	1
INTERVAL LEISURE GRO	COM	46113M10	11,980	961,467	SH	DEFINED	1,2,5,6,8
INTEVAC INC	COM	46114810	6,029	448,567	SH	DEFINED	1,2,5
INTL PAPER CO	COM	46014610	839,556	37,766,804	SH	DEFINED	1,2,5,6,7,8,
INTREPID POTASH INC	COM	46121Y10	11,103	470,686	SH	DEFINED	1,2,5,6,8,10
INTUIT	COM	46120210	313,499	10,999,965	SH	DEFINED	1,2,5,6,7,8,
INTUITIVE SURGICAL I	COM NEW	46120E60	314,758	1,200,220	SH	DEFINED	1,2,5,6,7,8,
INUVO INC	COM	46122W10	15	65,900	SH	DEFINED	1
INVACARE CORP	COM	46120310	22,788	1,022,811	SH	DEFINED	1,2,5,8
INVENTIV HEALTH INC	COM	46122E10	13,831	826,695	SH	DEFINED	1,2,5,6,8
INVENTURE GROUP INC	COM	46121410	49	17,407	SH	DEFINED	1

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
INVERNESS MED INNOVA	COM	46126P10	34,036	878,790	SH	DEFINED	1,2,5,6,8,10
INVERNESS MED INNOVA	PFD CONV S	46126P30	466	1,790	SH	DEFINED	1,2
INVESCO LTD	SHS	G491BT10	327,779	14,401,531	SH	DEFINED	1,2,5,6,7,8,
INVESCO MORTGAGE CAP	COM	46131B10	562	25,716	SH	DEFINED	1,2
INVESTMENT TECHNOLOG	COM	46145F10	19,391	694,523	SH	DEFINED	1,2,5,6,8,10
INVESTORS BANCORP IN	COM	46146P10	10,718	1,010,153	SH	DEFINED	1,2,5,6,8
INVESTORS REAL ESTAT	SH BEN INT	46173010	12,740	1,409,292	SH	DEFINED	1,2,3,5,8
ION GEOPHYSICAL CORP	COM	46204410	8,153	2,316,164	SH	DEFINED	1,2,5,8
IOWA TELECOMM SERVIC	COM	46259420	9,242	733,472	SH	DEFINED	1,2,5,8
IPASS INC	COM	46261V10	941	681,549	SH	DEFINED	1,2
IPC THE HOSPITALIST	COM	44984A10	10,329	328,425	SH	DEFINED	1,2,6,8
IPCS INC	COM NEW	44980Y30	6,456	371,059	SH	DEFINED	1,2,5,6,8
IPG PHOTONICS CORP	COM	44980X10	6,234	410,145	SH	DEFINED	1,2,5,6,8
IRELAND BK	SPONSORED	46267Q10	292	14,825	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	4,176	369,529	SH	DEFINED	1,2,6
IROBOT CORP	COM	46272610	4,349	353,286	SH	DEFINED	1,2,6,8
IRON MTN INC	COM	46284610	165,612	6,212,020	SH	DEFINED	1,2,5,6,7,8,
IRWIN FINL CORP	COM	46411910	1	13,577	SH	DEFINED	1
ISHARES INC	MSCI BRAZI	46428640	3,755	55,514	SH	DEFINED	7
ISHARES INC	MSCI CDA I	46428650	14,855	583,005	SH	DEFINED	2
ISHARES INC	MSCI CHILE	46428664	210	4,388	SH	DEFINED	7

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ISHARES INC	MSCI BRIC	46428665	495	11,817	SH	DEFINED	6
ISHARES INC	MSCI UTD K	46428669	8,186	527,784	SH	DEFINED	1
ISHARES INC	MSCI TURKE	46428671	3,525	70,100	SH	DEFINED	1
ISHARES INC	MSCI TAIWA	46428673	8,223	667,436	SH	DEFINED	1,6
ISHARES INC	MSCI S KOR	46428677	26,607	561,570	SH	DEFINED	5,6
ISHARES INC	MSCI MALAY	46428683	316	31,141	SH	DEFINED	6
ISHARES TR	BARCLYS IN	46428861	5,857	55,041	SH	DEFINED	1
ISHARES TR	BARCLYS 1-	46428864	18,140	173,800	SH	DEFINED	2
ISHARES TR INDEX	BARCLYS TI	46428717	38,580	375,000	SH	DEFINED	2
ISHARES TR INDEX	S&P 500 IN	46428720	55,828	526,629	SH	DEFINED	2,6
ISHARES TR INDEX	BARCLY USA	46428722	1,303	12,420	SH	DEFINED	1
ISHARES TR INDEX	MSCI EMERG	46428723	557,077	14,317,075	SH	DEFINED	1,2,5,7,10
ISHARES TR INDEX	IBOXX INV	46428724	18,530	173,700	SH	DEFINED	2
ISHARES TR INDEX	MSCI EAFE	46428746	137,641	2,517,203	SH	DEFINED	1,2,6
ISHARES TR INDEX	S&P MIDCAP	46428750	5,757	83,500	SH	DEFINED	2
ISHARES TR INDEX	RUSSELL 20	46428765	603	10,011	SH	DEFINED	1
ISHARES TR INDEX	S&P SMLCAP	46428780	21,169	404,450	SH	DEFINED	1,2
ISILON SYS INC	COM	46432L10	2,585	423,762	SH	DEFINED	1,2,6
ISIS PHARMACEUTICALS	COM	46433010	46,698	3,205,091	SH	DEFINED	1,2,5,6,8
ISLE OF CAPRI CASINO	COM	46459210	5,004	424,466	SH	DEFINED	1,2,5,6
ISRAMCO INC	COM NEW	46514140	2,110	16,150	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	2,518	564,551	SH	DEFINED	1,2
ISTAR FINL INC	COM	45031U10	7,874	2,590,146	SH	DEFINED	1,2,5,8
ITAU UNIBANCO HLDG S	SPON ADR R	46556210	114,358	5,675,358	SH	DEFINED	1,2,4,5,6,7,
ITC HLDGS CORP	COM	46568510	26,190	576,231	SH	DEFINED	1,2,5,6,8,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
ITRON INC	COM	46574110	50,521	787,660	SH	DEFINED	1,2,5,6,8,10
ITT CORP NEW	COM	45091110	330,584	6,339,090	SH	DEFINED	1,2,5,6,7,8,
ITT EDUCATIONAL SERV	COM	45068B10	100,547	910,672	SH	DEFINED	1,2,5,6,7,8,
IXIA	COM	45071R10	4,713	686,955	SH	DEFINED	1,2,5,6
IXYS CORP	COM	46600W10	4,085	479,972	SH	DEFINED	1,2,5,6
J & J SNACK FOODS CO	COM	46603210	15,468	358,141	SH	DEFINED	1,2,5,8
J CREW GROUP INC	COM	46612H40	71,498	1,996,046	SH	DEFINED	1,2,5,6,8
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	25,421	1,104,760	SH	DEFINED	1,2,5,6,8
JABIL CIRCUIT INC	COM	46631310	82,777	6,172,783	SH	DEFINED	1,2,5,6,8,10
JACK IN THE BOX INC	COM	46636710	26,552	1,295,837	SH	DEFINED	1,2,5,6,8
JACKSON HEWITT TAX S	COM	46820210	3,144	616,390	SH	DEFINED	1,2,5
JACO ELECTRS INC	COM	46978310	15	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	184,111	4,006,765	SH	DEFINED	1,2,5,6,7,8,
JAKKS PAC INC	COM	47012E10	8,572	598,595	SH	DEFINED	1,2,5,8
JAMBA INC	COM	47023A10	38	20,401	SH	DEFINED	1
JAMES RIVER COAL CO	COM NEW	47035520	10,555	552,338	SH	DEFINED	1,2,5,8
JANUS CAP GROUP INC	COM	47102X10	90,518	6,383,530	SH	DEFINED	1,2,5,6,8,10
JARDEN CORP	COM	47110910	45,455	1,619,335	SH	DEFINED	1,2,5,6,8,10
JAVELIN PHARMACEUTIC	COM	47189410	1,558	799,201	SH	DEFINED	1,2
JAZZ PHARMACEUTICALS	COM	47214710	249	31,010	SH	DEFINED	1
JDA SOFTWARE GROUP I	COM	46612K10	15,964	727,630	SH	DEFINED	1,2,5,8
JDS UNIPHASE CORP	COM PAR \$0	46612J50	47,414	6,668,653	SH	DEFINED	1,2,5,6,8,10
JEFFERIES GROUP INC	COM	47231910	73,671	2,705,518	SH	DEFINED	1,2,5,6,7,8,

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JETBLUE AIRWAYS CORP	COM	47714310	43,128	7,212,113	SH	DEFINED	1,2,5
JMP GROUP INC	COM	46629U10	2,330	241,159	SH	DEFINED	1,2
JO-ANN STORES INC	COM	47758P30	28,470	1,061,115	SH	DEFINED	1,2,5,8
JOES JEANS INC	COM	47777N10	10	15,439	SH	DEFINED	1
JOHN BEAN TECHNOLOGI	COM	47783910	14,613	804,263	SH	DEFINED	1,2,5,6,8
JOHNSON & JOHNSON	COM	47816010	7,925,524	130,161,341	SH	DEFINED	1,2,5,6,7,8,
JOHNSON CTLS INC	COM	47836610	492,935	19,285,392	SH	DEFINED	1,2,5,6,7,8,
JONES APPAREL GROUP	COM	48007410	36,040	2,010,015	SH	DEFINED	1,2,5,6,8
JONES LANG LASALLE I	COM	48020Q10	41,628	878,783	SH	DEFINED	1,2,5,6,8,10
JONES SODA CO	COM	48023P10	23	27,800	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	26,620	594,605	SH	DEFINED	1,2,5,6,8
JOURNAL COMMUNICATIO	CL A	48113010	3,379	918,081	SH	DEFINED	1,2
JOY GLOBAL INC	COM	48116510	139,794	2,856,427	SH	DEFINED	1,2,5,6,7,8,
JPMORGAN CHASE & CO	COM	46625H10	6,568,553	149,898,528	SH	DEFINED	1,2,5,6,7,8,
JUNIPER NETWORKS INC	COM	48203R10	463,368	17,149,083	SH	DEFINED	1,2,5,6,7,8,
K FED BANCORP	COM	48246S10	560	62,107	SH	DEFINED	1,2
K SEA TRANSN PARTNER	COM	48268Y10	259	12,866	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	4,548	47,773	SH	DEFINED	1,2,5,6
K V PHARMACEUTICAL C	CL A	48274020	2,478	807,226	SH	DEFINED	1,2,6,8
K12 INC	COM	48273U10	7,274	441,361	SH	DEFINED	1,2,6,8
KADANT INC	COM	48282T10	4,376	360,718	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	12,405	341,160	SH	DEFINED	1,2,5,8
KAMAN CORP	COM	48354810	11,981	545,064	SH	DEFINED	1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
KANSAS CITY LIFE INS	COM	48483610	3,238	103,996	SH	DEFINED 1,2,5,8
KANSAS CITY SOUTHERN	COM NEW	48517030	49,158	1,855,728	SH	DEFINED 1,2,5,6,8,10
KAPSTONE PAPER & PAC	COM	48562P10	3,172	389,720	SH	DEFINED 1,2
KAYDON CORP	COM	48658710	27,922	861,257	SH	DEFINED 1,2,5,8
KAYNE ANDERSON ENERG	COM	48660Q10	2,665	201,417	SH	DEFINED 1,2
KB FINANCIAL GROUP I	SPONSORED	48241A10	6,369	123,749	SH	DEFINED 1,2,6
KB HOME	COM	48666K10	70,569	4,248,602	SH	DEFINED 1,2,5,6,8,10
KBR INC	COM	48242W10	113,130	4,857,442	SH	DEFINED 1,2,5,6,7,8,
KBW INC	COM	48242310	21,860	678,458	SH	DEFINED 1,2,5,6,8
KEARNY FINL CORP	COM	48716910	4,497	431,593	SH	DEFINED 1,2,5
KEITHLEY INSTRS INC	COM	48758410	173	31,186	SH	DEFINED 1
KELLOGG CO	COM	48783610	422,078	8,573,586	SH	DEFINED 1,2,5,6,7,8,
KELLY SVCS INC	CL A	48815220	10,586	860,627	SH	DEFINED 1,2,5,8
KENDLE INTERNATIONAL	COM	48880L10	4,990	298,457	SH	DEFINED 1,2,5,6
KENEXA CORP	COM	48887910	6,551	486,001	SH	DEFINED 1,2,5,6,8
KENNAMETAL INC	COM	48917010	37,894	1,539,767	SH	DEFINED 1,2,5,6,8,10
KENSEY NASH CORP	COM	49005710	5,940	205,175	SH	DEFINED 1,2,6,8
KENTUCKY FIRST FED B	COM	49129210	431	34,517	SH	DEFINED 1,2
KERYX BIOPHARMACEUTI	COM	49251510	109	46,674	SH	DEFINED 1
KEY ENERGY SVCS INC	COM	49291410	24,035	2,762,625	SH	DEFINED 1,2,5,6,8
KEYCORP NEW	COM	49326710	237,274	36,503,669	SH	DEFINED 1,2,5,6,7,8,
KEYNOTE SYS INC	COM	49330810	2,299	243,819	SH	DEFINED 1,2
KFORCE INC	COM	49373210	8,033	668,338	SH	DEFINED 1,2,5,6,8
KID BRANDS INC	COM	49375T10	363	58,601	SH	DEFINED 1
KILROY RLTY CORP	COM	49427F10	44,052	1,588,032	SH	DEFINED 1,2,3,5,6,8

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KIMBALL INTL INC	CL B	49427410	5,618	736,268	SH	DEFINED	1,2,5,8
KIMBERLY CLARK CORP	COM	49436810	897,415	15,215,583	SH	DEFINED	1,2,5,6,7,8,
KIMCO REALTY CORP	COM	49446R10	244,887	18,779,710	SH	DEFINED	1,2,3,5,6,7,
KINDER MORGAN ENERGY	UT LTD PAR	49455010	4,923	91,141	SH	DEFINED	1,2,8
KINDER MORGAN MANAGE	SHS	49455U10	18,223	384,866	SH	DEFINED	1,2,5,6,7,8,
KINDRED HEALTHCARE I	COM	49458010	21,049	1,296,924	SH	DEFINED	1,2,5,8
KINETIC CONCEPTS INC	COM NEW	49460W20	72,593	1,963,030	SH	DEFINED	1,2,5,6,7,8,
KING PHARMACEUTICALS	COM	49558210	85,566	7,944,887	SH	DEFINED	1,2,5,6,8,10
KINROSS GOLD CORP	COM NO PAR	49690240	695	32,027	SH	DEFINED	1
KIRBY CORP	COM	49726610	41,465	1,126,154	SH	DEFINED	1,2,5,6,8,10
KIRKLANDS INC	COM	49749810	3,630	254,722	SH	DEFINED	1,2
KITE RLTY GROUP TR	COM	49803T10	7,949	1,906,170	SH	DEFINED	1,2,3,8
KKR FINANCIAL HLDGS	COM	48248A30	825	178,641	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	198,658	5,539,824	SH	DEFINED	1,2,5,6,7,8,
KNIGHT CAPITAL GROUP	CL A	49900510	80,739	3,712,151	SH	DEFINED	1,2,5,6,7,8,
KNIGHT TRANSN INC	COM	49906410	21,765	1,297,075	SH	DEFINED	1,2,5,6,8
KNIGHTSBRIDGE TANKER	ORD	G5299G10	3,817	292,732	SH	DEFINED	1,2,5
KNOLL INC	COM NEW	49890420	10,695	1,025,404	SH	DEFINED	1,2,5,8
KNOLOGY INC	COM	49918380	6,825	700,009	SH	DEFINED	1,2,5,6,8
KNOT INC	COM	49918410	6,673	611,071	SH	DEFINED	1,2,5,6
KODIAK OIL & GAS COR	COM	50015Q10	136	56,500	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
KOHLBERG CAPITAL COR	COM	50023310	1,943	322,189	SH	DEFINED	1,2
KOHL'S CORP	COM	50025510	579,562	10,158,847	SH	DEFINED	1,2,5,6,7,8,
KONINKLIJKE PHILIPS	NY REG SH	50047230	1,336	54,841	SH	DEFINED	1,2
KOPIN CORP	COM	50060010	6,709	1,397,797	SH	DEFINED	1,2,5,6,8
KOPPERS HOLDINGS INC	COM	50060P10	12,784	431,160	SH	DEFINED	1,2,5,8
KOREA ELECTRIC PWR	SPONSORED	50063110	4,854	318,533	SH	DEFINED	1,2,6
KORN FERRY INTL	COM NEW	50064320	19,931	1,366,048	SH	DEFINED	1,2,5,6,8
KRAFT FOODS INC	CL A	50075N10	1,845,813	70,263,145	SH	DEFINED	1,2,5,6,7,8,
KRISPY KREME DOUGHNU	COM	50101410	3,830	1,072,829	SH	DEFINED	1,2,6
KROGER CO	COM	50104410	497,429	24,100,244	SH	DEFINED	1,2,5,6,7,8,
KRONOS WORLDWIDE INC	COM	50105F10	131	12,748	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	4,993	568,070	SH	DEFINED	1,2,5,6,8
KT CORP	SPONSORED	48268K10	3,682	211,842	SH	DEFINED	1,2,5,6
KUBOTA CORP	ADR	50117320	374	9,045	SH	DEFINED	1
KULICKE & SOFFA INDS	COM	50124210	8,171	1,355,099	SH	DEFINED	1,2,6,8
KVH INDS INC	COM	48273810	1,945	194,713	SH	DEFINED	1,2
KYOCERA CORP	ADR	50155620	586	6,385	SH	DEFINED	1,2
L-1 IDENTITY SOLUTIO	COM	50212A10	10,894	1,558,499	SH	DEFINED	1,2,5,8
L-3 COMMUNICATIONS C	DEBT 3.00	502413AW	1,486	1,450,000	SH	DEFINED	1,2
L-3 COMMUNICATIONS H	COM	50242410	299,195	3,725,033	SH	DEFINED	1,2,5,6,7,8,
LA BARGE INC	COM	50247010	2,546	226,272	SH	DEFINED	1,2
LA JOLLA PHARMACEUTI	COM NEW	50345930	10	47,641	SH	DEFINED	1
LA Z BOY INC	COM	50533610	9,712	1,122,731	SH	DEFINED	1,2,8
LABORATORY CORP AMER	COM NEW	50540R40	237,029	3,607,747	SH	DEFINED	1,2,5,6,7,8,
LABRANCHE & CO INC	COM	50544710	5,501	1,617,853	SH	DEFINED	1,2,5,8
LACLEDE GROUP INC	COM	50559710	16,620	516,783	SH	DEFINED	1,2,5,8
LADENBURG THALMAN FI	COM	50575Q10	44	61,047	SH	DEFINED	1

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LADISH INC	COM NEW	50575420	4,998	330,357	SH	DEFINED	1,2,5
LAKELAND BANCORP INC	COM	51163710	3,194	425,881	SH	DEFINED	1,2,5,8
LAKELAND FINL CORP	COM	51165610	5,613	271,831	SH	DEFINED	1,2
LAKES ENTMNT INC	COM	51206P10	1,091	324,782	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	113,969	3,336,325	SH	DEFINED	1,2,5,6,7,8,
LAMAR ADVERTISING CO	CL A	51281510	35,813	1,305,152	SH	DEFINED	1,2,5,6,8,10
LAN AIRLINES S A	SPONSORED	50172310	6,783	514,656	SH	DEFINED	1,2,5,6
LANCASTER COLONY COR	COM	51384710	31,923	622,644	SH	DEFINED	1,2,5,8
LANCE INC	COM	51460610	16,030	620,838	SH	DEFINED	1,2,5,6,8
LANDAUER INC	COM	51476K10	12,577	228,761	SH	DEFINED	1,2,5,6,8
LANDEC CORP	COM	51476610	2,921	456,380	SH	DEFINED	1,2,6
LANDRYS RESTAURANTS	COM	51508L10	2,088	198,898	SH	DEFINED	1,2,5
LANDSTAR SYS INC	COM	51509810	41,291	1,084,887	SH	DEFINED	1,2,5,6,8,10
LANNET INC	COM	51601210	1,079	144,316	SH	DEFINED	1,2
LAS VEGAS SANDS CORP	COM	51783410	74,609	4,430,469	SH	DEFINED	1,2,5,6,7,8,
LASALE HOTEL PPTYS	COM SH BEN	51794210	49,566	2,521,176	SH	DEFINED	1,2,3,5,8
LASERCARD CORP	COM	51807U10	90	10,671	SH	DEFINED	1
LATTICE SEMICONDUCTO	COM	51841510	5,205	2,313,387	SH	DEFINED	1,2,5,6,8
LAUDER ESTEE COS INC	CL A	51843910	140,843	3,798,362	SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
LAWSON PRODS INC	COM	52077610	1,759	101,026	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078P10	19,628	3,145,577	SH	DEFINED	1,2,5,8
LAYNE CHRISTENSEN CO	COM	52105010	13,329	415,885	SH	DEFINED	1,2,5,8
LAZARD LTD	SHS A	G5405010	25,248	611,187	SH	DEFINED	1,2,5,10
LCA-VISION INC	COM PAR \$.	50180330	1,891	269,799	SH	DEFINED	1,2
LDK SOLAR CO LTD	SPONSORED	50183L10	126	14,568	SH	DEFINED	1,5
LEAP WIRELESS INTL I	COM NEW	52186330	14,094	720,928	SH	DEFINED	1,2,5,6,8,10
LEAPFROG ENTERPRISES	CL A	52186N10	2,839	690,875	SH	DEFINED	1,2
LEARNING TREE INTL I	COM	52201510	1,326	116,419	SH	DEFINED	1,2
LECG CORP	COM	52323410	124	35,329	SH	DEFINED	1
LECROY CORP	COM	52324W10	81	19,918	SH	DEFINED	1
LEE ENTERPRISES INC	COM	52376810	145	52,755	SH	DEFINED	1
LEGACY BANCORP INC	CL A	52463G10	1,164	110,887	SH	DEFINED	1,2
LEGACY RESERVES LP	UNIT LP IN	52470730	246	14,555	SH	DEFINED	1,2
LEGG MASON INC	COM	52490110	183,981	5,929,133	SH	DEFINED	1,2,5,6,7,8,
LEGGETT & PLATT INC	COM	52466010	175,822	9,062,969	SH	DEFINED	1,2,5,6,7,8,
LENDER PROCESSING SV	COM	52602E10	100,773	2,640,103	SH	DEFINED	1,2,5,6,7,8,
LENNAR CORP	CL A	52605710	98,543	6,915,310	SH	DEFINED	1,2,5,6,8,10
LENNOX INTL INC	COM	52610710	70,995	1,965,535	SH	DEFINED	1,2,5,6,8,10
LEUCADIA NATL CORP	COM	52728810	163,912	6,630,747	SH	DEFINED	1,2,5,6,7,8,
LEVEL 3 COMMUNICATIO	COM	52729N10	33,424	24,046,388	SH	DEFINED	1,2,5,6,7,8,
LEXICON PHARMACEUTIC	COM	52887210	2,771	1,300,757	SH	DEFINED	1,2,5,6
LEXINGTON REALTY TRU	COM	52904310	14,907	2,922,997	SH	DEFINED	1,2,3,5,8
LEXMARK INTL NEW	CL A	52977110	53,292	2,474,093	SH	DEFINED	1,2,5,6,7,8,
LG DISPLAY CO LTD	SPONS ADR	50186V10	1,155	80,566	SH	DEFINED	1,2,6
LHC GROUP INC	COM	50187A10	9,935	331,949	SH	DEFINED	1,2,5,6,8
LIBERTY GLOBAL INC	COM SER A	53055510	77,353	3,427,241	SH	DEFINED	1,2,5,6,7,8,
LIBERTY GLOBAL INC	COM SER C	53055530	17,472	777,907	SH	DEFINED	1,2,5,6,7,8,
LIBERTY MEDIA CORP N	INT COM SE	53071M10	101,254	9,230,039	SH	DEFINED	1,2,5,6,7,8,

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LIBERTY MEDIA CORP N CAP COM SE	53071M30	20,386	974,479	SH	DEFINED	1,2,5,6,8,10
LIBERTY MEDIA CORP N ENT COM SE	53071M50	217,683	6,997,216	SH	DEFINED	1,2,5,6,7,8,
LIBERTY MEDIA CORP N DEB 3.12	530718AF	32,314	32,640,000	SH	DEFINED	1,2,5
LIBERTY PPTY TR SH BEN INT	53117210	139,841	4,298,834	SH	DEFINED	1,2,3,5,6,7,
LIFE PARTNERS HOLDIN COM	53215T10	2,965	165,632	SH	DEFINED	1,2,6
LIFE SCIENCES RESH I COM	53216910	1,141	143,335	SH	DEFINED	1,2
LIFE TECHNOLOGIES CO COM	53217V10	290,786	6,246,754	SH	DEFINED	1,2,5,6,7,8,
LIFE TIME FITNESS IN COM	53217R20	32,421	1,155,814	SH	DEFINED	1,2,5,6,8
LIFEPOINT HOSPITALS NOTE 3.50	53219LAH	1,061	1,250,000	SH	DEFINED	1,2
LIFEPOINT HOSPITALS COM	53219L10	31,296	1,156,547	SH	DEFINED	1,2,5,6,8,10
LIFEWAY FOODS INC COM	53191410	809	73,641	SH	DEFINED	1,2
LIGAND PHARMACEUTICA CL B	53220K20	4,708	2,037,898	SH	DEFINED	1,2,5,6,8
LIGHTPATH TECHNOLOGI CL A NEW	53225780	25	10,252	SH	DEFINED	1,2
LILLY ELI & CO COM	53245710	1,218,402	36,887,753	SH	DEFINED	1,2,5,6,7,8,
LIMELIGHT NETWORKS I COM	53261M10	2,468	607,816	SH	DEFINED	1,2,6
LIMITED BRANDS INC COM	53271610	177,250	10,432,579	SH	DEFINED	1,2,5,6,7,8,
LIN TV CORP CL A	53277410	3,166	669,391	SH	DEFINED	1,2

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LINCARE HLDGS INC	COM	53279110	45,088	1,442,819	SH	DEFINED 1,2,5,6,8,10
LINCOLN EDL SVCS COR	COM	53353510	4,915	214,823	SH	DEFINED 1,2,6
LINCOLN ELEC HLDGS I	COM	53390010	41,530	875,243	SH	DEFINED 1,2,5,6,8,10
LINCOLN NATL CORP IN	COM	53418710	289,389	11,169,002	SH	DEFINED 1,2,5,6,7,8,
LINDSAY CORP	COM	53555510	9,790	248,599	SH	DEFINED 1,2,5,6,8
LINEAR TECHNOLOGY CO	NOTE 3.00	535678AC	1,303	1,350,600	SH	DEFINED 1,2,5
LINEAR TECHNOLOGY CO	COM	53567810	208,488	7,545,717	SH	DEFINED 1,2,5,6,7,8,
LINN ENERGY LLC	UNIT LTD L	53602010	2,082	90,913	SH	DEFINED 1,2
LIONBRIDGE TECHNOLOG	COM	53625210	2,455	944,110	SH	DEFINED 1,2
LIONS GATE ENTMNT CO	COM NEW	53591920	238	38,566	SH	DEFINED 1,2,6,8
LIQUIDITY SERVICES I	COM	53635B10	2,698	261,386	SH	DEFINED 1,2,6
LITHIA MTRS INC	CL A	53679710	6,639	425,877	SH	DEFINED 1,2
LITTELFUSE INC	COM	53700810	12,625	481,121	SH	DEFINED 1,2,5,8
LIVE NATION INC	COM	53803410	15,843	1,934,398	SH	DEFINED 1,2,5,6,8
LIVEPERSON INC	COM	53814610	3,269	648,536	SH	DEFINED 1,2
LIZ CLAIBORNE INC	COM	53932010	12,458	2,526,983	SH	DEFINED 1,2,5,6,8
LKQ CORP	COM	50188920	51,018	2,751,801	SH	DEFINED 1,2,5,6,8,10
LLOYDS BANKING GROUP	SPONSORED	53943910	453	67,848	SH	DEFINED 1,2
LMI AEROSPACE INC	COM	50207910	1,503	149,832	SH	DEFINED 1,2
LOCKHEED MARTIN CORP	COM	53983010	5,945,588	76,147,386	SH	DEFINED 1,2,5,6,7,8,
LODGENET INTERACTIVE	COM	54021110	3,392	449,312	SH	DEFINED 1,2
LODGIAN INC	COM PAR \$.	54021P40	75	45,180	SH	DEFINED 1
LOEWS CORP	COM	54042410	461,014	13,460,272	SH	DEFINED 1,2,5,6,7,8,
LOGITECH INTL S A	SHS	H5043023	272	14,814	SH	DEFINED 1
LOGMEIN INC	COM	54142L10	216	11,795	SH	DEFINED 1,2
LO-JACK CORP	COM	53945110	172	33,698	SH	DEFINED 1
LOOPNET INC	COM	54352430	4,615	510,528	SH	DEFINED 1,2,6
LORAL SPACE & COMMUN	COM	54388110	5,728	208,456	SH	DEFINED 1,2,5,8
LORILLARD INC	COM	54414710	480,013	6,460,465	SH	DEFINED 1,2,5,6,7,8,
LOUISIANA PAC CORP	COM	54634710	21,980	3,295,409	SH	DEFINED 1,2,5,6,8
LOWES COS INC	COM	54866110	2,369,875	113,174,540	SH	DEFINED 1,2,5,6,7,8,

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LSB INDS INC	COM	50216010	6,542	420,190	SH	DEFINED	1,2,6
LSI CORPORATION	COM	50216110	128,394	23,386,837	SH	DEFINED	1,2,5,6,7,8,
LSI INDS INC	COM	50216C10	2,573	386,936	SH	DEFINED	1,2
LTC PPTYS INC	COM	50217510	12,824	533,455	SH	DEFINED	1,2,3,5,8
LTX-CREDENCE CORP	COM	50240310	159	96,125	SH	DEFINED	1
LUBRIZOL CORP	COM	54927110	257,100	3,597,817	SH	DEFINED	1,2,5,6,7,8,
LUBYS INC	COM	54928210	1,434	341,444	SH	DEFINED	1,2
LUCENT TECHNOLOGIES	DBCV 2.87	549463AG	12,329	12,532,200	SH	DEFINED	2,5
LUCENT TECHNOLOGIES	DBCV 2.87	549463AH	13,318	15,950,000	SH	DEFINED	1,2,5
LUFKIN INDS INC	COM	54976410	18,139	341,084	SH	DEFINED	1,2,5,6,8
LULULEMON ATHLETICA	COM	55002110	16,670	732,745	SH	DEFINED	1,2,5,6,8
LUMBER LIQUIDATORS I	COM	55003Q10	5,521	254,526	SH	DEFINED	1,2,6
LUMINEX CORP DEL	COM	55027E10	13,728	807,503	SH	DEFINED	1,2,5,6,8
LUXOTTICA GROUP S P	SPONSORED	55068R20	398	15,409	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	453	86,191	SH	DEFINED	1

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M & F WORLDWIDE CORP	COM	55254110	5,156	254,719	SH	DEFINED 1,2,5,6
M & T BK CORP	COM	55261F10	245,314	3,936,362	SH	DEFINED 1,2,5,6,7,8,
M D C HLDGS INC	COM	55267610	60,799	1,750,118	SH	DEFINED 1,2,5,6,8,10
M/I HOMES INC	COM	55305B10	5,960	438,522	SH	DEFINED 1,2,6
MACATAWA BK CORP	COM	55422510	34	13,222	SH	DEFINED 1
MACERICH CO	COM	55438210	86,955	2,866,950	SH	DEFINED 1,2,3,5,6,7,
MAC-GRAY CORP	COM	55415310	2,076	192,544	SH	DEFINED 1,2
MACK CALI RLTY CORP	COM	55448910	84,681	2,619,263	SH	DEFINED 1,2,3,5,6,8,
MACQUARIE INFRASTR C	MEMBERSHIP	55608B10	1,027	113,978	SH	DEFINED 1,2,8
MACYS INC	COM	55616P10	321,458	17,575,590	SH	DEFINED 1,2,5,6,7,8,
MADDEN STEVEN LTD	COM	55626910	13,824	375,554	SH	DEFINED 1,2,5,6,8
MAGELLAN HEALTH SVCS	COM NEW	55907920	26,709	859,916	SH	DEFINED 1,2,5,6,8
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	2,498	66,440	SH	DEFINED 1,2
MAGELLAN PETE CORP	COM	55909130	27	19,023	SH	DEFINED 1
MAGMA DESIGN AUTOMAT	COM	55918110	91	43,568	SH	DEFINED 1,2
MAGNETEK INC	COM	55942410	89	56,870	SH	DEFINED 1
MAGNUM HUNTER RES CO	COM	55973B10	28	23,800	SH	DEFINED 1
MAGUIRE PPTYS INC	COM	55977510	121	57,386	SH	DEFINED 1
MAGYAR TELEKOM TELEC	SPONSORED	55977610	217	9,853	SH	DEFINED 1
MAHANAGAR TEL NIGAM	SPONS ADR	55977840	363	96,772	SH	DEFINED 5,8
MAIDEN HOLDINGS LTD	SHS	G5753U11	6,970	958,768	SH	DEFINED 1,2
MAIDENFORM BRANDS IN	COM	56030510	7,745	482,266	SH	DEFINED 1,2,6,8
MAIN STREET CAPITAL	COM	56035L10	1,380	97,012	SH	DEFINED 1,2
MAINSOURCE FINANCIAL	COM	56062Y10	3,109	457,191	SH	DEFINED 1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	26	18,757	SH	DEFINED 1
MAKO SURGICAL CORP	COM	56087910	2,391	272,933	SH	DEFINED 1,2,6
MANHATTAN ASSOCS INC	COM	56275010	12,883	637,775	SH	DEFINED 1,2,5,6,8
MANITOWOC INC	COM	56357110	16,386	1,730,346	SH	DEFINED 1,2,5,6,8,10
MANNATECH INC	COM	56377110	1,199	312,976	SH	DEFINED 1,2
MANNKIND CORP	COM	56400P20	10,597	1,075,847	SH	DEFINED 1,2,5,6,8
MANPOWER INC	COM	56418H10	129,715	2,287,332	SH	DEFINED 1,2,5,6,7,8,
MANTECH INTL CORP	CL A	56456310	29,467	625,626	SH	DEFINED 1,2,5,6,8
MANULIFE FINL CORP	COM	56501R10	2,748	131,220	SH	DEFINED 1,5,13



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MAP PHARMACEUTICALS	COM	56509R10	2,106	201,384	SH	DEFINED	1,2,6
MARATHON OIL CORP	COM	56584910	828,245	25,963,800	SH	DEFINED	1,2,5,6,7,8,
MARCHEX INC	CL B	56624R10	2,302	468,940	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	5,912	462,249	SH	DEFINED	1,2,5
MARINE PRODS CORP	COM	56842710	1,125	203,496	SH	DEFINED	1,2,5
MARINEMAX INC	COM	56790810	562	71,996	SH	DEFINED	1
MARINER ENERGY INC	COM	56845T30	28,103	1,981,853	SH	DEFINED	1,2,5,6,8,10
MARKEL CORP	COM	57053510	38,333	116,223	SH	DEFINED	1,2,5,6,8,10
MARKET LEADER INC	COM	57056R10	31	14,200	SH	DEFINED	1
MARKETAXESS HLDGS IN	COM	57060D10	6,844	568,899	SH	DEFINED	1,2,6,8
MARKWEST ENERGY PART	UNIT LTD P	57075910	1,121	47,439	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	276,336	10,015,812	SH	DEFINED	1,2,5,6,7,8,
MARSH & MCLENNAN COS	COM	57174810	465,628	18,828,475	SH	DEFINED	1,2,5,6,7,8,

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MARSHALL & ILSLEY CO	COM	57183710	139,544	17,291,729	SH	DEFINED 1,2,5,6,7,8,
MARTEK BIOSCIENCES C	COM	57290110	36,028	1,594,870	SH	DEFINED 1,2,5,6,7,8
MARTEN TRANS LTD	COM	57307510	7,481	438,492	SH	DEFINED 1,2,6,8
MARTHA STEWART LIVIN	CL A	57308310	3,073	490,837	SH	DEFINED 1,2,6
MARTIN MARIETTA MATL	COM	57328410	92,308	1,002,580	SH	DEFINED 1,2,5,6,7,8,
MARTIN MIDSTREAM PRT	UNIT L P I	57333110	216	8,103	SH	DEFINED 1,2
MARVEL ENTERTAINMENT	COM	57383T10	50,632	1,020,395	SH	DEFINED 1,2,5,6,8,10
MARVELL TECHNOLOGY G	ORD	G5876H10	101,348	6,259,918	SH	DEFINED 1,2,5,6,7,8,
MASCO CORP	COM	57459910	193,261	14,958,247	SH	DEFINED 1,2,5,6,7,8,
MASIMO CORP	COM	57479510	38,535	1,470,787	SH	DEFINED 1,2,5,6,8
MASSEY ENERGY CO	NOTE 3.25	576203AJ	537	675,000	SH	DEFINED 2
MASSEY ENERGY CORP	COM	57620610	134,295	4,815,164	SH	DEFINED 1,2,5,6,8,10
MASTEC INC	COM	57632310	12,391	1,019,840	SH	DEFINED 1,2,5,8
MASTERCARD INC	CL A	57636Q10	596,303	2,949,807	SH	DEFINED 1,2,5,6,7,8,
MATRIX SVC CO	COM	57685310	7,080	651,300	SH	DEFINED 1,2,5,6,8
MATRIX INITIATIVES	COM	57685L10	1,401	246,576	SH	DEFINED 1,2
MATTEL INC	COM	57708110	214,154	11,600,986	SH	DEFINED 1,2,5,6,7,8,
MATTHEWS INTL CORP	CL A	57712810	31,606	893,337	SH	DEFINED 1,2,5,6,8
MATTSON TECHNOLOGY I	COM	57722310	221	78,194	SH	DEFINED 1,2
MAX CAPITAL GROUP LT	SHS	G6052F10	21,033	984,214	SH	DEFINED 1,2,5,8
MAXIM INTEGRATED PRO	COM	57772K10	77,562	4,275,732	SH	DEFINED 1,2,5,6,7,8,
MAXIMUS INC	COM	57793310	17,747	380,843	SH	DEFINED 1,2,5,8
MAXWELL TECHNOLOGIES	COM	57776710	7,313	396,797	SH	DEFINED 1,2,6,8
MXYGEN INC	COM	57777610	4,673	698,543	SH	DEFINED 1,2,6
MB FINANCIAL INC NEW	COM	55264U10	29,730	1,417,741	SH	DEFINED 1,2,5,8
MBIA INC	COM	55262C10	49,440	6,371,173	SH	DEFINED 1,2,5,6,8,10
MBT FINL CORP	COM	57887710	33	15,967	SH	DEFINED 1
MCAFEE INC	COM	57906410	220,995	5,046,708	SH	DEFINED 1,2,5,6,7,8,
MCCCLATCHY CO	CL A	57948910	329	128,349	SH	DEFINED 1,2,6
MCCORMICK & CO INC	COM NON VT	57978020	143,264	4,221,106	SH	DEFINED 1,2,5,6,7,8,
MCCORMICK & SCHMICKS	COM	57979310	1,797	241,467	SH	DEFINED 1,2
MCDERMOTT INTL INC	COM	58003710	221,938	8,782,679	SH	DEFINED 1,2,5,6,7,8,
MCDONALDS CORP	COM	58013510	2,442,554	42,799,267	SH	DEFINED 1,2,5,6,7,8,
MCG CAPITAL CORP	COM	58047P10	6,700	1,599,080	SH	DEFINED 1,2,5
MCGRATH RENTCORP	COM	58058910	10,375	487,760	SH	DEFINED 1,2,5,8

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MCGRAW HILL COS INC	COM	58064510	291,860	11,609,404	SH	DEFINED	1,2,5,6,7,8,
MCKESSON CORP	COM	58155Q10	586,927	9,856,044	SH	DEFINED	1,2,5,6,7,8,
MCMORAN EXPLORATION	COM	58241110	11,941	1,581,585	SH	DEFINED	1,2,5,6,8
MDRNA INC	COM	55276N10	33	23,650	SH	DEFINED	1
MDU RES GROUP INC	COM	55269010	113,732	5,454,790	SH	DEFINED	1,2,5,6,7,8,
MEAD JOHNSON NUTRITI	COM CL A	58283910	15,123	335,237	SH	DEFINED	1,2,5,6,10
MEADOWBROOK INS GROU	COM	58319P10	8,391	1,133,906	SH	DEFINED	1,2,8
MEADWESTVACO CORP	COM	58333410	158,651	7,111,212	SH	DEFINED	1,2,5,6,7,8,
MEASUREMENT SPECIALT	COM	58342110	2,745	268,845	SH	DEFINED	1,2
MECHEL OAO	SPONSORED	58384010	17,243	959,026	SH	DEFINED	1,2,5,6,7,8,
MEDALLION FINL CORP	COM	58392810	2,475	296,109	SH	DEFINED	1,2

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MEDASSETS INC	COM	58404510	17,043	755,115	SH	DEFINED 1,2,5,6,8
MEDCATH CORP	COM	58404W10	3,740	426,459	SH	DEFINED 1,2,5
MEDCO HEALTH SOLUTIO	COM	58405U10	896,538	16,209,326	SH	DEFINED 1,2,5,6,7,8,
MEDIA GEN INC	CL A	58440410	459	53,653	SH	DEFINED 1
MEDIACOM COMMUNICATI	CL A	58446K10	7,653	1,328,623	SH	DEFINED 1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	3,292	272,737	SH	DEFINED 1,2
MEDICAL PPTYS TRUST	COM	58463J30	16,971	2,172,949	SH	DEFINED 1,2,3,5,8
MEDICINES CO	COM	58468810	11,622	1,055,563	SH	DEFINED 1,2,5,6,8
MEDICIS PHARMACEUTIC	CL A NEW	58469030	40,965	1,918,714	SH	DEFINED 1,2,5,6,8
MEDIDATA SOLUTIONS I	COM	58471A10	177	11,689	SH	DEFINED 1,2
MEDIFAST INC	COM	58470H10	5,378	247,602	SH	DEFINED 1,2
MEDIVATION INC	COM	58501N10	16,305	600,791	SH	DEFINED 1,2,5,6,8
MEDNAX INC	COM	58502B10	33,321	606,714	SH	DEFINED 1,2,5,6,8,10
MEDQUIST INC	COM	58494910	1,004	157,882	SH	DEFINED 1,2
MEDTRONIC INC	NOTE 1.50	585055AL	3,483	3,500,680	SH	DEFINED 1,2,5
MEDTRONIC INC	NOTE 1.62	585055AM	6,962	7,050,000	SH	DEFINED 1,2,5
MEDTRONIC INC	COM	58505510	1,384,344	37,618,050	SH	DEFINED 1,2,5,6,7,8,
MELCO CROWN ENTMT LT	ADR	58546410	164	23,547	SH	DEFINED 1,2,5,6
MELLANOX TECHNOLOGIE	SHS	M5136311	504	30,776	SH	DEFINED 2
MEMC ELECTR MATLS IN	COM	55271510	121,246	7,290,786	SH	DEFINED 1,2,5,6,7,8,
MEMSC INC	COM	58626410	900	239,964	SH	DEFINED 1,2
MENS WEARHOUSE INC	COM	58711810	41,188	1,667,534	SH	DEFINED 1,2,5,6,8
MENTOR GRAPHICS CORP	COM	58720010	25,819	2,773,285	SH	DEFINED 1,2,5,8
MERCADOLIBRE INC	COM	58733R10	17,547	456,252	SH	DEFINED 1,2,5,8
MERCER INS GROUP INC	COM	58790210	1,624	89,872	SH	DEFINED 1,2
MERCHANTS BANCSHARES	COM	58844810	1,650	77,267	SH	DEFINED 1,2
MERCK & CO INC	COM	58933110	2,358,367	74,561,077	SH	DEFINED 1,2,5,6,7,8,
MERCURY COMPUTER SYS	COM	58937810	4,803	487,078	SH	DEFINED 1,2
MERCURY GENL CORP NE	COM	58940010	37,570	1,038,432	SH	DEFINED 1,2,5,6,8,10
MEREDITH CORP	COM	58943310	32,422	1,082,884	SH	DEFINED 1,2,5,6,8,10
MERGE HEALTHCARE INC	COM	58949910	1,557	378,838	SH	DEFINED 1,2
MERIDIAN BIOSCIENCE	COM	58958410	23,106	923,857	SH	DEFINED 1,2,5,6,8
MERIDIAN INTERSTAT B	COM	58964Q10	1,451	170,723	SH	DEFINED 1,2,6
MERIDIAN RESOURCE CO	COM	58977Q10	41	99,634	SH	DEFINED 1
MERIT MED SYS INC	COM	58988910	11,388	657,151	SH	DEFINED 1,2,5,6,8
MERITAGE HOMES CORP	COM	59001A10	49,115	2,419,445	SH	DEFINED 1,2,5,6,8
MERIX CORP	COM	59004910	96	32,009	SH	DEFINED 1

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MESA AIR GROUP INC	COM	59047910	53	207,618	SH	DEFINED	1
MET PRO CORP	COM	59087630	2,629	271,300	SH	DEFINED	1,2
METABOLIX INC	COM	59101880	3,879	377,343	SH	DEFINED	1,2
METALICO INC	COM	59117610	2,486	596,083	SH	DEFINED	1,2
METAVANTE TECHNOLOGI	COM	59140710	76,323	2,213,537	SH	DEFINED	1,2,5,6,7,8,
METHODE ELECTRS INC	COM	59152020	11,369	1,311,308	SH	DEFINED	1,2,5,8
METLIFE INC	COM	59156R10	1,092,348	28,693,134	SH	DEFINED	1,2,5,6,7,8,
METRO BANCORP INC PA	COM	59161R10	985	80,922	SH	DEFINED	1,2
METROCORP BANCSHARES	COM	59165010	37	10,154	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
METROPCS COMMUNICATI	COM	59170810	76,658	8,189,935	SH	DEFINED 1,2,5,6,7,8,
METROPOLITAN HEALTH	COM	59214210	1,144	524,624	SH	DEFINED 1,2,5
METTLER TOLEDO INTER	COM	59268810	63,449	700,395	SH	DEFINED 1,2,5,6,8,10
MF GLOBAL LTD	SHS	G6064210	15,385	2,116,269	SH	DEFINED 1,2,8
MFA FINANCIAL INC	COM	55272X10	51,920	6,522,673	SH	DEFINED 1,2,5,8
MGE ENERGY INC	COM	55277P10	18,562	508,829	SH	DEFINED 1,2,5,8
MGIC INVT CORP WIS	COM	55284810	28,639	3,864,865	SH	DEFINED 1,2,5,6,8
MGM MIRAGE	COM	55295310	30,277	2,514,678	SH	DEFINED 1,2,5,6,7,8,
MICREL INC	COM	59479310	11,124	1,364,969	SH	DEFINED 1,2,5,6,8
MICROCHIP TECHNOLOGY	SDCV 2.12	595017AB	74,870	80,941,000	SH	DEFINED 2,5
MICROCHIP TECHNOLOGY	COM	59501710	166,200	6,271,705	SH	DEFINED 1,2,5,6,7,8,
MICROMET INC	COM	59509C10	6,769	1,016,352	SH	DEFINED 1,2,6,8
MICRON TECHNOLOGY IN	NOTE 1.87	595112AH	2,040	2,450,000	SH	DEFINED 1,2
MICRON TECHNOLOGY IN	COM	59511210	258,219	31,490,130	SH	DEFINED 1,2,5,6,7,8,
MICRONETICS INC DEL	COM	59512510	35	10,033	SH	DEFINED 1
MICROS SYS INC	COM	59490110	49,954	1,654,662	SH	DEFINED 1,2,5,6,8,10
MICROSEMI CORP	COM	59513710	28,538	1,807,364	SH	DEFINED 1,2,5,6,8
MICROSOFT CORP	COM	59491810	6,834,872	265,741,526	SH	DEFINED 1,2,5,6,7,8,
MICROSTRATEGY INC	CL A NEW	59497240	16,208	226,565	SH	DEFINED 1,2,5,6,8
MICROTUNE INC DEL	COM	59514P10	1,702	935,095	SH	DEFINED 1,2,5
MICROVISION INC DEL	COM	59496010	7,675	1,395,429	SH	DEFINED 1,2
MICRUS ENDOVASCULAR	COM	59518V10	3,553	274,362	SH	DEFINED 1,2,5
MID-AMER APT CMNTYS	COM	59522J10	47,269	1,047,386	SH	DEFINED 1,2,3,5,8
MIDAS GROUP INC	COM	59562610	3,049	324,374	SH	DEFINED 1,2
MIDCAP SPDR TR	UNIT SER 1	59563510	14,719	117,500	SH	DEFINED 2
MIDDLEBROOK PHARMACE	COM	59608710	644	560,243	SH	DEFINED 1,2
MIDDLEBY CORP	COM	59627810	20,548	373,531	SH	DEFINED 1,2,5,6,7,8
MIDDLESEX WATER CO	COM	59668010	4,433	293,943	SH	DEFINED 1,2,5
MIDSOUTH BANCORP INC	COM	59803910	838	63,448	SH	DEFINED 1,2
MIDWEST BANC HOLDING	COM	59825110	26	36,200	SH	DEFINED 1
MILLER HERMAN INC	COM	60054410	32,156	1,901,591	SH	DEFINED 1,2,5,6,8
MILLER INDS INC TENN	COM NEW	60055120	1,560	141,823	SH	DEFINED 1,2
MILLICOM INTL CELLUL	SHS NEW	L6388F11	10,252	140,935	SH	DEFINED 1,2,5,6,8,12
MILLIPORE CORP	NOTE 3.75	601073AD	416	400,000	SH	DEFINED 2
MILLIPORE CORP	COM	60107310	144,417	2,053,426	SH	DEFINED 1,2,5,6,7,8,
MINDRAY MEDICAL INTL	SPON ADR	60267510	1,490	45,659	SH	DEFINED 1,2,6
MINDSPEED TECHNOLOGI	COM NEW	60268220	56	19,384	SH	DEFINED 1
MINE SAFETY APPLIANC	COM	60272010	21,527	782,499	SH	DEFINED 1,2,5,6,8
MINERALS TECHNOLOGIE	COM	60315810	28,011	588,967	SH	DEFINED 1,2,5,8

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MIPS TECHNOLOGIES IN COM	60456710	3,428	909,243	SH	DEFINED	1,2
MIRANT CORP NEW COM	60467R10	49,257	2,997,968	SH	DEFINED	1,2,5,6,7,8,
MISSION WEST PPTYS I COM	60520310	2,688	399,441	SH	DEFINED	1,2,3,5
MITCHAM INDS INC COM	60650110	76	12,300	SH	DEFINED	1
MITSUBISHI UFJ FINL SPONSORED	60682210	1,888	353,628	SH	DEFINED	1,2
mitsui & CO LTD ADR	60682720	894	3,431	SH	DEFINED	1,2
MIZUHO FINL GROUP IN SPONSORED	60687Y10	169	42,910	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
MKS INSTRUMENT INC	COM	55306N10	22,064	1,143,783	SH	DEFINED 1,2,5,6,8
MOBILE MINI INC	COM	60740F10	13,202	760,472	SH	DEFINED 1,2,5,6,8
MOBILE TELESYSTEMS O SPONSORED	60740910	93,017	1,927,009	SH	DEFINED 1,2,4,5,6,7,	
MODINE MFG CO	COM	60782810	6,656	718,009	SH	DEFINED 1,2,5
MODUSLINK GLOBAL SOL	COM	60786L10	7,404	915,147	SH	DEFINED 1,2,5,8
MOHAWK INDS INC	COM	60819010	101,986	2,138,514	SH	DEFINED 1,2,5,6,7,8,
MOLECULAR INSIGHT PH	COM	60852M10	1,571	284,096	SH	DEFINED 1,2
MOLEX INC	COM	60855410	83,871	4,016,814	SH	DEFINED 1,2,5,6,8,10
MOLEX INC	CL A	60855420	2,375	126,402	SH	DEFINED 1,2,5,6,8,12
MOLINA HEALTHCARE IN	COM	60855R10	7,132	344,685	SH	DEFINED 1,2,5,8
MOLSON COORS BREWING NOTE 2.50	60871RAA	1,753	1,550,000	SH	DEFINED 1,2	
MOLSON COORS BREWING CL B	60871R20	238,187	4,892,910	SH	DEFINED 1,2,5,6,7,8,	
MOMENTA PHARMACEUTIC	COM	60877T10	6,663	627,995	SH	DEFINED 1,2,5,6,8
MONARCH CASINO & RES	COM	60902710	2,250	209,078	SH	DEFINED 1,2,6
MONEYGRAM INTL INC	COM	60935Y10	5,006	1,594,303	SH	DEFINED 1,2,6
MONMOUTH REAL ESTATE CL A	60972010	2,652	381,046	SH	DEFINED 1,2,3	
MONOLITHIC PWR SYS I	COM	60983910	15,201	648,244	SH	DEFINED 1,2,5,6,8
MONOTYPE IMAGING HOL	COM	61022P10	5,074	603,361	SH	DEFINED 1,2,6
MONRO MUFFLER BRAKE	COM	61023610	10,302	324,050	SH	DEFINED 1,2,5,6,8
MONSANTO CO NEW	COM	61166W10	1,505,271	19,447,950	SH	DEFINED 1,2,5,6,7,8,
MONSTER WORLDWIDE IN	COM	61174210	66,120	3,782,619	SH	DEFINED 1,2,5,6,8,10
MONTPELIER RE HOLDIN	SHS	G6218510	29,773	1,824,324	SH	DEFINED 1,2,5,8
MOODYS CORP	COM	61536910	152,876	7,471,930	SH	DEFINED 1,2,5,6,7,8,
MOOG INC	CL A	61539420	29,269	992,185	SH	DEFINED 1,2,5,8
MORGAN STANLEY	COM NEW	61744644	4,538,477	146,971,400	SH	DEFINED 1,2,5,6,7,8,
MORGANS HOTEL GROUP	COM	61748W10	2,445	451,113	SH	DEFINED 1,2,6
MORNINGSTAR INC	COM	61770010	9,501	195,655	SH	DEFINED 1,2,5,6,8,10
MORTONS RESTAURANT G	COM	61943010	51	12,014	SH	DEFINED 1
MOSAIC CO	COM	61945A10	113,178	2,354,434	SH	DEFINED 1,2,5,6,7,8,
MOSYS INC	COM	61971810	78	31,222	SH	DEFINED 1
MOTOROLA INC	COM	62007610	649,724	75,637,302	SH	DEFINED 1,2,5,6,7,8,
MOVADO GROUP INC	COM	62458010	5,326	366,529	SH	DEFINED 1,2,5,8
MOVE INC COM	COM	62458M10	8,198	3,036,150	SH	DEFINED 1,2,5,6,8
MPS GROUP INC	COM	55340910	31,948	3,036,861	SH	DEFINED 1,2,5,8
MSC INDL DIRECT INC	CL A	55353010	39,165	898,695	SH	DEFINED 1,2,5,6,8,10
MSC SOFTWARE CORP	COM	55353110	7,666	911,539	SH	DEFINED 1,2,5,8
MSCI INC	CL A	55354G10	32,549	1,098,876	SH	DEFINED 1,2,5,6,8,10
MTR GAMING GROUP INC	COM	55376910	62	20,212	SH	DEFINED 1
MTS SYS CORP	COM	55377710	10,738	367,621	SH	DEFINED 1,2,5,6,8
MUELLER INDS INC	COM	62475610	20,931	876,889	SH	DEFINED 1,2,5,6,8
MUELLER WTR PRODS IN	COM SER A	62475810	15,217	2,776,860	SH	DEFINED 1,2,5,6,8

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MULTI COLOR CORP	COM	62538310	3,185	206,433	SH	DEFINED	1,2
MULTI FINELINE ELECT	COM	62541B10	6,958	242,340	SH	DEFINED	1,2,5,6
MULTIMEDIA GAMES INC	COM	62545310	2,729	533,047	SH	DEFINED	1,2
MURPHY OIL CORP	COM	62671710	426,370	7,406,114	SH	DEFINED	1,2,5,6,7,8,
MVC CAPITAL INC	COM	55382910	3,687	419,958	SH	DEFINED	1,2

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MWI VETERINARY SUPPL	COM	55402X10	9,073	227,118	SH	DEFINED	1,2,6,8
MYERS INDS INC	COM	62846410	7,782	722,533	SH	DEFINED	1,2,5,8
MYLAN INC	NOTE 1.25	628530AG	6,500	1,000,000	SH	DEFINED	1,2
MYLAN INC	COM	62853010	172,031	10,745,219	SH	DEFINED	1,2,5,6,7,8,
MYLAN INC	PFD CONV	62853020	2,768	2,700	SH	DEFINED	1,2
MYR GROUP INC DEL	COM	55405W10	6,715	318,405	SH	DEFINED	1,2,6,8
MYRIAD GENETICS INC	COM	62855J10	50,676	1,848,820	SH	DEFINED	1,2,5,6,7,8,
MYRIAD PHARMACEUTICA	COM	62856H10	3,283	560,305	SH	DEFINED	1,2,5,6,8
NABI BIOPHARMACEUTIC	COM	62951910	3,716	1,035,003	SH	DEFINED	1,2,5,6
NABORS INDS INC	NOTE 0.94	629568AP	2,802	2,900,000	SH	DEFINED	1,2
NABORS INDUSTRIES LT	SHS	G6359F10	222,873	10,663,801	SH	DEFINED	1,2,5,6,7,8,
NACCO INDS INC	CL A	62957910	7,097	118,141	SH	DEFINED	1,2,5
NALCO HOLDING COMPAN	COM	62985Q10	30,905	1,508,284	SH	DEFINED	1,2,5,6,8,10
NAM TAI ELECTRS INC	COM PAR \$0	62986520	76	14,069	SH	DEFINED	1,5,6
NANOMETRICS INC	COM	63007710	67	10,239	SH	DEFINED	1
NANOPHASE TCHNOLOGIE	COM	63007910	18	15,558	SH	DEFINED	1
NANOSPHERE INC	COM	63009F10	1,516	211,774	SH	DEFINED	1,2
NAPCO SEC TECHNOLOGI	COM	63040210	19	14,409	SH	DEFINED	1
NARA BANCORP INC	COM	63080P10	3,522	506,708	SH	DEFINED	1,2
NASB FINL INC	COM	62896810	1,873	71,234	SH	DEFINED	1,2
NASDAQ OMX GROUP INC	COM	63110310	111,158	5,280,684	SH	DEFINED	1,2,5,6,7,8,
NASH FINCH CO	COM	63115810	10,832	396,199	SH	DEFINED	1,2,5,7,8
NATCO GROUP INC	CL A	63227W20	19,254	434,833	SH	DEFINED	1,2,5,6,8
NATIONAL BANKSHARES	COM	63486510	3,619	142,210	SH	DEFINED	1,2
NATIONAL BEVERAGE CO	COM	63501710	2,872	249,538	SH	DEFINED	1,2,8
NATIONAL BK GREECE S	SPONSORED	63364340	3,800	527,068	SH	DEFINED	1,2
NATIONAL CINEMEDIA I	COM	63530910	15,603	919,445	SH	DEFINED	1,2,5,6,8
NATIONAL CITY CORP	NOTE 4.00	635405AW	2,065	2,050,000	SH	DEFINED	1,2
NATIONAL COAL CORP	COM NEW	63238120	18	14,700	SH	DEFINED	1
NATIONAL FINL PARTNE	COM	63607P20	8,855	1,015,426	SH	DEFINED	1,2,5,8
NATIONAL FUEL GAS CO	COM	63618010	81,046	1,769,175	SH	DEFINED	1,2,5,6,8,10
NATIONAL GRID PLC	SPON ADR N	63627430	467	9,576	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	18,668	589,823	SH	DEFINED	1,2,3,5,8
NATIONAL HEALTHCARE	COM	63590610	6,291	168,709	SH	DEFINED	1,2,3,5,6,8
NATIONAL INSTRS CORP	COM	63651810	31,776	1,150,065	SH	DEFINED	1,2,5,6,8,10
NATIONAL INTERSTATE	COM	63654U10	2,296	131,175	SH	DEFINED	1,2,5
NATIONAL OILWELL VAR	COM	63707110	777,195	18,019,819	SH	DEFINED	1,2,5,6,7,8,
NATIONAL PENN BANC SH	COM	63713810	42,027	6,878,375	SH	DEFINED	1,2,5,8
NATIONAL PRESTO INDS	COM	63721510	11,920	137,785	SH	DEFINED	1,2,5,6,8
NATIONAL RESEARCH CO	COM	63737210	498	20,624	SH	DEFINED	1,2
NATIONAL RETAIL PROP	NOTE 3.95	637417AA	8,367	7,875,000	SH	DEFINED	5
NATIONAL RETAIL PROP	COM	63741710	46,286	2,155,868	SH	DEFINED	1,2,3,5,6,8
NATIONAL SEMICONDUCT	COM	63764010	120,626	8,453,112	SH	DEFINED	1,2,5,6,7,8,

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NATIONAL WESTN LIFE	CL A	63852210	8,431	47,907	SH	DEFINED	1,2,8
NATIONWIDE HEALTH PP	COM	63862010	107,135	3,457,097	SH	DEFINED	1,2,3,5,6,8,
NATURAL GAS SERVICES	COM	63886Q10	3,968	225,188	SH	DEFINED	1,2

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
NATURAL RESOURCE PAR	COM UNIT L	63900P10	728	34,879	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	9,101	589,809	SH	DEFINED	1,2,5,6,8
NAUTILUS INC	COM	63910B10	176	103,415	SH	DEFINED	1
NAVARRÉ CORP	COM	63920810	67	30,537	SH	DEFINED	1
NAVIGANT CONSULTING	COM	63935N10	20,510	1,519,264	SH	DEFINED	1,2,5,6,8
NAVIGATORS GROUP INC	COM	63890410	15,743	286,228	SH	DEFINED	1,2,5,6,8
NAVIOS MARITIME PART	UNIT LPI	Y6226710	121	10,100	SH	DEFINED	1
NAVISITE INC	COM NEW	63935M20	32	14,820	SH	DEFINED	1
NAVISTAR INTL CORP N	COM	63934E10	27,618	738,053	SH	DEFINED	1,2,5,6,7,8,
NBT BANCORP INC	COM	62877810	18,817	834,822	SH	DEFINED	1,2,5,8
NBTY INC	COM	62878210	45,298	1,144,473	SH	DEFINED	1,2,5,6,8,10
NCI BUILDING SYS INC	COM	62885210	1,371	428,537	SH	DEFINED	1,2
NCI INC	CL A	62886K10	3,561	124,238	SH	DEFINED	1,2,6
NCR CORP NEW	COM	62886E10	46,589	3,371,148	SH	DEFINED	1,2,5,6,8,10
NEENAH PAPER INC	COM	64007910	4,058	344,752	SH	DEFINED	1,2
NEKTAR THERAPEUTICS	COM	64026810	21,552	2,212,761	SH	DEFINED	1,2,5,6,8
NELNET INC	CL A	64031N10	5,791	465,484	SH	DEFINED	1,2,5,8
NEOGEN CORP	COM	64049110	8,984	278,230	SH	DEFINED	1,2,6,8
NESS TECHNOLOGIES IN	COM	64104X10	6,589	835,098	SH	DEFINED	1,2
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	14,826	707,336	SH	DEFINED	1,2,5,8
NET SERVICOS DE COMU	SPONSD ADR	64109T20	647	56,160	SH	DEFINED	1,6
NETAPP INC	NOTE 1.75	64110DAB	2,760	2,550,000	SH	DEFINED	1,2
NETAPP INC	COM	64110D10	360,737	13,520,876	SH	DEFINED	1,2,5,6,7,8,
NETEASE COM INC	SPONSORED	64110W10	19,118	418,525	SH	DEFINED	1,2,5,6
NETEZZA CORP	COM	64111N10	9,189	817,507	SH	DEFINED	1,2,6,8
NETFLIX INC	COM	64110L10	56,768	1,229,536	SH	DEFINED	1,2,5,6,7,8,
NETGEAR INC	COM	64111Q10	14,889	811,380	SH	DEFINED	1,2,5,6,8
NETLOGIC MICROSYSTEM	COM	64118B10	15,741	349,789	SH	DEFINED	1,2,5,6,8
NETSCOUT SYS INC	COM	64115T10	8,242	610,091	SH	DEFINED	1,2,6,8
NETSUITE INC	COM	64118Q10	4,584	299,602	SH	DEFINED	1,2,5,6
NETWORK ENGINES INC	COM	64121A10	49	43,757	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	3,713	513,567	SH	DEFINED	1,2,5
NEURALSTEM INC	COM	64127R30	18	11,400	SH	DEFINED	1
NEUROCRINE BIOSCIENC	COM	64125C10	2,641	865,858	SH	DEFINED	1,2,6
NEUROGEN CORP	COM	64124E10	5	20,234	SH	DEFINED	1
NEUROGESX INC	COM	64125210	1,247	155,920	SH	DEFINED	1,2
NEUSTAR INC	CL A	64126X20	35,086	1,552,480	SH	DEFINED	1,2,5,6,8,10
NEUTRAL TANDEM INC	COM	64128B10	15,130	664,766	SH	DEFINED	1,2,5,6,8
NEVADA GOLD & CASINO	COM NEW	64126Q20	39	32,200	SH	DEFINED	1
NEW FRONTIER MEDIA I	COM	64439810	54	25,324	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	37,139	1,022,820	SH	DEFINED	1,2,5,8
NEW ORIENTAL ED & TE	SPON ADR	64758110	13,340	165,817	SH	DEFINED	1,2,6,7
NEW YORK & CO INC	COM	64929510	3,616	706,196	SH	DEFINED	1,2,5,6
NEW YORK CMNTY BANCO	COM	64944510	98,853	8,656,109	SH	DEFINED	1,2,5,6,7,8,
NEW YORK TIMES CO	CL A	65011110	28,809	3,547,887	SH	DEFINED	1,2,5,6,8,10

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NEWALLIANCE BANCSTAR COM 65020310 37,967 3,548,307 SH DEFINED 1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
NEWBRIDGE BANCORP	COM	65080T10	56	20,558	SH	DEFINED	1
NEWCASTLE INVT CORP	COM	65105M10	168	56,460	SH	DEFINED	1
NEWELL RUBBERMAID IN	COM	65122910	167,622	10,683,383	SH	DEFINED	1,2,5,6,7,8,
NEWFIELD EXPL CO	COM	65129010	143,204	3,364,754	SH	DEFINED	1,2,5,6,7,8,
NEWMARKET CORP	COM	65158710	24,908	267,711	SH	DEFINED	1,2,5,6,8
NEWMONT MINING CORP	NOTE 1.25	651639AH	2,261	1,900,000	SH	DEFINED	1,2
NEWMONT MINING CORP	NOTE 1.62	651639AJ	760	650,000	SH	DEFINED	2
NEWMONT MINING CORP	COM	65163910	760,995	17,287,487	SH	DEFINED	1,2,5,6,7,8,
NEWPARK RES INC	COM PAR \$.	65171850	5,917	1,843,403	SH	DEFINED	1,2,5,8
NEWPORT CORP	COM	65182410	6,667	761,064	SH	DEFINED	1,2,5,8
NEWS CORP	CL A	65248E10	828,123	69,241,083	SH	DEFINED	1,2,5,6,7,8,
NEWS CORP	CL B	65248E20	33,384	2,386,300	SH	DEFINED	1,2,5,6,7,8,
NEWSTAR FINANCIAL IN	COM	65251F10	1,765	536,546	SH	DEFINED	1,2
NEXMED INC	COM	65290310	3	15,000	SH	DEFINED	1
NEXSTAR BROADCASTING	CL A	65336K10	37	10,746	SH	DEFINED	1
NEXTWAVE WIRELESS IN	COM	65337Y10	61	67,900	SH	DEFINED	1
NGAS RESOURCES INC	COM	62912T10	67	27,960	SH	DEFINED	1
NGP CAP RES CO	COM	62912R10	2,893	398,532	SH	DEFINED	1,2
NIC INC	COM	62914B10	8,902	1,001,400	SH	DEFINED	1,2,6,8
NICE SYS LTD	SPONSORED	65365610	523	17,185	SH	DEFINED	1,6
NICOR INC	COM	65408610	73,309	2,003,532	SH	DEFINED	1,2,5,6,8,10
NIGHTHAWK RADIOLOGY	COM	65411N10	4,454	615,977	SH	DEFINED	1,2
NII HLDGS INC	NOTE 3.12	62913FAJ	1,485	1,700,000	SH	DEFINED	1,2
NII HLDGS INC	CL B NEW	62913F20	89,616	2,981,242	SH	DEFINED	1,2,5,6,7,8,
NIKE INC	CL B	65410610	791,808	12,238,151	SH	DEFINED	1,2,5,6,7,8,
NIPPON TELEG & TEL C	SPONSORED	65462410	247	10,724	SH	DEFINED	1
NISOURCE INC	COM	65473P10	159,240	11,464,392	SH	DEFINED	1,2,5,6,7,8,
NIVS INTELLIMEDIA TE	COM	62914U10	222	82,895	SH	DEFINED	1,2
NL INDS INC	COM NEW	62915640	964	143,898	SH	DEFINED	1,2,5
NMT MED INC	COM	62929410	31	15,242	SH	DEFINED	1
NN INC	COM	62933710	50	10,878	SH	DEFINED	1
NOBEL LEARNING CMNTY	COM	65488910	611	65,176	SH	DEFINED	1,2
NOBLE CORPORATION BA	NAMEN -AKT	H5833N10	69,664	1,835,203	SH	DEFINED	1,2,5,6,7,8,
NOBLE ENERGY INC	COM	65504410	437,386	6,631,073	SH	DEFINED	1,2,5,6,7,8,
NOKIA CORP	SPONSORED	65490220	5,857	400,597	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	365	59,690	SH	DEFINED	1,2
NORDIC AMERICAN TANK	COM	G6577310	22,992	777,296	SH	DEFINED	1,2,5
NORDSON CORP	COM	65566310	60,919	1,086,100	SH	DEFINED	1,2,5,6,8
NORDSTROM INC	COM	65566410	174,257	5,705,853	SH	DEFINED	1,2,5,6,7,8,
NORFOLK SOUTHERN COR	COM	65584410	528,394	12,256,887	SH	DEFINED	1,2,5,6,7,8,
NORTH AMERN GALVANZN	COM	65686Y10	1,231	202,719	SH	DEFINED	1,2
NORTHEAST CMNTY BANC	COM	66411210	659	89,336	SH	DEFINED	1,2
NORTHEAST UTILS	COM	66439710	161,766	6,814,070	SH	DEFINED	1,2,5,6,7,8,
NORTHERN OIL & GAS I	COM	66553110	4,196	499,576	SH	DEFINED	1,2,6
NORTHERN TR CORP	COM	66585910	521,781	8,971,472	SH	DEFINED	1,2,5,6,7,8,
NORTHFIELD BANCORP I	COM	66611L10	5,008	391,241	SH	DEFINED	1,2,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
NORTHRIM BANCORP INC	COM	66676210	1,552	101,753 SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	1,699,390	32,838,452 SH	DEFINED	1,2,5,6,7,8,
NORTHSTAR RLTY FIN C	COM	66704R10	5,136	1,463,364 SH	DEFINED	1,2,5
NORTHWEST BANCORP IN	COM	66732810	8,061	352,951 SH	DEFINED	1,2,5,8
NORTHWEST NAT GAS CO	COM	66765510	46,824	1,123,961 SH	DEFINED	1,2,5,8
NORTHWEST PIPE CO	COM	66774610	6,344	189,191 SH	DEFINED	1,2,5,6,8
NORTHWESTERN CORP	COM NEW	66807430	22,484	920,335 SH	DEFINED	1,2,5,8
NORWOOD FINANCIAL CO	COM	66954910	1,051	33,801 SH	DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	1,367	301,716 SH	DEFINED	1,2
NOVARTIS A G	SPONSORED	66987V10	4,511	89,547 SH	DEFINED	1,2,5
NOVATEL WIRELESS INC	COM NEW	66987M60	8,342	734,312 SH	DEFINED	1,2,5,6,8
NOVAVAX INC	COM	67000210	4,553	1,149,741 SH	DEFINED	1,2
NOVELL INC	COM	67000610	49,911	11,066,667 SH	DEFINED	1,2,5,6,8,10
NOVELLUS SYS INC	COM	67000810	63,240	3,014,303 SH	DEFINED	1,2,5,6,8,10
NOVO-NORDISK A S	ADR	67010020	353	5,610 SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	4,430	1,101,954 SH	DEFINED	1,2,6
NRG ENERGY INC	COM NEW	62937750	117,250	4,159,282 SH	DEFINED	1,2,5,6,7,8,
NSTAR	COM	67019E10	81,896	2,573,718 SH	DEFINED	1,2,5,6,7,8,
NTELOS HLDGS CORP	COM	67020Q10	10,383	587,953 SH	DEFINED	1,2,5,8
NTT DOCOMO INC	SPONS ADR	62942M20	1,478	93,169 SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	88	22,148 SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	22,541	1,216,443 SH	DEFINED	1,2,5,8
NUANCE COMMUNICATION	COM	67020Y10	44,357	2,965,046 SH	DEFINED	1,2,5,6,7,8,
NUCOR CORP	COM	67034610	568,134	12,085,392 SH	DEFINED	1,2,5,6,7,8,
NUSTAR ENERGY LP	UNIT COM	67058H10	1,148	22,136 SH	DEFINED	1,2
NUSTAR GP HOLDINGS L	UNIT RESTG	67059L10	740	29,834 SH	DEFINED	1,2
NUTRACEUTICAL INTL C	COM	67060Y10	2,115	187,692 SH	DEFINED	1,2
NUTRI SYS INC NEW	COM	67069D10	10,603	694,855 SH	DEFINED	1,2,5,6,8
NUVASIVE INC	COM	67070410	31,522	754,831 SH	DEFINED	1,2,5,6,8
NV ENERGY INC	COM	67073Y10	70,178	6,055,090 SH	DEFINED	1,2,5,6,8,10
NVE CORP	COM NEW	62944520	4,240	79,760 SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	289,335	19,250,496 SH	DEFINED	1,2,5,6,7,8,
NVR INC	COM	62944T10	128,232	201,190 SH	DEFINED	1,2,5,6,8,10
NXSTAGE MEDICAL INC	COM	67072V10	3,472	518,921 SH	DEFINED	1,2
NYFIX INC	COM	67071210	22	13,172 SH	DEFINED	1
NYMAGIC INC	COM	62948410	1,763	102,153 SH	DEFINED	1,2
NYSE EURONEXT	COM	62949110	272,742	9,440,702 SH	DEFINED	1,2,5,6,7,8,
O CHARLEYS INC	COM	67082310	5,321	567,858 SH	DEFINED	1,2,5
O REILLY AUTOMOTIVE	COM	68609110	162,079	4,484,761 SH	DEFINED	1,2,5,6,7,8,
OBAGI MEDICAL PRODUC	COM	67423R10	4,572	394,115 SH	DEFINED	1,2
OCCAM NETWORKS INC	COM NEW	67457P30	58	15,798 SH	DEFINED	1
OCCIDENTAL PETE CORP	COM	67459910	2,292,796	29,244,843 SH	DEFINED	1,2,5,6,7,8,
OCEAN SHORE HLDG CO	COM	67501P10	89	12,500 SH	DEFINED	1
OCEANEERING INTL INC	COM	67523210	70,726	1,246,275 SH	DEFINED	1,2,5,6,8,10
OCEANFIRST FINL CORP	COM	67523410	2,738	236,030 SH	DEFINED	1,2
OCEANFREIGHT INC	SHS	Y6420210	68	50,551 SH	DEFINED	1



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OCH ZIFF CAP MGMT GR	CL A	67551U10	884	72,640	SH	DEFINED 1,2,8
OCLARO INC	COM	67555N10	184	167,055	SH	DEFINED 1
OCULUS INNOVATIVE SC	COM	67575P10	26	10,600	SH	DEFINED 1
OCWEN FINL CORP	COM NEW	67574630	15,224	1,344,863	SH	DEFINED 1,2,5,8
ODYSSEY HEALTHCARE I	COM	67611V10	10,241	819,289	SH	DEFINED 1,2,5,8
ODYSSEY MARINE EXPLO	COM	67611810	1,908	1,025,622	SH	DEFINED 1,2,5
ODYSSEY RE HLDGS COR	COM	67612W10	11,536	177,997	SH	DEFINED 1,2,5,8,10
OFFICE DEPOT INC	COM	67622010	69,193	10,452,058	SH	DEFINED 1,2,5,6,8,10
OFFICEMAX INC DEL	COM	67622P10	37,678	2,995,058	SH	DEFINED 1,2,5,6,8
OGE ENERGY CORP	COM	67083710	61,927	1,872,031	SH	DEFINED 1,2,5,6,8,10
OHIO VY BANC CORP	COM	67771910	1,917	72,343	SH	DEFINED 1,2
OIL DRI CORP AMER	COM	67786410	1,118	77,117	SH	DEFINED 1,2
OIL STS INTL INC	COM	67802610	38,609	1,099,020	SH	DEFINED 1,2,5,6,8,10
OILSANDS QUEST INC	COM	67804610	4,612	4,081,428	SH	DEFINED 1,2,5,8
OLD DOMINION FGHT LI	COM	67958010	19,505	640,976	SH	DEFINED 1,2,5,6,8
OLD NATL BANCORP IND	COM	68003310	30,007	2,679,209	SH	DEFINED 1,2,5,8
OLD POINT FINL CORP	COM	68019410	418	25,084	SH	DEFINED 1,2
OLD REP INTL CORP	COM	68022310	69,189	5,680,509	SH	DEFINED 1,2,5,6,7,8,
OLD SECOND BANCORP I	COM	68027710	1,544	269,502	SH	DEFINED 1,2
OLIN CORP	COM PAR \$1	68066520	122,246	7,009,542	SH	DEFINED 1,2,5,8
OLYMPIC STEEL INC	COM	68162K10	5,806	202,377	SH	DEFINED 1,2,5
OM GROUP INC	COM	67087210	27,064	890,567	SH	DEFINED 1,2,5,8
OMEGA FLEX INC	COM	68209510	810	48,328	SH	DEFINED 1,2
OMEGA HEALTHCARE INV	COM	68193610	41,603	2,596,919	SH	DEFINED 1,2,3,5,8
OMEGA PROTEIN CORP	COM	68210P10	1,662	342,740	SH	DEFINED 1,2
OMNI ENERGY SERVICES	COM NEW	68210T20	43	28,027	SH	DEFINED 1,2
OMNICARE INC	DBCV 3.25	681904AL	912	1,188,000	SH	DEFINED 2
OMNICARE INC	COM	68190410	71,512	3,175,478	SH	DEFINED 1,2,5,6,7,8,
OMNICELL INC	COM	68213N10	7,136	640,534	SH	DEFINED 1,2,5,6,8
OMNICOM GROUP INC	NOTE	681919AT	2,504	2,536,000	SH	DEFINED 5
OMNICOM GROUP INC	COM	68191910	366,535	9,922,438	SH	DEFINED 1,2,5,6,7,8,
OMNITURE INC	COM	68212S10	32,850	1,532,164	SH	DEFINED 1,2,5,6,8
OMNIVISION TECHNOLOG	COM	68212810	17,729	1,088,988	SH	DEFINED 1,2,5,6,8
OMNOVA SOLUTIONS INC	COM	68212910	5,936	916,093	SH	DEFINED 1,2
ON ASSIGNMENT INC	COM	68215910	5,591	955,734	SH	DEFINED 1,2
ON SEMICONDUCTOR COR	COM	68218910	42,126	5,106,157	SH	DEFINED 1,2,5,6,8,10
ON2 TECHNOLOGIES INC	COM	68338A10	67	114,248	SH	DEFINED 1
ONCOGENEX PHARMACEUT	COM	68230A10	3,008	83,564	SH	DEFINED 1,2
ONE LIBERTY PPTYS IN	COM	68240610	194	21,549	SH	DEFINED 1,2
ONEBEACON INSURANCE	CL A	G6774210	2,588	188,321	SH	DEFINED 1,2,5,8,10
ONEOK INC NEW	COM	68268010	103,619	2,829,577	SH	DEFINED 1,2,5,6,7,8,
ONEOK PARTNERS LP	UNIT LTD P	68268N10	1,788	33,789	SH	DEFINED 1,2
ONLINE RES CORP	COM	68273G10	3,109	503,865	SH	DEFINED 1,2
ONYX PHARMACEUTICALS	COM	68339910	52,580	1,754,433	SH	DEFINED 1,2,5,6,8
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	71,741	3,836,437	SH	DEFINED 1,2,5,6,7,8,
OPEN TEXT CORP	COM	68371510	436	11,684	SH	DEFINED 1,2,5

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OPENTABLE INC	COM	68372A10	1,205	43,732 SH	DEFINED	1,2
OPENTV CORP	CL A	G6754310	1,861	1,348,441 SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	3,904	1,501,630 SH	DEFINED	1,2
OPKO HEALTH INC	COM	68375N10	1,563	685,373 SH	DEFINED	1,2,6
OPLINK COMMUNICATION	COM NEW	68375Q40	5,765	397,038 SH	DEFINED	1,2,6,8
OPNET TECHNOLOGIES I	COM	68375710	2,400	219,564 SH	DEFINED	1,2,5,6,8
OPNEXT INC	COM	68375V10	1,385	472,753 SH	DEFINED	1,2,5,6
OPPENHEIMER HLDGS IN	CL A NON V	68379710	4,223	173,410 SH	DEFINED	1,2
OPTIMER PHARMACEUTIC	COM	68401H10	7,103	525,006 SH	DEFINED	1,2,8
OPTIONSXPRESS HLDGS	COM	68401010	22,061	1,276,657 SH	DEFINED	1,2,5,6,8
ORACLE CORP	COM	68389X10	2,809,024	134,790,017 SH	DEFINED	1,2,5,6,7,8,
ORASURE TECHNOLOGIES	COM	68554V10	2,766	953,822 SH	DEFINED	1,2,6
ORBCOMM INC	COM	68555P10	53	19,400 SH	DEFINED	1
ORBITAL SCIENCES COR	COM	68556410	19,123	1,277,402 SH	DEFINED	1,2,5,6,8
ORBITZ WORLDWIDE INC	COM	68557K10	4,247	687,136 SH	DEFINED	1,2,5
ORBOTECH LTD	ORD	M7525310	854	90,373 SH	DEFINED	1,2,5,6
ORCHID CELLMARK INC	COM	68573C10	32	18,796 SH	DEFINED	1
ORCHIDS PAPER PRODS	COM	68572N10	1,422	71,090 SH	DEFINED	1,2
OREXIGEN THERAPEUTIC	COM	68616410	4,715	478,713 SH	DEFINED	1,2,6
ORIENTAL FINL GROUP	COM	68618W10	9,512	748,959 SH	DEFINED	1,2,5,8
ORIENT-EXPRESS HOTEL	CL A	G6774310	16,783	1,458,129 SH	DEFINED	1,2,5,6,8
ORION ENERGY SYSTEMS	COM	68627510	816	260,734 SH	DEFINED	1,2,6
ORION MARINE GROUP I	COM	68628V30	9,784	476,356 SH	DEFINED	1,2,6,8
ORITANI FINL CORP	COM	68632310	2,852	209,077 SH	DEFINED	1,2,5,6
ORIX CORP	SPONSORED	68633010	393	12,923 SH	DEFINED	1,2
ORMAT TECHNOLOGIES I	COM	68668810	7,955	194,869 SH	DEFINED	1,2,5,6,8,10
ORRSTOWN FINL SVCS I	COM	68738010	3,633	94,010 SH	DEFINED	1,2
ORTHOFIX INTL N V	COM	N6748L10	9,852	335,232 SH	DEFINED	1,2,5,6,8
ORTHOLOGIC CORP	COM	68750J10	34	43,076 SH	DEFINED	1
ORTHOVITA INC	COM	68750U10	5,382	1,225,988 SH	DEFINED	1,2,6,8
OSHKOSH CORP	COM	68823920	76,313	2,467,282 SH	DEFINED	1,2,5,6,7,8,
OSI PHARMACEUTICALS	NOTE 3.25	671040AD	7,210	7,711,000 SH	DEFINED	5
OSI PHARMACEUTICALS	COM	67104010	55,537	1,573,290 SH	DEFINED	1,2,5,6,8,10
OSI SYSTEMS INC	COM	67104410	6,743	368,678 SH	DEFINED	1,2,5,6,8
OSIRIS THERAPEUTICS	COM	68827R10	2,006	301,143 SH	DEFINED	1,2,6
OSTEOTECH INC	COM	68858210	201	45,129 SH	DEFINED	1
OTTER TAIL CORP	COM	68964810	17,622	736,389 SH	DEFINED	1,2,5,8
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,681	256,971 SH	DEFINED	1,2,8
OVERHILL FARMS INC	COM	69021210	1,432	236,647 SH	DEFINED	1,2
OVERLAND STORAGE INC	COM	69031010	18	17,450 SH	DEFINED	1
OVERSEAS SHIPHOLDING	COM	69036810	18,681	499,903 SH	DEFINED	1,2,5,8,10
OVERSTOCK COM INC DE	COM	69037010	4,315	294,169 SH	DEFINED	1,2,5,6
OWENS & MINOR INC NE	COM	69073210	55,874	1,234,790 SH	DEFINED	1,2,5,8
OWENS CORNING NEW	COM	69074210	60,596	2,699,172 SH	DEFINED	1,2,5,6,8,10
OWENS ILL INC	COM NEW	69076840	257,142	6,968,608 SH	DEFINED	1,2,5,6,7,8,
OXFORD INDS INC	COM	69149730	7,955	403,792 SH	DEFINED	1,2,5

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OXIGENE INC	COM	69182810	724	509,873 SH	DEFINED	1,2
OYO GEOSPACE CORP	COM	67107410	2,080	80,540 SH	DEFINED	1,2,6
P C CONNECTION	COM	69318J10	856	157,425 SH	DEFINED	1,2
P F CHANGS CHINA BIS	COM	69333Y10	24,214	712,797 SH	DEFINED	1,2,5,6,8
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,698	47,550 SH	DEFINED	1,2,6
PACCAR INC	COM	69371810	443,358	11,757,031 SH	DEFINED	1,2,5,6,7,8,
PACER INTL INC TENN	COM	69373H10	3,169	820,921 SH	DEFINED	1,2,8
PACIFIC CAP BANCORP	COM	69404P10	3,053	2,120,065 SH	DEFINED	1,2,5,8
PACIFIC CONTINENTAL	COM	69412V10	2,388	226,746 SH	DEFINED	1,2
PACIFIC ETHANOL INC	COM	69423U10	23	45,281 SH	DEFINED	1
PACIFIC MERCANTILE B	COM	69455210	41	13,518 SH	DEFINED	1
PACIFIC PREMIER BANC	COM	69478X10	43	10,000 SH	DEFINED	1
PACIFIC SUNWEAR CALI	COM	69487310	7,208	1,399,610 SH	DEFINED	1,2,5,6,8
PACKAGING CORP AMER	COM	69515610	44,104	2,161,963 SH	DEFINED	1,2,5,6,8,10
PACTIV CORP	COM	69525710	178,582	6,855,343 SH	DEFINED	1,2,5,6,7,8,
PACWEST BANCORP DEL	COM	69526310	26,970	1,415,756 SH	DEFINED	1,2,5,8
PAETEC HOLDING CORP	COM	69545910	11,037	2,852,006 SH	DEFINED	1,2,5,6,8
PAIN THERAPEUTICS IN	COM	69562K10	3,842	759,209 SH	DEFINED	1,2,6
PALATIN TECHNOLOGIES	COM NEW	69607730	14	42,006 SH	DEFINED	1
PALL CORP	COM	69642930	131,834	4,084,070 SH	DEFINED	1,2,5,6,7,8,
PALM HARBOR HOMES	COM	69663910	33	11,345 SH	DEFINED	1
PALM INC NEW	COM	69664310	73,825	4,228,212 SH	DEFINED	1,2,5,6,8
PALOMAR MED TECHNOLO	COM NEW	69752930	6,320	389,909 SH	DEFINED	1,2,5,6,8
PANASONIC CORP	ADR	69832A20	1,572	107,646 SH	DEFINED	1
PANERA BREAD CO	CL A	69840W10	37,041	673,478 SH	DEFINED	1,2,5,6,8,10
PANHANDLE OIL AND GA	CL A	69847710	2,757	129,074 SH	DEFINED	1,2
PANTRY INC	COM	69865710	8,481	540,849 SH	DEFINED	1,2,5,8
PAPA JOHNS INTL INC	COM	69881310	15,014	611,085 SH	DEFINED	1,2,5,6,8
PAR PHARMACEUTICAL C	COM	69888P10	19,634	912,771 SH	DEFINED	1,2,5,6,8
PAR TECHNOLOGY CORP	COM	69888410	730	114,444 SH	DEFINED	1,2
PARAGON SHIPPING INC	CL A	69913R30	122	28,878 SH	DEFINED	1,2
PARALLEL PETE CORP D	COM	69915710	2,465	777,574 SH	DEFINED	1,2
PARAMETRIC TECHNOLOG	COM NEW	69917320	47,343	3,425,685 SH	DEFINED	1,2,5,6,8
PARAMOUNT GOLD & SIL	COM	69924P10	1,131	825,629 SH	DEFINED	1,2
PAREXEL INTL CORP	COM	69946210	18,371	1,351,832 SH	DEFINED	1,2,5,6,8
PARK ELECTROCHEMICAL	COM	70041620	10,654	432,201 SH	DEFINED	1,2,5,8
PARK NATL CORP	COM	70065810	14,390	246,652 SH	DEFINED	1,2,5,6,8
PARKER DRILLING CO	COM	70108110	14,814	2,713,133 SH	DEFINED	1,2,5,8
PARKER HANNIFIN CORP	COM	70109410	278,610	5,374,412 SH	DEFINED	1,2,5,6,7,8,
PARKERVISION INC	COM	70135410	1,865	455,892 SH	DEFINED	1,2
PARKWAY PPTYS INC	COM	70159Q10	15,291	776,217 SH	DEFINED	1,2,3,5,8
PARLUX FRAGRANCES IN	COM	70164510	29	13,631 SH	DEFINED	1
PARTNERRE LTD	COM	G6852T10	63,078	819,840 SH	DEFINED	1,2,5,6,7,8,
PATRIOT COAL CORP	COM	70336T10	26,916	2,288,797 SH	DEFINED	1,2,5,6,8,12
PATRIOT TRANSN HLDG	COM	70337B10	2,150	28,474 SH	DEFINED	1,2,6
PATTERSON COMPANIES	COM	70339510	82,222	3,017,330 SH	DEFINED	1,2,5,6,7,8,

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
PATTERSON UTI ENERGY	COM	70348110	76,469	5,064,144	SH	DEFINED	1,2,5,6,7,8,
PAYCHEX INC	COM	70432610	300,316	10,337,914	SH	DEFINED	1,2,5,6,7,8,
PC MALL INC	COM	69323K10	1,409	205,411	SH	DEFINED	1,2
PC-TEL INC	COM	69325Q10	3,359	537,379	SH	DEFINED	1,2
PDF SOLUTIONS INC	COM	69328210	81	23,083	SH	DEFINED	1
PDL BIOPHARMA INC	COM	69329Y10	21,622	2,743,956	SH	DEFINED	1,2,5,6,8
PEABODY ENERGY CORP	SDCV 4.75	704549AG	1,144	1,300,000	SH	DEFINED	1,2
PEABODY ENERGY CORP	COM	70454910	402,493	10,813,898	SH	DEFINED	1,2,5,6,7,8,
PEAPACK-GLADSTONE FI	COM	70469910	2,654	165,279	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	620	49,865	SH	DEFINED	1
PEETS COFFEE & TEA I	COM	70556010	6,943	245,949	SH	DEFINED	1,2,6,8
PEGASYSTEMS INC	COM	70557310	11,329	328,083	SH	DEFINED	1,2,6,8
PENFORD CORP	COM	70705110	155	21,605	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	19,901	719,485	SH	DEFINED	1,2,5,6,8,10
PENN VA CORP	COM	70788210	27,259	1,189,812	SH	DEFINED	1,2,5,8
PENN VA GP HLDGS L P	COM UNIT R	70788P10	205	15,948	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	431	25,152	SH	DEFINED	1,2
PENNANTPARK INVT COR	COM	70806210	3,887	479,291	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	842,189	24,953,756	SH	DEFINED	1,2,5,6,7,8,
PENNICHUCK CORP	COM NEW	70825420	1,570	72,151	SH	DEFINED	1,2
PENNS WOODS BANCORP	COM	70843010	1,987	62,078	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	11,976	1,573,743	SH	DEFINED	1,2,3,5,8
PENNYMAC MTG INVT TR	COM	70931T10	960	48,201	SH	DEFINED	1,2
PENSKE AUTOMOTIVE GR	COM	70959W10	31,111	1,622,038	SH	DEFINED	1,2,5,7,8,10
PENSON WORLDWIDE INC	COM	70960010	4,204	431,577	SH	DEFINED	1,2
PENTAIR INC	COM	70963110	70,271	2,380,467	SH	DEFINED	1,2,5,6,7,8,
PENWEST PHARMACEUTIC	COM	70975410	74	35,581	SH	DEFINED	1
PEOPLES BANCORP INC	COM	70978910	3,662	280,631	SH	DEFINED	1,2,5,8
PEOPLES FINL CORP MI	COM	71103B10	1,207	64,882	SH	DEFINED	1,2
PEOPLES UNITED FINAN	COM	71270410	210,879	13,552,643	SH	DEFINED	1,2,5,6,7,8,
PEP BOYS MANNY MOE &	COM	71327810	10,589	1,083,780	SH	DEFINED	1,2,5,8
PEPCO HOLDINGS INC	COM	71329110	136,549	9,176,652	SH	DEFINED	1,2,5,6,7,8,
PEPSI BOTTLING GROUP	COM	71340910	202,053	5,544,802	SH	DEFINED	1,2,5,6,7,8,
PEPSIAMERICAS INC	COM	71343P20	40,741	1,426,500	SH	DEFINED	1,2,5,6,7,8,
PEPSICO INC	COM	71344810	3,025,609	51,578,746	SH	DEFINED	1,2,5,6,7,8,
PEREGRINE PHARMACEUT	COM	71366110	201	290,915	SH	DEFINED	1,5
PERFICIENT INC	COM	71375U10	6,555	792,611	SH	DEFINED	1,2,5,6,8
PERFORMANCE TECHNOLO	COM	71376K10	47	16,379	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	6,979	711,375	SH	DEFINED	1,2,5,6,8
PERKINELMER INC	COM	71404610	65,892	3,424,733	SH	DEFINED	1,2,5,6,8,10
PERMA-FIX ENVIRONMEN	COM	71415710	1,919	820,236	SH	DEFINED	1,2
PEROT SYS CORP	CL A	71426510	58,793	1,979,569	SH	DEFINED	1,2,5,6,8
PERRIGO CO	COM	71429010	66,232	1,948,581	SH	DEFINED	1,2,5,6,7,8,
PERVASIVE SOFTWARE I	COM	71571010	1,120	226,197	SH	DEFINED	1,2
PETMED EXPRESS INC	COM	71638210	8,956	475,128	SH	DEFINED	1,2,5,6,8
PETROCHINA CO LTD	SPONSORED	71646E10	712	6,255	SH	DEFINED	1,6

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

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NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	DISCRETION	OTHER MA
PETROHAWK ENERGY COR	COM	71649510	110,657	4,570,696	SH	DEFINED	1,2,5,6,7,8,
PETROLEO BRASILEIRO	SP ADR NON	71654V10	236,416	6,014,145	SH	DEFINED	1,2,4,6,7,8
PETROLEO BRASILEIRO	SPONSORED	71654V40	228,084	4,969,144	SH	DEFINED	1,2,4,5,6,7,
PETROLEUM DEV CORP	COM	71657810	9,646	516,934	SH	DEFINED	1,2,5,8
PETROQUEST ENERGY IN	COM	71674810	7,178	1,106,072	SH	DEFINED	1,2,5,8
PETSMART INC	COM	71676810	75,224	3,458,573	SH	DEFINED	1,2,5,6,7,8,
PFIZER INC	COM	71708110	3,842,798	232,193,254	SH	DEFINED	1,2,5,6,7,8,
PG&E CORP	NOTE 9.50	69331CAD	135,813	50,000,000	SH	DEFINED	5
PG&E CORP	COM	69331C10	567,169	14,007,625	SH	DEFINED	1,2,5,6,7,8,
PGT INC	COM	69336V10	43	15,057	SH	DEFINED	1
PHARMACEUTICAL PROD	COM	71712410	56,100	2,556,962	SH	DEFINED	1,2,5,6,7,8,
PHARMACYCLICS INC	COM	71693310	62	31,547	SH	DEFINED	1
PHARMASSET INC	COM	71715N10	8,352	395,060	SH	DEFINED	1,2,6,8
PHARMERICA CORP	COM	71714F10	13,810	743,667	SH	DEFINED	1,2,5,6,8
PHASE FORWARD INC	COM	71721R40	13,059	930,136	SH	DEFINED	1,2,5,6,8
PHC INC MASS	CL A	69331510	15	12,193	SH	DEFINED	1
PHH CORP	COM NEW	69332020	36,786	1,854,126	SH	DEFINED	1,2,5,8
PHI INC	COM NON VT	69336T20	5,498	271,106	SH	DEFINED	1,2,5
PHILIP MORRIS INTL I	COM	71817210	3,685,018	75,605,618	SH	DEFINED	1,2,5,6,7,8,
PHILIPPINE LONG DIST	SPONSORED	71825260	60,301	1,173,177	SH	DEFINED	1,2,4,5,6,7
PHILLIPS VAN HEUSEN	COM	71859210	47,248	1,104,175	SH	DEFINED	1,2,5,6,7,8,
PHOENIX COS INC NEW	COM	71902E10	8,427	2,592,984	SH	DEFINED	1,2,5,8
PHOENIX TECHNOLOGY L	COM	71915310	2,412	660,766	SH	DEFINED	1,2
PHOTRONICS INC	COM	71940510	5,221	1,101,477	SH	DEFINED	1,2
PICO HLDGS INC	COM NEW	69336620	14,694	440,604	SH	DEFINED	1,2,5,6,8
PIEDMONT NAT GAS INC	COM	72018610	60,836	2,541,192	SH	DEFINED	1,2,5,8
PIER 1 IMPORTS INC	COM	72027910	7,259	1,875,613	SH	DEFINED	1,2,5,6
PIKE ELEC CORP	COM	72128310	4,323	360,880	SH	DEFINED	1,2,5,6
PINNACLE AIRL CORP	COM	72344310	163	24,387	SH	DEFINED	1
PINNACLE ENTMT INC	COM	72345610	15,646	1,535,433	SH	DEFINED	1,2,5,6,8
PINNACLE FINL PARTNE	COM	72346Q10	17,701	1,392,714	SH	DEFINED	1,2,5,6,8
PINNACLE WEST CAP CO	COM	72348410	237,963	7,250,556	SH	DEFINED	1,2,5,6,7,8,
PIONEER DRILLING CO	COM	72365510	9,214	1,255,272	SH	DEFINED	1,2,5,6,8
PIONEER NAT RES CO	NOTE 2.87	723787AH	14,306	14,767,000	SH	DEFINED	1,5
PIONEER NAT RES CO	COM	72378710	184,337	5,079,558	SH	DEFINED	1,2,5,6,7,8,
PIPER JAFFRAY COS	COM	72407810	23,620	494,975	SH	DEFINED	1,2,5,8
PITNEY BOWES INC	COM	72447910	218,627	8,797,848	SH	DEFINED	1,2,5,6,7,8,
PIXELWORKS INC	COM NEW	72581M30	64	18,877	SH	DEFINED	1
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	2,675	57,797	SH	DEFINED	1,2,8
PLAINS EXPL& PRODTN	COM	72650510	98,150	3,548,436	SH	DEFINED	1,2,5,6,7,8,
PLANAR SYS INC	COM	72690010	49	18,135	SH	DEFINED	1
PLANTRONICS INC NEW	COM	72749310	48,005	1,790,555	SH	DEFINED	1,2,5,7,8
PLATINUM UNDERWRITER	COM	G7127P10	37,349	1,042,108	SH	DEFINED	1,2,5,8
PLATO LEARNING INC	COM	72764Y10	100	23,061	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	1,126	372,683	SH	DEFINED	1,2
PLEXUS CORP	COM	72913210	24,663	936,325	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
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PLUG POWER INC	COM	72919P10	68	77,262	SH	DEFINED	1,2
PLUM CREEK TIMBER CO	COM	72925110	179,988	5,874,286	SH	DEFINED	1,2,5,6,7,8,
PLX TECHNOLOGY INC	COM	69341710	1,957	580,577	SH	DEFINED	1,2
PMA CAP CORP	CL A	69341920	4,558	801,025	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	93	12,785	SH	DEFINED	1
PMC-SIERRA INC	COM	69344F10	34,411	3,599,525	SH	DEFINED	1,2,5,6,7,8,
PMFG INC	COM	69345P10	2,895	225,113	SH	DEFINED	1,2
PMI GROUP INC	COM	69344M10	7,837	1,843,989	SH	DEFINED	1,2,5,6
PNC FINL SVCS GROUP	COM	69347510	815,987	16,793,320	SH	DEFINED	1,2,5,6,7,8,
PNM RES INC	COM	69349H10	32,450	2,778,270	SH	DEFINED	1,2,5,8
POLARIS INDS INC	COM	73106810	31,036	761,061	SH	DEFINED	1,2,5,6,8
POLO RALPH LAUREN CO	CL A	73157210	160,133	2,089,965	SH	DEFINED	1,2,5,6,7,8,
POLYCOM INC	COM	73172K10	68,215	2,550,087	SH	DEFINED	1,2,5,6,8
POLYONE CORP	COM	73179P10	15,716	2,356,174	SH	DEFINED	1,2,5,8
POLYPORE INTL INC	COM	73179V10	5,488	425,098	SH	DEFINED	1,2,5,6,8
POMEROY IT SOLUTIONS	COM	73182210	101	15,587	SH	DEFINED	1
PONIARD PHARMACEUTIC	COM NEW	73244930	3,377	451,428	SH	DEFINED	1,2
POOL CORPORATION	COM	73278L10	26,627	1,198,326	SH	DEFINED	1,2,5,6,8
POPULAR INC	COM	73317410	13,443	4,750,084	SH	DEFINED	1,2,5,6,8,10
PORTEC RAIL PRODS IN	COM	73621210	963	101,453	SH	DEFINED	1,2
PORTER BANCORP INC	COM	73623310	572	35,100	SH	DEFINED	1,2
PORTFOLIO RECOVERY A	COM	73640Q10	14,322	315,953	SH	DEFINED	1,2,5,6,8
PORTLAND GEN ELEC CO	COM NEW	73650884	35,994	1,825,260	SH	DEFINED	1,2,5,8
PORTUGAL TELECOM SGP	SPONSORED	73727310	489	46,118	SH	DEFINED	1
POSTCO	SPONSORED	69348310	6,919	66,567	SH	DEFINED	1,2,6
POST PPTYS INC	COM	73746410	33,774	1,876,313	SH	DEFINED	1,2,3,5,6,8
POTASH CORP SASK INC	COM	73755L10	801	8,861	SH	DEFINED	1,5
POTASH CORP SASK INC	COM	73755L10	343	3,800	SH CALL	DEFINED	7
POTASH CORP SASK INC	COM	73755L10	343	3,800	SH PUT	DEFINED	7
POTLATCH CORP NEW	COM	73763010	34,376	1,208,282	SH	DEFINED	1,2,5,8
POWELL INDS INC	COM	73912810	6,315	164,499	SH	DEFINED	1,2,5,6,8
POWER INTEGRATIONS I	COM	73927610	16,139	484,217	SH	DEFINED	1,2,5
POWER-ONE INC	COM	73930810	2,824	1,448,316	SH	DEFINED	1,2,6
POWERSECURE INTL INC	COM	73936N10	2,070	305,271	SH	DEFINED	1,2,5
POWERWAVE TECHNOLOGI	COM	73936310	4,471	2,794,107	SH	DEFINED	1,2,5
POZEN INC	COM	73941U10	3,455	469,372	SH	DEFINED	1,2,5,6
PPG INDS INC	COM	69350610	365,576	6,280,302	SH	DEFINED	1,2,5,6,7,8,
PPL CORP	COM	69351T10	425,741	14,032,332	SH	DEFINED	1,2,5,6,7,8,
PRAXAIR INC	COM	74005P10	910,262	11,142,884	SH	DEFINED	1,2,5,6,7,8,
PRE PAID LEGAL SVCS	COM	74006510	12,165	239,475	SH	DEFINED	1,2,5,6,8
PRECISION CASTPARTS	COM	74018910	454,463	4,461,208	SH	DEFINED	1,2,5,6,7,8,
PRECISION DRILLING T	TR UNIT	74021510	135	20,430	SH	DEFINED	1,5
PREFORMED LINE PRODS	COM	74044410	1,687	42,113	SH	DEFINED	1,2
PREMIER EXIBITIONS I	COM	74051E10	15	14,700	SH	DEFINED	1
PREMIERE GLOBAL SVCS	COM	74058510	13,091	1,575,338	SH	DEFINED	1,2,5,6,8
PREMIERWEST BANCORP	COM	74092110	815	300,707	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)  
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
PRESIDENTIAL LIFE CO	COM	74088410	4,996	482,212	SH	DEFINED 1,2,5

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PRESSTEK INC	COM	74111310	63	29,878	SH	DEFINED	1
PRESTIGE BRANDS HLDG	COM	74112D10	6,314	896,873	SH	DEFINED	1,2,5,8
PRG-SCHULTZ INTERNAT	COM NEW	69357C50	82	14,712	SH	DEFINED	1
PRICE T ROWE GROUP I	COM	74144T10	419,772	9,185,384	SH	DEFINED	1,2,5,6,7,8,
PRICELINE COM INC	COM NEW	74150340	166,496	1,004,075	SH	DEFINED	1,2,5,6,7,8,
PRICESMART INC	COM	74151110	5,545	295,731	SH	DEFINED	1,2,5,6,8
PRIDE INTL INC DEL	COM	74153Q10	138,516	4,550,461	SH	DEFINED	1,2,5,6,7,8,
PRIMEDIA INC	COM NEW	74157K84	1,151	456,681	SH	DEFINED	1,2
PRIMEENERGY CORP	COM	74158E10	272	9,474	SH	DEFINED	1,2
PRIMORIS SVCS CORP	COM	74164F10	882	122,322	SH	DEFINED	1,2
PRIMUS GUARANTY LTD	SHS	G7245710	1,716	401,781	SH	DEFINED	1
PRINCETON REVIEW INC	COM	74235210	950	226,237	SH	DEFINED	1,2,5
PRINCIPAL FINANCIAL	COM	74251V10	344,404	12,574,063	SH	DEFINED	1,2,5,6,7,8,
PRIVATEBANCORP INC	COM	74296210	28,362	1,159,530	SH	DEFINED	1,2,5,6,8
PROASSURANCE CORP	COM	74267C10	43,229	828,296	SH	DEFINED	1,2,5,8
PROCERA NETWORKS INC	COM	74269U10	17	29,700	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	74271810	6,118,289	105,633,449	SH	DEFINED	1,2,5,6,7,8,
PROGENICS PHARMACEUT	COM	74318710	2,646	505,007	SH	DEFINED	1,2,5,6
PROGRESS ENERGY INC	COM	74326310	969,726	24,826,567	SH	DEFINED	1,2,5,6,7,8,
PROGRESS SOFTWARE CO	COM	74331210	22,358	987,096	SH	DEFINED	1,2,5,6,8
PROGRESSIVE CORP OHI	COM	74331510	406,720	24,530,775	SH	DEFINED	1,2,5,6,7,8,
PROLOGIS	NOTE 2.25	743410AQ	3,170	3,517,000	SH	DEFINED	2,5
PROLOGIS	NOTE 1.87	743410AR	1,153	1,350,000	SH	DEFINED	2
PROLOGIS	NOTE 2.62	743410AS	1,031	1,200,000	SH	DEFINED	2
PROLOGIS	SH BEN INT	74341010	269,617	22,618,852	SH	DEFINED	1,2,3,5,6,7,
PROS HOLDINGS INC	COM	74346Y10	2,743	325,768	SH	DEFINED	1,2,6
PROSPECT CAPITAL COR	COM	74348T10	10,910	1,018,695	SH	DEFINED	1,2,5,8
PROSPERITY BANCSHARE	COM	74360610	60,131	1,728,395	SH	DEFINED	1,2,5,7,8
PROTALIX BIOTHERAPEU	COM	74365A10	4,727	572,252	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	40,007	1,867,721	SH	DEFINED	1,2,5,6,8,10
PROVIDENCE SVC CORP	COM	74381510	3,128	268,232	SH	DEFINED	1,2
PROVIDENT FINL HLDGS	COM	74386810	98	12,204	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	22,849	2,220,469	SH	DEFINED	1,2,5,8
PROVIDENT NEW YORK B	COM	74402810	7,248	758,962	SH	DEFINED	1,2,5,8
PRUDENTIAL BANCORP I	COM	74431910	432	43,052	SH	DEFINED	1,2
PRUDENTIAL FINL INC	FRNT	744320AJ	961	1,000,000	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	74432010	853,501	17,100,810	SH	DEFINED	1,2,5,6,7,8,
PRUDENTIAL PLC	ADR	74435K20	579	30,068	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	35,883	699,201	SH	DEFINED	1,2,3,5,6,8
PSS WORLD MED INC	COM	69366A10	32,685	1,497,254	SH	DEFINED	1,2,5,6,8
PSYCHIATRIC SOLUTION	COM	74439H10	44,582	1,666,012	SH	DEFINED	1,2,5,6,8
PT INDOSAT TBK	SPONSORED	74438310	486	17,419	SH	DEFINED	1,6
PUBLIC STORAGE	COM	74460D10	501,036	6,659,166	SH	DEFINED	1,2,3,5,6,7,
PUBLIC SVC ENTERPRIS	COM	74457310	620,962	19,750,695	SH	DEFINED	1,2,5,6,7,8,
PULTE HOMES INC	COM	74586710	153,181	13,938,179	SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
PURE BIOSCIENCE	COM	74621810	60	36,923	SH	DEFINED	1,2
PVF CAPITAL CORP	COM	69365410	24	10,112	SH	DEFINED	1
PZENA INVESTMENT MGM	CLASS A	74731Q10	989	121,042	SH	DEFINED	1,2

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QAD INC	COM	74727D10	1,113	244,547	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	273	40,379	SH	DEFINED	1,2
QIAGEN N V	ORD	N7248210	354	16,618	SH	DEFINED	1,5
QLOGIC CORP	COM	74727710	65,909	3,831,893	SH	DEFINED	1,2,5,6,8,10
QUAKER CHEM CORP	COM	74731610	4,860	221,613	SH	DEFINED	1,2
QUALCOMM INC	COM	74752510	2,453,275	54,541,472	SH	DEFINED	1,2,5,6,7,8,
QUALITY SYS INC	COM	74758210	29,376	477,114	SH	DEFINED	1,2,5,6,8
QUANEX BUILDING PROD	COM	74761910	12,058	839,724	SH	DEFINED	1,2,5,8
QUANTA SVCS INC	COM	74762E10	136,265	6,157,500	SH	DEFINED	1,2,5,6,7,8,
QUANTUM CORP	COM DSSG	74790620	5,396	4,282,177	SH	DEFINED	1,2
QUANTUM FUEL SYS TEC	COM	74765E10	110	82,582	SH	DEFINED	1
QUEST DIAGNOSTICS IN	COM	74834L10	262,047	5,021,010	SH	DEFINED	1,2,5,6,7,8,
QUEST RESOURCE CORP	COM NEW	74834930	16	27,079	SH	DEFINED	1
QUEST SOFTWARE INC	COM	74834T10	37,531	2,227,369	SH	DEFINED	1,2,5,6,8
QUESTAR CORP	COM	74835610	266,819	7,103,812	SH	DEFINED	1,2,5,6,7,8,
QUESTCOR PHARMACEUTI	COM	74835Y10	7,797	1,412,510	SH	DEFINED	1,2,5,6,8
QUICKLOGIC CORP	COM	74837P10	24	14,273	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	37,051	2,611,061	SH	DEFINED	1,2,5,6,8,10
QUIDEL CORP	COM	74838J10	8,759	539,698	SH	DEFINED	1,2,5,6,8
QUIKSILVER INC	COM	74838C10	8,162	2,967,892	SH	DEFINED	1,2,5,8
QWEST COMMUNICATIONS	NOTE 3.50	749121BY	1,715	1,700,000	SH	DEFINED	1,2
QWEST COMMUNICATIONS	COM	74912110	386,102	101,338,998	SH	DEFINED	1,2,5,6,7,8,
RACKSPACE HOSTING IN	COM	75008610	21,053	1,234,042	SH	DEFINED	1,2,6,8
RADIANT GROUP INC	COM	75023610	19,031	1,798,767	SH	DEFINED	1,2,5,6,8
RADIANT SYSTEMS INC	COM	75025N10	6,349	591,175	SH	DEFINED	1,2,6
RADIO ONE INC	CL A	75040P10	14	13,476	SH	DEFINED	1
RADIO ONE INC	CL D NON V	75040P40	92	94,063	SH	DEFINED	1
RADIOSHACK CORP	COM	75043810	83,635	5,047,373	SH	DEFINED	1,2,5,6,8,10
RADISYS CORP	COM	75045910	4,147	477,231	SH	DEFINED	1,2,5
RADNET INC	COM	75049110	1,090	420,767	SH	DEFINED	1,2
RADVISION LTD	ORD	M8186910	173	19,572	SH	DEFINED	1,2
RAE SYS INC	COM	75061P10	654	594,414	SH	DEFINED	1,2
RAIT FINANCIAL TRUST	COM	74922710	4,349	1,479,088	SH	DEFINED	1,2
RALCORP HLDGS INC NE	COM	75102810	76,106	1,301,618	SH	DEFINED	1,2,5,6,7,8,
RAM ENERGY RESOURCES	COM	75130P10	54	44,900	SH	DEFINED	1
RAMBUS INC DEL	COM	75091710	26,613	1,529,495	SH	DEFINED	1,2,5,6,8,10
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	6,980	782,460	SH	DEFINED	1,2,3,5,8
RAMTRON INTL CORP	COM NEW	75190730	54	21,213	SH	DEFINED	1
RANGE RES CORP	COM	75281A10	301,245	6,103,022	SH	DEFINED	1,2,5,6,7,8,
RASER TECHNOLOGIES I	COM	75405510	1,612	1,053,287	SH	DEFINED	1,2,6
RAVEN INDS INC	COM	75421210	8,316	311,111	SH	DEFINED	1,2,5,6,8
RAYMOND JAMES FINANC	COM	75473010	48,526	2,084,440	SH	DEFINED	1,2,5,6,8,10
RAYONIER INC	COM	75490710	79,240	1,936,945	SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
RAYTHEON CO	COM NEW	75511150	645,406	13,454,374	SH	DEFINED 1,2,5,6,7,8,
RBC BEARINGS INC	COM	75524B10	9,468	405,810	SH	DEFINED 1,2,5,8
RC2 CORP	COM	74938810	7,515	527,375	SH	DEFINED 1,2,5,8
RCN CORP	COM NEW	74936120	9,257	995,324	SH	DEFINED 1,2,5,6,8
READING INTERNATIONAL	CL A	75540810	936	227,797	SH	DEFINED 1,2



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REALNETWORKS INC	COM	75605L10	6,491	1,744,862	SH	DEFINED	1,2,5,6,8
REALTY INCOME CORP	COM	75610910	57,481	2,240,978	SH	DEFINED	1,2,3,5,6,8,
RED HAT INC	COM	75657710	168,728	6,104,477	SH	DEFINED	1,2,5,6,7,8,
RED LION HOTELS CORP	COM	75676410	1,276	221,847	SH	DEFINED	1,2
RED ROBIN GOURMET BU	COM	75689M10	6,738	329,979	SH	DEFINED	1,2,5,6,8
REDDY ICE HLDGS INC	COM	75734R10	151	27,777	SH	DEFINED	1
REDWOOD TR INC	COM	75807540	27,510	1,774,811	SH	DEFINED	1,2,5,8
REED ELSEVIER N V	SPONS ADR	75820420	495	21,915	SH	DEFINED	1
REED ELSEVIER P L C	SPONS ADR	75820520	394	13,095	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	37,974	830,767	SH	DEFINED	1,2,5,8
REGAL ENTMT GROUP	CL A	75876610	14,440	1,172,039	SH	DEFINED	1,2,5,6,8,10
REGENCY CTRS CORP	COM	75884910	114,595	3,092,971	SH	DEFINED	1,2,3,5,6,7,
REGENCY ENERGY PARTN	COM UNITS	75885Y10	1,044	53,227	SH	DEFINED	1,2
REGENERON PHARMACEUT	COM	75886F10	41,725	2,161,910	SH	DEFINED	1,2,5,6,8
REGENT COMMUNICATION	COM	75886510	17	40,485	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	314,725	50,680,319	SH	DEFINED	1,2,5,6,7,8,
REGIS CORP MINN	COM	75893210	27,215	1,755,838	SH	DEFINED	1,2,5,8
REHABCARE GROUP INC	COM	75914810	10,233	471,801	SH	DEFINED	1,2,5,8
REINSURANCE GROUP AM	COM NEW	75935160	63,560	1,425,114	SH	DEFINED	1,2,5,8,10
RELIANCE STEEL & ALU	COM	75950910	96,939	2,277,701	SH	DEFINED	1,2,5,6,8,10
RENAISSANCE LEARNING	COM	75968L10	1,589	159,886	SH	DEFINED	1,2,5,8
RENAISSANCERE HOLDIN	COM	G7496G10	41,998	766,949	SH	DEFINED	1,2,5,6,7,8,
RENASANT CORP	COM	75970E10	6,501	437,785	SH	DEFINED	1,2,5,8
RENT A CTR INC NEW	COM	76009N10	53,412	2,829,013	SH	DEFINED	1,2,5,6,7,8
RENTECH INC	NOTE 4.00	760112AA	4,462	5,720,000	SH	DEFINED	5
RENTECH INC	COM	76011210	476	293,656	SH	DEFINED	1,2,5,8
RENTRAK CORP	COM	76017410	2,712	151,861	SH	DEFINED	1,2,5
REPLIGEN CORP	COM	75991610	2,661	531,095	SH	DEFINED	1,2,5
REPROS THERAPEUTICS	COM	76028H10	102	113,105	SH	DEFINED	1,2
REPSOL YPF S A	SPONSORED	76026T20	928	34,161	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	6,682	716,187	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	5,928	297,005	SH	DEFINED	1,2,5
REPUBLIC FIRST BANCO	COM	76041610	511	112,518	SH	DEFINED	1,2
REPUBLIC SVCS INC	COM	76075910	295,975	11,139,454	SH	DEFINED	1,2,5,6,7,8,
RES-CARE INC	COM	76094310	9,251	651,040	SH	DEFINED	1,2,5,8
RESEARCH FRONTIERS I	COM	76091110	67	16,343	SH	DEFINED	1
RESEARCH IN MOTION L	COM	76097510	11,469	169,583	SH	DEFINED	1,2,5
RESMED INC	COM	76115210	65,864	1,457,171	SH	DEFINED	1,2,5,6,8,10
RESOURCE AMERICA INC	CL A	76119520	1,138	236,578	SH	DEFINED	1,2
RESOURCE CAP CORP	COM	76120W30	2,808	516,155	SH	DEFINED	1,2
RESOURCES CONNECTION	COM	76122Q10	14,587	855,062	SH	DEFINED	1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
RETAIL VENTURES INC	COM	76128Y10	3,369	639,214	SH	DEFINED	1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	33	20,339	SH	DEFINED	1
REVLON INC	CL A NEW	76152560	1,492	306,896	SH	DEFINED	1,2,6,8
REWARDS NETWORK INC	COM NEW	76155720	2,214	161,160	SH	DEFINED	1,2
REX ENERGY CORPORATI	COM	76156510	5,264	630,362	SH	DEFINED	1,2,5,6
REX STORES CORP	COM	76162410	1,830	167,904	SH	DEFINED	1,2
REYNOLDS AMERICAN IN	COM	76171310	287,133	6,449,524	SH	DEFINED	1,2,5,6,7,8,

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RF MICRODEVICES INC	COM	74994110	45,346	8,350,988	SH	DEFINED	1,2,5,6,8
RICHARDSON ELECTRS L	COM	76316510	60	11,844	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	6,004	732,159	SH	DEFINED	1,2,5,6,8
RIGHTNOW TECHNOLOGIE	COM	76657R10	6,267	433,975	SH	DEFINED	1,2,6,8
RIMAGE CORP	COM	76672110	3,119	182,515	SH	DEFINED	1,2
RISKMETRICS GROUP IN	COM	76773510	6,260	428,205	SH	DEFINED	1,2,5,6,8
RITCHIE BROS AUCTION	COM	76774410	348	14,200	SH	DEFINED	1
RITE AID CORP	COM	76775410	12,036	7,339,305	SH	DEFINED	1,2,5,6,8,10
RIVERBED TECHNOLOGY	COM	76857310	24,761	1,127,534	SH	DEFINED	1,2,5,6,8
RIVERVIEW BANCORP IN	COM	76939710	52	13,992	SH	DEFINED	1
RLI CORP	COM	74960710	102,242	1,937,142	SH	DEFINED	1,2,5,6,8
ROBBINS & MYERS INC	COM	77019610	17,363	739,477	SH	DEFINED	1,2,5,6,8
ROBERT HALF INTL INC	COM	77032310	126,658	5,062,281	SH	DEFINED	1,2,5,6,7,8,
ROCHESTER MED CORP	COM	77149710	1,810	150,316	SH	DEFINED	1,2
ROCK OF AGES CORP	CL A	77263210	37	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	56,202	1,193,003	SH	DEFINED	1,2,5,7,8
ROCKVILLE FINL INC	COM	77418610	1,743	162,095	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	200,694	4,711,122	SH	DEFINED	1,2,5,6,7,8,
ROCKWELL COLLINS INC	COM	77434110	263,450	5,186,018	SH	DEFINED	1,2,5,6,7,8,
ROCKWELL MEDICAL TEC	COM	77437410	1,517	194,984	SH	DEFINED	1,2
ROCKWOOD HLDGS INC	COM	77441510	20,562	999,608	SH	DEFINED	1,2,5,8
RODMAN & RENSHAW CAP	COM	77487R10	73	12,200	SH	DEFINED	1
ROFIN SINAR TECHNOLO	COM	77504310	13,337	580,882	SH	DEFINED	1,2,5,6,8
ROGERS COMMUNICATION	CL B	77510920	1,126	39,918	SH	DEFINED	1,2
ROGERS CORP	COM	77513310	10,764	359,174	SH	DEFINED	1,2,5,6,8
ROLLINS INC	COM	77571110	24,156	1,281,492	SH	DEFINED	1,2,5,6,8
ROMA FINANCIAL CORP	COM	77581P10	1,978	159,132	SH	DEFINED	1,2,6
ROPER INDS INC NEW	COM	77669610	104,223	2,044,384	SH	DEFINED	1,2,5,6,7,8,
ROSETTA RESOURCES IN	COM	77777930	17,917	1,219,696	SH	DEFINED	1,2,5,6,8
ROSETTA STONE INC	COM	77778010	2,324	101,214	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	192,329	4,026,156	SH	DEFINED	1,2,5,6,7,8,
ROSTELECOM OPEN JT S	SPONSORED	77852910	4,108	139,906	SH	DEFINED	1,2,5,6,10
ROVI CORP	COM	77937610	63,239	1,882,119	SH	DEFINED	1,2,5,6,7,8,
ROWAN COS INC	COM	77938210	132,005	5,721,936	SH	DEFINED	1,2,5,6,7,8,
ROYAL BK CDA MONTREA	COM	78008710	1,615	30,139	SH	DEFINED	1,2
ROYAL CARIBBEAN CRUI	COM	V7780T10	40,074	1,664,218	SH	DEFINED	1,2,5,6,7,8,
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	3,309	59,335	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	2,144	37,489	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	50,566	1,108,896	SH	DEFINED	1,2,5,6,8,10

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
RPC INC	COM	74966010	6,696	638,885	SH	DEFINED	1,2,5,6,8
RPM INTL INC	COM	74968510	73,444	3,972,102	SH	DEFINED	1,2,5,6,8,10
RRI ENERGY INC	COM	74971X10	37,296	5,223,580	SH	DEFINED	1,2,5,6,7,8,
RSC HOLDINGS INC	COM	74972L10	6,994	962,002	SH	DEFINED	1,2,5,6
RTI BIOLOGICS INC	COM	74975N10	4,531	1,041,572	SH	DEFINED	1,2,5,8
RTI INTL METALS INC	COM	74973W10	15,903	638,438	SH	DEFINED	1,2,5,8
RUBICON TECHNOLOGY I	COM	78112T10	3,287	221,507	SH	DEFINED	1,2,6
RUBY TUESDAY INC	COM	78118210	12,076	1,434,242	SH	DEFINED	1,2,5,8
RUDDICK CORP	COM	78125810	41,753	1,568,488	SH	DEFINED	1,2,5,8

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RUDOLPH TECHNOLOGIES	COM	78127010	4,804	649,134	SH	DEFINED	1,2,5,6
RURAL / METRO CORP	COM	78174810	111	26,539	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	8,312	643,317	SH	DEFINED	1,2,5,8
RUTHS HOSPITALITY GR	COM	78333210	1,801	426,744	SH	DEFINED	1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	7,474	257,367	SH	DEFINED	1,2,5,6
RYDER SYS INC	COM	78354910	73,444	1,880,293	SH	DEFINED	1,2,5,6,8,10
RYLAND GROUP INC	COM	78376410	62,938	2,987,085	SH	DEFINED	1,2,5,6,8
S & T BANCORP INC	COM	78385910	12,068	931,206	SH	DEFINED	1,2,5,8
S Y BANCORP INC	COM	78506010	5,950	257,669	SH	DEFINED	1,2,5,6,8
S1 CORPORATION	COM	78463B10	7,218	1,167,936	SH	DEFINED	1,2,5,6,8
SABA SOFTWARE INC	COM NEW	78493260	1,497	355,586	SH	DEFINED	1,2
SAFEGUARD SCIENTIFIC	COM NEW	78644920	4,332	394,914	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	10,965	333,075	SH	DEFINED	1,2,5,8
SAFEWAY INC	COM NEW	78651420	292,959	14,855,946	SH	DEFINED	1,2,5,6,7,8,
SAIA INC	COM	78709Y10	5,788	359,938	SH	DEFINED	1,2,5,6
SAIC INC	COM	78390X10	101,698	5,798,062	SH	DEFINED	1,2,5,6,7,8,
SAKS INC	NOTE 2.00	79377WAL	3,293	3,980,000	SH	DEFINED	5
SAKS INC	COM	79377W10	27,100	3,973,604	SH	DEFINED	1,2,5,6,8
SALARY COM INC	COM	79400610	32	10,171	SH	DEFINED	1
SALESFORCE COM INC	COM	79466L30	206,063	3,619,583	SH	DEFINED	1,2,5,6,7,8,
SALIX PHARMACEUTICAL	COM	79543510	25,113	1,181,237	SH	DEFINED	1,2,5,6,8
SALLY BEAUTY HLDGS I	COM	79546E10	14,619	2,056,120	SH	DEFINED	1,2,5,6,8
SANDERS MORRIS HARRI	COM	80000Q10	2,104	356,048	SH	DEFINED	1,2
SANDERSON FARMS INC	COM	80001310	15,736	418,053	SH	DEFINED	1,2,5,8
SANDISK CORP	NOTE 1.00	80004CAC	1,166	1,500,000	SH	DEFINED	1,2
SANDISK CORP	COM	80004C10	159,724	7,360,551	SH	DEFINED	1,2,5,6,7,8,
SANDRIDGE ENERGY INC	COM	80007P30	30,217	2,331,544	SH	DEFINED	1,2,5,7,8,10
SANDY SPRING BANCORP	COM	80036310	5,420	332,909	SH	DEFINED	1,2,5,8
SANGAMO BIOSCIENCES	COM	80067710	6,043	736,050	SH	DEFINED	1,2,5,6
SANMINA SCI CORP	COM NEW	80090720	2,653	308,529	SH	DEFINED	1,2,5,6,8
SANOFI AVENTIS	SPONSORED	80105N10	2,155	58,323	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	1,800	184,657	SH	DEFINED	1,2,5
SANTARUS INC	COM	80281730	2,632	799,904	SH	DEFINED	1,2
SAP AG	SPON ADR	80305420	6,265	128,202	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	14,454	1,797,725	SH	DEFINED	1,2,5,6,8
SAPPI LTD	SPON ADR N	80306920	116	29,946	SH	DEFINED	1,6
SARA LEE CORP	COM	80311110	287,388	25,797,822	SH	DEFINED	1,2,5,6,7,8,

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SASOL LTD	SPONSORED	80386630	654	17,158	SH	DEFINED	1,6
SATCON TECHNOLOGY CO	COM	80389310	1,874	1,095,678	SH	DEFINED	1,2
SATYAM COMPUTER SERV	ADR	80409810	1,917	291,324	SH	DEFINED	1,2,5,6
SAUER-DANFOSS INC	COM	80413710	2,636	343,628	SH	DEFINED	1,2,5
SAUL CTRS INC	COM	80439510	8,827	274,977	SH	DEFINED	1,2,3,5,6,8
SAVIENT PHARMACEUTIC	COM	80517Q10	36,894	2,427,265	SH	DEFINED	1,2,5,6,8
SAVVIS INC	COM NEW	80542330	14,306	904,270	SH	DEFINED	1,2,5,6,8
SBA COMMUNICATIONS C	COM	78388J10	44,206	1,635,427	SH	DEFINED	1,2,5,6,7,8,
SCANA CORP NEW	COM	80589M10	157,702	4,518,679	SH	DEFINED	1,2,5,6,7,8,
SCANSOURCE INC	COM	80603710	19,827	700,114	SH	DEFINED	1,2,5,6,8
SCBT FINANCIAL CORP	COM	78401V10	7,051	250,923	SH	DEFINED	1,2,5,8

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SCHAWK INC	CL A	80637310	3,424	293,387	SH	DEFINED	1,2,5,8
SCHEIN HENRY INC	COM	80640710	118,936	2,166,010	SH	DEFINED	1,2,5,6,7,8,
SCHERING PLOUGH CORP	COM	80660510	1,736,762	61,478,300	SH	DEFINED	1,2,5,6,7,8,
SCHERING PLOUGH CORP	PFD CONV M	80660570	2,718	11,200	SH	DEFINED	1,2
SCHIFF NUTRITION INT	COM	80669310	947	181,671	SH	DEFINED	1,2
SCHLUMBERGER LTD	COM	80685710	2,497,785	41,909,140	SH	DEFINED	1,2,5,6,7,8,
SCHNITZER STL INDS	CL A	80688210	44,421	834,201	SH	DEFINED	1,2,5,6,8,10
SCHOLASTIC CORP	COM	80706610	22,028	905,006	SH	DEFINED	1,2,5,7,8
SCHOOL SPECIALTY INC	COM	80786310	9,709	409,301	SH	DEFINED	1,2,5,8
SCHULMAN A INC	COM	80819410	16,405	823,123	SH	DEFINED	1,2,5,8
SCHWAB CHARLES CORP	COM	80851310	673,179	35,152,927	SH	DEFINED	1,2,5,6,7,8,
SCHWEITZER-MAUDUIT I	COM	80854110	20,058	368,980	SH	DEFINED	1,2,5,8
SCICLONE PHARMACEUTI	COM	80862K10	2,678	630,063	SH	DEFINED	1,2
SCIENTIFIC GAMES COR	CL A	80874P10	20,101	1,269,819	SH	DEFINED	1,2,5,6,8,10
SCM MICROSYSTEMS INC	COM	78401810	37	14,231	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	9	18,140	SH	DEFINED	1
SCOTTS MIRACLE GRO C	CL A	81018610	38,285	891,382	SH	DEFINED	1,2,5,6,8,10
SCRIPPS E W CO OHIO	CL A NEW	81105440	5,352	713,580	SH	DEFINED	1,2,6,8
SCRIPPS NETWORKS INT	CL A COM	81106510	111,082	3,006,281	SH	DEFINED	1,2,5,6,7,8,
SEABOARD CORP	COM	81154310	11,246	8,651	SH	DEFINED	1,2,5,8
SEABRIGHT INSURANCE	COM	81165610	5,966	522,391	SH	DEFINED	1,2,8
SEACHANGE INTL INC	COM	81169910	4,797	639,605	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	79	31,312	SH	DEFINED	1
SEACOR HOLDINGS INC	COM	81190410	36,999	453,258	SH	DEFINED	1,2,5,6,8,10
SEAGATE TECHNOLOGY	SHS	G7945J10	102,707	6,752,567	SH	DEFINED	1,2,5,6,7,8,
SEAHAWK DRILLING INC	COM	81201R10	4,913	158,021	SH	DEFINED	1,2,5,6,7,8,
SEALED AIR CORP NEW	COM	81211K10	117,583	5,989,940	SH	DEFINED	1,2,5,6,7,8,
SEALY CORP	COM	81213930	2,602	813,131	SH	DEFINED	1,2,5
SEARS HLDGS CORP	COM	81235010	264,858	4,055,397	SH	DEFINED	1,2,5,6,7,8,
SEASPAN CORP	SHS	Y7563810	149	16,658	SH	DEFINED	1,5
SEATTLE GENETICS INC	COM	81257810	40,371	2,877,499	SH	DEFINED	1,2,5,6,8
SEI INVESTMENTS CO	COM	78411710	70,494	3,581,996	SH	DEFINED	1,2,5,6,7,8,
SELECT COMFORT CORP	COM	81616X10	308	64,792	SH	DEFINED	1
SELECT SECTOR SPDR T	SBI INT-FI	81369Y60	4,403	294,719	SH	DEFINED	1,5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	17,172	651,941	SH	DEFINED	1,5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
SELECT SECTOR SPDR T	SBI INT-TE	81369Y80	6,783	325,000	SH PUT	DEFINED	1
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	15,292	521,389	SH	DEFINED	1,5
SELECTICA INC	COM	81628810	22	66,920	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	19,981	1,270,258	SH	DEFINED	1,2,5,8
SEMITOOL INC	COM	81690910	3,946	466,979	SH	DEFINED	1,2,5
SEMPRA ENERGY	COM	81685110	507,531	10,189,334	SH	DEFINED	1,2,5,6,7,8,
SEMTECH CORP	COM	81685010	35,001	2,057,644	SH	DEFINED	1,2,5,6,8
SENECA FOODS CORP NE	CL A	81707050	4,572	166,860	SH	DEFINED	1,2
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	67,540	3,534,300	SH	DEFINED	1,2,3,5,6,8,
SENOXYX INC	COM	81724Q10	144	35,718	SH	DEFINED	1
SENSIENT TECHNOLOGIE	COM	81725T10	45,034	1,621,668	SH	DEFINED	1,2,5,8
SEPRACOR INC	COM	81731510	61,492	2,685,240	SH	DEFINED	1,2,5,6,8,10
SEQUENOM INC	COM NEW	81733740	3,651	1,130,344	SH	DEFINED	1,2,5,6,8

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SERVICE CORP INTL	COM	81756510	36,778	5,246,493	SH	DEFINED	1,2,5,6,8,10
SEVERN BANCORP ANNA	COM	81811M10	44	13,689	SH	DEFINED	1
SHANDA INTERACTIVE E	SPONSORED	81941Q20	1,814	35,431	SH	DEFINED	1,2,6
SHAW COMMUNICATIONS	CL B CONV	82028K20	621	34,461	SH	DEFINED	1
SHAW GROUP INC	COM	82028010	58,605	1,826,257	SH	DEFINED	1,2,5,6,8,10
SHENANDOAH TELECOMMU	COM	82312B10	8,556	476,664	SH	DEFINED	1,2,5,6,8
SHENGDA TECH INC	COM	82321310	3,273	514,596	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	231,712	3,851,602	SH	DEFINED	1,2,5,6,7,8,
SHINHAN FINANCIAL GR	SPN ADR RE	82459610	4,339	54,121	SH	DEFINED	1,6
SHIP FINANCE INTERNA	SHS	G8107510	9,189	747,720	SH	DEFINED	1,2,5,6
SHOE CARNIVAL INC	COM	82488910	2,891	187,459	SH	DEFINED	1,2,5
SHORE BANCSHARES INC	COM	82510710	2,673	159,790	SH	DEFINED	1,2,5
SHORETEL INC	COM	82521110	6,029	772,023	SH	DEFINED	1,2,6,8
SHUFFLE MASTER INC	COM	82554910	11,234	1,192,537	SH	DEFINED	1,2,5,6,8
SHUTTERFLY INC	COM	82568P30	6,506	391,235	SH	DEFINED	1,2,5,6,8
SIEMENS A G	SPONSORED	82619750	2,104	22,633	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	1,596	132,866	SH	DEFINED	1,2
SIGA TECHNOLOGIES IN	COM	82691710	3,688	467,375	SH	DEFINED	1,2,6
SIGMA ALDRICH CORP	COM	82655210	234,161	4,337,913	SH	DEFINED	1,2,5,6,7,8,
SIGMA DESIGNS INC	COM	82656510	9,550	657,246	SH	DEFINED	1,2,5,6,8
SIGMATRON INTL INC	COM	82661L10	43	12,213	SH	DEFINED	1
SIGNATURE BK NEW YOR	COM	82669G10	35,164	1,212,543	SH	DEFINED	1,2,5,6,8
SIGNET JEWELERS LIM	SHS	G8127610	20,661	784,687	SH	DEFINED	1,2,5,8,10
SILGAN HOLDINGS INC	COM	82704810	33,256	630,685	SH	DEFINED	1,2,5,6,8
SILICON GRAPHICS INT	COM	82706L10	4,246	632,765	SH	DEFINED	1,2,6
SILICON IMAGE INC	COM	82705T10	4,051	1,666,926	SH	DEFINED	1,2,5
SILICON LABORATORIES	COM	82691910	50,455	1,088,340	SH	DEFINED	1,2,5,6,8,10
SILICON MOTION TECHN	SPONSORED	82706C10	67	16,739	SH	DEFINED	2
SILICON STORAGE TECH	COM	82705710	5,595	2,312,088	SH	DEFINED	1,2,5,6
SILICONWARE PRECISIO	SPONSD ADR	82708486	12,285	1,710,996	SH	DEFINED	1,4,5,6,8
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	9,729	337,693	SH	DEFINED	1,2,5,8
SIMON PPTY GROUP INC	COM	82880610	980,330	14,119,683	SH	DEFINED	1,2,3,5,6,7,
SIMON PPTY GROUP INC	PFD CONV I	82880680	1,493	24,580	SH	DEFINED	1,2

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SIMPSON MANUFACTURIN	COM	82907310	57,137	2,261,970	SH	DEFINED	1,2,5,6,8
SIMS METAL MANAGEMEN	SPONS ADR	82916010	318	15,955	SH	DEFINED	1
SINA CORP	ORD	G8147710	4,079	107,444	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	3,809	1,064,068	SH	DEFINED	1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	208	5,009	SH	DEFINED	1,6
SIRIUS XM RADIO INC	COM	82967N10	6,390	10,063,219	SH	DEFINED	1,2,5,6,8,12
SIRONA DENTAL SYSTEM	COM	82966C10	10,637	357,563	SH	DEFINED	1,2,5,6,8
SJW CORP	COM	78430510	6,240	273,102	SH	DEFINED	1,2,5,8
SK TELECOM LTD	SPONSORED	78440P10	4,328	248,024	SH	DEFINED	1,2,6,12
SKECHERS U S A INC	CL A	83056610	12,367	721,550	SH	DEFINED	1,2,5,6,8
SKILLED HEALTHCARE G	CL A	83066R10	3,323	413,878	SH	DEFINED	1,2,8
SKILLSOFT PLC	SPONSORED	83092810	531	55,280	SH	DEFINED	1,5,6
SKYLINE CORP	COM	83083010	3,342	148,136	SH	DEFINED	1,2,5
SKYWEST INC	COM	83087910	30,253	1,824,659	SH	DEFINED	1,2,5,8
SKYWORKS SOLUTIONS I	COM	83088M10	59,086	4,462,684	SH	DEFINED	1,2,5,8

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SL GREEN RLTY CORP	COM	78440X10	119,033	2,714,542	SH	DEFINED	1,2,3,5,6,8,
SLM CORP	COM	78442P10	163,885	18,794,199	SH	DEFINED	1,2,5,6,7,8,
SMART BALANCE INC	COM	83169Y10	7,361	1,198,854	SH	DEFINED	1,2,6,8
SMART MODULAR TECHNO	ORD SHS	G8224510	3,298	692,825	SH	DEFINED	1,2,5
SMARTHEAT INC	COM	83172F10	1,183	99,670	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	352	7,827	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	6,823	1,304,682	SH	DEFINED	1,2,5,6,8
SMITH A O	COM	83186520	20,600	540,689	SH	DEFINED	1,2,5,8
SMITH INTL INC	COM	83211010	252,326	8,791,830	SH	DEFINED	1,2,5,6,7,8,
SMITH MICRO SOFTWARE	COM	83215410	7,610	615,669	SH	DEFINED	1,2,5,6,8
SMITHFIELD FOODS INC	COM	83224810	38,562	2,794,343	SH	DEFINED	1,2,5,6,8,10
SMITHTOWN BANCORP IN	COM	83244910	2,964	256,869	SH	DEFINED	1,2,8
SMUCKER J M CO	COM NEW	83269640	196,625	3,709,203	SH	DEFINED	1,2,5,6,7,8,
SNAP ON INC	COM	83303410	70,727	2,034,714	SH	DEFINED	1,2,5,6,8,10
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	13,650	348,843	SH	DEFINED	1,2,5,6,8
SOHU COM INC	COM	83408W10	21,973	319,471	SH	DEFINED	1,2,5,6,8,10
SOLARWINDS INC	COM	83416B10	4,629	210,129	SH	DEFINED	1,2
SOLERA HOLDINGS INC	COM	83421A10	45,981	1,478,004	SH	DEFINED	1,2,5,6,8
SOLITARIO EXPL & RTY	COM	8342EP10	21	10,585	SH	DEFINED	1
SOLTA MED INC	COM	83438K10	69	30,500	SH	DEFINED	1
SOLUTIA INC	COM NEW	83437650	32,859	2,837,572	SH	DEFINED	1,2,5,8
SOMANETICS CORP	COM NEW	83444540	4,939	306,380	SH	DEFINED	1,2,5,6
SONIC AUTOMOTIVE INC	CL A	83545G10	8,492	808,803	SH	DEFINED	1,2,5,8
SONIC CORP	COM	83545110	14,173	1,281,427	SH	DEFINED	1,2,5,6,8
SONIC SOLUTIONS	COM	83546010	440	74,225	SH	DEFINED	1
SONICWALL INC	COM	83547010	11,829	1,408,211	SH	DEFINED	1,2,5,6,8
SONOCO PRODS CO	COM	83549510	138,098	5,014,465	SH	DEFINED	1,2,5,6,8,10
SONOSITE INC	COM	83568G10	9,353	353,481	SH	DEFINED	1,2,5,6,8
SONUS NETWORKS INC	COM	83591610	10,821	5,104,041	SH	DEFINED	1,2,5,6,8
SONY CORP	ADR NEW	83569930	1,246	42,687	SH	DEFINED	1
SOTHEBYS	COM	83589810	40,470	2,348,814	SH	DEFINED	1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
SOURCEFIRE INC	COM	83616T10	8,577	399,507	SH	DEFINED	1,2,6,8
SOURCEFORGE INC	COM	83616W10	53	42,143	SH	DEFINED	1
SOUTH FINL GROUP INC	COM	83784110	5,381	3,660,557	SH	DEFINED	1,2,5,6
SOUTH JERSEY INDS IN	COM	83851810	25,835	731,871	SH	DEFINED	1,2,5,8
SOUTHERN CMNTY FINL	COM	84263210	107	35,900	SH	DEFINED	1
SOUTHERN CO	COM	84258710	923,764	29,168,424	SH	DEFINED	1,2,5,6,7,8,
SOUTHERN COPPER CORP	COM	84265V10	135,267	4,407,539	SH	DEFINED	1,2,5,6,7,8,
SOUTHERN UN CO NEW	COM	84403010	58,257	2,802,156	SH	DEFINED	1,2,5,6,8,10
SOUTHSIDE BANCSHARES	COM	84470P10	7,569	336,107	SH	DEFINED	1,2,8
SOUTHWEST AIRLS CO	COM	84474110	212,817	22,168,405	SH	DEFINED	1,2,5,6,7,8,
SOUTHWEST BANCORP IN	COM	84476710	4,599	327,561	SH	DEFINED	1,2,8
SOUTHWEST GAS CORP	COM	84489510	31,689	1,238,829	SH	DEFINED	1,2,5,8
SOUTHWEST WTR CO	COM	84533110	2,220	451,172	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	540,101	12,654,652	SH	DEFINED	1,2,5,6,7,8,
SOVRAN SELF STORAGE	COM	84610H10	25,592	841,015	SH	DEFINED	1,2,3,5,8
SPANISH BROADCASTING	CL A	84642588	13	28,308	SH	DEFINED	1
SPARTAN MTRS INC	COM	84681910	4,891	951,529	SH	DEFINED	1,2,6,8

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SPARTAN STORES INC	NOTE 3.37	846822AE	6,678	8,904,000	SH	DEFINED	5
SPARTAN STORES INC	COM	84682210	6,907	488,804	SH	DEFINED	1,2,5,6,8
SPARTECH CORP	COM NEW	84722020	9,360	869,062	SH	DEFINED	1,2,5,8
SPDR GOLD TRUST	GOLD SHS	78463V10	9,391	95,000	SH	DEFINED	2,7
SPDR INDEX SHS FDS	SPDR DJ EU	78463X20	5,179	125,320	SH	DEFINED	10
SPDR INDEX SHS FDS	ASIA PACIF	78463X30	10,436	150,000	SH	DEFINED	5
SPDR INDEX SHS FDS	EMERG MKTS	78463X50	1,525	25,663	SH	DEFINED	5,7
SPDR INDEX SHS FDS	DJ GLB RL	78463X74	237	7,500	SH	DEFINED	5
SPDR INDEX SHS FDS	MACQU GLBI	78463X85	903	21,478	SH	DEFINED	5
SPDR INDEX SHS FDS	DJ INTL RL	78463X86	8,863	250,800	SH	DEFINED	2
SPDR INDEX SHS FDS	S&P INTL S	78463X87	21,811	852,000	SH	DEFINED	2
SPDR SERIES TRUST	BARCLY CNV	78464A35	17,390	479,869	SH	DEFINED	1,5,7
SPDR SERIES TRUST	BRCLYS YLD	78464A41	75,414	1,959,303	SH	DEFINED	1,2,5
SPDR SERIES TRUST	DJ LRG VAL	78464A50	1,119	20,228	SH	DEFINED	1
SPDR SERIES TRUST	DJ REIT ET	78464A60	851	18,683	SH	DEFINED	8
SPDR SERIES TRUST	BRCLYS AGG	78464A64	10,475	186,429	SH	DEFINED	2
SPDR SERIES TRUST	BRCLYS 1-3	78464A68	5,434	118,430	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F10	343,690	3,254,947	SH	DEFINED	1,2,5,10
SPECIALTY UNDERWRITE	COM	84751T30	77	11,697	SH	DEFINED	1
SPECTRA ENERGY CORP	COM	84756010	479,817	25,333,504	SH	DEFINED	1,2,5,6,7,8,
SPECTRA ENERGY PARTN	COM	84756N10	438	17,995	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	3,732	582,184	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	1,852	218,176	SH	DEFINED	1,2
SPECTRUM PHARMACEUTI	COM	84763A10	5,141	763,912	SH	DEFINED	1,2
SPEEDWAY MOTORSPORTS	COM	84778810	4,277	297,242	SH	DEFINED	1,2,5,8
SPHERION CORP	COM	84842010	9,734	1,567,532	SH	DEFINED	1,2,5,8
SPHERIX INC	COM	84842R10	35	16,667	SH	DEFINED	1
SPIRIT AEROSYSTEMS H	COM CL A	84857410	21,997	1,217,980	SH	DEFINED	1,2,5,6,8,10
SPORT CHALET INC	CL A	84916320	24	13,343	SH	DEFINED	1

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SPORT SUPPLY GROUP I	COM	84916A10	1,515	148,698	SH	DEFINED	1,2
SPRINT NEXTEL CORP	COM SER 1	85206110	401,917	101,751,089	SH	DEFINED	1,2,5,6,7,8,
SPSS INC	COM	78462K10	18,731	374,919	SH	DEFINED	1,2,5,6,8
SPX CORP	COM	78463510	74,395	1,214,223	SH	DEFINED	1,2,5,6,7,8,
SRA INTL INC	CL A	78464R10	26,847	1,243,499	SH	DEFINED	1,2,5,6,8
SRS LABS INC	COM	78464M10	1,260	172,301	SH	DEFINED	1,2
ST JOE CO	COM	79014810	33,168	1,139,023	SH	DEFINED	1,2,5,6,8,10
ST JUDE MED INC	COM	79084910	438,876	11,250,337	SH	DEFINED	1,2,5,6,7,8,
ST MARY LD & EXPL CO	COM	79222810	28,769	886,290	SH	DEFINED	1,2,5,6,8,10
STAAR SURGICAL CO	COM PAR \$0	85231230	101	24,655	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	11,466	884,695	SH	DEFINED	1,2,5,8
STAMPS COM INC	COM NEW	85285720	2,816	304,380	SH	DEFINED	1,2,5,6
STANCORP FINL GROUP	COM	85289110	43,215	1,070,476	SH	DEFINED	1,2,5,6,8,10
STANDARD MICROSYSTEM	COM	85362610	11,138	479,861	SH	DEFINED	1,2,5,6,8
STANDARD MTR PRODS I	COM	85366610	5,321	350,034	SH	DEFINED	1,2
STANDARD PAC CORP NE	COM	85375C10	9,026	2,446,108	SH	DEFINED	1,2,5,6,8
STANDARD PARKING COR	COM	85379010	3,842	219,640	SH	DEFINED	1,2,6
STANDARD REGISTER CO	COM	85388710	2,870	488,082	SH	DEFINED	1,2
STANDEX INTL CORP	COM	85423110	5,892	297,113	SH	DEFINED	1,2,5

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STANLEY FURNITURE IN	COM NEW	85430520	1,780	171,613	SH	DEFINED	1,2
STANLEY INC	COM	85453210	5,998	233,212	SH	DEFINED	1,2,5,6,8
STANLEY WKS	COM	85461610	129,990	3,044,968	SH	DEFINED	1,2,5,6,7,8,
STAPLES INC	COM	85503010	537,588	23,151,918	SH	DEFINED	1,2,5,6,7,8,
STAR GAS PARTNERS L	UNIT LTD P	85512C10	172	47,260	SH	DEFINED	1,2
STAR SCIENTIFIC INC	COM	85517P10	1,003	1,078,697	SH	DEFINED	1,2
STARBUCKS CORP	COM	85524410	484,592	23,466,940	SH	DEFINED	1,2,5,6,7,8,
STARENT NETWORKS COR	COM	85528P10	19,397	763,072	SH	DEFINED	1,2,5,6,8
STARTEK INC	COM	85569C10	1,789	206,059	SH	DEFINED	1,2
STARWOOD HOTELS&RESO	COM	85590A40	253,682	7,680,352	SH	DEFINED	1,2,5,6,7,8,
STARWOOD PPTY TR INC	COM	85571B10	2,297	113,432	SH	DEFINED	1,2
STATE AUTO FINL CORP	COM	85570710	5,471	305,149	SH	DEFINED	1,2,5,8
STATE BANCORP INC N.	COM	85571610	2,300	272,182	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	1,194,508	22,709,285	SH	DEFINED	1,2,5,6,7,8,
STEAK N SHAKE CO	COM	85787310	6,520	553,913	SH	DEFINED	1,2,5,6
STEC INC	COM	78477410	14,790	503,244	SH	DEFINED	1,2,5,6,8
STEEL DYNAMICS INC	COM	85811910	97,682	6,367,810	SH	DEFINED	1,2,5,6,8,10
STEELCASE INC	CL A	85815520	9,258	1,490,794	SH	DEFINED	1,2,5,8
STEIN MART INC	COM	85837510	7,266	571,689	SH	DEFINED	1,2,8
STEINER LEISURE LTD	ORD	P8744Y10	11,714	327,582	SH	DEFINED	1,2,5,8
STEINWAY MUSICAL INS	COM	85849510	1,720	144,938	SH	DEFINED	1,2
STELLARONE CORP	COM	85856G10	6,557	444,531	SH	DEFINED	1,2,8
STEMCELLS INC	COM	85857R10	2,751	1,687,617	SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	11,456	190,684	SH	DEFINED	1,2,5,6,8
STEREOTAXIS INC	COM	85916J10	2,620	587,540	SH	DEFINED	1,2,6
STERICYCLE INC	COM	85891210	133,844	2,763,095	SH	DEFINED	1,2,5,6,7,8,
STERIS CORP	COM	85915210	57,967	1,903,666	SH	DEFINED	1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
STERLING BANCORP	COM	85915810	2,933	406,260	SH	DEFINED 1,2,5,8
STERLING BANCSHARES	COM	85890710	24,383	3,335,509	SH	DEFINED 1,2,5,8
STERLING CONSTRUCTIO	COM	85924110	5,274	294,448	SH	DEFINED 1,2,6,8
STERLING FINL CORP W	COM	85931910	2,244	1,121,783	SH	DEFINED 1,2,5,6,8
STERLITE INDS INDIA	ADS	85973720	4,716	295,291	SH	DEFINED 1,6,8
STEWART ENTERPRISES	CL A	86037010	10,710	2,047,857	SH	DEFINED 1,2,5,8
STEWART INFORMATION	COM	86037210	4,659	376,676	SH	DEFINED 1,2,5,8
STIFEL FINL CORP	COM	86063010	35,706	650,391	SH	DEFINED 1,2,5,6,8
STILLWATER MNG CO	COM	86074Q10	7,627	1,135,038	SH	DEFINED 1,2,5,6,8
STONE ENERGY CORP	COM	86164210	15,497	950,168	SH	DEFINED 1,2,5,8
STONERIDGE INC	COM	86183P10	2,676	377,907	SH	DEFINED 1,2
STRATASYS INC	COM	86268510	7,084	412,844	SH	DEFINED 1,2,5,6,8
STRATEGIC HOTELS & R	COM	86272T10	4,115	1,588,853	SH	DEFINED 1,2,3
STRAYER ED INC	COM	86323610	58,635	269,363	SH	DEFINED 1,2,5,6,8,10
STRYKER CORP	COM	86366710	422,755	9,305,628	SH	DEFINED 1,2,5,6,7,8,
STUDENT LN CORP	COM	86390210	3,177	68,476	SH	DEFINED 1,2,5,8,10,1
STURM RUGER & CO INC	COM	86415910	6,992	540,345	SH	DEFINED 1,2,6
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	1,511	36,133	SH	DEFINED 1,2
SUCAMPO PHARMACEUTIC	CL A	86490910	904	155,104	SH	DEFINED 1,2
SUCCESSFACTORS INC	COM	86459610	10,067	715,489	SH	DEFINED 1,2,5,6,8
SUFFOLK BANCORP	COM	86473910	7,065	238,611	SH	DEFINED 1,2,5,6,8



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SULPHCO INC	COM	86537810	1,461	1,066,641	SH	DEFINED	1,2,6
SUN BANCORP INC	COM	86663B10	1,798	340,598	SH	DEFINED	1,2,5,8
SUN COMMUNITIES INC	COM	86667410	15,647	727,088	SH	DEFINED	1,2,3,5,8
SUN HEALTHCARE GROUP	COM NEW	86693340	7,912	915,772	SH	DEFINED	1,2,5,6,8
SUN HYDRAULICS CORP	COM	86694210	4,749	225,506	SH	DEFINED	1,2,6
SUN LIFE FINL INC	COM	86679610	9,005	288,246	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM NEW	86681020	271,587	29,877,602	SH	DEFINED	1,2,5,6,7,8,
SUNAIR SERVICES CORP	COM	86701710	30	11,100	SH	DEFINED	1
SUNCOR ENERGY INC NE	COM	86722410	1,573	45,509	SH	DEFINED	1
SUNLINK HEALTH SYSTE	COM	86737U10	30	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	234,955	8,258,514	SH	DEFINED	1,2,5,6,7,8,
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	1,388	23,418	SH	DEFINED	1,2,8
SUNPOWER CORP	COM CL A	86765210	32,218	1,077,894	SH	DEFINED	1,2,5,6,7,8,
SUNPOWER CORP	COM CL B	86765230	6,320	250,515	SH	DEFINED	1,2,5,6,7,8,
SUNRISE SENIOR LIVIN	COM	86768K10	2,732	901,542	SH	DEFINED	1,2
SUNSTONE HOTEL INVS	COM	86789210	21,010	2,959,183	SH	DEFINED	1,2,3,5,8
SUNTECH PWR HLDGS CO	NOTE 0.25	86800CAC	483	500,000	SH	DEFINED	1
SUNTECH PWR HLDGS CO	NOTE 3.00	86800CAE	275	350,000	SH	DEFINED	2
SUNTECH PWR HLDGS CO	ADR	86800C10	3,171	208,643	SH	DEFINED	1,2,6
SUNTRUST BKS INC	COM	86791410	439,612	19,494,993	SH	DEFINED	1,2,5,6,7,8,
SUPER MICRO COMPUTER	COM	86800U10	3,598	425,346	SH	DEFINED	1,2,6
SUPERGEN INC	COM	86805910	2,630	985,066	SH	DEFINED	1,2
SUPERIOR ENERGY SVCS	COM	86815710	46,511	2,065,314	SH	DEFINED	1,2,5,6,8,10
SUPERIOR INDS INTL I	COM	86816810	7,897	556,102	SH	DEFINED	1,2,5,8
SUPERIOR UNIFORM GP	COM	86835810	184	23,702	SH	DEFINED	1

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
SUPERIOR WELL SVCS I	COM	86837X10	3,234	334,047	SH	DEFINED 1,2,5,6
SUPERTEL HOSPITALITY	COM	86852610	54	25,177	SH	DEFINED 1
SUPERTEX INC	COM	86853210	6,677	222,570	SH	DEFINED 1,2,5,6,8
SUPERVALU INC	COM	86853610	208,646	13,854,284	SH	DEFINED 1,2,5,6,7,8,
SUPPORT COM INC	COM	86858W10	2,042	850,736	SH	DEFINED 1,2,5
SUPREME INDS INC	CL A	86860710	51	20,930	SH	DEFINED 1
SUREWEST COMMUNICATI	COM	86873310	3,244	261,184	SH	DEFINED 1,2
SURMODICS INC	COM	86887310	9,909	402,792	SH	DEFINED 1,2,5,6,8
SUSQUEHANNA BANCShar	COM	86909910	18,886	3,206,534	SH	DEFINED 1,2,5,8
SUSSER HLDGS CORP	COM	86923310	2,137	169,981	SH	DEFINED 1,2
SUTOR TECH GROUP LTD	COM	86936210	297	94,133	SH	DEFINED 1,2
SVB FINL GROUP	COM	78486Q10	56,393	1,303,280	SH	DEFINED 1,2,5,6,8
SWIFT ENERGY CO	COM	87073810	19,980	843,755	SH	DEFINED 1,2,5,8
SWITCH & DATA FACILI	COM	87104310	5,276	387,687	SH	DEFINED 1,2,6,8
SWS GROUP INC	COM	78503N10	7,960	552,783	SH	DEFINED 1,2,5,8
SYBASE INC	COM	87113010	67,449	1,733,902	SH	DEFINED 1,2,5,6,7,8,
SYCAMORE NETWORKS IN	COM	87120610	13,036	4,316,666	SH	DEFINED 1,2,5,6,8
SYKES ENTERPRISES IN	COM	87123710	17,435	837,418	SH	DEFINED 1,2,5,6,8
SYMANTEC CORP	NOTE 0.75	871503AD	2,005	1,900,000	SH	DEFINED 1,2
SYMANTEC CORP	NOTE 1.00	871503AF	73,807	69,140,595	SH	DEFINED 2,5
SYMANTEC CORP	COM	87150310	473,241	28,733,503	SH	DEFINED 1,2,5,6,7,8,
SYMMETRICOM INC	COM	87154310	6,348	1,225,567	SH	DEFINED 1,2,5
SYMMETRY MED INC	COM	87154620	7,809	753,055	SH	DEFINED 1,2,5,6,8

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SYMS CORP	COM	87155110	897	110,866	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155S10	4,248	641,717	SH	DEFINED	1,2,5,6
SYNAPTICS INC	COM	87157D10	19,349	767,822	SH	DEFINED	1,2,5,6,8
SYNCHRONOSS TECHNOLO	COM	87157B10	4,645	372,522	SH	DEFINED	1,2,5,6,8
SYNERGEN MEDICAL LTD	ORD SHS	M8724510	348	30,465	SH	DEFINED	1,2,5
SYNGENTA AG	SPONSORED	87160A10	1,056	22,977	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	39,061	2,232,076	SH	DEFINED	1,2,5,7,8
SYNNEX CORP	COM	87162W10	15,433	506,331	SH	DEFINED	1,2,5,8
SYNOPSIS INC	COM	87160710	108,751	4,850,623	SH	DEFINED	1,2,5,6,7,8,
SYNOVIS LIFE TECHNOL	COM	87162G10	3,007	217,897	SH	DEFINED	1,2,6
SYNOVUS FINL CORP	COM	87161C10	45,002	12,000,498	SH	DEFINED	1,2,5,6,7,8,
SYNTA PHARMACEUTICAL	COM	87162T20	863	278,475	SH	DEFINED	1,2
SYNTEL INC	COM	87162H10	12,996	272,277	SH	DEFINED	1,2,5,6,8
SYNTHESIS ENERGY SYS	COM	87162810	27	22,900	SH	DEFINED	1
SYNTROLEUM CORP	COM	87163010	2,669	988,520	SH	DEFINED	1,2,5
SYNUTRA INTL INC	COM	87164C10	3,793	276,661	SH	DEFINED	1,2
SYSCO CORP	COM	87182910	496,317	19,972,510	SH	DEFINED	1,2,5,6,7,8,
SYSTEMAX INC	COM	87185110	2,653	218,677	SH	DEFINED	1,2,5,6
T-3 ENERGY SRVCS INC	COM	87306E10	4,984	253,011	SH	DEFINED	1,2,6
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	127,174	11,603,484	SH	DEFINED	1,2,4,5,6,7,
TAKE-TWO INTERACTIVE	COM	87405410	22,473	2,004,729	SH	DEFINED	1,2,5,8
TAL INTL GROUP INC	COM	87408310	5,340	375,523	SH	DEFINED	1,2,5
TALBOTS INC	COM	87416110	4,530	490,787	SH	DEFINED	1,2,5,6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA	
TALEO CORP	CL A	87424N10	14,164	625,634	SH	DEFINED	1,2,5,6,8
TAM SA	SP ADR REP	87484D10	422	32,713	SH	DEFINED	1,2,6
TANGER FACTORY OUTLE	COM	87546510	59,994	1,606,698	SH	DEFINED	1,2,3,5,6,8
TARGA RESOURCES PART	COM UNIT	87611X10	709	37,818	SH	DEFINED	1,2
TARGACEPT INC	COM	87611R30	267	12,488	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	2,990,123	64,055,769	SH	DEFINED	1,2,5,6,7,8,
TASER INTL INC	COM	87651B10	6,364	1,348,356	SH	DEFINED	1,2,5,6
TATA COMMUNICATIONS	SPONS ADR	87656410	1,359	65,904	SH	DEFINED	1,2,5,6,8
TATA MTRS LTD	SPONSORED	87656850	4,500	347,227	SH	DEFINED	1,2,5,6,8
TAUBMAN CTRS INC	COM	87666410	52,469	1,454,245	SH	DEFINED	1,2,3,5,6,8,
TBS INTERNATIONAL LI	COM CL A	G8697515	2,240	257,510	SH	DEFINED	1,2,5
TC PIPELINES LP	UT COM LTD	87233Q10	555	14,561	SH	DEFINED	1,2
TCF FINL CORP	COM	87227510	40,517	3,107,132	SH	DEFINED	1,2,5,6,8,10
TD AMERITRADE HLDG C	COM	87236Y10	119,276	6,076,208	SH	DEFINED	1,2,5,6,7,8,
TEAM INC	COM	87815510	6,107	360,283	SH	DEFINED	1,2,5,6,8
TECH DATA CORP	COM	87823710	68,345	1,642,504	SH	DEFINED	1,2,5,6,7,8,
TECH OPS SEVCON INC	COM	87829310	37	11,300	SH	DEFINED	1
TECHNE CORP	COM	87837710	47,787	763,855	SH	DEFINED	1,2,5,6,8,10
TECHNITROL INC	COM	87855510	9,855	1,069,999	SH	DEFINED	1,2,5,8
TECHNOLOGY RESH CORP	COM NEW	87872730	40	12,137	SH	DEFINED	1
TECHTARGET INC	COM	87874R10	1,159	203,314	SH	DEFINED	1,2,5
TECHWELL INC	COM	87874D10	2,845	259,101	SH	DEFINED	1,2
TECO ENERGY INC	COM	87237510	104,670	7,433,979	SH	DEFINED	1,2,5,6,8,10
TECUMSEH PRODS CO	CL A	87889520	4,961	437,826	SH	DEFINED	1,2,5
TEEKAY CORPORATION	COM	Y8564W10	9,464	432,757	SH	DEFINED	1,2,5,6,8,10

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TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	530	21,361	SH	DEFINED	1,2
TEEKAY OFFSHORE PART	PARTNERSHI	Y8565J10	226	13,737	SH	DEFINED	1,2
TEEKAY TANKERS LTD	CL A	Y8565N10	2,013	241,084	SH	DEFINED	1,2
TEJON RANCH CO DEL	COM	87908010	5,257	204,725	SH	DEFINED	1,2,5,6,8
TEKELEC	COM	87910110	28,147	1,713,118	SH	DEFINED	1,2,5,6,8
TELE NORTE LESTE PAR	SPON ADR P	87924610	11,523	613,270	SH	DEFINED	1,2,5,6
TELECOM ARGENTINA S	SPON ADR R	87927320	197	12,307	SH	DEFINED	1,2
TELECOMMUNICATION SY	CL A	87929J10	5,961	712,992	SH	DEFINED	1,2,6,8
TELEDYNE TECHNOLOGIE	COM	87936010	29,809	828,265	SH	DEFINED	1,2,5,6,8
TELEFLEX INC	COM	87936910	53,306	1,103,407	SH	DEFINED	1,2,5,6,8,10
TELEFONICA S A	SPONSORED	87938220	4,097	49,414	SH	DEFINED	1,2,8
TELEFONOS DE MEXICO	SPON ADR O	87940378	3,875	222,166	SH	DEFINED	1,6
TELEPHONE & DATA SYS	COM	87943310	80,404	2,592,855	SH	DEFINED	1,2,5,6,7,8,
TELEPHONE & DATA SYS	SPL COM	87943386	1,078	36,332	SH	DEFINED	1,2,6
TELETECH HOLDINGS IN	COM	87993910	18,794	1,101,630	SH	DEFINED	1,2,5,6,7,8
TELIK INC	COM	87959M10	42	53,237	SH	DEFINED	1
TELKONET INC	COM	87960410	27	79,559	SH	DEFINED	1
TELLABS INC	COM	87966410	88,658	12,811,855	SH	DEFINED	1,2,5,6,8,10
TELMEX INTERNACIONAL	SPONS ADR	87969010	502	35,967	SH	DEFINED	1,6,8
TELULAR CORP	COM NEW	87970T20	53	16,333	SH	DEFINED	1
TELUS CORP	NON-VTG SH	87971M20	518	16,659	SH	DEFINED	1,2

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TEMPLE INLAND INC	COM	87986810	36,853	2,244,380	SH	DEFINED	1,2,5,6,8,10
TEMPUR PEDIC INTL IN	COM	88023U10	96,211	5,079,800	SH	DEFINED	1,2,5,7,8
TENARIS S A	SPONSORED	88031M10	53,434	1,500,117	SH	DEFINED	1,4
TENET HEALTHCARE COR	COM	88033G10	78,644	13,374,907	SH	DEFINED	1,2,5,6,8,10
TENNANT CO	COM	88034510	10,095	347,381	SH	DEFINED	1,2,5,8
TENNECO INC	COM	88034910	15,103	1,158,224	SH	DEFINED	1,2,5,6,8
TEPPCO PARTNERS L P	UT LTD PAR	87238410	1,549	44,607	SH	DEFINED	1,2,8
TERADATA CORP DEL	COM	88076W10	175,179	6,365,533	SH	DEFINED	1,2,5,6,7,8,
TERADYNE INC	COM	88077010	48,624	5,256,646	SH	DEFINED	1,2,5,6,8,10
TEREX CORP NEW	COM	88077910	47,676	2,299,839	SH	DEFINED	1,2,5,6,7,8,
TERNIUM SA	SPON ADR	88089010	1,096	41,187	SH	DEFINED	1,2,6
TERRA INDS INC	COM	88091510	76,550	2,207,969	SH	DEFINED	1,2,5,6,8,10
TERRA NITROGEN CO L	COM UNIT	88100520	872	8,369	SH	DEFINED	1,2,8
TERREMARK WORLDWIDE	COM NEW	88144820	6,520	1,048,214	SH	DEFINED	1,2,5,6
TERRESTAR CORP	COM	88145110	178	77,746	SH	DEFINED	1,2
TERRITORIAL BANCORP	COM	88145X10	383	24,443	SH	DEFINED	1,2
TESCO CORP	COM	88157K10	353	44,185	SH	DEFINED	1,2,5,6,8
TESORO CORP	COM	88160910	105,716	7,057,146	SH	DEFINED	1,2,5,6,7,8,
TESSERA TECHNOLOGIES	COM	88164L10	40,109	1,438,119	SH	DEFINED	1,2,5,6,7,8
TETRA TECH INC NEW	COM	88162G10	35,491	1,337,757	SH	DEFINED	1,2,5,6,8
TETRA TECHNOLOGIES I	COM	88162F10	17,818	1,838,764	SH	DEFINED	1,2,5,6,8
TEVA PHARMACEUTICAL	ADR	88162420	112,846	2,231,926	SH	DEFINED	1,2,5,6,7,8
TEVA PHARMACEUTICAL	DBCV 0.25	88163VAE	626	550,000	SH	DEFINED	1,2
TEVA PHARMACEUTICAL	NOTE 1.75	88165FAA	2,104	1,800,000	SH	DEFINED	1,2
TEXAS CAPITAL BANCSH	COM	88224Q10	12,449	739,241	SH	DEFINED	1,2,5,6,8
TEXAS INDS INC	COM	88249110	22,462	534,931	SH	DEFINED	1,2,5,6,8
TEXAS INSTRS INC	COM	88250810	1,032,141	43,568,639	SH	DEFINED	1,2,5,6,7,8,

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TEXAS ROADHOUSE INC	CL A	88268110	13,045	1,228,301	SH	DEFINED	1,2,5,6,8
TEXTAINER GROUP HOLD	SHS	G8766E10	2,275	142,107	SH	DEFINED	1,2
TEXTRON INC	NOTE 4.50	883203BN	9,231	5,659,000	SH	DEFINED	1,2,5
TEXTRON INC	COM	88320310	173,003	9,115,011	SH	DEFINED	1,2,5,6,7,8,
TFS FINL CORP	COM	87240R10	14,308	1,202,392	SH	DEFINED	1,2,5,7,8,10
TGC INDS INC	COM NEW	87241730	1,143	235,702	SH	DEFINED	1,2
THERAGENICS CORP	COM	88337510	194	121,079	SH	DEFINED	1
THERAVANCE INC	COM	88338T10	28,858	1,971,153	SH	DEFINED	1,2,5,6,8
THERMO FISHER SCIENT	COM	88355610	580,783	13,299,367	SH	DEFINED	1,2,5,6,7,8,
THERMOGENESIS CORP	COM NEW	88362320	40	64,298	SH	DEFINED	1
THESTREET COM	COM	88368Q10	60	20,835	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	39,447	1,311,390	SH	DEFINED	1,2,5,6,7,8,
THOMAS PPTYS GROUP I	COM	88445310	41	14,300	SH	DEFINED	1
THOMAS WEISEL PARTNE	COM	88448110	2,058	385,344	SH	DEFINED	1,2
THOMSON	SPONSORED	88511810	100	50,925	SH	DEFINED	1
THOMSON REUTERS CORP	COM	88490310	543	16,161	SH	DEFINED	1,2,5
THOR INDS INC	COM	88516010	23,473	758,406	SH	DEFINED	1,2,5,6,8,10
THORATEC CORP	COM NEW	88517530	49,813	1,645,625	SH	DEFINED	1,2,5,6,8
THQ INC	COM NEW	87244340	9,824	1,436,233	SH	DEFINED	1,2,5,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
TIBCO SOFTWARE INC	COM	88632Q10	46,090	4,856,715	SH	DEFINED 1,2,5,6,7,8
TICC CAPITAL CORP	COM	87244T10	2,196	435,737	SH	DEFINED 1,2
TICKETMASTER ENTMT I	COM	88633P30	12,070	1,032,518	SH	DEFINED 1,2,5,6,8
TIDEWATER INC	COM	88642310	58,302	1,238,103	SH	DEFINED 1,2,5,6,8,10
TIER TECHNOLOGIES IN	CL B	88650Q10	2,373	279,822	SH	DEFINED 1,2
TIERONE CORP	COM	88650R10	48	14,534	SH	DEFINED 1
TIFFANY & CO NEW	COM	88654710	164,253	4,262,990	SH	DEFINED 1,2,5,6,7,8,
TIM HORTONS INC	COM	88706M10	22,272	786,992	SH	DEFINED 1,2,5,7,8,10
TIM PARTICIPACOES S	SPONS ADR	88706P10	1,031	41,891	SH	DEFINED 1,2,6
TIMBERLAND BANCORP I	COM	88709810	48	10,283	SH	DEFINED 1
TIMBERLAND CO	CL A	88710010	22,001	1,580,545	SH	DEFINED 1,2,5,6,8
TIME WARNER CABLE IN	COM	88732J20	493,903	11,462,135	SH	DEFINED 1,2,5,6,7,8,
TIME WARNER INC	COM NEW	88731730	1,170,721	40,678,292	SH	DEFINED 1,2,5,6,7,8,
TIMKEN CO	COM	88738910	52,164	2,226,392	SH	DEFINED 1,2,5,6,8,10
TITAN INTL INC ILL	COM	88830M10	6,391	718,067	SH	DEFINED 1,2,5,8
TITAN MACHY INC	COM	88830R10	2,637	210,651	SH	DEFINED 1,2,6
TITANIUM METALS CORP	COM NEW	88833920	27,976	2,917,185	SH	DEFINED 1,2,5,6,8,10
TIVO INC	COM	88870610	23,584	2,276,423	SH	DEFINED 1,2,5,6,8
TIX CORP	COM	88873310	76	19,800	SH	DEFINED 1
TJX COS INC NEW	COM	87254010	568,155	15,293,532	SH	DEFINED 1,2,5,6,7,8,
TNS INC	COM	87296010	16,704	609,634	SH	DEFINED 1,2,5,6,7,8
TODD SHIPYARDS CORP	COM	88903910	1,471	89,494	SH	DEFINED 1,2
TOLL BROTHERS INC	COM	88947810	96,222	4,924,372	SH	DEFINED 1,2,5,6,7,8,
TOLLGRADE COMMUNICAT	COM	88954210	347	53,609	SH	DEFINED 1
TOMKINS PLC	SPONSORED	89003020	195	16,270	SH	DEFINED 1
TOMOTHERAPY INC	COM	89008810	4,298	992,670	SH	DEFINED 1,2,6
TOMPKINS FINANCIAL C	COM	89011010	7,519	172,050	SH	DEFINED 1,2,5,8
TOOTSIE ROLL INDS IN	COM	89051610	16,893	710,385	SH	DEFINED 1,2,5,6,8
TORCHMARK CORP	COM	89102710	131,074	3,018,042	SH	DEFINED 1,2,5,6,7,8,

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TREADOR RES CORP	COM	89105010	3,573	357,616	SH	DEFINED	1,2
TORO CO	COM	89109210	26,729	672,079	SH	DEFINED	1,2,5,6,7,8,
TORONTO DOMINION BK	COM NEW	89116050	4,318	66,991	SH	DEFINED	1,5,7,10
TOTAL S A	SPONSORED	89151E10	4,221	71,228	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	100,658	6,248,146	SH	DEFINED	1,2,5,6,7,8,
TOWER BANCORP INC	COM	89170910	1,531	58,261	SH	DEFINED	1,2
TOWER GROUP INC	COM	89177710	22,097	905,970	SH	DEFINED	1,2,5,6,8
TOWN SPORTS INTL HLD	COM	89214A10	979	389,841	SH	DEFINED	1,2,6
TOWNEBANK PORTSMOUTH	COM	89214P10	5,986	469,465	SH	DEFINED	1,2,8
TOYOTA MOTOR CORP	SP ADR REP	89233130	3,521	44,812	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	50,925	1,051,727	SH	DEFINED	1,2,5,6,8
TRADESTATION GROUP I	COM	89267P10	7,259	890,736	SH	DEFINED	1,2,5,6,8
TRANS WORLD ENTMT CO	COM	89336Q10	33	36,708	SH	DEFINED	1
TRANS1 INC	COM	89385X10	959	199,284	SH	DEFINED	1,2
TRANSACT TECHNOLOGIE	COM	89291810	61	11,469	SH	DEFINED	1
TRANSATLANTIC HLDGS	COM	89352110	21,679	432,102	SH	DEFINED	1,2,5,6,8,10
TRANSCEND SERVICES I	COM NEW	89392920	1,639	93,811	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 MA
TRANSCONTINENTAL RLT	COM NEW	89361720	173	14,794	SH	DEFINED 1,2
TRANSDIGM GROUP INC	COM	89364110	20,363	408,822	SH	DEFINED 1,2,5,6,8,10
TRANSMONTAIGNE PARTN	COM UNIT L	89376V10	334	12,407	SH	DEFINED 1,2
TRANSOCEAN INC	NOTE 1.62	893830AU	1,940	1,950,000	SH	DEFINED 2
TRANSOCEAN INC	NOTE 1.50	893830AV	4,439	4,600,000	SH	DEFINED 1,2
TRANSOCEAN INC	NOTE 1.50	893830AW	19,336	20,300,000	SH	DEFINED 2,5
TRANSOCEAN LTD	REG SHS	H8817H10	146,799	1,716,346	SH	DEFINED 1,2,5,6,7,8,
TRANSWITCH CORP	COM	89406510	71	101,210	SH	DEFINED 1
TRAVELCENTERS OF AME	COM	89417410	151	26,950	SH	DEFINED 1,2
TRAVELERS COMPANIES	COM	89417E10	1,371,529	27,859,616	SH	DEFINED 1,2,5,6,7,8,
TRAVELZOO INC	COM	89421Q10	1,117	79,038	SH	DEFINED 1,2
TRC COS INC	COM	87262510	51	14,676	SH	DEFINED 1
TREDEGAR CORP	COM	89465010	11,436	788,682	SH	DEFINED 1,2,5,8
TREE COM INC	COM	89467510	1,080	143,069	SH	DEFINED 1,2,8
TREEHOUSE FOODS INC	COM	89469A10	29,020	813,582	SH	DEFINED 1,2,5,6,8
TREX INC	COM	89531P10	5,406	297,014	SH	DEFINED 1,2
TRI VY CORP	COM	89573510	67	24,512	SH	DEFINED 1
TRIAD GTY INC	COM	89592510	20	14,889	SH	DEFINED 1
TRIANGLE CAP CORP	COM	89584810	1,499	121,488	SH	DEFINED 1,2
TRICO BANCSHARES	COM	89609510	4,377	266,887	SH	DEFINED 1,2
TRICO MARINE SERVICE	COM NEW	89610620	254	32,942	SH	DEFINED 1
TRIDENT MICROSYSTEMS	COM	89591910	3,344	1,290,961	SH	DEFINED 1,2,6
TRIMAS CORP	COM NEW	89621520	1,230	241,232	SH	DEFINED 1,2
TRIMBLE NAVIGATION L	COM	89623910	56,204	2,350,634	SH	DEFINED 1,2,5,6,8,10
TRIMERIS INC	COM	89626310	57	23,528	SH	DEFINED 1
TRINITY INDS INC	COM	89652210	34,169	1,987,717	SH	DEFINED 1,2,5,6,8,10
TRIPLE-S MGMT CORP	CL B	89674910	7,257	432,747	SH	DEFINED 1,2,8
TRIQUINT SEMICONDUCT	COM	89674K10	28,381	3,676,291	SH	DEFINED 1,2,5,6,8
TRIUMPH GROUP INC NE	COM	89681810	18,581	387,177	SH	DEFINED 1,2,5,6,8
TRUE RELIGION APPARE	COM	89784N10	14,254	549,726	SH	DEFINED 1,2,5,6,8
TRUEBLUE INC	COM	89785X10	15,104	1,073,514	SH	DEFINED 1,2,5,6,8

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TRUSTCO BK CORP N Y	COM	89834910	11,645	1,863,154	SH	DEFINED	1,2,5,8
TRUSTMARK CORP	COM	89840210	42,785	2,245,919	SH	DEFINED	1,2,5,8
TRW AUTOMOTIVE HLDGS	COM	87264S10	33,716	2,012,895	SH	DEFINED	1,2,5,6,8,10
TSAKOS ENERGY NAVIGA	SHS	G9108L10	206	13,139	SH	DEFINED	1,5,6
TTM TECHNOLOGIES IN	COM	87305R10	13,619	1,187,368	SH	DEFINED	1,2,8
TUESDAY MORNING CORP	COM NEW	89903550	2,537	609,873	SH	DEFINED	1,2
TUPPERWARE BRANDS CO	COM	89989610	76,001	1,903,828	SH	DEFINED	1,2,5,8
TURKCELL ILETISIM HI	SPON ADR N	90011120	1,250	69,951	SH	DEFINED	1,2,6,8
TUTOR PERINI CORP	COM	90110910	12,534	588,460	SH	DEFINED	1,2,5,8
TW TELECOM INC	COM	87311L10	24,872	1,849,203	SH	DEFINED	1,2,5,6,7,8,
TWEEN BRANDS INC	COM	90116610	4,546	541,857	SH	DEFINED	1,2
TWIN DISC INC	COM	90147610	2,981	239,020	SH	DEFINED	1,2
TYCO ELECTRONICS LTD	SHS	H8912P10	53,785	2,414,068	SH	DEFINED	1,2,5,7,8,10
TYCO INTERNATIONAL L	SHS	H8912810	118,400	3,433,884	SH	DEFINED	1,2,5,6,7,8,
TYLER TECHNOLOGIES I	COM	90225210	11,948	699,097	SH	DEFINED	1,2,5,6,8

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
TYSON FOODS INC	CL A	90249410	140,382	11,114,964	SH	DEFINED 1,2,5,6,7,8,
U M H PROPERTIES INC	COM	90300210	1,231	151,028	SH	DEFINED 1,2
U S AIRWAYS GROUP IN	COM	90341W10	13,238	2,816,702	SH	DEFINED 1,2,5,6,8
U S CONCRETE INC	COM	90333L10	1,148	663,359	SH	DEFINED 1,2
U S ENERGY CORP WYO	COM	91180510	74	19,041	SH	DEFINED 1
U S G CORP	COM NEW	90329340	55,507	3,230,900	SH	DEFINED 1,2,5,6,8,10
U S GEOTHERMAL INC	COM	90338S10	1,600	1,025,423	SH	DEFINED 1,2
U S GLOBAL INVS INC	CL A	90295210	2,673	216,776	SH	DEFINED 1,2
U S PHYSICAL THERAPY	COM	90337L10	3,301	219,066	SH	DEFINED 1,2,5
U STORE IT TR	COM	91274F10	17,393	2,782,943	SH	DEFINED 1,2,3,5,8
U.S. AUTO PARTS NETW	COM	90343C10	701	128,688	SH	DEFINED 1,2
UAL CORP	NOTE 4.50	902549AH	442	600,000	SH	DEFINED 1,2
UAL CORP	COM NEW	90254980	28,144	3,052,500	SH	DEFINED 1,2,5,6,8
UBS AG	SHS NEW	H8923133	57,649	3,148,472	SH	DEFINED 1
UCBH HOLDINGS INC	COM	90262T30	4,387	5,483,506	SH	DEFINED 1,2,5
UDR INC	COM	90265310	78,329	4,976,428	SH	DEFINED 1,2,3,5,6,7,
UGI CORP NEW	COM	90268110	59,107	2,358,615	SH	DEFINED 1,2,5,6,8,10
UIL HLDG CORP	COM	90274810	18,225	690,619	SH	DEFINED 1,2,5,8
ULTA SALON COSMETCS	COM	90384S30	8,693	526,543	SH	DEFINED 1,2,5,6,8
ULTIMATE SOFTWARE GR	COM	90385D10	13,562	472,226	SH	DEFINED 1,2,5,6,8
ULTRA CLEAN HLDGS IN	COM	90385V10	93	18,038	SH	DEFINED 1
ULTRA PETROLEUM CORP	COM	90391410	58,125	1,187,185	SH	DEFINED 1,2,5,6,7,8,
ULTRALIFE CORP	COM	90389910	1,229	202,771	SH	DEFINED 1,2
ULTRAPETROL BAHAMAS	COM	P9439810	1,586	322,320	SH	DEFINED 1,2
ULTRATECH INC	COM	90403410	6,498	491,137	SH	DEFINED 1,2,6,8
ULURU INC	COM	90403T10	5	24,385	SH	DEFINED 1
UMB FINL CORP	COM	90278810	40,508	1,001,687	SH	DEFINED 1,2,5,6,8
UMPQUA HLDGS CORP	COM	90421410	28,858	2,722,431	SH	DEFINED 1,2,5,8
UNDER ARMOUR INC	CL A	90431110	29,444	1,057,982	SH	DEFINED 1,2,5,6,8
UNICA CORP	COM	90458310	1,589	208,548	SH	DEFINED 1,2
UNIFI INC	COM	90467710	3,093	966,501	SH	DEFINED 1,2
UNIFIRST CORP MASS	COM	90470810	15,780	355,006	SH	DEFINED 1,2,5,8
UNILEVER N V	N Y SHS NE	90478470	587	20,334	SH	DEFINED 1

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UNILEVER PLC	SPON ADR N	90476770	863	30,081	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	3,549	285,074	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	2,499	327,065	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	971,760	16,653,981	SH	DEFINED	1,2,5,6,7,8,
UNISOURCE ENERGY COR	COM	90920510	31,173	1,013,747	SH	DEFINED	1,2,5,8
UNISYS CORP	COM	90921410	25,168	9,426,357	SH	DEFINED	1,2,5,6,8
UNIT CORP	COM	90921810	46,438	1,125,771	SH	DEFINED	1,2,5,6,8,10
UNITED AMER INDEMNIT	CL A	90933T10	5,513	745,995	SH	DEFINED	1,2,5,8
UNITED BANKSHARES IN	COM	90990710	26,705	1,363,178	SH	DEFINED	1,2,5,8
UNITED CAPITAL CORP	COM	90991210	655	28,329	SH	DEFINED	1,2
UNITED CMNTY BKS BLA	CAP STK	90984P10	5,033	1,006,577	SH	DEFINED	1,2,5,8
UNITED CMNTY FINL CO	COM	90983910	90	51,862	SH	DEFINED	1
UNITED FINANCIAL BAN	COM	91030T10	4,524	390,695	SH	DEFINED	1,2

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
UNITED FIRE & CAS CO	COM	91033110	8,637	482,511	SH	DEFINED 1,2,5,8
UNITED MICROELECTRON	SPON ADR N	91087340	11,177	2,941,193	SH	DEFINED 1,2,6,8
UNITED NAT FOODS INC	COM	91116310	22,850	955,680	SH	DEFINED 1,2,5,6,8
UNITED ONLINE INC	COM	91126810	16,858	2,096,710	SH	DEFINED 1,2,5,8
UNITED PARCEL SERVIC	CL B	91131210	1,632,455	28,908,352	SH	DEFINED 1,2,5,6,7,8,
UNITED RENTALS INC	COM	91136310	19,567	1,899,697	SH	DEFINED 1,2,5,6,8
UNITED SEC BANCSHARE	SHS	91145910	2,235	100,715	SH	DEFINED 1,2
UNITED STATES CELLUL	COM	91168410	6,745	172,631	SH	DEFINED 1,2,5,8,10
UNITED STATES LIME &	COM	91192210	1,092	30,412	SH	DEFINED 1,2,6
UNITED STATES STL CO	NOTE 4.00	912909AE	2,306	1,450,000	SH	DEFINED 1,2
UNITED STATES STL CO	COM	91290910	268,035	6,040,905	SH	DEFINED 1,2,5,6,7,8,
UNITED STATIONERS IN	COM	91300410	27,957	587,209	SH	DEFINED 1,2,5,8
UNITED TECHNOLOGIES	COM	91301710	6,020,045	98,802,641	SH	DEFINED 1,2,5,6,7,8,
UNITED THERAPEUTICS	COM	91307C10	70,641	1,441,940	SH	DEFINED 1,2,5,6,8,10
UNITEDHEALTH GROUP I	COM	91324P10	1,001,802	40,008,053	SH	DEFINED 1,2,5,6,7,8,
UNITIL CORP	COM	91325910	4,317	192,310	SH	DEFINED 1,2
UNITRIN INC	COM	91327510	19,184	984,319	SH	DEFINED 1,2,5,6,8,10
UNIVERSAL AMERICAN C	COM	91337710	6,617	702,421	SH	DEFINED 1,2,5,8
UNIVERSAL CORP VA	COM	91345610	29,617	708,197	SH	DEFINED 1,2,5,8
UNIVERSAL DISPLAY CO	COM	91347P10	6,567	549,974	SH	DEFINED 1,2,5,6,8
UNIVERSAL ELECTRS IN	COM	91348310	5,996	293,636	SH	DEFINED 1,2,5,6,8
UNIVERSAL FST PRODS	COM	91354310	53,439	1,354,250	SH	DEFINED 1,2,5,8
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	12,745	391,559	SH	DEFINED 1,2,3,5,8
UNIVERSAL HLTH SVCS	CL B	91390310	60,463	976,320	SH	DEFINED 1,2,5,6,8,10
UNIVERSAL INS HLDGS	COM	91359V10	1,203	239,122	SH	DEFINED 1,2
UNIVERSAL STAINLESS	COM	91383710	2,338	128,084	SH	DEFINED 1,2,5
UNIVERSAL TECHNICAL	COM	91391510	8,118	412,083	SH	DEFINED 1,2,5,6,8
UNIVERSAL TRAVEL GRO	COM NEW	91388Q20	1,847	143,174	SH	DEFINED 1,2
UNIVERSAL TRUCKLOAD	COM	91388P10	2,010	121,731	SH	DEFINED 1,2
UNIVEST CORP PA	COM	91527110	7,180	331,356	SH	DEFINED 1,2
UNUM GROUP	COM	91529Y10	305,398	14,244,311	SH	DEFINED 1,2,5,6,7,8,
UQM TECHNOLOGIES INC	COM	90321310	105	18,319	SH	DEFINED 1
URANERZ ENERGY CORPO	COM	91688T10	1,555	678,853	SH	DEFINED 1,2
URANIUM ENERGY CORP	COM	91689610	2,051	695,414	SH	DEFINED 1,2
URANIUM RES INC	COM PAR \$0	91690150	36	31,530	SH	DEFINED 1

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URBAN OUTFITTERS INC	COM	91704710	104,461	3,462,428	SH	DEFINED	1,2,5,6,7,8,
UROLOGIX INC	COM	91727310	18	14,851	SH	DEFINED	1
URS CORP NEW	COM	90323610	84,015	1,924,736	SH	DEFINED	1,2,5,6,7,8,
URSTADT BIDDLE PPTYS	CL A	91728620	6,870	470,881	SH	DEFINED	1,2,3,5,8
US BANCORP DEL	COM NEW	90297330	1,556,421	71,199,502	SH	DEFINED	1,2,5,6,7,8,
US GOLD CORPORATION	COM PAR \$0	91202320	4,362	1,509,232	SH	DEFINED	1,2
USA MOBILITY INC	COM	90341G10	9,661	750,081	SH	DEFINED	1,2,5,6,8
USA TECHNOLOGIES INC	COM NO PAR	90328S50	20	11,800	SH	DEFINED	1
USA TRUCK INC	COM	90292510	1,602	126,129	SH	DEFINED	1,2
USANA HEALTH SCIENCE	COM	90328M10	4,323	126,735	SH	DEFINED	1,2,5,6
USEC INC	NOTE 3.00	90333EAC	346	500,000	SH	DEFINED	2

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
USEC INC	COM	90333E10	11,506	2,453,233	SH	DEFINED	1,2,5,8
UTAH MED PRODS INC	COM	91748810	1,340	45,705	SH	DEFINED	1,2
UTI WORLDWIDE INC	ORD	G8721010	11,211	774,270	SH	DEFINED	1,2,5,8,10
UTSTARCOM INC	COM	91807610	4,828	2,309,902	SH	DEFINED	1,2,5
V F CORP	COM	91820410	231,790	3,200,193	SH	DEFINED	1,2,5,6,7,8,
VAALCO ENERGY INC	COM NEW	91851C20	6,569	1,427,963	SH	DEFINED	1,2,6,8
VAIL RESORTS INC	COM	91879Q10	23,504	700,765	SH	DEFINED	1,2,5,6,8
VALASSIS COMMUNICATI	COM	91886610	19,455	1,088,074	SH	DEFINED	1,2,5,7,8
VALE CAP II	VALEP 6.75	91912F30	815	11,500	SH	DEFINED	2
VALE S A	ADR	91912E10	317,808	13,740,076	SH	DEFINED	1,2,4,5,6,7
VALE S A	ADR REPSTG	91912E20	29,135	1,420,519	SH	DEFINED	1,2,5,6,8
VALEANT PHARMACEUTIC	COM	91911X10	50,258	1,791,093	SH	DEFINED	1,2,5,6,8,10
VALENCE TECHNOLOGY I	COM	91891410	1,552	862,460	SH	DEFINED	1,2,6
VALERO ENERGY CORP N	COM	91913Y10	411,574	21,226,082	SH	DEFINED	1,2,5,6,7,8,
VALHI INC NEW	COM	91890510	979	80,807	SH	DEFINED	1,2,5,10
VALIDUS HOLDINGS LTD	COM SHS	G9319H10	26,202	1,015,576	SH	DEFINED	1,2,5,7,8,10
VALLEY NATL BANCORP	COM	91979410	44,737	3,640,145	SH	DEFINED	1,2,5,6,8,10
VALMONT INDS INC	COM	92025310	32,500	381,548	SH	DEFINED	1,2,5,6,8,10
VALSPAR CORP	COM	92035510	51,760	1,881,502	SH	DEFINED	1,2,5,6,8,10
VALUE LINE INC	COM	92043710	612	19,828	SH	DEFINED	1,2
VALUECLICK INC	COM	92046N10	42,792	3,244,290	SH	DEFINED	1,2,5,6,8
VALUEVISION MEDIA IN	CL A	92047K10	241	72,782	SH	DEFINED	1
VANDA PHARMACEUTICAL	COM	92165910	6,455	554,542	SH	DEFINED	1,2
VANGUARD BD INDEX FD	TOTAL BND	92193783	126,000	1,584,900	SH	DEFINED	2
VANGUARD INDEX FDS	REIT ETF	92290855	17,794	429,300	SH	DEFINED	2
VANGUARD INTL EQUITY	ALLWRLD EX	92204277	13,113	303,531	SH	DEFINED	1
VANGUARD INTL EQUITY	EMR MKT ET	92204285	92,383	2,397,701	SH	DEFINED	1,2,7
VANTAGE DRILLING COM	ORD SHS	G9320511	3,029	1,655,143	SH	DEFINED	1,5
VARIAN INC	COM	92220610	44,691	875,268	SH	DEFINED	1,2,5,6,8
VARIAN MED SYS INC	COM	92220P10	171,329	4,066,667	SH	DEFINED	1,2,5,6,7,8,
VARIAN SEMICONDUCTOR	COM	92220710	32,333	984,565	SH	DEFINED	1,2,5,6,8,10
VASCO DATA SEC INTL	COM	92230Y10	3,924	528,858	SH	DEFINED	1,2,5,6
VASCULAR SOLUTIONS I	COM	92231M10	1,996	241,408	SH	DEFINED	1,2
VCA ANTECH INC	COM	91819410	47,589	1,769,770	SH	DEFINED	1,2,5,6,8,10
VECTOR GROUP LTD	COM	92240M10	10,048	644,928	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	64,539	2,801,165	SH	DEFINED	1,2,5,6,8,10
VEECO INSTRS INC DEL	COM	92241710	16,434	704,731	SH	DEFINED	1,2,5,8



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VENOCO INC	COM	92275P30	4,771	414,476	SH	DEFINED	1,2,5,6
VENTAS INC	COM	92276F10	305,954	7,946,866	SH	DEFINED	1,2,3,5,6,7,
VERIFONE HLDGS INC	COM	92342Y10	22,345	1,406,255	SH	DEFINED	1,2,5,6,8
VERIGY LTD	SHS	Y9369110	1,202	103,478	SH	DEFINED	1,2,5,6,8
VERISIGN INC	SDCV 3.25	92343EAD	1,648	1,900,000	SH	DEFINED	1,2
VERISIGN INC	COM	92343E10	151,634	6,400,774	SH	DEFINED	1,2,5,6,7,8,
VERIZON COMMUNICATIO	COM	92343V10	3,092,110	102,150,960	SH	DEFINED	1,2,5,6,7,8,
VERTEX PHARMACEUTICA	NOTE 4.75	92532FAM	36,824	22,200,000	SH	DEFINED	5
VERTEX PHARMACEUTICA	COM	92532F10	167,259	4,413,155	SH	DEFINED	1,2,5,6,7,8,

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
VERTRO INC	COM	92535G10	13	29,129	SH	DEFINED 1
VIACOM INC NEW	CL A	92553P10	359	12,196	SH	DEFINED 1,6
VIACOM INC NEW	CL B	92553P20	536,010	19,115,913	SH	DEFINED 1,2,5,6,7,8,
VIAD CORP	COM NEW	92552R40	10,505	527,614	SH	DEFINED 1,2,5,6,8
VIASAT INC	COM	92552V10	14,516	546,125	SH	DEFINED 1,2,5,6,8
VICAL INC	COM	92560210	4,282	1,005,257	SH	DEFINED 1,2
VICOR CORP	COM	92581510	3,133	405,838	SH	DEFINED 1,2,5,6
VIEWPOINT FINL GROUP	COM	92672710	2,437	173,595	SH	DEFINED 1,2,6
VILLAGE SUPER MKT IN	CL A NEW	92710740	3,814	129,421	SH	DEFINED 1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	1,934	46,425	SH	DEFINED 1,2,6
VIRAGE LOGIC CORP	COM	92763R10	1,323	253,881	SH	DEFINED 1,2
VIRCO MFG CO	COM	92765110	38	12,730	SH	DEFINED 1
VIRGIN MEDIA INC	COM	92769L10	69,875	5,019,787	SH	DEFINED 1,2,5,6,7,8,
VIRGIN MOBILE USA IN	CL A	92769R10	3,368	673,654	SH	DEFINED 1,2
VIRGINIA COMM BANCOR	COM	92778Q10	120	30,185	SH	DEFINED 1
VIRNETX HOLDING CORP	COM	92823T10	42	14,400	SH	DEFINED 1
VIOPHARMA INC	COM	92824110	23,206	2,412,261	SH	DEFINED 1,2,5,6,8
VIRTUAL RADIOLOGIC C	COM	92826B10	1,463	112,250	SH	DEFINED 1,2
VIRTUS INVT PARTNERS	COM	92828Q10	2,004	128,370	SH	DEFINED 1,2
VIRTUSA CORP	COM	92827P10	2,230	235,015	SH	DEFINED 1,2
VISA INC	COM CL A	92826C83	472,044	6,830,330	SH	DEFINED 1,2,5,6,7,8,
VISHAY INTERTECHNOLO	COM	92829810	51,412	6,507,795	SH	DEFINED 1,2,5,6,8,10
VISTA GOLD CORP	COM NEW	92792630	44	18,500	SH	DEFINED 1
VISTAPRINT N V	SHS	N9354010	4,672	92,055	SH	DEFINED 1,2,5,8
VITAL IMAGES INC	COM	92846N10	3,586	286,394	SH	DEFINED 1,2,5,6,8
VIVO PARTICIPACOE S	SPON ADR P	92855S20	12,747	504,837	SH	DEFINED 1,2,6,7
VIVUS INC	COM	92855110	16,128	1,547,764	SH	DEFINED 1,2,5,6,8
VMWARE INC	CL A COM	92856340	27,490	684,345	SH	DEFINED 1,2,5,6,7,8,
VOCUS INC	COM	92858J10	6,656	318,625	SH	DEFINED 1,2,5,6,8
VODAFONE GROUP PLC N	SPONS ADR	92857W20	6,674	296,632	SH	DEFINED 1,2
VOLCANO CORPORATION	COM	92864510	15,382	914,498	SH	DEFINED 1,2,5,6,8
VOLCOM INC	COM	92864N10	5,958	361,500	SH	DEFINED 1,2,5,6
VOLT INFORMATION SCI	COM	92870310	3,615	295,824	SH	DEFINED 1,2,5,8
VOLTERRA SEMICONDUCT	COM	92870810	8,663	471,825	SH	DEFINED 1,2,6,8
VONAGE HLDGS CORP	COM	92886T20	143	102,526	SH	DEFINED 1,2,6
VORNADO RLTY L P	DEB 3.87	929043AC	8,265	7,900,000	SH	DEFINED 2,5
VORNADO RLTY L P	DBCV 3.62	929043AE	8,110	8,350,000	SH	DEFINED 2,5
VORNADO RLTY TR	DBCV 2.85	929042AC	2,331	2,450,000	SH	DEFINED 1,2
VORNADO RLTY TR	SH BEN INT	92904210	532,998	8,275,084	SH	DEFINED 1,2,3,5,6,7,

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VOTORANTIM CELULOSE	SP ADR REP	92906P20	1,072	65,342	SH	DEFINED	1,2
VSE CORP	COM	91828410	3,140	80,500	SH	DEFINED	1,2
VULCAN MATLS CO	COM	92916010	240,456	4,447,129	SH	DEFINED	1,2,5,6,7,8,
W & T OFFSHORE INC	COM	92922P10	8,611	735,395	SH	DEFINED	1,2,5,6,8
W P CAREY & CO LLC	COM	92930Y10	951	33,610	SH	DEFINED	1,2
WABASH NATL CORP	COM	92956610	88	32,439	SH	DEFINED	1
WABCO HLDGS INC	COM	92927K10	15,507	738,422	SH	DEFINED	1,2,5,6,8,10

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WABTEC CORP	COM	92974010	34,439	917,647	SH	DEFINED 1,2,5,6,8,10
WADDELL & REED FINL	CL A	93005910	48,996	1,722,193	SH	DEFINED 1,2,5,6,8,10
WAL MART STORES INC	COM	93114210	3,907,748	79,603,741	SH	DEFINED 1,2,5,6,7,8,
WALGREEN CO	COM	93142210	1,208,670	32,256,997	SH	DEFINED 1,2,5,6,7,8,
WALTER ENERGY INC	COM	93317Q10	40,435	673,248	SH	DEFINED 1,2,5,6,8,10
WALTER INVNT MGMT COR	COM	93317W10	6,200	387,009	SH	DEFINED 1,2,6,8
WARNACO GROUP INC	COM NEW	93439040	60,963	1,389,947	SH	DEFINED 1,2,5,6,8
WARNER CHILCOTT PLC	SHS A	G9436810	18,146	839,336	SH	DEFINED 1,2,5,7,8,10
WARNER MUSIC GROUP C	COM	93455010	4,144	749,410	SH	DEFINED 1,2,5,6,8,10
WARREN RES INC	COM	93564A10	3,264	1,102,546	SH	DEFINED 1,2,5,6
WASHINGTON BKG CO OA	COM	93730310	1,368	147,720	SH	DEFINED 1,2
WASHINGTON FED INC	COM	93882410	34,058	2,020,028	SH	DEFINED 1,2,5,6,8,10
WASHINGTON POST CO	CL B	93964010	90,325	192,970	SH	DEFINED 1,2,5,6,7,8,
WASHINGTON REAL ESTA	SH BEN INT	93965310	59,831	2,077,456	SH	DEFINED 1,2,3,5,8
WASHINGTON TR BANCOR	COM	94061010	4,964	283,317	SH	DEFINED 1,2,5,8
WASTE CONNECTIONS IN	COM	94105310	45,359	1,571,678	SH	DEFINED 1,2,5,6,8,10
WASTE MGMT INC DEL	COM	94106L10	599,768	20,112,957	SH	DEFINED 1,2,5,6,7,8,
WASTE SERVICES INC D	COM NEW	94107520	2,502	541,608	SH	DEFINED 1,2,6
WATERS CORP	COM	94184810	182,561	3,268,181	SH	DEFINED 1,2,5,6,7,8,
WATERSTONE FINANCIAL	COM	94188810	779	153,916	SH	DEFINED 1,2,5
WATSCO INC	COM	94262220	31,511	584,507	SH	DEFINED 1,2,5,8
WATSON PHARMACEUTICA	COM	94268310	135,650	3,702,225	SH	DEFINED 1,2,5,6,7,8,
WATSON WYATT WORLDWI	CL A	94271210	59,053	1,355,676	SH	DEFINED 1,2,5,6,8
WATTS WATER TECHNOLO	CL A	94274910	21,267	703,033	SH	DEFINED 1,2,5,8
WAUSAU PAPER CORP	COM	94331510	10,113	1,011,260	SH	DEFINED 1,2,5,8
WAVE SYSTEMS CORP	COM NEW	94352630	21	24,674	SH	DEFINED 1
WCA WASTE CORP	COM	92926K10	49	12,600	SH	DEFINED 1
WD-40 CO	COM	92923610	10,019	352,766	SH	DEFINED 1,2,5,8
WEATHERFORD INTERNAT	REG	H2701310	77,461	3,736,639	SH	DEFINED 1,2,5,6,7,8,
WEB COM GROUP INC	COM	94733A10	4,560	643,127	SH	DEFINED 1,2
WEBMD HEALTH CORP	CL A	94770V10	2,554	77,108	SH	DEFINED 1,2,6,8,10
WEBMEDIABRANDS INC	COM	94770W10	20	28,172	SH	DEFINED 1
WEBSense INC	COM	94768410	16,649	991,041	SH	DEFINED 1,2,5,6,8
WEBSTER FINL CORP CO	COM	94789010	36,111	2,895,850	SH	DEFINED 1,2,5,6,8
WEIGHT WATCHERS INTL	COM	94862610	10,898	397,154	SH	DEFINED 1,2,5,6,8,10
WEINGARTEN RLTY INVNS	SH BEN INT	94874110	75,974	3,813,964	SH	DEFINED 1,2,3,5,6,8,
WEIS MKTS INC	COM	94884910	7,504	234,858	SH	DEFINED 1,2,5,8
WELLCARE HEALTH PLAN	COM	94946T10	33,071	1,341,604	SH	DEFINED 1,2,5,6,8
WELLPOINT INC	COM	94973V10	854,123	18,034,693	SH	DEFINED 1,2,5,6,7,8,
WELLS FARGO & CO NEW	COM	94974610	4,844,660	171,918,373	SH	DEFINED 1,2,5,6,7,8,
WELLS FARGO & CO NEW	PERP PFD C	94974680	4,644	5,200	SH	DEFINED 1,2

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WENDYS ARBYS GROUP I	COM	95058710	36,222	7,657,915	SH	DEFINED	1,2,5,6,8,10
WERNER ENTERPRISES I	COM	95075510	29,015	1,557,456	SH	DEFINED	1,2,5,8
WESBANCO INC	COM	95081010	8,968	580,051	SH	DEFINED	1,2,5,8
WESCO FINL CORP	COM	95081710	5,691	17,484	SH	DEFINED	1,2,5,10,12
WESCO INTL INC	COM	95082P10	15,833	549,742	SH	DEFINED	1,2,5,6,8,10

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WEST BANCORPORATION	CAP STK	95123P10	1,443	290,976	SH	DEFINED 1,2
WEST COAST BANCORP O	COM	95214510	67	27,100	SH	DEFINED 1
WEST MARINE INC	COM	95423510	1,847	235,017	SH	DEFINED 1,2
WEST PHARMACEUTICAL	SDCV 4.00	955306AA	1,346	1,600,000	SH	DEFINED 5
WEST PHARMACEUTICAL	COM	95530610	29,448	725,146	SH	DEFINED 1,2,5,6,8
WESTAMERICA BANCORPO	COM	95709010	53,769	1,034,010	SH	DEFINED 1,2,5,8
WESTAR ENERGY INC	COM	95709T10	45,466	2,330,389	SH	DEFINED 1,2,5,6,8,10
WESTELL TECHNOLOGIES	CL A	95754110	68	51,412	SH	DEFINED 1
WESTERN ALLIANCE BAN	COM	95763810	5,647	894,878	SH	DEFINED 1,2,5,8
WESTERN DIGITAL CORP	COM	95810210	327,332	8,960,626	SH	DEFINED 1,2,5,6,7,8,
WESTERN GAS PARTNERS	COM UNIT L	95825410	320	18,073	SH	DEFINED 1,2
WESTERN REFNG INC	COM	95931910	6,861	1,063,683	SH	DEFINED 1,2,5,6,8
WESTERN UN CO	COM	95980210	459,499	24,286,394	SH	DEFINED 1,2,5,6,7,8,
WESTFIELD FINANCIAL	COM	96008P10	4,987	588,727	SH	DEFINED 1,2
WESTLAKE CHEM CORP	COM	96041310	10,107	393,251	SH	DEFINED 1,2,5,8
WESTMORELAND COAL CO	COM	96087810	1,984	244,054	SH	DEFINED 1,2,5
WESTPAC BKG CORP	SPONSORED	96121430	2,450	21,223	SH	DEFINED 1
WESTWOOD HLDGS GROUP	COM	96176510	4,196	120,913	SH	DEFINED 1,2,6
WET SEAL INC	CL A	96184010	7,962	2,106,427	SH	DEFINED 1,2,6,8
WEYCO GROUP INC	COM	96214910	2,935	128,181	SH	DEFINED 1,2
WEYERHAEUSER CO	COM	96216610	279,492	7,625,963	SH	DEFINED 1,2,5,6,7,8,
WGL HLDGS INC	COM	92924F10	96,203	2,902,937	SH	DEFINED 1,2,5,8
WHIRLPOOL CORP	COM	96332010	176,421	2,521,746	SH	DEFINED 1,2,5,6,7,8,
WHITE ELECTR DESIGNS	COM	96380110	421	91,200	SH	DEFINED 1,2,5
WHITE MTNS INS GROUP	COM	G9618E10	28,406	92,525	SH	DEFINED 1,2,5,6,7,8,
WHITING PETE CORP NE	COM	96638710	47,841	830,870	SH	DEFINED 1,2,5,6,8,10
WHITNEY HLDG CORP	COM	96661210	16,495	1,729,045	SH	DEFINED 1,2,5,6,8,10
WHOLE FOODS MKT INC	COM	96683710	142,442	4,671,752	SH	DEFINED 1,2,5,6,7,8,
WILBER CORP	COM	96779710	712	84,771	SH	DEFINED 1,2
WILEY JOHN & SONS IN	CL A	96822320	31,769	913,439	SH	DEFINED 1,2,5,6,7,8,
WILLBROS GROUP INC D	COM	96920310	13,441	882,502	SH	DEFINED 1,2,5,6,8
WILLIAMS CLAYTON ENE	COM	96949010	4,310	143,093	SH	DEFINED 1,2,5,6
WILLIAMS COS INC DEL	COM	96945710	446,833	25,004,645	SH	DEFINED 1,2,5,6,7,8,
WILLIAMS PARTNERS L	COM UNIT L	96950F10	896	38,481	SH	DEFINED 1,2
WILLIAMS PIPELINE PA	COM UNIT L	96950K10	242	12,648	SH	DEFINED 1,2
WILLIAMS SONOMA INC	COM	96990410	82,514	4,078,806	SH	DEFINED 1,2,5,6,8,10
WILLIS GROUP HOLDING	SHS	G9665510	24,156	855,976	SH	DEFINED 1,2,5,6,7,8,
WILLIS LEASE FINANCE	COM	97064610	1,205	88,122	SH	DEFINED 1,2
WILMINGTON TRUST COR	COM	97180710	28,019	1,973,175	SH	DEFINED 1,2,5,6,8,10
WILSHIRE BANCORP INC	COM	97186T10	4,047	551,373	SH	DEFINED 1,2,5,8
WIMM BILL DANN FOODS	SPONSORED	97263M10	5,261	73,568	SH	DEFINED 1,2,5,6,7,8,
WINDSTREAM CORP	COM	97381W10	149,872	14,794,893	SH	DEFINED 1,2,5,6,7,8,
WINN DIXIE STORES IN	COM NEW	97428030	15,133	1,153,404	SH	DEFINED 1,2,5,6,8

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WINNEBAGO INDS INC	COM	97463710	9,228	627,308	SH	DEFINED	1,2,5,8
WINTHROP RLTY TR	SH BEN INT	97639130	2,236	229,578	SH	DEFINED	1,2,3
WINTRUST FINANCIAL C	COM	97650W10	25,324	905,708	SH	DEFINED	1,2,5,8

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WIPRO LTD	SPON ADR 1	97651M10	10,368	577,585	SH	DEFINED	1,2,5,6,8
WIRELESS TELECOM GRO	COM	97652410	7	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	204,977	4,537,892	SH	DEFINED	1,2,5,6,7,8,
WMS INDS INC	COM	92929710	40,907	918,020	SH	DEFINED	1,2,5,6,8,10
WOLVERINE WORLD WIDE	COM	97809710	25,640	1,032,206	SH	DEFINED	1,2,5,8
WONDER AUTO TECHNOLO	COM	97816610	2,719	226,610	SH	DEFINED	1,2
WOODWARD GOVERNOR CO	COM	98074510	42,045	1,733,101	SH	DEFINED	1,2,5,6,8
WOORI FIN HLDGS CO L	ADR	98106310	333	8,047	SH	DEFINED	1,6
WORLD ACCEP CORP DEL	COM	98141910	9,629	381,948	SH	DEFINED	1,2,5,6,8
WORLD FUEL SVCS CORP	COM	98147510	77,207	1,606,133	SH	DEFINED	1,2,5,6,7,8
WORLD WRESTLING ENTM	CL A	98156Q10	5,666	404,459	SH	DEFINED	1,2,8
WORTHINGTON INDS INC	COM	98181110	59,318	4,267,466	SH	DEFINED	1,2,5,6,8
WPP PLC	ADR	92933H10	331	7,714	SH	DEFINED	1
WPT ENTERPRISES INC	COM	98211W10	25	25,291	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	42,747	1,448,557	SH	DEFINED	1,2,5,6,7,8
WRIGHT MED GROUP INC	NOTE 2.62	98235TAA	17,415	20,640,000	SH	DEFINED	5
WRIGHT MED GROUP INC	COM	98235T10	14,899	834,234	SH	DEFINED	1,2,5,6,8
WSFS FINL CORP	COM	92932810	3,522	132,193	SH	DEFINED	1,2,5,8
WUXI PHARMATECH CAYM	SPONS ADR	92935210	166	13,900	SH	DEFINED	1,6
WYETH	COM	98302410	2,455,683	50,549,249	SH	DEFINED	1,2,5,6,7,8,
WYNDHAM WORLDWIDE CO	COM	98310W10	88,276	5,409,085	SH	DEFINED	1,2,5,6,8,10
WYNN RESORTS LTD	COM	98313410	157,287	2,218,752	SH	DEFINED	1,2,5,6,7,8,
XCEL ENERGY INC	COM	98389B10	353,834	18,390,539	SH	DEFINED	1,2,5,6,7,8,
XENOPORT INC	COM	98411C10	14,379	677,318	SH	DEFINED	1,2,5,6,8
XERIUM TECHNOLOGIES	COM	98416J10	32	24,700	SH	DEFINED	1
XEROX CORP	COM	98412110	470,977	60,849,701	SH	DEFINED	1,2,5,6,7,8,
XILINX INC	SDCV 3.12	983919AD	747	850,000	SH	DEFINED	1,2
XILINX INC	COM	98391910	215,121	9,185,343	SH	DEFINED	1,2,5,6,7,8,
XL CAP LTD	CL A	G9825510	204,585	11,717,374	SH	DEFINED	1,2,5,6,7,8,
XOMA LTD	ORD	G9825R10	86	106,278	SH	DEFINED	1
X-RITE INC	COM	98385710	817	406,395	SH	DEFINED	1,2
XTO ENERGY INC	COM	98385X10	901,429	21,815,793	SH	DEFINED	1,2,5,6,7,8,
YADKIN VALLEY FINANC	COM	98431410	1,250	267,759	SH	DEFINED	1,2
YAHOO INC	COM	98433210	741,869	41,654,638	SH	DEFINED	1,2,5,6,7,8,
YANZHOU COAL MNG CO	SPON ADR H	98484610	293	20,311	SH	DEFINED	1,6
YORK WTR CO	COM	98718410	2,714	195,810	SH	DEFINED	1,2
YOUBET COM INC	COM	98741310	913	434,899	SH	DEFINED	1,2
YOUNG INNOVATIONS IN	COM	98752010	2,579	98,007	SH	DEFINED	1,2
YPF SOCIEDAD ANONIMA	SPON ADR C	98424510	310	8,127	SH	DEFINED	8
YRC WORLDWIDE INC	COM	98424910	5,682	1,276,877	SH	DEFINED	1,2,5,6,8
YUM BRANDS INC	COM	98849810	706,354	20,922,813	SH	DEFINED	1,2,5,6,7,8,
ZALE CORP NEW	COM	98885810	4,058	567,512	SH	DEFINED	1,2
ZAPATA CORP	COM PAR \$	98907060	980	140,821	SH	DEFINED	1,2
ZAREBA SYSTEMS INC	COM	98913110	84	16,900	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	32,581	1,256,508	SH	DEFINED	1,2,5,6,8,10

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ZENITH NATL INS CORP COM 98939010 27,733 897,500 SH DEFINED 1,2,5,8

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ZEP INC	COM	98944B10	7,119	438,067	SH	DEFINED	1,2,5,6,8
ZHONE TECHNOLOGIES I	COM	98950P10	50	99,284	SH	DEFINED	1
ZHONGPIN INC	COM	98952K10	4,829	328,084	SH	DEFINED	1,2
ZIMMER HLDGS INC	COM	98956P10	371,457	6,949,620	SH	DEFINED	1,2,5,6,7,8,
ZION OIL & GAS INC	COM	98969610	1,453	148,876	SH	DEFINED	1,2
ZIONS BANCORPORATION	COM	98970110	100,924	5,616,253	SH	DEFINED	1,2,5,6,7,8,
ZIX CORP	COM	98974P10	2,033	924,184	SH	DEFINED	1,2
ZOLL MED CORP	COM	98992210	10,061	467,518	SH	DEFINED	1,2,5,6,8
ZOLTEK COS INC	COM	98975W10	5,884	560,381	SH	DEFINED	1,2,5,6,8
ZORAN CORP	COM	98975F10	12,332	1,070,448	SH	DEFINED	1,2,5,6,8
ZUMIEZ INC	COM	98981710	6,781	413,212	SH	DEFINED	1,2,5,6
ZYGO CORP	COM	98985510	1,907	281,206	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	4,163	689,175	SH	DEFINED	1,2,5,6

TOTAL MARKET VALUE 435,379,475