STATE STREET CORP
Form 13F-HR
November 04, 2004

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: SEPTEMBER 30, 2004

Check Here if Amendment / /; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: STATE STREET CORPORATION
Address: 225 FRANKLIN STREET
BOSTON, MASSACHUSETTS 02110

Form 13F File Number: 28-399

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

Person Signing this Report on Behalf of Reporting Manager:

Name: PAMELA D. GORMLEY
Title: EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER
Phone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ Pamela D. Gormley	Boston, Massachusetts	October 28, 2004
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

/ / 13F HOLDINGS REPORT. (Check here if all holdings of this reporting

manager are reported in this report.)

/ / 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

/x/ 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

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

28-03621	Advanced Investment Partners LLC
28-07472	Bel Air Investment Advisors LLC
28-99999	Shott Capital Management, LLC
28-04003	Ariel Capital Management, LLC
28-00096	Capital Guardian Trust Company
28-10372	Philadelphia International Advisors, l.P.
28-02924	Turner Investment partners Inc. (Turner Investment Partners
28-03570	AXA (Alliance Capital Management L.P.)
28-00223	RCM Capital Management LLC
28-00180	Sit Investment Associates Inc.
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)

REPORT SUMMARY:

Number of Other Included Managers:	13
Form 13F Information Table Entry Total:	3,812
Form 13F Information Table Value Total:	428,622,780 (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 that the manager filing this report. [If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

1	28-	State Street Global Advisors, a division of State Street Bank and Trust
2	28-	SSgA Funds Management, Inc.
3	28-	The Tuckerman Group, LLC
4	28-	Rexiter Capital Management, Limited
5	28-	State Street Global Advisors Limited
6	28-	State Street Global Advisors Ltd.
7	28-	State Street Global Advisors France S.A.
8	28-	State Street Global Advisors, Australia
9	28-	State Street Global Investment GmbH
10	28-	State Street Global Advisors (Japan) Co., Ltd.
12	28-	State Street Global Advisors Asia Limited

13	28-	State Street Global Advisors GbmH
14	28-	SSgA Japan, a division of State Street Trust & Banking Co., Ltd.

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMEN DISCRETIO
1 800 FLOWERS COM	CL A	68243Q10	3,203	385,870	SH		DEFINED
1-800 CONTACTS INC	COM	68197710	1,210	79,539	SH		DEFINED
1ST SOURCE CORP	COM	33690110	5,397	210,480	SH		DEFINED
21ST CENTY INS GROUP	COM	90130N10	5,600	419,484	SH		DEFINED
24/7 REAL MEDIA INC	COM NEW	90131420	847	221,049	SH		DEFINED
3COM CORP	COM	88553510	22,041	5,223,025	SH		DEFINED
3M CO	COM	88579Y10	5,017,146	62,737,847	SH		DEFINED
4 KIDS ENTMT INC	COM	35086510	4,078	201,879	SH		DEFINED
7-ELEVEN INC	COM NEW	81782620	9,288	464,854	SH		DEFINED
8X8 INC NEW	COM	28291410	71	18,800	SH		DEFINED
99 CENTS ONLY STORES	COM	65440K10	14,274	1,003,069	SH		DEFINED
A C MOORE ARTS & CRA	COM	00086T10	4,965	200,786	SH		DEFINED
A D C TELECOMMUNICAT	COM	00088610	42,450	23,452,863	SH		DEFINED
A S V INC	COM	00196310	5,013	133,935	SH		DEFINED
AAIPHARMA INC	COM	00252W10	54	34,628	SH		DEFINED
AAON INC	COM PAR $0	00036020	2,615	150,268	SH		DEFINED
AAR CORP	COM	00036110	6,628	532,383	SH		DEFINED
AARON RENTS INC	COM	00253520	13,216	607,354	SH		DEFINED
AASTROM BIOSCIENCES	COM	00253U10	22	23,700	SH		DEFINED
ABAXIS INC	COM	00256710	3,285	252,532	SH		DEFINED
ABB LTD	SPONSORED	00037520	344	56,253	SH		DEFINED
ABBOTT LABS	COM	00282410	1,925,642	45,458,962	SH		DEFINED
ABC BANCORP	COM	00040010	3,220	159,662	SH		DEFINED
ABERCROMBIE & FITCH	CL A	00289620	89,796	2,850,663	SH		DEFINED
ABGENIX INC	COM	00339B10	12,842	1,302,446	SH		DEFINED
ABIOMED INC	COM	00365410	1,608	181,652	SH		DEFINED
ABITIBI-CONSOLIDATED	COM	00392410	276	43,717	SH		DEFINED
ABLE LABORATORIES IN	COM NEW	00371N40	4,940	257,836	SH		DEFINED
ABM INDS INC	COM	00095710	11,415	566,512	SH		DEFINED
ABN AMRO HLDG NV	SPONSORED	00093710	1,887	82,915	SH		DEFINED
ACACIA RESH CORP	ACACIA TCH	00388130	73	17,683	SH		DEFINED
ACADIA RLTY TR	COM SH BEN	00423910	12,845	870,860	SH		DEFINED
ACCELRYS INC	COM	00430U10	2,503	383,842	SH		DEFINED
ACCENTURE LTD BERMUD	CL A	G1150G11	50,478	1,866,104	SH		DEFINED
ACCREDITED HOME LEND	COM	00437P10	8,753	227,241	SH		DEFINED
ACCREDO HEALTH INC	COM	00437V10	11,967	507,706	SH		DEFINED

ACE CASH EXPRESS INC	COM	00440310	3,190	122,487	SH	DEFINED
ACE LTD	ORD	G0070K10	325,005	8,112,954	SH	DEFINED
ACETO CORP	COM	00444610	3,269	226,999	SH	DEFINED
ACLARA BIOSCIENCES I	COM	00461P10	107	27,114	SH	DEFINED
ACME COMMUNICATION I	COM	00463110	260	43,678	SH	DEFINED
ACME UTD CORP	COM	00481610	155	16,900	SH	DEFINED
ACTEL CORP	COM	00493410	5,690	374,344	SH	DEFINED
ACTION PERFORMANCE C	COM	00493310	2,524	249,165	SH	DEFINED
ACTIVCARD CORP	COM	00506J10	6,065	987,786	SH	DEFINED
ACTIVE POWER INC	COM	00504W10	40	14,554	SH	DEFINED
ACTIVISION INC NEW	COM NEW	00493020	25,630	1,847,890	SH	DEFINED
ACTUANT CORP	CL A NEW	00508X20	15,160	367,883	SH	DEFINED
ACTUATE CORP	COM	00508B10	2,260	640,325	SH	DEFINED
ACUITY BRANDS INC	COM	00508Y10	16,764	705,252	SH	DEFINED
ACXIOM CORP	COM	00512510	32,454	1,367,080	SH	DEFINED
ADAMS RES & ENERGY I	COM NEW	00635130	143	10,800	SH	DEFINED
ADAPTEC INC	COM	00651F10	13,717	1,804,824	SH	DEFINED

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NAME OF ISSUER	OTHER MANAGERS	SOLE
1 800 FLOWERS COM	1,2	385,870
1-800 CONTACTS INC	1,2	79,539
1ST SOURCE CORP	1,2	210,480
21ST CENTY INS GROUP	1,2,5	419,484
24/7 REAL MEDIA INC	1	221,049
3COM CORP	1,2,5,6,7,9	5,223,025
3M CO	1,2,5,6,7,8,9,10,12,13,14	62,737,847
4 KIDS ENTMT INC	1,2	201,879
7-ELEVEN INC	1,2,5	464,854
8X8 INC NEW	1	18,800
99 CENTS ONLY STORES	1,2,5,9	1,003,069
A C MOORE ARTS & CRA	1,2,5	200,786
A D C TELECOMMUNICAT	1,2,5,6,7,8,9,10,12,13,14	23,452,863
A S V INC	1,2	133,935
AAIPHARMA INC	1,5	34,628
AAON INC	1,2	150,268
AAR CORP	1,2,5	532,383
AARON RENTS INC	1,2	607,354
AASTROM BIOSCIENCES	1	23,700
ABAXIS INC	1,2	252,532
ABB LTD	1	56,253
ABBOTT LABS	1,2,5,6,7,8,9,10,12,13,14	45,458,962
ABC BANCORP	1,2	159,662
ABERCROMBIE & FITCH	1,2,5,9	2,850,663
ABGENIX INC	1,2,5	1,302,446
ABIOMED INC	1,2	181,652
ABITIBI-CONSOLIDATED	1,13	43,717
ABLE LABORATORIES IN	1,2	257,836
ABM INDS INC	1,2,5	566,512
ABN AMRO HLDG NV	1	82,915
ACACIA RESH CORP	1,5	17,683
ACADIA RLTY TR	1,2,3,5	870,860
ACCELRYS INC	1,2,5	383,842
ACCENTURE LTD BERMUD	1,2,5,7,8,9,10,12,13,14	1,866,104
ACCREDITED HOME LEND	1,2,5	227,241
ACCREDO HEALTH INC	1,2,5	507,706
ACE CASH EXPRESS INC	1,2	122,487

ACE LTD	1,2,5,6,7,8,9,10,12,13,14	8,112,954
ACETO CORP	1,2	226,999
ACLARA BIOSCIENCES I	1	27,114
ACME COMMUNICATION I	1,2	43,678
ACME UTD CORP	1	16,900
ACTEL CORP	1,2	374,344
ACTION PERFORMANCE C	1,2	249,165
ACTIVCARD CORP	1,2	987,786
ACTIVE POWER INC	1	14,554
ACTIVISION INC NEW	1,2,5,9	1,847,890
ACTUANT CORP	1,2	367,883
ACTUATE CORP	1,2,5	640,325
ACUITY BRANDS INC	1,2,5	705,252
ACXIOM CORP	1,2,5,9	1,367,080
ADAMS RES & ENERGY I	1	10,800
ADAPTEC INC	1,2,5,6	1,804,824

ADE CORP MASS	COM	00089C10	1,971	115,675	SH	DEFINED
ADECCO SA	SPONSORED	00675410	227	18,311	SH	DEFINED
ADESA INC	COM	00686U10	17,860	1,087,050	SH	DEFINED
ADMINISTAFF INC	COM	00709410	5,248	448,579	SH	DEFINED
ADOBE SYS INC	COM	00724F10	372,148	7,522,696	SH	DEFINED
ADOLOR CORP	COM	00724X10	6,276	557,878	SH	DEFINED
ADTRAN INC	COM	00738A10	20,662	911,034	SH	DEFINED
ADVANCE AUTO PARTS I	COM	00751Y10	26,103	758,813	SH	DEFINED
ADVANCED DIGITAL INF	COM	00752510	8,528	980,250	SH	DEFINED
ADVANCED ENERGY INDS	COM	00797310	3,095	333,141	SH	DEFINED
ADVANCED FIBRE COMMU	COM	00754A10	23,022	1,447,952	SH	DEFINED
ADVANCED MARKETING S	COM	00753T10	2,381	220,697	SH	DEFINED
ADVANCED MEDICAL OPT	COM	00763M10	24,436	617,548	SH	DEFINED
ADVANCED MICRO DEVIC	COM	00790310	124,343	9,564,865	SH	DEFINED
ADVANCED NEUROMODULA	COM	00757T10	9,059	298,486	SH	DEFINED
ADVANCED SEMICONDUCT	SPONSORED	00756M40	94	28,112	SH	DEFINED
ADVANCIS PHARMACEUTI	COM	00764L10	345	42,297	SH	DEFINED
ADVANTA CORP	CL A	00794210	453	19,866	SH	DEFINED
ADVANTA CORP	CL B	00794220	6,619	273,632	SH	DEFINED
ADVENT SOFTWARE INC	COM	00797410	12,345	733,517	SH	DEFINED
ADVISORY BRD CO	COM	00762W10	7,959	236,875	SH	DEFINED
ADVO INC	COM	00758510	15,660	506,134	SH	DEFINED
AEGON N V	ORD AMER R	00792410	920	85,195	SH	DEFINED
AEROFLEX INC	COM	00776810	10,539	997,082	SH	DEFINED
AEROPOSTALE	COM	00786510	35,987	1,373,546	SH	DEFINED
AES CORP	COM	00130H10	199,013	19,921,175	SH	DEFINED
AETHER SYS INC	COM	00808V10	66	19,911	SH	DEFINED
AETNA INC NEW	COM	00817Y10	851,295	8,518,912	SH	DEFINED
AFFILIATED COMPUTER	CL A	00819010	172,809	3,104,163	SH	DEFINED
AFFILIATED MANAGERS	COM	00825210	29,082	543,191	SH	DEFINED
AFFIRMATIVE INS HLDG	COM	00827210	395	25,000	SH	DEFINED
AFFORDABLE RESIDENTI	COM	00827310	9,406	644,258	SH	DEFINED
AFFYMETRIX INC	COM	00826T10	19,452	633,407	SH	DEFINED
AFLAC INC	COM	00105510	667,386	17,020,820	SH	DEFINED
AFTERMARKET TECHNOLO	COM	00831810	5,275	419,320	SH	DEFINED
AGCO CORP	COM	00108410	31,538	1,394,267	SH	DEFINED
AGERE SYS INC	CL A	00845V10	2,949	2,808,357	SH	DEFINED
AGERE SYS INC	CL B	00845V20	18,393	18,032,326	SH	DEFINED
AGILE SOFTWARE CORP	COM	00846X10	7,252	914,492	SH	DEFINED
AGILENT TECHNOLOGIES	COM	00846U10	290,707	13,477,372	SH	DEFINED

AGILYSYS INC	COM	00847J10	8,701	503,258	SH	DEFINED
AGL RES INC	COM	00120410	26,686	867,280	SH	DEFINED
AGRIUM INC	COM	00891610	1,036	58,329	SH	DEFINED
AIR METHODS CORP	COM PAR $.	00912830	91	14,100	SH	DEFINED
AIR PRODS & CHEMS IN	COM	00915810	780,293	14,348,897	SH	DEFINED
AIRGAS INC	COM	00936310	33,945	1,410,279	SH	DEFINED
AIRGATE PCS INC	COM NEW	00936730	3,096	157,943	SH	DEFINED
AIRSPAN NETWORKS INC	COM	00950H10	1,615	297,483	SH	DEFINED
AIRTRAN HLDGS INC	COM	00949P10	15,897	1,596,064	SH	DEFINED
AK STL HLDG CORP	COM	00154710	14,259	1,747,421	SH	DEFINED
AKAMAI TECHNOLOGIES	COM	00971T10	15,147	1,078,097	SH	DEFINED
AKSYS LTD	COM	01019610	1,057	222,628	SH	DEFINED
AKTIEBOLAGETT ELECTR	SPONSORED	01019820	311	8,464	SH	DEFINED
AKZO NOBEL NV	SPONSORED	01019930	488	13,763	SH	DEFINED
ALABAMA NATL BANCORP	COM	01031710	10,606	177,145	SH	DEFINED
ALAMOSA HLDGS INC	COM	01158910	8,085	1,058,299	SH	DEFINED
ALASKA AIR GROUP INC	COM	01165910	13,425	541,763	SH	DEFINED
ALASKA COMMUNICATION	COM	01167P10	314	56,062	SH	DEFINED
ALBANY INTL CORP	CL A	01234810	12,219	409,894	SH	DEFINED

ADE CORP MASS	1,2	115,675
ADECCO SA	1	18,311
ADESA INC	1,2,5,9	1,087,050
ADMINISTAFF INC	1,2,5	448,579
ADOBE SYS INC	1,2,5,6,7,8,9,10,12,13,14	7,522,696
ADOLOR CORP	1,2,5	557,878
ADTRAN INC	1,2,5,9	911,034
ADVANCE AUTO PARTS I	1,2,5	758,813
ADVANCED DIGITAL INF	1,2,5	980,250
ADVANCED ENERGY INDS	1,2	333,141
ADVANCED FIBRE COMMU	1,2,5,9	1,447,952
ADVANCED MARKETING S	1,2	220,697
ADVANCED MEDICAL OPT	1,2,5	617,548
ADVANCED MICRO DEVIC	1,2,5,6,7,8,9,10,12,13,14	9,564,865
ADVANCED NEUROMODULA	1,2	298,486
ADVANCED SEMICONDUCT	1	28,112
ADVANCIS PHARMACEUTI	1,2	42,297
ADVANTA CORP	1	19,866
ADVANTA CORP	1,2	273,632
ADVENT SOFTWARE INC	1,2,5,9	733,517
ADVISORY BRD CO	1,2	236,875
ADVO INC	1,2,5	506,134
AEGON N V	1,2	85,195
AEROFLEX INC	1,2,5	997,082
AEROPOSTALE	1,2,5,9	1,373,546
AES CORP	1,2,5,6,7,8,9,10,12,13,14	19,921,175
AETHER SYS INC	1	19,911
AETNA INC NEW	1,2,5,6,7,8,9,10,12,13,14	8,518,912
AFFILIATED COMPUTER	1,2,5,6,9,10	3,104,163
AFFILIATED MANAGERS	1,2,5	543,191
AFFIRMATIVE INS HLDG	1	25,000
AFFORDABLE RESIDENTI	1,2,3	644,258
AFFYMETRIX INC	1,2,5	633,407
AFLAC INC	1,2,5,6,7,8,9,10,12,13,14	17,020,820
AFTERMARKET TECHNOLO	1,2,5	419,320
AGCO CORP	1,2,5,9	1,394,267
AGERE SYS INC	1,5,7	2,808,357
AGERE SYS INC	1,2,5,7,8,9,10,12,13,14	18,032,326
AGILE SOFTWARE CORP	1,2	914,492

AGILENT TECHNOLOGIES		1,2,5,6,7,8,9,10,12,13,14		13,477,372		
AGILYSYS INC		1,2		503,258		
AGL RES INC		1,2,5,6,9		867,280		
AGRIUM INC		1		58,329		
AIR METHODS CORP		1		14,100		
AIR PRODS & CHEMS IN		1,2,5,6,7,8,9,10,12,13,14		14,348,897		
AIRGAS INC		1,2,5,9		1,410,279		
AIRGATE PCS INC		1,2,5		157,943		
AIRSPAN NETWORKS INC		1,2		297,483		
AIRTRAN HLDGS INC		1,2,9		1,596,064		
AK STL HLDG CORP		1,2,5		1,747,421		
AKAMAI TECHNOLOGIES		1,2,5		1,078,097		
AKSYS LTD		1,2		222,628		
AKTIEBOLAGETT ELECTR		1		8,464		
AKZO NOBEL NV		1		13,763		
ALABAMA NATL BANCORP		1,2		177,145		
ALAMOSA HLDGS INC		1,2,5		1,058,299		
ALASKA AIR GROUP INC		1,2,6,9		541,763		
ALASKA COMMUNICATION		1,2		56,062		
ALBANY INTL CORP		1,2		409,894		
ALBANY MOLECULAR RES	COM	01242310	3,633	378,390	SH	DEFINED
ALBEMARLE CORP	COM	01265310	21,864	623,086	SH	DEFINED
ALBERTO CULVER CO	COM	01306810	97,832	2,250,052	SH	DEFINED
ALBERTSONS INC	COM	01310410	237,852	9,939,504	SH	DEFINED
ALCAN INC	COM	01371610	3,487	72,940	SH	DEFINED
ALCATEL	SPONSORED	01390430	630	53,696	SH	DEFINED
ALCOA INC	COM	01381710	1,049,550	31,245,913	SH	DEFINED
ALCON INC	COM SHS	H0130110	1,698	21,178	SH	DEFINED
ALDERWOODS GROUP INC	COM	01438310	9,812	998,119	SH	DEFINED
ALDILA INC	COM NEW	01438420	146	14,600	SH	DEFINED
ALEXANDER & BALDWIN	COM	01448210	26,187	771,565	SH	DEFINED
ALEXANDERS INC	COM	01475210	8,268	41,529	SH	DEFINED
ALEXANDRIA REAL ESTA	COM	01527110	27,412	417,098	SH	DEFINED
ALEXION PHARMACEUTIC	COM	01535110	6,570	364,977	SH	DEFINED
ALFA CORP	COM	01538510	7,552	540,950	SH	DEFINED
ALFACELL CORP	COM	01540410	76	17,093	SH	DEFINED
ALICO INC	COM	01623010	2,092	49,110	SH	DEFINED
ALIGN TECHNOLOGY INC	COM	01625510	10,885	712,359	SH	DEFINED
ALKERMES INC	COM	01642T10	15,195	1,316,761	SH	DEFINED
ALLEGHANY CORP DEL	COM	01717510	12,821	46,979	SH	DEFINED
ALLEGHENY ENERGY INC	COM	01736110	64,897	4,066,210	SH	DEFINED
ALLEGHENY TECHNOLOGI	COM	01741R10	53,527	2,932,966	SH	DEFINED
ALLERGAN INC	COM	01849010	243,818	3,360,686	SH	DEFINED
ALLETE INC	COM NEW	01852230	8,569	263,670	SH	DEFINED
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	4,962	139,763	SH	DEFINED
ALLIANCE DATA SYSTEM	COM	01858110	28,841	711,077	SH	DEFINED
ALLIANCE GAMING CORP	COM NEW	01859P60	11,499	763,513	SH	DEFINED
ALLIANCE IMAGING INC	COM NEW	01860620	1,240	166,038	SH	DEFINED
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	740	13,290	SH	DEFINED
ALLIANCE SEMICONDUCT	COM	01877H10	1,335	385,821	SH	DEFINED
ALLIANT ENERGY CORP	COM	01880210	35,647	1,432,746	SH	DEFINED
ALLIANT TECHSYSTEMS	COM	01880410	55,772	921,852	SH	DEFINED
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	767	76,274	SH	DEFINED
ALLIED CAP CORP NEW	COM	01903Q10	36,664	1,503,236	SH	DEFINED
ALLIED DEFENSE GROUP	COM	01911810	215	11,594	SH	DEFINED
ALLIED DOMECQ PLC	SPON ADR N	01912120	426	12,439	SH	DEFINED

ALLIED HEALTHCARE IN	COM	01923A10	114	20,700	SH	DEFINED
ALLIED IRISH BKS P L	SPON ADR O	01922840	15,001	450,897	SH	DEFINED
ALLIED WASTE INDS IN	COM PAR$.0	01958930	63,272	7,149,416	SH	DEFINED
ALLMERICA FINL CORP	COM	01975410	20,218	752,160	SH	DEFINED
ALLOS THERAPEUTICS I	COM	01977710	379	176,271	SH	DEFINED
ALLOY INC	COM	01985510	2,022	533,437	SH	DEFINED
ALLSCRIPTS HEALTHCAR	COM	01988P10	3,954	439,367	SH	DEFINED
ALLSTATE CORP	COM	02000210	1,045,780	21,791,626	SH	DEFINED
ALLTEL CORP	COM	02003910	451,562	8,223,678	SH	DEFINED
ALPHARMA INC	CL A	02081310	16,847	921,108	SH	DEFINED
ALTAIR NANOTECHNOLOG	COM	02137310	41	27,400	SH	DEFINED
ALTERA CORP	COM	02144110	256,012	13,081,883	SH	DEFINED
ALTIRIS INC	COM	02148M10	9,928	313,677	SH	DEFINED
ALTRIA GROUP INC	COM	02209S10	3,767,813	80,098,063	SH	DEFINED
ALUMINA LTD	SPONSORED	02220510	196	11,999	SH	DEFINED
AMAZON COM INC	COM	02313510	151,954	3,718,902	SH	DEFINED
AMB PROPERTY CORP	COM	00163T10	60,595	1,636,805	SH	DEFINED
AMBAC FINL GROUP INC	COM	02313910	285,359	3,569,220	SH	DEFINED
AMBASSADORS GROUP IN	COM	02317710	2,822	104,501	SH	DEFINED
AMC ENTMT INC	COM	00166910	8,765	457,920	SH	DEFINED
AMCOL INTL CORP	COM	02341W10	6,768	353,966	SH	DEFINED
AMCORE FINL INC	COM	02391210	10,986	387,098	SH	DEFINED
AMDOCS LTD	ORD	G0260210	5,338	244,518	SH	DEFINED

ALBANY MOLECULAR RES	1,2,5	378,390
ALBEMARLE CORP	1,2,5,9	623,086
ALBERTO CULVER CO	1,2,5,6,9,10	2,250,052
ALBERTSONS INC	1,2,5,6,7,8,9,10,12,13,14	9,939,504
ALCAN INC	1,5	72,940
ALCATEL	1	53,696
ALCOA INC	1,2,5,6,7,8,9,10,12,13,14	31,245,913
ALCON INC	1,2,5	21,178
ALDERWOODS GROUP INC	1,2,5	998,119
ALDILA INC	2	14,600
ALEXANDER & BALDWIN	1,2,5,9	771,565
ALEXANDERS INC	1,2,5	41,529
ALEXANDRIA REAL ESTA	1,2,3,5	417,098
ALEXION PHARMACEUTIC	1,2,5	364,977
ALFA CORP	1,2	540,950
ALFACELL CORP	1	17,093
ALICO INC	1,2	49,110
ALIGN TECHNOLOGY INC	1,2	712,359
ALKERMES INC	1,2,5	1,316,761
ALLEGHANY CORP DEL	1,2,5	46,979
ALLEGHENY ENERGY INC	1,2,5,6,9,10	4,066,210
ALLEGHENY TECHNOLOGI	1,2,5,6,9,10,13	2,932,966
ALLERGAN INC	1,2,5,6,9,10,13	3,360,686
ALLETE INC	1,2,5,9	263,670
ALLIANCE CAP MGMT HL	1,5	139,763
ALLIANCE DATA SYSTEM	1,2,5,9	711,077
ALLIANCE GAMING CORP	1,2,5	763,513
ALLIANCE IMAGING INC	1,2	166,038
ALLIANCE RES PARTNER	1,5	13,290
ALLIANCE SEMICONDUCT	1,2,5	385,821
ALLIANT ENERGY CORP	1,2,5,9	1,432,746
ALLIANT TECHSYSTEMS	1,2,5,7,9	921,852
ALLIANZ AKTIENGESELL	1	76,274
ALLIED CAP CORP NEW	1,2,5,6,7,8,9,10,12,13,14	1,503,236
ALLIED DEFENSE GROUP	1,2,5	11,594

ALLIED DOMECQ PLC	1	12,439
ALLIED HEALTHCARE IN	1	20,700
ALLIED IRISH BKS P L	1,2	450,897
ALLIED WASTE INDS IN	1,2,5,6,9,10	7,149,416
ALLMERICA FINL CORP	1,2,5,9	752,160
ALLOS THERAPEUTICS I	1,2	176,271
ALLOY INC	1,2	533,437
ALLSCRIPTS HEALTHCAR	1,2	439,367
ALLSTATE CORP	1,2,5,6,7,8,9,10,12,13,14	21,791,626
ALLTEL CORP	1,2,5,6,7,9,10,13	8,223,678
ALPHARMA INC	1,2,5	921,108
ALTAIR NANOTECHNOLOG	1	27,400
ALTERA CORP	1,2,5,6,7,8,9,10,12,13,14	13,081,883
ALTIRIS INC	1,2	313,677
ALTRIA GROUP INC	1,2,5,6,7,8,9,10,12,13,14	80,098,063
ALUMINA LTD	1	11,999
AMAZON COM INC	1,2,5,7,8,9,10,12,13,14	3,718,902
AMB PROPERTY CORP	1,2,3,5,7,9	1,636,805
AMBAC FINL GROUP INC	1,2,5,6,7,8,9,10,12,13,14	3,569,220
AMBASSADORS GROUP IN	1,2	104,501
AMC ENTMT INC	1,2	457,920
AMCOL INTL CORP	1,2	353,966
AMCORE FINL INC	1,2,5	387,098
AMDOCS LTD	1,5,7	244,518

AMEDISYS INC	COM	02343610	4,307	143,790	SH	DEFINED
AMERADA HESS CORP	COM	02355110	247,295	2,778,591	SH	DEFINED
AMERCO	COM	02358610	5,043	133,002	SH	DEFINED
AMEREN CORP	COM	02360810	266,619	5,777,225	SH	DEFINED
AMERICA MOVIL S A DE	SPON ADR L	02364W10	19,938	510,835	SH	DEFINED
AMERICA ONLINE LATIN	CL A	02365B10	6	13,933	SH	DEFINED
AMERICA SVC GROUP IN	COM	02364L10	3,864	94,144	SH	DEFINED
AMERICA WEST HLDG CO	CL B	02365720	2,751	509,526	SH	DEFINED
AMERICAN AXLE & MFG	COM	02406110	30,053	1,027,091	SH	DEFINED
AMERICAN CAMPUS CMNT	COM	02483510	945	50,900	SH	DEFINED
AMERICAN CAPITAL STR	COM	02493710	20,233	645,612	SH	DEFINED
AMERICAN EAGLE OUTFI	COM	02553E10	86,547	2,348,622	SH	DEFINED
AMERICAN ECOLOGY COR	COM NEW	02553340	193	19,900	SH	DEFINED
AMERICAN ELEC PWR IN	COM	02553710	386,567	12,095,351	SH	DEFINED
AMERICAN EQTY INVT L	COM	02567620	2,321	244,601	SH	DEFINED
AMERICAN EXPRESS CO	COM	02581610	2,282,855	44,361,741	SH	DEFINED
AMERICAN FINL GROUP	COM	02593210	18,676	624,822	SH	DEFINED
AMERICAN FINL RLTY T	COM	02607P30	25,823	1,830,099	SH	DEFINED
AMERICAN GREETINGS C	CL A	02637510	47,484	1,890,268	SH	DEFINED
AMERICAN HEALTHWAYS	COM	02649V10	13,773	473,135	SH	DEFINED
AMERICAN HOME MTG IN	COM	02660R10	14,133	505,643	SH	DEFINED
AMERICAN INTL GROUP	COM	02687410	5,726,472	84,225,212	SH	DEFINED
AMERICAN ITALIAN PAS	CL A	02707010	6,483	247,921	SH	DEFINED
AMERICAN LD LEASE IN	COM	02711810	289	14,900	SH	DEFINED
AMERICAN MED SEC GRO	COM	02744P10	6,832	213,566	SH	DEFINED
AMERICAN MED SYS HLD	COM	02744M10	14,066	387,817	SH	DEFINED
AMERICAN NATL INS CO	COM	02859110	10,003	103,345	SH	DEFINED
AMERICAN PAC CORP	COM	02874010	88	11,800	SH	DEFINED
AMERICAN PHARMACEUTI	COM	02886P10	5,003	181,476	SH	DEFINED
AMERICAN PHYSICIANS	COM	02888210	139	14,000	SH	DEFINED
AMERICAN PHYSICIANS	COM	02888410	5,553	181,344	SH	DEFINED
AMERICAN PWR CONVERS	COM	02906610	96,826	5,567,909	SH	DEFINED

AMERICAN REAL ESTATE	DEPOSITRY	02916910	224	10,625	SH	DEFINED
AMERICAN RETIREMENT	COM	02891310	127	16,654	SH	DEFINED
AMERICAN STD COS INC	COM	02971210	236,415	6,075,952	SH	DEFINED
AMERICAN STS WTR CO	COM	02989910	5,544	222,649	SH	DEFINED
AMERICAN SUPERCONDUC	COM	03011110	4,156	334,636	SH	DEFINED
AMERICAN TECHNICNAL	COM	03013710	159	17,700	SH	DEFINED
AMERICAN TECHNOLOGY	COM NEW	03014520	117	20,297	SH	DEFINED
AMERICAN TOWER CORP	CL A	02991220	32,370	2,108,780	SH	DEFINED
AMERICAN VANGUARD CO	COM	03037110	2,252	63,024	SH	DEFINED
AMERICAN WOODMARK CO	COM	03050610	6,561	177,200	SH	DEFINED
AMERICANWEST BANCORP	COM	03058P10	2,853	151,292	SH	DEFINED
AMERICAS CAR MART IN	COM	03062T10	2,689	79,670	SH	DEFINED
AMERICREDIT CORP	COM	03060R10	72,740	3,483,710	SH	DEFINED
AMERIGAS PARTNERS L	UNIT L P I	03097510	210	7,106	SH	DEFINED
AMERIGROUP CORP	COM	03073T10	20,579	365,841	SH	DEFINED
AMERISOURCEBERGEN CO	COM	03073E10	202,429	3,768,924	SH	DEFINED
AMERISTAR CASINOS IN	COM	03070Q10	9,911	327,651	SH	DEFINED
AMERITRADE HLDG CORP	COM	03074K10	32,321	2,691,212	SH	DEFINED
AMERIVEST PPTYS INC	COM	03071L10	110	16,400	SH	DEFINED
AMERON INTL INC	COM	03071010	5,364	163,052	SH	DEFINED
AMERUS GROUP CO	COM	03072M10	31,814	775,950	SH	DEFINED
AMETEK INC NEW	COM	03110010	31,740	1,046,822	SH	DEFINED
AMGEN INC	COM	03116210	2,238,836	39,409,180	SH	DEFINED
AMIS HLDGS INC	COM	03153810	5,958	440,710	SH	DEFINED
AMKOR TECHNOLOGY INC	COM	03165210	4,364	1,195,625	SH	DEFINED
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	16,442	538,209	SH	DEFINED
AMN HEALTHCARE SERVI	COM	00174410	2,825	236,362	SH	DEFINED

AMEDISYS INC	1,2	143,790
AMERADA HESS CORP	1,2,5,6,7,9,10,12,14	2,778,591
AMERCO	1,2	133,002
AMEREN CORP	1,2,5,6,7,8,9,10,12,13,14	5,777,225
AMERICA MOVIL S A DE	1,2	510,835
AMERICA ONLINE LATIN	1	13,933
AMERICA SVC GROUP IN	1,2	94,144
AMERICA WEST HLDG CO	1,2	509,526
AMERICAN AXLE & MFG	1,2,5,10,12,14	1,027,091
AMERICAN CAMPUS CMNT	1,2	50,900
AMERICAN CAPITAL STR	1,2,5	645,612
AMERICAN EAGLE OUTFI	1,2,5,9,10,12,14	2,348,622
AMERICAN ECOLOGY COR	1	19,900
AMERICAN ELEC PWR IN	1,2,5,6,7,8,9,10,12,13,14	12,095,351
AMERICAN EQTY INVT L	1,2	244,601
AMERICAN EXPRESS CO	1,2,5,6,7,8,9,10,12,13,14	44,361,741
AMERICAN FINL GROUP	1,2,5,9	624,822
AMERICAN FINL RLTY T	1,2,5	1,830,099
AMERICAN GREETINGS C	1,2,5,6,9	1,890,268
AMERICAN HEALTHWAYS	1,2,5	473,135
AMERICAN HOME MTG IN	1,2,5	505,643
AMERICAN INTL GROUP	1,2,5,6,7,8,9,10,12,13,14	84,225,212
AMERICAN ITALIAN PAS	1,2,5	247,921
AMERICAN LD LEASE IN	1	14,900
AMERICAN MED SEC GRO	1,2,5	213,566
AMERICAN MED SYS HLD	1,2	387,817
AMERICAN NATL INS CO	1,2,5	103,345
AMERICAN PAC CORP	1	11,800
AMERICAN PHARMACEUTI	1,2,5	181,476
AMERICAN PHYSICIANS	1	14,000
AMERICAN PHYSICIANS	1,2	181,344

AMERICAN PWR CONVERS	1,2,5,6,7,8,9,10,12,13,14	5,567,909
AMERICAN REAL ESTATE	1	10,625
AMERICAN RETIREMENT	1	16,654
AMERICAN STD COS INC	1,2,5,6,7,8,9,10,12,13,14	6,075,952
AMERICAN STS WTR CO	1,2	222,649
AMERICAN SUPERCONDUC	1,2,5	334,636
AMERICAN TECHNICNAL	1	17,700
AMERICAN TECHNOLOGY	1	20,297
AMERICAN TOWER CORP	1,2,5,7	2,108,780
AMERICAN VANGUARD CO	1,2	63,024
AMERICAN WOODMARK CO	1,2	177,200
AMERICANWEST BANCORP	1,2	151,292
AMERICAS CAR MART IN	1,2,5	79,670
AMERICREDIT CORP	1,2,5,9	3,483,710
AMERIGAS PARTNERS L	1,5	7,106
AMERIGROUP CORP	1,2,5	365,841
AMERISOURCEBERGEN CO	1,2,5,6,7,8,9,10,12,13,14	3,768,924
AMERISTAR CASINOS IN	1,2,5	327,651
AMERITRADE HLDG CORP	1,2,5	2,691,212
AMERIVEST PPTYS INC	1	16,400
AMERON INTL INC	1,2	163,052
AMERUS GROUP CO	1,2,5,9	775,950
AMETEK INC NEW	1,2,5,9	1,046,822
AMGEN INC	1,2,5,6,7,8,9,10,12,13,14	39,409,180
AMIS HLDGS INC	1,2,5	440,710
AMKOR TECHNOLOGY INC	1,2,5	1,195,625
AMLI RESIDENTIAL PPT	1,2,3	538,209
AMN HEALTHCARE SERVI	1,2	236,362

AMPHENOL CORP NEW	CL A	03209510	42,776	1,248,570	SH	DEFINED
AMR CORP	COM	00176510	14,482	1,975,783	SH	DEFINED
AMSOUTH BANCORPORATI	COM	03216510	243,815	9,992,435	SH	DEFINED
AMSURG CORP	COM	03232P40	10,395	490,792	SH	DEFINED
AMVESCAP PLC	SPONSORED	03235E10	308	28,051	SH	DEFINED
AMYLIN PHARMACEUTICA	COM	03234610	17,904	872,530	SH	DEFINED
ANADARKO PETE CORP	COM	03251110	511,675	7,710,589	SH	DEFINED
ANADIGICS INC	COM	03251510	103	30,115	SH	DEFINED
ANALOG DEVICES INC	COM	03265410	457,765	11,804,142	SH	DEFINED
ANALOGIC CORP	COM PAR $0	03265720	6,879	165,013	SH	DEFINED
ANAREN INC	COM	03274410	4,530	336,554	SH	DEFINED
ANCHOR BANCORP WIS I	COM	03283910	9,021	348,289	SH	DEFINED
ANCHOR GLASS CONTAIN	COM NEW	03304B30	982	119,623	SH	DEFINED
ANDERSONS INC	COM	03416410	206	9,900	SH	DEFINED
ANDREW CORP	COM	03442510	48,443	3,957,750	SH	DEFINED
ANDRX CORP DEL	ANDRX GROU	03455310	19,529	873,379	SH	DEFINED
ANGELICA CORP	COM	03466310	3,741	150,376	SH	DEFINED
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	479	12,324	SH	DEFINED
ANHEUSER BUSCH COS I	COM	03522910	1,234,627	24,717,251	SH	DEFINED
ANIKA THERAPEUTICS I	COM	03525510	148	10,700	SH	DEFINED
ANIMAS CORP DEL	COM	03525Y10	275	17,100	SH	DEFINED
ANIXTER INTL INC	COM	03529010	18,640	531,192	SH	DEFINED
ANNALY MTG MGMT INC	COM	03571040	20,764	1,212,128	SH	DEFINED
ANNTAYLOR STORES COR	COM	03611510	20,539	877,754	SH	DEFINED
ANSOFT CORP	COM	03638410	1,537	96,646	SH	DEFINED
ANSWERTHINK INC	COM	03691610	3,115	582,265	SH	DEFINED
ANSYS INC	COM	03662Q10	18,935	380,753	SH	DEFINED
ANTEON INTL CORP	COM	03674E10	14,479	395,059	SH	DEFINED

ANTHEM INC	COM	03674B10	545,987	6,257,736	SH	DEFINED
ANTHRACITE CAP INC	COM	03702310	10,201	917,342	SH	DEFINED
ANTIGENICS INC DEL	COM	03703210	2,179	361,442	SH	DEFINED
ANWORTH MORTGAGE ASS	COM	03734710	7,550	663,434	SH	DEFINED
AO TATNEFT	SPON ADR R	03737P30	436	13,813	SH	DEFINED
AON CORP	COM	03738910	612,334	21,305,996	SH	DEFINED
APACHE CORP	COM	03741110	498,614	9,950,388	SH	DEFINED
APARTMENT INVT & MGM	CL A	03748R10	109,203	3,139,827	SH	DEFINED
APCO ARGENTINA INC C	ORD	03748910	240	7,230	SH	DEFINED
APEX SILVER MINES LT	ORD	G0407410	228	10,499	SH	DEFINED
APHTON CORP	COM	03759P10	97	27,168	SH	DEFINED
APOGEE ENTERPRISES I	COM	03759810	14,938	1,155,294	SH	DEFINED
APOLLO GROUP INC	CL A	03760410	360,939	4,919,438	SH	DEFINED
APOLLO INVT CORP	COM	03761U10	11,635	822,286	SH	DEFINED
APPLE COMPUTER INC	COM	03783310	411,941	10,630,745	SH	DEFINED
APPLEBEES INTL INC	COM	03789910	28,752	1,137,336	SH	DEFINED
APPLERA CORP	COM AP BIO	03802010	115,452	6,118,278	SH	DEFINED
APPLERA CORP	COM CE GEN	03802020	15,032	1,285,856	SH	DEFINED
APPLICA INC	COM	03815A10	1,416	350,467	SH	DEFINED
APPLIED DIGITAL SOLU	COM NEW	03818830	73	33,550	SH	DEFINED
APPLIED EXTRUSION TE	COM	03819610	3	20,000	SH	DEFINED
APPLIED FILMS CORP	COM	03819710	4,082	226,663	SH	DEFINED
APPLIED INDL TECHNOL	COM	03820C10	9,545	267,057	SH	DEFINED
APPLIED MATLS INC	COM	03822210	779,107	47,247,235	SH	DEFINED
APPLIED MICRO CIRCUI	COM	03822W10	23,866	7,624,810	SH	DEFINED
APPLIED SIGNAL TECHN	COM	03823710	5,133	160,469	SH	DEFINED
APRIA HEALTHCARE GRO	COM	03793310	25,515	936,333	SH	DEFINED
APTARGROUP INC	COM	03833610	38,021	864,704	SH	DEFINED
AQUA AMERICA INC	COM	03836W10	26,327	1,190,740	SH	DEFINED
AQUANTIVE INC	COM	03839G10	7,467	773,778	SH	DEFINED
AQUILA INC	COM	03840P10	11,703	3,750,932	SH	DEFINED

AMPHENOL CORP NEW	1,2,5,9	1,248,570
AMR CORP	1,2,5	1,975,783
AMSOUTH BANCORPORATI	1,2,5,6,7,8,9,10,12,13,14	9,992,435
AMSURG CORP	1,2	490,792
AMVESCAP PLC	1	28,051
AMYLIN PHARMACEUTICA	1,2,5	872,530
ANADARKO PETE CORP	1,2,5,6,7,8,9,10,12,13,14	7,710,589
ANADIGICS INC	1,5	30,115
ANALOG DEVICES INC	1,2,5,6,7,8,9,10,12,13,14	11,804,142
ANALOGIC CORP	1,2	165,013
ANAREN INC	1,2	336,554
ANCHOR BANCORP WIS I	1,2	348,289
ANCHOR GLASS CONTAIN	1,2	119,623
ANDERSONS INC	1	9,900
ANDREW CORP	1,2,5,6,9,10	3,957,750
ANDRX CORP DEL	1,2,5	873,379
ANGELICA CORP	1,2	150,376
ANGLOGOLD ASHANTI LT	1	12,324
ANHEUSER BUSCH COS I	1,2,5,6,7,8,9,10,12,13,14	24,717,251
ANIKA THERAPEUTICS I	1	10,700
ANIMAS CORP DEL	1	17,100
ANIXTER INTL INC	1,2,5	531,192
ANNALY MTG MGMT INC	1,2,5	1,212,128
ANNTAYLOR STORES COR	1,2,5,9	877,754
ANSOFT CORP	1,2	96,646
ANSWERTHINK INC	1,2,5	582,265
ANSYS INC	1,2	380,753

ANTEON INTL CORP	1,2	395,059
ANTHEM INC	1,2,5,6,7,8,9,10,12,13,14	6,257,736
ANTHRACITE CAP INC	1,2	917,342
ANTIGENICS INC DEL	1,2	361,442
ANWORTH MORTGAGE ASS	1,2,5,7	663,434
AO TATNEFT	1,7	13,813
AON CORP	1,2,5,6,7,8,9,10,12,13,14	21,305,996
APACHE CORP	1,2,5,6,7,8,9,10,12,13,14	9,950,388
APARTMENT INVT & MGM	1,2,3,5,6,7,8,9,10,12,14	3,139,827
APCO ARGENTINA INC C	1	7,230
APEX SILVER MINES LT	1,5	10,499
APHTON CORP	1	27,168
APOGEE ENTERPRISES I	1,2	1,155,294
APOLLO GROUP INC	1,2,5,6,7,8,9,10,12,13,14	4,919,438
APOLLO INVT CORP	1,2	822,286
APPLE COMPUTER INC	1,2,5,6,7,8,9,10,12,13,14	10,630,745
APPLEBEES INTL INC	1,2,5,9	1,137,336
APPLERA CORP	1,2,5,6,7,8,9,10,12,13,14	6,118,278
APPLERA CORP	1,2,5	1,285,856
APPLICA INC	1,2,5	350,467
APPLIED DIGITAL SOLU	1	33,550
APPLIED EXTRUSION TE	1	20,000
APPLIED FILMS CORP	1,2,5	226,663
APPLIED INDL TECHNOL	1,2	267,057
APPLIED MATLS INC	1,2,5,6,7,8,9,10,12,13,14	47,247,235
APPLIED MICRO CIRCUI	1,2,5,6,9,10	7,624,810
APPLIED SIGNAL TECHN	1,2	160,469
APRIA HEALTHCARE GRO	1,2,5,9	936,333
APTARGROUP INC	1,2,5	864,704
AQUA AMERICA INC	1,2,5,9	1,190,740
AQUANTIVE INC	1,2	773,778
AQUILA INC	1,2,5,9	3,750,932

ARACRUZ CELULOSE S A	SPON ADR P	03849620	16,286	491,727	SH	DEFINED
ARADIGM CORP	COM	03850510	19	14,828	SH	DEFINED
ARAMARK CORP	CL B	03852110	49,506	2,050,790	SH	DEFINED
ARBITRON INC	COM	03875Q10	18,307	500,043	SH	DEFINED
ARBOR RLTY TR INC	COM	03892310	1,949	87,783	SH	DEFINED
ARCH CAP GROUP LTD	ORD	G0450A10	1,311	33,676	SH	DEFINED
ARCH CHEMICALS INC	COM	03937R10	9,873	346,426	SH	DEFINED
ARCH COAL INC	COM	03938010	23,712	668,133	SH	DEFINED
ARCH WIRELESS INC	CL A	03939270	6,833	237,852	SH	DEFINED
ARCHER DANIELS MIDLA	COM	03948310	293,573	17,289,339	SH	DEFINED
ARCHIPELAGO HLDG INC	COM	03957A10	373	25,200	SH	DEFINED
ARCHSTONE SMITH TR	COM	03958310	129,550	4,094,503	SH	DEFINED
ARCTIC CAT INC	COM	03967010	6,378	245,798	SH	DEFINED
ARDEN GROUP INC	CL A	03976210	1,874	22,050	SH	DEFINED
ARDEN RLTY INC	COM	03979310	34,188	1,049,347	SH	DEFINED
ARENA PHARMACEUTICAL	COM	04004710	97	22,405	SH	DEFINED
ARGONAUT GROUP INC	COM	04015710	7,019	375,938	SH	DEFINED
ARGOSY GAMING CO	COM	04022810	16,629	424,200	SH	DEFINED
ARIAD PHARMACEUTICAL	COM	04033A10	5,791	865,607	SH	DEFINED
ARIBA INC	COM NEW	04033V20	8,520	912,167	SH	DEFINED
ARKANSAS BEST CORP D	COM	04079010	11,661	318,427	SH	DEFINED
ARM HLDGS PLC	SPONSORED	04206810	68	14,964	SH	DEFINED
ARMOR HOLDINGS INC	COM	04226010	22,554	542,040	SH	DEFINED
ARQULE INC	COM	04269E10	111	23,986	SH	DEFINED

ARRAY BIOPHARMA INC	COM	04269X10	2,056	294,159	SH	DEFINED
ARRHYTHMIA RESH TECH	COM PAR $0	04269830	212	8,100	SH	DEFINED
ARRIS GROUP INC	COM	04269Q10	10,595	2,029,766	SH	DEFINED
ARROW ELECTRS INC	COM	04273510	37,027	1,639,824	SH	DEFINED
ARROW FINL CORP	COM	04274410	4,182	139,301	SH	DEFINED
ARROW INTL INC	COM	04276410	14,833	496,078	SH	DEFINED
ARTESYN TECHNOLOGIES	COM	04312710	6,543	655,570	SH	DEFINED
ARTHROCARE CORP	COM	04313610	10,511	358,867	SH	DEFINED
ARTISAN COMPONENTS I	COM	04292310	11,067	380,170	SH	DEFINED
ARVINMERITOR INC	COM	04335310	30,152	1,608,128	SH	DEFINED
ASBURY AUTOMOTIVE GR	COM	04343610	2,544	188,447	SH	DEFINED
ASCENTIAL SOFTWARE C	COM NEW	04362P20	15,109	1,121,682	SH	DEFINED
ASHFORD HOSPITALITY	COM SHS	04410310	2,489	264,760	SH	DEFINED
ASHLAND INC	COM	04420410	126,083	2,248,267	SH	DEFINED
ASHWORTH INC	COM	04516H10	235	28,713	SH	DEFINED
ASIAINFO HLDGS INC	COM	04518A10	2,310	473,428	SH	DEFINED
ASK JEEVES INC	COM	04517410	16,253	496,881	SH	DEFINED
ASML HLDG NV	N Y SHS	N0705911	21,006	1,632,150	SH	DEFINED
ASPECT COMMUNICATION	COM	04523Q10	10,417	1,049,066	SH	DEFINED
ASPECT MED SYS INC	COM	04523510	2,800	154,783	SH	DEFINED
ASPEN TECHNOLOGY INC	COM	04532710	7,352	1,051,807	SH	DEFINED
ASSET ACCEP CAP CORP	COM	04543P10	2,820	166,174	SH	DEFINED
ASSOCIATED BANC CORP	COM	04548710	45,713	1,425,423	SH	DEFINED
ASSOCIATED ESTATES R	COM	04560410	1,823	182,483	SH	DEFINED
ASSURANT INC	COM	04621X10	18,109	696,483	SH	DEFINED
ASTA FDG INC	COM	04622010	1,911	118,062	SH	DEFINED
ASTEC INDS INC	COM	04622410	4,300	224,891	SH	DEFINED
ASTORIA FINL CORP	COM	04626510	38,110	1,073,810	SH	DEFINED
ASTRAZENECA PLC	SPONSORED	04635310	8,012	194,788	SH	DEFINED
ASTRO-MED INC NEW	COM	04638F10	138	12,870	SH	DEFINED
ASYST TECHNOLOGY COR	COM	04648X10	3,726	729,136	SH	DEFINED
AT ROAD INC	COM	04648K10	2,777	658,111	SH	DEFINED
AT&T CORP	COM NEW	00195750	480,887	33,581,468	SH	DEFINED
AT&T WIRELESS SVCS I	COM	00209A10	1,093,271	73,969,626	SH	DEFINED
ATARI INC	COM	04651M10	270	172,017	SH	DEFINED

ARACRUZ CELULOSE S A	1,2,4	491,727
ARADIGM CORP	1	14,828
ARAMARK CORP	1,2,5	2,050,790
ARBITRON INC	1,2,5	500,043
ARBOR RLTY TR INC	1,2	87,783
ARCH CAP GROUP LTD	1,5	33,676
ARCH CHEMICALS INC	1,2	346,426
ARCH COAL INC	1,2,5,9	668,133
ARCH WIRELESS INC	1,2	237,852
ARCHER DANIELS MIDLA	1,2,5,6,7,8,9,10,12,13,14	17,289,339
ARCHIPELAGO HLDG INC	1	25,200
ARCHSTONE SMITH TR	1,2,3,5,7,8,9,10,12,14	4,094,503
ARCTIC CAT INC	1,2	245,798
ARDEN GROUP INC	1,2	22,050
ARDEN RLTY INC	1,2,3,5	1,049,347
ARENA PHARMACEUTICAL	1	22,405
ARGONAUT GROUP INC	1,2,5	375,938
ARGOSY GAMING CO	1,2,5	424,200
ARIAD PHARMACEUTICAL	1,2,5	865,607
ARIBA INC	1,2,5	912,167
ARKANSAS BEST CORP D	1,2	318,427
ARM HLDGS PLC	1	14,964
ARMOR HOLDINGS INC	1,2,5	542,040

ARQULE INC	1	23,986
ARRAY BIOPHARMA INC	1,2,5	294,159
ARRHYTHMIA RESH TECH	1	8,100
ARRIS GROUP INC	1,2	2,029,766
ARROW ELECTRS INC	1,2,5,6,7,9	1,639,824
ARROW FINL CORP	1,2,5	139,301
ARROW INTL INC	1,2	496,078
ARTESYN TECHNOLOGIES	1,2,5	655,570
ARTHROCARE CORP	1,2	358,867
ARTISAN COMPONENTS I	1,2,5	380,170
ARVINMERITOR INC	1,2,5,9	1,608,128
ASBURY AUTOMOTIVE GR	1,2,5	188,447
ASCENTIAL SOFTWARE C	1,2,5,9	1,121,682
ASHFORD HOSPITALITY	1,2	264,760
ASHLAND INC	1,2,5,6,7,9,10	2,248,267
ASHWORTH INC	1,5	28,713
ASIAINFO HLDGS INC	1,2	473,428
ASK JEEVES INC	1,2,5	496,881
ASML HLDG NV	1,2	1,632,150
ASPECT COMMUNICATION	1,2,5	1,049,066
ASPECT MED SYS INC	1,2	154,783
ASPEN TECHNOLOGY INC	1,2,5	1,051,807
ASSET ACCEP CAP CORP	1,2	166,174
ASSOCIATED BANC CORP	1,2,5,9	1,425,423
ASSOCIATED ESTATES R	1,3,5	182,483
ASSURANT INC	1,2,5	696,483
ASTA FDG INC	1,2	118,062
ASTEC INDS INC	1,2,5	224,891
ASTORIA FINL CORP	1,2,5,7,9	1,073,810
ASTRAZENECA PLC	1,2	194,788
ASTRO-MED INC NEW	1	12,870
ASYST TECHNOLOGY COR	1,2,5	729,136
AT ROAD INC	1,2	658,111
AT&T CORP	1,2,5,6,7,8,9,10,12,13,14	33,581,468
AT&T WIRELESS SVCS I	1,2,5,6,7,8,9,10,12,13,14	73,969,626
ATARI INC	1,2	172,017

ATHEROGENICS INC	COM	04743910	18,018	546,817	SH	DEFINED
ATHEROS COMMUNICATIO	COM	04743P10	971	95,240	SH	DEFINED
ATI TECHNOLOGIES INC	COM	00194110	450	29,336	SH	DEFINED
ATLANTIS PLASTICS IN	COM	04915610	165	11,000	SH	DEFINED
ATLAS AMER INC	COM	04916710	200	9,200	SH	DEFINED
ATMEL CORP	COM	04951310	49,754	13,744,305	SH	DEFINED
ATMI INC	COM	00207R10	10,224	499,242	SH	DEFINED
ATMOS ENERGY CORP	COM	04956010	24,275	963,693	SH	DEFINED
ATP OIL & GAS CORP	COM	00208J10	241	19,818	SH	DEFINED
ATRIX LABS INC	COM	04962L10	10,023	326,596	SH	DEFINED
ATS MED INC	COM	00208310	69	19,029	SH	DEFINED
ATWOOD OCEANICS INC	COM	05009510	7,708	162,129	SH	DEFINED
AU OPTRONICS CORP	SPONSORED	00225510	16,659	1,330,566	SH	DEFINED
AUDIOVOX CORP	CL A	05075710	4,631	274,995	SH	DEFINED
AUGUST TECHNOLOGY CO	COM	05106U10	1,539	224,003	SH	DEFINED
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	902	13,059	SH	DEFINED
AUTHENTIDATE HLDG CO	COM	05266610	2,539	418,985	SH	DEFINED
AUTOBYTEL INC	COM	05275N10	5,133	572,256	SH	DEFINED
AUTODESK INC	COM	05276910	142,858	2,937,644	SH	DEFINED
AUTOLIV INC	COM	05280010	36,972	915,156	SH	DEFINED

AUTOMATIC DATA PROCE	COM	05301510	893,789	21,630,897	SH	DEFINED
AUTONATION INC	COM	05329W10	106,947	6,261,537	SH	DEFINED
AUTOZONE INC	COM	05333210	221,782	2,870,966	SH	DEFINED
AVALONBAY CMNTYS INC	COM	05348410	94,342	1,566,616	SH	DEFINED
AVANEX CORP	COM	05348W10	2,143	1,050,654	SH	DEFINED
AVANIR PHARMACEUTICA	CL A	05348P10	261	91,915	SH	DEFINED
AVANT IMMUNOTHERAPEU	COM	05349110	1,872	1,094,920	SH	DEFINED
AVATAR HLDGS INC	COM	05349410	3,098	72,986	SH	DEFINED
AVAYA INC	COM	05349910	161,067	11,554,306	SH	DEFINED
AVERY DENNISON CORP	COM	05361110	220,291	3,348,909	SH	DEFINED
AVI BIOPHARMA INC	COM	00234610	22	10,752	SH	DEFINED
AVIALL INC NEW	COM	05366B10	7,705	377,674	SH	DEFINED
AVID TECHNOLOGY INC	COM	05367P10	16,320	348,192	SH	DEFINED
AVIGEN INC	COM	05369010	83	22,212	SH	DEFINED
AVISTA CORP	COM	05379B10	14,252	787,390	SH	DEFINED
AVNET INC	COM	05380710	44,240	2,584,121	SH	DEFINED
AVOCENT CORP	COM	05389310	16,013	615,188	SH	DEFINED
AVON PRODS INC	COM	05430310	578,443	13,242,752	SH	DEFINED
AVX CORP NEW	COM	00244410	6,999	590,628	SH	DEFINED
AWARE INC MASS	COM	05453N10	44	18,542	SH	DEFINED
AXA	SPONSORED	05453610	15,716	774,946	SH	DEFINED
AXCELIS TECHNOLOGIES	COM	05454010	15,788	1,906,811	SH	DEFINED
AXONYX INC	COM	05461R10	3,899	690,142	SH	DEFINED
AZTAR CORP	COM	05480210	13,662	515,532	SH	DEFINED
B A S F A G	SPONSORED	05526250	1,681	28,522	SH	DEFINED
BAIRNCO CORP	COM	05709710	145	13,221	SH	DEFINED
BAKER HUGHES INC	COM	05722410	480,069	10,980,532	SH	DEFINED
BALCHEM CORP	COM	05766520	235	7,879	SH	DEFINED
BALDOR ELEC CO	COM	05774110	12,605	532,743	SH	DEFINED
BALDWIN & LYONS INC	CL B	05775520	3,235	128,163	SH	DEFINED
BALL CORP	COM	05849810	174,577	4,664,095	SH	DEFINED
BALLY TOTAL FITNESS	COM	05873K10	457	125,558	SH	DEFINED
BANC CORP	COM	05944B10	188	26,900	SH	DEFINED
BANCFIRST CORP	COM	05945F10	3,271	51,016	SH	DEFINED
BANCINSURANCE CORP	COM	05945K10	83	11,015	SH	DEFINED
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,841	133,372	SH	DEFINED
BANCO BRADESCO S A	SP ADR PFD	05946030	5,290	100,371	SH	DEFINED
BANCO SANTANDER CENT	ADR	05964H10	1,663	170,001	SH	DEFINED
BANCO SANTANDER CHIL	SP ADR REP	05965X10	780	27,921	SH	DEFINED

ATHEROGENICS INC	1,2,5	546,817
ATHEROS COMMUNICATIO	1,2	95,240
ATI TECHNOLOGIES INC	5,13	29,336
ATLANTIS PLASTICS IN	1	11,000
ATLAS AMER INC	1	9,200
ATMEL CORP	1,2,5,9	13,744,305
ATMI INC	1,2,5	499,242
ATMOS ENERGY CORP	1,2,5	963,693
ATP OIL & GAS CORP	1	19,818
ATRIX LABS INC	1,2,5	326,596
ATS MED INC	1	19,029
ATWOOD OCEANICS INC	1,2	162,129
AU OPTRONICS CORP	1	1,330,566
AUDIOVOX CORP	1,2,5	274,995
AUGUST TECHNOLOGY CO	1,2	224,003
AUSTRALIA&NEW ZEALAN	1	13,059
AUTHENTIDATE HLDG CO	1,2	418,985
AUTOBYTEL INC	1,2	572,256
AUTODESK INC	1,2,5,6,9,10	2,937,644

AUTOLIV INC			1,2,5			915,156
AUTOMATIC DATA PROCE			1,2,5,6,7,8,9,10,12,13,14			21,630,897
AUTONATION INC			1,2,5,6,7,9,10			6,261,537
AUTOZONE INC			1,2,5,6,7,8,9,10,12,13,14			2,870,966
AVALONBAY CMNTYS INC			1,2,3,5,7,8,9,10,12,14			1,566,616
AVANEX CORP			1,2,5			1,050,654
AVANIR PHARMACEUTICA			1,5			91,915
AVANT IMMUNOTHERAPEU			1,2,5			1,094,920
AVATAR HLDGS INC			1,2,5			72,986
AVAYA INC			1,2,5,6,7,8,9,10,12,13,14			11,554,306
AVERY DENNISON CORP			1,2,5,6,7,8,9,10,12,13,14			3,348,909
AVI BIOPHARMA INC			1			10,752
AVIALL INC NEW			1,2			377,674
AVID TECHNOLOGY INC			1,2,5			348,192
AVIGEN INC			1,5			22,212
AVISTA CORP			1,2,5			787,390
AVNET INC			1,2,5,9			2,584,121
AVOCENT CORP			1,2,5,9			615,188
AVON PRODS INC			1,2,5,6,7,8,9,10,12,13,14			13,242,752
AVX CORP NEW			1,2,5			590,628
AWARE INC MASS			1			18,542
AXA			1			774,946
AXCELIS TECHNOLOGIES			1,2,5			1,906,811
AXONYX INC			1,2			690,142
AZTAR CORP			1,2,5			515,532
B A S F A G			1			28,522
BAIRNCO CORP			1			13,221
BAKER HUGHES INC			1,2,5,6,7,8,9,10,12,13,14			10,980,532
BALCHEM CORP			1			7,879
BALDOR ELEC CO			1,2,5			532,743
BALDWIN & LYONS INC			1,2			128,163
BALL CORP			1,2,5,6,7,8,9,10,12,13,14			4,664,095
BALLY TOTAL FITNESS			1,2,5			125,558
BANC CORP			1,5			26,900
BANCFIRST CORP			1,2			51,016
BANCINSURANCE CORP			1			11,015
BANCO BILBAO VIZCAYA			1			133,372
BANCO BRADESCO S A			1,2			100,371
BANCO SANTANDER CENT			1			170,001
BANCO SANTANDER CHIL			1,2,7			27,921

BANCORP BK	COM	05969F10	1,508	74,110	SH	DEFINED
BANCORPSOUTH INC	COM	05969210	28,148	1,224,371	SH	DEFINED
BANCTRUST FINANCIAL	COM	05978R10	2,025	107,701	SH	DEFINED
BANDAG INC	COM	05981510	14,670	334,922	SH	DEFINED
BANK HAWAII CORP	COM	06254010	32,026	677,791	SH	DEFINED
BANK MUTUAL CORP NEW	COM	06375010	13,337	1,111,410	SH	DEFINED
BANK NEW YORK INC	COM	06405710	638,816	21,899,755	SH	DEFINED
BANK NOVA SCOTIA HAL	COM	06414910	2,854	97,556	SH	DEFINED
BANK OF AMERICA CORP	COM	06050510	5,554,407	128,188,487	SH	DEFINED
BANK OF GRANITE CORP	COM	06240110	4,409	227,147	SH	DEFINED
BANK OF THE OZARKS I	COM	06390410	4,588	154,308	SH	DEFINED
BANK UTD CORP LITIGA	CTF RT CON	06541611	3	41,940	SH	DEFINED
BANKATLANTIC BANCORP	CL A	06590850	19,669	1,073,634	SH	DEFINED
BANKNORTH GROUP INC	COM	06646R10	107,739	3,078,264	SH	DEFINED
BANKRATE INC	COM	06646V10	207	18,400	SH	DEFINED
BANKUNITED FINL CORP	CL A	06652B10	12,515	429,319	SH	DEFINED

BANNER CORP	COM	06652V10	6,944	236,182	SH	DEFINED
BANTA CORP	COM	06682110	22,669	570,279	SH	DEFINED
BARCLAYS PLC	ADR	06738E20	12,437	321,440	SH	DEFINED
BARD C R INC	COM	06738310	228,397	4,033,137	SH	DEFINED
BARNES & NOBLE INC	COM	06777410	73,914	1,997,682	SH	DEFINED
BARNES GROUP INC	COM	06780610	5,736	208,794	SH	DEFINED
BARR PHARMACEUTICALS	COM	06830610	55,038	1,328,449	SH	DEFINED
BARRETT BUSINESS SER	COM	06846310	174	12,172	SH	DEFINED
BARRICK GOLD CORP	COM	06790110	842	40,014	SH	DEFINED
BARRIER THERAPEUTICS	COM	06850R10	684	56,214	SH	DEFINED
BASSETT FURNITURE IN	COM	07020310	3,091	163,720	SH	DEFINED
BAUSCH & LOMB INC	COM	07170710	154,633	2,327,060	SH	DEFINED
BAXTER INTL INC	COM	07181310	670,384	20,845,259	SH	DEFINED
BAXTER INTL INC	CORP UNITS	07181340	495	9,200	SH	DEFINED
BAYER A G	SPONSORED	07273030	851	31,011	SH	DEFINED
BB&T CORP	COM	05493710	624,920	15,745,024	SH	DEFINED
BBVA BANCO FRANCES S	SPONSORED	07329M10	109	16,356	SH	DEFINED
BE AEROSPACE INC	COM	07330210	4,757	522,789	SH	DEFINED
BEA SYS INC	COM	07332510	33,566	4,857,529	SH	DEFINED
BEAR STEARNS COS INC	COM	07390210	334,622	3,479,487	SH	DEFINED
BEARINGPOINT INC	COM	07400210	12,373	1,384,020	SH	DEFINED
BEASLEY BROADCAST GR	CL A	07401410	954	60,786	SH	DEFINED
BEAZER HOMES USA INC	COM	07556Q10	22,628	211,690	SH	DEFINED
BEBE STORES INC	COM	07557110	1,582	74,882	SH	DEFINED
BECKMAN COULTER INC	COM	07581110	80,591	1,436,039	SH	DEFINED
BECTON DICKINSON & C	COM	07588710	668,627	12,932,826	SH	DEFINED
BED BATH & BEYOND IN	COM	07589610	318,947	8,594,627	SH	DEFINED
BEDFORD PPTY INVS IN	COM PAR $0	07644630	11,197	369,056	SH	DEFINED
BEI TECHNOLOGIES INC	COM	05538P10	6,882	251,181	SH	DEFINED
BEL FUSE INC	CL A	07734720	361	12,871	SH	DEFINED
BEL FUSE INC	CL B	07734730	7,175	216,895	SH	DEFINED
BELDEN CDT INC	COM	07745410	16,604	761,639	SH	DEFINED
BELL MICROPRODUCTS I	COM	07813710	325	42,015	SH	DEFINED
BELLSOUTH CORP	COM	07986010	3,725,384	137,366,650	SH	DEFINED
BELO CORP	COM SER A	08055510	32,928	1,460,867	SH	DEFINED
BEMIS INC	COM	08143710	76,795	2,889,211	SH	DEFINED
BENCHMARK ELECTRS IN	COM	08160H10	27,012	906,443	SH	DEFINED
BENTLEY PHARMACEUTIC	COM	08265710	2,476	233,787	SH	DEFINED
BERKLEY W R CORP	COM	08442310	77,270	1,832,776	SH	DEFINED
BERKSHIRE HATHAWAY I	CL B	08467020	476,669	166,029	SH	DEFINED
BERKSHIRE HILLS BANC	COM	08468010	3,264	88,325	SH	DEFINED
BERRY PETE CO	CL A	08578910	12,484	339,899	SH	DEFINED
BEST BUY INC	COM	08651610	446,581	8,233,421	SH	DEFINED

BANCORP BK	1,2	74,110
BANCORPSOUTH INC	1,2,5	1,224,371
BANCTRUST FINANCIAL	1,2	107,701
BANDAG INC	1,2,9	334,922
BANK HAWAII CORP	1,2,5,9	677,791
BANK MUTUAL CORP NEW	1,2,5	1,111,410
BANK NEW YORK INC	1,2,5,6,7,8,9,10,12,13,14	21,899,755
BANK NOVA SCOTIA HAL	1,7	97,556
BANK OF AMERICA CORP	1,2,5,6,7,8,9,10,12,13,14	128,188,487
BANK OF GRANITE CORP	1,2,5	227,147
BANK OF THE OZARKS I	1,2	154,308
BANK UTD CORP LITIGA	1,2	41,940
BANKATLANTIC BANCORP	1,2,5	1,073,634
BANKNORTH GROUP INC	1,2,5,7,8,9,10,12,13,14	3,078,264
BANKRATE INC	1	18,400

BANKUNITED FINL CORP	1,2	429,319
BANNER CORP	1,2	236,182
BANTA CORP	1,2,5,6,9	570,279
BARCLAYS PLC	1,2	321,440
BARD C R INC	1,2,5,6,7,8,9,10,12,13,14	4,033,137
BARNES & NOBLE INC	1,2,5,9,10,12,14	1,997,682
BARNES GROUP INC	1,2	208,794
BARR PHARMACEUTICALS	1,2,5,9	1,328,449
BARRETT BUSINESS SER	1	12,172
BARRICK GOLD CORP	1,5	40,014
BARRIER THERAPEUTICS	1	56,214
BASSETT FURNITURE IN	1,2,5	163,720
BAUSCH & LOMB INC	1,2,5,6,7,9,10	2,327,060
BAXTER INTL INC	1,2,5,6,7,8,9,10,12,13,14	20,845,259
BAXTER INTL INC	1	9,200
BAYER A G	1	31,011
BB&T CORP	1,2,5,6,7,8,9,10,12,13,14	15,745,024
BBVA BANCO FRANCES S	1,7	16,356
BE AEROSPACE INC	1,2,5	522,789
BEA SYS INC	1,2,5,7,8,9,10,12,13,14	4,857,529
BEAR STEARNS COS INC	1,2,5,6,7,9,10,13	3,479,487
BEARINGPOINT INC	1,2,5	1,384,020
BEASLEY BROADCAST GR	1,2	60,786
BEAZER HOMES USA INC	1,2,5	211,690
BEBE STORES INC	1,2	74,882
BECKMAN COULTER INC	1,2,5,9	1,436,039
BECTON DICKINSON & C	1,2,5,6,7,8,9,10,12,13,14	12,932,826
BED BATH & BEYOND IN	1,2,5,6,7,8,9,10,12,13,14	8,594,627
BEDFORD PPTY INVS IN	1,2,3	369,056
BEI TECHNOLOGIES INC	1,2,5	251,181
BEL FUSE INC	1,5	12,871
BEL FUSE INC	1,2	216,895
BELDEN CDT INC	1,2,5	761,639
BELL MICROPRODUCTS I	1,5	42,015
BELLSOUTH CORP	1,2,5,6,7,8,9,10,12,13,14	137,366,650
BELO CORP	1,2,5,9	1,460,867
BEMIS INC	1,2,5,6,9,10	2,889,211
BENCHMARK ELECTRS IN	1,2,5	906,443
BENTLEY PHARMACEUTIC	1,2	233,787
BERKLEY W R CORP	1,2,5,9	1,832,776
BERKSHIRE HATHAWAY I	1,5	166,029
BERKSHIRE HILLS BANC	1,2,5	88,325
BERRY PETE CO	1,2	339,899
BEST BUY INC	1,2,5,6,7,8,9,10,12,13,14	8,233,421

BEVERLY ENTERPRISES	COM NEW	08785130	12,095	1,597,738	SH	DEFINED
BEVERLY HILLS BANCOR	COM	08786610	1,516	145,069	SH	DEFINED
BFC FINL CORP	CL A	05538420	491	44,611	SH	DEFINED
BG PLC	ADR FIN IN	05543420	11,702	343,765	SH	DEFINED
BHP BILLITON LTD	SPONSORED	08860610	1,653	79,649	SH	DEFINED
BIG 5 SPORTING GOODS	COM	08915P10	6,202	272,038	SH	DEFINED
BIG LOTS INC	COM	08930210	33,030	2,700,710	SH	DEFINED
BINDVIEW DEV CORP	COM	09032710	53	15,956	SH	DEFINED
BIO LOGIC SYS CORP	COM	09090910	94	12,700	SH	DEFINED
BIO RAD LABS INC	CL A	09057220	14,173	277,349	SH	DEFINED
BIOCRYST PHARMACEUTI	COM	09058V10	889	174,326	SH	DEFINED
BIOENVISION INC	COM	09059N10	1,992	249,322	SH	DEFINED

BIOGEN IDEC INC	COM	09062X10	612,263	10,009,212	SH	DEFINED
BIOLASE TECHNOLOGY I	COM	09091110	3,113	381,546	SH	DEFINED
BIOMARIN PHARMACEUTI	COM	09061G10	5,045	971,986	SH	DEFINED
BIOMED REALTY TRUST	COM	09063H10	1,180	67,100	SH	DEFINED
BIOMET INC	COM	09061310	364,870	7,783,063	SH	DEFINED
BIOPURE CORP	CL A	09065H10	8	19,914	SH	DEFINED
BIO-REFERENCE LABS I	COM $.01 N	09057G60	1,071	76,808	SH	DEFINED
BIOSITE INC	COM	09094510	10,368	211,769	SH	DEFINED
BIOSOURCE INTL INC	COM	09066H10	74	10,500	SH	DEFINED
BIOVAIL CORP	COM	09067J10	3,156	182,407	SH	DEFINED
BIOVERIS CORP	COM	09067610	2,018	324,931	SH	DEFINED
BISYS GROUP INC	COM	05547210	32,157	2,201,016	SH	DEFINED
BJ SVCS CO	COM	05548210	274,904	5,245,254	SH	DEFINED
BJS RESTAURANTS INC	COM	09180C10	2,724	171,630	SH	DEFINED
BJS WHOLESALE CLUB I	COM	05548J10	24,190	884,788	SH	DEFINED
BKF CAP GROUP INC	COM	05548G10	1,980	67,579	SH	DEFINED
BLACK & DECKER CORP	COM	09179710	299,664	3,869,634	SH	DEFINED
BLACK BOX CORP DEL	COM	09182610	10,291	278,499	SH	DEFINED
BLACK HILLS CORP	COM	09211310	17,019	612,632	SH	DEFINED
BLACKBAUD INC	COM	09227Q10	304	31,000	SH	DEFINED
BLACKROCK INC	CL A	09247X10	12,985	176,687	SH	DEFINED
BLAIR CORP	COM	09282810	3,304	117,263	SH	DEFINED
BLOCK H & R INC	COM	09367110	226,945	4,592,178	SH	DEFINED
BLOCKBUSTER INC	CL A	09367910	3,542	466,731	SH	DEFINED
BLOUNT INTL INC NEW	COM	09518010	848	64,763	SH	DEFINED
BLUE COAT SYSTEMS IN	COM NEW	09534T50	1,768	122,749	SH	DEFINED
BLUE NILE INC	COM	09578R10	1,368	40,609	SH	DEFINED
BLUEGREEN CORP	COM	09623110	2,436	218,828	SH	DEFINED
BLYTH INC	COM	09643P10	18,195	588,839	SH	DEFINED
BMC SOFTWARE INC	COM	05592110	164,187	10,385,018	SH	DEFINED
BOB EVANS FARMS INC	COM	09676110	17,960	661,253	SH	DEFINED
BOC GROUP PLC	SPONSORED	05561760	378	11,617	SH	DEFINED
BOCA RESORTS INC	CL A	09688T10	6,299	339,198	SH	DEFINED
BOEING CO	COM	09702310	4,878,625	94,510,371	SH	DEFINED
BOISE CASCADE CORP	COM	09738310	100,084	3,007,338	SH	DEFINED
BOK FINL CORP	COM NEW	05561Q20	7,280	163,197	SH	DEFINED
BOMBAY CO INC	COM	09792410	3,982	543,315	SH	DEFINED
BONE CARE INTL INC	COM	09807210	4,965	204,327	SH	DEFINED
BON-TON STORES INC	COM	09776J10	816	66,943	SH	DEFINED
BORDERS GROUP INC	COM	09970910	31,126	1,255,069	SH	DEFINED
BORG WARNER INC	COM	09972410	33,561	775,261	SH	DEFINED
BORLAND SOFTWARE COR	COM	09984910	10,165	1,217,424	SH	DEFINED
BOSTON BEER INC	CL A	10055710	3,565	141,472	SH	DEFINED
BOSTON COMMUNICATION	COM	10058210	2,044	233,064	SH	DEFINED
BOSTON PRIVATE FINL	COM	10111910	9,351	374,653	SH	DEFINED
BOSTON PROPERTIES IN	COM	10112110	112,945	2,039,085	SH	DEFINED
BOSTON SCIENTIFIC CO	COM	10113710	846,199	21,298,751	SH	DEFINED

BEVERLY ENTERPRISES	1,2,5	1,597,738
BEVERLY HILLS BANCOR	1,2	145,069
BFC FINL CORP	1,2	44,611
BG PLC	1	343,765
BHP BILLITON LTD	1	79,649
BIG 5 SPORTING GOODS	1,2	272,038
BIG LOTS INC	1,2,5,6,9,10	2,700,710
BINDVIEW DEV CORP	1	15,956
BIO LOGIC SYS CORP	1	12,700
BIO RAD LABS INC	1,2,5	277,349
BIOCRYST PHARMACEUTI	1	174,326

BIOENVISION INC			1,2		249,322	
BIOGEN IDEC INC			1,2,5,6,7,8,9,10,12,13,14		10,009,212	
BIOLASE TECHNOLOGY I			1,2,5		381,546	
BIOMARIN PHARMACEUTI			1,2		971,986	
BIOMED REALTY TRUST			1,2		67,100	
BIOMET INC			1,2,5,6,7,8,9,10,12,13,14		7,783,063	
BIOPURE CORP			1		19,914	
BIO-REFERENCE LABS I			1		76,808	
BIOSITE INC			1,2		211,769	
BIOSOURCE INTL INC			1		10,500	
BIOVAIL CORP			1,13		182,407	
BIOVERIS CORP			1,2,5		324,931	
BISYS GROUP INC			1,2,5,9		2,201,016	
BJ SVCS CO			1,2,5,6,7,8,9,10,12,13,14		5,245,254	
BJS RESTAURANTS INC			1,2		171,630	
BJS WHOLESALE CLUB I			1,2,5,9		884,788	
BKF CAP GROUP INC			1,2		67,579	
BLACK & DECKER CORP			1,2,5,6,7,8,9,10,12,13,14		3,869,634	
BLACK BOX CORP DEL			1,2,5		278,499	
BLACK HILLS CORP			1,2,5,9		612,632	
BLACKBAUD INC			1		31,000	
BLACKROCK INC			1,2,5		176,687	
BLAIR CORP			1,2		117,263	
BLOCK H & R INC			1,2,5,6,7,8,9,10,12,13,14		4,592,178	
BLOCKBUSTER INC			1,2,5		466,731	
BLOUNT INTL INC NEW			1		64,763	
BLUE COAT SYSTEMS IN			1,2		122,749	
BLUE NILE INC			1		40,609	
BLUEGREEN CORP			1,2		218,828	
BLYTH INC			1,2,5,9		588,839	
BMC SOFTWARE INC			1,2,5,6,7,8,9,10,12,13,14		10,385,018	
BOB EVANS FARMS INC			1,2,5,6,9		661,253	
BOC GROUP PLC			1		11,617	
BOCA RESORTS INC			1,2,5		339,198	
BOEING CO			1,2,5,6,7,8,9,10,12,13,14		94,510,371	
BOISE CASCADE CORP			1,2,5,6,9,10,13		3,007,338	
BOK FINL CORP			1,2,5		163,197	
BOMBAY CO INC			1,2		543,315	
BONE CARE INTL INC			1,2		204,327	
BON-TON STORES INC			1		66,943	
BORDERS GROUP INC			1,2,5,9		1,255,069	
BORG WARNER INC			1,2,5,9		775,261	
BORLAND SOFTWARE COR			1,2,5		1,217,424	
BOSTON BEER INC			1,2		141,472	
BOSTON COMMUNICATION			1,2		233,064	
BOSTON PRIVATE FINL			1,2		374,653	
BOSTON PROPERTIES IN			1,2,3,5,7,8,9,10,12,14		2,039,085	
BOSTON SCIENTIFIC CO			1,2,5,6,7,8,9,10,12,13,14		21,298,751	

BOTTOMLINE TECH DEL	COM	10138810	280	29,396	SH		DEFINED
BOWATER INC	COM	10218310	27,200	712,228	SH		DEFINED
BOWNE & CO INC	COM	10304310	6,787	522,515	SH		DEFINED
BOYD GAMING CORP	COM	10330410	27,581	979,794	SH		DEFINED
BOYDS COLLECTION LTD	COM	10335410	115	48,179	SH		DEFINED
BOYKIN LODGING CO	COM	10343010	1,136	135,094	SH		DEFINED
BP PLC	SPONSORED	05562210	3,297,702	57,321,428	SH		DEFINED
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	927	23,467	SH		DEFINED

BRADLEY PHARMACEUTIC	COM	10457610	6,858	336,996	SH	DEFINED
BRADY CORP	CL A	10467410	15,169	311,036	SH	DEFINED
BRANDYWINE RLTY TR	SH BEN INT	10536820	28,141	988,081	SH	DEFINED
BRASCAN CORP	CL A LTD V	10549P60	805	26,656	SH	DEFINED
BRASKEM S A	SP ADR PFD	10553210	283	8,566	SH	DEFINED
BRE PROPERTIES INC	CL A	05564E10	30,461	794,287	SH	DEFINED
BRIGGS & STRATTON CO	COM	10904310	22,979	282,998	SH	DEFINED
BRIGHAM EXPLORATION	COM	10917810	2,383	253,487	SH	DEFINED
BRIGHT HORIZON FAMIL	COM	10919510	10,610	195,430	SH	DEFINED
BRIGHTPOINT INC	COM NEW	10947340	7,070	411,058	SH	DEFINED
BRINKER INTL INC	COM	10964110	51,776	1,662,152	SH	DEFINED
BRINKS CO	COM	10969610	25,019	829,267	SH	DEFINED
BRISTOL MYERS SQUIBB	COM	11012210	1,347,882	56,944,760	SH	DEFINED
BRISTOL WEST HLDGS I	COM	11037M10	3,317	193,525	SH	DEFINED
BRITESMILE INC	COM NEW	11041520	115	10,586	SH	DEFINED
BRITISH AMERN TOB PL	SPONSORED	11044810	11,138	381,572	SH	DEFINED
BRITISH SKY BROADCAS	SPONSORED	11101310	430	12,309	SH	DEFINED
BROADCOM CORP	CL A	11132010	216,651	7,938,845	SH	DEFINED
BROADVISION INC	COM NEW	11141260	71	24,066	SH	DEFINED
BROCADE COMMUNICATIO	COM	11162110	22,025	3,898,255	SH	DEFINED
BROOKFIELD HOMES COR	COM	11272310	6,441	244,451	SH	DEFINED
BROOKFIELD PPTYS COR	COM	11290010	3,004	93,118	SH	DEFINED
BROOKLINE BANCORP IN	COM	11373M10	13,938	889,482	SH	DEFINED
BROOKS AUTOMATION IN	COM	11434010	12,217	863,414	SH	DEFINED
BROOKSTONE INC	COM	11453710	5,868	310,635	SH	DEFINED
BROOKTROUT INC	COM	11458010	133	14,689	SH	DEFINED
BROWN & BROWN INC	COM	11523610	42,188	923,157	SH	DEFINED
BROWN FORMAN CORP	CL A	11563710	629	13,444	SH	DEFINED
BROWN FORMAN CORP	CL B	11563720	109,175	2,383,743	SH	DEFINED
BROWN SHOE INC NEW	COM	11573610	6,826	272,403	SH	DEFINED
BRUKER BIOSCIENCES C	COM	11679410	1,082	312,781	SH	DEFINED
BRUNSWICK CORP	COM	11704310	123,492	2,698,679	SH	DEFINED
BRUSH ENGINEERED MAT	COM	11742110	5,109	246,696	SH	DEFINED
BRYN MAWR BK CORP	COM	11766510	2,114	105,277	SH	DEFINED
BSQUARE CORP	COM	11776U10	13	20,627	SH	DEFINED
BT GROUP PLC	ADR	05577E10	1,152	34,958	SH	DEFINED
BUCA INC	COM	11776910	66	15,455	SH	DEFINED
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,167	49,233	SH	DEFINED
BUCKEYE TECHNOLOGIES	COM	11825510	5,006	449,004	SH	DEFINED
BUCKLE INC	COM	11844010	3,065	111,569	SH	DEFINED
BUCYRUS INTL INC NEW	CL A	11875910	438	13,033	SH	DEFINED
BUFFALO WILD WINGS I	COM	11984810	1,596	56,918	SH	DEFINED
BUILDING MATLS HLDG	COM	12011310	5,749	208,902	SH	DEFINED
BUNGE LIMITED	COM	G1696210	7,178	179,531	SH	DEFINED
BURLINGTON COAT FACT	COM	12157910	8,535	402,016	SH	DEFINED
BURLINGTON NORTHN SA	COM	12189T10	478,960	12,502,218	SH	DEFINED
BURLINGTON RES INC	COM	12201410	626,682	15,359,858	SH	DEFINED
C COR INC	COM	12501010	5,524	653,727	SH	DEFINED
C D I CORP	COM	12507110	4,097	199,849	SH	DEFINED
C D W CORP	COM	12512N10	71,615	1,234,103	SH	DEFINED
C H ROBINSON WORLDWI	COM	12541W10	59,926	1,291,788	SH	DEFINED

BOTTOMLINE TECH DEL	1,2	29,396
BOWATER INC	1,2,5,7,9	712,228
BOWNE & CO INC	1,2	522,515
BOYD GAMING CORP	1,2,9	979,794
BOYDS COLLECTION LTD	1	48,179
BOYKIN LODGING CO	1,3,5	135,094
BP PLC	1,2	57,321,428

BP PRUDHOE BAY RTY T				1		23,467
BRADLEY PHARMACEUTIC				1,2		336,996
BRADY CORP				1,2,5		311,036
BRANDYWINE RLTY TR				1,2,3,5		988,081
BRASCAN CORP				1		26,656
BRASKEM S A				1,2		8,566
BRE PROPERTIES INC				1,2,3,5		794,287
BRIGGS & STRATTON CO				1,2,5		282,998
BRIGHAM EXPLORATION				1,2		253,487
BRIGHT HORIZON FAMIL				1,2,5		195,430
BRIGHTPOINT INC				1,2		411,058
BRINKER INTL INC				1,2,5,7,8,9,10,12,13,14		1,662,152
BRINKS CO				1,2,5,7,9		829,267
BRISTOL MYERS SQUIBB				1,2,5,6,7,8,9,10,12,13,14		56,944,760
BRISTOL WEST HLDGS I				1,2		193,525
BRITESMILE INC				1		10,586
BRITISH AMERN TOB PL				1		381,572
BRITISH SKY BROADCAS				1		12,309
BROADCOM CORP				1,2,5,6,7,8,9,10,12,13,14		7,938,845
BROADVISION INC				1,5		24,066
BROCADE COMMUNICATIO				1,2,5		3,898,255
BROOKFIELD HOMES COR				1,2,5		244,451
BROOKFIELD PPTYS COR				1,3,5		93,118
BROOKLINE BANCORP IN				1,2,5		889,482
BROOKS AUTOMATION IN				1,2,5		863,414
BROOKSTONE INC				1,2,5		310,635
BROOKTROUT INC				1		14,689
BROWN & BROWN INC				1,2,5,9		923,157
BROWN FORMAN CORP				1,5		13,444
BROWN FORMAN CORP				1,2,5,6,7,9,10		2,383,743
BROWN SHOE INC NEW				1,2		272,403
BRUKER BIOSCIENCES C				1,2,5		312,781
BRUNSWICK CORP				1,2,5,6,7,8,9,10,12,13,14		2,698,679
BRUSH ENGINEERED MAT				1,2,5		246,696
BRYN MAWR BK CORP				1,2		105,277
BSQUARE CORP				1		20,627
BT GROUP PLC				1		34,958
BUCA INC				1,5		15,455
BUCKEYE PARTNERS L P				1,5		49,233
BUCKEYE TECHNOLOGIES				1,2		449,004
BUCKLE INC				1,2		111,569
BUCYRUS INTL INC NEW				1,2		13,033
BUFFALO WILD WINGS I				1,2		56,918
BUILDING MATLS HLDG				1,2		208,902
BUNGE LIMITED				1,5		179,531
BURLINGTON COAT FACT				1,2		402,016
BURLINGTON NORTHN SA				1,2,5,6,7,8,9,10,12,13,14		12,502,218
BURLINGTON RES INC				1,2,5,6,7,8,9,10,12,13,14		15,359,858
C COR INC				1,2,5		653,727
C D I CORP				1,2		199,849
C D W CORP				1,2,5,6,7,8,9,10,12,13,14		1,234,103
C H ROBINSON WORLDWI				1,2,5,9		1,291,788

C&D TECHNOLOGIES INC	COM	12466110	7,004	368,221	SH		DEFINED
CABELAS INC	COM	12680430	603	25,300	SH		DEFINED
CABLE & WIRELESS PUB	SPONSORED	12683020	230	43,804	SH		DEFINED
CABLEVISION SYS CORP	CL A NY CA	12686C10	49,633	2,447,404	SH		DEFINED

CABOT CORP	COM	12705510	449,563	11,655,764	SH	DEFINED
CABOT MICROELECTRONI	COM	12709P10	35,591	981,827	SH	DEFINED
CABOT OIL & GAS CORP	COM	12709710	27,781	618,738	SH	DEFINED
CACHE INC	COM NEW	12715030	1,899	126,586	SH	DEFINED
CACI INTL INC	CL A	12719030	23,571	446,599	SH	DEFINED
CADBURY SCHWEPPES PL	ADR	12720930	860	27,835	SH	DEFINED
CADENCE DESIGN SYSTE	COM	12738710	65,987	5,060,316	SH	DEFINED
CADMUS COMMUNICATION	COM	12758710	252	17,415	SH	DEFINED
CAE INC	COM	12476510	83	19,000	SH	DEFINED
CAESARS ENTMT INC	COM	12768710	99,328	5,947,789	SH	DEFINED
CAL DIVE INTL INC	COM	12791410	28,947	812,672	SH	DEFINED
CAL MAINE FOODS INC	COM NEW	12803020	1,928	175,782	SH	DEFINED
CALAMP CORP	COM	12812610	87	12,189	SH	DEFINED
CALAVO GROWERS INC	COM	12824610	193	17,800	SH	DEFINED
CALGON CARBON CORP	COM	12960310	3,874	536,556	SH	DEFINED
CALIFORNIA FIRST NTN	COM	13022210	137	10,330	SH	DEFINED
CALIFORNIA MICRO DEV	COM	13043910	2,262	292,588	SH	DEFINED
CALIFORNIA PIZZA KIT	COM	13054D10	10,112	462,806	SH	DEFINED
CALIFORNIA WTR SVC G	COM	13078810	7,482	254,737	SH	DEFINED
CALIPER LIFE SCIENCE	COM	13087210	168	23,962	SH	DEFINED
CALLAWAY GOLF CO	COM	13119310	18,560	1,755,934	SH	DEFINED
CALLON PETE CO DEL	COM	13123X10	1,511	119,181	SH	DEFINED
CALPINE CORP	COM	13134710	40,532	13,976,433	SH	DEFINED
CAMBREX CORP	COM	13201110	8,278	377,118	SH	DEFINED
CAMBRIDGE ANTIBODY T	SPONSORED	13214810	120	11,000	SH	DEFINED
CAMDEN NATL CORP	COM	13303410	4,433	128,450	SH	DEFINED
CAMDEN PPTY TR	SH BEN INT	13313110	35,793	774,744	SH	DEFINED
CAMPBELL SOUP CO	COM	13442910	267,233	10,164,820	SH	DEFINED
CANADIAN NAT RES LTD	COM	13638510	211	5,300	SH	DEFINED
CANADIAN NATL RY CO	COM	13637510	1,218	25,106	SH	DEFINED
CANADIAN PAC RY LTD	COM	13645T10	552	21,410	SH	DEFINED
CANCERVAX CORP	COM	13738Y10	1,448	178,771	SH	DEFINED
CANDELA CORP	COM	13690710	3,149	272,846	SH	DEFINED
CANDIES INC	COM	13740910	66	13,900	SH	DEFINED
CANON INC	ADR	13800630	2,921	61,943	SH	DEFINED
CANTEL MEDICAL CORP	COM	13809810	356	14,850	SH	DEFINED
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	23,314	745,578	SH	DEFINED
CAPITAL CITY BK GROU	COM	13967410	5,362	138,515	SH	DEFINED
CAPITAL CORP OF THE	COM	14006510	3,112	72,370	SH	DEFINED
CAPITAL CROSSING BK	COM	14007110	1,100	43,223	SH	DEFINED
CAPITAL LEASE FDG IN	COM	14028810	3,223	291,981	SH	DEFINED
CAPITAL ONE FINL COR	COM	14040H10	579,495	7,841,609	SH	DEFINED
CAPITAL SOUTHWEST CO	COM	14050110	2,440	32,106	SH	DEFINED
CAPITAL TRUST INC MD	CL A NEW	14052H50	3,019	103,760	SH	DEFINED
CAPITALSOURCE INC	COM	14055X10	12,659	566,639	SH	DEFINED
CAPITOL BANCORP LTD	COM	14056D10	4,648	158,432	SH	DEFINED
CAPITOL FED FINL	COM	14057C10	6,488	201,620	SH	DEFINED
CAPSTEAD MTG CORP	COM NO PAR	14067E50	2,365	189,981	SH	DEFINED
CAPSTONE TURBINE COR	COM	14067D10	1,416	925,370	SH	DEFINED
CAPTARIS INC	COM	14071N10	1,683	395,077	SH	DEFINED
CAPTIVA SOFTWARE COR	COM	14073T10	216	19,260	SH	DEFINED
CARACO PHARMACEUTICA	COM	14075T10	347	45,086	SH	DEFINED
CARAUSTAR INDS INC	COM	14090910	8,049	479,944	SH	DEFINED
CARBO CERAMICS INC	COM	14078110	16,959	235,086	SH	DEFINED
CARDIAC SCIENCE INC	COM NEW	14141020	1,678	874,112	SH	DEFINED

C&D TECHNOLOGIES INC	1,2,5	368,221
CABELAS INC	1,2	25,300
CABLE & WIRELESS PUB	1	43,804

CABLEVISION SYS CORP	1,2,5,7,8,9,10,12,13,14	2,447,404
CABOT CORP	1,2,5,6,7,9	11,655,764
CABOT MICROELECTRONI	1,2,5,9	981,827
CABOT OIL & GAS CORP	1,2,5	618,738
CACHE INC	1,2	126,586
CACI INTL INC	1,2,5	446,599
CADBURY SCHWEPPES PL	1	27,835
CADENCE DESIGN SYSTE	1,2,5,7,8,9,10,12,13,14	5,060,316
CADMUS COMMUNICATION	1,2	17,415
CAE INC	7	19,000
CAESARS ENTMT INC	1,2,5,7,8,9,10,12,13,14	5,947,789
CAL DIVE INTL INC	1,2,5	812,672
CAL MAINE FOODS INC	1,2	175,782
CALAMP CORP	1	12,189
CALAVO GROWERS INC	1	17,800
CALGON CARBON CORP	1,2	536,556
CALIFORNIA FIRST NTN	1	10,330
CALIFORNIA MICRO DEV	1,2	292,588
CALIFORNIA PIZZA KIT	1,2	462,806
CALIFORNIA WTR SVC G	1,2	254,737
CALIPER LIFE SCIENCE	1	23,962
CALLAWAY GOLF CO	1,2,5,9	1,755,934
CALLON PETE CO DEL	1,2	119,181
CALPINE CORP	1,2,5,6,9,10	13,976,433
CAMBREX CORP	1,2,5	377,118
CAMBRIDGE ANTIBODY T	1	11,000
CAMDEN NATL CORP	1,2,5	128,450
CAMDEN PPTY TR	1,2,3,5	774,744
CAMPBELL SOUP CO	1,2,5,6,7,8,9,10,12,13,14	10,164,820
CANADIAN NAT RES LTD	7	5,300
CANADIAN NATL RY CO	1,5	25,106
CANADIAN PAC RY LTD	1,7	21,410
CANCERVAX CORP	1,2	178,771
CANDELA CORP	1,2	272,846
CANDIES INC	1	13,900
CANON INC	1	61,943
CANTEL MEDICAL CORP	1,2	14,850
CAPITAL AUTOMOTIVE R	1,2,5	745,578
CAPITAL CITY BK GROU	1,2	138,515
CAPITAL CORP OF THE	1,2	72,370
CAPITAL CROSSING BK	1,2	43,223
CAPITAL LEASE FDG IN	1,2	291,981
CAPITAL ONE FINL COR	1,2,5,6,7,9,10,12,13,14	7,841,609
CAPITAL SOUTHWEST CO	1,2	32,106
CAPITAL TRUST INC MD	1,2	103,760
CAPITALSOURCE INC	1,2	566,639
CAPITOL BANCORP LTD	1,2	158,432
CAPITOL FED FINL	1,2,5	201,620
CAPSTEAD MTG CORP	1,2,5	189,981
CAPSTONE TURBINE COR	1,2,5	925,370
CAPTARIS INC	1,2	395,077
CAPTIVA SOFTWARE COR	1	19,260
CARACO PHARMACEUTICA	1,2	45,086
CARAUSTAR INDS INC	1,2	479,944
CARBO CERAMICS INC	1,2	235,086
CARDIAC SCIENCE INC	1,2,5	874,112

CARDINAL HEALTH INC	COM	14149Y10	591,663	13,517,536	SH	DEFINED
CARDIODYNAMICS INTL	COM	14159710	2,409	523,727	SH	DEFINED
CAREER EDUCATION COR	COM	14166510	46,211	1,625,439	SH	DEFINED
CAREMARK RX INC	COM	14170510	440,285	13,728,861	SH	DEFINED
CARLISLE COS INC	COM	14233910	27,593	431,617	SH	DEFINED
CARMAX INC	COM	14313010	36,327	1,685,705	SH	DEFINED
CARMIKE CINEMAS INC	COM	14343640	4,408	125,189	SH	DEFINED
CARNIVAL CORP	PAIRED CTF	14365830	572,409	12,104,238	SH	DEFINED
CARNIVAL PLC	ADR	14365C10	483	9,723	SH	DEFINED
CARPENTER TECHNOLOGY	COM	14428510	21,471	449,744	SH	DEFINED
CARRAMERICA RLTY COR	COM	14441810	45,945	1,405,056	SH	DEFINED
CARREKER CORP	COM	14443310	2,314	304,127	SH	DEFINED
CARRIAGE SVCS INC	COM	14390510	262	55,400	SH	DEFINED
CARRIER ACCESS CORP	COM	14446010	1,868	268,801	SH	DEFINED
CARRIZO OIL & CO INC	COM	14457710	241	25,100	SH	DEFINED
CARTER INC	COM	14622910	4,483	161,896	SH	DEFINED
CASCADE BANCORP	COM	14715410	4,516	232,802	SH	DEFINED
CASCADE CORP	COM	14719510	4,313	155,373	SH	DEFINED
CASCADE NAT GAS CORP	COM	14733910	4,036	190,118	SH	DEFINED
CASELLA WASTE SYS IN	CL A	14744810	3,241	273,750	SH	DEFINED
CASEYS GEN STORES IN	COM	14752810	13,788	741,685	SH	DEFINED
CASH AMER INTL INC	COM	14754D10	11,272	460,825	SH	DEFINED
CASTLE ENERGY CORP	COM PAR$0.	14844930	158	13,500	SH	DEFINED
CASUAL MALE RETAIL G	COM	14871110	2,116	403,832	SH	DEFINED
CATALINA MARKETING C	COM	14886710	21,676	939,178	SH	DEFINED
CATALYST SEMICONDUCT	COM	14888110	101	16,969	SH	DEFINED
CATAPULT COMMUNICATI	COM	14901610	1,953	103,668	SH	DEFINED
CATELLUS DEV CORP NE	COM	14911310	43,663	1,647,053	SH	DEFINED
CATERPILLAR INC DEL	COM	14912310	1,185,063	14,730,429	SH	DEFINED
CATHAY GENERAL BANCO	COM	14915010	24,335	654,342	SH	DEFINED
CATO CORP NEW	CL A	14920510	8,687	390,413	SH	DEFINED
CB RICHARD ELLIS GRO	CL A	12497T10	870	37,675	SH	DEFINED
CBL & ASSOC PPTYS IN	COM	12483010	26,909	441,500	SH	DEFINED
CBRL GROUP INC	COM	12489V10	34,296	950,560	SH	DEFINED
CCA INDS INC	COM	12486710	95	10,400	SH	DEFINED
CCC INFORMATION SVCS	COM	12487Q10	2,747	155,287	SH	DEFINED
CDN IMPERIAL BK OF C	COM	13606910	1,004	18,805	SH	DEFINED
CEC ENTMT INC	COM	12513710	25,865	703,810	SH	DEFINED
CEDAR FAIR L P	DEPOSITRY	15018510	2,129	69,452	SH	DEFINED
CEDAR SHOPPING CTRS	COM NEW	15060220	2,987	214,089	SH	DEFINED
CELESTICA INC	SUB VTG SH	15101Q10	1,616	127,236	SH	DEFINED
CELGENE CORP	COM	15102010	45,263	777,309	SH	DEFINED
CELL GENESYS INC	COM	15092110	5,605	624,805	SH	DEFINED
CELL THERAPEUTICS IN	COM	15093410	5,048	735,901	SH	DEFINED
CEMEX S A	SPON ADR 5	15129088	22,146	786,976	SH	DEFINED
CENDANT CORP	COM	15131310	815,872	37,771,872	SH	DEFINED
CENTENE CORP DEL	COM	15135B10	13,578	318,875	SH	DEFINED
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	1,112	189,113	SH	DEFINED
CENTER BANCORP INC	COM	15140810	154	12,882	SH	DEFINED
CENTER FINL CORP CAL	COM	15146E10	2,520	132,485	SH	DEFINED
CENTERPOINT ENERGY I	COM	15189T10	147,307	14,218,788	SH	DEFINED
CENTERPOINT PPTYS TR	COM	15189510	39,393	903,919	SH	DEFINED
CENTEX CORP	COM	15231210	216,632	4,293,149	SH	DEFINED
CENTILLIUM COMMUNICA	COM	15231910	46	19,434	SH	DEFINED
CENTRAL COAST BANCOR	COM	15314510	2,899	142,098	SH	DEFINED
CENTRAL EUROPEAN DIS	COM	15343510	4,073	182,318	SH	DEFINED
CENTRAL FGHT LINES I	COM	15349110	260	43,209	SH	DEFINED
CENTRAL GARDEN & PET	COM	15352710	7,639	249,462	SH	DEFINED
CENTRAL PAC FINL COR	COM	15476010	13,623	495,028	SH	DEFINED

CARDINAL HEALTH INC	1,2,5,6,7,8,9,10,12,13,14	13,517,536
CARDIODYNAMICS INTL	1,2,5	523,727
CAREER EDUCATION COR	1,2,5,7,8,9,10,12,13,14	1,625,439
CAREMARK RX INC	1,2,5,6,7,8,9,10,12,13,14	13,728,861
CARLISLE COS INC	1,2,5,9	431,617
CARMAX INC	1,2,5,7,8,9,10,12,13,14	1,685,705
CARMIKE CINEMAS INC	1,2	125,189
CARNIVAL CORP	1,2,5,6,7,8,9,10,12,13,14	12,104,238
CARNIVAL PLC	1	9,723
CARPENTER TECHNOLOGY	1,2	449,744
CARRAMERICA RLTY COR	1,2,3,5	1,405,056
CARREKER CORP	1,2,5	304,127
CARRIAGE SVCS INC	1,2	55,400
CARRIER ACCESS CORP	1,2	268,801
CARRIZO OIL & CO INC	1	25,100
CARTER INC	1,2	161,896
CASCADE BANCORP	1,2	232,802
CASCADE CORP	1,2	155,373
CASCADE NAT GAS CORP	1,2,5	190,118
CASELLA WASTE SYS IN	1,2	273,750
CASEYS GEN STORES IN	1,2,5	741,685
CASH AMER INTL INC	1,2	460,825
CASTLE ENERGY CORP	1	13,500
CASUAL MALE RETAIL G	1,2	403,832
CATALINA MARKETING C	1,2,5,9	939,178
CATALYST SEMICONDUCT	1	16,969
CATAPULT COMMUNICATI	1,2	103,668
CATELLUS DEV CORP NE	1,2,3,5	1,647,053
CATERPILLAR INC DEL	1,2,5,6,7,8,9,10,12,13,14	14,730,429
CATHAY GENERAL BANCO	1,2,5	654,342
CATO CORP NEW	1,2	390,413
CB RICHARD ELLIS GRO	1,2	37,675
CBL & ASSOC PPTYS IN	1,2,3,5	441,500
CBRL GROUP INC	1,2,5,9	950,560
CCA INDS INC	1	10,400
CCC INFORMATION SVCS	1,2	155,287
CDN IMPERIAL BK OF C	1	18,805
CEC ENTMT INC	1,2,5	703,810
CEDAR FAIR L P	1,5	69,452
CEDAR SHOPPING CTRS	1,2	214,089
CELESTICA INC	1,5,7	127,236
CELGENE CORP	1,2,5	777,309
CELL GENESYS INC	1,2,5	624,805
CELL THERAPEUTICS IN	1,2,5	735,901
CEMEX S A	1,2,4	786,976
CENDANT CORP	1,2,5,6,7,8,9,10,12,13,14	37,771,872
CENTENE CORP DEL	1,2	318,875
CENTENNIAL COMMUNCTN	1,2	189,113
CENTER BANCORP INC	1	12,882
CENTER FINL CORP CAL	1,2	132,485
CENTERPOINT ENERGY I	1,2,5,6,7,8,9,10,12,13,14	14,218,788
CENTERPOINT PPTYS TR	1,2,3,5	903,919
CENTEX CORP	1,2,5,6,7,8,9,10,12,13,14	4,293,149
CENTILLIUM COMMUNICA	1,5	19,434
CENTRAL COAST BANCOR	1,2	142,098
CENTRAL EUROPEAN DIS	1,2	182,318
CENTRAL FGHT LINES I	1,2	43,209
CENTRAL GARDEN & PET	1,2	249,462
CENTRAL PAC FINL COR	1,2	495,028

CENTRAL PKG CORP	COM	15478510	3,854	291,521	SH	DEFINED
CENTRAL VT PUB SVC C	COM	15577110	5,964	296,562	SH	DEFINED
CENTURY ALUM CO	COM	15643110	15,190	547,767	SH	DEFINED
CENTURY BANCORP INC	CL A NON V	15643210	3,189	100,446	SH	DEFINED
CENTURY BUSINESS SVC	COM	15649010	4,299	957,488	SH	DEFINED
CENTURYTEL INC	COM	15670010	201,336	5,880,134	SH	DEFINED
CENVEO INC	COM	15670S10	125	35,720	SH	DEFINED
CEPHALON INC	COM	15670810	60,231	1,257,433	SH	DEFINED
CEPHEID	COM	15670R10	4,788	555,447	SH	DEFINED
CERADYNE INC	COM	15671010	10,825	246,519	SH	DEFINED
CERES GROUP INC	COM	15677210	1,931	354,303	SH	DEFINED
CERIDIAN CORP NEW	COM	15677910	44,613	2,423,323	SH	DEFINED
CERNER CORP	COM	15678210	22,090	510,634	SH	DEFINED
CERTEGY INC	COM	15688010	44,038	1,183,501	SH	DEFINED
CEVA INC	COM	15721010	127	16,051	SH	DEFINED
CFS BANCORP INC	COM	12525D10	219	15,794	SH	DEFINED
CH ENERGY GROUP INC	COM	12541M10	11,137	243,158	SH	DEFINED
CHAD THERAPEUTICS IN	COM	15722810	121	27,600	SH	DEFINED
CHAMPION ENTERPRISES	COM	15849610	12,449	1,209,776	SH	DEFINED
CHAMPS ENTMT INC DEL	COM	15878710	92	10,400	SH	DEFINED
CHARLES & COLVARD LT	COM	15976510	164	19,200	SH	DEFINED
CHARLES RIV LABS INT	COM	15986410	108,307	2,364,785	SH	DEFINED
CHARLES RIVER ASSOCI	COM	15985210	4,903	128,039	SH	DEFINED
CHARLOTTE RUSSE HLDG	COM	16104810	2,207	192,228	SH	DEFINED
CHARMING SHOPPES INC	COM	16113310	12,670	1,779,437	SH	DEFINED
CHARTER COMMUNICATIO	CL A	16117M10	10,567	3,972,660	SH	DEFINED
CHARTER FINL CORP WE	COM	16122M10	1,827	53,847	SH	DEFINED
CHARTERMAC	SH BEN INT	16090810	13,786	626,932	SH	DEFINED
CHATTEM INC	COM	16245610	14,722	456,508	SH	DEFINED
CHECK POINT SOFTWARE	ORD	M2246510	6,019	354,671	SH	DEFINED
CHECKERS DRIVE-IN RE	COM NEW	16280930	693	59,000	SH	DEFINED
CHECKFREE CORP NEW	COM	16281310	50,964	1,841,841	SH	DEFINED
CHECKPOINT SYS INC	COM	16282510	12,742	818,387	SH	DEFINED
CHEESECAKE FACTORY I	COM	16307210	31,684	730,057	SH	DEFINED
CHELSEA PPTY GROUP I	COM	16342110	54,114	806,471	SH	DEFINED
CHEMED CORP NEW	COM	16359R10	10,534	188,986	SH	DEFINED
CHEMICAL FINL CORP	COM	16373110	13,103	358,795	SH	DEFINED
CHENIERE ENERGY INC	COM NEW	16411R20	5,056	255,856	SH	DEFINED
CHEROKEE INC DEL NEW	COM	16444H10	2,628	110,129	SH	DEFINED
CHEROKEE INTL CORP	COM	16445010	494	58,849	SH	DEFINED
CHESAPEAKE CORP	COM	16515910	7,084	294,924	SH	DEFINED
CHESAPEAKE ENERGY CO	COM	16516710	41,393	2,614,815	SH	DEFINED
CHESAPEAKE UTILS COR	COM	16530310	208	8,299	SH	DEFINED
CHEVRONTEXACO CORP	COM	16676410	4,434,050	82,663,119	SH	DEFINED
CHICAGO MERCANTILE H	CL A	16776010	48,104	298,229	SH	DEFINED
CHICOS FAS INC	COM	16861510	51,112	1,494,496	SH	DEFINED
CHILDRENS PL RETAIL	COM	16890510	6,174	258,200	SH	DEFINED
CHINA MOBILE HONG KO	SPONSORED	16941M10	222	14,502	SH	DEFINED
CHINA PETE & CHEM CO	SPON ADR H	16941R10	631	15,378	SH	DEFINED
CHINADOTCOM CORP	CL A	G2108N10	71	14,335	SH	DEFINED
CHIQUITA BRANDS INTL	COM	17003280	11,395	654,499	SH	DEFINED
CHIRON CORP	COM	17004010	197,214	4,461,852	SH	DEFINED
CHITTENDEN CORP	COM	17022810	20,511	752,701	SH	DEFINED
CHOICE HOTELS INTL I	COM	16990510	16,624	288,664	SH	DEFINED
CHOICEPOINT INC	COM	17038810	60,487	1,418,219	SH	DEFINED
CHOLESTECH CORP	COM	17039310	90	13,300	SH	DEFINED
CHORDIANT SOFTWARE I	COM	17040410	2,887	991,991	SH	DEFINED
CHRISTOPHER & BANKS	COM	17104610	10,355	646,778	SH	DEFINED

CHRONIMED INC	COM	17116410	101	16,762	SH	DEFINED

CENTRAL PKG CORP	1,2	291,521
CENTRAL VT PUB SVC C	1,2	296,562
CENTURY ALUM CO	1,2	547,767
CENTURY BANCORP INC	1,2	100,446
CENTURY BUSINESS SVC	1,2	957,488
CENTURYTEL INC	1,2,5,6,9,10,12,14	5,880,134
CENVEO INC	1,5	35,720
CEPHALON INC	1,2,5,9,10,12,14	1,257,433
CEPHEID	1,2,5	555,447
CERADYNE INC	1,2,5	246,519
CERES GROUP INC	1,2	354,303
CERIDIAN CORP NEW	1,2,5,6,7,8,9,10,12,13,14	2,423,323
CERNER CORP	1,2,5	510,634
CERTEGY INC	1,2,5,7,8,9,10,12,13,14	1,183,501
CEVA INC	1,5	16,051
CFS BANCORP INC	1,5	15,794
CH ENERGY GROUP INC	1,2,5	243,158
CHAD THERAPEUTICS IN	1	27,600
CHAMPION ENTERPRISES	1,2,5,6	1,209,776
CHAMPS ENTMT INC DEL	1	10,400
CHARLES & COLVARD LT	1	19,200
CHARLES RIV LABS INT	1,2,5,9,10,12,14	2,364,785
CHARLES RIVER ASSOCI	1,2	128,039
CHARLOTTE RUSSE HLDG	1,2	192,228
CHARMING SHOPPES INC	1,2,5	1,779,437
CHARTER COMMUNICATIO	1,2,5	3,972,660
CHARTER FINL CORP WE	1,2	53,847
CHARTERMAC	1,2,5	626,932
CHATTEM INC	1,2	456,508
CHECK POINT SOFTWARE	1,2,5	354,671
CHECKERS DRIVE-IN RE	1,2	59,000
CHECKFREE CORP NEW	1,2,5,9	1,841,841
CHECKPOINT SYS INC	1,2	818,387
CHEESECAKE FACTORY I	1,2,5,9	730,057
CHELSEA PPTY GROUP I	1,2,3,5	806,471
CHEMED CORP NEW	1,2	188,986
CHEMICAL FINL CORP	1,2,5	358,795
CHENIERE ENERGY INC	1,2	255,856
CHEROKEE INC DEL NEW	1,2,5	110,129
CHEROKEE INTL CORP	1,2	58,849
CHESAPEAKE CORP	1,2	294,924
CHESAPEAKE ENERGY CO	1,2,5	2,614,815
CHESAPEAKE UTILS COR	1	8,299
CHEVRONTEXACO CORP	1,2,5,6,7,8,9,10,12,13,14	82,663,119
CHICAGO MERCANTILE H	1,2,5	298,229
CHICOS FAS INC	1,2,5,7,8,9,10,12,13,14	1,494,496
CHILDRENS PL RETAIL	1,2,5	258,200
CHINA MOBILE HONG KO	1,7	14,502
CHINA PETE & CHEM CO	1	15,378
CHINADOTCOM CORP	1,5	14,335
CHIQUITA BRANDS INTL	1,2	654,499
CHIRON CORP	1,2,5,6,7,8,9,10,12,13,14	4,461,852
CHITTENDEN CORP	1,2,5	752,701
CHOICE HOTELS INTL I	1,2,5	288,664
CHOICEPOINT INC	1,2,5,7,8,9,10,12,13,14	1,418,219
CHOLESTECH CORP	1	13,300
CHORDIANT SOFTWARE I	1,2	991,991

CHRISTOPHER & BANKS			1,2,5				646,778
CHRONIMED INC			1,5				16,762
CHUBB CORP	COM	17123210	427,324	6,080,311	SH		DEFINED
CHURCH & DWIGHT INC	COM	17134010	21,769	775,814	SH		DEFINED
CHURCHILL DOWNS INC	COM	17148410	5,832	148,974	SH		DEFINED
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	5,568	178,561	SH		DEFINED
CIBER INC	COM	17163B10	6,743	896,665	SH		DEFINED
CIENA CORP	COM	17177910	28,523	14,405,488	SH		DEFINED
CIGNA CORP	COM	12550910	387,652	5,567,312	SH		DEFINED
CIMAREX ENERGY CO	COM	17179810	22,899	655,367	SH		DEFINED
CINCINNATI BELL INC	COM	17187110	15,295	4,382,451	SH		DEFINED
CINCINNATI FINL CORP	COM	17206210	208,960	5,069,390	SH		DEFINED
CINERGY CORP	COM	17247410	222,020	5,606,555	SH		DEFINED
CINTAS CORP	COM	17290810	184,169	4,380,798	SH		DEFINED
CIPHERGEN BIOSYSTEMS	COM	17252Y10	1,322	339,007	SH		DEFINED
CIRCLE GROUP HLDGS I	COM	17257010	346	191,175	SH		DEFINED
CIRCOR INTL INC	COM	17273K10	3,935	201,788	SH		DEFINED
CIRCUIT CITY STORE I	COM	17273710	158,081	10,305,167	SH		DEFINED
CIRRUS LOGIC INC	COM	17275510	7,766	1,628,013	SH		DEFINED
CISCO SYS INC	COM	17275R10	3,818,894	210,988,616	SH		DEFINED
CIT GROUP INC	COM	12558110	101,058	2,702,819	SH		DEFINED
CITADEL BROADCASTING	COM	17285T10	8,154	636,012	SH		DEFINED
CITIGROUP INC	COM	17296710	11,713,228	265,485,684	SH		DEFINED
CITIZENS BKG CORP MI	COM	17442010	21,791	669,065	SH		DEFINED
CITIZENS COMMUNICATI	COM	17453B10	165,978	12,395,696	SH		DEFINED
CITIZENS FIRST BANCO	COM	17461R10	3,647	145,369	SH		DEFINED
CITIZENS INC	CL A	17474010	2,791	467,433	SH		DEFINED
CITRIX SYS INC	COM	17737610	102,192	5,832,901	SH		DEFINED
CITY BK LYNNWOOD WAS	COM	17770A10	4,152	118,705	SH		DEFINED
CITY HLDG CO	COM	17783510	9,182	279,173	SH		DEFINED
CITY NATL CORP	COM	17856610	37,210	572,900	SH		DEFINED
CKE RESTAURANTS INC	COM	12561E10	12,777	1,156,285	SH		DEFINED
CLAIRES STORES INC	COM	17958410	43,801	1,749,245	SH		DEFINED
CLARCOR INC	COM	17989510	25,352	531,824	SH		DEFINED
CLARK INC	COM	18145710	3,223	238,023	SH		DEFINED
CLARUS CORP	COM	18270710	1,255	143,390	SH		DEFINED
CLEAN HARBORS INC	COM	18449610	265	22,700	SH		DEFINED
CLEAR CHANNEL COMMUN	COM	18450210	514,648	16,511,019	SH		DEFINED
CLECO CORP NEW	COM	12561W10	18,044	1,046,641	SH		DEFINED
CLEVELAND CLIFFS INC	COM	18589610	14,490	179,174	SH		DEFINED
CLIFTON SVGS BANCORP	COM	18712Q10	1,716	147,199	SH		DEFINED
CLOROX CO DEL	COM	18905410	296,843	5,569,289	SH		DEFINED
CLOSURE MED CORP	COM	18909310	1,901	133,489	SH		DEFINED
CMGI INC	COM	12575010	6,733	5,564,637	SH		DEFINED
CMS ENERGY CORP	COM	12589610	51,506	5,410,323	SH		DEFINED
CNA FINL CORP	COM	12611710	11,433	476,185	SH		DEFINED
CNA SURETY CORP	COM	12612L10	2,536	239,269	SH		DEFINED
CNET NETWORKS INC	COM	12613R10	16,646	1,819,278	SH		DEFINED
CNF INC	COM	12612W10	64,539	1,574,501	SH		DEFINED
CNH GLOBAL N V	SHS NEW	N2093520	574	29,340	SH		DEFINED
CNS INC	COM	12613610	148	13,421	SH		DEFINED
COACH INC	COM	18975410	235,679	5,555,841	SH		DEFINED
COACHMEN INDS INC	COM	18987310	3,392	214,961	SH		DEFINED
COASTAL FINL CORP DE	COM	19046E10	2,886	199,698	SH		DEFINED
COBIZ INC	COM	19089710	3,169	191,691	SH		DEFINED
COBRA ELECTRS CORP	COM	19104210	74	10,200	SH		DEFINED

COCA COLA BOTTLING C	COM	19109810	4,468	82,702	SH	DEFINED
COCA COLA CO	COM	19121610	3,050,552	76,168,584	SH	DEFINED
COCA COLA ENTERPRISE	COM	19121910	184,933	9,784,793	SH	DEFINED
COCA-COLA FEMSA S A	SPON ADR R	19124110	1,054	54,112	SH	DEFINED
COEUR D ALENE MINES	COM	19210810	15,439	3,257,111	SH	DEFINED

CHUBB CORP	1,2,5,6,7,8,9,10,12,13,14	6,080,311
CHURCH & DWIGHT INC	1,2,5,9	775,814
CHURCHILL DOWNS INC	1,2	148,974
CIBA SPECIALTY CHEMI	1	178,561
CIBER INC	1,2	896,665
CIENA CORP	1,2,5,6,7,8,9,10,12,13,14	14,405,488
CIGNA CORP	1,2,5,6,7,8,9,10,12,13,14	5,567,312
CIMAREX ENERGY CO	1,2,5	655,367
CINCINNATI BELL INC	1,2,5,9	4,382,451
CINCINNATI FINL CORP	1,2,5,6,7,8,9,10,12,13,14	5,069,390
CINERGY CORP	1,2,5,6,7,8,9,10,12,13,14	5,606,555
CINTAS CORP	1,2,5,6,7,8,9,10,12,13,14	4,380,798
CIPHERGEN BIOSYSTEMS	1,2	339,007
CIRCLE GROUP HLDGS I	1	191,175
CIRCOR INTL INC	1,2	201,788
CIRCUIT CITY STORE I	1,2,5,6,9,10,12,14	10,305,167
CIRRUS LOGIC INC	1,2,5	1,628,013
CISCO SYS INC	1,2,5,6,7,8,9,10,12,13,14	210,988,616
CIT GROUP INC	1,2,5,7,8,9,10,12,13,14	2,702,819
CITADEL BROADCASTING	1,2	636,012
CITIGROUP INC	1,2,5,6,7,8,9,10,12,13,14	265,485,684
CITIZENS BKG CORP MI	1,2,5	669,065
CITIZENS COMMUNICATI	1,2,5,6,7,9,10	12,395,696
CITIZENS FIRST BANCO	1,2,5	145,369
CITIZENS INC	1,2	467,433
CITRIX SYS INC	1,2,5,6,7,8,9,10,12,13,14	5,832,901
CITY BK LYNNWOOD WAS	1,2	118,705
CITY HLDG CO	1,2	279,173
CITY NATL CORP	1,2,5,7,9	572,900
CKE RESTAURANTS INC	1,2	1,156,285
CLAIRES STORES INC	1,2,5,6,9	1,749,245
CLARCOR INC	1,2,5	531,824
CLARK INC	1,2	238,023
CLARUS CORP	1,2	143,390
CLEAN HARBORS INC	1	22,700
CLEAR CHANNEL COMMUN	1,2,5,6,7,8,9,10,12,13,14	16,511,019
CLECO CORP NEW	1,2,5,6	1,046,641
CLEVELAND CLIFFS INC	1,2,5	179,174
CLIFTON SVGS BANCORP	1,2	147,199
CLOROX CO DEL	1,2,5,6,7,8,9,10,12,13,14	5,569,289
CLOSURE MED CORP	1,2	133,489
CMGI INC	1,2,5	5,564,637
CMS ENERGY CORP	1,2,5,6,9,10	5,410,323
CNA FINL CORP	1,2,5	476,185
CNA SURETY CORP	1,2	239,269
CNET NETWORKS INC	1,2,5	1,819,278
CNF INC	1,2,5,9,10,12,14	1,574,501
CNH GLOBAL N V	1,5	29,340
CNS INC	1	13,421
COACH INC	1,2,5,6,7,8,9,10,12,13,14	5,555,841
COACHMEN INDS INC	1,2	214,961
COASTAL FINL CORP DE	1,2,5	199,698
COBIZ INC	1,2	191,691

COBRA ELECTRS CORP	1	10,200
COCA COLA BOTTLING C	1,2	82,702
COCA COLA CO	1,2,5,6,7,8,9,10,12,13,14	76,168,584
COCA COLA ENTERPRISE	1,2,5,6,7,9,10,13	9,784,793
COCA-COLA FEMSA S A	1,2,4	54,112
COEUR D ALENE MINES	1,2,5	3,257,111

COGNEX CORP	COM	19242210	17,671	674,451	SH	DEFINED
COGNIZANT TECHNOLOGY	CL A	19244610	50,616	1,658,983	SH	DEFINED
COGNOS INC	COM	19244C10	419	11,805	SH	DEFINED
COHEN & STEERS INC	COM	19247A10	494	32,000	SH	DEFINED
COHERENT INC	COM	19247910	11,933	460,033	SH	DEFINED
COHU INC	COM	19257610	5,152	348,556	SH	DEFINED
COINSTAR INC	COM	19259P30	11,238	482,326	SH	DEFINED
COLDWATER CREEK INC	COM	19306810	10,916	523,039	SH	DEFINED
COLE KENNETH PRODTNS	CL A	19329410	3,542	125,885	SH	DEFINED
COLE NATIONAL CORP N	CL A	19329010	5,217	188,262	SH	DEFINED
COLES MYER LTD	SPON ADR N	19387040	327	6,050	SH	DEFINED
COLGATE PALMOLIVE CO	COM	19416210	678,887	15,026,266	SH	DEFINED
COLLAGENEX PHARMACEU	COM	19419B10	1,439	219,700	SH	DEFINED
COLLEGIATE FDG SVCS	COM	19458M10	425	33,800	SH	DEFINED
COLLINS & AIKMAN COR	COM NEW	19483020	2,246	537,309	SH	DEFINED
COLONIAL BANCGROUP I	COM	19549330	35,226	1,722,545	SH	DEFINED
COLONIAL PPTYS TR	COM SH BEN	19587210	19,429	483,076	SH	DEFINED
COLT TELECOM GROUP P	SPONSORED	19687710	44	14,344	SH	DEFINED
COLUMBIA BANCORP	COM	19722710	2,551	87,533	SH	DEFINED
COLUMBIA BKG SYS INC	COM	19723610	5,497	231,048	SH	DEFINED
COLUMBIA LABS INC	COM	19777910	51	16,813	SH	DEFINED
COLUMBIA SPORTSWEAR	COM	19851610	7,762	142,420	SH	DEFINED
COLUMBUS MCKINNON CO	COM	19933310	91	10,078	SH	DEFINED
COMARCO INC	COM	20008010	78	12,500	SH	DEFINED
COMCAST CORP NEW	CL A	20030N10	1,619,927	57,362,852	SH	DEFINED
COMCAST CORP NEW	CL A SPL	20030N20	103,632	3,711,764	SH	DEFINED
COMERICA INC	COM	20034010	291,386	4,909,626	SH	DEFINED
COMFORT SYS USA INC	COM	19990810	3,408	516,339	SH	DEFINED
COMMERCE BANCORP INC	COM	20051910	69,503	1,259,116	SH	DEFINED
COMMERCE BANCSHARES	COM	20052510	34,589	719,264	SH	DEFINED
COMMERCE GROUP INC M	COM	20064110	21,502	444,254	SH	DEFINED
COMMERCIAL CAP BANCO	COM	20162L10	13,413	591,163	SH	DEFINED
COMMERCIAL FEDERAL C	COM	20164710	23,689	878,003	SH	DEFINED
COMMERCIAL METALS CO	COM	20172310	19,548	492,157	SH	DEFINED
COMMERCIAL NET LEASE	COM	20221810	13,831	759,094	SH	DEFINED
COMMERCIAL VEH GROUP	COM	20260810	163	10,300	SH	DEFINED
COMMONWEALTH TEL ENT	COM	20334910	19,167	440,117	SH	DEFINED
COMMSCOPE INC	COM	20337210	32,045	1,483,546	SH	DEFINED
COMMUNICATIONS SYS I	COM	20390010	98	11,903	SH	DEFINED
COMMUNITY BK NORTHN	COM	20356610	194	11,300	SH	DEFINED
COMMUNITY BK SYS INC	COM	20360710	12,487	496,901	SH	DEFINED
COMMUNITY BKS INC MI	COM	20362810	4,548	156,883	SH	DEFINED
COMMUNITY FIRST BANK	COM	20390210	20,203	630,174	SH	DEFINED
COMMUNITY HEALTH SYS	COM	20366810	38,490	1,442,638	SH	DEFINED
COMMUNITY TR BANCORP	COM	20414910	5,909	190,130	SH	DEFINED
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	310	7,557	SH	DEFINED
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	3,232	144,295	SH	DEFINED
COMPANHIA ENERGETICA	SP ADR N-V	20440960	1,660	78,100	SH	DEFINED
COMPANHIA SIDERURGIC	SPONSORED	20440W10	2,955	190,260	SH	DEFINED
COMPANHIA VALE DO RI	SPON ADR P	20441210	14,981	778,232	SH	DEFINED

COMPANHIA VALE DO RI	SPONSORED	20441220	17,698	787,614	SH		DEFINED
COMPANIA ANONIMA NAC	SPON ADR D	20442110	16,790	745,219	SH		DEFINED
COMPANIA DE TELECOMU	SPON ADR N	20444930	375	33,777	SH		DEFINED
COMPASS BANCSHARES I	COM	20449H10	82,768	1,888,823	SH		DEFINED
COMPASS MINERALS INT	COM	20451N10	4,326	194,875	SH		DEFINED
COMPEX TECHNOLOGIES	COM	20451310	89	16,400	SH		DEFINED
COMPUCOM SYS INC	COM	20478010	1,453	317,205	SH		DEFINED
COMPUCREDIT CORP	COM	20478N10	5,188	278,626	SH		DEFINED
COMPUTER ASSOC INTL	COM	20491210	404,637	15,385,454	SH		DEFINED

COGNEX CORP	1,2,5			674,451
COGNIZANT TECHNOLOGY	1,2,5,9			1,658,983
COGNOS INC	1			11,805
COHEN & STEERS INC	1			32,000
COHERENT INC	1,2,5			460,033
COHU INC	1,2			348,556
COINSTAR INC	1,2			482,326
COLDWATER CREEK INC	1,2,5			523,039
COLE KENNETH PRODTNS	1,2			125,885
COLE NATIONAL CORP N	1,2,5			188,262
COLES MYER LTD	1			6,050
COLGATE PALMOLIVE CO	1,2,5,6,7,9,10,13			15,026,266
COLLAGENEX PHARMACEU	1			219,700
COLLEGIATE FDG SVCS	1			33,800
COLLINS & AIKMAN COR	1,2,5			537,309
COLONIAL BANCGROUP I	1,2,5,9			1,722,545
COLONIAL PPTYS TR	1,2,3,5			483,076
COLT TELECOM GROUP P	1			14,344
COLUMBIA BANCORP	1,2			87,533
COLUMBIA BKG SYS INC	1,2			231,048
COLUMBIA LABS INC	1			16,813
COLUMBIA SPORTSWEAR	1,2,5			142,420
COLUMBUS MCKINNON CO	1			10,078
COMARCO INC	1			12,500
COMCAST CORP NEW	1,2,5,6,7,8,9,10,12,13,14			57,362,852
COMCAST CORP NEW	1,2,5,7,8,9,10,12,13,14			3,711,764
COMERICA INC	1,2,5,6,7,8,9,10,12,13,14			4,909,626
COMFORT SYS USA INC	1,2			516,339
COMMERCE BANCORP INC	1,2,5,7,8,9,10,12,13,14			1,259,116
COMMERCE BANCSHARES	1,2,5,7			719,264
COMMERCE GROUP INC M	1,2,5			444,254
COMMERCIAL CAP BANCO	1,2,5			591,163
COMMERCIAL FEDERAL C	1,2,5			878,003
COMMERCIAL METALS CO	1,2,5			492,157
COMMERCIAL NET LEASE	1,2,5			759,094
COMMERCIAL VEH GROUP	1			10,300
COMMONWEALTH TEL ENT	1,2			440,117
COMMSCOPE INC	1,2,5,9			1,483,546
COMMUNICATIONS SYS I	1,2			11,903
COMMUNITY BK NORTHN	1			11,300
COMMUNITY BK SYS INC	1,2			496,901
COMMUNITY BKS INC MI	1,2			156,883
COMMUNITY FIRST BANK	1,2,5			630,174
COMMUNITY HEALTH SYS	1,2,5,7,9			1,442,638
COMMUNITY TR BANCORP	1,2			190,130
COMPANHIA DE BEBIDAS	1			7,557
COMPANHIA DE BEBIDAS	1,2			144,295
COMPANHIA ENERGETICA	1,2			78,100
COMPANHIA SIDERURGIC	1,2			190,260

COMPANHIA VALE DO RI	1,2	778,232
COMPANHIA VALE DO RI	1,2,4	787,614
COMPANIA ANONIMA NAC	1,2,4,7	745,219
COMPANIA DE TELECOMU	1,2,7	33,777
COMPASS BANCSHARES I	1,2,5,7,8,9,10,12,13,14	1,888,823
COMPASS MINERALS INT	1,2	194,875
COMPEX TECHNOLOGIES	1	16,400
COMPUCOM SYS INC	1,2	317,205
COMPUCREDIT CORP	1,2	278,626
COMPUTER ASSOC INTL	1,2,5,6,7,8,9,10,12,13,14	15,385,454

COMPUTER HORIZONS CO	COM	20590810	87	20,195	SH	DEFINED
COMPUTER NETWORK TEC	COM	20492510	162	39,832	SH	DEFINED
COMPUTER PROGRAMS &	COM	20530610	1,961	97,775	SH	DEFINED
COMPUTER SCIENCES CO	COM	20536310	285,760	6,067,087	SH	DEFINED
COMPUTER TASK GROUP	COM	20547710	77	24,745	SH	DEFINED
COMPUWARE CORP	COM	20563810	56,944	11,057,051	SH	DEFINED
COMPX INTERNATIONAL	CL A	20563P10	784	48,978	SH	DEFINED
COMSTOCK RES INC	COM NEW	20576820	18,003	860,577	SH	DEFINED
COMTECH TELECOMMUNIC	COM NEW	20582620	8,588	316,909	SH	DEFINED
COMVERSE TECHNOLOGY	COM PAR $0	20586240	105,953	5,626,838	SH	DEFINED
CONAGRA FOODS INC	COM	20588710	869,323	33,812,660	SH	DEFINED
CONCEPTUS INC	COM	20601610	3,436	370,641	SH	DEFINED
CONCORD CAMERA CORP	COM	20615610	59	31,841	SH	DEFINED
CONCORD COMMUNICATIO	COM	20618610	2,568	287,723	SH	DEFINED
CONCUR TECHNOLOGIES	COM	20670810	4,057	386,771	SH	DEFINED
CONCURRENT COMPUTER	COM	20671020	57	34,209	SH	DEFINED
CONEXANT SYSTEMS INC	COM	20714210	7,473	4,670,343	SH	DEFINED
CONMED CORP	COM	20741010	12,508	475,608	SH	DEFINED
CONNECTICUT WTR SVC	COM	20779710	3,196	120,873	SH	DEFINED
CONNETICS CORP	COM	20819210	13,169	487,381	SH	DEFINED
CONNS INC	COM	20824210	1,339	95,752	SH	DEFINED
CONOCOPHILLIPS	COM	20825C10	1,561,499	18,847,307	SH	DEFINED
CONSECO INC	PFD B CV 5	20846486	3,631	147,500	SH	DEFINED
CONSECO INC	COM NEW	20846488	22,037	1,247,846	SH	DEFINED
CONSOL ENERGY INC	COM	20854P10	29,646	849,703	SH	DEFINED
CONSOLIDATED EDISON	COM	20911510	308,348	7,334,635	SH	DEFINED
CONSOLIDATED GRAPHIC	COM	20934110	17,379	414,785	SH	DEFINED
CONSOLIDATED TOMOKA	COM	21022610	3,107	89,343	SH	DEFINED
CONSTAR INTL INC NEW	COM	21036U10	56	11,400	SH	DEFINED
CONSTELLATION BRANDS	CL A	21036P10	48,004	1,261,273	SH	DEFINED
CONSTELLATION ENERGY	COM	21037110	235,958	5,922,644	SH	DEFINED
CONTINENTAL AIRLS IN	CL B	21079530	9,565	1,122,619	SH	DEFINED
CONVERGYS CORP	COM	21248510	85,965	6,400,985	SH	DEFINED
COOPER CAMERON CORP	COM	21664010	48,255	879,917	SH	DEFINED
COOPER COS INC	COM NEW	21664840	23,516	343,046	SH	DEFINED
COOPER INDS LTD	CL A	G2418210	146,076	2,475,856	SH	DEFINED
COOPER TIRE & RUBR C	COM	21683110	44,025	2,182,701	SH	DEFINED
COORS ADOLPH CO	CL B	21701610	102,728	1,512,479	SH	DEFINED
COPART INC	COM	21720410	20,996	1,109,113	SH	DEFINED
CORCEPT THERAPEUTICS	COM	21835210	151	19,230	SH	DEFINED
CORE LABORATORIES N	COM	N2271710	405	16,453	SH	DEFINED
CORGENTECH INC	COM	21872P10	1,002	58,691	SH	DEFINED
CORILLIAN CORP	COM	21872510	1,863	404,046	SH	DEFINED
CORINTHIAN COLLEGES	COM	21886810	15,478	1,148,194	SH	DEFINED
CORIO INC	COM	21887510	40	25,400	SH	DEFINED
CORIXA CORP	COM	21887F10	3,203	769,978	SH	DEFINED

CORN PRODS INTL INC	COM	21902310	52,905	1,147,624	SH	DEFINED
CORNELL COMPANIES IN	COM	21914110	2,360	190,283	SH	DEFINED
CORNERSTONE RLTY INC	COM	21922V10	11,169	1,144,351	SH	DEFINED
CORNING INC	COM	21935010	407,167	36,747,918	SH	DEFINED
CORPORATE EXECUTIVE	COM	21988R10	23,822	388,989	SH	DEFINED
CORPORATE OFFICE PPT	SH BEN INT	22002T10	27,588	1,076,804	SH	DEFINED
CORRECTIONAL PPTYS T	COM	22025E10	4,399	161,142	SH	DEFINED
CORRECTIONS CORP AME	COM NEW	22025Y40	19,450	550,049	SH	DEFINED
CORUS BANKSHARES INC	COM	22087310	13,681	317,206	SH	DEFINED
CORUS GROUP PLC	SPONSORED	22087M10	133	14,306	SH	DEFINED
CORVEL CORP	COM	22100610	3,080	103,777	SH	DEFINED
CORVIS CORP	COM	22100910	4,139	5,173,936	SH	DEFINED
COSI INC	COM	22122P10	1,422	265,851	SH	DEFINED

COMPUTER HORIZONS CO	1	20,195
COMPUTER NETWORK TEC	1,2	39,832
COMPUTER PROGRAMS &	1,2	97,775
COMPUTER SCIENCES CO	1,2,5,6,7,8,9,10,12,13,14	6,067,087
COMPUTER TASK GROUP	1	24,745
COMPUWARE CORP	1,2,5,6,7,8,9,10,12,13,14	11,057,051
COMPX INTERNATIONAL	1,2	48,978
COMSTOCK RES INC	1,2,5	860,577
COMTECH TELECOMMUNIC	1,2,5	316,909
COMVERSE TECHNOLOGY	1,2,5,6,7,8,9,10,12,13,14	5,626,838
CONAGRA FOODS INC	1,2,5,6,7,8,9,10,12,13,14	33,812,660
CONCEPTUS INC	1,2,7	370,641
CONCORD CAMERA CORP	1,5	31,841
CONCORD COMMUNICATIO	1,2,5	287,723
CONCUR TECHNOLOGIES	1,2,5	386,771
CONCURRENT COMPUTER	1,5	34,209
CONEXANT SYSTEMS INC	1,2,5	4,670,343
CONMED CORP	1,2	475,608
CONNECTICUT WTR SVC	1,2,5	120,873
CONNETICS CORP	1,2	487,381
CONNS INC	1,2	95,752
CONOCOPHILLIPS	1,2,5,6,7,9,10,13	18,847,307
CONSECO INC	2	147,500
CONSECO INC	1,2,5	1,247,846
CONSOL ENERGY INC	1,2,5	849,703
CONSOLIDATED EDISON	1,2,5,6,7,8,9,10,12,13,14	7,334,635
CONSOLIDATED GRAPHIC	1,2	414,785
CONSOLIDATED TOMOKA	1,2	89,343
CONSTAR INTL INC NEW	1	11,400
CONSTELLATION BRANDS	1,2,5,9	1,261,273
CONSTELLATION ENERGY	1,2,5,6,7,8,9,10,12,13,14	5,922,644
CONTINENTAL AIRLS IN	1,2,5	1,122,619
CONVERGYS CORP	1,2,5,6,7,8,9,10,12,13,14	6,400,985
COOPER CAMERON CORP	1,2,5,6,7,8,9,10,12,13,14	879,917
COOPER COS INC	1,2,5	343,046
COOPER INDS LTD	1,2,5,6,7,8,9,10,12,13,14	2,475,856
COOPER TIRE & RUBR C	1,2,5,6,9,10	2,182,701
COORS ADOLPH CO	1,2,5,6,9,10	1,512,479
COPART INC	1,2,5,9	1,109,113
CORCEPT THERAPEUTICS	1,2	19,230
CORE LABORATORIES N	1,2,5	16,453
CORGENTECH INC	1,2	58,691
CORILLIAN CORP	1,2	404,046
CORINTHIAN COLLEGES	1,2,5,9	1,148,194
CORIO INC	1	25,400

CORIXA CORP			1,2			769,978
CORN PRODS INTL INC			1,2,5			1,147,624
CORNELL COMPANIES IN			1,2,5			190,283
CORNERSTONE RLTY INC			1,2,3,5			1,144,351
CORNING INC			1,2,5,6,7,8,9,10,12,13,14			36,747,918
CORPORATE EXECUTIVE			1,2,5			388,989
CORPORATE OFFICE PPT			1,2,3,5			1,076,804
CORRECTIONAL PPTYS T			1,2			161,142
CORRECTIONS CORP AME			1,2,5			550,049
CORUS BANKSHARES INC			1,2			317,206
CORUS GROUP PLC			1			14,306
CORVEL CORP			1,2			103,777
CORVIS CORP			1			5,173,936
COSI INC			1			265,851
COST PLUS INC CALIF	COM	22148510	12,715	359,393	SH	DEFINED
COSTAR GROUP INC	COM	22160N10	11,471	233,194	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K10	535,545	12,901,580	SH	DEFINED
COTT CORP QUE	COM	22163N10	4,697	162,874	SH	DEFINED
COUNTRYWIDE FINANCIA	COM	22237210	745,867	18,935,442	SH	DEFINED
COURIER CORP	COM	22266010	3,814	90,984	SH	DEFINED
COUSINS PPTYS INC	COM	22279510	30,669	893,882	SH	DEFINED
COVANCE INC	COM	22281610	33,501	838,152	SH	DEFINED
COVANSYS CORP	COM	22281W10	2,973	257,632	SH	DEFINED
COVENANT TRANS INC	CL A	22284P10	2,378	123,065	SH	DEFINED
COVENTRY HEALTH CARE	COM	22286210	134,339	2,517,119	SH	DEFINED
COX COMMUNICATIONS I	CL A	22404410	102,835	3,103,972	SH	DEFINED
COX RADIO INC	CL A	22405110	9,954	667,132	SH	DEFINED
CPI CORP	COM	12590210	358	27,053	SH	DEFINED
CRANE CO	COM	22439910	41,670	1,440,867	SH	DEFINED
CRAWFORD & CO	CL B	22463310	1,317	196,623	SH	DEFINED
CRAY INC	COM	22522310	4,172	1,181,883	SH	DEFINED
CREDENCE SYS CORP	COM	22530210	13,110	1,820,788	SH	DEFINED
CREDICORP LTD	COM	G2519Y10	164	11,695	SH	DEFINED
CREDIT ACCEP CORP MI	COM	22531010	2,720	143,628	SH	DEFINED
CREDIT SUISSE GROUP	SPONSORED	22540110	1,892	59,223	SH	DEFINED
CREE INC	COM	22544710	52,461	1,720,032	SH	DEFINED
CRESCENT REAL ESTATE	COM	22575610	26,896	1,708,793	SH	DEFINED
CRH PLC	ADR	12626K20	27,467	1,161,411	SH	DEFINED
CRIIMI MAE INC	COM NEW	22660350	247	16,800	SH	DEFINED
CROMPTON CORP	COM	22711610	51,554	5,432,412	SH	DEFINED
CROSS CTRY HEALTHCAR	COM	22748310	5,584	360,264	SH	DEFINED
CROSS TIMBERS RTY TR	TR UNIT	22757R10	232	6,999	SH	DEFINED
CROSSTEX ENERGY INC	COM	22765Y10	805	19,579	SH	DEFINED
CROWN CASTLE INTL CO	COM	22822710	32,341	2,173,462	SH	DEFINED
CROWN HOLDINGS INC	COM	22836810	27,659	2,682,691	SH	DEFINED
CROWN MEDIA HLDGS IN	CL A	22841110	1,881	225,274	SH	DEFINED
CRT PROPERTIES INC	COM	22876P10	12,947	603,592	SH	DEFINED
CRYOLIFE INC	COM	22890310	200	27,534	SH	DEFINED
CRYSTALLEX INTL CORP	COM	22942F10	89	26,278	SH	DEFINED
CSG SYS INTL INC	COM	12634910	17,603	1,142,328	SH	DEFINED
CSK AUTO CORP	COM	12596510	9,110	683,945	SH	DEFINED
CSS INDS INC	COM	12590610	3,068	99,158	SH	DEFINED
CSX CORP	COM	12640810	201,904	6,081,438	SH	DEFINED
CT COMMUNICATIONS IN	COM NEW	12642640	4,400	319,041	SH	DEFINED
CTI MOLECULAR IMAGIN	COM	22943D10	3,624	449,110	SH	DEFINED
CTS CORP	COM	12650110	6,910	548,445	SH	DEFINED

CUBIC CORP	COM	22966910	5,371	234,546	SH	DEFINED
CUBIST PHARMACEUTICA	COM	22967810	5,998	607,115	SH	DEFINED
CULLEN FROST BANKERS	COM	22989910	29,695	639,016	SH	DEFINED
CUMMINS INC	COM	23102110	101,772	1,377,345	SH	DEFINED
CUMULUS MEDIA INC	CL A	23108210	11,866	824,633	SH	DEFINED
CUNO INC	COM	12658310	16,215	280,782	SH	DEFINED
CURAGEN CORP	COM	23126R10	6,055	1,100,959	SH	DEFINED
CURATIVE HEALTH SRVC	COM	23126W10	98	14,269	SH	DEFINED
CURIS INC	COM	23126910	2,391	537,195	SH	DEFINED
CURTISS WRIGHT CORP	COM	23156110	17,442	304,770	SH	DEFINED
CV THERAPEUTICS INC	COM	12666710	7,171	573,652	SH	DEFINED
CVB FINL CORP	COM	12660010	11,773	529,828	SH	DEFINED
CVS CORP	COM	12665010	495,181	11,753,650	SH	DEFINED
CYBERGUARD CORP	COM	23191010	776	131,263	SH	DEFINED
CYBERONICS INC	COM	23251P10	6,316	308,706	SH	DEFINED
CYBEROPTICS CORP	COM	23251710	1,320	85,521	SH	DEFINED
CYBERSOURCE CORP	COM	23251J10	1,687	349,257	SH	DEFINED

COST PLUS INC CALIF	1,2,5	359,393
COSTAR GROUP INC	1,2	233,194
COSTCO WHSL CORP NEW	1,2,5,6,7,8,9,10,12,13,14	12,901,580
COTT CORP QUE	1,2	162,874
COUNTRYWIDE FINANCIA	1,2,5,6,7,8,9,10,12,13,14	18,935,442
COURIER CORP	1,2	90,984
COUSINS PPTYS INC	1,2,3,5	893,882
COVANCE INC	1,2,5,9	838,152
COVANSYS CORP	1,2	257,632
COVENANT TRANS INC	1,2	123,065
COVENTRY HEALTH CARE	1,2,5,9,10,12,14	2,517,119
COX COMMUNICATIONS I	1,2,5,7,8,9,10,12,13,14	3,103,972
COX RADIO INC	1,2,5	667,132
CPI CORP	1,2	27,053
CRANE CO	1,2,5,6,9,10	1,440,867
CRAWFORD & CO	1,2	196,623
CRAY INC	1,2,5	1,181,883
CREDENCE SYS CORP	1,2,5,9	1,820,788
CREDICORP LTD	1,7	11,695
CREDIT ACCEP CORP MI	1,2	143,628
CREDIT SUISSE GROUP	1	59,223
CREE INC	1,2,5,9	1,720,032
CRESCENT REAL ESTATE	1,2,3,5,7,8,9,10,12,14	1,708,793
CRH PLC	1	1,161,411
CRIIMI MAE INC	1	16,800
CROMPTON CORP	1,2,5,9	5,432,412
CROSS CTRY HEALTHCAR	1,2	360,264
CROSS TIMBERS RTY TR	1,5	6,999
CROSSTEX ENERGY INC	1,2	19,579
CROWN CASTLE INTL CO	1,2,5,7	2,173,462
CROWN HOLDINGS INC	1,2,5	2,682,691
CROWN MEDIA HLDGS IN	1,2	225,274
CRT PROPERTIES INC	1,2,3	603,592
CRYOLIFE INC	1	27,534
CRYSTALLEX INTL CORP	1,5	26,278
CSG SYS INTL INC	1,2,5,9	1,142,328
CSK AUTO CORP	1,2	683,945
CSS INDS INC	1,2	99,158
CSX CORP	1,2,5,6,7,8,9,10,12,13,14	6,081,438
CT COMMUNICATIONS IN	1,2	319,041
CTI MOLECULAR IMAGIN	1,2	449,110

CTS CORP	1,2	548,445
CUBIC CORP	1,2	234,546
CUBIST PHARMACEUTICA	1,2,5	607,115
CULLEN FROST BANKERS	1,2,5,9	639,016
CUMMINS INC	1,2,5,6,9,10	1,377,345
CUMULUS MEDIA INC	1,2	824,633
CUNO INC	1,2,5	280,782
CURAGEN CORP	1,2,5	1,100,959
CURATIVE HEALTH SRVC	1	14,269
CURIS INC	1,2	537,195
CURTISS WRIGHT CORP	1,2	304,770
CV THERAPEUTICS INC	1,2,5	573,652
CVB FINL CORP	1,2,5	529,828
CVS CORP	1,2,5,6,7,8,9,10,12,13,14	11,753,650
CYBERGUARD CORP	1,2	131,263
CYBERONICS INC	1,2	308,706
CYBEROPTICS CORP	1,2	85,521
CYBERSOURCE CORP	1,2	349,257

CYMER INC	COM	23257210	18,305	638,683	SH	DEFINED
CYPRESS BIOSCIENCES	COM PAR $.	23267450	5,311	455,086	SH	DEFINED
CYPRESS SEMICONDUCTO	COM	23280610	14,636	1,655,687	SH	DEFINED
CYTEC INDS INC	COM	23282010	39,270	802,248	SH	DEFINED
CYTOGEN CORP	COM NEW	23282430	2,002	189,909	SH	DEFINED
CYTOKINETICS INC	COM	23282W10	905	68,015	SH	DEFINED
CYTYC CORP	COM	23294610	42,775	1,771,214	SH	DEFINED
D & E COMMUNICATIONS	COM	23286010	2,281	198,386	SH	DEFINED
D & K HEALTHCARE RES	COM	23286110	147	14,900	SH	DEFINED
D R HORTON INC	COM	23331A10	117,121	3,537,337	SH	DEFINED
DADE BEHRING HLDGS I	COM	23342J20	64,058	1,149,682	SH	DEFINED
DAIMLERCHRYSLER AG	ORD	D1668R12	2,030	49,003	SH	DEFINED
DAKTRONICS INC	COM	23426410	5,861	239,730	SH	DEFINED
DANA CORP	COM	23581110	62,297	3,521,593	SH	DEFINED
DANAHER CORP DEL	COM	23585110	483,548	9,429,558	SH	DEFINED
DANIELSON HLDG CORP	COM	23627410	2,944	483,334	SH	DEFINED
DARDEN RESTAURANTS I	COM	23719410	104,915	4,498,937	SH	DEFINED
DARLING INTL INC	COM	23726610	3,754	871,054	SH	DEFINED
DATARAM CORP	COM PAR $1	23810820	148	22,200	SH	DEFINED
DATASCOPE CORP	COM	23811310	7,940	212,876	SH	DEFINED
DATASTREAM SYS INC	COM	23812410	125	19,303	SH	DEFINED
DAVE & BUSTERS INC	COM	23833N10	5,760	303,487	SH	DEFINED
DAVITA INC	COM	23918K10	41,310	1,326,162	SH	DEFINED
DAWSON GEOPHYSICAL C	COM	23935910	232	11,100	SH	DEFINED
DDI CORP	COM PAR $	23316230	1,631	321,736	SH	DEFINED
DEAN FOODS CO NEW	COM	24237010	76,853	2,560,068	SH	DEFINED
DEB SHOPS INC	COM	24272810	1,751	71,743	SH	DEFINED
DECKERS OUTDOOR CORP	COM	24353710	3,876	113,999	SH	DEFINED
DECODE GENETICS INC	COM	24358610	5,447	723,397	SH	DEFINED
DECORATOR INDS INC	COM PAR $0	24363120	106	11,400	SH	DEFINED
DEERE & CO	COM	24419910	589,964	9,139,642	SH	DEFINED
DEL LABS INC	COM	24509110	2,340	70,903	SH	DEFINED
DEL MONTE FOODS CO	COM	24522P10	35,022	3,338,622	SH	DEFINED
DELL INC	COM	24702R10	2,675,645	75,158,565	SH	DEFINED
DELPHI CORP	COM	24712610	721,130	77,624,329	SH	DEFINED
DELPHI FINL GROUP IN	CL A	24713110	15,277	380,301	SH	DEFINED
DELTA & PINE LD CO	COM	24735710	16,958	633,949	SH	DEFINED
DELTA AIR LINES INC	COM	24736110	12,262	3,726,984	SH	DEFINED

DELTA FINANCIAL CORP	COM	24791810	367	41,799	SH	DEFINED
DELTA PETE CORP	COM NEW	24790720	2,476	189,866	SH	DEFINED
DELTATHREE INC	COM	24783N10	26	13,000	SH	DEFINED
DELTIC TIMBER CORP	COM	24785010	8,303	208,665	SH	DEFINED
DELUXE CORP	COM	24801910	59,325	1,446,253	SH	DEFINED
DENBURY RES INC	COM NEW	24791620	20,168	794,017	SH	DEFINED
DENDREON CORP	COM	24823Q10	7,161	851,427	SH	DEFINED
DENDRITE INTL INC	COM	24823910	11,414	708,079	SH	DEFINED
DENTSPLY INTL INC NE	COM	24903010	55,626	1,070,975	SH	DEFINED
DEPARTMENT 56 INC	COM	24950910	3,428	210,291	SH	DEFINED
DEPOMED INC	COM	24990810	1,270	243,239	SH	DEFINED
DESIGN WITHIN REACH	COM	25055710	251	14,600	SH	DEFINED
DEUTSCHE BANK AG NAM	ORD	D1819089	807	11,211	SH	DEFINED
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,559	83,528	SH	DEFINED
DEVELOPERS DIVERSIFI	COM	25159110	71,231	1,819,440	SH	DEFINED
DEVON ENERGY CORP NE	COM	25179M10	525,875	7,405,651	SH	DEFINED
DEVRY INC DEL	COM	25189310	18,087	873,332	SH	DEFINED
DEX MEDIA INC	COM	25212E10	1,548	73,100	SH	DEFINED
DHB INDS INC	COM	23321E10	4,193	295,270	SH	DEFINED
DIAGEO P L C	SPON ADR N	25243Q20	4,119	81,676	SH	DEFINED
DIAGNOSTIC PRODS COR	COM	25245010	15,183	371,496	SH	DEFINED

CYMER INC	1,2,5	638,683
CYPRESS BIOSCIENCES	1,2	455,086
CYPRESS SEMICONDUCTO	1,2,5,9	1,655,687
CYTEC INDS INC	1,2,5,9	802,248
CYTOGEN CORP	1,2	189,909
CYTOKINETICS INC	1	68,015
CYTYC CORP	1,2,5,9	1,771,214
D & E COMMUNICATIONS	1,2	198,386
D & K HEALTHCARE RES	1	14,900
D R HORTON INC	1,2,5,6,7,8,9,10,12,13,14	3,537,337
DADE BEHRING HLDGS I	1,2,5,10,12,14	1,149,682
DAIMLERCHRYSLER AG	1,2	49,003
DAKTRONICS INC	1,2	239,730
DANA CORP	1,2,5,6,9,10	3,521,593
DANAHER CORP DEL	1,2,5,6,7,8,9,10,12,13,14	9,429,558
DANIELSON HLDG CORP	1,2	483,334
DARDEN RESTAURANTS I	1,2,5,6,7,8,9,10,12,13,14	4,498,937
DARLING INTL INC	1,2	871,054
DATARAM CORP	1	22,200
DATASCOPE CORP	1,2	212,876
DATASTREAM SYS INC	1	19,303
DAVE & BUSTERS INC	1,2	303,487
DAVITA INC	1,2,5	1,326,162
DAWSON GEOPHYSICAL C	1	11,100
DDI CORP	1,2	321,736
DEAN FOODS CO NEW	1,2,5,7,8,9,10,12,13,14	2,560,068
DEB SHOPS INC	1,2	71,743
DECKERS OUTDOOR CORP	1,2	113,999
DECODE GENETICS INC	1,2	723,397
DECORATOR INDS INC	1	11,400
DEERE & CO	1,2,5,6,7,8,9,10,12,13,14	9,139,642
DEL LABS INC	1,2	70,903
DEL MONTE FOODS CO	1,2,5,7	3,338,622
DELL INC	1,2,5,6,7,8,9,10,12,13,14	75,158,565
DELPHI CORP	1,2,5,6,7,8,9,10,12,13,14	77,624,329
DELPHI FINL GROUP IN	1,2,5	380,301
DELTA & PINE LD CO	1,2,5	633,949

DELTA AIR LINES INC	1,2,5,6,9,10,13	3,726,984
DELTA FINANCIAL CORP	1	41,799
DELTA PETE CORP	1,2	189,866
DELTATHREE INC	1	13,000
DELTIC TIMBER CORP	1,2	208,665
DELUXE CORP	1,2,5,6,7,9,10	1,446,253
DENBURY RES INC	1,2	794,017
DENDREON CORP	1,2,5	851,427
DENDRITE INTL INC	1,2	708,079
DENTSPLY INTL INC NE	1,2,5,9	1,070,975
DEPARTMENT 56 INC	1,2,5	210,291
DEPOMED INC	1,2	243,239
DESIGN WITHIN REACH	1	14,600
DEUTSCHE BANK AG NAM	1	11,211
DEUTSCHE TELEKOM AG	1	83,528
DEVELOPERS DIVERSIFI	1,2,3,5,9	1,819,440
DEVON ENERGY CORP NE	1,2,5,6,7,8,9,10,12,13,14	7,405,651
DEVRY INC DEL	1,2,5,6,9	873,332
DEX MEDIA INC	1,2	73,100
DHB INDS INC	1,2	295,270
DIAGEO P L C	1	81,676
DIAGNOSTIC PRODS COR	1,2,5	371,496

DIAMOND OFFSHORE DRI	COM	25271C10	21,931	664,774	SH	DEFINED
DIAMONDCLUSTER INTL	COM	25278P10	3,915	320,903	SH	DEFINED
DICKS SPORTING GOODS	COM	25339310	14,940	419,441	SH	DEFINED
DIEBOLD INC	COM	25365110	46,626	998,417	SH	DEFINED
DIGENE CORP	COM	25375210	6,741	259,682	SH	DEFINED
DIGI INTL INC	COM	25379810	4,631	405,169	SH	DEFINED
DIGIMARC CORP	COM	25380710	1,743	192,828	SH	DEFINED
DIGITAL GENERATION S	COM	25392110	23	18,200	SH	DEFINED
DIGITAL INSIGHT CORP	COM	25385P10	7,265	533,032	SH	DEFINED
DIGITAL RIV INC	COM	25388B10	18,762	630,025	SH	DEFINED
DIGITAL THEATER SYS	COM	25389G10	4,396	240,868	SH	DEFINED
DIGITALNET HLDGS INC	COM	25389B10	2,393	79,215	SH	DEFINED
DIGITAS INC	COM	25388K10	6,131	793,166	SH	DEFINED
DILLARDS INC	CL A	25406710	44,567	2,257,695	SH	DEFINED
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	10	68,821	SH	DEFINED
DIME CMNTY BANCSHARE	COM	25392210	12,106	720,586	SH	DEFINED
DIMON INC	COM	25439410	3,084	523,571	SH	DEFINED
DIODES INC	COM	25454310	2,822	109,536	SH	DEFINED
DIONEX CORP	COM	25454610	17,172	313,926	SH	DEFINED
DIRECT GEN CORP	COM	25456W20	6,106	211,129	SH	DEFINED
DIRECTV GROUP INC	COM	25459L10	868,911	49,398,024	SH	DEFINED
DISCOVERY LABORATORI	COM	25466810	4,745	708,140	SH	DEFINED
DISCOVERY PARTNERS I	COM	25467510	96	19,936	SH	DEFINED
DISNEY WALT CO	COM DISNEY	25468710	1,561,307	69,237,541	SH	DEFINED
DISTRIBUCION Y SERVI	SPONSORED	25475310	212	13,309	SH	DEFINED
DISTRIBUTED ENERGY S	COM	25475V10	59	32,350	SH	DEFINED
DITECH COMMUNICATION	COM	25500M10	12,799	571,640	SH	DEFINED
DIVERSA CORP	COM	25506410	3,690	441,959	SH	DEFINED
DIXIE GROUP INC	CL A	25551910	176	15,644	SH	DEFINED
DIXON TICONDEROGA CO	COM	25586010	77	19,200	SH	DEFINED
DJ ORTHOPEDICS INC	COM	23325G10	4,960	281,038	SH	DEFINED
DNP SELECT INCOME FD	COM	23325P10	1,227	109,230	SH	DEFINED
DOBSON COMMUNICATION	CL A	25606910	2,104	1,582,180	SH	DEFINED
DOCUCORP INTL INC	COM	25591110	88	10,300	SH	DEFINED

DOLLAR GEN CORP	COM	25666910	232,348	11,530,909	SH	DEFINED
DOLLAR THRIFTY AUTOM	COM	25674310	9,220	378,951	SH	DEFINED
DOLLAR TREE STORES I	COM	25674710	47,107	1,747,925	SH	DEFINED
DOMINION HOMES INC	COM	25738610	1,386	58,203	SH	DEFINED
DOMINION RES INC VA	COM	25746U10	741,959	11,371,025	SH	DEFINED
DOMINOS PIZZA INC	COM	25754A20	1,645	111,900	SH	DEFINED
DOMTAR INC	COM	25756110	384	31,870	SH	DEFINED
DONALDSON INC	COM	25765110	30,619	1,078,518	SH	DEFINED
DONEGAL GROUP INC	CL A	25770120	1,312	68,338	SH	DEFINED
DONEGAL GROUP INC	CL B	25770130	211	10,966	SH	DEFINED
DONNELLEY R R & SONS	COM	25786710	180,902	5,775,925	SH	DEFINED
DORAL FINL CORP	COM	25811P10	68,865	1,660,593	SH	DEFINED
DORCHESTER MINERALS	COM UNIT	25820R10	687	33,907	SH	DEFINED
DOT HILL SYS CORP	COM	25848T10	4,739	590,913	SH	DEFINED
DOUBLECLICK INC	COM	25860930	10,562	1,787,171	SH	DEFINED
DOV PHARMACEUTICAL I	COM	25985810	3,582	208,998	SH	DEFINED
DOVER CORP	COM	26000310	230,379	5,926,904	SH	DEFINED
DOVER DOWNS GAMING &	COM	26009510	4,006	389,301	SH	DEFINED
DOVER MOTORSPORTS IN	COM	26017410	911	212,242	SH	DEFINED
DOW CHEM CO	COM	26054310	1,232,107	27,271,076	SH	DEFINED
DOW JONES & CO INC	COM	26056110	156,232	3,847,140	SH	DEFINED
DOWNEY FINL CORP	COM	26101810	18,308	333,117	SH	DEFINED
DPL INC	COM	23329310	33,076	1,607,172	SH	DEFINED
DRESS BARN INC	COM	26157010	5,765	330,366	SH	DEFINED
DREW INDS INC	COM NEW	26168L20	3,496	97,522	SH	DEFINED

DIAMOND OFFSHORE DRI	1,2,5,7	664,774
DIAMONDCLUSTER INTL	1,2	320,903
DICKS SPORTING GOODS	1,2	419,441
DIEBOLD INC	1,2,5,9	998,417
DIGENE CORP	1,2	259,682
DIGI INTL INC	1,2,5	405,169
DIGIMARC CORP	1,2	192,828
DIGITAL GENERATION S	1	18,200
DIGITAL INSIGHT CORP	1,2	533,032
DIGITAL RIV INC	1,2	630,025
DIGITAL THEATER SYS	1,2	240,868
DIGITALNET HLDGS INC	1,2	79,215
DIGITAS INC	1,2	793,166
DILLARDS INC	1,2,5,6,9,10	2,257,695
DIME BANCORP INC NEW	1	68,821
DIME CMNTY BANCSHARE	1,2,5	720,586
DIMON INC	1,2	523,571
DIODES INC	1,2	109,536
DIONEX CORP	1,2,5	313,926
DIRECT GEN CORP	1,2	211,129
DIRECTV GROUP INC	1,2,5,7,8,9,10,12,13,14	49,398,024
DISCOVERY LABORATORI	1,2,5	708,140
DISCOVERY PARTNERS I	1	19,936
DISNEY WALT CO	1,2,5,6,7,8,9,10,12,13,14	69,237,541
DISTRIBUCION Y SERVI	1,2,7	13,309
DISTRIBUTED ENERGY S	1,2	32,350
DITECH COMMUNICATION	1,2	571,640
DIVERSA CORP	1,2	441,959
DIXIE GROUP INC	1	15,644
DIXON TICONDEROGA CO	1	19,200
DJ ORTHOPEDICS INC	1,2	281,038
DNP SELECT INCOME FD	5,7	109,230
DOBSON COMMUNICATION	1,2	1,582,180

DOCUCORP INTL INC	1	10,300
DOLLAR GEN CORP	1,2,5,6,7,8,9,10,12,13,14	11,530,909
DOLLAR THRIFTY AUTOM	1,2,5	378,951
DOLLAR TREE STORES I	1,2,5,9	1,747,925
DOMINION HOMES INC	1,2	58,203
DOMINION RES INC VA	1,2,5,6,7,8,9,10,12,13,14	11,371,025
DOMINOS PIZZA INC	1,2	111,900
DOMTAR INC	1,5,8	31,870
DONALDSON INC	1,2,5,9	1,078,518
DONEGAL GROUP INC	1,2	68,338
DONEGAL GROUP INC	1	10,966
DONNELLEY R R & SONS	1,2,5,6,7,8,9,10,12,13,14	5,775,925
DORAL FINL CORP	1,2,5,10,12,14	1,660,593
DORCHESTER MINERALS	1,5	33,907
DOT HILL SYS CORP	1,2,5	590,913
DOUBLECLICK INC	1,2,5	1,787,171
DOV PHARMACEUTICAL I	1,2,7	208,998
DOVER CORP	1,2,5,6,7,8,9,10,12,13,14	5,926,904
DOVER DOWNS GAMING &	1,2,5	389,301
DOVER MOTORSPORTS IN	1,2,5	212,242
DOW CHEM CO	1,2,5,6,7,8,9,10,12,13,14	27,271,076
DOW JONES & CO INC	1,2,5,6,7,8,9,10,12,13,14	3,847,140
DOWNEY FINL CORP	1,2,5	333,117
DPL INC	1,2,5,9	1,607,172
DRESS BARN INC	1,2	330,366
DREW INDS INC	1,2	97,522

DREYERS GRAND ICE CR	COM A CALL	26187710	468	5,847	SH	DEFINED
DRIL-QUIP INC	COM	26203710	2,270	101,797	SH	DEFINED
DRS TECHNOLOGIES INC	COM	23330X10	14,480	386,754	SH	DEFINED
DRUGSTORE COM INC	COM	26224110	2,008	587,109	SH	DEFINED
DSL NET INC	COM	26250610	6	26,359	SH	DEFINED
DSP GROUP INC	COM	23332B10	11,695	555,596	SH	DEFINED
DST SYS INC DEL	COM	23332610	56,605	1,272,877	SH	DEFINED
DTE ENERGY CO	COM	23333110	218,602	5,181,374	SH	DEFINED
DU PONT E I DE NEMOU	COM	26353410	1,905,940	44,531,306	SH	DEFINED
DUCOMMUN INC DEL	COM	26414710	2,558	114,443	SH	DEFINED
DUKE ENERGY CORP	COM	26439910	1,864,400	81,450,396	SH	DEFINED
DUKE REALTY CORP	COM NEW	26441150	97,600	2,939,751	SH	DEFINED
DUN & BRADSTREET COR	COM	26483E10	86,940	1,481,083	SH	DEFINED
DUPONT PHOTOMASKS IN	COM	26613X10	3,455	202,764	SH	DEFINED
DUQUESNE LT HLDGS IN	COM	26623310	29,025	1,616,075	SH	DEFINED
DURA AUTOMOTIVE SYST	CL A	26590310	208	29,322	SH	DEFINED
DURATEK INC	COM	26658Q10	2,453	137,911	SH	DEFINED
DURECT CORP	COM	26660510	579	413,753	SH	DEFINED
DUSA PHARMACEUTICALS	COM	26689810	2,044	178,029	SH	DEFINED
DYAX CORP	COM	26746E10	2,943	385,257	SH	DEFINED
DYCOM INDS INC	COM	26747510	31,713	1,117,038	SH	DEFINED
DYNAVAX TECHNOLOGIES	COM	26815810	162	29,700	SH	DEFINED
DYNEGY INC NEW	CL A	26816Q10	56,259	11,274,414	SH	DEFINED
E M C CORP MASS	COM	26864810	858,950	74,432,387	SH	DEFINED
E ON AG	SPONSORED	26878010	16,872	228,933	SH	DEFINED
E PIPHANY INC	COM	26881V10	4,202	1,042,761	SH	DEFINED
E TRADE FINANCIAL CO	COM	26924610	100,961	8,840,741	SH	DEFINED
E Z EM INC	COM NEW	26930540	1,387	77,264	SH	DEFINED
EAGLE BROADBAND INC	COM	26943710	1,700	2,361,013	SH	DEFINED
EAGLE MATERIALS INC	COM	26969P10	20,307	284,817	SH	DEFINED

EAGLE MATERIALS INC	CL B	26969P20	637	9,229	SH	DEFINED
EARTHLINK INC	COM	27032110	33,698	3,271,637	SH	DEFINED
EAST WEST BANCORP IN	COM	27579R10	28,322	843,182	SH	DEFINED
EASTERN AMERN NAT GA	SPERS RCT	27621710	221	8,800	SH	DEFINED
EASTGROUP PPTY INC	COM	27727610	15,464	465,769	SH	DEFINED
EASTMAN CHEM CO	COM	27743210	94,160	1,980,240	SH	DEFINED
EASTMAN KODAK CO	COM	27746110	278,944	8,657,480	SH	DEFINED
EATON CORP	COM	27805810	319,675	5,041,396	SH	DEFINED
EATON VANCE CORP	COM NON VT	27826510	38,098	943,250	SH	DEFINED
EBAY INC	COM	27864210	1,534,231	16,687,305	SH	DEFINED
ECHELON CORP	COM	27874N10	4,884	619,771	SH	DEFINED
ECHOSTAR COMMUNICATI	CL A	27876210	94,897	3,049,394	SH	DEFINED
ECLIPSYS CORP	COM	27885610	8,376	536,897	SH	DEFINED
ECOLAB INC	COM	27886510	268,742	8,547,787	SH	DEFINED
ECOLLEGE COM	COM	27887E10	2,124	220,140	SH	DEFINED
EDGAR ONLINE INC	COM	27976510	64	65,050	SH	DEFINED
EDGE PETE CORP DEL	COM	27986210	2,599	162,749	SH	DEFINED
EDISON INTL	COM	28102010	1,059,312	39,958,962	SH	DEFINED
EDO CORP	COM	28134710	6,604	237,995	SH	DEFINED
EDP-ELECTRICIDADE DE	SPONSORED	26835310	417	14,264	SH	DEFINED
EDUCATION LENDING GR	COM	28140A10	2,182	147,662	SH	DEFINED
EDUCATION MGMT CORP	COM	28139T10	24,592	923,123	SH	DEFINED
EDWARDS AG INC	COM	28176010	39,826	1,150,367	SH	DEFINED
EDWARDS LIFESCIENCES	COM	28176E10	59,029	1,762,050	SH	DEFINED
EFUNDS CORP	COM	28224R10	13,796	742,132	SH	DEFINED
EGL INC	COM	26848410	22,656	748,723	SH	DEFINED
EL PASO CORP	COM	28336L10	302,350	32,899,916	SH	DEFINED
EL PASO ELEC CO	COM NEW	28367785	15,116	940,614	SH	DEFINED
ELAN PLC	ADR	28413120	410	17,541	SH	DEFINED

DREYERS GRAND ICE CR	1,5	5,847
DRIL-QUIP INC	1,2	101,797
DRS TECHNOLOGIES INC	1,2,5	386,754
DRUGSTORE COM INC	1,2	587,109
DSL NET INC	1	26,359
DSP GROUP INC	1,2,5	555,596
DST SYS INC DEL	1,2,5,7,8,9,10,12,13,14	1,272,877
DTE ENERGY CO	1,2,5,6,7,8,9,10,12,13,14	5,181,374
DU PONT E I DE NEMOU	1,2,5,6,7,8,9,10,12,13,14	44,531,306
DUCOMMUN INC DEL	1,2,5	114,443
DUKE ENERGY CORP	1,2,5,6,7,8,9,10,12,13,14	81,450,396
DUKE REALTY CORP	1,2,3,5,7,8,9,10,12,14	2,939,751
DUN & BRADSTREET COR	1,2,5,7,8,9,10,12,13,14	1,481,083
DUPONT PHOTOMASKS IN	1,2	202,764
DUQUESNE LT HLDGS IN	1,2,5,9	1,616,075
DURA AUTOMOTIVE SYST	1,5	29,322
DURATEK INC	1,2	137,911
DURECT CORP	1,2	413,753
DUSA PHARMACEUTICALS	1,2	178,029
DYAX CORP	1,2	385,257
DYCOM INDS INC	1,2,5,9	1,117,038
DYNAVAX TECHNOLOGIES	1	29,700
DYNEGY INC NEW	1,2,5,6,9,10	11,274,414
E M C CORP MASS	1,2,5,6,7,8,9,10,12,13,14	74,432,387
E ON AG	1,2	228,933
E PIPHANY INC	1,2,5	1,042,761
E TRADE FINANCIAL CO	1,2,5,6,9,10	8,840,741
E Z EM INC	1	77,264
EAGLE BROADBAND INC	1,2	2,361,013

EAGLE MATERIALS INC			1,2,5,7			284,817
EAGLE MATERIALS INC			1,5			9,229
EARTHLINK INC			1,2,5			3,271,637
EAST WEST BANCORP IN			1,2,5			843,182
EASTERN AMERN NAT GA			1			8,800
EASTGROUP PPTY INC			1,2,3,5			465,769
EASTMAN CHEM CO			1,2,5,6,7,9,10			1,980,240
EASTMAN KODAK CO			1,2,5,6,7,8,9,10,12,13,14			8,657,480
EATON CORP			1,2,5,6,7,8,9,10,12,13,14			5,041,396
EATON VANCE CORP			1,2,5,9			943,250
EBAY INC			1,2,5,6,7,8,9,10,12,13,14			16,687,305
ECHELON CORP			1,2			619,771
ECHOSTAR COMMUNICATI			1,2,5,7,8,9,10,12,13,14			3,049,394
ECLIPSYS CORP			1,2,5			536,897
ECOLAB INC			1,2,5,6,7,8,9,10,12,13,14			8,547,787
ECOLLEGE COM			1,2			220,140
EDGAR ONLINE INC			1			65,050
EDGE PETE CORP DEL			1,2			162,749
EDISON INTL			1,2,5,6,7,8,9,10,12,13,14			39,958,962
EDO CORP			1,2			237,995
EDP-ELECTRICIDADE DE			1			14,264
EDUCATION LENDING GR			1,2			147,662
EDUCATION MGMT CORP			1,2,5,9			923,123
EDWARDS AG INC			1,2,5,6,7,9			1,150,367
EDWARDS LIFESCIENCES			1,2,5,9			1,762,050
EFUNDS CORP			1,2,5			742,132
EGL INC			1,2			748,723
EL PASO CORP			1,2,5,6,7,8,9,10,12,13,14			32,899,916
EL PASO ELEC CO			1,2,5			940,614
ELAN PLC			1			17,541
ELECTRO RENT CORP	COM	28521810	3,086	279,499	SH	DEFINED
ELECTRO SCIENTIFIC I	COM	28522910	7,935	457,372	SH	DEFINED
ELECTRONIC ARTS INC	COM	28551210	384,661	8,364,008	SH	DEFINED
ELECTRONIC DATA SYS	COM	28566110	574,925	29,650,610	SH	DEFINED
ELECTRONICS BOUTIQUE	COM	28604510	7,488	219,600	SH	DEFINED
ELECTRONICS FOR IMAG	COM	28608210	15,379	946,976	SH	DEFINED
ELIZABETH ARDEN INC	COM	28660G10	6,148	291,944	SH	DEFINED
ELKCORP	COM	28745610	8,934	321,819	SH	DEFINED
ELLIS PERRY INTL INC	COM	28885310	1,491	66,301	SH	DEFINED
E-LOAN INC	COM	26861P10	54	25,501	SH	DEFINED
EMBARCADERO TECHNOLO	COM	29078710	2,562	302,895	SH	DEFINED
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	136	10,802	SH	DEFINED
EMBREX INC	COM	29081710	2,117	156,605	SH	DEFINED
EMC INS GROUP INC	COM	26866410	634	30,184	SH	DEFINED
EMCOR GROUP INC	COM	29084Q10	8,549	227,242	SH	DEFINED
EMCORE CORP	COM	29084610	64	32,729	SH	DEFINED
EMERGE INTERACTIVE I	CL A	29088W10	12	14,126	SH	DEFINED
EMERITUS CORP	COM	29100510	110	12,910	SH	DEFINED
EMERSON ELEC CO	COM	29101110	810,397	13,094,145	SH	DEFINED
EMERSON RADIO CORP	COM NEW	29108720	65	24,500	SH	DEFINED
EMISPHERE TECHNOLOGI	COM	29134510	94	30,549	SH	DEFINED
EMMIS COMMUNICATIONS	CL A	29152510	20,864	1,155,259	SH	DEFINED
EMPIRE DIST ELEC CO	COM	29164110	8,169	397,533	SH	DEFINED
EMPIRE RESORTS INC	COM	29205210	681	90,814	SH	DEFINED
EMPRESA NACIONAL DE	SPONSORED	29244T10	671	42,792	SH	DEFINED
EMS TECHNOLOGIES INC	COM	26873N10	2,754	159,667	SH	DEFINED

EMULEX CORP	COM NEW	29247520	18,345	1,592,486	SH	DEFINED
ENBRIDGE ENERGY PART	COM	29250R10	585	12,252	SH	DEFINED
ENBRIDGE INC	COM	29250N10	621	14,913	SH	DEFINED
ENCANA CORP	COM	29250510	7,532	162,685	SH	DEFINED
ENCORE ACQUISITION C	COM	29255W10	11,063	320,667	SH	DEFINED
ENCORE CAP GROUP INC	COM	29255410	3,998	212,104	SH	DEFINED
ENCORE MED CORP	COM	29256E10	1,721	345,580	SH	DEFINED
ENCORE WIRE CORP	COM	29256210	3,571	269,744	SH	DEFINED
ENCYSIVE PHARMACEUTI	COM	29256X10	7,813	865,247	SH	DEFINED
ENDESA S A	SPONSORED	29258N10	981	51,329	SH	DEFINED
ENDO PHARMACEUTICALS	COM	29264F20	11,730	638,870	SH	DEFINED
ENDOCARDIAL SOLUTION	COM	29296210	3,099	267,869	SH	DEFINED
ENDOLOGIX INC	COM	29266S10	73	10,700	SH	DEFINED
ENDURANCE SPECIALTY	SHS	G3039710	2,819	87,672	SH	DEFINED
ENERGEN CORP	COM	29265N10	37,256	722,720	SH	DEFINED
ENERGIZER HLDGS INC	COM	29266R10	106,524	2,310,719	SH	DEFINED
ENERGY CONVERSION DE	COM	29265910	3,897	293,911	SH	DEFINED
ENERGY EAST CORP	COM	29266M10	65,289	2,592,895	SH	DEFINED
ENERGY PARTNERS LTD	COM	29270U10	9,401	577,464	SH	DEFINED
ENERGYSOUTH INC	COM	29297010	3,066	112,508	SH	DEFINED
ENERSIS S A	SPONSORED	29274F10	271	37,428	SH	DEFINED
ENERSYS	COM	29275Y10	648	50,400	SH	DEFINED
ENESCO GROUP INC	COM	29297310	83	12,180	SH	DEFINED
ENGELHARD CORP	COM	29284510	177,258	6,252,502	SH	DEFINED
ENGINEERED SUPPORT S	COM	29286610	17,386	380,927	SH	DEFINED
ENI S P A	SPONSORED	26874R10	22,621	201,435	SH	DEFINED
ENNIS INC	COM	29338910	5,376	250,981	SH	DEFINED
ENPRO INDS INC	COM	29355X10	7,814	323,691	SH	DEFINED
ENSCO INTL INC	COM	26874Q10	78,914	2,415,478	SH	DEFINED
ENSTAR GROUP INC GA	COM	29358R10	2,020	40,762	SH	DEFINED
ENTEGRIS INC	COM	29362U10	8,569	1,027,479	SH	DEFINED
ENTERASYS NETWORKS I	COM	29363710	5,113	3,195,608	SH	DEFINED
ENTERCOM COMMUNICATI	CL A	29363910	17,583	538,361	SH	DEFINED

ELECTRO RENT CORP	1,2,5	279,499
ELECTRO SCIENTIFIC I	1,2,5	457,372
ELECTRONIC ARTS INC	1,2,5,6,7,8,9,10,12,13,14	8,364,008
ELECTRONIC DATA SYS	1,2,5,6,7,8,9,10,12,13,14	29,650,610
ELECTRONICS BOUTIQUE	1,2,5	219,600
ELECTRONICS FOR IMAG	1,2,5	946,976
ELIZABETH ARDEN INC	1,2	291,944
ELKCORP	1,2	321,819
ELLIS PERRY INTL INC	1,2	66,301
E-LOAN INC	1	25,501
EMBARCADERO TECHNOLO	1,2	302,895
EMBOTELLADORA ANDINA	1,2,7	10,802
EMBREX INC	1	156,605
EMC INS GROUP INC	1,2	30,184
EMCOR GROUP INC	1,2,5	227,242
EMCORE CORP	1,5	32,729
EMERGE INTERACTIVE I	1	14,126
EMERITUS CORP	1	12,910
EMERSON ELEC CO	1,2,5,6,7,8,9,10,12,13,14	13,094,145
EMERSON RADIO CORP	1,5	24,500
EMISPHERE TECHNOLOGI	1,2	30,549
EMMIS COMMUNICATIONS	1,2,5,9	1,155,259
EMPIRE DIST ELEC CO	1,2	397,533
EMPIRE RESORTS INC	1,2	90,814
EMPRESA NACIONAL DE	1,2,7	42,792

EMS TECHNOLOGIES INC		1,2				159,667
EMULEX CORP		1,2,5				1,592,486
ENBRIDGE ENERGY PART		1,5				12,252
ENBRIDGE INC		1				14,913
ENCANA CORP		1,5				162,685
ENCORE ACQUISITION C		1,2				320,667
ENCORE CAP GROUP INC		1,2				212,104
ENCORE MED CORP		1,2				345,580
ENCORE WIRE CORP		1,2,5				269,744
ENCYSIVE PHARMACEUTI		1,2,5				865,247
ENDESA S A		1				51,329
ENDO PHARMACEUTICALS		1,2,5				638,870
ENDOCARDIAL SOLUTION		1,2				267,869
ENDOLOGIX INC		1				10,700
ENDURANCE SPECIALTY		1,5				87,672
ENERGEN CORP		1,2,5				722,720
ENERGIZER HLDGS INC		1,2,5,7,8,9,10,12,13,14				2,310,719
ENERGY CONVERSION DE		1,2				293,911
ENERGY EAST CORP		1,2,5,7,8,9,10,12,13,14				2,592,895
ENERGY PARTNERS LTD		1,2,5				577,464
ENERGYSOUTH INC		1,2				112,508
ENERSIS S A		1,2				37,428
ENERSYS		1				50,400
ENESCO GROUP INC		1				12,180
ENGELHARD CORP		1,2,5,6,7,9,10				6,252,502
ENGINEERED SUPPORT S		1,2				380,927
ENI S P A		1,2				201,435
ENNIS INC		1,2				250,981
ENPRO INDS INC		1,2,5				323,691
ENSCO INTL INC		1,2,5,7,8,9,10,12,13,14				2,415,478
ENSTAR GROUP INC GA		1,2				40,762
ENTEGRIS INC		1,2,5				1,027,479
ENTERASYS NETWORKS I		1,2,5				3,195,608
ENTERCOM COMMUNICATI		1,2,5,9				538,361
ENTERGY CORP NEW	COM	29364G10	511,680	8,442,179	SH	DEFINED
ENTERPRISE PRODS PAR	COM	29379210	2,698	116,401	SH	DEFINED
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	12,865	340,345	SH	DEFINED
ENTRAVISION COMMUNIC	CL A	29382R10	5,917	777,572	SH	DEFINED
ENTREMED INC	COM	29382F10	36	20,889	SH	DEFINED
ENTRUST INC	COM	29384810	1,995	788,474	SH	DEFINED
ENVIRONMENTAL TECTON	COM	29409210	96	13,800	SH	DEFINED
ENZO BIOCHEM INC	COM	29410010	6,300	420,019	SH	DEFINED
ENZON PHARMACEUTICAL	COM	29390410	14,087	883,203	SH	DEFINED
EOG RES INC	COM	26875P10	251,973	3,826,468	SH	DEFINED
EON LABS INC	COM	29412E10	6,884	317,232	SH	DEFINED
EPICOR SOFTWARE CORP	COM	29426L10	6,971	579,486	SH	DEFINED
EPIQ SYS INC	COM	26882D10	3,300	211,832	SH	DEFINED
EPIX MEDICAL INC	COM	26881Q10	5,836	302,215	SH	DEFINED
EQUIFAX INC	COM	29442910	134,341	5,096,400	SH	DEFINED
EQUINIX INC	COM NEW	29444U50	4,854	157,744	SH	DEFINED
EQUITABLE RES INC	COM	29454910	47,629	876,993	SH	DEFINED
EQUITY INNS INC	COM	29470310	9,700	981,801	SH	DEFINED
EQUITY OFFICE PROPER	COM	29474110	388,951	14,273,415	SH	DEFINED
EQUITY ONE	COM	29475210	18,722	954,225	SH	DEFINED
EQUITY RESIDENTIAL	SH BEN INT	29476L10	298,080	9,615,473	SH	DEFINED
ERESEARCHTECHNOLOGY	COM	29481V10	8,823	661,857	SH	DEFINED

ERICSSON L M TEL CO	ADR B SEK	29482160	5,231	167,434	SH	DEFINED
ERIE INDTY CO	CL A	29530P10	12,985	254,500	SH	DEFINED
ESB FINL CORP	COM	26884F10	174	12,667	SH	DEFINED
ESCALADE INC	COM	29605610	1,628	117,192	SH	DEFINED
ESCO TECHNOLOGIES IN	COM	29631510	18,116	267,362	SH	DEFINED
ESPEED INC	CL A	29664310	3,575	363,660	SH	DEFINED
ESS TECHNOLOGY INC	COM	26915110	6,227	909,107	SH	DEFINED
ESSEX PPTY TR INC	COM	29717810	42,295	588,656	SH	DEFINED
ESTERLINE TECHNOLOGI	COM	29742510	10,013	327,323	SH	DEFINED
ETHAN ALLEN INTERIOR	COM	29760210	23,163	666,551	SH	DEFINED
EUROBANCSHARES INC	COM	29871610	307	16,500	SH	DEFINED
EURONET WORLDWIDE IN	COM	29873610	5,785	309,002	SH	DEFINED
EVANS & SUTHERLAND C	COM	29909610	82	15,300	SH	DEFINED
EVEREST RE GROUP LTD	COM	G3223R10	36,441	490,264	SH	DEFINED
EVERGREEN RES INC	COM NO PAR	29990030	#VALUE!	242,232	SH	DEFINED
EVERGREEN SOLAR INC	COM	30033R10	382	133,672	SH	DEFINED
EVERTRUST FINL GROUP	COM	30041210	299	11,700	SH	DEFINED
EVOLVING SYS INC	COM	30049R10	50	16,130	SH	DEFINED
EXACT SCIENCES CORP	COM	30063P10	59	18,054	SH	DEFINED
EXACTECH INC	COM	30064E10	1,480	72,380	SH	DEFINED
EXAR CORP	COM	30064510	10,045	709,411	SH	DEFINED
EXCEL TECHNOLOGY INC	COM	30067T10	4,092	158,489	SH	DEFINED
EXELIXIS INC	COM	30161Q10	8,285	1,027,914	SH	DEFINED
EXELON CORP	COM	30161N10	977,262	26,635,663	SH	DEFINED
EXIDE TECHNOLOGIES	COM NEW	30205120	4,815	303,780	SH	DEFINED
EXPEDITORS INTL WASH	COM	30213010	96,409	1,864,776	SH	DEFINED
EXPLORATION CO	COM NEW	30213320	51	11,187	SH	DEFINED
EXPONENT INC	COM	30214U10	2,036	73,912	SH	DEFINED
EXPRESS SCRIPTS INC	COM	30218210	141,267	2,162,032	SH	DEFINED
EXPRESSJET HOLDINGS	CL A	30218U10	20,569	2,054,832	SH	DEFINED
EXTENDED SYSTEMS INC	COM	30197310	33	13,400	SH	DEFINED
EXTRA SPACE STORAGE	COM	30225T10	1,066	83,600	SH	DEFINED
EXTREME NETWORKS INC	COM	30226D10	7,454	1,674,977	SH	DEFINED
EXULT INC DEL	COM	30228410	3,557	676,271	SH	DEFINED
EXXON MOBIL CORP	COM	30231G10	10,156,574	210,150,512	SH	DEFINED
EYETECH PHARMACEUTIC	COM	30229710	5,797	170,559	SH	DEFINED
F M C CORP	COM NEW	30249130	44,984	926,169	SH	DEFINED

ENTERGY CORP NEW	1,2,5,6,7,8,9,10,12,13,14	8,442,179
ENTERPRISE PRODS PAR	1,2,5	116,401
ENTERTAINMENT PPTYS	1,2,5	340,345
ENTRAVISION COMMUNIC	1,2,5	777,572
ENTREMED INC	1	20,889
ENTRUST INC	1,2,5	788,474
ENVIRONMENTAL TECTON	1	13,800
ENZO BIOCHEM INC	1,2,5	420,019
ENZON PHARMACEUTICAL	1,2,5	883,203
EOG RES INC	1,2,5,6,7,8,9,10,12,13,14	3,826,468
EON LABS INC	1,2,5	317,232
EPICOR SOFTWARE CORP	1,2,5	579,486
EPIQ SYS INC	1,2	211,832
EPIX MEDICAL INC	1,2,5	302,215
EQUIFAX INC	1,2,5,6,7,8,9,10,12,13,14	5,096,400
EQUINIX INC	1,2	157,744
EQUITABLE RES INC	1,2,5,6,7,9	876,993
EQUITY INNS INC	1,2,3,5	981,801
EQUITY OFFICE PROPER	1,2,3,5,6,7,8,9,10,12,14	14,273,415
EQUITY ONE	1,2,3	954,225
EQUITY RESIDENTIAL	1,2,3,5,6,7,8,9,10,12,14	9,615,473

ERESEARCHTECHNOLOGY								1,2,5	661,857
ERICSSON L M TEL CO								1,2	167,434
ERIE INDTY CO								1,2,5	254,500
ESB FINL CORP								1	12,667
ESCALADE INC								1,2	117,192
ESCO TECHNOLOGIES IN								1,2,5	267,362
ESPEED INC								1,2	363,660
ESS TECHNOLOGY INC								1,2,5	909,107
ESSEX PPTY TR INC								1,2,3,5	588,656
ESTERLINE TECHNOLOGI								1,2	327,323
ETHAN ALLEN INTERIOR								1,2,5	666,551
EUROBANCSHARES INC								1	16,500
EURONET WORLDWIDE IN								1,2,5	309,002
EVANS & SUTHERLAND C								1	15,300
EVEREST RE GROUP LTD								1,5,7,8,9,10,12,13,14	490,264
EVERGREEN RES INC								1,2,5	242,232
EVERGREEN SOLAR INC								2	133,672
EVERTRUST FINL GROUP								1,2,5	11,700
EVOLVING SYS INC								1	16,130
EXACT SCIENCES CORP								1	18,054
EXACTECH INC								1,2	72,380
EXAR CORP								1,2,5	709,411
EXCEL TECHNOLOGY INC								1,2	158,489
EXELIXIS INC								1,2,5	1,027,914
EXELON CORP								1,2,5,6,7,8,9,10,12,13,14	26,635,663
EXIDE TECHNOLOGIES								1,2	303,780
EXPEDITORS INTL WASH								1,2,5,7,8,9,10,12,13,14	1,864,776
EXPLORATION CO								1	11,187
EXPONENT INC								1,2	73,912
EXPRESS SCRIPTS INC								1,2,5,6,7,8,9,10,12,13,14	2,162,032
EXPRESSJET HOLDINGS								1,2	2,054,832
EXTENDED SYSTEMS INC								1	13,400
EXTRA SPACE STORAGE								1,2	83,600
EXTREME NETWORKS INC								1,2,5	1,674,977
EXULT INC DEL								1,2,5	676,271
EXXON MOBIL CORP								1,2,5,6,7,8,9,10,12,13,14	210,150,512
EYETECH PHARMACEUTIC								1,2,5	170,559
F M C CORP								1,2,5,9	926,169

F N B CORP VA	COM	30293010	2,725	102,995	SH	DEFINED
F5 NETWORKS INC	COM	31561610	16,408	538,671	SH	DEFINED
FACTSET RESH SYS INC	COM	30307510	22,267	461,981	SH	DEFINED
FAIR ISAAC CORP	COM	30325010	26,976	923,851	SH	DEFINED
FAIRCHILD SEMICONDUC	COM	30372610	20,446	1,442,908	SH	DEFINED
FAIRMONT HOTELS RESO	COM	30520410	1,596	58,409	SH	DEFINED
FALCON PRODS INC	COM	30607510	35	18,000	SH	DEFINED
FALCONSTOR SOFTWARE	COM	30613710	3,054	409,971	SH	DEFINED
FAMILY DLR STORES IN	COM	30700010	120,679	4,453,092	SH	DEFINED
FARGO ELECTRONICS IN	COM	30744P10	155	16,100	SH	DEFINED
FARMER BROS CO	COM	30767510	3,159	118,190	SH	DEFINED
FARMERS CAP BK CORP	COM	30956210	3,255	94,887	SH	DEFINED
FARO TECHNOLOGIES IN	COM	31164210	2,947	144,908	SH	DEFINED
FASTENAL CO	COM	31190010	52,536	912,087	SH	DEFINED
FBL FINL GROUP INC	CL A	30239F10	5,486	209,458	SH	DEFINED
FEDERAL AGRIC MTG CO	CL C	31314830	3,296	148,540	SH	DEFINED
FEDERAL HOME LN MTG	COM	31340030	1,349,890	20,691,143	SH	DEFINED
FEDERAL NATL MTG ASS	COM	31358610	1,918,338	30,257,705	SH	DEFINED

FEDERAL REALTY INVT	SH BEN INT	31374720	34,912	793,463	SH	DEFINED
FEDERAL SIGNAL CORP	COM	31385510	16,329	878,831	SH	DEFINED
FEDERATED DEPT STORE	COM	31410H10	340,173	7,487,856	SH	DEFINED
FEDERATED INVS INC P	CL B	31421110	83,294	2,928,754	SH	DEFINED
FEDEX CORP	COM	31428X10	746,413	8,710,615	SH	DEFINED
FEI CO	COM	30241L10	8,286	419,352	SH	DEFINED
FELCOR LODGING TR IN	COM	31430F10	19,414	1,716,527	SH	DEFINED
FERRO CORP	COM	31540510	16,639	762,917	SH	DEFINED
FIAT S P A	SP ADR ORD	31562188	88	12,207	SH	DEFINED
FIDELITY BANKSHARES	COM	31604Q10	7,603	204,433	SH	DEFINED
FIDELITY NATL FINL I	COM	31632610	129,764	3,405,889	SH	DEFINED
FIDELITY SOUTHN CORP	COM	31639410	187	12,281	SH	DEFINED
FIFTH THIRD BANCORP	COM	31677310	773,105	15,707,139	SH	DEFINED
FILENET CORP	COM	31686910	11,402	653,019	SH	DEFINED
FINANCIAL FED CORP	COM	31749210	13,989	373,248	SH	DEFINED
FINANCIAL INSTNS INC	COM	31758540	3,081	137,493	SH	DEFINED
FINDWHAT COM	COM	31779410	6,829	364,593	SH	DEFINED
FINISAR	COM	31787A10	3,027	2,328,557	SH	DEFINED
FINISH LINE INC	CL A	31792310	8,712	281,748	SH	DEFINED
FIRST ACCEPTANCE COR	COM	31845710	1,872	261,883	SH	DEFINED
FIRST ADVANTAGE CORP	CL A	31845F10	863	53,753	SH	DEFINED
FIRST AMERN CORP CAL	COM	31852230	32,354	1,049,437	SH	DEFINED
FIRST BANCORP N C	COM	31891010	4,001	118,640	SH	DEFINED
FIRST BANCORP P R	COM	31867210	28,256	585,017	SH	DEFINED
FIRST BUSEY CORP	COM	31938310	3,893	203,711	SH	DEFINED
FIRST CASH FINL SVCS	COM	31942D10	3,358	167,645	SH	DEFINED
FIRST CHARTER CORP	COM	31943910	10,959	453,402	SH	DEFINED
FIRST CMNTY BANCORP	COM	31983B10	7,977	194,552	SH	DEFINED
FIRST CMNTY BANCSHAR	COM	31983A10	5,337	162,454	SH	DEFINED
FIRST COMWLTH FINL C	COM	31982910	13,869	1,019,011	SH	DEFINED
FIRST CONSULTING GRO	COM	31986R10	105	22,167	SH	DEFINED
FIRST CTZNS BANCSHAR	CL A	31946M10	10,657	90,312	SH	DEFINED
FIRST DATA CORP	COM	31996310	1,285,970	29,562,534	SH	DEFINED
FIRST DEFIANCE FINL	COM	32006W10	349	13,412	SH	DEFINED
FIRST FED CAP CORP	COM	31996010	9,021	298,326	SH	DEFINED
FIRST FINL BANCORP O	COM	32020910	9,305	544,761	SH	DEFINED
FIRST FINL BANKSHARE	COM	32020R10	8,696	216,543	SH	DEFINED
FIRST FINL CORP IND	COM	32021810	6,561	208,809	SH	DEFINED
FIRST FINL HLDGS INC	COM	32023910	6,048	193,484	SH	DEFINED
FIRST HEALTH GROUP C	COM	32096010	36,334	2,258,191	SH	DEFINED
FIRST HORIZON NATL C	COM	32051710	152,637	3,520,219	SH	DEFINED

F N B CORP VA	1,2	102,995
F5 NETWORKS INC	1,2	538,671
FACTSET RESH SYS INC	1,2,5	461,981
FAIR ISAAC CORP	1,2,5,9	923,851
FAIRCHILD SEMICONDUC	1,2,5,8,9,13	1,442,908
FAIRMONT HOTELS RESO	1	58,409
FALCON PRODS INC	1	18,000
FALCONSTOR SOFTWARE	1,2,5	409,971
FAMILY DLR STORES IN	1,2,5,6,7,8,9,10,12,13,14	4,453,092
FARGO ELECTRONICS IN	1	16,100
FARMER BROS CO	1,2	118,190
FARMERS CAP BK CORP	1,2	94,887
FARO TECHNOLOGIES IN	1,2	144,908
FASTENAL CO	1,2,5,6,9	912,087
FBL FINL GROUP INC	1,2	209,458
FEDERAL AGRIC MTG CO	1,2	148,540
FEDERAL HOME LN MTG	1,2,5,6,7,8,9,10,12,13,14	20,691,143

FEDERAL NATL MTG ASS	1,2,5,6,7,8,9,10,12,13,14	30,257,705
FEDERAL REALTY INVT	1,2,3,5	793,463
FEDERAL SIGNAL CORP	1,2,5,9	878,831
FEDERATED DEPT STORE	1,2,5,6,7,8,9,10,12,13,14	7,487,856
FEDERATED INVS INC P	1,2,5,6,9,10	2,928,754
FEDEX CORP	1,2,5,6,7,8,9,10,12,13,14	8,710,615
FEI CO	1,2,5	419,352
FELCOR LODGING TR IN	1,2,3,5	1,716,527
FERRO CORP	1,2,5,9	762,917
FIAT S P A	1	12,207
FIDELITY BANKSHARES	1,2	204,433
FIDELITY NATL FINL I	1,2,5,7,8,9,10,12,13,14	3,405,889
FIDELITY SOUTHN CORP	1	12,281
FIFTH THIRD BANCORP	1,2,5,6,7,8,9,10,12,13,14	15,707,139
FILENET CORP	1,2,5	653,019
FINANCIAL FED CORP	1,2	373,248
FINANCIAL INSTNS INC	1,2	137,493
FINDWHAT COM	1,2,5	364,593
FINISAR	1,2,5	2,328,557
FINISH LINE INC	1,2,5	281,748
FIRST ACCEPTANCE COR	1,2	261,883
FIRST ADVANTAGE CORP	1,2	53,753
FIRST AMERN CORP CAL	1,2,5,9	1,049,437
FIRST BANCORP N C	1,2,5	118,640
FIRST BANCORP P R	1,2,5	585,017
FIRST BUSEY CORP	1,2,5	203,711
FIRST CASH FINL SVCS	1,2	167,645
FIRST CHARTER CORP	1,2,5	453,402
FIRST CMNTY BANCORP	1,2	194,552
FIRST CMNTY BANCSHAR	1,2	162,454
FIRST COMWLTH FINL C	1,2,5	1,019,011
FIRST CONSULTING GRO	1	22,167
FIRST CTZNS BANCSHAR	1,2,5	90,312
FIRST DATA CORP	1,2,5,6,7,8,9,10,12,13,14	29,562,534
FIRST DEFIANCE FINL	1,5	13,412
FIRST FED CAP CORP	1,2	298,326
FIRST FINL BANCORP O	1,2,5	544,761
FIRST FINL BANKSHARE	1,2,5	216,543
FIRST FINL CORP IND	1,2	208,809
FIRST FINL HLDGS INC	1,2	193,484
FIRST HEALTH GROUP C	1,2,5,7,9	2,258,191
FIRST HORIZON NATL C	1,2,5,6,7,8,9,10,12,13,14	3,520,219

FIRST HORIZON PHARMA	COM	32051K10	8,108	405,181	SH	DEFINED
FIRST IND CORP	COM	32054R10	4,471	222,425	SH	DEFINED
FIRST INDUSTRIAL REA	COM	32054K10	33,148	898,323	SH	DEFINED
FIRST LONG IS CORP	COM	32073410	2,004	46,951	SH	DEFINED
FIRST MARBLEHEAD COR	COM	32077110	7,425	160,028	SH	DEFINED
FIRST MERCHANTS CORP	COM	32081710	7,988	324,043	SH	DEFINED
FIRST MIDWEST BANCOR	COM	32086710	27,571	797,781	SH	DEFINED
FIRST NATL BANKSHRS	COM	32110010	18,264	743,941	SH	DEFINED
FIRST NIAGARA FINL G	COM	33582V10	16,793	1,255,107	SH	DEFINED
FIRST OAK BROOK BANC	COM	33584720	3,240	105,052	SH	DEFINED
FIRST PL FINL CORP	COM	33610T10	5,015	250,748	SH	DEFINED
FIRST REP BK SAN FRA	COM	33615810	8,228	178,863	SH	DEFINED
FIRST ST BANCORPORAT	COM	33645310	5,540	175,706	SH	DEFINED
FIRST UN REAL EST EQ	SH BEN INT	33740010	46	14,849	SH	DEFINED

FIRSTBANK CORP MICH	COM	33761G10	1,922	67,561	SH	DEFINED
FIRSTENERGY CORP	COM	33793210	928,469	22,601,487	SH	DEFINED
FIRSTFED FINL CORP	COM	33790710	18,430	377,048	SH	DEFINED
FIRSTMERIT CORP	COM	33791510	29,421	1,118,457	SH	DEFINED
FISERV INC	COM	33773810	195,667	5,612,936	SH	DEFINED
FISHER COMMUNICATION	COM	33775620	4,224	88,002	SH	DEFINED
FISHER SCIENTIFIC IN	COM NEW	33803220	206,266	3,536,192	SH	DEFINED
FLAG FINL CORP	COM	33832H10	168	12,606	SH	DEFINED
FLAGSTAR BANCORP INC	COM	33793010	17,343	815,001	SH	DEFINED
FLANDERS CORP	COM	33849410	1,455	169,433	SH	DEFINED
FLEETWOOD ENTERPRISE	COM	33909910	13,244	872,439	SH	DEFINED
FLEXTRONICS INTL LTD	ORD	Y2573F10	80,765	6,095,500	SH	DEFINED
FLIR SYS INC	COM	30244510	22,615	386,584	SH	DEFINED
FLORIDA EAST COAST I	COM	34063210	12,192	324,682	SH	DEFINED
FLORIDA ROCK INDS IN	COM	34114010	18,323	374,011	SH	DEFINED
FLOWERS FOODS INC	COM	34349810	14,227	550,386	SH	DEFINED
FLOWSERVE CORP	COM	34354P10	33,624	1,390,560	SH	DEFINED
FLUOR CORP NEW	COM	34341210	101,919	2,289,289	SH	DEFINED
FLUSHING FINL CORP	COM	34387310	7,260	381,913	SH	DEFINED
FLYI INC	COM	34407T10	2,569	657,130	SH	DEFINED
FMC TECHNOLOGIES INC	COM	30249U10	29,522	883,897	SH	DEFINED
FNB CORP PA	COM	30252010	16,122	728,494	SH	DEFINED
FOCUS ENHANCEMENTS I	COM	34415910	18	11,700	SH	DEFINED
FOMENTO ECONOMICO ME	SPON ADR U	34441910	4,106	92,934	SH	DEFINED
FONAR CORP	COM	34443710	34	30,200	SH	DEFINED
FOOT LOCKER INC	COM	34484910	54,592	2,303,475	SH	DEFINED
FORD MTR CO CAP TR I	PFD TR CV6	34539520	366	7,000	SH	DEFINED
FORD MTR CO DEL	COM PAR $0	34537086	841,295	59,878,640	SH	DEFINED
FOREST CITY ENTERPRI	CL A	34555010	15,682	284,605	SH	DEFINED
FOREST LABS INC	COM	34583810	413,419	9,195,263	SH	DEFINED
FOREST OIL CORP	COM PAR $0	34609170	28,586	949,076	SH	DEFINED
FORMFACTOR INC	COM	34637510	7,672	396,069	SH	DEFINED
FORRESTER RESH INC	COM	34656310	3,334	218,788	SH	DEFINED
FORTUNE BRANDS INC	COM	34963110	372,891	5,032,953	SH	DEFINED
FORWARD AIR CORP	COM	34985310	20,015	500,127	SH	DEFINED
FOSSIL INC	COM	34988210	14,067	454,668	SH	DEFINED
FOSTER L B CO	COM	35006010	159	18,900	SH	DEFINED
FOUNDRY NETWORKS INC	COM	35063R10	10,839	1,142,148	SH	DEFINED
FOUNTAIN POWERBOAT I	COM NEW	35075530	48	13,400	SH	DEFINED
FOUR SEASONS HOTEL I	LTD VTG SH	35100E10	1,260	19,652	SH	DEFINED
FOX ENTMT GROUP INC	CL A	35138T10	67,378	2,428,916	SH	DEFINED
FPIC INS GROUP INC	COM	30256310	4,076	157,690	SH	DEFINED
FPL GROUP INC	COM	30257110	418,591	6,126,919	SH	DEFINED
FRANCE TELECOM	SPONSORED	35177Q10	397	15,894	SH	DEFINED
FRANKLIN BK CORP DEL	COM	35245110	2,690	157,746	SH	DEFINED

FIRST HORIZON PHARMA	1,2	405,181
FIRST IND CORP	1,2	222,425
FIRST INDUSTRIAL REA	1,2,3,5	898,323
FIRST LONG IS CORP	1,2	46,951
FIRST MARBLEHEAD COR	1,2	160,028
FIRST MERCHANTS CORP	1,2	324,043
FIRST MIDWEST BANCOR	1,2,5	797,781
FIRST NATL BANKSHRS	1,2,5	743,941
FIRST NIAGARA FINL G	1,2,5	1,255,107
FIRST OAK BROOK BANC	1,2	105,052
FIRST PL FINL CORP	1,2	250,748
FIRST REP BK SAN FRA	1,2	178,863
FIRST ST BANCORPORAT	1,2	175,706

FIRST UN REAL EST EQ	1	14,849
FIRSTBANK CORP MICH	1,5	67,561
FIRSTENERGY CORP	1,2,5,6,7,8,9,10,12,13,14	22,601,487
FIRSTFED FINL CORP	1,2,5	377,048
FIRSTMERIT CORP	1,2,5,9	1,118,457
FISERV INC	1,2,5,6,7,8,9,10,12,13,14	5,612,936
FISHER COMMUNICATION	1,2	88,002
FISHER SCIENTIFIC IN	1,2,5,6,9,10	3,536,192
FLAG FINL CORP	1	12,606
FLAGSTAR BANCORP INC	1,2,5	815,001
FLANDERS CORP	1	169,433
FLEETWOOD ENTERPRISE	1,2,6	872,439
FLEXTRONICS INTL LTD	1,2,5,7,8,9,10,12,13,14	6,095,500
FLIR SYS INC	1,2,5	386,584
FLORIDA EAST COAST I	1,2	324,682
FLORIDA ROCK INDS IN	1,2,5,7	374,011
FLOWERS FOODS INC	1,2,5	550,386
FLOWSERVE CORP	1,2,5,9	1,390,560
FLUOR CORP NEW	1,2,5,6,7,8,9,10,12,13,14	2,289,289
FLUSHING FINL CORP	1,2	381,913
FLYI INC	1,2	657,130
FMC TECHNOLOGIES INC	1,2,5,9	883,897
FNB CORP PA	1,2,5	728,494
FOCUS ENHANCEMENTS I	1	11,700
FOMENTO ECONOMICO ME	1,2	92,934
FONAR CORP	1	30,200
FOOT LOCKER INC	1,2,5,6,7,8,9,10,12,13,14	2,303,475
FORD MTR CO CAP TR I	1	7,000
FORD MTR CO DEL	1,2,5,6,7,8,9,10,12,13,14	59,878,640
FOREST CITY ENTERPRI	1,2,5	284,605
FOREST LABS INC	1,2,5,6,9,10,13	9,195,263
FOREST OIL CORP	1,2,5,9	949,076
FORMFACTOR INC	1,2	396,069
FORRESTER RESH INC	1,2	218,788
FORTUNE BRANDS INC	1,2,5,6,7,8,9,10,12,13,14	5,032,953
FORWARD AIR CORP	1,2	500,127
FOSSIL INC	1,2	454,668
FOSTER L B CO	1	18,900
FOUNDRY NETWORKS INC	1,2,5	1,142,148
FOUNTAIN POWERBOAT I	1	13,400
FOUR SEASONS HOTEL I	1	19,652
FOX ENTMT GROUP INC	1,2,5,7	2,428,916
FPIC INS GROUP INC	1,2,5	157,690
FPL GROUP INC	1,2,5,6,7,8,9,10,12,13,14	6,126,919
FRANCE TELECOM	1	15,894
FRANKLIN BK CORP DEL	1,2	157,746

FRANKLIN ELEC INC	COM	35351410	10,384	262,212	SH	DEFINED
FRANKLIN RES INC	COM	35461310	367,060	6,582,850	SH	DEFINED
FREDS INC	CL A	35610810	11,895	662,331	SH	DEFINED
FREEPORT-MCMORAN COP	CL B	35671D85	204,501	5,049,411	SH	DEFINED
FREESCALE SEMICONDUC	COM CL A	35687M10	3,784	264,600	SH	DEFINED
FREMONT GEN CORP	COM	35728810	16,313	704,650	SH	DEFINED
FRESH DEL MONTE PROD	ORD	G3673810	599	24,040	SH	DEFINED
FRIEDMAN BILLINGS RA	CL A	35843410	24,460	1,280,615	SH	DEFINED
FRIEDMAN INDS INC	COM	35843510	137	22,240	SH	DEFINED
FRONTIER AIRLINES IN	COM	35906510	3,868	503,626	SH	DEFINED

FRONTIER FINL CORP W	COM	35907K10	8,552	242,275	SH	DEFINED
FRONTIER OIL CORP	COM	35914P10	14,017	593,678	SH	DEFINED
FROZEN FOOD EXPRESS	COM	35936010	222	29,256	SH	DEFINED
FSI INTL INC	COM	30263310	1,593	381,085	SH	DEFINED
FTI CONSULTING INC	COM	30294110	12,208	645,915	SH	DEFINED
FUELCELL ENERGY INC	COM	35952H10	6,862	669,489	SH	DEFINED
FUJI PHOTO FILM LTD	ADR	35958630	593	18,042	SH	DEFINED
FULLER H B CO	COM	35969410	12,121	442,379	SH	DEFINED
FULTON FINL CORP PA	COM	36027110	24,627	1,150,800	SH	DEFINED
FURNITURE BRANDS INT	COM	36092110	25,293	1,008,473	SH	DEFINED
FX ENERGY INC	COM	30269510	3,201	354,109	SH	DEFINED
G & K SVCS INC	CL A	36126810	11,135	280,202	SH	DEFINED
G B & T BANCSHARES I	COM	36146210	2,283	103,502	SH	DEFINED
GABELLI ASSET MGMT I	CL A	36239Y10	4,556	106,333	SH	DEFINED
GABLES RESIDENTIAL T	SH BEN INT	36241810	21,997	644,136	SH	DEFINED
GAIAM INC	CL A	36268Q10	90	15,100	SH	DEFINED
GALLAGHER ARTHUR J &	COM	36357610	39,958	1,206,096	SH	DEFINED
GALLAHER GROUP PLC	SPONSORED	36359510	14,656	315,386	SH	DEFINED
GAMESTOP CORP	CL A	36466R10	5,065	273,611	SH	DEFINED
GANDER MOUNTAIN CO	COM	36471P10	1,281	63,996	SH	DEFINED
GANNETT INC	COM	36473010	653,117	7,797,479	SH	DEFINED
GAP INC DEL	COM	36476010	487,077	26,116,724	SH	DEFINED
GARDNER DENVER INC	COM	36555810	11,089	402,219	SH	DEFINED
GARMIN LTD	ORD	G3726010	1,159	26,808	SH	DEFINED
GARTNER INC	COM	36665110	12,615	1,079,107	SH	DEFINED
GARTNER INC	CL B	36665120	3,114	269,601	SH	DEFINED
GATEWAY INC	COM	36762610	42,051	8,495,239	SH	DEFINED
GATX CORP	COM	36144810	35,141	1,318,125	SH	DEFINED
GAYLORD ENTMT CO NEW	COM	36790510	14,085	454,345	SH	DEFINED
GEMPLUS INTL S A	ADR	36866Y10	54	14,520	SH	DEFINED
GEMSTAR-TV GUIDE INT	COM	36866W10	16,429	2,907,793	SH	DEFINED
GENAERA CORP	COM	36867G10	2,660	680,359	SH	DEFINED
GENAISSANCE PHARMACE	COM	36867W10	46	14,456	SH	DEFINED
GENCORP INC	COM	36868210	7,474	551,618	SH	DEFINED
GENE LOGIC INC	COM	36868910	186	50,017	SH	DEFINED
GENELABS TECHNOLOGIE	COM	36870610	3,188	1,221,487	SH	DEFINED
GENENCOR INTL INC	COM	36870910	3,063	190,854	SH	DEFINED
GENENTECH INC	COM NEW	36871040	312,501	5,961,492	SH	DEFINED
GENERAL BINDING CORP	COM	36915410	1,482	105,561	SH	DEFINED
GENERAL CABLE CORP D	COM	36930010	6,010	564,885	SH	DEFINED
GENERAL COMMUNICATIO	CL A	36938510	6,318	698,149	SH	DEFINED
GENERAL DYNAMICS COR	COM	36955010	683,678	6,696,157	SH	DEFINED
GENERAL ELEC CO	COM	36960410	11,010,195	327,879,539	SH	DEFINED
GENERAL GROWTH PPTYS	COM	37002110	140,521	4,532,935	SH	DEFINED
GENERAL MARITIME COR	SHS	Y2692M10	1,645	47,239	SH	DEFINED
GENERAL MLS INC	COM	37033410	442,569	9,856,764	SH	DEFINED
GENERAL MTRS CORP	COM	37044210	4,320,153	101,698,514	SH	DEFINED
GENESCO INC	COM	37153210	10,942	464,630	SH	DEFINED
GENESEE & WYO INC	CL A	37155910	7,941	313,608	SH	DEFINED

FRANKLIN ELEC INC	1,2	262,212
FRANKLIN RES INC	1,2,5,6,7,8,9,10,12,13,14	6,582,850
FREDS INC	1,2,5	662,331
FREEPORT-MCMORAN COP	1,2,5,6,7,8,9,10,12,13,14	5,049,411
FREESCALE SEMICONDUC	1,2	264,600
FREMONT GEN CORP	1,2,5	704,650
FRESH DEL MONTE PROD	1,5	24,040
FRIEDMAN BILLINGS RA	1,2,5	1,280,615
FRIEDMAN INDS INC	1	22,240

FRONTIER AIRLINES IN		1,2				503,626
FRONTIER FINL CORP W		1,2,5				242,275
FRONTIER OIL CORP		1,2				593,678
FROZEN FOOD EXPRESS		1				29,256
FSI INTL INC		1,2				381,085
FTI CONSULTING INC		1,2,5				645,915
FUELCELL ENERGY INC		1,2,5				669,489
FUJI PHOTO FILM LTD		1				18,042
FULLER H B CO		1,2,5				442,379
FULTON FINL CORP PA		1,2,5				1,150,800
FURNITURE BRANDS INT		1,2,5,9				1,008,473
FX ENERGY INC		1,2				354,109
G & K SVCS INC		1,2,5				280,202
G B & T BANCSHARES I		1,2				103,502
GABELLI ASSET MGMT I		1,2				106,333
GABLES RESIDENTIAL T		1,2,3,5				644,136
GAIAM INC		1,2				15,100
GALLAGHER ARTHUR J &		1,2,5,9				1,206,096
GALLAHER GROUP PLC		1				315,386
GAMESTOP CORP		1,2,5				273,611
GANDER MOUNTAIN CO		1				63,996
GANNETT INC		1,2,5,6,7,8,9,10,12,13,14				7,797,479
GAP INC DEL		1,2,5,6,7,8,9,10,12,13,14				26,116,724
GARDNER DENVER INC		1,2				402,219
GARMIN LTD		1,5				26,808
GARTNER INC		1,2,5,9				1,079,107
GARTNER INC		1,9				269,601
GATEWAY INC		1,2,5,6,9,10				8,495,239
GATX CORP		1,2,5,6,9				1,318,125
GAYLORD ENTMT CO NEW		1,2				454,345
GEMPLUS INTL S A		1				14,520
GEMSTAR-TV GUIDE INT		1,2,5				2,907,793
GENAERA CORP		1,2				680,359
GENAISSANCE PHARMACE		1				14,456
GENCORP INC		1,2				551,618
GENE LOGIC INC		1,2,5				50,017
GENELABS TECHNOLOGIE		1,2,5				1,221,487
GENENCOR INTL INC		1,2				190,854
GENENTECH INC		1,2,5,7,8,9,10,12,13,14				5,961,492
GENERAL BINDING CORP		1,2				105,561
GENERAL CABLE CORP D		1,2,5				564,885
GENERAL COMMUNICATIO		1,2				698,149
GENERAL DYNAMICS COR		1,2,5,6,7,8,9,10,12,13,14				6,696,157
GENERAL ELEC CO		1,2,5,6,7,8,9,10,12,13,14				327,879,539
GENERAL GROWTH PPTYS		1,2,3,5,7,8,9,10,12,14				4,532,935
GENERAL MARITIME COR		1,5				47,239
GENERAL MLS INC		1,2,5,6,7,8,9,10,12,13,14				9,856,764
GENERAL MTRS CORP		1,2,5,6,7,8,9,10,12,13,14				101,698,514
GENESCO INC		1,2				464,630
GENESEE & WYO INC		1,2				313,608

GENESIS ENERGY L P	UNIT LTD P	37192710	158	14,000	SH	DEFINED
GENESIS HEALTHCARE C	COM	37184D10	13,864	455,898	SH	DEFINED
GENESIS MICROCHIP IN	COM	37184C10	6,717	497,586	SH	DEFINED
GENLYTE GROUP INC	COM	37230210	19,372	300,859	SH	DEFINED
GEN-PROBE INC NEW	COM	36866T10	23,048	578,075	SH	DEFINED
GENTA INC	COM NEW	37245M20	2,132	792,567	SH	DEFINED

GENTEX CORP	COM	37190110	50,951	1,450,349	SH	DEFINED
GENTIVA HEALTH SERVI	COM	37247A10	6,457	394,467	SH	DEFINED
GENUINE PARTS CO	COM	37246010	182,162	4,746,266	SH	DEFINED
GENUS INC	COM	37246110	97	44,200	SH	DEFINED
GENVEC INC	COM	37246C10	36	14,112	SH	DEFINED
GENWORTH FINL INC	COM CL A	37247D10	30,667	1,316,200	SH	DEFINED
GENZYME CORP	COM GENL D	37291710	340,622	6,260,279	SH	DEFINED
GEO GROUP INC	COM	36159R10	2,617	127,978	SH	DEFINED
GEORGIA GULF CORP	COM PAR $0	37320020	36,402	816,369	SH	DEFINED
GEORGIA PAC CORP	COM	37329810	373,211	10,381,396	SH	DEFINED
GERBER SCIENTIFIC IN	COM	37373010	163	24,724	SH	DEFINED
GERDAU S A	SPONSORED	37373710	2,578	157,706	SH	DEFINED
GERMAN AMERN BANCORP	COM	37386510	2,200	130,613	SH	DEFINED
GERON CORP	COM	37416310	3,827	638,956	SH	DEFINED
GETTY IMAGES INC	COM	37427610	22,434	405,685	SH	DEFINED
GETTY RLTY CORP NEW	COM	37429710	7,490	285,668	SH	DEFINED
GEVITY HR INC	COM	37439310	5,452	354,506	SH	DEFINED
GIANT INDS INC	COM	37450810	4,149	170,754	SH	DEFINED
GIBRALTAR STL CORP	COM	37476F10	8,061	222,920	SH	DEFINED
G-III APPAREL GROUP	COM	36237H10	82	12,700	SH	DEFINED
GILEAD SCIENCES INC	COM	37555810	442,593	11,840,373	SH	DEFINED
GILLETTE CO	COM	37576610	1,322,001	31,672,278	SH	DEFINED
GLACIER BANCORP INC	COM	37637Q10	10,267	352,100	SH	DEFINED
GLADSTONE CAPITAL CO	COM	37653510	2,676	117,843	SH	DEFINED
GLAMIS GOLD LTD	COM	37677510	3,079	164,387	SH	DEFINED
GLATFELTER	COM	37731610	7,028	567,247	SH	DEFINED
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	879,606	20,114,466	SH	DEFINED
GLENAYRE TECHNOLOGIE	COM	37789910	36	20,175	SH	DEFINED
GLENBOROUGH RLTY TR	COM	37803P10	13,782	663,561	SH	DEFINED
GLIMCHER RLTY TR	SH BEN INT	37930210	18,788	773,183	SH	DEFINED
GLOBAL CROSSING LTD	SHS NEW	G3921A17	360	21,800	SH	DEFINED
GLOBAL IMAGING SYSTE	COM	37934A10	10,725	345,065	SH	DEFINED
GLOBAL INDS LTD	COM	37933610	7,791	1,260,693	SH	DEFINED
GLOBAL PMTS INC	COM	37940X10	20,287	378,851	SH	DEFINED
GLOBAL POWER EQUIPME	COM	37941P10	3,161	426,559	SH	DEFINED
GLOBAL SIGNAL INC	COM	37944Q10	327	14,300	SH	DEFINED
GLOBALSANTAFE CORP	SHS	G3930E10	28,857	941,499	SH	DEFINED
GOLD BANC CORP INC	COM	37990710	8,866	657,233	SH	DEFINED
GOLD FIELDS LTD NEW	SPONSORED	38059T10	449	32,859	SH	DEFINED
GOLDCORP INC NEW	COM	38095640	563	40,593	SH	DEFINED
GOLDEN TELECOM INC	COM	38122G10	5,838	204,628	SH	DEFINED
GOLDEN WEST FINL COR	COM	38131710	453,371	4,086,264	SH	DEFINED
GOLDMAN SACHS GROUP	COM	38141G10	1,091,355	11,704,792	SH	DEFINED
GOODRICH CORP	COM	38238810	104,248	3,324,234	SH	DEFINED
GOODRICH PETE CORP	COM NEW	38241040	246	18,500	SH	DEFINED
GOODYEAR TIRE & RUBR	COM	38255010	74,190	6,907,867	SH	DEFINED
GOODYS FAMILY CLOTHI	COM	38258810	3,121	370,691	SH	DEFINED
GOOGLE INC	CL A	38259P50	7,208	55,616	SH	DEFINED
GOREMOTE INTERNET CO	COM	38285910	18	13,500	SH	DEFINED
GORMAN RUPP CO	COM	38308210	5,244	257,564	SH	DEFINED
GOTTSCHALKS INC	COM	38348510	69	10,992	SH	DEFINED
GOVERNMENT PPTYS TR	COM	38374W10	2,249	236,755	SH	DEFINED
GP STRATEGIES CORP	COM	36225V10	151	20,257	SH	DEFINED

GENESIS ENERGY L P	1	14,000
GENESIS HEALTHCARE C	1,2,5	455,898
GENESIS MICROCHIP IN	1,2	497,586
GENLYTE GROUP INC	1,2	300,859
GEN-PROBE INC NEW	1,2,5	578,075

GENTA INC	1,2,5	792,567
GENTEX CORP	1,2,5,9	1,450,349
GENTIVA HEALTH SERVI	1,2,5	394,467
GENUINE PARTS CO	1,2,5,6,7,8,9,10,12,13,14	4,746,266
GENUS INC	1,5	44,200
GENVEC INC	1	14,112
GENWORTH FINL INC	1,2,5	1,316,200
GENZYME CORP	1,2,5,6,7,8,9,10,12,13,14	6,260,279
GEO GROUP INC	1,2,5	127,978
GEORGIA GULF CORP	1,2,5	816,369
GEORGIA PAC CORP	1,2,5,6,7,8,9,10,12,13,14	10,381,396
GERBER SCIENTIFIC IN	1,2	24,724
GERDAU S A	1,2	157,706
GERMAN AMERN BANCORP	1,2,5	130,613
GERON CORP	1,2	638,956
GETTY IMAGES INC	1,2,5	405,685
GETTY RLTY CORP NEW	1,2	285,668
GEVITY HR INC	1,2	354,506
GIANT INDS INC	1,2	170,754
GIBRALTAR STL CORP	1,2	222,920
G-III APPAREL GROUP	1	12,700
GILEAD SCIENCES INC	1,2,5,6,7,8,9,10,12,13,14	11,840,373
GILLETTE CO	1,2,5,6,7,8,9,10,12,13,14	31,672,278
GLACIER BANCORP INC	1,2	352,100
GLADSTONE CAPITAL CO	1,2	117,843
GLAMIS GOLD LTD	1,9	164,387
GLATFELTER	1,2,9	567,247
GLAXOSMITHKLINE PLC	1,2	20,114,466
GLENAYRE TECHNOLOGIE	1	20,175
GLENBOROUGH RLTY TR	1,2,3,5	663,561
GLIMCHER RLTY TR	1,2,3,5	773,183
GLOBAL CROSSING LTD	1	21,800
GLOBAL IMAGING SYSTE	1,2	345,065
GLOBAL INDS LTD	1,2,5	1,260,693
GLOBAL PMTS INC	1,2,5	378,851
GLOBAL POWER EQUIPME	1,2,5	426,559
GLOBAL SIGNAL INC	1,2	14,300
GLOBALSANTAFE CORP	1,5,7,8,9,10,12,13,14	941,499
GOLD BANC CORP INC	1,2,5	657,233
GOLD FIELDS LTD NEW	1	32,859
GOLDCORP INC NEW	1,13	40,593
GOLDEN TELECOM INC	1,2	204,628
GOLDEN WEST FINL COR	1,2,5,6,7,8,9,10,12,13,14	4,086,264
GOLDMAN SACHS GROUP	1,2,5,6,7,8,9,10,12,13,14	11,704,792
GOODRICH CORP	1,2,5,6,7,9,10	3,324,234
GOODRICH PETE CORP	1	18,500
GOODYEAR TIRE & RUBR	1,2,5,6,9,10	6,907,867
GOODYS FAMILY CLOTHI	1,2,5	370,691
GOOGLE INC	1,2,5	55,616
GOREMOTE INTERNET CO	1	13,500
GORMAN RUPP CO	1,2	257,564
GOTTSCHALKS INC	1	10,992
GOVERNMENT PPTYS TR	1,2	236,755
GP STRATEGIES CORP	1	20,257

GRACE W R & CO DEL N	COM	38388F10	20,170	2,134,412	SH	DEFINED
GRACO INC	COM	38410910	36,560	1,091,353	SH	DEFINED

GRAFTECH INTL LTD	COM	38431310	22,660	1,624,379	SH	DEFINED
GRAINGER W W INC	COM	38480210	146,416	2,539,733	SH	DEFINED
GRAMERCY CAP CORP	COM	38487110	513	32,900	SH	DEFINED
GRANITE CONSTR INC	COM	38732810	24,943	1,043,648	SH	DEFINED
GRANT PRIDECO INC	COM	38821G10	41,871	2,043,462	SH	DEFINED
GRAPHIC PACKAGING CO	COM	38868810	5,813	897,034	SH	DEFINED
GRAY TELEVISION INC	COM	38937510	7,630	641,178	SH	DEFINED
GREAT AMERN FINL RES	COM	38991510	1,513	98,934	SH	DEFINED
GREAT ATLANTIC & PAC	COM	39006410	1,528	250,442	SH	DEFINED
GREAT LAKES CHEM COR	COM	39056810	41,928	1,637,829	SH	DEFINED
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,586	13,248	SH	DEFINED
GREAT PLAINS ENERGY	COM	39116410	31,406	1,077,407	SH	DEFINED
GREAT SOUTHN BANCORP	COM	39090510	4,755	152,165	SH	DEFINED
GREATER BAY BANCORP	COM	39164810	28,901	1,005,257	SH	DEFINED
GREENBRIER COS INC	COM	39365710	2,474	103,100	SH	DEFINED
GREENHILL & CO INC	COM	39525910	2,890	122,445	SH	DEFINED
GREENPOINT FINL CORP	COM	39538410	120,178	2,597,872	SH	DEFINED
GREIF INC	CL A	39762410	8,326	197,537	SH	DEFINED
GREY GLOBAL GROUP IN	COM	39787M10	15,445	15,523	SH	DEFINED
GREY WOLF INC	COM	39788810	13,610	2,783,309	SH	DEFINED
GRIFFIN LD & NURSERI	CL A	39823110	202	8,600	SH	DEFINED
GRIFFON CORP	COM	39843310	8,983	425,713	SH	DEFINED
GROUP 1 AUTOMOTIVE I	COM	39890510	7,574	277,622	SH	DEFINED
GROUPE CGI INC	CL A SUB V	39945C10	113	16,870	SH	DEFINED
GROUPE DANONE	SPONSORED	39944910	1,028	65,496	SH	DEFINED
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	547	24,755	SH	DEFINED
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	29,393	557,426	SH	DEFINED
GSI COMMERCE INC	COM	36238G10	2,606	295,825	SH	DEFINED
GTECH HLDGS CORP	COM	40051810	45,014	1,777,791	SH	DEFINED
GTX INC DEL	COM	40052B10	722	61,911	SH	DEFINED
GUESS INC	COM	40161710	5,850	328,467	SH	DEFINED
GUIDANT CORP	COM	40169810	590,263	8,937,963	SH	DEFINED
GUILFORD PHARMACEUTI	COM	40182910	2,513	502,650	SH	DEFINED
GUITAR CTR MGMT INC	COM	40204010	16,696	385,594	SH	DEFINED
GULF ISLAND FABRICAT	COM	40230710	2,632	118,019	SH	DEFINED
GULFMARK OFFSHORE IN	COM	40262910	3,672	224,882	SH	DEFINED
GULFTERRA ENERGY PAR	COM	40274U10	200	4,769	SH	DEFINED
GYMBOREE CORP	COM	40377710	6,637	460,889	SH	DEFINED
HAEMONETICS CORP	COM	40502410	16,609	505,765	SH	DEFINED
HAGGAR CORP	COM	40517310	270	15,723	SH	DEFINED
HAIN CELESTIAL GROUP	COM	40521710	7,420	419,661	SH	DEFINED
HALLIBURTON CO	COM	40621610	432,126	12,826,544	SH	DEFINED
HANARO TELECOM INC	SPONSORED	40964920	35	12,549	SH	DEFINED
HANCOCK FABRICS INC	COM	40990010	2,982	248,952	SH	DEFINED
HANCOCK HLDG CO	COM	41012010	14,615	459,728	SH	DEFINED
HANDLEMAN CO DEL	COM	41025210	8,101	395,961	SH	DEFINED
HANGER ORTHOPEDIC GR	COM NEW	41043F20	1,697	338,628	SH	DEFINED
HANMI FINL CORP	COM	41049510	8,956	296,546	SH	DEFINED
HANOVER COMPRESSOR C	COM	41076810	23,543	1,750,427	SH	DEFINED
HANSEN NAT CORP	COM	41131010	1,599	66,281	SH	DEFINED
HANSON PLC NEW	SPONSORED	41134910	229	6,193	SH	DEFINED
HARBOR FLA BANCSHARE	COM	41190110	9,919	318,952	SH	DEFINED
HARDINGE INC	COM	41232430	5,046	483,799	SH	DEFINED
HARKEN ENERGY CORP	COM NEW	41255230	28	55,071	SH	DEFINED
HARLAND JOHN H CO	COM	41269310	15,315	488,506	SH	DEFINED
HARLEY DAVIDSON INC	COM	41282210	503,538	8,471,358	SH	DEFINED
HARLEYSVILLE GROUP I	COM	41282410	5,794	280,428	SH	DEFINED

GRACE W R & CO DEL N	1,2	2,134,412

GRACO INC	1,2,5,9	1,091,353
GRAFTECH INTL LTD	1,2,5	1,624,379
GRAINGER W W INC	1,2,5,6,7,8,9,10,12,13,14	2,539,733
GRAMERCY CAP CORP	1	32,900
GRANITE CONSTR INC	1,2,5,9	1,043,648
GRANT PRIDECO INC	1,2,5,9	2,043,462
GRAPHIC PACKAGING CO	1,2	897,034
GRAY TELEVISION INC	1,2	641,178
GREAT AMERN FINL RES	1,2	98,934
GREAT ATLANTIC & PAC	1,2,5	250,442
GREAT LAKES CHEM COR	1,2,5,6,9,10	1,637,829
GREAT NORTHN IRON OR	1,5	13,248
GREAT PLAINS ENERGY	1,2,5,9	1,077,407
GREAT SOUTHN BANCORP	1,2	152,165
GREATER BAY BANCORP	1,2,5,9	1,005,257
GREENBRIER COS INC	1,2	103,100
GREENHILL & CO INC	1	122,445
GREENPOINT FINL CORP	1,2,5,6,7,8,9,10,12,13,14	2,597,872
GREIF INC	1,2	197,537
GREY GLOBAL GROUP IN	1,2,5	15,523
GREY WOLF INC	1,2,5	2,783,309
GRIFFIN LD & NURSERI	1	8,600
GRIFFON CORP	1,2	425,713
GROUP 1 AUTOMOTIVE I	1,2	277,622
GROUPE CGI INC	1	16,870
GROUPE DANONE	1	65,496
GRUPO AEROPORTUARIO	1,7	24,755
GRUPO TELEVISA SA DE	1,2,4	557,426
GSI COMMERCE INC	1,2,5	295,825
GTECH HLDGS CORP	1,2,5,7,8,9,10,12,13,14	1,777,791
GTX INC DEL	1,2	61,911
GUESS INC	1,2	328,467
GUIDANT CORP	1,2,5,6,7,8,9,10,12,13,14	8,937,963
GUILFORD PHARMACEUTI	1,2	502,650
GUITAR CTR MGMT INC	1,2,5	385,594
GULF ISLAND FABRICAT	1,2	118,019
GULFMARK OFFSHORE IN	1,2,5	224,882
GULFTERRA ENERGY PAR	1,5	4,769
GYMBOREE CORP	1,2	460,889
HAEMONETICS CORP	1,2,5	505,765
HAGGAR CORP	1	15,723
HAIN CELESTIAL GROUP	1,2,5	419,661
HALLIBURTON CO	1,2,5,6,7,8,9,10,12,13,14	12,826,544
HANARO TELECOM INC	1	12,549
HANCOCK FABRICS INC	1,2	248,952
HANCOCK HLDG CO	1,2	459,728
HANDLEMAN CO DEL	1,2	395,961
HANGER ORTHOPEDIC GR	1,2,5	338,628
HANMI FINL CORP	1,2	296,546
HANOVER COMPRESSOR C	1,2,5,9	1,750,427
HANSEN NAT CORP	1,2	66,281
HANSON PLC NEW	1	6,193
HARBOR FLA BANCSHARE	1,2,5	318,952
HARDINGE INC	1	483,799
HARKEN ENERGY CORP	1	55,071
HARLAND JOHN H CO	1,2,5	488,506
HARLEY DAVIDSON INC	1,2,5,6,7,8,9,10,12,13,14	8,471,358
HARLEYSVILLE GROUP I	1,2	280,428

HARLEYSVILLE NATL CO	COM	41285010	9,378	382,635	SH	DEFINED
HARMAN INTL INDS INC	COM	41308610	130,325	1,209,513	SH	DEFINED
HARMONIC INC	COM	41316010	7,776	1,169,348	SH	DEFINED
HARRAHS ENTMT INC	COM	41361910	319,368	6,028,083	SH	DEFINED
HARRIS & HARRIS GROU	COM	41383310	1,208	116,780	SH	DEFINED
HARRIS CORP DEL	COM	41387510	95,905	1,745,630	SH	DEFINED
HARRIS INTERACTIVE I	COM	41454910	4,605	698,750	SH	DEFINED
HARSCO CORP	COM	41586410	23,259	518,016	SH	DEFINED
HARTE-HANKS INC	COM	41619610	37,453	1,497,520	SH	DEFINED
HARTFORD FINL SVCS G	COM	41651510	1,246,872	20,133,568	SH	DEFINED
HARTMARX CORP	COM	41711910	2,184	294,333	SH	DEFINED
HARVARD BIOSCIENCE I	COM	41690610	68	15,632	SH	DEFINED
HARVEST NATURAL RESO	COM	41754V10	8,784	529,157	SH	DEFINED
HASBRO INC	COM	41805610	117,470	6,248,381	SH	DEFINED
HAVAS	SPONSORED	41931310	71	12,678	SH	DEFINED
HAVERTY FURNITURE IN	COM	41959610	4,713	268,720	SH	DEFINED
HAWAIIAN ELEC INDUST	COM	41987010	27,523	1,037,035	SH	DEFINED
HAWAIIAN HOLDINGS IN	COM	41987910	73	11,915	SH	DEFINED
HAWK CORP	CL A	42008910	128	16,200	SH	DEFINED
HAWKINS INC	COM	42026110	149	12,452	SH	DEFINED
HAYES LEMMERZ INTL I	COM NEW	42078130	5,510	542,370	SH	DEFINED
HCA INC	COM	40411910	490,626	12,860,439	SH	DEFINED
HCC INS HLDGS INC	COM	40413210	23,931	793,742	SH	DEFINED
HEADWATERS INC	COM	42210P10	17,269	559,590	SH	DEFINED
HEALTH CARE PPTY INV	COM	42191510	32,098	1,234,555	SH	DEFINED
HEALTH CARE REIT INC	COM	42217K10	16,281	462,524	SH	DEFINED
HEALTH MGMT ASSOC IN	CL A	42193310	139,044	6,805,868	SH	DEFINED
HEALTH NET INC	COM	42222G10	51,181	2,070,428	SH	DEFINED
HEALTHCARE RLTY TR	COM	42194610	29,611	758,466	SH	DEFINED
HEALTHCARE SVCS GRP	COM	42190610	3,807	211,945	SH	DEFINED
HEALTHEXTRAS INC	COM	42221110	3,954	283,640	SH	DEFINED
HEARST-ARGYLE TELEVI	COM	42231710	12,018	491,521	SH	DEFINED
HEARTLAND EXPRESS IN	COM	42234710	16,370	887,258	SH	DEFINED
HEARTLAND FINL USA I	COM	42234Q10	2,371	128,493	SH	DEFINED
HECLA MNG CO	COM	42270410	14,869	1,998,495	SH	DEFINED
HEICO CORP NEW	COM	42280610	4,398	248,742	SH	DEFINED
HEICO CORP NEW	CL A	42280620	177	13,114	SH	DEFINED
HEIDRICK & STRUGGLES	COM	42281910	8,273	287,047	SH	DEFINED
HEINZ H J CO	COM	42307410	367,814	10,211,393	SH	DEFINED
HELEN OF TROY CORP L	COM	G4388N10	670	24,607	SH	DEFINED
HELIX TECHNOLOGY COR	COM	42331910	6,633	487,920	SH	DEFINED
HELLENIC TELECOM ORG	SPONSORED	42332530	320	47,912	SH	DEFINED
HELMERICH & PAYNE IN	COM	42345210	27,397	954,940	SH	DEFINED
HEMISPHERX BIOPHARMA	COM	42366C10	73	30,210	SH	DEFINED
HENRY JACK & ASSOC I	COM	42628110	18,772	1,000,120	SH	DEFINED
HERCULES INC	COM	42705610	49,873	3,499,883	SH	DEFINED
HERITAGE COMMERCE CO	COM	42692710	241	14,600	SH	DEFINED
HERITAGE PPTY INVT T	COM	42725M10	25,949	889,592	SH	DEFINED
HERLEY INDS INC DEL	COM	42739810	3,237	173,170	SH	DEFINED
HERSHA HOSPITALITY T	SH BEN INT	42782510	110	11,700	SH	DEFINED
HERSHEY FOODS CORP	COM	42786610	298,666	6,394,043	SH	DEFINED
HEWITT ASSOCS INC	COM	42822Q10	8,678	327,952	SH	DEFINED
HEWLETT PACKARD CO	COM	42823610	1,819,474	97,038,614	SH	DEFINED
HEXCEL CORP NEW	COM	42829110	5,104	369,328	SH	DEFINED
HI / FN INC	COM	42835810	203	23,120	SH	DEFINED
HIBBETT SPORTING GOO	COM	42856510	7,357	359,054	SH	DEFINED
HIBERNIA CORP	CL A	42865610	78,562	2,974,700	SH	DEFINED
HICKORY TECH CORP	COM	42906010	198	17,062	SH	DEFINED
HIGHLAND HOSPITALITY	COM	43014110	5,782	507,207	SH	DEFINED

HARLEYSVILLE NATL CO	1,2	382,635
HARMAN INTL INDS INC	1,2,5,7,8,9,10,12,13,14	1,209,513
HARMONIC INC	1,2,5	1,169,348
HARRAHS ENTMT INC	1,2,5,6,7,8,9,10,12,13,14	6,028,083
HARRIS & HARRIS GROU	1,2	116,780
HARRIS CORP DEL	1,2,5,7,9,10,12,14	1,745,630
HARRIS INTERACTIVE I	1,2	698,750
HARSCO CORP	1,2,5,9	518,016
HARTE-HANKS INC	1,2,5,9	1,497,520
HARTFORD FINL SVCS G	1,2,5,6,7,8,9,10,12,13,14	20,133,568
HARTMARX CORP	1,2	294,333
HARVARD BIOSCIENCE I	1	15,632
HARVEST NATURAL RESO	1,2,5	529,157
HASBRO INC	1,2,5,6,7,8,9,10,12,13,14	6,248,381
HAVAS	1	12,678
HAVERTY FURNITURE IN	1,2	268,720
HAWAIIAN ELEC INDUST	1,2,5,9	1,037,035
HAWAIIAN HOLDINGS IN	1	11,915
HAWK CORP	1	16,200
HAWKINS INC	1	12,452
HAYES LEMMERZ INTL I	1,2	542,370
HCA INC	1,2,5,6,7,8,9,10,12,13,14	12,860,439
HCC INS HLDGS INC	1,2,5,9	793,742
HEADWATERS INC	1,2	559,590
HEALTH CARE PPTY INV	1,2,5	1,234,555
HEALTH CARE REIT INC	1,2,5	462,524
HEALTH MGMT ASSOC IN	1,2,5,6,7,8,9,10,12,13,14	6,805,868
HEALTH NET INC	1,2,5,7,8,9,10,12,13,14	2,070,428
HEALTHCARE RLTY TR	1,2,5	758,466
HEALTHCARE SVCS GRP	1,2	211,945
HEALTHEXTRAS INC	1,2	283,640
HEARST-ARGYLE TELEVI	1,2,5	491,521
HEARTLAND EXPRESS IN	1,2,5	887,258
HEARTLAND FINL USA I	1,2	128,493
HECLA MNG CO	1,2,5	1,998,495
HEICO CORP NEW	1,2,5	248,742
HEICO CORP NEW	1	13,114
HEIDRICK & STRUGGLES	1,2,5	287,047
HEINZ H J CO	1,2,5,6,7,8,9,10,12,13,14	10,211,393
HELEN OF TROY CORP L	1,5	24,607
HELIX TECHNOLOGY COR	1,2	487,920
HELLENIC TELECOM ORG	1	47,912
HELMERICH & PAYNE IN	1,2,5,6,9	954,940
HEMISPHERX BIOPHARMA	1,5	30,210
HENRY JACK & ASSOC I	1,2,5,9	1,000,120
HERCULES INC	1,2,5,6,9,10	3,499,883
HERITAGE COMMERCE CO	1	14,600
HERITAGE PPTY INVT T	1,2,3	889,592
HERLEY INDS INC DEL	1,2	173,170
HERSHA HOSPITALITY T	1,2	11,700
HERSHEY FOODS CORP	1,2,5,6,7,8,9,10,12,13,14	6,394,043
HEWITT ASSOCS INC	1,2,5	327,952
HEWLETT PACKARD CO	1,2,5,6,7,8,9,10,12,13,14	97,038,614
HEXCEL CORP NEW	1,2	369,328
HI / FN INC	1	23,120
HIBBETT SPORTING GOO	1,2	359,054
HIBERNIA CORP	1,2,5,7,8,9,10,12,13,14	2,974,700
HICKORY TECH CORP	1	17,062
HIGHLAND HOSPITALITY	1,2	507,207

HIGHWOODS PPTYS INC	COM	43128410	33,414	1,357,736	SH	DEFINED
HILB ROGAL & HOBBS C	COM	43129410	20,772	573,499	SH	DEFINED
HILFIGER TOMMY CORP	ORD	G8915Z10	594	60,214	SH	DEFINED
HILLENBRAND INDS INC	COM	43157310	47,660	943,209	SH	DEFINED
HILTON HOTELS CORP	COM	43284810	267,161	14,180,536	SH	DEFINED
HITACHI LIMITED	ADR 10 COM	43357850	526	8,719	SH	DEFINED
HI-TECH PHARMACAL IN	COM	42840B10	170	10,650	SH	DEFINED
HNI CORP	COM	40425110	30,211	763,302	SH	DEFINED
HOLLINGER INTL INC	CL A	43556910	14,227	822,840	SH	DEFINED
HOLLIS-EDEN PHARMACE	COM	43590210	1,452	134,784	SH	DEFINED
HOLLY CORP	COM PAR $0	43575830	9,091	356,494	SH	DEFINED
HOLLYWOOD ENTMT CORP	COM	43614110	8,315	842,447	SH	DEFINED
HOLOGIC INC	COM	43644010	6,479	336,218	SH	DEFINED
HOME DEPOT INC	COM	43707610	2,869,551	73,202,823	SH	DEFINED
HOME PROPERTIES INC	COM	43730610	28,350	716,643	SH	DEFINED
HOMEBANC CORP GA	COM	43738R10	1,380	153,300	SH	DEFINED
HOMESTORE INC	COM	43785210	3,304	1,430,467	SH	DEFINED
HONDA MOTOR LTD	AMERN SHS	43812830	1,370	56,229	SH	DEFINED
HONEYWELL INTL INC	COM	43851610	3,738,818	104,261,522	SH	DEFINED
HOOKER FURNITURE COR	COM	43903810	3,847	139,221	SH	DEFINED
HOOPER HOLMES INC	COM	43910410	3,965	885,144	SH	DEFINED
HORACE MANN EDUCATOR	COM	44032710	13,912	791,338	SH	DEFINED
HORIZON FINL CORP WA	COM	44041F10	4,240	220,726	SH	DEFINED
HORIZON OFFSHORE INC	COM	44043J10	17	23,769	SH	DEFINED
HORMEL FOODS CORP	COM	44045210	36,643	1,368,286	SH	DEFINED
HORNBECK OFFSHORE SV	COM	44054310	821	49,773	SH	DEFINED
HOSPIRA INC	COM	44106010	138,743	4,534,072	SH	DEFINED
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	56,994	1,341,340	SH	DEFINED
HOST MARRIOTT CORP N	COM	44107P10	101,467	7,232,152	SH	DEFINED
HOT TOPIC INC	COM	44133910	13,618	799,204	SH	DEFINED
HOUSTON EXPL CO	COM	44212010	12,732	214,530	SH	DEFINED
HOVNANIAN ENTERPRISE	CL A	44248720	20,474	510,574	SH	DEFINED
HRPT PPTYS TR	COM SH BEN	40426W10	34,152	3,107,527	SH	DEFINED
HSBC HLDGS PLC	SPON ADR N	40428040	17,037	213,490	SH	DEFINED
HUANENG PWR INTL INC	SPON ADR N	44330410	209	6,462	SH	DEFINED
HUB GROUP INC	CL A	44332010	5,288	141,965	SH	DEFINED
HUBBELL INC	CL B	44351020	48,679	1,085,850	SH	DEFINED
HUDSON CITY BANCORP	COM	44368310	23,345	653,180	SH	DEFINED
HUDSON HIGHLAND GROU	COM	44379210	4,248	145,524	SH	DEFINED
HUDSON RIV BANCORP I	COM	44412810	8,693	458,016	SH	DEFINED
HUDSON UNITED BANCOR	COM	44416510	18,610	505,013	SH	DEFINED
HUGHES SUPPLY INC	COM	44448210	23,404	778,320	SH	DEFINED
HUGOTON RTY TR TEX	UNIT BEN I	44471710	427	15,219	SH	DEFINED
HUMAN GENOME SCIENCE	COM	44490310	21,874	2,004,967	SH	DEFINED
HUMANA INC	COM	44485910	138,347	6,924,287	SH	DEFINED
HUNT J B TRANS SVCS	COM	44565810	29,331	789,737	SH	DEFINED
HUNTINGTON BANCSHARE	COM	44615010	185,966	7,465,497	SH	DEFINED
HUTCHINSON TECHNOLOG	COM	44840710	11,654	435,989	SH	DEFINED
HUTTIG BLDG PRODS IN	COM	44845110	136	15,027	SH	DEFINED
HYDRIL	COM	44877410	11,149	259,589	SH	DEFINED
HYPERCOM CORP	COM	44913M10	5,105	691,761	SH	DEFINED
HYPERION SOLUTIONS C	COM	44914M10	25,342	745,581	SH	DEFINED
IAC INTERACTIVECORP	COM	44919P10	114,406	5,195,564	SH	DEFINED
IBERIABANK CORP	COM	45082810	6,084	105,414	SH	DEFINED
ICICI BK LTD	ADR	45104G10	971	70,396	SH	DEFINED
ICON PUB LTD CO	SPONSORED	45103T10	350	10,639	SH	DEFINED

ICOS CORP	COM	44929510	14,520	601,492	SH	DEFINED
ICT GROUP INC	COM	44929Y10	838	113,000	SH	DEFINED
ICU MED INC	COM	44930G10	4,560	175,113	SH	DEFINED

HIGHWOODS PPTYS INC	1,2,3,5,9	1,357,736
HILB ROGAL & HOBBS C	1,2,5	573,499
HILFIGER TOMMY CORP	1,2,5	60,214
HILLENBRAND INDS INC	1,2,5,6,7,8,9,10,12,13,14	943,209
HILTON HOTELS CORP	1,2,5,6,7,8,9,10,12,13,14	14,180,536
HITACHI LIMITED	1	8,719
HI-TECH PHARMACAL IN	1	10,650
HNI CORP	1,2,5,6,9	763,302
HOLLINGER INTL INC	1,2,5	822,840
HOLLIS-EDEN PHARMACE	1,2	134,784
HOLLY CORP	1,2	356,494
HOLLYWOOD ENTMT CORP	1,2,5	842,447
HOLOGIC INC	1,2,5	336,218
HOME DEPOT INC	1,2,5,6,7,8,9,10,12,13,14	73,202,823
HOME PROPERTIES INC	1,2,3,5	716,643
HOMEBANC CORP GA	1,2	153,300
HOMESTORE INC	1,2,5	1,430,467
HONDA MOTOR LTD	1	56,229
HONEYWELL INTL INC	1,2,5,6,7,8,9,10,12,13,14	104,261,522
HOOKER FURNITURE COR	1,2	139,221
HOOPER HOLMES INC	1,2	885,144
HORACE MANN EDUCATOR	1,2,5,9	791,338
HORIZON FINL CORP WA	1,2,5	220,726
HORIZON OFFSHORE INC	1,5	23,769
HORMEL FOODS CORP	1,2,5,7,9	1,368,286
HORNBECK OFFSHORE SV	1,2	49,773
HOSPIRA INC	1,2,5,6,7,8,9,10,12,13,14	4,534,072
HOSPITALITY PPTYS TR	1,2,3,5,9	1,341,340
HOST MARRIOTT CORP N	1,2,3,5,7,8,9,10,12,14	7,232,152
HOT TOPIC INC	1,2,5	799,204
HOUSTON EXPL CO	1,2	214,530
HOVNANIAN ENTERPRISE	1,2,5,9	510,574
HRPT PPTYS TR	1,2,3,5	3,107,527
HSBC HLDGS PLC	1,2	213,490
HUANENG PWR INTL INC	1,7	6,462
HUB GROUP INC	1,2	141,965
HUBBELL INC	1,2,5,6,9	1,085,850
HUDSON CITY BANCORP	1,2,5	653,180
HUDSON HIGHLAND GROU	1,2,5	145,524
HUDSON RIV BANCORP I	1,2	458,016
HUDSON UNITED BANCOR	1,2,5	505,013
HUGHES SUPPLY INC	1,2,5	778,320
HUGOTON RTY TR TEX	1	15,219
HUMAN GENOME SCIENCE	1,2,5	2,004,967
HUMANA INC	1,2,5,6,9,10,12,14	6,924,287
HUNT J B TRANS SVCS	1,2,5,9	789,737
HUNTINGTON BANCSHARE	1,2,5,6,7,8,9,10,12,13,14	7,465,497
HUTCHINSON TECHNOLOG	1,2,5	435,989
HUTTIG BLDG PRODS IN	1	15,027
HYDRIL	1,2	259,589
HYPERCOM CORP	1,2	691,761
HYPERION SOLUTIONS C	1,2,5	745,581
IAC INTERACTIVECORP	1,2,5,7,8,9,10,12,13,14	5,195,564
IBERIABANK CORP	1,2,5	105,414
ICICI BK LTD	1,2	70,396

ICON PUB LTD CO	1	10,639
ICOS CORP	1,2,5	601,492
ICT GROUP INC	1	113,000
ICU MED INC	1,2	175,113

IDACORP INC	COM	45110710	30,098	1,035,724	SH	DEFINED
IDENIX PHARMACEUTICA	COM	45166R20	229	14,316	SH	DEFINED
IDENTIX INC	COM	45190610	8,503	1,276,742	SH	DEFINED
IDEX CORP	COM	45167R10	30,564	899,990	SH	DEFINED
IDEXX LABS INC	COM	45168D10	21,097	415,783	SH	DEFINED
IDT CORP	COM	44894710	3,738	256,377	SH	DEFINED
IDT CORP	CL B	44894730	2,816	187,338	SH	DEFINED
IDX SYS CORP	COM	44949110	10,387	320,090	SH	DEFINED
I-FLOW CORP	COM NEW	44952030	3,484	240,623	SH	DEFINED
IGATE CORP	COM	45169U10	1,035	281,236	SH	DEFINED
IHOP CORP	COM	44962310	12,116	317,096	SH	DEFINED
II VI INC	COM	90210410	6,013	171,747	SH	DEFINED
IKON OFFICE SOLUTION	COM	45171310	266,334	22,157,551	SH	DEFINED
ILEX ONCOLOGY INC	COM	45192310	14,605	580,266	SH	DEFINED
ILLINOIS TOOL WKS IN	COM	45230810	822,110	8,823,765	SH	DEFINED
ILLUMINA INC	COM	45232710	1,712	289,713	SH	DEFINED
IMAGISTICS INTERNATI	COM	45247T10	10,341	307,767	SH	DEFINED
I-MANY INC	COM	44973Q10	27	27,597	SH	DEFINED
IMATION CORP	COM	45245A10	24,800	696,816	SH	DEFINED
IMAX CORP	COM	45245E10	58	10,302	SH	DEFINED
IMC GLOBAL INC	COM	44966910	36,675	2,108,996	SH	DEFINED
IMCLONE SYS INC	COM	45245W10	31,352	593,225	SH	DEFINED
IMCO RECYCLING INC	COM	44968110	2,123	186,192	SH	DEFINED
IMMERSION CORP	COM	45252110	85	16,024	SH	DEFINED
IMMUCOR INC	COM	45252610	14,314	578,329	SH	DEFINED
IMMUNICON CORP DEL	COM	45260A10	687	68,693	SH	DEFINED
IMMUNOGEN INC	COM	45253H10	2,844	563,154	SH	DEFINED
IMMUNOMEDICS INC	COM	45290710	1,727	664,201	SH	DEFINED
IMPAC MED SYS INC	COM	45255A10	147	11,000	SH	DEFINED
IMPAC MTG HLDGS INC	COM	45254P10	32,445	1,233,669	SH	DEFINED
IMPAX LABORATORIES I	COM	45256B10	10,807	703,593	SH	DEFINED
IMPERIAL CHEM INDS P	ADR NEW	45270450	218	14,125	SH	DEFINED
IMPERIAL OIL LTD	COM NEW	45303840	1,121	21,674	SH	DEFINED
IMPERIAL TOBACCO GRO	SPONSORED	45314210	591	13,482	SH	DEFINED
IMS HEALTH INC	COM	44993410	167,879	7,018,335	SH	DEFINED
INAMED CORP	COM	45323510	21,183	444,361	SH	DEFINED
INCO LTD	COM	45325840	1,079	27,626	SH	DEFINED
INCYTE CORP	COM	45337C10	10,388	1,078,671	SH	DEFINED
INDEPENDENCE CMNTY B	COM	45341410	41,890	1,072,722	SH	DEFINED
INDEPENDENCE HLDG CO	COM NEW	45344030	1,470	83,192	SH	DEFINED
INDEPENDENT BANK COR	COM	45383610	6,925	224,035	SH	DEFINED
INDEPENDENT BANK COR	COM	45383810	9,205	340,942	SH	DEFINED
INDEVUS PHARMACEUTIC	COM	45407210	4,551	641,879	SH	DEFINED
INDIA FD INC	COM	45408910	2,289	96,372	SH	DEFINED
INDYMAC BANCORP INC	COM	45660710	26,281	726,004	SH	DEFINED
INERGY L P	UNIT LTD P	45661510	301	11,000	SH	DEFINED
INET TECHNOLOGIES IN	COM	45662V10	4,207	334,450	SH	DEFINED
INFINITY PPTY & CAS	COM	45665Q10	9,011	305,154	SH	DEFINED
INFOCROSSING INC	COM	45664X10	3,227	204,053	SH	DEFINED
INFOCUS CORP	COM	45665B10	5,267	574,950	SH	DEFINED
INFONET SVCS CORP	CL B	45666T10	1,373	836,982	SH	DEFINED
INFORMATICA CORP	COM	45666Q10	6,902	1,179,852	SH	DEFINED

INFORMATION HLDGS IN	COM	45672710	5,078	186,483	SH	DEFINED
INFORTE CORP	COM	45677R10	95	13,674	SH	DEFINED
INFOSPACE INC	COM NEW	45678T20	22,843	482,029	SH	DEFINED
INFOSYS TECHNOLOGIES	SPONSORED	45678810	2,515	44,428	SH	DEFINED
INFOUSA INC NEW	COM	45681830	4,526	507,950	SH	DEFINED
INFRASOURCE SVCS INC	COM	45684P10	875	83,361	SH	DEFINED
ING GROUP N V	SPONSORED	45683710	27,125	1,072,990	SH	DEFINED

IDACORP INC	1,2,5,6,9	1,035,724
IDENIX PHARMACEUTICA	1	14,316
IDENTIX INC	1,2	1,276,742
IDEX CORP	1,2,5	899,990
IDEXX LABS INC	1,2,5,7	415,783
IDT CORP	1,2	256,377
IDT CORP	1,2	187,338
IDX SYS CORP	1,2	320,090
I-FLOW CORP	1,2	240,623
IGATE CORP	1,2	281,236
IHOP CORP	1,2	317,096
II VI INC	1,2	171,747
IKON OFFICE SOLUTION	1,2,5,6	22,157,551
ILEX ONCOLOGY INC	1,2,5	580,266
ILLINOIS TOOL WKS IN	1,2,5,6,7,8,9,10,12,13,14	8,823,765
ILLUMINA INC	1,2	289,713
IMAGISTICS INTERNATI	1,2,5	307,767
I-MANY INC	1	27,597
IMATION CORP	1,2,5,9	696,816
IMAX CORP	1	10,302
IMC GLOBAL INC	1,2,5,9	2,108,996
IMCLONE SYS INC	1,2,5	593,225
IMCO RECYCLING INC	1,2	186,192
IMMERSION CORP	1	16,024
IMMUCOR INC	1,2	578,329
IMMUNICON CORP DEL	1	68,693
IMMUNOGEN INC	1,2,5	563,154
IMMUNOMEDICS INC	1,2,5	664,201
IMPAC MED SYS INC	1	11,000
IMPAC MTG HLDGS INC	1,2,5	1,233,669
IMPAX LABORATORIES I	1,2	703,593
IMPERIAL CHEM INDS P	1	14,125
IMPERIAL OIL LTD	1	21,674
IMPERIAL TOBACCO GRO	1	13,482
IMS HEALTH INC	1,2,5,6,7,8,9,10,12,13,14	7,018,335
INAMED CORP	1,2,5,9	444,361
INCO LTD	1	27,626
INCYTE CORP	1,2,5	1,078,671
INDEPENDENCE CMNTY B	1,2,5,9	1,072,722
INDEPENDENCE HLDG CO	1,2	83,192
INDEPENDENT BANK COR	1,2,5	224,035
INDEPENDENT BANK COR	1,2	340,942
INDEVUS PHARMACEUTIC	1,2,5	641,879
INDIA FD INC	7	96,372
INDYMAC BANCORP INC	1,2,5,9	726,004
INERGY L P	1	11,000
INET TECHNOLOGIES IN	1,2	334,450
INFINITY PPTY & CAS	1,2,5	305,154
INFOCROSSING INC	1,2	204,053
INFOCUS CORP	1,2,5	574,950
INFONET SVCS CORP	1,2,5	836,982

INFORMATICA CORP	1,2,5		1,179,852
INFORMATION HLDGS IN	1,2		186,483
INFORTE CORP	1		13,674
INFOSPACE INC	1,2		482,029
INFOSYS TECHNOLOGIES	1,2		44,428
INFOUSA INC NEW	1,2		507,950
INFRASOURCE SVCS INC	1		83,361
ING GROUP N V	1,2		1,072,990

INGERSOLL-RAND COMPA	CL A	G4776G10	266,302	3,917,929	SH	DEFINED
INGLES MKTS INC	CL A	45703010	1,817	150,673	SH	DEFINED
INGRAM MICRO INC	CL A	45715310	20,430	1,268,948	SH	DEFINED
INKINE PHARMACEUTICA	COM	45721410	3,053	601,081	SH	DEFINED
INNKEEPERS USA TR	COM	4576J010	13,135	1,055,871	SH	DEFINED
INNODATA ISOGEN INC	COM NEW	45764220	49	11,700	SH	DEFINED
INNOTRAC CORP	COM	45767M10	101	11,400	SH	DEFINED
INNOVATIVE SOLUTIONS	COM	45769N10	2,298	93,672	SH	DEFINED
INNOVEX INC	COM	45764710	81	19,983	SH	DEFINED
INPUT/OUTPUT INC	COM	45765210	9,884	958,670	SH	DEFINED
INSIGHT COMMUNICATIO	CL A	45768V10	6,592	749,102	SH	DEFINED
INSIGHT ENTERPRISES	COM	45765U10	13,529	803,371	SH	DEFINED
INSITUFORM TECHNOLOG	CL A	45766710	7,213	386,339	SH	DEFINED
INSPIRE PHARMACEUTIC	COM	45773310	7,743	492,238	SH	DEFINED
INSTINET GROUP INC	COM	45775010	9,651	1,918,718	SH	DEFINED
INSURANCE AUTO AUCTI	COM	45787510	2,466	143,783	SH	DEFINED
INTAC INTL	COM	45811T10	363	45,242	SH	DEFINED
INTEGRA BK CORP	COM	45814P10	6,081	280,223	SH	DEFINED
INTEGRA LIFESCIENCES	COM NEW	45798520	11,337	353,058	SH	DEFINED
INTEGRATED ALARM SVC	COM	45890M10	83	20,130	SH	DEFINED
INTEGRATED CIRCUIT S	COM	45811K20	20,342	946,140	SH	DEFINED
INTEGRATED DEVICE TE	COM	45811810	25,861	2,713,605	SH	DEFINED
INTEGRATED ELECTRICA	COM	45811E10	2,437	506,660	SH	DEFINED
INTEGRATED SILICON S	COM	45812P10	3,834	527,382	SH	DEFINED
INTEL CORP	COM	45814010	4,150,373	206,897,966	SH	DEFINED
INTELIDATA TECHNOLOG	COM	45814T10	31	86,688	SH	DEFINED
INTELLIGROUP INC	COM	45816A10	27	20,017	SH	DEFINED
INTELLISYNC CORP	COM	45817610	103	48,910	SH	DEFINED
INTER PARFUMS INC	COM	45833410	747	54,712	SH	DEFINED
INTER TEL INC	COM	45837210	11,999	554,993	SH	DEFINED
INTERACTIVE DATA COR	COM	45840J10	10,687	567,855	SH	DEFINED
INTERCEPT INC	COM	45845L10	5,101	272,319	SH	DEFINED
INTERCHANGE FINL SVC	COM	45844710	4,066	169,618	SH	DEFINED
INTERCONTINENTAL HOT	SPONSORED	45857310	364	31,462	SH	DEFINED
INTERDIGITAL COMMUNI	COM	45866A10	14,021	859,156	SH	DEFINED
INTERFACE INC	CL A	45866510	5,616	700,244	SH	DEFINED
INTERGRAPH CORP	COM	45868310	17,210	633,424	SH	DEFINED
INTERLAND INC	COM NEW	45872720	50	14,087	SH	DEFINED
INTERMAGNETICS GEN C	COM	45877110	9,404	406,237	SH	DEFINED
INTERMUNE INC	COM	45884X10	4,919	417,241	SH	DEFINED
INTERNAP NETWORK SVC	COM	45885A10	1,744	2,603,545	SH	DEFINED
INTERNATIONAL BANCSH	COM	45904410	12,551	341,536	SH	DEFINED
INTERNATIONAL BUSINE	COM	45920010	10,538,250	122,909,377	SH	DEFINED
INTERNATIONAL FLAVOR	COM	45950610	100,504	2,631,007	SH	DEFINED
INTERNATIONAL GAME T	COM	45990210	370,665	10,310,564	SH	DEFINED
INTERNATIONAL RECTIF	COM	46025410	29,256	852,933	SH	DEFINED
INTERNATIONAL SHIPHO	COM NEW	46032120	152	10,700	SH	DEFINED
INTERNATIONAL SPEEDW	CL A	46033520	25,487	510,756	SH	DEFINED

INTERNATIONAL STL GR	COM	46037710	6,632	196,786	SH	DEFINED
INTERNET CAP GROUP I	COM NEW	46059C20	3,430	531,005	SH	DEFINED
INTERNET SEC SYS INC	COM	46060X10	12,796	752,697	SH	DEFINED
INTERPUBLIC GROUP CO	COM	46069010	117,887	11,131,879	SH	DEFINED
INTERSECTIONS INC	COM	46098130	1,307	89,239	SH	DEFINED
INTERSIL CORP	CL A	46069S10	33,071	2,076,020	SH	DEFINED
INTERSTATE BAKERIES	COM	46072H10	86	21,931	SH	DEFINED
INTERVIDEO INC	COM	46114Y10	925	77,053	SH	DEFINED
INTERVOICE INC NEW	COM	46114210	5,984	555,651	SH	DEFINED
INTERWOVEN INC	COM NEW	46114T50	4,549	628,298	SH	DEFINED
INTEVAC INC	COM	46114810	1,238	198,030	SH	DEFINED

INGERSOLL-RAND COMPA	1,2,5,6,7,8,9,10,12,13,14	3,917,929
INGLES MKTS INC	1,2,5	150,673
INGRAM MICRO INC	1,2,5	1,268,948
INKINE PHARMACEUTICA	1,2	601,081
INNKEEPERS USA TR	1,2,3,5	1,055,871
INNODATA ISOGEN INC	1	11,700
INNOTRAC CORP	1	11,400
INNOVATIVE SOLUTIONS	1,2	93,672
INNOVEX INC	1	19,983
INPUT/OUTPUT INC	1,2	958,670
INSIGHT COMMUNICATIO	1,2,5	749,102
INSIGHT ENTERPRISES	1,2,5	803,371
INSITUFORM TECHNOLOG	1,2	386,339
INSPIRE PHARMACEUTIC	1,2	492,238
INSTINET GROUP INC	1,2,5	1,918,718
INSURANCE AUTO AUCTI	1,2,5	143,783
INTAC INTL	1,2	45,242
INTEGRA BK CORP	1,2	280,223
INTEGRA LIFESCIENCES	1,2	353,058
INTEGRATED ALARM SVC	1	20,130
INTEGRATED CIRCUIT S	1,2,5,9	946,140
INTEGRATED DEVICE TE	1,2,5,9	2,713,605
INTEGRATED ELECTRICA	1,2,5	506,660
INTEGRATED SILICON S	1,2,5	527,382
INTEL CORP	1,2,5,6,7,8,9,10,12,13,14	206,897,966
INTELIDATA TECHNOLOG	1,5	86,688
INTELLIGROUP INC	1	20,017
INTELLISYNC CORP	1,5	48,910
INTER PARFUMS INC	1,2	54,712
INTER TEL INC	1,2	554,993
INTERACTIVE DATA COR	1,2,5	567,855
INTERCEPT INC	1,2,5	272,319
INTERCHANGE FINL SVC	1,2	169,618
INTERCONTINENTAL HOT	1	31,462
INTERDIGITAL COMMUNI	1,2,5	859,156
INTERFACE INC	1,2,5	700,244
INTERGRAPH CORP	1,2,5	633,424
INTERLAND INC	1	14,087
INTERMAGNETICS GEN C	1,2	406,237
INTERMUNE INC	1,2,5	417,241
INTERNAP NETWORK SVC	1,2	2,603,545
INTERNATIONAL BANCSH	1,2,5	341,536
INTERNATIONAL BUSINE	1,2,5,6,7,8,9,10,12,13,14	122,909,377
INTERNATIONAL FLAVOR	1,2,5,6,7,8,9,10,12,13,14	2,631,007
INTERNATIONAL GAME T	1,2,5,6,7,8,9,10,12,13,14	10,310,564
INTERNATIONAL RECTIF	1,2,5,9	852,933
INTERNATIONAL SHIPHO	1	10,700

INTERNATIONAL SPEEDW		1,2,5,9				510,756
INTERNATIONAL STL GR		1,2				196,786
INTERNET CAP GROUP I		1,2				531,005
INTERNET SEC SYS INC		1,2,5				752,697
INTERPUBLIC GROUP CO		1,2,5,6,7,8,9,10,12,13,14				11,131,879
INTERSECTIONS INC		1				89,239
INTERSIL CORP		1,2,5,9				2,076,020
INTERSTATE BAKERIES		1,5				21,931
INTERVIDEO INC		1,2				77,053
INTERVOICE INC NEW		1,2,5				555,651
INTERWOVEN INC		1,2,5				628,298
INTEVAC INC		1,2				198,030
INTL PAPER CO	COM	46014610	1,346,014	33,308,922	SH	DEFINED
INTRADO INC	COM	46117A10	2,727	269,730	SH	DEFINED
INTRAWARE INC	COM	46118M10	15	12,476	SH	DEFINED
INTUIT	COM	46120210	265,959	5,858,124	SH	DEFINED
INTUITIVE SURGICAL I	COM NEW	46120E60	11,671	471,553	SH	DEFINED
INVACARE CORP	COM	46120310	18,969	412,376	SH	DEFINED
INVERESK RESH GROUP	COM	46123810	15,571	422,090	SH	DEFINED
INVERNESS MED INNOVA	COM	46126P10	4,428	212,886	SH	DEFINED
INVESTMENT TECHNOLOG	COM	46145F10	10,888	711,655	SH	DEFINED
INVESTORS FINL SERVI	COM	46191510	39,448	874,094	SH	DEFINED
INVESTORS REAL ESTAT	SH BEN INT	46173010	6,217	621,035	SH	DEFINED
INVISION TECHNOLOGIE	COM	46185110	12,671	281,636	SH	DEFINED
INVITROGEN CORP	COM	46185R10	71,730	1,304,422	SH	DEFINED
IOMEGA CORP	COM NEW	46203030	3,793	815,685	SH	DEFINED
IONICS INC	COM	46221810	8,092	299,698	SH	DEFINED
IPASS INC	COM	46261V10	6,113	1,020,510	SH	DEFINED
IPAYMENT INC	COM	46262E10	5,918	147,359	SH	DEFINED
IPC HLDGS LTD	ORD	G4933P10	241	6,348	SH	DEFINED
IRELAND BK	SPONSORED	46267Q10	766	14,136	SH	DEFINED
IRON MTN INC PA	COM	46284610	50,010	1,477,411	SH	DEFINED
IRSA INVERSIONES Y R	GLOBL DEP	45004720	96	11,793	SH	DEFINED
IRVINE SENSORS CORP	COM NEW	46366450	24	11,424	SH	DEFINED
IRWIN FINL CORP	COM	46411910	14,152	548,096	SH	DEFINED
ISHARES TR	RUSSELL100	46428759	5,826	96,200	SH	DEFINED
ISHARES TR	RUSL 2000	46428763	30,561	178,000	SH	DEFINED
ISIS PHARMACEUTICALS	COM	46433010	3,646	744,004	SH	DEFINED
ISLE OF CAPRI CASINO	COM	46459210	4,205	217,075	SH	DEFINED
ISOLAGEN INC	COM	46488N10	2,350	248,628	SH	DEFINED
ISTA PHARMACEUTICALS	COM NEW	45031X20	646	53,014	SH	DEFINED
ISTAR FINL INC	COM	45031U10	50,269	1,219,235	SH	DEFINED
ITC DELTACOM INC	COM NEW	45031T40	280	63,562	SH	DEFINED
ITLA CAP CORP	COM	45056510	3,287	71,146	SH	DEFINED
ITRON INC	COM	46574110	7,050	404,000	SH	DEFINED
ITT EDUCATIONAL SERV	COM	45068B10	34,227	949,432	SH	DEFINED
ITT INDS INC IND	COM	45091110	843,150	10,540,688	SH	DEFINED
IVAX CORP	COM	46582310	54,410	2,841,245	SH	DEFINED
IVAX DIAGNOSTICS INC	COM	45070W10	156	28,457	SH	DEFINED
IVILLAGE INC	COM	46588H10	1,969	328,157	SH	DEFINED
IXIA	COM	45071R10	4,028	414,398	SH	DEFINED
IXYS CORP	COM	46600W10	1,895	263,917	SH	DEFINED
J & J SNACK FOODS CO	COM	46603210	6,528	152,230	SH	DEFINED
J ALEXANDER CORP	COM	46609610	128	18,800	SH	DEFINED
J JILL GROUP INC	COM	46618910	6,280	316,364	SH	DEFINED
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	10,249	324,444	SH	DEFINED

JABIL CIRCUIT INC	COM	46631310	123,744	5,380,193	SH	DEFINED
JACK IN THE BOX INC	COM	46636710	24,679	777,784	SH	DEFINED
JACKSON HEWITT TAX S	COM	46820210	2,780	137,400	SH	DEFINED
JACLYN INC	COM	46977210	136	21,900	SH	DEFINED
JACO ELECTRS INC	COM	46978310	106	19,600	SH	DEFINED
JACOBS ENGR GROUP IN	COM	46981410	29,272	764,494	SH	DEFINED
JACUZZI BRANDS INC	COM	46986510	10,605	1,140,373	SH	DEFINED
JAKKS PAC INC	COM	47012E10	8,841	384,404	SH	DEFINED
JANUS CAP GROUP INC	COM	47102X10	81,727	6,004,939	SH	DEFINED
JARDEN CORP	COM	47110910	17,586	481,937	SH	DEFINED
JDA SOFTWARE GROUP I	COM	46612K10	4,688	433,288	SH	DEFINED
JDS UNIPHASE CORP	COM	46612J10	130,362	38,682,952	SH	DEFINED
JEFFERIES GROUP INC	COM	47231910	21,766	631,435	SH	DEFINED
JEFFERSON PILOT CORP	COM	47507010	195,355	3,933,855	SH	DEFINED
JETBLUE AWYS CORP	COM	47714310	25,409	1,214,571	SH	DEFINED

INTL PAPER CO	1,2,5,6,7,8,9,10,12,13,14	33,308,922
INTRADO INC	1,2	269,730
INTRAWARE INC	1	12,476
INTUIT	1,2,5,6,7,8,9,10,12,13,14	5,858,124
INTUITIVE SURGICAL I	1,2	471,553
INVACARE CORP	1,2,5	412,376
INVERESK RESH GROUP	1,2	422,090
INVERNESS MED INNOVA	1,2,5	212,886
INVESTMENT TECHNOLOG	1,2,5	711,655
INVESTORS FINL SERVI	1,2,5,9	874,094
INVESTORS REAL ESTAT	1,2,5	621,035
INVISION TECHNOLOGIE	1,2,5	281,636
INVITROGEN CORP	1,2,5,7,8,9,10,12,13,14	1,304,422
IOMEGA CORP	1,2,5	815,685
IONICS INC	1,2	299,698
IPASS INC	1,2	1,020,510
IPAYMENT INC	1,2	147,359
IPC HLDGS LTD	1,5	6,348
IRELAND BK	1	14,136
IRON MTN INC PA	1,2,5	1,477,411
IRSA INVERSIONES Y R	1,7	11,793
IRVINE SENSORS CORP	1	11,424
IRWIN FINL CORP	1,2	548,096
ISHARES TR	1	96,200
ISHARES TR	1	178,000
ISIS PHARMACEUTICALS	1,2,5	744,004
ISLE OF CAPRI CASINO	1,2,5	217,075
ISOLAGEN INC	1,2	248,628
ISTA PHARMACEUTICALS	1,2	53,014
ISTAR FINL INC	1,2,5,7,8,9,10,12,14	1,219,235
ITC DELTACOM INC	1,2	63,562
ITLA CAP CORP	1,2	71,146
ITRON INC	1,2	404,000
ITT EDUCATIONAL SERV	1,2,5,9	949,432
ITT INDS INC IND	1,2,5,6,7,8,9,10,12,13,14	10,540,688
IVAX CORP	1,2,5,7,9	2,841,245
IVAX DIAGNOSTICS INC	1	28,457
IVILLAGE INC	1,2	328,157
IXIA	1,2	414,398
IXYS CORP	1,2,5	263,917
J & J SNACK FOODS CO	1,2	152,230
J ALEXANDER CORP	1	18,800
J JILL GROUP INC	1,2,5	316,364

J2 GLOBAL COMMUNICAT	1,2	324,444
JABIL CIRCUIT INC	1,2,5,6,7,8,9,10,12,13,14	5,380,193
JACK IN THE BOX INC	1,2,5	777,784
JACKSON HEWITT TAX S	1,2	137,400
JACLYN INC	1	21,900
JACO ELECTRS INC	1	19,600
JACOBS ENGR GROUP IN	1,2,5,9	764,494
JACUZZI BRANDS INC	1,2	1,140,373
JAKKS PAC INC	1,2	384,404
JANUS CAP GROUP INC	1,2,5,6,7,9,10	6,004,939
JARDEN CORP	1,2	481,937
JDA SOFTWARE GROUP I	1,2	433,288
JDS UNIPHASE CORP	1,2,5,6,7,8,9,10,12,13,14	38,682,952
JEFFERIES GROUP INC	1,2,5,9	631,435
JEFFERSON PILOT CORP	1,2,5,6,7,8,9,10,12,13,14	3,933,855
JETBLUE AWYS CORP	1,2,5,6,9	1,214,571

JLG INDS INC	COM	46621010	11,343	675,200	SH	DEFINED
JO-ANN STORES INC	COM	47758P30	7,614	271,542	SH	DEFINED
JOHNSON & JOHNSON	COM	47816010	7,782,248	138,154,583	SH	DEFINED
JOHNSON CTLS INC	COM	47836610	290,583	5,115,004	SH	DEFINED
JONES APPAREL GROUP	COM	48007410	136,800	3,821,235	SH	DEFINED
JONES LANG LASALLE I	COM	48020Q10	16,462	498,685	SH	DEFINED
JOS A BANK CLOTHIERS	COM	48083810	4,231	152,865	SH	DEFINED
JOURNAL COMMUNICATIO	CL A	48113010	5,527	315,082	SH	DEFINED
JOURNAL REGISTER CO	COM	48113810	11,626	615,109	SH	DEFINED
JOY GLOBAL INC	COM	48116510	26,678	775,988	SH	DEFINED
JPMORGAN & CHASE & C	COM	46625H10	4,497,121	113,192,065	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R10	165,081	6,994,945	SH	DEFINED
JUPITERMEDIA CORP	COM	48207D10	3,553	199,615	SH	DEFINED
K FED BANCORP	COM	48246S10	387	26,211	SH	DEFINED
K V PHARMACEUTICAL C	CL A	48274020	10,101	564,297	SH	DEFINED
K2 INC	COM	48273210	7,923	553,642	SH	DEFINED
KADANT INC	COM	48282T10	4,971	270,762	SH	DEFINED
KAMAN CORP	CL A	48354810	4,243	355,319	SH	DEFINED
KANEB PIPE LINE PART	SR PREF UN	48416910	329	6,362	SH	DEFINED
KANEB SERVICES LLC	COM	48417310	802	24,848	SH	DEFINED
KANSAS CITY LIFE INS	COM	48483610	2,644	62,121	SH	DEFINED
KANSAS CITY SOUTHERN	COM NEW	48517030	15,686	1,034,015	SH	DEFINED
KATY INDS INC	COM	48602610	123	23,204	SH	DEFINED
KAYDON CORP	COM	48658710	14,098	490,028	SH	DEFINED
KB HOME	COM	48666K10	109,824	1,299,848	SH	DEFINED
KCS ENERGY INC	COM	48243420	10,051	722,559	SH	DEFINED
KEANE INC	COM	48666510	20,221	1,316,440	SH	DEFINED
KEITH COMPANIES INC	COM	48753910	154	10,330	SH	DEFINED
KEITHLEY INSTRS INC	COM	48758410	3,708	212,518	SH	DEFINED
KELLOGG CO	COM	48783610	436,595	10,234,298	SH	DEFINED
KELLWOOD CO	COM	48804410	15,196	416,910	SH	DEFINED
KELLY SVCS INC	CL A	48815220	10,397	389,267	SH	DEFINED
KEMET CORP	COM	48836010	13,409	1,657,492	SH	DEFINED
KENNAMETAL INC	COM	48917010	31,061	687,954	SH	DEFINED
KENSEY NASH CORP	COM	49005710	5,500	210,002	SH	DEFINED
KERR MCGEE CORP	COM	49238610	470,003	8,209,663	SH	DEFINED
KERYX BIOPHARMACEUTI	COM	49251510	3,010	269,026	SH	DEFINED
KEY ENERGY SVCS INC	COM	49291410	23,516	2,128,171	SH	DEFINED
KEYCORP NEW	COM	49326710	408,456	12,925,816	SH	DEFINED
KEYNOTE SYS INC	COM	49330810	4,344	306,814	SH	DEFINED

KEYSPAN CORP	COM	49337W10	192,999	4,923,437	SH	DEFINED
KEYSTONE AUTOMOTIVE	COM	49338N10	4,385	199,336	SH	DEFINED
KFORCE INC	COM	49373210	2,683	320,172	SH	DEFINED
KFX INC	COM	48245L10	4,510	585,000	SH	DEFINED
KILROY RLTY CORP	COM	49427F10	28,156	740,370	SH	DEFINED
KIMBALL INTL INC	CL B	49427410	7,108	512,130	SH	DEFINED
KIMBERLY CLARK CORP	COM	49436810	970,035	15,018,353	SH	DEFINED
KIMCO REALTY CORP	COM	49446R10	107,115	2,088,011	SH	DEFINED
KINDER MORGAN ENERGY	UT LTD PAR	49455010	2,804	59,874	SH	DEFINED
KINDER MORGAN INC KA	COM	49455P10	238,707	3,799,850	SH	DEFINED
KINDER MORGAN MANAGE	SHS	49455U10	1,465	35,277	SH	DEFINED
KINDRED HEALTHCARE I	COM	49458010	10,298	422,066	SH	DEFINED
KINETIC CONCEPTS INC	COM NEW	49460W20	11,408	217,084	SH	DEFINED
KING PHARMACEUTICALS	COM	49558210	72,201	6,046,964	SH	DEFINED
KINROSS GOLD CORP	COM NEW	49690220	331	48,876	SH	DEFINED
KINTERA INC	COM	49720P50	408	43,225	SH	DEFINED
KIRBY CORP	COM	49726610	14,937	372,023	SH	DEFINED
KIRKLANDS INC	COM	49749810	1,407	149,638	SH	DEFINED
KITE RLTY GROUP TR	COM	49803T10	636	48,400	SH	DEFINED

JLG INDS INC	1,2,5			675,200
JO-ANN STORES INC	1,2			271,542
JOHNSON & JOHNSON	1,2,5,6,7,8,9,10,12,13,14			138,154,583
JOHNSON CTLS INC	1,2,5,6,7,8,9,10,12,13,14			5,115,004
JONES APPAREL GROUP	1,2,5,6,7,8,9,10,12,13,14			3,821,235
JONES LANG LASALLE I	1,2,5			498,685
JOS A BANK CLOTHIERS	1,2,5			152,865
JOURNAL COMMUNICATIO	1,2			315,082
JOURNAL REGISTER CO	1,2,5			615,109
JOY GLOBAL INC	1,2,5			775,988
JPMORGAN & CHASE & C	1,2,5,6,7,8,9,10,12,13,14			113,192,065
JUNIPER NETWORKS INC	1,2,5,7,8,9,10,12,13,14			6,994,945
JUPITERMEDIA CORP	1,2			199,615
K FED BANCORP	1			26,211
K V PHARMACEUTICAL C	1,2,5			564,297
K2 INC	1,2			553,642
KADANT INC	1,2			270,762
KAMAN CORP	1,2			355,319
KANEB PIPE LINE PART	1,5			6,362
KANEB SERVICES LLC	1,2,5			24,848
KANSAS CITY LIFE INS	1,2			62,121
KANSAS CITY SOUTHERN	1,2,5,6			1,034,015
KATY INDS INC	1,2			23,204
KAYDON CORP	1,2,5			490,028
KB HOME	1,2,5,6,9,10			1,299,848
KCS ENERGY INC	1,2,5			722,559
KEANE INC	1,2,5,9			1,316,440
KEITH COMPANIES INC	1			10,330
KEITHLEY INSTRS INC	1,2			212,518
KELLOGG CO	1,2,5,6,7,8,9,10,12,13,14			10,234,298
KELLWOOD CO	1,2,5			416,910
KELLY SVCS INC	1,2,5,6,9			389,267
KEMET CORP	1,2,5,9			1,657,492
KENNAMETAL INC	1,2,5,9			687,954
KENSEY NASH CORP	1,2			210,002
KERR MCGEE CORP	1,2,5,6,7,8,9,10,12,13,14			8,209,663
KERYX BIOPHARMACEUTI	1,2			269,026
KEY ENERGY SVCS INC	1,2,5			2,128,171
KEYCORP NEW	1,2,5,6,7,8,9,10,12,13,14			12,925,816

KEYNOTE SYS INC	1,2	306,814
KEYSPAN CORP	1,2,5,6,7,8,9,10,12,13,14	4,923,437
KEYSTONE AUTOMOTIVE	1,2	199,336
KFORCE INC	1,2,5	320,172
KFX INC	1,2	585,000
KILROY RLTY CORP	1,2,3,5	740,370
KIMBALL INTL INC	1,2,5	512,130
KIMBERLY CLARK CORP	1,2,5,6,7,8,9,10,12,13,14	15,018,353
KIMCO REALTY CORP	1,2,3,5,7,8,9,10,12,14	2,088,011
KINDER MORGAN ENERGY	1,2,5	59,874
KINDER MORGAN INC KA	1,2,5,6,7,8,9,10,12,13,14	3,799,850
KINDER MORGAN MANAGE	1,5	35,277
KINDRED HEALTHCARE I	1,2,5	422,066
KINETIC CONCEPTS INC	1,2	217,084
KING PHARMACEUTICALS	1,2,5,6,9,10	6,046,964
KINROSS GOLD CORP	1,5,10	48,876
KINTERA INC	1,2	43,225
KIRBY CORP	1,2,5	372,023
KIRKLANDS INC	1,2	149,638
KITE RLTY GROUP TR	1,2	48,400

KLA-TENCOR CORP	COM	48248010	219,770	5,298,227	SH	DEFINED
KMART HLDG CORPORATI	COM	49878010	88,327	1,009,799	SH	DEFINED
KNBT BANCORP INC	COM	48292110	7,527	446,982	SH	DEFINED
KNIGHT RIDDER INC	COM	49904010	137,622	2,102,710	SH	DEFINED
KNIGHT TRADING GROUP	COM	49906310	16,543	1,792,359	SH	DEFINED
KNIGHT TRANSN INC	COM	49906410	13,001	606,976	SH	DEFINED
KNOLOGY INC	COM	49918380	115	27,700	SH	DEFINED
KOHLS CORP	COM	50025510	421,621	8,749,130	SH	DEFINED
KOMAG INC	COM NEW	50045320	7,767	558,778	SH	DEFINED
KONINKLIJKE AHOLD N	SPON ADR N	50046730	231	36,164	SH	DEFINED
KONINKLIJKE PHILIPS	NY REG SH	50047230	3,713	162,088	SH	DEFINED
KOOKMIN BK NEW	SPONSORED	50049M10	16,389	514,726	SH	DEFINED
KOPIN CORP	COM	50060010	5,557	1,365,478	SH	DEFINED
KOREA ELECTRIC PWR	SPONSORED	50063110	1,077	102,122	SH	DEFINED
KORN FERRY INTL	COM NEW	50064320	13,152	721,438	SH	DEFINED
KOS PHARMACEUTICALS	COM	50064810	9,016	253,182	SH	DEFINED
KOSAN BIOSCIENCES IN	COM	50064W10	1,936	336,043	SH	DEFINED
KRAFT FOODS INC	CL A	50075N10	296,456	9,346,023	SH	DEFINED
KRAMONT RLTY TR	COM SH BEN	50075Q10	6,800	365,572	SH	DEFINED
KRISPY KREME DOUGHNU	COM	50101410	13,291	1,049,866	SH	DEFINED
KROGER CO	COM	50104410	345,248	22,245,361	SH	DEFINED
KRONOS INC	COM	50105210	27,775	627,121	SH	DEFINED
KRONOS WORLDWIDE INC	COM	50105F10	2,390	60,211	SH	DEFINED
K-SWISS INC	CL A	48268610	7,868	408,732	SH	DEFINED
KT CORP	SPONSORED	48268K10	7,176	397,133	SH	DEFINED
KULICKE & SOFFA INDS	COM	50124210	5,512	975,617	SH	DEFINED
KVH INDS INC	COM	48273810	1,466	203,033	SH	DEFINED
KYOCERA CORP	ADR	50155620	461	6,543	SH	DEFINED
KYPHON INC	COM	50157710	8,476	342,034	SH	DEFINED
L-3 COMMUNICATIONS H	COM	50242410	138,534	2,067,679	SH	DEFINED
LA BARGE INC	COM	50247010	214	26,600	SH	DEFINED
LA JOLLA PHARMACEUTI	COM	50345910	152	49,889	SH	DEFINED
LA QUINTA CORP	PAIRED CTF	50419U20	23,060	2,956,461	SH	DEFINED
LA Z BOY INC	COM	50533610	16,593	1,093,058	SH	DEFINED
LABONE INC NEW	COM	50540L10	10,088	345,125	SH	DEFINED
LABOR READY INC	COM NEW	50540120	10,473	747,002	SH	DEFINED

LABORATORY CORP AMER	COM NEW	50540R40	97,687	2,234,372	SH	DEFINED
LABRANCHE & CO INC	COM	50544710	8,468	1,002,172	SH	DEFINED
LACLEDE GROUP INC	COM	50559710	9,410	321,942	SH	DEFINED
LACROSSE FOOTWEAR IN	COM	50568810	113	14,400	SH	DEFINED
LAFARGE COPPEE S A	SPON ADR N	50586140	360	16,501	SH	DEFINED
LAFARGE NORTH AMERIC	COM	50586210	27,873	594,429	SH	DEFINED
LAIDLAW INTL INC	COM	50730R10	24,785	1,506,676	SH	DEFINED
LAKELAND BANCORP INC	COM	51163710	2,975	180,955	SH	DEFINED
LAKELAND FINL CORP	COM	51165610	2,739	80,795	SH	DEFINED
LAKES ENTMNT INC	COM	51206P10	2,079	198,388	SH	DEFINED
LAM RESEARCH CORP	COM	51280710	42,627	1,948,195	SH	DEFINED
LAMAR ADVERTISING CO	CL A	51281510	36,549	878,378	SH	DEFINED
LAMSON & SESSIONS CO	COM	51369610	171	18,800	SH	DEFINED
LAN AIRLINES S A	SPONSORED	50172310	272	11,233	SH	DEFINED
LANCASTER COLONY COR	COM	51384710	30,441	721,941	SH	DEFINED
LANCE INC	COM	51460610	7,137	441,932	SH	DEFINED
LANCER CORP	COM	51461410	158	14,078	SH	DEFINED
LANDAMERICA FINL GRO	COM	51493610	20,257	445,200	SH	DEFINED
LANDAUER INC	COM	51476K10	7,967	169,771	SH	DEFINED
LANDEC CORP	COM	51476610	195	25,961	SH	DEFINED
LANDRYS RESTAURANTS	COM	51508L10	8,714	319,323	SH	DEFINED
LANDSTAR SYS INC	COM	51509810	38,283	652,395	SH	DEFINED
LANNET INC	COM	51601210	638	65,733	SH	DEFINED

KLA-TENCOR CORP	1,2,5,6,7,8,9,10,12,13,14	5,298,227
KMART HLDG CORPORATI	1,2,5,10,12,14	1,009,799
KNBT BANCORP INC	1,2	446,982
KNIGHT RIDDER INC	1,2,5,6,7,8,9,10,12,13,14	2,102,710
KNIGHT TRADING GROUP	1,2,5	1,792,359
KNIGHT TRANSN INC	1,2,5	606,976
KNOLOGY INC	1	27,700
KOHLS CORP	1,2,5,6,7,8,9,10,12,13,14	8,749,130
KOMAG INC	1,2,5	558,778
KONINKLIJKE AHOLD N	1	36,164
KONINKLIJKE PHILIPS	1,2	162,088
KOOKMIN BK NEW	1,4	514,726
KOPIN CORP	1,2,5	1,365,478
KOREA ELECTRIC PWR	1	102,122
KORN FERRY INTL	1,2,5,9	721,438
KOS PHARMACEUTICALS	1,2	253,182
KOSAN BIOSCIENCES IN	1,2,5	336,043
KRAFT FOODS INC	1,2,5,7,8,9,10,12,13,14	9,346,023
KRAMONT RLTY TR	1,2,5	365,572
KRISPY KREME DOUGHNU	1,2,5,9	1,049,866
KROGER CO	1,2,5,6,7,8,9,10,12,13,14	22,245,361
KRONOS INC	1,2,5	627,121
KRONOS WORLDWIDE INC	1,2	60,211
K-SWISS INC	1,2	408,732
KT CORP	1,2	397,133
KULICKE & SOFFA INDS	1,2,5	975,617
KVH INDS INC	1,2	203,033
KYOCERA CORP	1	6,543
KYPHON INC	1,2,5	342,034
L-3 COMMUNICATIONS H	1,2,5,9	2,067,679
LA BARGE INC	1	26,600
LA JOLLA PHARMACEUTI	1,5	49,889
LA QUINTA CORP	1,2,5	2,956,461
LA Z BOY INC	1,2,5	1,093,058
LABONE INC NEW	1,2,5	345,125

LABOR READY INC	1,2,5	747,002
LABORATORY CORP AMER	1,2,5,7,8,9,10,12,13,14	2,234,372
LABRANCHE & CO INC	1,2,5,9	1,002,172
LACLEDE GROUP INC	1,2,5	321,942
LACROSSE FOOTWEAR IN	1	14,400
LAFARGE COPPEE S A	1	16,501
LAFARGE NORTH AMERIC	1,2,5,13	594,429
LAIDLAW INTL INC	1,2	1,506,676
LAKELAND BANCORP INC	1,2	180,955
LAKELAND FINL CORP	1,2	80,795
LAKES ENTMNT INC	1,2	198,388
LAM RESEARCH CORP	1,2,5,9	1,948,195
LAMAR ADVERTISING CO	1,2,5	878,378
LAMSON & SESSIONS CO	1	18,800
LAN AIRLINES S A	1,7	11,233
LANCASTER COLONY COR	1,2,5,9	721,941
LANCE INC	1,2	441,932
LANCER CORP	1	14,078
LANDAMERICA FINL GRO	1,2,5	445,200
LANDAUER INC	1,2	169,771
LANDEC CORP	1	25,961
LANDRYS RESTAURANTS	1,2	319,323
LANDSTAR SYS INC	1,2,5	652,395
LANNET INC	1,2	65,733

LASALLE HOTEL PPTYS	COM SH BEN	51794210	23,842	863,827	SH	DEFINED
LASERSCOPE	COM	51808110	5,082	250,721	SH	DEFINED
LATTICE SEMICONDUCTO	COM	51841510	12,803	2,607,465	SH	DEFINED
LAUDER ESTEE COS INC	CL A	51843910	89,207	2,134,134	SH	DEFINED
LAUREATE EDUCATION I	COM	51861310	19,222	516,444	SH	DEFINED
LAWSON PRODS INC	COM	52077610	6,211	151,599	SH	DEFINED
LAWSON SOFTWARE INC	COM	52078010	5,453	973,783	SH	DEFINED
LAYNE CHRISTENSEN CO	COM	52105010	1,705	113,116	SH	DEFINED
LAZARE KAPLAN INTL I	COM	52107810	113	14,711	SH	DEFINED
LCA-VISION INC	COM PAR $.	50180330	3,796	147,171	SH	DEFINED
LEAPFROG ENTERPRISES	CL A	52186N10	7,744	382,442	SH	DEFINED
LEAR CORP	COM	52186510	87,068	1,599,045	SH	DEFINED
LEARNING CARE GROUP	COM	52200L10	30	10,200	SH	DEFINED
LEARNING TREE INTL I	COM	52201510	2,322	164,662	SH	DEFINED
LECG CORP	COM	52323410	2,604	154,009	SH	DEFINED
LECROY CORP	COM	52324W10	1,578	94,407	SH	DEFINED
LEE ENTERPRISES INC	COM	52376810	28,546	616,011	SH	DEFINED
LEGG MASON INC	COM	52490110	93,201	1,749,597	SH	DEFINED
LEGGETT & PLATT INC	COM	52466010	155,580	5,536,658	SH	DEFINED
LEHMAN BROS HLDGS IN	COM	52490810	608,737	7,635,933	SH	DEFINED
LENNAR CORP	CL A	52605710	100,403	2,109,311	SH	DEFINED
LENNOX INTL INC	COM	52610710	10,333	691,658	SH	DEFINED
LESCO INC OHIO	COM	52687210	138	10,390	SH	DEFINED
LEUCADIA NATL CORP	COM	52728810	40,209	709,774	SH	DEFINED
LEVEL 3 COMMUNICATIO	COM	52729N10	20,906	8,071,888	SH	DEFINED
LEVITT CORP	CL A	52742P10	5,130	218,676	SH	DEFINED
LEXAR MEDIA INC	COM	52886P10	8,610	1,026,223	SH	DEFINED
LEXICON GENETICS INC	COM	52887210	6,974	1,058,195	SH	DEFINED
LEXINGTON CORP PPTYS	COM	52904310	15,410	709,791	SH	DEFINED
LEXMARK INTL NEW	CL A	52977110	358,547	4,267,913	SH	DEFINED
LIBBEY INC	COM	52989810	3,865	206,703	SH	DEFINED
LIBERTY CORP S C	COM	53037010	9,900	249,113	SH	DEFINED

LIBERTY MEDIA CORP N	COM SER A	53071810	312,790	35,870,463	SH	DEFINED
LIBERTY MEDIA INTL I	COM SER A	53071910	66,390	1,989,997	SH	DEFINED
LIBERTY PPTY TR	SH BEN INT	53117210	73,082	1,834,394	SH	DEFINED
LIFE TIME FITNESS IN	COM	53217R20	765	29,800	SH	DEFINED
LIFECELL CORP	COM	53192710	3,696	369,628	SH	DEFINED
LIFECORE BIOMEDICAL	COM	53218710	71	10,105	SH	DEFINED
LIFELINE SYS INC	COM	53219210	3,889	159,268	SH	DEFINED
LIFEPOINT HOSPITALS	COM	53219L10	20,812	693,494	SH	DEFINED
LIFETIME HOAN CORP	COM	53192610	1,315	88,554	SH	DEFINED
LIGAND PHARMACEUTICA	CL B	53220K20	12,616	1,259,068	SH	DEFINED
LIGHTBRIDGE INC	COM	53222610	236	48,930	SH	DEFINED
LILLY ELI & CO	COM	53245710	1,869,740	31,136,382	SH	DEFINED
LIMITED BRANDS INC	COM	53271610	292,916	13,141,127	SH	DEFINED
LIN TV CORP	CL A	53277410	10,833	556,092	SH	DEFINED
LINCARE HLDGS INC	COM	53279110	50,493	1,699,524	SH	DEFINED
LINCOLN ELEC HLDGS I	COM	53390010	15,817	504,356	SH	DEFINED
LINCOLN NATL CORP IN	COM	53418710	238,786	5,080,562	SH	DEFINED
LINDSAY MFG CO	COM	53555510	5,114	190,612	SH	DEFINED
LINEAR TECHNOLOGY CO	COM	53567810	342,394	9,447,949	SH	DEFINED
LINENS N THINGS INC	COM	53567910	16,676	719,733	SH	DEFINED
LIONBRIDGE TECHNOLOG	COM	53625210	5,381	626,451	SH	DEFINED
LITHIA MTRS INC	CL A	53679710	8,290	389,955	SH	DEFINED
LITTELFUSE INC	COM	53700810	13,208	382,522	SH	DEFINED
LIZ CLAIBORNE INC	COM	53932010	142,193	3,769,697	SH	DEFINED
LKQ CORP	COM	50188920	3,511	192,198	SH	DEFINED
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,058	65,381	SH	DEFINED
LNR PPTY CORP	COM	50194010	17,441	281,714	SH	DEFINED

LASALLE HOTEL PPTYS	1,2,3,5	863,827
LASERSCOPE	1,2	250,721
LATTICE SEMICONDUCTO	1,2,5,9	2,607,465
LAUDER ESTEE COS INC	1,2,5,6,7,8,9,10,12,13,14	2,134,134
LAUREATE EDUCATION I	1,2,5,9	516,444
LAWSON PRODS INC	1,2	151,599
LAWSON SOFTWARE INC	1,2	973,783
LAYNE CHRISTENSEN CO	1,2	113,116
LAZARE KAPLAN INTL I	1	14,711
LCA-VISION INC	1,2	147,171
LEAPFROG ENTERPRISES	1,2,5	382,442
LEAR CORP	1,2,5,7,8,9,10,12,13,14	1,599,045
LEARNING CARE GROUP	1	10,200
LEARNING TREE INTL I	1,2	164,662
LECG CORP	1,2	154,009
LECROY CORP	1,2	94,407
LEE ENTERPRISES INC	1,2,5,6,9	616,011
LEGG MASON INC	1,2,5,7,8,9,10,12,13,14	1,749,597
LEGGETT & PLATT INC	1,2,5,6,7,8,9,10,12,13,14	5,536,658
LEHMAN BROS HLDGS IN	1,2,5,6,7,8,9,10,12,13,14	7,635,933
LENNAR CORP	1,2,5,7,8,9,10,12,13,14	2,109,311
LENNOX INTL INC	1,2,5	691,658
LESCO INC OHIO	1	10,390
LEUCADIA NATL CORP	1,2,5,9	709,774
LEVEL 3 COMMUNICATIO	1,2,5,7,8,9,10,12,13,14	8,071,888
LEVITT CORP	1,2,5	218,676
LEXAR MEDIA INC	1,2,5	1,026,223
LEXICON GENETICS INC	1,2,5	1,058,195
LEXINGTON CORP PPTYS	1,2,5	709,791
LEXMARK INTL NEW	1,2,5,6,7,8,9,10,12,13,14	4,267,913
LIBBEY INC	1,2	206,703

LIBERTY CORP S C		1,2,5		249,113		
LIBERTY MEDIA CORP N		1,2,5,7,8,9,10,12,13,14		35,870,463		
LIBERTY MEDIA INTL I		1,2,5,7,8,9,10,12,13,14		1,989,997		
LIBERTY PPTY TR		1,2,3,5,7,8,9,10,12,14		1,834,394		
LIFE TIME FITNESS IN		1,2		29,800		
LIFECELL CORP		1,2		369,628		
LIFECORE BIOMEDICAL		1		10,105		
LIFELINE SYS INC		1,2		159,268		
LIFEPOINT HOSPITALS		1,2,5,9		693,494		
LIFETIME HOAN CORP		1,2		88,554		
LIGAND PHARMACEUTICA		1,2,5		1,259,068		
LIGHTBRIDGE INC		1,2		48,930		
LILLY ELI & CO		1,2,5,6,7,8,9,10,12,13,14		31,136,382		
LIMITED BRANDS INC		1,2,5,6,7,8,9,10,12,13,14		13,141,127		
LIN TV CORP		1,2		556,092		
LINCARE HLDGS INC		1,2,5,7,8,9,10,12,13,14		1,699,524		
LINCOLN ELEC HLDGS I		1,2,5		504,356		
LINCOLN NATL CORP IN		1,2,5,6,7,8,9,10,12,13,14		5,080,562		
LINDSAY MFG CO		1,2,5		190,612		
LINEAR TECHNOLOGY CO		1,2,5,6,7,8,9,10,12,13,14		9,447,949		
LINENS N THINGS INC		1,2,5		719,733		
LIONBRIDGE TECHNOLOG		1,2		626,451		
LITHIA MTRS INC		1,2,5		389,955		
LITTELFUSE INC		1,2		382,522		
LIZ CLAIBORNE INC		1,2,5,6,7,8,9,10,12,13,14		3,769,697		
LKQ CORP		1,2		192,198		
LLOYDS TSB GROUP PLC		1		65,381		
LNR PPTY CORP		1,2,5		281,714		
LOCKHEED MARTIN CORP	COM	53983010	4,750,208	85,159,703	SH	DEFINED
LODGENET ENTMT CORP	COM	54021110	2,122	160,770	SH	DEFINED
LOEWS CORP	COM	54042410	267,401	4,570,961	SH	DEFINED
LOEWS CORP	CAROLNA GP	54042420	10,773	442,064	SH	DEFINED
LONE STAR STEAKHOUSE	COM	54230710	7,950	307,782	SH	DEFINED
LONE STAR TECHNOLOGI	COM	54231210	16,810	444,708	SH	DEFINED
LONGS DRUG STORES CO	COM	54316210	11,254	465,051	SH	DEFINED
LONGVIEW FIBRE CO	COM	54321310	14,704	964,223	SH	DEFINED
LOOKSMART LTD	COM	54344210	1,837	1,249,399	SH	DEFINED
LORUS THERAPEUTICS I	COM	54419110	11	17,700	SH	DEFINED
LOUDEYE CORP	COM	54575410	25	22,700	SH	DEFINED
LOUISIANA PAC CORP	COM	54634710	166,386	6,411,811	SH	DEFINED
LOWES COS INC	COM	54866110	3,378,789	62,167,226	SH	DEFINED
LSB INDS INC	COM	50216010	188	20,248	SH	DEFINED
LSI INDS INC	COM	50216C10	3,015	288,759	SH	DEFINED
LSI LOGIC CORP	COM	50216110	48,853	11,334,884	SH	DEFINED
LTC PPTYS INC	COM	50217510	8,546	477,712	SH	DEFINED
LTX CORP	COM	50239210	6,077	1,123,219	SH	DEFINED
LUBRIZOL CORP	COM	54927110	45,388	1,311,805	SH	DEFINED
LUBYS INC	COM	54928210	206	31,221	SH	DEFINED
LUCENT TECHNOLOGIES	COM	54946310	386,890	122,047,442	SH	DEFINED
LUFKIN INDS INC	COM	54976410	3,531	94,877	SH	DEFINED
LUMINENT MTG CAP INC	COM	55027830	6,831	538,689	SH	DEFINED
LUMINEX CORP DEL	COM	55027E10	2,536	355,720	SH	DEFINED
LUXOTTICA GROUP S P	SPONSORED	55068R20	8,159	457,067	SH	DEFINED
LYDALL INC DEL	COM	55081910	152	16,356	SH	DEFINED
LYON WILLIAM HOMES	COM	55207410	5,713	64,259	SH	DEFINED
LYONDELL CHEMICAL CO	COM	55207810	42,051	1,872,275	SH	DEFINED

M & F WORLDWIDE CORP	COM	55254110	1,803	138,567	SH	DEFINED
M & T BK CORP	COM	55261F10	264,602	2,764,912	SH	DEFINED
M D C HLDGS INC	COM	55267610	16,621	227,376	SH	DEFINED
M/I HOMES INC	COM	55305B10	8,006	188,636	SH	DEFINED
MACATAWA BK CORP	COM	55422510	3,415	121,744	SH	DEFINED
MACDERMID INC	COM	55427310	13,171	454,809	SH	DEFINED
MACERICH CO	COM	55438210	48,322	906,779	SH	DEFINED
MAC-GRAY CORP	COM	55415310	75	10,600	SH	DEFINED
MACK CALI RLTY CORP	COM	55448910	52,288	1,180,326	SH	DEFINED
MACROCHEM CORP DEL	COM	55590310	10	10,400	SH	DEFINED
MACROMEDIA INC	COM	55610010	18,986	945,530	SH	DEFINED
MACRONIX INTL LTD	SPONSORED	55610310	37	16,729	SH	DEFINED
MACROVISION CORP	COM	55590410	21,984	912,973	SH	DEFINED
MADDEN STEVEN LTD	COM	55626910	4,937	279,723	SH	DEFINED
MAF BANCORP INC	COM	55261R10	18,091	419,455	SH	DEFINED
MAGELLAN HEALTH SVCS	COM NEW	55907920	14,273	390,391	SH	DEFINED
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	1,228	22,330	SH	DEFINED
MAGMA DESIGN AUTOMAT	COM	55918110	6,088	403,746	SH	DEFINED
MAGNA ENTMT CORP	CL A	55921110	3,013	552,824	SH	DEFINED
MAGNA INTL INC	CL A	55922240	2,385	32,194	SH	DEFINED
MAGNETEK INC	COM	55942410	2,070	277,147	SH	DEFINED
MAGNUM HUNTER RES IN	COM PAR $0	55972F20	12,615	1,093,111	SH	DEFINED
MAGUIRE PPTYS INC	COM	55977510	18,953	779,643	SH	DEFINED
MAGYAR TAVKOZLESI RT	SPONSORED	55977610	201	9,853	SH	DEFINED
MAIN STR BKS INC NEW	COM	56034R10	6,160	201,298	SH	DEFINED
MAINSOURCE FINANCIAL	COM	56062Y10	3,472	169,374	SH	DEFINED
MAIR HOLDINGS INC	COM	56063510	140	17,061	SH	DEFINED
MANAGEMENT NETWORK G	COM	56169310	3,061	1,530,480	SH	DEFINED
MANDALAY RESORT GROU	COM	56256710	60,426	880,210	SH	DEFINED
MANHATTAN ASSOCS INC	COM	56275010	13,884	568,561	SH	DEFINED
MANITOWOC INC	COM	56357110	22,676	639,495	SH	DEFINED

LOCKHEED MARTIN CORP	1,2,5,6,7,8,9,10,12,13,14	85,159,703
LODGENET ENTMT CORP	1,2	160,770
LOEWS CORP	1,2,5,6,7,9,10,13	4,570,961
LOEWS CORP	1,2,5	442,064
LONE STAR STEAKHOUSE	1,2	307,782
LONE STAR TECHNOLOGI	1,2	444,708
LONGS DRUG STORES CO	1,2,5,6	465,051
LONGVIEW FIBRE CO	1,2,5,9	964,223
LOOKSMART LTD	1,2	1,249,399
LORUS THERAPEUTICS I	1	17,700
LOUDEYE CORP	1	22,700
LOUISIANA PAC CORP	1,2,5,6,9,10,12,14	6,411,811
LOWES COS INC	1,2,5,6,7,8,9,10,12,13,14	62,167,226
LSB INDS INC	1	20,248
LSI INDS INC	1,2	288,759
LSI LOGIC CORP	1,2,5,6,7,8,9,10,12,13,14	11,334,884
LTC PPTYS INC	1,2,5	477,712
LTX CORP	1,2,5,9	1,123,219
LUBRIZOL CORP	1,2,5,9	1,311,805
LUBYS INC	1,2	31,221
LUCENT TECHNOLOGIES	1,2,5,6,7,8,9,10,12,13,14	122,047,442
LUFKIN INDS INC	1,2	94,877
LUMINENT MTG CAP INC	1,2	538,689
LUMINEX CORP DEL	1,2,5	355,720
LUXOTTICA GROUP S P	1,2	457,067
LYDALL INC DEL	1	16,356
LYON WILLIAM HOMES	1,2	64,259

LYONDELL CHEMICAL CO	1,2,5,9	1,872,275
M & F WORLDWIDE CORP	1,2	138,567
M & T BK CORP	1,2,5,6,7,8,9,10,12,13,14	2,764,912
M D C HLDGS INC	1,2,5,9	227,376
M/I HOMES INC	1,2	188,636
MACATAWA BK CORP	1,2	121,744
MACDERMID INC	1,2,5	454,809
MACERICH CO	1,2,3,5	906,779
MAC-GRAY CORP	1	10,600
MACK CALI RLTY CORP	1,2,3,5,9	1,180,326
MACROCHEM CORP DEL	1	10,400
MACROMEDIA INC	1,2,5,9	945,530
MACRONIX INTL LTD	1	16,729
MACROVISION CORP	1,2,5,9	912,973
MADDEN STEVEN LTD	1,2,5	279,723
MAF BANCORP INC	1,2,5	419,455
MAGELLAN HEALTH SVCS	1,2	390,391
MAGELLAN MIDSTREAM P	1,2,5	22,330
MAGMA DESIGN AUTOMAT	1,2	403,746
MAGNA ENTMT CORP	1,2	552,824
MAGNA INTL INC	1	32,194
MAGNETEK INC	1,2	277,147
MAGNUM HUNTER RES IN	1,2,5	1,093,111
MAGUIRE PPTYS INC	1,2,3,5	779,643
MAGYAR TAVKOZLESI RT	1	9,853
MAIN STR BKS INC NEW	1,2,5	201,298
MAINSOURCE FINANCIAL	1,2	169,374
MAIR HOLDINGS INC	1	17,061
MANAGEMENT NETWORK G	1	1,530,480
MANDALAY RESORT GROU	1,2,5,7,9	880,210
MANHATTAN ASSOCS INC	1,2,5	568,561
MANITOWOC INC	1,2,5	639,495

MANNATECH INC	COM	56377110	2,181	155,564	SH	DEFINED
MANNING GREG AUCTION	COM	56382310	691	61,768	SH	DEFINED
MANOR CARE INC NEW	COM	56405510	74,654	2,491,775	SH	DEFINED
MANPOWER INC	COM	56418H10	75,313	1,692,814	SH	DEFINED
MANTECH INTL CORP	CL A	56456310	4,175	223,012	SH	DEFINED
MANUFACTURED HOME CM	COM	56468210	14,625	439,989	SH	DEFINED
MANUGISTICS GROUP IN	COM	56501110	2,195	922,443	SH	DEFINED
MANULIFE FINL CORP	COM	56501R10	11,222	256,276	SH	DEFINED
MAPICS INC	COM	56491010	3,061	338,249	SH	DEFINED
MAPINFO CORP	COM	56510510	3,018	279,407	SH	DEFINED
MARATHON OIL CORP	COM	56584910	523,289	12,676,564	SH	DEFINED
MARCHEX INC	CL B	56624R10	295	23,711	SH	DEFINED
MARCUS CORP	COM	56633010	6,620	340,007	SH	DEFINED
MARINE PRODS CORP	COM	56842710	2,744	152,418	SH	DEFINED
MARINEMAX INC	COM	56790810	3,334	148,043	SH	DEFINED
MARKEL CORP	COM	57053510	24,283	78,738	SH	DEFINED
MARKETWATCH INC	COM	57061910	1,335	106,912	SH	DEFINED
MARLIN BUSINESS SVCS	COM	57115710	1,112	59,270	SH	DEFINED
MARRIOTT INTL INC NE	CL A	57190320	373,471	7,187,660	SH	DEFINED
MARSH & MCLENNAN COS	COM	57174810	1,852,487	40,482,679	SH	DEFINED
MARSHALL & ILSLEY CO	COM	57183410	230,177	5,711,590	SH	DEFINED
MARSHALL EDWARDS INC	COM	57232230	375	42,221	SH	DEFINED
MARTEK BIOSCIENCES C	COM	57290110	13,375	274,980	SH	DEFINED
MARTEN TRANS LTD	COM	57307510	1,855	106,189	SH	DEFINED

MARTHA STEWART LIVIN	CL A	57308310	2,778	176,952	SH	DEFINED
MARTIN MARIETTA MATL	COM	57328410	55,315	1,221,880	SH	DEFINED
MARVEL ENTERPRISES I	COM	57383M10	11,232	771,426	SH	DEFINED
MARVELL TECHNOLOGY G	ORD	G5876H10	20,618	789,073	SH	DEFINED
MASCO CORP	COM	57459910	443,515	12,844,328	SH	DEFINED
MASSEY ENERGY CORP	COM	57620610	24,634	851,496	SH	DEFINED
MASTEC INC	COM	57632310	1,783	339,647	SH	DEFINED
MATERIAL SCIENCES CO	COM	57667410	264	19,558	SH	DEFINED
MATRIA HEALTHCARE IN	COM NEW	57681720	4,256	150,351	SH	DEFINED
MATRITECH INC	COM	57681810	52	44,300	SH	DEFINED
MATRIX SVC CO	COM	57685310	1,415	276,405	SH	DEFINED
MATRIXONE INC	COM	57685P30	3,800	750,938	SH	DEFINED
MATSUSHITA ELEC INDL	ADR	57687920	1,513	112,716	SH	DEFINED
MATTEL INC	COM	57708110	213,406	11,770,891	SH	DEFINED
MATTHEWS INTL CORP	CL A	57712810	21,148	624,202	SH	DEFINED
MATTSON TECHNOLOGY I	COM	57722310	4,002	520,369	SH	DEFINED
MAUI LD & PINEAPPLE	COM	57734510	1,419	44,837	SH	DEFINED
MAVERICK TUBE CORP	COM	57791410	24,157	784,061	SH	DEFINED
MAXIM INTEGRATED PRO	COM	57772K10	376,746	8,908,636	SH	DEFINED
MAXIM PHARMACEUTICAL	COM	57772M10	965	361,391	SH	DEFINED
MAXIMUS INC	COM	57793310	8,187	284,168	SH	DEFINED
MAXTOR CORP	COM NEW	57772920	11,791	2,267,567	SH	DEFINED
MAXWELL TECHNOLOGIES	COM	57776710	1,454	141,062	SH	DEFINED
MAXYGEN INC	COM	57777610	4,176	422,280	SH	DEFINED
MAY DEPT STORES CO	COM	57777810	232,735	9,080,551	SH	DEFINED
MAYTAG CORP	COM	57859210	38,952	2,120,406	SH	DEFINED
MB FINANCIAL INC NEW	COM	55264U10	13,483	340,136	SH	DEFINED
MBIA INC	COM	55262C10	250,563	4,304,458	SH	DEFINED
MBNA CORP	COM	55262L10	952,747	37,807,422	SH	DEFINED
MBT FINL CORP	COM	57887710	3,936	200,517	SH	DEFINED
MCAFEE INC	COM	57906410	105,353	5,241,433	SH	DEFINED
MCCLATCHY CO	CL A	57948910	13,650	192,713	SH	DEFINED
MCCORMICK & CO INC	COM NON VT	57978020	127,804	3,721,724	SH	DEFINED
MCDATA CORP	CL B	58003110	64	13,638	SH	DEFINED
MCDATA CORP	CL A	58003120	10,831	2,153,193	SH	DEFINED

MANNATECH INC	1,2	155,564
MANNING GREG AUCTION	1,2	61,768
MANOR CARE INC NEW	1,2,5,6,9,10	2,491,775
MANPOWER INC	1,2,5,7,8,9,10,12,13,14	1,692,814
MANTECH INTL CORP	1,2	223,012
MANUFACTURED HOME CM	1,2,3,5	439,989
MANUGISTICS GROUP IN	1,2,5	922,443
MANULIFE FINL CORP	1,5,7,13	256,276
MAPICS INC	1,2	338,249
MAPINFO CORP	1,2,5	279,407
MARATHON OIL CORP	1,2,5,6,7,8,9,10,12,13,14	12,676,564
MARCHEX INC	1,2	23,711
MARCUS CORP	1,2	340,007
MARINE PRODS CORP	1,2	152,418
MARINEMAX INC	1,2	148,043
MARKEL CORP	1,2,5	78,738
MARKETWATCH INC	1,2	106,912
MARLIN BUSINESS SVCS	1,2	59,270
MARRIOTT INTL INC NE	1,2,5,6,7,8,9,10,12,13,14	7,187,660
MARSH & MCLENNAN COS	1,2,5,6,7,8,9,10,12,13,14	40,482,679
MARSHALL & ILSLEY CO	1,2,5,6,7,8,9,10,12,13,14	5,711,590
MARSHALL EDWARDS INC	1,2	42,221
MARTEK BIOSCIENCES C	1,2,5	274,980

MARTEN TRANS LTD			1,2			106,189
MARTHA STEWART LIVIN			1,2			176,952
MARTIN MARIETTA MATL			1,2,5,9			1,221,880
MARVEL ENTERPRISES I			1,2,5			771,426
MARVELL TECHNOLOGY G			1,5,7,8,9,10,12,13,14			789,073
MASCO CORP			1,2,5,6,7,8,9,10,12,13,14			12,844,328
MASSEY ENERGY CORP			1,2,5			851,496
MASTEC INC			1,2,5			339,647
MATERIAL SCIENCES CO			1,2			19,558
MATRIA HEALTHCARE IN			1,2,5			150,351
MATRITECH INC			5			44,300
MATRIX SVC CO			1,2			276,405
MATRIXONE INC			1,2,5			750,938
MATSUSHITA ELEC INDL			1			112,716
MATTEL INC			1,2,5,6,7,8,9,10,12,13,14			11,770,891
MATTHEWS INTL CORP			1,2,5			624,202
MATTSON TECHNOLOGY I			1,2			520,369
MAUI LD & PINEAPPLE			1,2			44,837
MAVERICK TUBE CORP			1,2,5,7			784,061
MAXIM INTEGRATED PRO			1,2,5,6,7,8,9,10,12,13,14			8,908,636
MAXIM PHARMACEUTICAL			1,2,5			361,391
MAXIMUS INC			1,2,5			284,168
MAXTOR CORP			1,2,5			2,267,567
MAXWELL TECHNOLOGIES			1,2			141,062
MAXYGEN INC			1,2			422,280
MAY DEPT STORES CO			1,2,5,6,7,8,9,10,12,13,14			9,080,551
MAYTAG CORP			1,2,5,6,7,8,9,10,12,13,14			2,120,406
MB FINANCIAL INC NEW			1,2			340,136
MBIA INC			1,2,5,6,7,8,9,10,12,13,14			4,304,458
MBNA CORP			1,2,5,6,7,8,9,10,12,13,14			37,807,422
MBT FINL CORP			1,2			200,517
MCAFEE INC			1,2,5,9,10,12,14			5,241,433
MCCLATCHY CO			1,2,5			192,713
MCCORMICK & CO INC			1,2,5,6,7,8,9,10,12,13,14			3,721,724
MCDATA CORP			1,2			13,638
MCDATA CORP			1,2,5,9			2,153,193
MCDERMOTT INTL INC	COM	58003710	685	58,063	SH	DEFINED
MCDONALDS CORP	COM	58013510	1,348,740	48,117,731	SH	DEFINED
MCG CAPITAL CORP	COM	58047P10	8,062	464,378	SH	DEFINED
MCGRATH RENTCORP	COM	58058910	5,031	137,645	SH	DEFINED
MCGRAW HILL COS INC	COM	58064510	483,724	6,070,076	SH	DEFINED
MCI INC	COM	55269110	4,506	269,027	SH	DEFINED
MCKESSON CORP	COM	58155Q10	204,729	7,981,620	SH	DEFINED
MCLEODUSA INC	CL A	58226670	15	34,809	SH	DEFINED
MCMORAN EXPLORATION	COM	58241110	2,274	174,516	SH	DEFINED
MDU RES GROUP INC	COM	55269010	37,633	1,429,282	SH	DEFINED
MEADOWBROOK INS GROU	COM	58319P10	78	15,953	SH	DEFINED
MEADWESTVACO CORP	COM	58333410	191,985	6,018,346	SH	DEFINED
MEASUREMENT SPECIALT	COM	58342110	3,483	140,147	SH	DEFINED
MECHANICAL TECHNOLOG	COM	58353810	117	29,218	SH	DEFINED
MEDALLION FINL CORP	COM	58392810	180	19,850	SH	DEFINED
MEDAREX INC	COM	58391610	8,975	1,216,120	SH	DEFINED
MEDCATH CORP	COM	58404W10	1,332	84,218	SH	DEFINED
MEDCO HEALTH SOLUTIO	COM	58405U10	232,368	7,519,984	SH	DEFINED
MEDIA GEN INC	CL A	58440410	17,561	313,871	SH	DEFINED
MEDIACOM COMMUNICATI	CL A	58446K10	6,089	932,396	SH	DEFINED

MEDICAL ACTION INDS	COM	58449L10	1,784	107,274	SH	DEFINED
MEDICAL STAFFING NET	COM	58463F10	1,526	248,540	SH	DEFINED
MEDICINES CO	COM	58468810	21,874	906,120	SH	DEFINED
MEDICIS PHARMACEUTIC	CL A NEW	58469030	24,897	637,723	SH	DEFINED
MEDICORE INC	COM	58493110	77	25,300	SH	DEFINED
MEDIMMUNE INC	COM	58469910	201,919	8,519,805	SH	DEFINED
MEDIS TECHNOLOGIES L	COM	58500P10	2,069	184,057	SH	DEFINED
MEDTRONIC INC	COM	58505510	1,973,839	38,031,583	SH	DEFINED
MELLON FINL CORP	COM	58551A10	333,524	12,044,909	SH	DEFINED
MEMBERWORKS INC	COM	58600210	4,115	156,838	SH	DEFINED
MEMC ELECTR MATLS IN	COM	55271510	31,305	3,691,595	SH	DEFINED
MENS WEARHOUSE INC	COM	58711810	15,999	550,728	SH	DEFINED
MENTOR CORP MINN	COM	58718810	24,334	722,510	SH	DEFINED
MENTOR GRAPHICS CORP	COM	58720010	14,450	1,317,854	SH	DEFINED
MERCANTILE BANK CORP	COM	58737610	3,438	98,679	SH	DEFINED
MERCANTILE BANKSHARE	COM	58740510	66,353	1,383,505	SH	DEFINED
MERCHANTS BANCSHARES	COM	58844810	676	23,522	SH	DEFINED
MERCK & CO INC	COM	58933110	2,570,959	77,907,836	SH	DEFINED
MERCURY COMPUTER SYS	COM	58937810	11,550	430,950	SH	DEFINED
MERCURY GENL CORP NE	COM	58940010	38,010	718,664	SH	DEFINED
MERCURY INTERACTIVE	COM	58940510	91,246	2,616,012	SH	DEFINED
MEREDITH CORP	COM	58943310	57,982	1,128,493	SH	DEFINED
MERGE TECHNOLOGIES I	COM	58998110	2,232	129,290	SH	DEFINED
MERIDIAN BIOSCIENCE	COM	58958410	2,615	196,337	SH	DEFINED
MERIDIAN GOLD INC	COM	58997510	2,229	133,315	SH	DEFINED
MERIDIAN RESOURCE CO	COM	58977Q10	6,847	775,379	SH	DEFINED
MERISTAR HOSPITALITY	COM	58984Y10	10,128	1,858,414	SH	DEFINED
MERIT MED SYS INC	COM	58988910	7,879	521,443	SH	DEFINED
MERITAGE HOMES CORP	COM	59001A10	12,062	153,462	SH	DEFINED
MERIX CORP	COM	59004910	2,337	225,535	SH	DEFINED
MERRILL LYNCH & CO I	COM	59018810	4,611,178	92,742,927	SH	DEFINED
MESA AIR GROUP INC	COM	59047910	2,381	466,768	SH	DEFINED
META GROUP INC	COM	59100210	289	60,948	SH	DEFINED
METAL MGMT INC	COM NEW	59109720	6,771	372,462	SH	DEFINED
METALS USA INC	COM NEW	59132420	4,777	269,255	SH	DEFINED
METASOLV INC	COM	59139P10	91	35,579	SH	DEFINED
METHANEX CORP	COM	59151K10	200	13,280	SH	DEFINED
METHODE ELECTRS INC	COM	59152020	8,802	688,194	SH	DEFINED
METLIFE INC	COM	59156R10	808,632	20,921,902	SH	DEFINED

MCDERMOTT INTL INC	1,5	58,063
MCDONALDS CORP	1,2,5,6,7,8,9,10,12,13,14	48,117,731
MCG CAPITAL CORP	1,2	464,378
MCGRATH RENTCORP	1,2	137,645
MCGRAW HILL COS INC	1,2,5,6,7,8,9,10,12,13,14	6,070,076
MCI INC	1,2	269,027
MCKESSON CORP	1,2,5,6,7,8,9,10,12,13,14	7,981,620
MCLEODUSA INC	1,5	34,809
MCMORAN EXPLORATION	1,2	174,516
MDU RES GROUP INC	1,2,5,9	1,429,282
MEADOWBROOK INS GROU	1	15,953
MEADWESTVACO CORP	1,2,5,6,7,8,9,10,12,13,14	6,018,346
MEASUREMENT SPECIALT	1,2	140,147
MECHANICAL TECHNOLOG	1	29,218
MEDALLION FINL CORP	1,2	19,850
MEDAREX INC	1,2,5	1,216,120
MEDCATH CORP	1,2	84,218
MEDCO HEALTH SOLUTIO	1,2,5,6,7,8,9,10,12,13,14	7,519,984
MEDIA GEN INC	1,2,5,6,9	313,871

MEDIACOM COMMUNICATI			1,2,5			932,396
MEDICAL ACTION INDS			1,2			107,274
MEDICAL STAFFING NET			1,2			248,540
MEDICINES CO			1,2,5			906,120
MEDICIS PHARMACEUTIC			1,2,5			637,723
MEDICORE INC			1			25,300
MEDIMMUNE INC			1,2,5,6,7,8,9,10,12,13,14			8,519,805
MEDIS TECHNOLOGIES L			1,2			184,057
MEDTRONIC INC			1,2,5,6,7,8,9,10,12,13,14			38,031,583
MELLON FINL CORP			1,2,5,6,7,8,9,10,12,13,14			12,044,909
MEMBERWORKS INC			1,2			156,838
MEMC ELECTR MATLS IN			1,2,5			3,691,595
MENS WEARHOUSE INC			1,2,5			550,728
MENTOR CORP MINN			1,2,5			722,510
MENTOR GRAPHICS CORP			1,2,5,8,9,13			1,317,854
MERCANTILE BANK CORP			1,2,5			98,679
MERCANTILE BANKSHARE			1,2,5,7,8,9,10,12,13,14			1,383,505
MERCHANTS BANCSHARES			1			23,522
MERCK & CO INC			1,2,5,6,7,8,9,10,12,13,14			77,907,836
MERCURY COMPUTER SYS			1,2,5			430,950
MERCURY GENL CORP NE			1,2,5			718,664
MERCURY INTERACTIVE			1,2,5,6,7,8,9,10,12,13,14			2,616,012
MEREDITH CORP			1,2,5,6,9,10			1,128,493
MERGE TECHNOLOGIES I			1,2			129,290
MERIDIAN BIOSCIENCE			1			196,337
MERIDIAN GOLD INC			1,2			133,315
MERIDIAN RESOURCE CO			1,2,5			775,379
MERISTAR HOSPITALITY			1,2,3,5			1,858,414
MERIT MED SYS INC			1,2			521,443
MERITAGE HOMES CORP			1,2,5			153,462
MERIX CORP			1,2			225,535
MERRILL LYNCH & CO I			1,2,5,6,7,8,9,10,12,13,14			92,742,927
MESA AIR GROUP INC			1,2			466,768
META GROUP INC			1			60,948
METAL MGMT INC			1,2			372,462
METALS USA INC			1,2			269,255
METASOLV INC			1			35,579
METHANEX CORP			1,9			13,280
METHODE ELECTRS INC			1,2			688,194
METLIFE INC			1,2,5,6,7,8,9,10,12,13,14			20,921,902
METRIS COS INC	COM	59159810	6,031	616,661	SH	DEFINED
METRO GOLDWYN MAYER	COM	59161010	7,292	630,275	SH	DEFINED
METRO ONE TELECOMMUN	COM	59163F10	59	37,034	SH	DEFINED
METROCALL HLDGS INC	COM	59164X10	4,753	73,296	SH	DEFINED
METROLOGIC INSTRS IN	COM	59167610	2,074	130,867	SH	DEFINED
METTLER TOLEDO INTER	COM	59268810	21,267	450,377	SH	DEFINED
MFA MTG INVTS INC	COM	55272X10	10,176	1,104,867	SH	DEFINED
MGE ENERGY INC	COM	55277P10	9,330	293,217	SH	DEFINED
MGI PHARMA INC	COM	55288010	20,987	786,337	SH	DEFINED
MGIC INVT CORP WIS	COM	55284810	228,102	3,427,531	SH	DEFINED
MGM MIRAGE	COM	55295310	33,354	671,784	SH	DEFINED
MGP INGREDIENTS INC	COM	55302G10	767	77,307	SH	DEFINED
MICHAELS STORES INC	COM	59408710	88,029	1,486,722	SH	DEFINED
MICREL INC	COM	59479310	15,017	1,442,524	SH	DEFINED
MICRO THERAPEUTICS I	COM	59500W10	544	127,968	SH	DEFINED
MICROCHIP TECHNOLOGY	COM	59501710	118,628	4,419,839	SH	DEFINED

MICROMUSE INC	COM	59509410	4,147	1,126,896	SH	DEFINED
MICRON TECHNOLOGY IN	COM	59511210	193,904	16,118,332	SH	DEFINED
MICROS SYS INC	COM	59490110	16,025	320,053	SH	DEFINED
MICROSEMI CORP	COM	59513710	14,876	1,055,045	SH	DEFINED
MICROSOFT CORP	COM	59491810	8,844,919	319,888,577	SH	DEFINED
MICROSTRATEGY INC	CL A NEW	59497240	11,162	271,651	SH	DEFINED
MICROTEK MEDICAL HLD	COM	59515B10	1,753	546,209	SH	DEFINED
MICROTUNE INC DEL	COM	59514P10	2,743	519,512	SH	DEFINED
MICROVISION INC WASH	COM	59496010	1,384	233,859	SH	DEFINED
MID-AMER APT CMNTYS	COM	59522J10	17,277	443,561	SH	DEFINED
MIDAS GROUP INC	COM	59562610	6,271	387,105	SH	DEFINED
MIDDLEBY CORP	COM	59627810	3,359	63,792	SH	DEFINED
MIDDLESEX WATER CO	COM	59668010	2,994	167,100	SH	DEFINED
MIDLAND CO	COM	59748610	3,501	128,017	SH	DEFINED
MID-STATE BANCSHARES	COM	59544010	9,084	353,060	SH	DEFINED
MIDWAY GAMES INC	COM	59814810	5,671	571,675	SH	DEFINED
MIDWEST AIR GROUP IN	COM	59791110	39	13,089	SH	DEFINED
MIDWEST BANC HOLDING	COM	59825110	3,194	166,170	SH	DEFINED
MILACRON INC	COM	59870910	1,832	587,139	SH	DEFINED
MILLENNIUM CHEMICALS	COM	59990310	20,505	966,784	SH	DEFINED
MILLENNIUM PHARMACEU	COM	59990210	66,900	4,893,918	SH	DEFINED
MILLER HERMAN INC	COM	60054410	23,930	970,808	SH	DEFINED
MILLICOM INTL CELLUL	SHS NEW	L6388F11	627	34,437	SH	DEFINED
MILLIPORE CORP	COM	60107310	59,986	1,253,633	SH	DEFINED
MILLS CORP	COM	60114810	54,171	1,044,360	SH	DEFINED
MIM CORP	COM	55304410	150	26,110	SH	DEFINED
MINDSPEED TECHNOLOGI	COM	60268210	3,137	1,568,309	SH	DEFINED
MINE SAFETY APPLIANC	COM	60272010	12,436	305,413	SH	DEFINED
MINERALS TECHNOLOGIE	COM	60315810	65,721	1,116,559	SH	DEFINED
MIPS TECHNOLOGIES IN	COM	60456710	2,924	512,898	SH	DEFINED
MISSION RESOURCES CO	COM	60510910	3,096	492,170	SH	DEFINED
MISSION WEST PPTYS I	COM	60520310	3,060	295,650	SH	DEFINED
MITCHELLS & BUTLERS	SPONS ADR	60668M20	112	22,208	SH	DEFINED
MITSUBISHI TOKYO FIN	SPONSORED	60681610	7,929	950,696	SH	DEFINED
MITSUI & CO LTD	ADR	60682720	331	1,968	SH	DEFINED
MKS INSTRUMENT INC	COM	55306N10	7,290	475,866	SH	DEFINED
MMO2 PLC	ADR	55309W10	562	31,658	SH	DEFINED
MOBILE MINI INC	COM	60740F10	5,352	215,820	SH	DEFINED
MOBILE TELESYSTEMS O	SPONSORED	60740910	3,710	25,585	SH	DEFINED
MOBILITY ELECTRONICS	COM	60741U10	2,509	304,447	SH	DEFINED
MOBIUS MGMT SYSTEMS	COM	60692510	114	12,640	SH	DEFINED
MOCON INC	COM	60749410	288	35,100	SH	DEFINED
MODEM MEDIA INC	CL A	60753310	191	35,700	SH	DEFINED

METRIS COS INC	1,2,5	616,661
METRO GOLDWYN MAYER	1,2,5	630,275
METRO ONE TELECOMMUN	1,5	37,034
METROCALL HLDGS INC	1,2	73,296
METROLOGIC INSTRS IN	1,2	130,867
METTLER TOLEDO INTER	1,2,5	450,377
MFA MTG INVTS INC	1,2	1,104,867
MGE ENERGY INC	1,2	293,217
MGI PHARMA INC	1,2,5	786,337
MGIC INVT CORP WIS	1,2,5,6,7,8,9,10,12,13,14	3,427,531
MGM MIRAGE	1,2,5	671,784
MGP INGREDIENTS INC	1,2	77,307
MICHAELS STORES INC	1,2,5,9	1,486,722
MICREL INC	1,2,5,9	1,442,524
MICRO THERAPEUTICS I	1,2	127,968

MICROCHIP TECHNOLOGY			1,2,5,7,8,9,10,12,13,14		4,419,839	
MICROMUSE INC			1,2,5		1,126,896	
MICRON TECHNOLOGY IN			1,2,5,6,7,8,9,10,12,13,14		16,118,332	
MICROS SYS INC			1,2		320,053	
MICROSEMI CORP			1,2,5		1,055,045	
MICROSOFT CORP			1,2,5,6,7,8,9,10,12,13,14		319,888,577	
MICROSTRATEGY INC			1,2,5		271,651	
MICROTEK MEDICAL HLD			1,2,5		546,209	
MICROTUNE INC DEL			1,2		519,512	
MICROVISION INC WASH			1		233,859	
MID-AMER APT CMNTYS			1,2,3		443,561	
MIDAS GROUP INC			1,2		387,105	
MIDDLEBY CORP			1,2		63,792	
MIDDLESEX WATER CO			1,2,5		167,100	
MIDLAND CO			1,2		128,017	
MID-STATE BANCSHARES			1,2		353,060	
MIDWAY GAMES INC			1,2		571,675	
MIDWEST AIR GROUP IN			1		13,089	
MIDWEST BANC HOLDING			1,2		166,170	
MILACRON INC			1,2,5,6		587,139	
MILLENNIUM CHEMICALS			1,2		966,784	
MILLENNIUM PHARMACEU			1,2,5,7,8,9,10,12,13,14		4,893,918	
MILLER HERMAN INC			1,2,5,6,9,13		970,808	
MILLICOM INTL CELLUL			1,5		34,437	
MILLIPORE CORP			1,2,5,6,7,9,10		1,253,633	
MILLS CORP			1,2,3,5		1,044,360	
MIM CORP			1		26,110	
MINDSPEED TECHNOLOGI			1,2,5		1,568,309	
MINE SAFETY APPLIANC			1,2		305,413	
MINERALS TECHNOLOGIE			1,2,5,9		1,116,559	
MIPS TECHNOLOGIES IN			1,2		512,898	
MISSION RESOURCES CO			1,2		492,170	
MISSION WEST PPTYS I			1,2,5		295,650	
MITCHELLS & BUTLERS			1		22,208	
MITSUBISHI TOKYO FIN			1		950,696	
MITSUI & CO LTD			1		1,968	
MKS INSTRUMENT INC			1,2,5		475,866	
MMO2 PLC			1		31,658	
MOBILE MINI INC			1,2,5		215,820	
MOBILE TELESYSTEMS O			1,2,7		25,585	
MOBILITY ELECTRONICS			1,2		304,447	
MOBIUS MGMT SYSTEMS			1		12,640	
MOCON INC			1		35,100	
MODEM MEDIA INC			1		35,700	

MODINE MFG CO	COM	60782810	15,796	524,614	SH	DEFINED
MODTECH HLDGS INC	COM	60783C10	86	11,367	SH	DEFINED
MOHAWK INDS INC	COM	60819010	77,427	975,275	SH	DEFINED
MOLDFLOW CORP	COM	60850710	1,950	162,500	SH	DEFINED
MOLECULAR DEVICES CO	COM	60851C10	8,237	349,474	SH	DEFINED
MOLEX INC	COM	60855410	134,107	4,497,231	SH	DEFINED
MOLEX INC	CL A	60855420	1,865	70,856	SH	DEFINED
MOLINA HEALTHCARE IN	COM	60855R10	4,833	136,143	SH	DEFINED
MOMENTA PHARMACEUTIC	COM	60877T10	144	17,500	SH	DEFINED
MONACO COACH CORP	COM	60886R10	14,548	671,954	SH	DEFINED
MONARCH CASINO & RES	COM	60902710	433	22,700	SH	DEFINED
MONDAVI ROBERT CORP	CL A	60920010	6,285	160,466	SH	DEFINED

MONEYGRAM INTL INC	COM	60935Y10	20,420	1,195,530	SH	DEFINED
MONOLITHIC SYS TECHN	COM	60984210	1,574	362,596	SH	DEFINED
MONRO MUFFLER BRAKE	COM	61023610	4,804	219,872	SH	DEFINED
MONSANTO CO NEW	COM	61166W10	276,191	7,583,502	SH	DEFINED
MONSTER WORLDWIDE IN	COM	61174210	66,810	2,711,452	SH	DEFINED
MONTPELIER RE HOLDIN	SHS	G6218510	302	8,234	SH	DEFINED
MOODYS CORP	COM	61536910	320,272	4,372,311	SH	DEFINED
MOOG INC	CL A	61539420	13,951	384,334	SH	DEFINED
MORGAN STANLEY	COM NEW	61744644	4,034,352	81,832,705	SH	DEFINED
MORGAN STANLEY INDIA	COM	61745C10	2,195	96,329	SH	DEFINED
MORTGAGEIT HLDGS INC	COM	61915Q10	315	21,800	SH	DEFINED
MOTOROLA INC	COM	62007610	1,279,476	70,924,370	SH	DEFINED
MOVADO GROUP INC	COM	62458010	4,561	268,315	SH	DEFINED
MOVIE GALLERY INC	COM	62458110	7,628	435,162	SH	DEFINED
MPS GROUP INC	COM	55340910	16,956	2,016,170	SH	DEFINED
MRO SOFTWARE INC	COM	55347W10	4,948	494,815	SH	DEFINED
MRV COMMUNICATIONS I	COM	55347710	4,181	1,672,294	SH	DEFINED
MSC INDL DIRECT INC	CL A	55353010	10,463	307,027	SH	DEFINED
MSC SOFTWARE CORP	COM	55353110	3,110	386,858	SH	DEFINED
MTC TECHNOLOGIES INC	COM	55377A10	2,712	98,151	SH	DEFINED
MTR GAMING GROUP INC	COM	55376910	3,262	350,025	SH	DEFINED
MTS SYS CORP	COM	55377710	9,703	456,622	SH	DEFINED
MUELLER INDS INC	COM	62475610	22,790	530,616	SH	DEFINED
MULTIMEDIA GAMES INC	COM	62545310	5,875	379,006	SH	DEFINED
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	584	23,158	SH	DEFINED
MURPHY OIL CORP	COM	62671710	102,141	1,177,146	SH	DEFINED
MYERS INDS INC	COM	62846410	4,105	374,904	SH	DEFINED
MYKROLIS CORP	COM	62852P10	6,121	607,862	SH	DEFINED
MYLAN LABS INC	COM	62853010	122,019	6,778,809	SH	DEFINED
MYOGEN INC	COM	62856E10	623	76,876	SH	DEFINED
MYRIAD GENETICS INC	COM	62855J10	8,955	523,687	SH	DEFINED
NABI BIOPHARMACEUTIC	COM	62951910	12,877	962,418	SH	DEFINED
NABORS INDUSTRIES LT	SHS	G6359F10	163,596	3,455,030	SH	DEFINED
NACCO INDS INC	CL A	62957910	8,961	104,011	SH	DEFINED
NANOGEN INC	COM	63007510	1,497	390,872	SH	DEFINED
NANOPHASE TCHNOLOGIE	COM	63007910	65	12,700	SH	DEFINED
NAPCO SEC SYS INC	COM	63040210	699	78,000	SH	DEFINED
NARA BANCORP INC	COM	63080P10	5,535	274,713	SH	DEFINED
NASB FINL INC	COM	62896810	2,117	53,708	SH	DEFINED
NASH FINCH CO	COM	63115810	9,223	293,261	SH	DEFINED
NASSDA CORP	COM	63172M10	99	27,800	SH	DEFINED
NATCO GROUP INC	CL A	63227W20	188	21,700	SH	DEFINED
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,016	10,369	SH	DEFINED
NATIONAL BEVERAGE CO	COM	63501710	1,440	178,209	SH	DEFINED
NATIONAL BK GREECE S	SPONSORED	63364340	348	74,425	SH	DEFINED
NATIONAL CITY CORP	COM	63540510	766,563	19,848,861	SH	DEFINED
NATIONAL COMMERCE FI	COM	63545P10	103,963	3,038,966	SH	DEFINED

MODINE MFG CO	1,2,5,6,9	524,614
MODTECH HLDGS INC	1	11,367
MOHAWK INDS INC	1,2,5,7,8,9,10,12,13,14	975,275
MOLDFLOW CORP	1	162,500
MOLECULAR DEVICES CO	1,2	349,474
MOLEX INC	1,2,5,6,7,9,10,13	4,497,231
MOLEX INC	1,5,7	70,856
MOLINA HEALTHCARE IN	1,2	136,143
MOMENTA PHARMACEUTIC	1	17,500
MONACO COACH CORP	1,2	671,954
MONARCH CASINO & RES	1	22,700

MONDAVI ROBERT CORP		1,2		160,466		
MONEYGRAM INTL INC		1,2,5,7,9		1,195,530		
MONOLITHIC SYS TECHN		1,2		362,596		
MONRO MUFFLER BRAKE		1,2,5		219,872		
MONSANTO CO NEW		1,2,5,6,7,8,9,10,12,13,14		7,583,502		
MONSTER WORLDWIDE IN		1,2,5,6,9,10		2,711,452		
MONTPELIER RE HOLDIN		1,5		8,234		
MOODYS CORP		1,2,5,6,7,8,9,10,12,13,14		4,372,311		
MOOG INC		1,2		384,334		
MORGAN STANLEY		1,2,5,6,7,8,9,10,12,13,14		81,832,705		
MORGAN STANLEY INDIA		7		96,329		
MORTGAGEIT HLDGS INC		1		21,800		
MOTOROLA INC		1,2,5,6,7,8,9,10,12,13,14		70,924,370		
MOVADO GROUP INC		1,2		268,315		
MOVIE GALLERY INC		1,2		435,162		
MPS GROUP INC		1,2,5,9		2,016,170		
MRO SOFTWARE INC		1,2,5		494,815		
MRV COMMUNICATIONS I		1,2,5		1,672,294		
MSC INDL DIRECT INC		1,2,5		307,027		
MSC SOFTWARE CORP		1,2,5		386,858		
MTC TECHNOLOGIES INC		1,2		98,151		
MTR GAMING GROUP INC		1,2,5		350,025		
MTS SYS CORP		1,2		456,622		
MUELLER INDS INC		1,2,5		530,616		
MULTIMEDIA GAMES INC		1,2,5		379,006		
MUNICIPAL MTG & EQUI		1,5		23,158		
MURPHY OIL CORP		1,2,5,9		1,177,146		
MYERS INDS INC		1,2		374,904		
MYKROLIS CORP		1,2,5		607,862		
MYLAN LABS INC		1,2,5,6,7,9,10		6,778,809		
MYOGEN INC		1,2		76,876		
MYRIAD GENETICS INC		1,2,5		523,687		
NABI BIOPHARMACEUTIC		1,2,5		962,418		
NABORS INDUSTRIES LT		1,2,5,6,7,8,9,10,12,13,14		3,455,030		
NACCO INDS INC		1,2		104,011		
NANOGEN INC		1,2		390,872		
NANOPHASE TCHNOLOGIE		1		12,700		
NAPCO SEC SYS INC		1,2		78,000		
NARA BANCORP INC		1,2,5		274,713		
NASB FINL INC		1,2		53,708		
NASH FINCH CO		1,2		293,261		
NASSDA CORP		1		27,800		
NATCO GROUP INC		1,2		21,700		
NATIONAL AUSTRALIA B		1		10,369		
NATIONAL BEVERAGE CO		1,2		178,209		
NATIONAL BK GREECE S		1		74,425		
NATIONAL CITY CORP		1,2,5,6,7,8,9,10,12,13,14		19,848,861		
NATIONAL COMMERCE FI		1,2,5,7,8,9,10,12,13,14		3,038,966		
NATIONAL FINL PARTNE	COM	63607P20	16,823	470,173	SH	DEFINED
NATIONAL FUEL GAS CO	COM	63618010	36,741	1,296,879	SH	DEFINED
NATIONAL GRID TRANSC	SPONSORED	63627410	657	15,343	SH	DEFINED
NATIONAL HEALTH INVS	COM	63633D10	12,052	423,760	SH	DEFINED
NATIONAL HEALTH REAL	COM	63590510	290	15,200	SH	DEFINED
NATIONAL HEALTHCARE	COM	63590610	3,070	107,703	SH	DEFINED
NATIONAL INSTRS CORP	COM	63651810	25,003	826,007	SH	DEFINED
NATIONAL PENN BANCSH	COM	63713810	11,911	372,567	SH	DEFINED

NATIONAL PRESTO INDS	COM	63721510	3,488	83,400	SH	DEFINED
NATIONAL PROCESSING	COM	63722910	3,227	121,690	SH	DEFINED
NATIONAL SEMICONDUCT	COM	63764010	173,149	11,178,119	SH	DEFINED
NATIONAL WESTN LIFE	CL A	63852210	5,531	33,953	SH	DEFINED
NATIONAL-OILWELL INC	COM	63707110	36,482	1,110,234	SH	DEFINED
NATIONWIDE FINL SVCS	CL A	63861210	40,536	1,154,548	SH	DEFINED
NATIONWIDE HEALTH PP	COM	63862010	21,307	1,026,861	SH	DEFINED
NATURAL ALTERNATIVES	COM NEW	63884230	133	14,200	SH	DEFINED
NATURES SUNSHINE PRO	COM	63902710	3,093	203,878	SH	DEFINED
NAUTILUS GROUP INC	COM	63910B10	15,261	675,564	SH	DEFINED
NAVARRE CORP	COM	63920810	4,253	293,484	SH	DEFINED
NAVIGANT CONSULTING	COM	63935N10	14,990	682,598	SH	DEFINED
NAVIGANT INTL INC	COM	63935R10	3,249	198,932	SH	DEFINED
NAVIGATORS GROUP INC	COM	63890410	5,336	182,480	SH	DEFINED
NAVISTAR INTL CORP N	COM	63934E10	60,868	1,636,666	SH	DEFINED
NAVTEQ CORP	COM	63936L10	2,003	56,200	SH	DEFINED
NBC CAP CORP	COM	62872910	2,915	113,781	SH	DEFINED
NBT BANCORP INC	COM	62877810	11,277	481,314	SH	DEFINED
NBTY INC	COM	62878210	13,359	619,605	SH	DEFINED
NCI BUILDING SYS INC	COM	62885210	10,899	341,668	SH	DEFINED
NCO GROUP INC	COM	62885810	13,335	494,790	SH	DEFINED
NCR CORP NEW	COM	62886E10	129,715	2,615,754	SH	DEFINED
NDCHEALTH CORP	COM	63948010	9,339	581,872	SH	DEFINED
NEC CORP	ADR	62905020	455	75,970	SH	DEFINED
NEIGHBORCARE INC	COM	64015Y10	13,949	550,255	SH	DEFINED
NEIMAN MARCUS GROUP	CL A	64020420	37,886	658,882	SH	DEFINED
NEKTAR THERAPEUTICS	COM	64026810	11,319	781,731	SH	DEFINED
NELNET INC	CL A	64031N10	9,097	406,497	SH	DEFINED
NELSON THOMAS INC	COM	64037610	4,680	239,374	SH	DEFINED
NEOFORMA COM INC	COM NEW	64047550	1,093	117,369	SH	DEFINED
NEOMAGIC CORP	COM	64049710	14	13,400	SH	DEFINED
NEOPHARM INC	COM	64091910	2,154	251,598	SH	DEFINED
NEORX CORP	COM PAR $0	64052030	23	13,667	SH	DEFINED
NEOSE TECHNOLOGIES I	COM	64052210	1,665	222,032	SH	DEFINED
NEOWARE SYS INC	COM	64065P10	1,346	162,200	SH	DEFINED
NET2PHONE	COM	64108N10	1,447	449,352	SH	DEFINED
NETBANK INC	COM	64093310	7,808	780,065	SH	DEFINED
NETEGRITY INC	COM	64110P10	3,862	514,278	SH	DEFINED
NETFLIX COM INC	COM	64110L10	4,752	308,174	SH	DEFINED
NETGEAR INC	COM	64111Q10	3,646	298,403	SH	DEFINED
NETIQ CORP	COM	64115P10	12,503	1,168,533	SH	DEFINED
NETOPIA INC	COM	64114K10	59	27,627	SH	DEFINED
NETRATINGS INC	COM	64116M10	2,590	145,241	SH	DEFINED
NETSCOUT SYS INC	COM	64115T10	1,530	287,084	SH	DEFINED
NETWORK APPLIANCE IN	COM	64120L10	218,018	9,458,467	SH	DEFINED
NETWORK EQUIP TECHNO	COM	64120810	2,369	358,472	SH	DEFINED
NEUROCRINE BIOSCIENC	COM	64125C10	15,898	337,098	SH	DEFINED
NEUROGEN CORP	COM	64124E10	1,907	295,249	SH	DEFINED
NEVADA GOLD & CASINO	COM NEW	64126Q20	389	32,385	SH	DEFINED
NEW BRUNSWICK SCIENT	COM	64287610	123	24,112	SH	DEFINED
NEW CENTURY FINANCIA	COM	64352D10	44,990	747,087	SH	DEFINED

NATIONAL FINL PARTNE	1,2	470,173
NATIONAL FUEL GAS CO	1,2,5,9	1,296,879
NATIONAL GRID TRANSC	1	15,343
NATIONAL HEALTH INVS	1,2	423,760
NATIONAL HEALTH REAL	1,2,5	15,200
NATIONAL HEALTHCARE	1,2,5	107,703
NATIONAL INSTRS CORP	1,2,5,9	826,007

NATIONAL PENN BANCSH						1,2,5	372,567
NATIONAL PRESTO INDS						1,2,5	83,400
NATIONAL PROCESSING						1,2	121,690
NATIONAL SEMICONDUCT						1,2,5,6,7,8,9,10,12,13,14	11,178,119
NATIONAL WESTN LIFE						1,2	33,953
NATIONAL-OILWELL INC						1,2,5,9	1,110,234
NATIONWIDE FINL SVCS						1,2,5,10,12,14	1,154,548
NATIONWIDE HEALTH PP						1,2,5	1,026,861
NATURAL ALTERNATIVES						1	14,200
NATURES SUNSHINE PRO						1,2	203,878
NAUTILUS GROUP INC						1,2,5	675,564
NAVARRE CORP						1,2	293,484
NAVIGANT CONSULTING						1,2	682,598
NAVIGANT INTL INC						1,2	198,932
NAVIGATORS GROUP INC						1,2	182,480
NAVISTAR INTL CORP N						1,2,5,6,9,10	1,636,666
NAVTEQ CORP						1,2	56,200
NBC CAP CORP						1,2,5	113,781
NBT BANCORP INC						1,2,5	481,314
NBTY INC						1,2,5	619,605
NCI BUILDING SYS INC						1,2	341,668
NCO GROUP INC						1,2	494,790
NCR CORP NEW						1,2,5,6,7,9,10	2,615,754
NDCHEALTH CORP						1,2,5	581,872
NEC CORP						1	75,970
NEIGHBORCARE INC						1,2,5	550,255
NEIMAN MARCUS GROUP						1,2,5,9	658,882
NEKTAR THERAPEUTICS						1,2,5	781,731
NELNET INC						1,2	406,497
NELSON THOMAS INC						1,2,5	239,374
NEOFORMA COM INC						1,2	117,369
NEOMAGIC CORP						1	13,400
NEOPHARM INC						1,2	251,598
NEORX CORP						1	13,667
NEOSE TECHNOLOGIES I						1,2	222,032
NEOWARE SYS INC						1,5	162,200
NET2PHONE						1,2	449,352
NETBANK INC						1,2,5	780,065
NETEGRITY INC						1,2,5	514,278
NETFLIX COM INC						1,2,5	308,174
NETGEAR INC						1,2	298,403
NETIQ CORP						1,2,5	1,168,533
NETOPIA INC						1	27,627
NETRATINGS INC						1,2	145,241
NETSCOUT SYS INC						1,2	287,084
NETWORK APPLIANCE IN						1,2,5,6,7,8,9,10,12,13,14	9,458,467
NETWORK EQUIP TECHNO						1,2	358,472
NEUROCRINE BIOSCIENC						1,2,5	337,098
NEUROGEN CORP						1,2	295,249
NEVADA GOLD & CASINO						1	32,385
NEW BRUNSWICK SCIENT						1,2	24,112
NEW CENTURY FINANCIA						1,2	747,087
NEW FRONTIER MEDIA I	COM	64439810	121	15,757	SH		DEFINED
NEW JERSEY RES	COM	64602510	17,434	421,119	SH		DEFINED
NEW PLAN EXCEL RLTY	COM	64805310	48,086	1,923,457	SH		DEFINED
NEW YORK CMNTY BANCO	COM	64944510	81,732	3,979,170	SH		DEFINED

NEW YORK TIMES CO	CL A	65011110	177,242	4,533,037	SH	DEFINED
NEWALLIANCE BANCSHAR	COM	65020310	11,354	791,225	SH	DEFINED
NEWCASTLE INVT CORP	COM	65105M10	14,527	473,194	SH	DEFINED
NEWELL RUBBERMAID IN	COM	65122910	159,705	7,969,292	SH	DEFINED
NEWFIELD EXPL CO	COM	65129010	58,748	959,312	SH	DEFINED
NEWMARKET CORP	COM	65158710	5,140	246,173	SH	DEFINED
NEWMONT MINING CORP	COM	65163910	575,612	12,642,467	SH	DEFINED
NEWPARK RES INC	COM PAR $.	65171850	7,882	1,313,729	SH	DEFINED
NEWPORT CORP	COM	65182410	8,725	760,699	SH	DEFINED
NEWS CORP LTD	ADR NEW	65248770	6,841	208,125	SH	DEFINED
NEWS CORP LTD	SP ADR PFD	65248780	110,732	3,534,378	SH	DEFINED
NEXEN INC	COM	65334H10	567	13,569	SH	DEFINED
NEXSTAR BROADCASTING	CL A	65336K10	640	75,085	SH	DEFINED
NEXTEL COMMUNICATION	CL A	65332V10	697,819	29,270,915	SH	DEFINED
NEXTEL PARTNERS INC	CL A	65333F10	17,609	1,062,054	SH	DEFINED
NIC INC	COM	62914B10	2,251	420,035	SH	DEFINED
NICOR INC	COM	65408610	55,441	1,510,665	SH	DEFINED
NIDEC CORP	SPONSORED	65409010	3,396	135,560	SH	DEFINED
NII HLDGS INC	CL B NEW	62913F20	18,714	454,121	SH	DEFINED
NIKE INC	CL B	65410610	509,119	6,460,903	SH	DEFINED
NIKU CORP	COM NEW	65411370	168	11,073	SH	DEFINED
NISOURCE INC	COM	65473P10	207,269	9,865,273	SH	DEFINED
NISSAN MOTORS	SPONSORED	65474440	10,211	471,402	SH	DEFINED
NITROMED INC	COM	65479850	3,324	139,436	SH	DEFINED
NL INDS INC	COM NEW	62915640	2,090	114,135	SH	DEFINED
NMS COMMUNICATIONS C	COM	62924810	3,299	676,040	SH	DEFINED
NN INC	COM	62933710	2,738	239,110	SH	DEFINED
NOBEL LEARNING CMNTY	COM	65488910	126	17,933	SH	DEFINED
NOBLE CORPORATION	SHS	G6542210	158,364	3,523,119	SH	DEFINED
NOBLE ENERGY INC	COM	65504410	43,380	744,849	SH	DEFINED
NOBLE INTL LTD	COM	65505310	1,304	71,355	SH	DEFINED
NOKIA CORP	SPONSORED	65490220	15,433	1,124,880	SH	DEFINED
NOMURA HLDGS INC	SPONSORED	65535H20	14,364	1,112,660	SH	DEFINED
NORANDA INC	COM	65542210	374	21,450	SH	DEFINED
NORDSON CORP	COM	65566310	18,629	542,659	SH	DEFINED
NORDSTROM INC	COM	65566410	118,980	3,111,389	SH	DEFINED
NORFOLK SOUTHERN COR	COM	65584410	321,627	10,814,618	SH	DEFINED
NORTEL NETWORKS CORP	COM	65656810	1,669	490,770	SH	DEFINED
NORTH AMERN PALLADIU	COM	65691210	173	20,798	SH	DEFINED
NORTH AMERN SCIENTIF	COM	65715D10	52	10,000	SH	DEFINED
NORTH FORK BANCORPOR	COM	65942410	257,263	5,787,700	SH	DEFINED
NORTH PITTSBURGH SYS	COM	66156210	5,910	285,385	SH	DEFINED
NORTHEAST UTILS	COM	66439710	39,552	2,039,795	SH	DEFINED
NORTHERN BORDER PART	UNIT LTD P	66478510	495	10,830	SH	DEFINED
NORTHERN STS FINL CO	COM	66575110	329	11,800	SH	DEFINED
NORTHERN TR CORP	COM	66585910	292,836	7,177,350	SH	DEFINED
NORTHFIELD LABS INC	COM	66613510	2,941	219,963	SH	DEFINED
NORTHROP GRUMMAN COR	COM	66680710	1,114,577	20,899,632	SH	DEFINED
NORTHWAY FINL INC	COM	66727010	232	7,100	SH	DEFINED
NORTHWEST AIRLS CORP	CL A	66728010	65,862	8,022,228	SH	DEFINED
NORTHWEST BANCORP IN	COM	66732810	5,762	254,159	SH	DEFINED
NORTHWEST NAT GAS CO	COM	66765510	13,891	437,775	SH	DEFINED
NORTHWEST PIPE CO	COM	66774610	1,868	107,608	SH	DEFINED
NOVAMED INC DEL	COM	66986W10	49	11,552	SH	DEFINED
NOVARTIS A G	SPONSORED	66987V10	39,020	836,077	SH	DEFINED

NEW FRONTIER MEDIA I	1	15,757
NEW JERSEY RES	1,2,5	421,119
NEW PLAN EXCEL RLTY	1,2,3,5,9	1,923,457

NEW YORK CMNTY BANCO	1,2,5,7,8,9,10,12,13,14	3,979,170
NEW YORK TIMES CO	1,2,5,6,7,8,9,10,12,13,14	4,533,037
NEWALLIANCE BANCSHAR	1,2	791,225
NEWCASTLE INVT CORP	1,2	473,194
NEWELL RUBBERMAID IN	1,2,5,6,7,8,9,10,12,13,14	7,969,292
NEWFIELD EXPL CO	1,2,5,9	959,312
NEWMARKET CORP	1,2,5	246,173
NEWMONT MINING CORP	1,2,5,6,7,8,9,10,12,13,14	12,642,467
NEWPARK RES INC	1,2	1,313,729
NEWPORT CORP	1,2,5,9	760,699
NEWS CORP LTD	1,4	208,125
NEWS CORP LTD	1,5	3,534,378
NEXEN INC	1	13,569
NEXSTAR BROADCASTING	1,2	75,085
NEXTEL COMMUNICATION	1,2,5,6,7,8,9,10,12,13,14	29,270,915
NEXTEL PARTNERS INC	1,2,5	1,062,054
NIC INC	1,2	420,035
NICOR INC	1,2,5,6,9,10	1,510,665
NIDEC CORP	1	135,560
NII HLDGS INC	1,2	454,121
NIKE INC	1,2,5,6,7,8,9,10,12,13,14	6,460,903
NIKU CORP	1	11,073
NISOURCE INC	1,2,5,6,7,8,9,10,12,13,14	9,865,273
NISSAN MOTORS	1,2	471,402
NITROMED INC	1,2	139,436
NL INDS INC	1,2	114,135
NMS COMMUNICATIONS C	1,2	676,040
NN INC	1,2	239,110
NOBEL LEARNING CMNTY	1	17,933
NOBLE CORPORATION	1,2,5,6,7,8,9,10,12,13,14	3,523,119
NOBLE ENERGY INC	1,2,5,9	744,849
NOBLE INTL LTD	1,2	71,355
NOKIA CORP	1,2	1,124,880
NOMURA HLDGS INC	1,2	1,112,660
NORANDA INC	7	21,450
NORDSON CORP	1,2,5,9	542,659
NORDSTROM INC	1,2,5,6,7,9,10	3,111,389
NORFOLK SOUTHERN COR	1,2,5,6,7,8,9,10,12,13,14	10,814,618
NORTEL NETWORKS CORP	1,5	490,770
NORTH AMERN PALLADIU	1	20,798
NORTH AMERN SCIENTIF	1	10,000
NORTH FORK BANCORPOR	1,2,5,6,7,8,9,10,12,13,14	5,787,700
NORTH PITTSBURGH SYS	1,2	285,385
NORTHEAST UTILS	1,2,5,7,9	2,039,795
NORTHERN BORDER PART	1,5	10,830
NORTHERN STS FINL CO	1	11,800
NORTHERN TR CORP	1,2,5,6,7,8,9,10,12,13,14	7,177,350
NORTHFIELD LABS INC	1,2	219,963
NORTHROP GRUMMAN COR	1,2,5,6,7,8,9,10,12,13,14	20,899,632
NORTHWAY FINL INC	1	7,100
NORTHWEST AIRLS CORP	1,2,5	8,022,228
NORTHWEST BANCORP IN	1,2	254,159
NORTHWEST NAT GAS CO	1,2,5	437,775
NORTHWEST PIPE CO	1	107,608
NOVAMED INC DEL	1	11,552
NOVARTIS A G	1,2	836,077

NOVASTAR FINL INC	COM	66994740	16,177	371,037	SH	DEFINED
NOVATEL WIRELESS INC	COM NEW	66987M60	6,279	267,174	SH	DEFINED
NOVAVAX INC	COM	67000210	120	38,600	SH	DEFINED
NOVELL INC	COM	67000610	56,842	9,008,251	SH	DEFINED
NOVELLUS SYS INC	COM	67000810	108,170	4,060,436	SH	DEFINED
NOVEN PHARMACEUTICAL	COM	67000910	8,913	427,683	SH	DEFINED
NOVO-NORDISK A S	ADR	67010020	1,199	21,889	SH	DEFINED
NPS PHARMACEUTICALS	COM	62936P10	12,524	575,023	SH	DEFINED
NRG ENERGY INC	COM NEW	62937750	18,563	689,038	SH	DEFINED
NS GROUP INC	COM	62891610	4,678	252,870	SH	DEFINED
NSTAR	COM	67019E10	35,154	715,976	SH	DEFINED
NTL INC DEL	COM	62940M10	53,217	857,373	SH	DEFINED
NTT DOCOMO INC	SPONS ADR	62942M20	1,247	73,374	SH	DEFINED
NU SKIN ENTERPRISES	CL A	67018T10	22,635	962,777	SH	DEFINED
NUANCE COMMUNICATION	COM	66996710	54	12,801	SH	DEFINED
NUCO2 INC	COM	62942810	1,474	75,711	SH	DEFINED
NUCOR CORP	COM	67034610	256,306	2,805,139	SH	DEFINED
NUI CORP	COM	62943110	3,569	267,571	SH	DEFINED
NUTRACEUTICAL INTL C	COM	67060Y10	1,292	91,684	SH	DEFINED
NUVASIVE INC	COM	67070410	291	27,533	SH	DEFINED
NUVEEN INVTS INC	CL A	67090F10	7,708	260,403	SH	DEFINED
NUVELO INC	COM NEW	67072M30	3,025	306,178	SH	DEFINED
NVIDIA CORP	COM	67066G10	63,367	4,364,143	SH	DEFINED
NVR INC	COM	62944T10	110,547	200,629	SH	DEFINED
NYFIX INC	COM	67071210	185	30,360	SH	DEFINED
NYMAGIC INC	COM	62948410	2,344	107,069	SH	DEFINED
O CHARLEYS INC	COM	67082310	4,977	305,323	SH	DEFINED
O I CORP	COM	67084110	126	14,300	SH	DEFINED
O REILLY AUTOMOTIVE	COM	68609110	24,670	644,296	SH	DEFINED
OAK HILL FINL INC	COM	67133710	965	27,748	SH	DEFINED
OAKLEY INC	COM	67366210	4,421	371,524	SH	DEFINED
OCA INC	COM	67083Q10	3,347	706,219	SH	DEFINED
OCCIDENTAL PETE CORP	COM	67459910	782,523	13,991,115	SH	DEFINED
OCEANEERING INTL INC	COM	67523210	15,774	428,167	SH	DEFINED
OCEANFIRST FINL CORP	COM	67523410	3,471	143,074	SH	DEFINED
OCTEL CORP	COM	67572710	5,164	243,143	SH	DEFINED
OCULAR SCIENCES INC	COM	67574410	13,347	278,228	SH	DEFINED
OCWEN FINL CORP	COM	67574610	6,177	675,089	SH	DEFINED
ODYSSEY HEALTHCARE I	COM	67611V10	10,209	575,135	SH	DEFINED
ODYSSEY RE HLDGS COR	COM	67612W10	2,492	112,340	SH	DEFINED
OFFICE DEPOT INC	COM	67622010	131,200	8,729,179	SH	DEFINED
OFFSHORE LOGISTICS I	COM	67625510	10,789	313,454	SH	DEFINED
OGE ENERGY CORP	COM	67083710	39,119	1,550,502	SH	DEFINED
OHIO CAS CORP	COM	67724010	27,367	1,307,542	SH	DEFINED
OIL STS INTL INC	COM	67802610	7,446	398,160	SH	DEFINED
OLD DOMINION FGHT LI	COM	67958010	7,141	247,860	SH	DEFINED
OLD NATL BANCORP IND	COM	68003310	25,802	1,038,716	SH	DEFINED
OLD REP INTL CORP	COM	68022310	102,856	4,109,292	SH	DEFINED
OLD SECOND BANCORP I	COM	68027710	6,066	216,864	SH	DEFINED
OLIN CORP	COM PAR $1	68066520	31,771	1,588,547	SH	DEFINED
OLYMPIC STEEL INC	COM	68162K10	634	33,554	SH	DEFINED
OM GROUP INC	COM	67087210	22,822	624,244	SH	DEFINED
OMEGA FINL CORP	COM	68209210	4,351	125,758	SH	DEFINED
OMEGA HEALTHCARE INV	COM	68193610	8,644	803,325	SH	DEFINED
OMEGA PROTEIN CORP	COM	68210P10	734	95,363	SH	DEFINED
OMI CORP NEW	COM	Y6476W10	1,238	77,308	SH	DEFINED
OMNICARE INC	COM	68190410	45,225	1,594,675	SH	DEFINED
OMNICELL INC	COM	68213N10	3,614	273,411	SH	DEFINED
OMNICOM GROUP INC	COM	68191910	374,196	5,121,767	SH	DEFINED

NOVASTAR FINL INC	1,2	371,037
NOVATEL WIRELESS INC	1,2	267,174
NOVAVAX INC	1	38,600
NOVELL INC	1,2,5,6,9,10	9,008,251
NOVELLUS SYS INC	1,2,5,6,7,8,9,10,12,13,14	4,060,436
NOVEN PHARMACEUTICAL	1,2	427,683
NOVO-NORDISK A S	1	21,889
NPS PHARMACEUTICALS	1,2,5	575,023
NRG ENERGY INC	1,2	689,038
NS GROUP INC	1,2,5	252,870
NSTAR	1,2,5,7,9	715,976
NTL INC DEL	1,2,5,7,8,9,10,12,13,14	857,373
NTT DOCOMO INC	1	73,374
NU SKIN ENTERPRISES	1,2	962,777
NUANCE COMMUNICATION	1	12,801
NUCO2 INC	1,2	75,711
NUCOR CORP	1,2,5,6,7,8,9,10,12,13,14	2,805,139
NUI CORP	1,2	267,571
NUTRACEUTICAL INTL C	1,2	91,684
NUVASIVE INC	1	27,533
NUVEEN INVTS INC	1,2,5	260,403
NUVELO INC	1,2	306,178
NVIDIA CORP	1,2,5,6,7,8,9,10,12,13,14	4,364,143
NVR INC	1,2,5	200,629
NYFIX INC	1,5	30,360
NYMAGIC INC	1,2	107,069
O CHARLEYS INC	1,2	305,323
O I CORP	1	14,300
O REILLY AUTOMOTIVE	1,2,5,9	644,296
OAK HILL FINL INC	1	27,748
OAKLEY INC	1,2,5	371,524
OCA INC	1,2,5	706,219
OCCIDENTAL PETE CORP	1,2,5,6,7,8,9,10,12,13,14	13,991,115
OCEANEERING INTL INC	1,2,5	428,167
OCEANFIRST FINL CORP	1,2	143,074
OCTEL CORP	1,2,5	243,143
OCULAR SCIENCES INC	1,2	278,228
OCWEN FINL CORP	1,2	675,089
ODYSSEY HEALTHCARE I	1,2,5	575,135
ODYSSEY RE HLDGS COR	1,2,5	112,340
OFFICE DEPOT INC	1,2,5,6,7,8,9,10,12,13,14	8,729,179
OFFSHORE LOGISTICS I	1,2	313,454
OGE ENERGY CORP	1,2,5,6,9	1,550,502
OHIO CAS CORP	1,2,5,9	1,307,542
OIL STS INTL INC	1,2	398,160
OLD DOMINION FGHT LI	1,2	247,860
OLD NATL BANCORP IND	1,2,5	1,038,716
OLD REP INTL CORP	1,2,5,7,8,9,10,12,13,14	4,109,292
OLD SECOND BANCORP I	1,2	216,864
OLIN CORP	1,2,5,9	1,588,547
OLYMPIC STEEL INC	1	33,554
OM GROUP INC	1,2,5	624,244
OMEGA FINL CORP	1,2,5	125,758
OMEGA HEALTHCARE INV	1,2	803,325
OMEGA PROTEIN CORP	1,2	95,363
OMI CORP NEW	1,5	77,308
OMNICARE INC	1,2,5,7,8,9,10,12,13,14	1,594,675
OMNICELL INC	1,2	273,411
OMNICOM GROUP INC	1,2,5,6,7,8,9,10,12,13,14	5,121,767

OMNIVISION TECHNOLOG	COM	68212810	12,649	893,906	SH	DEFINED
OMNOVA SOLUTIONS INC	COM	68212910	3,533	585,964	SH	DEFINED
ON ASSIGNMENT INC	COM	68215910	157	35,336	SH	DEFINED
ON SEMICONDUCTOR COR	COM	68218910	5,330	1,702,798	SH	DEFINED
ON2 TECHNOLOGIES INC	COM	68338A10	9	14,100	SH	DEFINED
ONE LIBERTY PPTYS IN	COM	68240610	195	10,800	SH	DEFINED
ONEOK INC NEW	COM	68268010	43,659	1,677,893	SH	DEFINED
ONYX PHARMACEUTICALS	COM	68339910	23,210	539,637	SH	DEFINED
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	3,478	31,964	SH	DEFINED
OPEN SOLUTIONS INC	COM	68371P10	4,548	182,127	SH	DEFINED
OPENTV CORP	CL A	G6754310	266	87,215	SH	DEFINED
OPENWAVE SYS INC	COM NEW	68371830	8,414	954,002	SH	DEFINED
OPLINK COMMUNICATION	COM	68375Q10	3,144	1,756,622	SH	DEFINED
OPNET TECHNOLOGIES I	COM	68375710	2,099	204,599	SH	DEFINED
OPSWARE INC	COM	68383A10	4,868	867,737	SH	DEFINED
OPTICAL COMMUNICATIO	CL A	68382T10	406	194,448	SH	DEFINED
OPTION CARE INC	COM	68394810	5,883	380,311	SH	DEFINED
ORACLE CORP	COM	68389X10	1,539,026	136,438,481	SH	DEFINED
ORASURE TECHNOLOGIES	COM	68554V10	4,130	655,477	SH	DEFINED
ORBITAL SCIENCES COR	COM	68556410	8,268	724,032	SH	DEFINED
ORBITZ INC	CL A	68556Y10	4,264	156,750	SH	DEFINED
ORBOTECH LTD	ORD	M7525310	351	20,092	SH	DEFINED
ORCHID BIOSCIENCES I	COM PAR $0	68571P50	280	34,831	SH	DEFINED
OREGON STL MLS INC	COM	68607910	6,389	384,169	SH	DEFINED
ORIENTAL FINL GROUP	COM	68618W10	9,448	349,159	SH	DEFINED
ORIGEN FINL INC	COM	68619E20	337	45,767	SH	DEFINED
ORIX CORP	SPONSORED	68633010	399	7,835	SH	DEFINED
ORLEANS HOMEBUILDERS	COM	68658810	858	38,101	SH	DEFINED
ORTHOLOGIC CORP	COM	68750J10	3,697	525,153	SH	DEFINED
ORTHOVITA INC	COM	68750U10	1,984	443,458	SH	DEFINED
OSCIENT PHARMACEUTIC	COM	68812R10	2,862	806,323	SH	DEFINED
OSHKOSH B GOSH INC	CL A	68822220	2,989	147,992	SH	DEFINED
OSHKOSH TRUCK CORP	COM	68823920	23,094	404,735	SH	DEFINED
OSI PHARMACEUTICALS	COM	67104010	25,312	411,853	SH	DEFINED
OSI SYSTEMS INC	COM	67104410	3,163	196,448	SH	DEFINED
OSTEOTECH INC	COM	68858210	118	29,836	SH	DEFINED
OTTER TAIL CORP	COM	68964810	10,101	396,132	SH	DEFINED
OUTBACK STEAKHOUSE I	COM	68989910	44,286	1,066,351	SH	DEFINED
OVERLAND STORAGE INC	COM	69031010	2,202	157,376	SH	DEFINED
OVERNITE CORP	COM	69032210	19,294	613,876	SH	DEFINED
OVERSEAS SHIPHOLDING	COM	69036810	50,644	1,020,224	SH	DEFINED
OVERSTOCK COM INC DE	COM	69037010	5,923	161,258	SH	DEFINED
OWENS & MINOR INC NE	COM	69073210	14,306	563,231	SH	DEFINED
OWENS ILL INC	COM NEW	69076840	264,910	16,556,872	SH	DEFINED
OXFORD INDS INC	COM	69149730	8,529	228,954	SH	DEFINED
OXIGENE INC	COM	69182810	108	17,729	SH	DEFINED
P A M TRANSN SVCS IN	COM	69314910	1,563	81,560	SH	DEFINED
P C CONNECTION	COM	69318J10	689	100,226	SH	DEFINED
P F CHANGS CHINA BIS	COM	69333Y10	22,192	457,669	SH	DEFINED
P T TELEKOMUNIKASI I	SPONSORED	71568410	569	32,180	SH	DEFINED
PAB BANKSHARES INC	COM	69313P10	147	11,500	SH	DEFINED
PACCAR INC	COM	69371810	320,576	4,637,956	SH	DEFINED
PACER INTL INC TENN	COM	69373H10	6,986	425,980	SH	DEFINED
PACIFIC CAP BANCORP	COM	69404P10	20,151	681,227	SH	DEFINED
PACIFIC ENERGY PARTN	COM UNIT	69422R10	674	23,600	SH	DEFINED
PACIFIC SUNWEAR CALI	COM	69487310	21,660	1,028,990	SH	DEFINED
PACIFICARE HEALTH SY	COM	69511210	42,957	1,170,504	SH	DEFINED
PACKAGING CORP AMER	COM	69515610	26,124	1,067,608	SH	DEFINED

PACKETEER INC	COM	69521010	6,562	606,988	SH	DEFINED

OMNIVISION TECHNOLOG	1,2,5	893,906
OMNOVA SOLUTIONS INC	1,2	585,964
ON ASSIGNMENT INC	1,2	35,336
ON SEMICONDUCTOR COR	1,2	1,702,798
ON2 TECHNOLOGIES INC	1	14,100
ONE LIBERTY PPTYS IN	1	10,800
ONEOK INC NEW	1,2,5,9	1,677,893
ONYX PHARMACEUTICALS	1,2,5	539,637
OPEN JT STK CO-VIMPE	1,2,7	31,964
OPEN SOLUTIONS INC	1,2	182,127
OPENTV CORP	1	87,215
OPENWAVE SYS INC	1,2,5	954,002
OPLINK COMMUNICATION	1,2	1,756,622
OPNET TECHNOLOGIES I	1,2,5	204,599
OPSWARE INC	1,2,5,7	867,737
OPTICAL COMMUNICATIO	1,2	194,448
OPTION CARE INC	1,2,5	380,311
ORACLE CORP	1,2,5,6,7,8,9,10,12,13,14	136,438,481
ORASURE TECHNOLOGIES	1,2,5	655,477
ORBITAL SCIENCES COR	1,2	724,032
ORBITZ INC	1,2	156,750
ORBOTECH LTD	1,2,7	20,092
ORCHID BIOSCIENCES I	1	34,831
OREGON STL MLS INC	1,2	384,169
ORIENTAL FINL GROUP	1,2	349,159
ORIGEN FINL INC	1	45,767
ORIX CORP	1	7,835
ORLEANS HOMEBUILDERS	1	38,101
ORTHOLOGIC CORP	1,2,5	525,153
ORTHOVITA INC	1,2	443,458
OSCIENT PHARMACEUTIC	1,2	806,323
OSHKOSH B GOSH INC	1,2	147,992
OSHKOSH TRUCK CORP	1,2,5	404,735
OSI PHARMACEUTICALS	1,2,5	411,853
OSI SYSTEMS INC	1,2	196,448
OSTEOTECH INC	1,5	29,836
OTTER TAIL CORP	1,2,5	396,132
OUTBACK STEAKHOUSE I	1,2,5,7,9	1,066,351
OVERLAND STORAGE INC	1,2	157,376
OVERNITE CORP	1,2	613,876
OVERSEAS SHIPHOLDING	1,2,9	1,020,224
OVERSTOCK COM INC DE	1,2,5	161,258
OWENS & MINOR INC NE	1,2,5	563,231
OWENS ILL INC	1,2,5	16,556,872
OXFORD INDS INC	1,2	228,954
OXIGENE INC	1	17,729
P A M TRANSN SVCS IN	1,2	81,560
P C CONNECTION	1,2	100,226
P F CHANGS CHINA BIS	1,2	457,669
P T TELEKOMUNIKASI I	1,2	32,180
PAB BANKSHARES INC	1,2	11,500
PACCAR INC	1,2,5,6,7,8,9,10,12,13,14	4,637,956
PACER INTL INC TENN	1,2	425,980
PACIFIC CAP BANCORP	1,2,5	681,227
PACIFIC ENERGY PARTN	1,2	23,600
PACIFIC SUNWEAR CALI	1,2,5,9	1,028,990
PACIFICARE HEALTH SY	1,2,5,9	1,170,504

PACKAGING CORP AMER		1,2,5,9				1,067,608
PACKETEER INC		1,2				606,988
PACTIV CORP	COM	69525710	109,480	4,708,805	SH	DEFINED
PAIN THERAPEUTICS IN	COM	69562K10	2,547	354,269	SH	DEFINED
PALATIN TECHNOLOGIES	COM NEW	69607730	2,227	765,232	SH	DEFINED
PALL CORP	COM	69642930	74,042	3,024,579	SH	DEFINED
PALM HARBOR HOMES	COM	69663910	4,570	271,240	SH	DEFINED
PALMONE INC	COM	69713P10	20,564	675,561	SH	DEFINED
PALMSOURCE INC	COM	69715410	4,246	204,748	SH	DEFINED
PALOMAR MED TECHNOLO	COM NEW	69752930	3,205	146,230	SH	DEFINED
PAN PACIFIC RETAIL P	COM	69806L10	39,899	737,499	SH	DEFINED
PANERA BREAD CO	CL A	69840W10	18,824	501,449	SH	DEFINED
PANTRY INC	COM	69865710	7,007	278,397	SH	DEFINED
PAPA JOHNS INTL INC	COM	69881310	11,903	387,962	SH	DEFINED
PAR PHARMACEUTICAL C	COM	69888P10	22,881	636,824	SH	DEFINED
PAR TECHNOLOGY CORP	COM	69888410	122	13,291	SH	DEFINED
PARADYNE NETWORKS IN	COM	69911G10	2,176	472,982	SH	DEFINED
PARALLEL PETE CORP D	COM	69915710	49	10,200	SH	DEFINED
PARAMETRIC TECHNOLOG	COM	69917310	43,689	8,274,453	SH	DEFINED
PAREXEL INTL CORP	COM	69946210	7,710	393,380	SH	DEFINED
PARK ELECTROCHEMICAL	COM	70041620	7,414	349,736	SH	DEFINED
PARK NATL CORP	COM	70065810	25,344	199,197	SH	DEFINED
PARK OHIO HLDGS CORP	COM	70066610	186	10,368	SH	DEFINED
PARKER DRILLING CO	COM	70108110	5,084	1,385,339	SH	DEFINED
PARKER HANNIFIN CORP	COM	70109410	241,172	4,097,387	SH	DEFINED
PARKVALE FINL CORP	COM	70149210	238	8,832	SH	DEFINED
PARKWAY PPTYS INC	COM	70159Q10	10,540	226,915	SH	DEFINED
PARLUX FRAGRANCES IN	COM	70164510	291	22,400	SH	DEFINED
PARTNERRE LTD	COM	G6852T10	724	13,235	SH	DEFINED
PARTNERS TR FINL GRO	COM	70213F10	5,700	550,240	SH	DEFINED
PARTY CITY CORP	COM	70214510	2,448	165,713	SH	DEFINED
PATHMARK STORES INC	COM	70322A10	2,223	458,401	SH	DEFINED
PATINA OIL & GAS COR	COM	70322410	26,154	884,474	SH	DEFINED
PATRICK INDS INC	COM	70334310	129	10,800	SH	DEFINED
PATTERSON COMPANIES	COM	70339510	73,704	962,702	SH	DEFINED
PATTERSON UTI ENERGY	COM	70348110	44,564	2,336,881	SH	DEFINED
PAULA FINL DEL	COM	70358810	37	14,600	SH	DEFINED
PAXAR CORP	COM	70422710	10,770	474,866	SH	DEFINED
PAXSON COMMUNICATION	COM	70423110	678	502,397	SH	DEFINED
PAYCHEX INC	COM	70432610	296,422	9,831,571	SH	DEFINED
PAYLESS SHOESOURCE I	COM	70437910	13,460	1,328,708	SH	DEFINED
PC MALL INC	COM	69323K10	1,462	95,622	SH	DEFINED
PC-TEL INC	COM	69325Q10	3,134	379,378	SH	DEFINED
PDF SOLUTIONS INC	COM	69328210	2,643	217,519	SH	DEFINED
PDI INC	COM	69329V10	5,849	216,712	SH	DEFINED
PEABODY ENERGY CORP	COM	70454910	46,852	787,428	SH	DEFINED
PEAPACK-GLADSTONE FI	COM	70469910	3,378	111,303	SH	DEFINED
PEARSON PLC	SPONSORED	70501510	534	49,274	SH	DEFINED
PEC SOLUTIONS INC	COM	70510710	3,207	273,659	SH	DEFINED
PEDIATRIX MED GROUP	COM	70532410	24,118	439,708	SH	DEFINED
PEETS COFFEE & TEA I	COM	70556010	4,332	185,208	SH	DEFINED
PEGASUS COMMUNICATIO	CL A NEW	70590460	93	12,380	SH	DEFINED
PEGASUS SOLUTIONS IN	COM	70590610	4,181	350,757	SH	DEFINED
PEGASYSTEMS INC	COM	70557310	958	137,297	SH	DEFINED
PEMSTAR INC	COM	70655210	71	38,824	SH	DEFINED
PENN ENGR & MFG CORP	COM NON VT	70738930	3,539	190,076	SH	DEFINED

PENN NATL GAMING INC	COM	70756910	34,711	859,173	SH	DEFINED
PENN VA CORP	COM	70788210	10,219	258,123	SH	DEFINED
PENN VA RESOURCES PA	COM	70788410	342	8,550	SH	DEFINED
PENN-AMER GROUP INC	COM	70724710	2,327	170,950	SH	DEFINED
PENNEY J C INC	COM	70816010	1,694,764	48,037,530	SH	DEFINED

PACTIV CORP	1,2,5,6,7,8,9,10,12,13,14	4,708,805
PAIN THERAPEUTICS IN	1,2	354,269
PALATIN TECHNOLOGIES	1,2	765,232
PALL CORP	1,2,5,6,7,9,10	3,024,579
PALM HARBOR HOMES	1,2	271,240
PALMONE INC	1,2,5	675,561
PALMSOURCE INC	1,2,5	204,748
PALOMAR MED TECHNOLO	1,2	146,230
PAN PACIFIC RETAIL P	1,2,3,5	737,499
PANERA BREAD CO	1,2,5	501,449
PANTRY INC	1,2	278,397
PAPA JOHNS INTL INC	1,2	387,962
PAR PHARMACEUTICAL C	1,2,5,9	636,824
PAR TECHNOLOGY CORP	1	13,291
PARADYNE NETWORKS IN	1,2	472,982
PARALLEL PETE CORP D	1	10,200
PARAMETRIC TECHNOLOG	1,2,5,6,9,10	8,274,453
PAREXEL INTL CORP	1,2	393,380
PARK ELECTROCHEMICAL	1,2	349,736
PARK NATL CORP	1,2,5	199,197
PARK OHIO HLDGS CORP	1	10,368
PARKER DRILLING CO	1,2,5	1,385,339
PARKER HANNIFIN CORP	1,2,5,6,7,8,9,10,12,13,14	4,097,387
PARKVALE FINL CORP	1	8,832
PARKWAY PPTYS INC	1,2,3	226,915
PARLUX FRAGRANCES IN	2	22,400
PARTNERRE LTD	1,5	13,235
PARTNERS TR FINL GRO	1,2,5	550,240
PARTY CITY CORP	1,2,5	165,713
PATHMARK STORES INC	1,2	458,401
PATINA OIL & GAS COR	1,2,5	884,474
PATRICK INDS INC	1	10,800
PATTERSON COMPANIES	1,2,5,7,8,9,10,12,13,14	962,702
PATTERSON UTI ENERGY	1,2,5,7,9	2,336,881
PAULA FINL DEL	1	14,600
PAXAR CORP	1,2	474,866
PAXSON COMMUNICATION	1,2	502,397
PAYCHEX INC	1,2,5,6,7,8,9,10,12,13,14	9,831,571
PAYLESS SHOESOURCE I	1,2,5,9	1,328,708
PC MALL INC	1	95,622
PC-TEL INC	1,2	379,378
PDF SOLUTIONS INC	1,2,5	217,519
PDI INC	1,2	216,712
PEABODY ENERGY CORP	1,2,5,9	787,428
PEAPACK-GLADSTONE FI	1,2	111,303
PEARSON PLC	1	49,274
PEC SOLUTIONS INC	1,2	273,659
PEDIATRIX MED GROUP	1,2,5	439,708
PEETS COFFEE & TEA I	1,2	185,208
PEGASUS COMMUNICATIO	1	12,380
PEGASUS SOLUTIONS IN	1,2	350,757
PEGASYSTEMS INC	1,2	137,297
PEMSTAR INC	1,5	38,824

PENN ENGR & MFG CORP	1,2	190,076
PENN NATL GAMING INC	1,2,5	859,173
PENN VA CORP	1,2	258,123
PENN VA RESOURCES PA	1	8,550
PENN-AMER GROUP INC	1,2	170,950
PENNEY J C INC	1,2,5,6,7,8,9,10,12,13,14	48,037,530

PENNFED FINL SVCS IN	COM	70816710	2,268	74,592	SH	DEFINED
PENNROCK FINL SVCS C	COM	70835210	3,337	120,204	SH	DEFINED
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	28,253	730,811	SH	DEFINED
PENTAIR INC	COM	70963110	53,271	1,525,956	SH	DEFINED
PENWEST PHARMACEUTIC	COM	70975410	2,866	253,889	SH	DEFINED
PEOPLES BANCORP INC	COM	70978910	4,397	167,077	SH	DEFINED
PEOPLES BK BRIDGEPOR	COM	71019810	14,573	407,852	SH	DEFINED
PEOPLES ENERGY CORP	COM	71103010	54,933	1,317,968	SH	DEFINED
PEOPLES HLDG CO	COM	71114810	4,319	132,683	SH	DEFINED
PEOPLESOFT INC	COM	71271310	188,581	9,500,280	SH	DEFINED
PEP BOYS MANNY MOE &	COM	71327810	12,495	892,534	SH	DEFINED
PEPCO HOLDINGS INC	COM	71329110	63,946	3,213,345	SH	DEFINED
PEPSI BOTTLING GROUP	COM	71340910	413,004	15,211,943	SH	DEFINED
PEPSIAMERICAS INC	COM	71343P20	25,451	1,332,511	SH	DEFINED
PEPSICO INC	COM	71344810	2,584,817	53,130,877	SH	DEFINED
PEREGRINE PHARMACEUT	COM	71366110	3,006	1,867,027	SH	DEFINED
PERFORMANCE FOOD GRO	COM	71375510	18,442	778,124	SH	DEFINED
PERFORMANCE TECHNOLO	COM	71376K10	92	14,517	SH	DEFINED
PERICOM SEMICONDUCTO	COM	71383110	3,230	334,320	SH	DEFINED
PERINI CORP	COM	71383910	2,086	146,314	SH	DEFINED
PERKINELMER INC	COM	71404610	58,576	3,401,607	SH	DEFINED
PERMA-FIX ENVIRONMEN	COM	71415710	20	12,500	SH	DEFINED
PEROT SYS CORP	CL A	71426510	18,299	1,139,401	SH	DEFINED
PERRIGO CO	COM	71429010	36,162	1,759,711	SH	DEFINED
PER-SE TECHNOLOGIES	COM NEW	71356930	5,224	380,794	SH	DEFINED
PERUSAHAAN PERS INDO	SPONSORED	71568010	286	11,904	SH	DEFINED
PERVASIVE SOFTWARE I	COM	71571010	81	13,600	SH	DEFINED
PETCO ANIMAL SUPPLIE	COM NEW	71601620	12,219	374,115	SH	DEFINED
PETMED EXPRESS INC	COM	71638210	187	39,347	SH	DEFINED
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	339	30,856	SH	DEFINED
PETRO-CDA	COM	71644E10	1,068	20,553	SH	DEFINED
PETROCHINA CO LTD	SPONSORED	71646E10	599	11,137	SH	DEFINED
PETROKAZAKHSTAN INC	COM	71649P10	3,495	101,984	SH	DEFINED
PETROLEO BRASILEIRO	SPONSORED	71654V10	18,435	577,532	SH	DEFINED
PETROLEO BRASILEIRO	SPONSORED	71654V40	35,774	1,014,865	SH	DEFINED
PETROLEUM DEV CORP	COM	71657810	12,173	277,789	SH	DEFINED
PETROQUEST ENERGY IN	COM	71674810	241	46,500	SH	DEFINED
PETSMART INC	COM	71676810	81,199	2,860,124	SH	DEFINED
PFF BANCORP INC	COM	69331W10	10,069	263,092	SH	DEFINED
PFIZER INC	COM	71708110	7,327,658	239,465,959	SH	DEFINED
PG&E CORP	COM	69331C10	409,124	13,458,030	SH	DEFINED
PHARMACEUTICAL PROD	COM	71712410	22,469	624,144	SH	DEFINED
PHARMACYCLICS INC	COM	71693310	2,697	261,599	SH	DEFINED
PHARMION CORP	COM	71715B40	11,660	225,555	SH	DEFINED
PHARMOS CORP	COM NEW	71713920	3,418	1,186,852	SH	DEFINED
PHASE FORWARD INC	COM	71721R40	85	10,300	SH	DEFINED
PHELPS DODGE CORP	COM	71726510	299,174	3,250,834	SH	DEFINED
PHILADELPHIA CONS HL	COM	71752810	15,856	287,664	SH	DEFINED
PHILIPPINE LONG DIST	SPONSORED	71825260	3,870	154,562	SH	DEFINED
PHILLIPS VAN HEUSEN	COM	71859210	13,990	627,921	SH	DEFINED

PHOENIX COS INC NEW	COM	71902E10	16,932	1,624,992	SH	DEFINED
PHOENIX TECHNOLOGY L	COM	71915310	70	14,094	SH	DEFINED
PHOTON DYNAMICS INC	COM	71936410	5,710	281,300	SH	DEFINED
PHOTRONICS INC	COM	71940510	12,282	738,983	SH	DEFINED
PHYSIOMETRIX INC	COM	71892810	20	10,000	SH	DEFINED
PICO HLDGS INC	COM NEW	69336620	1,676	88,065	SH	DEFINED
PIEDMONT NAT GAS INC	COM	72018610	25,717	585,269	SH	DEFINED
PIER 1 IMPORTS INC	COM	72027910	20,822	1,151,645	SH	DEFINED
PILGRIMS PRIDE CORP	COM	72146710	4,152	153,314	SH	DEFINED

PENNFED FINL SVCS IN	1,2	74,592
PENNROCK FINL SVCS C	1,2	120,204
PENNSYLVANIA RL ESTA	1,2,3,5	730,811
PENTAIR INC	1,2,5,9	1,525,956
PENWEST PHARMACEUTIC	1,2	253,889
PEOPLES BANCORP INC	1,2	167,077
PEOPLES BK BRIDGEPOR	1,2,5	407,852
PEOPLES ENERGY CORP	1,2,5,6,9,10	1,317,968
PEOPLES HLDG CO	1,2	132,683
PEOPLESOFT INC	1,2,5,6,7,9,10,12,13,14	9,500,280
PEP BOYS MANNY MOE &	1,2,5	892,534
PEPCO HOLDINGS INC	1,2,5,7,8,9,10,12,13,14	3,213,345
PEPSI BOTTLING GROUP	1,2,5,6,9,10,12,13,14	15,211,943
PEPSIAMERICAS INC	1,2,5,6,7,9	1,332,511
PEPSICO INC	1,2,5,6,7,8,9,10,12,13,14	53,130,877
PEREGRINE PHARMACEUT	1,2,5	1,867,027
PERFORMANCE FOOD GRO	1,2,5	778,124
PERFORMANCE TECHNOLO	1	14,517
PERICOM SEMICONDUCTO	1,2	334,320
PERINI CORP	1,2	146,314
PERKINELMER INC	1,2,5,6,9,10	3,401,607
PERMA-FIX ENVIRONMEN	1	12,500
PEROT SYS CORP	1,2,5	1,139,401
PERRIGO CO	1,2,5,9	1,759,711
PER-SE TECHNOLOGIES	1,2	380,794
PERUSAHAAN PERS INDO	1,2,4	11,904
PERVASIVE SOFTWARE I	1	13,600
PETCO ANIMAL SUPPLIE	1,2	374,115
PETMED EXPRESS INC	1	39,347
PETROBRAS ENERGIA PA	1,2,7	30,856
PETRO-CDA	1,5	20,553
PETROCHINA CO LTD	1	11,137
PETROKAZAKHSTAN INC	1,2,7	101,984
PETROLEO BRASILEIRO	1,2	577,532
PETROLEO BRASILEIRO	1,2,4	1,014,865
PETROLEUM DEV CORP	1,2,5	277,789
PETROQUEST ENERGY IN	1	46,500
PETSMART INC	1,2,5,7,8,9,10,12,13,14	2,860,124
PFF BANCORP INC	1,2	263,092
PFIZER INC	1,2,5,6,7,8,9,10,12,13,14	239,465,959
PG&E CORP	1,2,5,6,7,8,9,10,12,13,14	13,458,030
PHARMACEUTICAL PROD	1,2,5	624,144
PHARMACYCLICS INC	1,2	261,599
PHARMION CORP	1,2	225,555
PHARMOS CORP	1,2	1,186,852
PHASE FORWARD INC	1	10,300
PHELPS DODGE CORP	1,2,5,6,7,8,9,10,12,13,14	3,250,834
PHILADELPHIA CONS HL	1,2,5	287,664
PHILIPPINE LONG DIST	1,2,7	154,562

PHILLIPS VAN HEUSEN		1,2					627,921
PHOENIX COS INC NEW		1,2,5					1,624,992
PHOENIX TECHNOLOGY L		1					14,094
PHOTON DYNAMICS INC		1,2					281,300
PHOTRONICS INC		1,2,5					738,983
PHYSIOMETRIX INC		1					10,000
PICO HLDGS INC		1,2					88,065
PIEDMONT NAT GAS INC		1,2,5					585,269
PIER 1 IMPORTS INC		1,2,5,9					1,151,645
PILGRIMS PRIDE CORP		1,2					153,314
PINNACLE AIRL CORP	COM	72344310	2,453	242,917	SH		DEFINED
PINNACLE ENTMT INC	COM	72345610	7,017	508,471	SH		DEFINED
PINNACLE SYS INC	COM	72348110	4,227	1,013,640	SH		DEFINED
PINNACLE WEST CAP CO	COM	72348410	117,046	2,820,376	SH		DEFINED
PIONEER NAT RES CO	COM	72378710	83,106	2,410,256	SH		DEFINED
PIPER JAFFRAY COS	COM	72407810	12,797	323,229	SH		DEFINED
PITNEY BOWES INC	COM	72447910	290,178	6,579,998	SH		DEFINED
PIXAR	COM	72581110	23,351	295,961	SH		DEFINED
PIXELWORKS INC	COM	72581M10	6,519	651,235	SH		DEFINED
PLACER SIERRA BANCSH	COM	72607910	331	15,780	SH		DEFINED
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	1,939	53,887	SH		DEFINED
PLAINS EXPL& PRODTN	COM	72650510	34,810	1,458,915	SH		DEFINED
PLANAR SYS INC	COM	72690010	4,916	438,556	SH		DEFINED
PLANTRONICS INC NEW	COM	72749310	26,856	621,098	SH		DEFINED
PLATINUM UNDERWRITER	COM	G7127P10	4,940	168,715	SH		DEFINED
PLATO LEARNING INC	COM	72764Y10	2,442	276,283	SH		DEFINED
PLAYBOY ENTERPRISES	CL B	72811730	2,703	269,180	SH		DEFINED
PLAYTEX PRODS INC	COM	72813P10	3,110	493,579	SH		DEFINED
PLEXUS CORP	COM	72913210	15,078	1,365,753	SH		DEFINED
PLUG POWER INC	COM	72919P10	4,328	675,224	SH		DEFINED
PLUM CREEK TIMBER CO	COM	72925110	170,400	4,864,404	SH		DEFINED
PLUMTREE SOFTWARE IN	COM	72940Q10	57	16,680	SH		DEFINED
PLX TECHNOLOGY INC	COM	69341710	2,134	296,000	SH		DEFINED
PLYMOUTH RUBR INC	CL A	73002610	34	19,150	SH		DEFINED
PLYMOUTH RUBR INC	CL B	73002620	41	48,012	SH		DEFINED
PMA CAP CORP	CL A	69341920	3,463	458,679	SH		DEFINED
PMC COML TR	SH BEN INT	69343410	165	10,828	SH		DEFINED
PMC-SIERRA INC	COM	69344F10	36,921	4,190,763	SH		DEFINED
PMI GROUP INC	COM	69344M10	63,418	1,562,778	SH		DEFINED
PNC FINL SVCS GROUP	COM	69347510	475,995	8,798,422	SH		DEFINED
PNM RES INC	COM	69349H10	30,546	1,356,979	SH		DEFINED
POGO PRODUCING CO	COM	73044810	53,741	1,132,583	SH		DEFINED
POLARIS INDS INC	COM	73106810	27,716	496,526	SH		DEFINED
POLO RALPH LAUREN CO	CL A	73157210	16,894	464,502	SH		DEFINED
POLYCOM INC	COM	73172K10	31,209	1,574,606	SH		DEFINED
POLYMEDICA CORP	COM	73173810	12,872	417,933	SH		DEFINED
POLYONE CORP	COM	73179P10	11,167	1,484,957	SH		DEFINED
POMEROY IT SOLUTIONS	COM	73182210	299	23,641	SH		DEFINED
POPE & TALBOT INC	COM	73282710	4,556	258,847	SH		DEFINED
POPULAR INC	COM	73317410	68,992	2,623,263	SH		DEFINED
PORTAL SOFTWARE INC	COM NEW	73612630	1,028	376,718	SH		DEFINED
PORTFOLIO RECOVERY A	COM	73640Q10	8,999	306,205	SH		DEFINED
PORTUGAL TELECOM SGP	SPONSORED	73727310	426	38,713	SH		DEFINED
POSCO	SPONSORED	69348310	990	26,158	SH		DEFINED
POSSIS MEDICAL INC	COM	73740710	5,675	362,360	SH		DEFINED
POST PPTYS INC	COM	73746410	26,191	875,964	SH		DEFINED

POTASH CORP SASK INC	COM	73755L10	909	14,158	SH	DEFINED
POTLATCH CORP	COM	73762810	25,813	551,448	SH	DEFINED
POWELL INDS INC	COM	73912810	3,527	209,326	SH	DEFINED
POWER INTEGRATIONS I	COM	73927610	10,555	516,618	SH	DEFINED
POWER-ONE INC	COM	73930810	15,582	2,404,564	SH	DEFINED
POWERWAVE TECHNOLOGI	COM	73936310	11,231	1,823,270	SH	DEFINED
POZEN INC	COM	73941U10	3,681	421,217	SH	DEFINED
PPG INDS INC	COM	69350610	318,487	5,197,241	SH	DEFINED
PPL CORP	COM	69351T10	303,540	6,433,664	SH	DEFINED
PRAECIS PHARMACEUTIC	COM	73942110	1,767	802,988	SH	DEFINED
PRAXAIR INC	COM	74005P10	420,798	9,845,529	SH	DEFINED
PRE PAID LEGAL SVCS	COM	74006510	6,179	240,603	SH	DEFINED
PRECISION CASTPARTS	COM	74018910	66,994	1,115,642	SH	DEFINED

PINNACLE AIRL CORP	1,2	242,917
PINNACLE ENTMT INC	1,2,5	508,471
PINNACLE SYS INC	1,2,5	1,013,640
PINNACLE WEST CAP CO	1,2,5,6,7,8,9,10,12,13,14	2,820,376
PIONEER NAT RES CO	1,2,5,7,8,9,10,12,13,14	2,410,256
PIPER JAFFRAY COS	1,2,5,7	323,229
PITNEY BOWES INC	1,2,5,6,7,8,9,10,12,13,14	6,579,998
PIXAR	1,2,5,6	295,961
PIXELWORKS INC	1,2,5	651,235
PLACER SIERRA BANCSH	1	15,780
PLAINS ALL AMERN PIP	1,5	53,887
PLAINS EXPL& PRODTN	1,2,5,9	1,458,915
PLANAR SYS INC	1,2,5	438,556
PLANTRONICS INC NEW	1,2,5,9	621,098
PLATINUM UNDERWRITER	1,2,5	168,715
PLATO LEARNING INC	1,2	276,283
PLAYBOY ENTERPRISES	1,2	269,180
PLAYTEX PRODS INC	1,2	493,579
PLEXUS CORP	1,2,5,9	1,365,753
PLUG POWER INC	1,2,5	675,224
PLUM CREEK TIMBER CO	1,2,5,6,7,8,9,10,12,14	4,864,404
PLUMTREE SOFTWARE IN	1	16,680
PLX TECHNOLOGY INC	1,2	296,000
PLYMOUTH RUBR INC	1	19,150
PLYMOUTH RUBR INC	1	48,012
PMA CAP CORP	1,2,5	458,679
PMC COML TR	1	10,828
PMC-SIERRA INC	1,2,5,6,9,10	4,190,763
PMI GROUP INC	1,2,5,7,8,9,10,12,13,14	1,562,778
PNC FINL SVCS GROUP	1,2,5,6,7,8,9,10,12,13,14	8,798,422
PNM RES INC	1,2,5,9	1,356,979
POGO PRODUCING CO	1,2,5,7,9	1,132,583
POLARIS INDS INC	1,2,5	496,526
POLO RALPH LAUREN CO	1,2,5	464,502
POLYCOM INC	1,2,5,9	1,574,606
POLYMEDICA CORP	1,2	417,933
POLYONE CORP	1,2,5	1,484,957
POMEROY IT SOLUTIONS	1,2	23,641
POPE & TALBOT INC	1,2,5	258,847
POPULAR INC	1,2,5	2,623,263
PORTAL SOFTWARE INC	1,2	376,718
PORTFOLIO RECOVERY A	1,2	306,205
PORTUGAL TELECOM SGP	1	38,713
POSCO	1	26,158
POSSIS MEDICAL INC	1,2	362,360

POST PPTYS INC	1,2,3,5	875,964
POTASH CORP SASK INC	1	14,158
POTLATCH CORP	1,2,5,9	551,448
POWELL INDS INC	1,2	209,326
POWER INTEGRATIONS I	1,2,5	516,618
POWER-ONE INC	1,2,5,6,9,10	2,404,564
POWERWAVE TECHNOLOGI	1,2,5,9	1,823,270
POZEN INC	1,2,5	421,217
PPG INDS INC	1,2,5,6,7,8,9,10,12,13,14	5,197,241
PPL CORP	1,2,5,6,7,8,9,10,12,13,14	6,433,664
PRAECIS PHARMACEUTIC	1,2,5	802,988
PRAXAIR INC	1,2,5,6,7,8,9,10,12,13,14	9,845,529
PRE PAID LEGAL SVCS	1,2	240,603
PRECISION CASTPARTS	1,2,5,9	1,115,642

PRECISION DRILLING C	COM	74022D10	2,665	46,355	SH	DEFINED
PREFORMED LINE PRODS	COM	74044410	854	28,300	SH	DEFINED
PREMCOR INC	COM	74045Q10	14,433	374,887	SH	DEFINED
PRENTISS PPTYS TR	SH BEN INT	74070610	33,955	943,195	SH	DEFINED
PRESIDENTIAL LIFE CO	COM	74088410	6,314	367,530	SH	DEFINED
PRESSTEK INC	COM	74111310	4,173	431,513	SH	DEFINED
PRG-SCHULTZ INTERNAT	COM	69357C10	4,012	698,900	SH	DEFINED
PRICE COMMUNICATIONS	COM NEW	74143730	9,803	642,812	SH	DEFINED
PRICE LEGACY CORP	COM NEW	74144P50	5,870	309,761	SH	DEFINED
PRICE T ROWE GROUP I	COM	74144T10	175,130	3,437,976	SH	DEFINED
PRICELINE COM INC	COM NEW	74150340	9,925	447,682	SH	DEFINED
PRIDE INTL INC DEL	COM	74153Q10	30,886	1,560,663	SH	DEFINED
PRIME GROUP REALTY T	SH BEN INT	74158J10	189	33,142	SH	DEFINED
PRIME HOSPITALITY CO	COM	74191710	7,667	629,973	SH	DEFINED
PRIME MED SVCS INC N	COM	74156D10	385	53,373	SH	DEFINED
PRIMEDIA INC	COM	74157K10	4,646	1,976,977	SH	DEFINED
PRIMUS KNOWLEDGE SOL	COM	74163Q10	21	17,806	SH	DEFINED
PRIMUS TELECOMMUNICA	COM	74192910	1,572	1,069,625	SH	DEFINED
PRINCETON REVIEW INC	COM	74235210	2,103	280,457	SH	DEFINED
PRINCIPAL FINANCIAL	COM	74251V10	365,961	10,174,071	SH	DEFINED
PRIORITY HEALTHCARE	CL B	74264T10	11,997	595,401	SH	DEFINED
PRIVATEBANCORP INC	COM	74296210	7,076	262,447	SH	DEFINED
PROASSURANCE CORP	COM	74267C10	14,262	407,257	SH	DEFINED
PROCTER & GAMBLE CO	COM	74271810	4,724,456	87,295,935	SH	DEFINED
PROGENICS PHARMACEUT	COM	74318710	2,290	156,280	SH	DEFINED
PROGRESS ENERGY INC	COM	74326310	1,029,606	24,317,582	SH	DEFINED
PROGRESS SOFTWARE CO	COM	74331210	10,803	542,859	SH	DEFINED
PROGRESSIVE CORP OHI	COM	74331510	534,279	6,304,174	SH	DEFINED
PROLOGIS	SH BEN INT	74341010	220,565	6,258,926	SH	DEFINED
PROQUEST COMPANY	COM	74346P10	9,564	372,152	SH	DEFINED
PROSPERITY BANCSHARE	COM	74360610	6,829	255,559	SH	DEFINED
PROTECTIVE LIFE CORP	COM	74367410	60,923	1,549,811	SH	DEFINED
PROTEIN DESIGN LABS	COM	74369L10	23,300	1,190,011	SH	DEFINED
PROVIDE COMM INC	COM	74373W10	1,044	49,993	SH	DEFINED
PROVIDENT BANCORP IN	COM	74383A10	6,455	549,824	SH	DEFINED
PROVIDENT BANKSHARES	COM	74385910	20,684	616,521	SH	DEFINED
PROVIDENT FINL HLDGS	COM	74386810	2,115	72,918	SH	DEFINED
PROVIDENT FINL SVCS	COM	74386T10	19,901	1,153,665	SH	DEFINED
PROVIDIAN FINL CORP	COM	74406A10	163,304	10,508,640	SH	DEFINED
PROVINCE HEALTHCARE	COM	74397710	15,766	753,609	SH	DEFINED
PROXIM CORP	CL A	74428310	51	64,165	SH	DEFINED
PROXYMED PHARMACY IN	COM NEW	74429030	461	46,206	SH	DEFINED

PRUDENTIAL FINL INC	COM	74432010	676,932	14,390,556	SH	DEFINED
PRUDENTIAL PLC	ADR	74435K20	818	49,951	SH	DEFINED
PS BUSINESS PKS INC	COM	69360J10	15,647	392,649	SH	DEFINED
PSS WORLD MED INC	COM	69366A10	10,574	1,053,149	SH	DEFINED
PSYCHIATRIC SOLUTION	COM	74439H10	3,283	129,525	SH	DEFINED
PTEK HLDGS INC	COM	69366M10	12,542	1,463,475	SH	DEFINED
PUBLIC STORAGE INC	COM	74460D10	103,509	2,088,980	SH	DEFINED
PUBLIC SVC ENTERPRIS	COM	74457310	321,012	7,535,486	SH	DEFINED
PUGET ENERGY INC NEW	COM	74531010	32,919	1,450,177	SH	DEFINED
PULITZER INC	COM	74576910	7,303	147,838	SH	DEFINED
PULTE HOMES INC	COM	74586710	198,865	3,240,421	SH	DEFINED
Q MED	COM	74791410	102	14,207	SH	DEFINED
QAD INC	COM	74727D10	1,055	151,432	SH	DEFINED
QLOGIC CORP	COM	74727710	104,031	3,501,536	SH	DEFINED
QRS CORP	COM	74726X10	202	29,179	SH	DEFINED
QUADRAMED CORP	COM	74730W10	56	20,407	SH	DEFINED
QUAKER CHEM CORP	COM	74731610	3,173	131,369	SH	DEFINED

PRECISION DRILLING C	1	46,355
PREFORMED LINE PRODS	1	28,300
PREMCOR INC	1,2,5	374,887
PRENTISS PPTYS TR	1,2,3,5	943,195
PRESIDENTIAL LIFE CO	1,2	367,530
PRESSTEK INC	1,2	431,513
PRG-SCHULTZ INTERNAT	1,2	698,900
PRICE COMMUNICATIONS	1,2,5	642,812
PRICE LEGACY CORP	1,2	309,761
PRICE T ROWE GROUP I	1,2,5,6,7,8,9,10,12,13,14	3,437,976
PRICELINE COM INC	1,2,5	447,682
PRIDE INTL INC DEL	1,2,5,7,9	1,560,663
PRIME GROUP REALTY T	1,5	33,142
PRIME HOSPITALITY CO	1,2	629,973
PRIME MED SVCS INC N	1,2	53,373
PRIMEDIA INC	1,2,5	1,976,977
PRIMUS KNOWLEDGE SOL	1	17,806
PRIMUS TELECOMMUNICA	1,2	1,069,625
PRINCETON REVIEW INC	1,2,5	280,457
PRINCIPAL FINANCIAL	1,2,5,6,9,10,13	10,174,071
PRIORITY HEALTHCARE	1,2,5	595,401
PRIVATEBANCORP INC	1,2,5	262,447
PROASSURANCE CORP	1,2,5	407,257
PROCTER & GAMBLE CO	1,2,5,6,7,8,9,10,12,13,14	87,295,935
PROGENICS PHARMACEUT	1,2	156,280
PROGRESS ENERGY INC	1,2,5,6,7,8,9,10,12,13,14	24,317,582
PROGRESS SOFTWARE CO	1,2,5	542,859
PROGRESSIVE CORP OHI	1,2,5,6,7,8,9,10,12,13,14	6,304,174
PROLOGIS	1,2,3,5,6,7,8,9,10,12,14	6,258,926
PROQUEST COMPANY	1,2,5	372,152
PROSPERITY BANCSHARE	1,2	255,559
PROTECTIVE LIFE CORP	1,2,5,9	1,549,811
PROTEIN DESIGN LABS	1,2,5,9	1,190,011
PROVIDE COMM INC	1,2	49,993
PROVIDENT BANCORP IN	1,2	549,824
PROVIDENT BANKSHARES	1,2,5	616,521
PROVIDENT FINL HLDGS	1,2	72,918
PROVIDENT FINL SVCS	1,2,5	1,153,665
PROVIDIAN FINL CORP	1,2,5,6,7,8,9,10,12,13,14	10,508,640
PROVINCE HEALTHCARE	1,2,5	753,609
PROXIM CORP	1,5	64,165

PROXYMED PHARMACY IN	1,2	46,206
PRUDENTIAL FINL INC	1,2,5,6,7,8,9,10,12,13,14	14,390,556
PRUDENTIAL PLC	1	49,951
PS BUSINESS PKS INC	1,2,3,5	392,649
PSS WORLD MED INC	1,2,5	1,053,149
PSYCHIATRIC SOLUTION	1,2	129,525
PTEK HLDGS INC	1,2	1,463,475
PUBLIC STORAGE INC	1,2,3,5,7,8,9,10,12,14	2,088,980
PUBLIC SVC ENTERPRIS	1,2,5,6,7,8,9,10,12,13,14	7,535,486
PUGET ENERGY INC NEW	1,2,5,7,9	1,450,177
PULITZER INC	1,2	147,838
PULTE HOMES INC	1,2,5,6,7,8,9,10,12,13,14	3,240,421
Q MED	1	14,207
QAD INC	1,2	151,432
QLOGIC CORP	1,2,5,6,7,8,9,10,12,13,14	3,501,536
QRS CORP	1,2,6	29,179
QUADRAMED CORP	1	20,407
QUAKER CHEM CORP	1,2,5	131,369

QUALCOMM INC	COM	74752510	1,914,632	49,042,839	SH	DEFINED
QUALITY DISTR INC FL	COM	74756M10	203	33,175	SH	DEFINED
QUALITY SYS INC	COM	74758210	3,738	73,997	SH	DEFINED
QUANEX CORP	COM	74762010	12,947	252,481	SH	DEFINED
QUANTA SVCS INC	COM	74762E10	9,049	1,495,650	SH	DEFINED
QUANTUM CORP	COM DSSG	74790620	7,051	3,052,326	SH	DEFINED
QUANTUM FUEL SYS TEC	COM	74765E10	72	13,289	SH	DEFINED
QUEBECOR WORLD INC	COM NON-VT	74820310	222	9,923	SH	DEFINED
QUEST DIAGNOSTICS IN	COM	74834L10	239,078	2,710,020	SH	DEFINED
QUEST SOFTWARE INC	COM	74834T10	8,286	745,104	SH	DEFINED
QUESTAR CORP	COM	74835610	53,443	1,166,360	SH	DEFINED
QUICKSILVER RESOURCE	COM	74837R10	14,293	437,510	SH	DEFINED
QUIDEL CORP	COM	74838J10	2,157	476,153	SH	DEFINED
QUIKSILVER INC	COM	74838C10	22,980	904,018	SH	DEFINED
QUINTON CARDIOLOGY S	COM	74877310	157	18,500	SH	DEFINED
QUIXOTE CORP	COM	74905610	2,179	113,014	SH	DEFINED
QWEST COMMUNICATIONS	COM	74912110	447,115	134,268,688	SH	DEFINED
R & G FINANCIAL CORP	CL B	74913610	22,881	591,994	SH	DEFINED
R H DONNELLEY CORP	COM NEW	74955W30	27,655	560,274	SH	DEFINED
RADIAN GROUP INC	COM	75023610	73,294	1,585,414	SH	DEFINED
RADIO ONE INC	CL A	75040P10	1,259	88,111	SH	DEFINED
RADIO ONE INC	CL D NON V	75040P40	10,650	748,451	SH	DEFINED
RADIOLOGIX INC	COM	75040K10	48	13,600	SH	DEFINED
RADIOSHACK CORP	COM	75043810	169,235	5,909,040	SH	DEFINED
RADISYS CORP	COM	75045910	6,527	467,900	SH	DEFINED
RAE SYS INC	COM	75061P10	1,951	349,724	SH	DEFINED
RAILAMERICA INC	COM	75075310	5,408	489,408	SH	DEFINED
RAINDANCE COMM	COM	75086X10	31	19,600	SH	DEFINED
RAINMAKER SYSTEMS	COM	75087510	19	11,900	SH	DEFINED
RAIT INVT TR	COM	74922710	9,486	346,831	SH	DEFINED
RALCORP HLDGS INC NE	COM	75102810	16,480	456,499	SH	DEFINED
RAMBUS INC DEL	COM	75091710	12,797	815,588	SH	DEFINED
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	8,403	310,307	SH	DEFINED
RANGE RES CORP	COM	75281A10	16,928	967,849	SH	DEFINED
RANK GROUP PLC	SPONSORED	75303710	185	18,080	SH	DEFINED
RARE HOSPITALITY INT	COM	75382010	14,551	546,005	SH	DEFINED
RAVEN INDS INC	COM	75421210	4,948	111,322	SH	DEFINED
RAYMOND JAMES FINANC	COM	75473010	21,933	909,349	SH	DEFINED

RAYONIER INC	COM	75490710	55,463	1,225,968	SH	DEFINED
RAYOVAC CORP	COM	75508110	17,084	648,342	SH	DEFINED
RAYTHEON CO	COM NEW	75511150	635,837	16,741,359	SH	DEFINED
RC2 CORP	COM	74938810	10,976	333,626	SH	DEFINED
READERS DIGEST ASSN	COM	75526710	34,865	2,389,683	SH	DEFINED
READING INTERNATIONA	CL A	75540810	1,626	203,231	SH	DEFINED
REALNETWORKS INC	COM	75605L10	7,599	1,630,728	SH	DEFINED
REALTY INCOME CORP	COM	75610910	29,927	664,604	SH	DEFINED
RECKSON ASSOCS RLTY	COM	75621K10	30,877	1,073,978	SH	DEFINED
RED HAT INC	COM	75657710	18,302	1,496,516	SH	DEFINED
RED ROBIN GOURMET BU	COM	75689M10	7,637	174,888	SH	DEFINED
REDBACK NETWORKS INC	COM NEW	75720950	4,277	819,283	SH	DEFINED
REDWOOD TR INC	COM	75807540	17,699	283,552	SH	DEFINED
REEBOK INTL LTD	COM	75811010	51,079	1,391,037	SH	DEFINED
REED ELSEVIER N V	SPONSORED	75820410	3,083	119,030	SH	DEFINED
REED ELSEVIER P L C	SPONSORED	75820510	19,962	562,145	SH	DEFINED
REGAL BELOIT CORP	COM	75875010	13,288	549,309	SH	DEFINED
REGAL ENTMT GROUP	CL A	75876610	6,509	340,792	SH	DEFINED
REGENCY CTRS CORP	COM	75884910	49,287	1,060,158	SH	DEFINED
REGENERATION TECH IN	COM	75886N10	3,177	396,094	SH	DEFINED
REGENERON PHARMACEUT	COM	75886F10	5,782	666,150	SH	DEFINED

QUALCOMM INC	1,2,5,6,7,8,9,10,12,13,14	49,042,839
QUALITY DISTR INC FL	1	33,175
QUALITY SYS INC	1,2	73,997
QUANEX CORP	1,2	252,481
QUANTA SVCS INC	1,2,5,9	1,495,650
QUANTUM CORP	1,2,5,9	3,052,326
QUANTUM FUEL SYS TEC	1	13,289
QUEBECOR WORLD INC	1	9,923
QUEST DIAGNOSTICS IN	1,2,5,6,7,8,9,10,12,13,14	2,710,020
QUEST SOFTWARE INC	1,2,5	745,104
QUESTAR CORP	1,2,5,9	1,166,360
QUICKSILVER RESOURCE	1,2	437,510
QUIDEL CORP	1,2,5	476,153
QUIKSILVER INC	1,2,5	904,018
QUINTON CARDIOLOGY S	1	18,500
QUIXOTE CORP	1,2	113,014
QWEST COMMUNICATIONS	1,2,5,6,7,8,9,10,12,13,14	134,268,688
R & G FINANCIAL CORP	1,2	591,994
R H DONNELLEY CORP	1,2,5	560,274
RADIAN GROUP INC	1,2,5,7,8,9,10,12,13,14	1,585,414
RADIO ONE INC	1,2	88,111
RADIO ONE INC	1,2,5	748,451
RADIOLOGIX INC	1	13,600
RADIOSHACK CORP	1,2,5,6,7,8,9,10,12,13,14	5,909,040
RADISYS CORP	1,2,5	467,900
RAE SYS INC	1,2	349,724
RAILAMERICA INC	1,2	489,408
RAINDANCE COMM	1	19,600
RAINMAKER SYSTEMS	1	11,900
RAIT INVT TR	1,2,5	346,831
RALCORP HLDGS INC NE	1,2,5	456,499
RAMBUS INC DEL	1,2,5	815,588
RAMCO-GERSHENSON PPT	1,2,3	310,307
RANGE RES CORP	1,2	967,849
RANK GROUP PLC	1	18,080
RARE HOSPITALITY INT	1,2,5	546,005
RAVEN INDS INC	1,2	111,322

RAYMOND JAMES FINANC	1,2,5,9	909,349
RAYONIER INC	1,2,5,9	1,225,968
RAYOVAC CORP	1,2	648,342
RAYTHEON CO	1,2,5,6,7,8,9,10,12,13,14	16,741,359
RC2 CORP	1,2	333,626
READERS DIGEST ASSN	1,2,5,9	2,389,683
READING INTERNATIONA	1,2	203,231
REALNETWORKS INC	1,2,5	1,630,728
REALTY INCOME CORP	1,2,5	664,604
RECKSON ASSOCS RLTY	1,2,3,5	1,073,978
RED HAT INC	1,2,5	1,496,516
RED ROBIN GOURMET BU	1,2	174,888
REDBACK NETWORKS INC	1,2,5	819,283
REDWOOD TR INC	1,2,5	283,552
REEBOK INTL LTD	1,2,5,6,9,10	1,391,037
REED ELSEVIER N V	1	119,030
REED ELSEVIER P L C	1,2	562,145
REGAL BELOIT CORP	1,2,5	549,309
REGAL ENTMT GROUP	1,2,5	340,792
REGENCY CTRS CORP	1,2,3,5	1,060,158
REGENERATION TECH IN	1,2	396,094
REGENERON PHARMACEUT	1,2,5	666,150

REGENT COMMUNICATION	COM	75886510	2,883	512,949	SH	DEFINED
REGIONS FINANCIAL CO	COM	7591EP10	439,106	13,282,105	SH	DEFINED
REGIS CORP MINN	COM	75893210	23,619	587,233	SH	DEFINED
REGISTER COM INC	COM	75914G10	310	57,224	SH	DEFINED
REHABCARE GROUP INC	COM	75914810	10,099	438,507	SH	DEFINED
REINSURANCE GROUP AM	COM	75935110	10,388	252,131	SH	DEFINED
RELIANCE STEEL & ALU	COM	75950910	19,149	482,338	SH	DEFINED
RELIANT ENERGY INC	COM	75952B10	67,082	7,189,933	SH	DEFINED
RELIV INTL INC	COM	75952R10	161	21,657	SH	DEFINED
REMEC INC	COM	75954310	4,573	970,990	SH	DEFINED
REMINGTON OIL & GAS	COM	75959430	10,432	397,411	SH	DEFINED
RENAISSANCE LEARNING	COM	75968L10	3,901	180,003	SH	DEFINED
RENAISSANCERE HOLDIN	COM	G7496G10	11,757	227,929	SH	DEFINED
RENAL CARE GROUP INC	COM	75993010	29,589	918,070	SH	DEFINED
RENOVIS INC	COM	75988510	574	71,701	SH	DEFINED
RENT A CTR INC NEW	COM	76009N10	51,933	2,008,245	SH	DEFINED
RENT WAY INC	COM	76009U10	2,771	404,483	SH	DEFINED
RENTRAK CORP	COM	76017410	134	15,300	SH	DEFINED
REPSOL YPF S A	SPONSORED	76026T20	1,079	49,243	SH	DEFINED
REPUBLIC AWYS HLDGS	COM	76027610	467	51,986	SH	DEFINED
REPUBLIC BANCORP INC	COM	76028210	15,476	1,004,929	SH	DEFINED
REPUBLIC BANCORP KY	CL A	76028120	3,594	154,899	SH	DEFINED
REPUBLIC FIRST BANCO	COM	76041610	151	11,550	SH	DEFINED
REPUBLIC SVCS INC	COM	76075910	84,341	2,834,031	SH	DEFINED
RES-CARE INC	COM	76094310	2,672	225,463	SH	DEFINED
RESEARCH IN MOTION L	COM	76097510	1,460	19,128	SH	DEFINED
RESMED INC	COM	76115210	18,108	380,330	SH	DEFINED
RESOURCE AMERICA INC	CL A	76119520	5,533	234,539	SH	DEFINED
RESOURCES CONNECTION	COM	76122Q10	12,624	334,142	SH	DEFINED
RESPIRONICS INC	COM	76123010	24,340	455,467	SH	DEFINED
RESTORATION HARDWARE	COM	76098110	1,782	344,019	SH	DEFINED
RETAIL VENTURES INC	COM	76128Y10	1,162	154,175	SH	DEFINED
RETALIX LTD	ORD	M8215W10	562	30,900	SH	DEFINED
RETEK INC	COM	76128Q10	4,874	1,068,879	SH	DEFINED

RETRACTABLE TECHNOLO	COM	76129W10	86	18,900	SH	DEFINED
REUTERS GROUP PLC	SPONSORED	76132M10	425	12,475	SH	DEFINED
REVLON INC	CL A	76152550	5,194	2,061,038	SH	DEFINED
REWARDS NETWORK INC	COM	76155710	2,086	312,711	SH	DEFINED
REYNOLDS & REYNOLDS	CL A	76169510	20,634	836,416	SH	DEFINED
REYNOLDS AMERICAN IN	COM	76171310	221,350	3,253,237	SH	DEFINED
RF MICRODEVICES INC	COM	74994110	21,672	3,418,327	SH	DEFINED
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,877	153,257	SH	DEFINED
RIGGS NATL CORP WASH	COM	76657010	6,287	283,202	SH	DEFINED
RIGHTNOW TECHNOLOGIE	COM	76657R10	346	27,600	SH	DEFINED
RIMAGE CORP	COM	76672110	174	12,400	SH	DEFINED
RIO TINTO PLC	SPONSORED	76720410	20,947	192,796	SH	DEFINED
RITE AID CORP	COM	76775410	14,465	4,109,251	SH	DEFINED
RLI CORP	COM	74960710	93,502	2,490,058	SH	DEFINED
ROANOKE ELEC STL COR	COM	76984110	198	13,850	SH	DEFINED
ROBBINS & MYERS INC	COM	77019610	3,836	174,353	SH	DEFINED
ROBERT HALF INTL INC	COM	77032310	116,184	4,508,487	SH	DEFINED
ROCK OF AGES CORP	CL A	77263210	89	11,698	SH	DEFINED
ROCK-TENN CO	CL A	77273920	6,781	430,827	SH	DEFINED
ROCKWELL AUTOMATION	COM	77390310	227,943	5,889,998	SH	DEFINED
ROCKWELL COLLINS INC	COM	77434110	208,471	5,613,110	SH	DEFINED
ROFIN SINAR TECHNOLO	COM	77504310	6,637	225,917	SH	DEFINED
ROGERS COMMUNICATION	CL B	77510920	284	14,045	SH	DEFINED
ROGERS CORP	COM	77513310	11,756	276,673	SH	DEFINED
ROHM & HAAS CO	COM	77537110	270,582	6,297,003	SH	DEFINED

REGENT COMMUNICATION	1,2	512,949
REGIONS FINANCIAL CO	1,2,5,6,7,8,9,10,12,13,14	13,282,105
REGIS CORP MINN	1,2,5,9	587,233
REGISTER COM INC	1,2	57,224
REHABCARE GROUP INC	1,2,5	438,507
REINSURANCE GROUP AM	1,2,5	252,131
RELIANCE STEEL & ALU	1,2,5	482,338
RELIANT ENERGY INC	1,2,5	7,189,933
RELIV INTL INC	1	21,657
REMEC INC	1,2	970,990
REMINGTON OIL & GAS	1,2	397,411
RENAISSANCE LEARNING	1,2	180,003
RENAISSANCERE HOLDIN	1,5,7,8,9,10,12,13,14	227,929
RENAL CARE GROUP INC	1,2,5,9	918,070
RENOVIS INC	1,2	71,701
RENT A CTR INC NEW	1,2,5,9	2,008,245
RENT WAY INC	1,2,5	404,483
RENTRAK CORP	1	15,300
REPSOL YPF S A	1	49,243
REPUBLIC AWYS HLDGS	1	51,986
REPUBLIC BANCORP INC	1,2,5	1,004,929
REPUBLIC BANCORP KY	1,2	154,899
REPUBLIC FIRST BANCO	1	11,550
REPUBLIC SVCS INC	1,2,5,7,8,9,10,12,13,14	2,834,031
RES-CARE INC	1,2	225,463
RESEARCH IN MOTION L	1,5	19,128
RESMED INC	1,2,5	380,330
RESOURCE AMERICA INC	1,2,5	234,539
RESOURCES CONNECTION	1,2	334,142
RESPIRONICS INC	1,2,5	455,467
RESTORATION HARDWARE	1,2,5	344,019
RETAIL VENTURES INC	1,2	154,175
RETALIX LTD	1,2	30,900

RETEK INC	1,2,5,9	1,068,879
RETRACTABLE TECHNOLO	1	18,900
REUTERS GROUP PLC	1	12,475
REVLON INC	1,2	2,061,038
REWARDS NETWORK INC	1,2	312,711
REYNOLDS & REYNOLDS	1,2,5,9	836,416
REYNOLDS AMERICAN IN	1,2,5,6,7,9,10,13	3,253,237
RF MICRODEVICES INC	1,2,5,9	3,418,327
RIGEL PHARMACEUTICAL	1,2	153,257
RIGGS NATL CORP WASH	1,2	283,202
RIGHTNOW TECHNOLOGIE	1	27,600
RIMAGE CORP	1	12,400
RIO TINTO PLC	1,2	192,796
RITE AID CORP	1,2,5	4,109,251
RLI CORP	1,2	2,490,058
ROANOKE ELEC STL COR	1	13,850
ROBBINS & MYERS INC	1,2	174,353
ROBERT HALF INTL INC	1,2,5,6,7,8,9,10,12,13,14	4,508,487
ROCK OF AGES CORP	1	11,698
ROCK-TENN CO	1,2	430,827
ROCKWELL AUTOMATION	1,2,5,6,7,8,9,10,12,13,14	5,889,998
ROCKWELL COLLINS INC	1,2,5,6,7,8,9,10,12,13,14	5,613,110
ROFIN SINAR TECHNOLO	1,2,5	225,917
ROGERS COMMUNICATION	1	14,045
ROGERS CORP	1,2	276,673
ROHM & HAAS CO	1,2,5,6,7,8,9,10,12,13,14	6,297,003

ROLLINS INC	COM	77571110	10,733	441,872	SH	DEFINED
ROPER INDS INC NEW	COM	77669610	24,577	427,726	SH	DEFINED
ROSS STORES INC	COM	77829610	62,316	2,658,513	SH	DEFINED
ROSTELECOM OPEN JT S	SPONSORED	77852910	536	39,613	SH	DEFINED
ROUSE CO	COM	77927310	140,900	2,106,764	SH	DEFINED
ROWAN COS INC	COM	77938210	85,426	3,235,820	SH	DEFINED
ROXIO INC	COM	78000810	95	18,468	SH	DEFINED
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	88	13,302	SH	DEFINED
ROYAL BANCSHARES PA	CL A	78008110	1,671	68,871	SH	DEFINED
ROYAL BK CDA MONTREA	COM	78008710	2,731	57,760	SH	DEFINED
ROYAL BK SCOTLAND GR	SPON ADR S	78009787	277	10,950	SH	DEFINED
ROYAL CARIBBEAN CRUI	COM	V7780T10	4,826	110,696	SH	DEFINED
ROYAL DUTCH PETE CO	NY REG EUR	78025780	33,352	646,356	SH	DEFINED
ROYAL GOLD INC	COM	78028710	5,714	334,534	SH	DEFINED
ROYAL GROUP TECHNOLO	SUB VTG SH	77991510	98	11,237	SH	DEFINED
RPC INC	COM	74966010	2,996	167,544	SH	DEFINED
RPM INTL INC	COM	74968510	26,106	1,479,091	SH	DEFINED
RSA SEC INC	COM	74971910	33,630	1,742,493	SH	DEFINED
RTI INTL METALS INC	COM	74973W10	6,368	328,733	SH	DEFINED
RUBY TUESDAY INC	COM	78118210	25,792	925,442	SH	DEFINED
RUDDICK CORP	COM	78125810	16,613	845,865	SH	DEFINED
RUDOLPH TECHNOLOGIES	COM	78127010	3,211	191,829	SH	DEFINED
RURAL CELLULAR CORP	CL A	78190410	80	11,642	SH	DEFINED
RUSH ENTERPRISES INC	CL B	78184630	411	35,184	SH	DEFINED
RUSS BERRIE & CO	COM	78223310	3,269	162,247	SH	DEFINED
RUSSELL CORP	COM	78235210	8,141	483,419	SH	DEFINED
RYANAIR HLDGS PLC	SPONSORED	78351310	5,715	195,706	SH	DEFINED
RYANS RESTAURANT GRO	COM	78352010	9,811	661,136	SH	DEFINED
RYDER SYS INC	COM	78354910	79,106	1,681,682	SH	DEFINED
RYERSON TULL INC NEW	COM	78375P10	6,236	363,191	SH	DEFINED

RYLAND GROUP INC	COM	78376410	36,805	397,205	SH	DEFINED
S & T BANCORP INC	COM	78385910	13,594	380,685	SH	DEFINED
S L INDS INC	COM	78441310	129	11,700	SH	DEFINED
S Y BANCORP INC	COM	78506010	3,871	171,523	SH	DEFINED
S1 CORPORATION	COM	78463B10	8,600	1,077,756	SH	DEFINED
SABRE HLDGS CORP	CL A	78590510	130,998	5,340,318	SH	DEFINED
SAFECO CORP	COM	78642910	206,242	4,517,894	SH	DEFINED
SAFEGUARD SCIENTIFIC	COM	78644910	3,636	1,944,418	SH	DEFINED
SAFENET INC	COM	78645R10	9,177	347,891	SH	DEFINED
SAFETY INS GROUP INC	COM	78648T10	3,321	149,380	SH	DEFINED
SAFEWAY INC	COM NEW	78651420	235,892	12,216,044	SH	DEFINED
SAGA COMMUNICATIONS	CL A	78659810	3,944	232,684	SH	DEFINED
SAKS INC	COM	79377W10	22,752	1,888,142	SH	DEFINED
SALEM COMMUNICATIONS	CL A	79409310	3,483	137,549	SH	DEFINED
SALESFORCE COM INC	COM	79466L30	364	23,300	SH	DEFINED
SALIX PHARMACEUTICAL	COM	79543510	12,273	570,328	SH	DEFINED
SALTON INC	COM	79575710	125	19,844	SH	DEFINED
SAN PAOLO-IMI S P A	SPONSORED	79917510	10,669	472,076	SH	DEFINED
SANDERS MORRIS HARRI	COM	80000Q10	3,136	260,035	SH	DEFINED
SANDERSON FARMS INC	COM	80001310	6,185	184,905	SH	DEFINED
SANDISK CORP	COM	80004C10	78,110	2,682,344	SH	DEFINED
SANDS REGENT	COM	80009110	192	21,300	SH	DEFINED
SANDY SPRING BANCORP	COM	80036310	6,984	213,575	SH	DEFINED
SANFILIPPO JOHN B &	COM	80042210	2,640	100,775	SH	DEFINED
SANMINA SCI CORP	COM	80090710	127,891	18,140,629	SH	DEFINED
SANOFI AVENTIS	SPONSORED	80105N10	23,123	631,603	SH	DEFINED
SANOFI AVENTIS	SP ADR TEM	80105N20	6,313	173,156	SH	DEFINED
SANTANDER BANCORP	COM	80280910	2,315	92,617	SH	DEFINED
SANTARUS INC	COM	80281730	558	61,546	SH	DEFINED

ROLLINS INC	1,2,9	441,872
ROPER INDS INC NEW	1,2,5	427,726
ROSS STORES INC	1,2,5,7,8,9,10,12,13,14	2,658,513
ROSTELECOM OPEN JT S	1,2,7	39,613
ROUSE CO	1,2,3,5,6,7,8,9,10,12,14	2,106,764
ROWAN COS INC	1,2,5,6,9,10	3,235,820
ROXIO INC	1	18,468
ROYAL & SUN ALLIANCE	1	13,302
ROYAL BANCSHARES PA	1,2	68,871
ROYAL BK CDA MONTREA	1	57,760
ROYAL BK SCOTLAND GR	1	10,950
ROYAL CARIBBEAN CRUI	1,5,7	110,696
ROYAL DUTCH PETE CO	1,2	646,356
ROYAL GOLD INC	1,2,5	334,534
ROYAL GROUP TECHNOLO	1	11,237
RPC INC	1,2,5	167,544
RPM INTL INC	1,2,5,9	1,479,091
RSA SEC INC	1,2,5,9	1,742,493
RTI INTL METALS INC	1,2	328,733
RUBY TUESDAY INC	1,2,5,9	925,442
RUDDICK CORP	1,2,5,9	845,865
RUDOLPH TECHNOLOGIES	1,2,5	191,829
RURAL CELLULAR CORP	1	11,642
RUSH ENTERPRISES INC	1	35,184
RUSS BERRIE & CO	1,2	162,247
RUSSELL CORP	1,2	483,419
RYANAIR HLDGS PLC	1,2,5,7	195,706
RYANS RESTAURANT GRO	1,2,5	661,136
RYDER SYS INC	1,2,5,6,9,10	1,681,682

RYERSON TULL INC NEW	1,2	363,191
RYLAND GROUP INC	1,2,5,9	397,205
S & T BANCORP INC	1,2,5	380,685
S L INDS INC	1	11,700
S Y BANCORP INC	1,2	171,523
S1 CORPORATION	1,2,5	1,077,756
SABRE HLDGS CORP	1,2,5,6,7,8,9,10,12,13,14	5,340,318
SAFECO CORP	1,2,5,6,7,8,9,10,12,13,14	4,517,894
SAFEGUARD SCIENTIFIC	1,2,5	1,944,418
SAFENET INC	1,2	347,891
SAFETY INS GROUP INC	1,2	149,380
SAFEWAY INC	1,2,5,6,7,8,9,10,12,13,14	12,216,044
SAGA COMMUNICATIONS	1,2	232,684
SAKS INC	1,2,5,9	1,888,142
SALEM COMMUNICATIONS	1,2	137,549
SALESFORCE COM INC	1	23,300
SALIX PHARMACEUTICAL	1,2,5	570,328
SALTON INC	1,5	19,844
SAN PAOLO-IMI S P A	1,2	472,076
SANDERS MORRIS HARRI	1,2	260,035
SANDERSON FARMS INC	1,2	184,905
SANDISK CORP	1,2,5,7,8,9,10,12,13,14	2,682,344
SANDS REGENT	1	21,300
SANDY SPRING BANCORP	1,2	213,575
SANFILIPPO JOHN B &	1,2	100,775
SANMINA SCI CORP	1,2,5,6,7,8,9,10,12,13,14	18,140,629
SANOFI AVENTIS	1,2	631,603
SANOFI AVENTIS	1	173,156
SANTANDER BANCORP	1,2	92,617
SANTARUS INC	1,2	61,546

SAP AKTIENGESELLSCHA	SPONSORED	80305420	36,218	929,861	SH	DEFINED
SAPIENT CORP	COM	80306210	9,288	1,217,347	SH	DEFINED
SARA LEE CORP	COM	80311110	552,462	24,167,197	SH	DEFINED
SATYAM COMPUTER SERV	ADR	80409810	451	19,499	SH	DEFINED
SAUER-DANFOSS INC	COM	80413710	2,382	139,439	SH	DEFINED
SAUL CTRS INC	COM	80439510	12,740	387,460	SH	DEFINED
SAVIENT PHARMACEUTIC	COM	80517Q10	167	72,763	SH	DEFINED
SAVVIS COMMUNICATION	COM	80542310	69	55,400	SH	DEFINED
SBA COMMUNICATIONS C	COM	78388J10	4,469	638,481	SH	DEFINED
SBC COMMUNICATIONS I	COM	78387G10	2,709,192	104,400,458	SH	DEFINED
SBS TECHNOLOGIES INC	COM	78387P10	3,048	249,827	SH	DEFINED
SCANA CORP NEW	COM	80589M10	104,372	2,795,173	SH	DEFINED
SCANSOFT INC	COM	80603P10	4,559	1,117,342	SH	DEFINED
SCANSOURCE INC	COM	80603710	12,621	197,828	SH	DEFINED
SCBT FINANCIAL CORP	COM	78401V10	3,315	112,377	SH	DEFINED
SCHAWK INC	CL A	80637310	1,592	109,544	SH	DEFINED
SCHEIB EARL INC	COM	80639810	39	12,100	SH	DEFINED
SCHEIN HENRY INC	COM	80640710	42,764	686,305	SH	DEFINED
SCHERING A G	SPONSORED	80658520	646	10,292	SH	DEFINED
SCHERING PLOUGH CORP	COM	80660510	678,165	35,580,518	SH	DEFINED
SCHLUMBERGER LTD	COM	80685710	946,473	14,061,407	SH	DEFINED
SCHNITZER STL INDS	CL A	80688210	8,323	257,287	SH	DEFINED
SCHOLASTIC CORP	COM	80706610	23,296	754,156	SH	DEFINED
SCHOOL SPECIALTY INC	COM	80786310	14,409	365,623	SH	DEFINED
SCHULMAN A INC	COM	80819410	11,908	540,312	SH	DEFINED
SCHWAB CHARLES CORP	COM	80851310	354,368	38,560,203	SH	DEFINED

SCHWEITZER-MAUDUIT I	COM	80854110	5,628	173,694	SH	DEFINED
SCICLONE PHARMACEUTI	COM	80862K10	2,534	711,704	SH	DEFINED
SCIENTIFIC ATLANTA I	COM	80865510	161,462	6,229,241	SH	DEFINED
SCIENTIFIC GAMES COR	CL A	80874P10	21,368	1,118,768	SH	DEFINED
SCM MICROSYSTEMS INC	COM	78401810	31	11,465	SH	DEFINED
SCOTTISH PWR PLC	SPON ADR F	81013T70	218,659	7,090,117	SH	DEFINED
SCOTTS CO	CL A	81018610	22,279	347,289	SH	DEFINED
SCP POOL CORP	COM	78402810	24,863	929,807	SH	DEFINED
SCPIE HLDGS INC	COM	78402P10	149	16,651	SH	DEFINED
SCRIPPS E W CO OHIO	CL A	81105420	35,066	733,902	SH	DEFINED
SCS TRANSN INC	COM	81111T10	4,348	229,556	SH	DEFINED
SEA CONTAINERS LTD	CL A	81137170	259	17,000	SH	DEFINED
SEABOARD CORP	COM	81154310	3,560	6,075	SH	DEFINED
SEABULK INTL INC	COM	81169P10	1,373	132,665	SH	DEFINED
SEACHANGE INTL INC	COM	81169910	9,582	599,237	SH	DEFINED
SEACOAST BKG CORP FL	COM	81170730	3,786	177,264	SH	DEFINED
SEACOR HOLDINGS INC	COM	81190410	13,228	282,959	SH	DEFINED
SEAGATE TECHNOLOGY	SHS	G7945J10	2,508	185,520	SH	DEFINED
SEALED AIR CORP NEW	COM	81211K10	160,008	3,452,177	SH	DEFINED
SEARS ROEBUCK & CO	COM	81238710	892,129	22,387,177	SH	DEFINED
SEATTLE GENETICS INC	COM	81257810	2,603	396,204	SH	DEFINED
SECURE COMPUTING COR	COM	81370510	4,179	550,571	SH	DEFINED
SECURITY BANK CORP	COM	81404710	2,281	65,178	SH	DEFINED
SEEBEYOND TECHNOLOGI	COM	81570410	2,430	788,883	SH	DEFINED
SEI INVESTMENTS CO	COM	78411710	55,258	1,640,663	SH	DEFINED
SELECT COMFORT CORP	COM	81616X10	10,444	573,836	SH	DEFINED
SELECT MEDICAL CORP	COM	81619610	25,400	1,891,316	SH	DEFINED
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	389	13,506	SH	DEFINED
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	246	11,353	SH	DEFINED
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	462	13,238	SH	DEFINED
SELECT SECTOR SPDR T	SBI INT-FI	81369Y60	300	10,541	SH	DEFINED
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	895	31,533	SH	DEFINED
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	520	20,770	SH	DEFINED

SAP AKTIENGESELLSCHA	1,2	929,861
SAPIENT CORP	1,2,5	1,217,347
SARA LEE CORP	1,2,5,6,7,8,9,10,12,13,14	24,167,197
SATYAM COMPUTER SERV	1,2	19,499
SAUER-DANFOSS INC	1,2	139,439
SAUL CTRS INC	1,2,3,5	387,460
SAVIENT PHARMACEUTIC	1,2,5	72,763
SAVVIS COMMUNICATION	1	55,400
SBA COMMUNICATIONS C	1,2	638,481
SBC COMMUNICATIONS I	1,2,5,6,7,8,9,10,12,13,14	104,400,458
SBS TECHNOLOGIES INC	1,2	249,827
SCANA CORP NEW	1,2,5,7,8,9,10,12,13,14	2,795,173
SCANSOFT INC	1,2,5	1,117,342
SCANSOURCE INC	1,2	197,828
SCBT FINANCIAL CORP	1,2,5	112,377
SCHAWK INC	1,2	109,544
SCHEIB EARL INC	1	12,100
SCHEIN HENRY INC	1,2,5,9	686,305
SCHERING A G	1	10,292
SCHERING PLOUGH CORP	1,2,5,6,7,9,10,13	35,580,518
SCHLUMBERGER LTD	1,2,5,6,7,8,9,10,12,13,14	14,061,407
SCHNITZER STL INDS	1,2,5	257,287
SCHOLASTIC CORP	1,2,5,9	754,156
SCHOOL SPECIALTY INC	1,2,5	365,623
SCHULMAN A INC	1,2	540,312

SCHWAB CHARLES CORP			1,2,5,6,7,8,9,10,12,13,14		38,560,203	
SCHWEITZER-MAUDUIT I			1,2		173,694	
SCICLONE PHARMACEUTI			1,2		711,704	
SCIENTIFIC ATLANTA I			1,2,5,6,7,8,9,10,12,13,14		6,229,241	
SCIENTIFIC GAMES COR			1,2,5		1,118,768	
SCM MICROSYSTEMS INC			1		11,465	
SCOTTISH PWR PLC			1		7,090,117	
SCOTTS CO			1,2,5,9		347,289	
SCP POOL CORP			1,2,5		929,807	
SCPIE HLDGS INC			1,5		16,651	
SCRIPPS E W CO OHIO			1,2,5,7		733,902	
SCS TRANSN INC			1,2,5		229,556	
SEA CONTAINERS LTD			1,5		17,000	
SEABOARD CORP			1,2		6,075	
SEABULK INTL INC			1,2		132,665	
SEACHANGE INTL INC			1,2,5		599,237	
SEACOAST BKG CORP FL			1,2		177,264	
SEACOR HOLDINGS INC			1,2,5		282,959	
SEAGATE TECHNOLOGY			1,2,5		185,520	
SEALED AIR CORP NEW			1,2,5,6,7,8,9,10,12,13,14		3,452,177	
SEARS ROEBUCK & CO			1,2,5,6,7,8,9,10,12,13,14		22,387,177	
SEATTLE GENETICS INC			1,2		396,204	
SECURE COMPUTING COR			1,2,5		550,571	
SECURITY BANK CORP			1,2		65,178	
SEEBEYOND TECHNOLOGI			1,2,5		788,883	
SEI INVESTMENTS CO			1,2,5,9		1,640,663	
SELECT COMFORT CORP			1,2,5		573,836	
SELECT MEDICAL CORP			1,2,5		1,891,316	
SELECT SECTOR SPDR T			5		13,506	
SELECT SECTOR SPDR T			5		11,353	
SELECT SECTOR SPDR T			1,5		13,238	
SELECT SECTOR SPDR T			5		10,541	
SELECT SECTOR SPDR T			5		31,533	
SELECT SECTOR SPDR T			5		20,770	

SELECTICA INC	COM	81628810	101	26,548	SH	DEFINED
SELECTIVE INS GROUP	COM	81630010	20,388	548,069	SH	DEFINED
SEMCO ENERGY INC	COM	78412D10	1,122	204,319	SH	DEFINED
SEMICONDUCTOR MFG IN	SPONSORED	81663N20	2,186	221,300	SH	DEFINED
SEMITOOL INC	COM	81690910	2,034	268,001	SH	DEFINED
SEMPRA ENERGY	COM	81685110	284,516	7,861,716	SH	DEFINED
SEMTECH CORP	COM	81685010	17,985	938,203	SH	DEFINED
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	13,576	761,828	SH	DEFINED
SENSIENT TECHNOLOGIE	COM	81725T10	18,581	858,637	SH	DEFINED
SEPRACOR INC	COM	81731510	53,871	1,104,369	SH	DEFINED
SEQUA CORPORATION	CL A	81732010	6,549	125,435	SH	DEFINED
SERENA SOFTWARE INC	COM	81749210	8,428	503,787	SH	DEFINED
SEROLOGICALS CORP	COM	81752310	11,347	486,390	SH	DEFINED
SERVICE CORP INTL	COM	81756510	18,319	2,949,941	SH	DEFINED
SERVICEMASTER CO	COM	81760N10	56,561	4,398,216	SH	DEFINED
SFBC INTL INC	COM	78412110	4,272	162,387	SH	DEFINED
SHARPER IMAGE CORP	COM	82001310	4,906	228,700	SH	DEFINED
SHAW COMMUNICATIONS	CL B CONV	82028K20	675	40,477	SH	DEFINED
SHAW GROUP INC	COM	82028010	11,523	960,212	SH	DEFINED
SHELL TRANS & TRADIN	ADR NY SHS	82270360	3,934	88,379	SH	DEFINED
SHENANDOAH TELECOMMU	COM	82312B10	3,087	120,551	SH	DEFINED
SHERWIN WILLIAMS CO	COM	82434810	312,894	7,117,709	SH	DEFINED

SHIP FINANCE INTERNA	SHS	G8107510	632	31,430	SH	DEFINED
SHOE CARNIVAL INC	COM	82488910	2,588	220,297	SH	DEFINED
SHOPKO STORES INC	COM	82491110	31,343	1,800,289	SH	DEFINED
SHUFFLE MASTER INC	COM	82554910	16,015	427,510	SH	DEFINED
SHURGARD STORAGE CTR	COM	82567D10	28,072	723,494	SH	DEFINED
SI INTL INC	COM	78427V10	2,289	104,481	SH	DEFINED
SIEBEL SYS INC	COM	82617010	96,210	12,759,966	SH	DEFINED
SIEMENS A G	SPONSORED	82619750	20,789	282,076	SH	DEFINED
SIERRA HEALTH SVCS I	COM	82632210	37,153	775,145	SH	DEFINED
SIERRA PAC RES NEW	COM	82642810	19,945	2,228,470	SH	DEFINED
SIGMA ALDRICH CORP	COM	82655210	132,645	2,286,975	SH	DEFINED
SIGMATEL INC	COM	82661W10	7,887	371,842	SH	DEFINED
SIGNATURE BK NEW YOR	COM	82669G10	1,512	56,517	SH	DEFINED
SILGAN HOLDINGS INC	COM	82704810	10,081	217,726	SH	DEFINED
SILICON GRAPHICS INC	COM	82705610	5,581	3,875,946	SH	DEFINED
SILICON IMAGE INC	COM	82705T10	16,812	1,330,034	SH	DEFINED
SILICON LABORATORIES	COM	82691910	18,499	559,055	SH	DEFINED
SILICON STORAGE TECH	COM	82705710	8,133	1,276,790	SH	DEFINED
SILICON VY BANCSHARE	COM	82706410	30,592	823,018	SH	DEFINED
SILICONIX INC	COM NEW	82707920	4,640	129,492	SH	DEFINED
SILICONWARE PRECISIO	SPONSD ADR	82708486	53	15,775	SH	DEFINED
SIMMONS 1ST NATL COR	CL A $1 PA	82873020	5,897	230,518	SH	DEFINED
SIMON PPTY GROUP INC	COM	82880610	369,640	6,892,413	SH	DEFINED
SIMPLETECH INC	COM	82882310	486	132,912	SH	DEFINED
SIMPSON MANUFACTURIN	COM	82907310	21,126	334,277	SH	DEFINED
SINCLAIR BROADCAST G	CL A	82922610	5,149	705,372	SH	DEFINED
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	247	6,391	SH	DEFINED
SIPEX CORP	COM	82990910	1,571	299,168	SH	DEFINED
SIRF TECHNOLOGY HLDG	COM	82967H10	1,572	110,450	SH	DEFINED
SIRIUS SATELLITE RAD	COM	82966U10	34,058	10,643,119	SH	DEFINED
SIRVA INC	COM	82967Y10	4,937	215,600	SH	DEFINED
SITEL CORP	COM	82980K10	1,537	711,611	SH	DEFINED
SIX FLAGS INC	COM	83001P10	9,523	1,750,624	SH	DEFINED
SIZELER PPTY INVS IN	COM	83013710	400	43,000	SH	DEFINED
SJW CORP	COM	78430510	3,431	103,895	SH	DEFINED
SK TELECOM LTD	SPONSORED	78440P10	2,041	104,958	SH	DEFINED
SKECHERS U S A INC	CL A	83056610	7,031	484,244	SH	DEFINED

SELECTICA INC	1	26,548
SELECTIVE INS GROUP	1,2,5	548,069
SEMCO ENERGY INC	1,5	204,319
SEMICONDUCTOR MFG IN	1	221,300
SEMITOOL INC	1,2,5	268,001
SEMPRA ENERGY	1,2,5,6,7,8,9,10,12,13,14	7,861,716
SEMTECH CORP	1,2,5,9	938,203
SENIOR HSG PPTYS TR	1,2	761,828
SENSIENT TECHNOLOGIE	1,2,5,9	858,637
SEPRACOR INC	1,2,5,9	1,104,369
SEQUA CORPORATION	1,2,9	125,435
SERENA SOFTWARE INC	1,2,5	503,787
SEROLOGICALS CORP	1,2	486,390
SERVICE CORP INTL	1,2,5	2,949,941
SERVICEMASTER CO	1,2,5,7,8,9,10,12,13,14	4,398,216
SFBC INTL INC	1,2	162,387
SHARPER IMAGE CORP	1,2	228,700
SHAW COMMUNICATIONS	1,5,7	40,477
SHAW GROUP INC	1,2,5	960,212
SHELL TRANS & TRADIN	1	88,379
SHENANDOAH TELECOMMU	1,2	120,551

SHERWIN WILLIAMS CO	1,2,5,6,7,8,9,10,12,13,14	7,117,709
SHIP FINANCE INTERNA	1,5,7,10,13,14	31,430
SHOE CARNIVAL INC	1,2,5	220,297
SHOPKO STORES INC	1,2	1,800,289
SHUFFLE MASTER INC	1,2	427,510
SHURGARD STORAGE CTR	1,2,3,5	723,494
SI INTL INC	1,2	104,481
SIEBEL SYS INC	1,2,5,6,7,8,9,10,12,13,14	12,759,966
SIEMENS A G	1,2	282,076
SIERRA HEALTH SVCS I	1,2,5	775,145
SIERRA PAC RES NEW	1,2,5,9	2,228,470
SIGMA ALDRICH CORP	1,2,5,6,7,8,9,10,12,13,14	2,286,975
SIGMATEL INC	1,2	371,842
SIGNATURE BK NEW YOR	1,2	56,517
SILGAN HOLDINGS INC	1,2	217,726
SILICON GRAPHICS INC	1,2	3,875,946
SILICON IMAGE INC	1,2,5	1,330,034
SILICON LABORATORIES	1,2,5,9	559,055
SILICON STORAGE TECH	1,2,5	1,276,790
SILICON VY BANCSHARE	1,2,5,9	823,018
SILICONIX INC	1,2	129,492
SILICONWARE PRECISIO	1	15,775
SIMMONS 1ST NATL COR	1,2	230,518
SIMON PPTY GROUP INC	1,2,3,5,6,7,8,9,10,12,14	6,892,413
SIMPLETECH INC	1,2	132,912
SIMPSON MANUFACTURIN	1,2,5	334,277
SINCLAIR BROADCAST G	1,2	705,372
SINOPEC SHANGHAI PET	1	6,391
SIPEX CORP	1,2	299,168
SIRF TECHNOLOGY HLDG	1,2	110,450
SIRIUS SATELLITE RAD	1,2,5	10,643,119
SIRVA INC	1,2	215,600
SITEL CORP	1,2	711,611
SIX FLAGS INC	1,2,5,9	1,750,624
SIZELER PPTY INVS IN	1,2,5	43,000
SJW CORP	1,2	103,895
SK TELECOM LTD	1,2,4	104,958
SKECHERS U S A INC	1,2	484,244

SKY FINL GROUP INC	COM	83080P10	24,453	978,131	SH	DEFINED
SKYLINE CORP	COM	83083010	3,954	98,716	SH	DEFINED
SKYWEST INC	COM	83087910	14,066	934,628	SH	DEFINED
SKYWORKS SOLUTIONS I	COM	83088M10	21,634	2,282,116	SH	DEFINED
SL GREEN RLTY CORP	COM	78440X10	41,360	798,308	SH	DEFINED
SLM CORP	COM	78442P10	536,881	12,037,684	SH	DEFINED
SM&A	COM	78465D10	157	22,531	SH	DEFINED
SMART & FINAL INC	COM	83168310	3,017	179,993	SH	DEFINED
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	19,376	418,030	SH	DEFINED
SMITH A O	COM	83186520	6,324	259,725	SH	DEFINED
SMITH INTL INC	COM	83211010	130,125	2,142,677	SH	DEFINED
SMITHFIELD FOODS INC	COM	83224810	28,658	1,146,311	SH	DEFINED
SMITHTOWN BANCORP IN	COM	83244910	1,647	65,877	SH	DEFINED
SMUCKER J M CO	COM NEW	83269640	32,508	731,996	SH	DEFINED
SMURFIT-STONE CONTAI	COM	83272710	60,705	3,133,993	SH	DEFINED
SNAP ON INC	COM	83303410	37,591	1,363,977	SH	DEFINED
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	250	5,177	SH	DEFINED
SOCKET COMMUNICATION	COM	83367210	37	15,400	SH	DEFINED

SOHU COM INC	COM	83408W10	4,525	272,091	SH	DEFINED
SOLA INTL INC	COM	83409210	8,765	460,107	SH	DEFINED
SOLECTRON CORP	COM	83418210	125,611	25,375,961	SH	DEFINED
SONIC AUTOMOTIVE INC	CL A	83545G10	8,533	425,600	SH	DEFINED
SONIC CORP	COM	83545110	26,953	1,051,618	SH	DEFINED
SONIC INNOVATIONS IN	COM	83545M10	607	133,123	SH	DEFINED
SONIC SOLUTIONS	COM	83546010	4,482	274,650	SH	DEFINED
SONICWALL INC	COM	83547010	6,397	946,298	SH	DEFINED
SONOCO PRODS CO	COM	83549510	110,864	4,193,038	SH	DEFINED
SONOSITE INC	COM	83568G10	5,981	229,586	SH	DEFINED
SONUS NETWORKS INC	COM	83591610	1,284	228,087	SH	DEFINED
SONY CORP	ADR NEW	83569930	18,301	532,151	SH	DEFINED
SOTHEBYS HLDGS INC	CL A	83589810	14,891	947,233	SH	DEFINED
SOUND FED BANCORP IN	COM	83607V10	177	12,128	SH	DEFINED
SOURCE INTERLINK COS	COM NEW	83615120	2,226	228,989	SH	DEFINED
SOURCECORP	COM	83616710	6,062	273,824	SH	DEFINED
SOUTH FINL GROUP INC	COM	83784110	16,894	599,087	SH	DEFINED
SOUTH JERSEY INDS IN	COM	83851810	11,464	240,084	SH	DEFINED
SOUTHERN CMNTY FINL	COM	84263210	1,806	162,309	SH	DEFINED
SOUTHERN CO	COM	84258710	772,164	25,755,971	SH	DEFINED
SOUTHERN PERU COPPER	COM	84361110	7,029	136,067	SH	DEFINED
SOUTHERN UN CO NEW	COM	84403010	21,514	1,049,481	SH	DEFINED
SOUTHSIDE BANCSHARES	COM	84470P10	2,519	123,714	SH	DEFINED
SOUTHTRUST CORP	COM	84473010	366,917	8,807,428	SH	DEFINED
SOUTHWEST AIRLS CO	COM	84474110	1,274,982	93,611,042	SH	DEFINED
SOUTHWEST BANCORP IN	COM	84476710	5,691	258,074	SH	DEFINED
SOUTHWEST BANCORPORA	COM	84476R10	23,567	1,170,149	SH	DEFINED
SOUTHWEST GAS CORP	COM	84489510	12,660	528,583	SH	DEFINED
SOUTHWEST WTR CO	COM	84533110	2,429	198,298	SH	DEFINED
SOUTHWESTERN ENERGY	COM	84546710	29,324	698,362	SH	DEFINED
SOVEREIGN BANCORP IN	COM	84590510	212,294	9,729,324	SH	DEFINED
SOVRAN SELF STORAGE	COM	84610H10	13,234	337,763	SH	DEFINED
SPANISH BROADCASTING	CL A	84642588	5,323	540,985	SH	DEFINED
SPARTAN STORES INC	COM	84682210	55	13,600	SH	DEFINED
SPARTECH CORP	COM NEW	84722020	11,352	452,263	SH	DEFINED
SPATIALIGHT INC	COM	84724810	1,661	281,563	SH	DEFINED
SPDR TR	UNIT SER 1	78462F10	89,328	799,281	SH	DEFINED
SPECIALTY LABORATORI	COM	84749R10	1,146	109,119	SH	DEFINED
SPECTRALINK CORP	COM	84758010	2,649	278,862	SH	DEFINED
SPECTRANETICS CORP	COM	84760C10	155	30,300	SH	DEFINED
SPECTRASITE INC	COM	84761M10	17,286	371,750	SH	DEFINED

SKY FINL GROUP INC	1,2,5	978,131
SKYLINE CORP	1,2	98,716
SKYWEST INC	1,2,5	934,628
SKYWORKS SOLUTIONS I	1,2,5	2,282,116
SL GREEN RLTY CORP	1,2,3,5	798,308
SLM CORP	1,2,5,6,7,8,9,10,12,13,14	12,037,684
SM&A	1	22,531
SMART & FINAL INC	1,2	179,993
SMITH & NEPHEW PLC	1,2	418,030
SMITH A O	1,2	259,725
SMITH INTL INC	1,2,5,7,8,9,10,12,13,14	2,142,677
SMITHFIELD FOODS INC	1,2,5,9	1,146,311
SMITHTOWN BANCORP IN	1,2	65,877
SMUCKER J M CO	1,2,5,6,9	731,996
SMURFIT-STONE CONTAI	1,2,5,7,8,9,10,12,13,14	3,133,993
SNAP ON INC	1,2,5,6,9,10	1,363,977
SOCIEDAD QUIMICA MIN	1,2,7	5,177

SOCKET COMMUNICATION	1	15,400
SOHU COM INC	1,2	272,091
SOLA INTL INC	1,2	460,107
SOLECTRON CORP	1,2,5,6,7,8,9,10,12,13,14	25,375,961
SONIC AUTOMOTIVE INC	1,2,5	425,600
SONIC CORP	1,2,5	1,051,618
SONIC INNOVATIONS IN	1,2	133,123
SONIC SOLUTIONS	1,2	274,650
SONICWALL INC	1,2,5	946,298
SONOCO PRODS CO	1,2,5,6,9	4,193,038
SONOSITE INC	1,2	229,586
SONUS NETWORKS INC	1,5	228,087
SONY CORP	1,2	532,151
SOTHEBYS HLDGS INC	1,2,9	947,233
SOUND FED BANCORP IN	1,5	12,128
SOURCE INTERLINK COS	1,2	228,989
SOURCECORP	1,2,5	273,824
SOUTH FINL GROUP INC	1,2,5	599,087
SOUTH JERSEY INDS IN	1,2	240,084
SOUTHERN CMNTY FINL	1,2	162,309
SOUTHERN CO	1,2,5,6,7,8,9,10,12,13,14	25,755,971
SOUTHERN PERU COPPER	1,2,5,7	136,067
SOUTHERN UN CO NEW	1,2,5	1,049,481
SOUTHSIDE BANCSHARES	1,2	123,714
SOUTHTRUST CORP	1,2,5,6,7,8,9,10,12,13,14	8,807,428
SOUTHWEST AIRLS CO	1,2,5,6,7,8,9,10,12,13,14	93,611,042
SOUTHWEST BANCORP IN	1,2	258,074
SOUTHWEST BANCORPORA	1,2,5	1,170,149
SOUTHWEST GAS CORP	1,2,5	528,583
SOUTHWEST WTR CO	1,2	198,298
SOUTHWESTERN ENERGY	1,2	698,362
SOVEREIGN BANCORP IN	1,2,5,6,7,8,9,10,12,13,14	9,729,324
SOVRAN SELF STORAGE	1,2,3,5	337,763
SPANISH BROADCASTING	1,2	540,985
SPARTAN STORES INC	1	13,600
SPARTECH CORP	1,2	452,263
SPATIALIGHT INC	1,2	281,563
SPDR TR	1,5,6	799,281
SPECIALTY LABORATORI	1,2	109,119
SPECTRALINK CORP	1,2	278,862
SPECTRANETICS CORP	1	30,300
SPECTRASITE INC	1,2	371,750

SPECTRUM CTL INC	COM	84761510	102	14,400	SH	DEFINED
SPEEDWAY MOTORSPORTS	COM	84778810	7,335	220,064	SH	DEFINED
SPHERION CORP	COM	84842010	7,399	946,202	SH	DEFINED
SPHERIX INC	COM	84842R10	52	15,499	SH	DEFINED
SPINNAKER EXPL CO	COM	84855W10	13,100	373,857	SH	DEFINED
SPIRE CORP	COM	84856510	51	10,600	SH	DEFINED
SPORTS AUTH INC NEW	COM	84917U10	7,705	332,109	SH	DEFINED
SPORTS CLUB INC	COM	84917P10	15	10,688	SH	DEFINED
SPORTS RESORTS INTL	COM	84918U10	328	89,647	SH	DEFINED
SPRINT CORP	COM FON	85206110	747,628	37,139,985	SH	DEFINED
SPSS INC	COM	78462K10	2,793	209,557	SH	DEFINED
SPX CORP	COM	78463510	49,781	1,406,254	SH	DEFINED
SRA INTL INC	CL A	78464R10	9,709	188,298	SH	DEFINED
SRS LABS INC	COM	78464M10	65	12,100	SH	DEFINED

SS&C TECHNOLOGIES IN	COM	85227Q10	6,341	324,676	SH	DEFINED
ST JOE CO	COM	79014810	28,302	592,466	SH	DEFINED
ST JUDE MED INC	COM	79084910	418,612	5,561,467	SH	DEFINED
ST MARY LD & EXPL CO	COM	79222810	18,502	464,760	SH	DEFINED
ST PAUL TRAVELERS IN	COM	79286010	740,105	22,386,715	SH	DEFINED
STAAR SURGICAL CO	COM PAR $0	85231230	73	22,189	SH	DEFINED
STAGE STORES INC	COM NEW	85254C30	11,131	325,269	SH	DEFINED
STAKTEK HLDGS INC	COM	85256P10	255	65,325	SH	DEFINED
STAMPS COM INC	COM NEW	85285720	3,509	263,805	SH	DEFINED
STANCORP FINL GROUP	COM	85289110	34,639	486,509	SH	DEFINED
STANDARD COML CORP	COM	85325810	2,029	128,798	SH	DEFINED
STANDARD MICROSYSTEM	COM	85362610	4,487	256,257	SH	DEFINED
STANDARD MTR PRODS I	COM	85366610	2,251	148,958	SH	DEFINED
STANDARD PAC CORP NE	COM	85375C10	17,406	308,783	SH	DEFINED
STANDARD REGISTER CO	COM	85388710	2,494	237,568	SH	DEFINED
STANDEX INTL CORP	COM	85423110	4,459	182,000	SH	DEFINED
STANLEY FURNITURE IN	COM NEW	85430520	3,731	84,790	SH	DEFINED
STANLEY WKS	COM	85461610	164,291	3,862,952	SH	DEFINED
STAPLES INC	COM	85503010	507,314	17,012,552	SH	DEFINED
STAR SCIENTIFIC INC	COM	85517P10	1,790	302,298	SH	DEFINED
STARBUCKS CORP	COM	85524410	494,882	10,886,095	SH	DEFINED
STARTEK INC	COM	85569C10	5,983	190,785	SH	DEFINED
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	346,627	7,467,196	SH	DEFINED
STATE AUTO FINL CORP	COM	85570710	5,918	204,436	SH	DEFINED
STATE BANCORP INC N.	COM	85571610	2,738	120,880	SH	DEFINED
STATE FINL SVCS CORP	CL A	85685510	2,313	84,287	SH	DEFINED
STATE STR CORP	COM	85747710	712,370	16,679,238	SH	DEFINED
STATION CASINOS INC	COM	85768910	36,026	734,633	SH	DEFINED
STATS CHIPPAC LTD	SPONSORED	85771T10	1,290	215,732	SH	DEFINED
STEAK N SHAKE CO	COM	85787310	6,713	393,038	SH	DEFINED
STEEL DYNAMICS INC	COM	85811910	23,291	603,094	SH	DEFINED
STEEL TECHNOLOGIES I	COM	85814710	3,407	133,011	SH	DEFINED
STEELCASE INC	CL A	85815520	6,285	448,908	SH	DEFINED
STEIN MART INC	COM	85837510	6,181	406,103	SH	DEFINED
STEINWAY MUSICAL INS	COM ORD	85849510	4,180	153,680	SH	DEFINED
STELLENT INC	COM	85856W10	1,867	242,143	SH	DEFINED
STEMCELLS INC	COM	85857R10	23	15,200	SH	DEFINED
STEPAN CO	COM	85858610	2,038	85,671	SH	DEFINED
STEREOTAXIS INC	COM	85916J10	237	24,300	SH	DEFINED
STERICYCLE INC	COM	85891210	33,198	723,270	SH	DEFINED
STERIS CORP	COM	85915210	38,731	1,765,318	SH	DEFINED
STERLING BANCORP	COM	85915810	5,620	207,778	SH	DEFINED
STERLING BANCSHARES	COM	85890710	8,812	655,175	SH	DEFINED
STERLING FINL CORP	COM	85931710	8,462	315,281	SH	DEFINED
STERLING FINL CORP W	COM	85931910	11,851	336,298	SH	DEFINED

SPECTRUM CTL INC	1	14,400
SPEEDWAY MOTORSPORTS	1,2	220,064
SPHERION CORP	1,2,5	946,202
SPHERIX INC	1	15,499
SPINNAKER EXPL CO	1,2,5	373,857
SPIRE CORP	1	10,600
SPORTS AUTH INC NEW	1,2	332,109
SPORTS CLUB INC	1	10,688
SPORTS RESORTS INTL	1	89,647
SPRINT CORP	1,2,5,6,7,9,10,13	37,139,985
SPSS INC	1,2,5	209,557
SPX CORP	1,2,5,6,7,8,9,10,12,13,14	1,406,254
SRA INTL INC	1,2	188,298

SRS LABS INC				1		12,100
SS&C TECHNOLOGIES IN				1,2		324,676
ST JOE CO				1,2,5,7		592,466
ST JUDE MED INC				1,2,5,6,7,8,9,10,12,13,14		5,561,467
ST MARY LD & EXPL CO				1,2,5		464,760
ST PAUL TRAVELERS IN				1,2,5,6,7,8,9,10,12,13,14		22,386,715
STAAR SURGICAL CO				1		22,189
STAGE STORES INC				1,2,5		325,269
STAKTEK HLDGS INC				1,2		65,325
STAMPS COM INC				1,2		263,805
STANCORP FINL GROUP				1,2,5,9		486,509
STANDARD COML CORP				1,2,5		128,798
STANDARD MICROSYSTEM				1,2		256,257
STANDARD MTR PRODS I				1,2		148,958
STANDARD PAC CORP NE				1,2,5		308,783
STANDARD REGISTER CO				1,2		237,568
STANDEX INTL CORP				1,2,5		182,000
STANLEY FURNITURE IN				1,2,5		84,790
STANLEY WKS				1,2,5,6,7,8,9,10,12,13,14		3,862,952
STAPLES INC				1,2,5,6,7,8,9,10,12,13,14		17,012,552
STAR SCIENTIFIC INC				1,2		302,298
STARBUCKS CORP				1,2,5,6,7,8,9,10,12,13,14		10,886,095
STARTEK INC				1,2		190,785
STARWOOD HOTELS&RESO				1,2,3,5,6,7,8,9,10,12,13,141		7,467,196
STATE AUTO FINL CORP				1,2		204,436
STATE BANCORP INC N.				1,2		120,880
STATE FINL SVCS CORP				1,2		84,287
STATE STR CORP				1,2,5,6,7,8,9,10,12,13,14		16,679,238
STATION CASINOS INC				1,2,5		734,633
STATS CHIPPAC LTD				1		215,732
STEAK N SHAKE CO				1,2		393,038
STEEL DYNAMICS INC				1,2		603,094
STEEL TECHNOLOGIES I				1,2		133,011
STEELCASE INC				1,2,5		448,908
STEIN MART INC				1,2,5		406,103
STEINWAY MUSICAL INS				1,2		153,680
STELLENT INC				1,2,5		242,143
STEMCELLS INC				1		15,200
STEPAN CO				1,2,5		85,671
STEREOTAXIS INC				1		24,300
STERICYCLE INC				1,2,5,9		723,270
STERIS CORP				1,2,5,9		1,765,318
STERLING BANCORP				1,2		207,778
STERLING BANCSHARES				1,2		655,175
STERLING FINL CORP				1,2		315,281
STERLING FINL CORP W				1,2		336,298
STEWART & STEVENSON	COM	86034210	8,019	453,821	SH	DEFINED
STEWART ENTERPRISES	CL A	86037010	14,687	2,113,239	SH	DEFINED
STEWART INFORMATION	COM	86037210	13,160	334,010	SH	DEFINED
STEWART W P & CO LTD	COM	G8492210	276	13,830	SH	DEFINED
STIFEL FINL CORP	COM	86063010	1,393	71,057	SH	DEFINED
STILLWATER MNG CO	COM	86074Q10	10,302	664,648	SH	DEFINED
STMICROELECTRONICS N	NY REGISTR	86101210	923	53,434	SH	DEFINED
STONE ENERGY CORP	COM	86164210	16,111	368,168	SH	DEFINED
STONERIDGE INC	COM	86183P10	5,138	364,368	SH	DEFINED
STORA ENSO CORP	SPON ADR R	86210M10	583	43,080	SH	DEFINED

STORAGE TECHNOLOGY C	COM PAR $0	86211120	43,732	1,731,279	SH	DEFINED
STRATAGENE CORP	COM	86269H10	118	16,379	SH	DEFINED
STRATASYS INC	COM	86268510	4,411	139,773	SH	DEFINED
STRATEGIC HOTEL CAP	COM	86272T10	953	70,500	SH	DEFINED
STRATEX NETWORKS INC	COM	86279T10	2,942	1,313,578	SH	DEFINED
STRATTEC SEC CORP	COM	86311110	3,545	56,937	SH	DEFINED
STRAYER ED INC	COM	86323610	24,921	216,687	SH	DEFINED
STREETTRACKS SER TR	DJ LRG CAP	86330E20	2,759	21,848	SH	DEFINED
STRIDE RITE CORP	COM	86331410	6,518	635,899	SH	DEFINED
STRYKER CORP	COM	86366710	529,903	11,021,275	SH	DEFINED
STUDENT LN CORP	COM	86390210	5,577	39,341	SH	DEFINED
STURM RUGER & CO INC	COM	86415910	3,122	346,543	SH	DEFINED
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	283	8,211	SH	DEFINED
SUFFOLK BANCORP	COM	86473910	5,322	176,410	SH	DEFINED
SUMMIT PPTYS INC	COM	86623910	16,960	626,972	SH	DEFINED
SUMTOTAL SYS INC	COM	86661510	62	12,578	SH	DEFINED
SUN BANCORP INC	COM	86663B10	2,975	135,650	SH	DEFINED
SUN COMMUNITIES INC	COM	86667410	14,544	371,107	SH	DEFINED
SUN LIFE FINL INC	COM	86679610	4,317	143,707	SH	DEFINED
SUN MICROSYSTEMS INC	COM	86681010	365,582	90,490,555	SH	DEFINED
SUNAIR ELECTRS INC	COM	86701710	78	14,900	SH	DEFINED
SUNCOR ENERGY INC	COM	86722910	1,316	41,103	SH	DEFINED
SUNGARD DATA SYS INC	COM	86736310	217,818	9,163,579	SH	DEFINED
SUNLINK HEALTH SYSTE	COM	86737U10	73	13,400	SH	DEFINED
SUNOCO INC	COM	86764P10	328,612	4,441,903	SH	DEFINED
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	362	9,200	SH	DEFINED
SUNRISE SENIOR LIVIN	COM	86768K10	9,200	261,962	SH	DEFINED
SUNRISE TELECOM INC	COM	86769Y10	39	13,617	SH	DEFINED
SUNTERRA CORP	COM NEW	86787D20	2,260	237,095	SH	DEFINED
SUNTRON CORP	COM	86789P10	193	39,001	SH	DEFINED
SUNTRUST BKS INC	COM	86791410	672,459	9,550,624	SH	DEFINED
SUPERGEN INC	COM	86805910	3,853	623,525	SH	DEFINED
SUPERIOR ENERGY SVCS	COM	86815710	10,563	817,534	SH	DEFINED
SUPERIOR INDS INTL I	COM	86816810	15,984	533,706	SH	DEFINED
SUPERTEX INC	COM	86853210	3,034	156,175	SH	DEFINED
SUPERVALU INC	COM	86853610	138,650	5,032,682	SH	DEFINED
SUPPORTSOFT INC	COM	86858710	4,705	483,057	SH	DEFINED
SUPREME INDS INC	CL A	86860710	117	19,360	SH	DEFINED
SUREWEST COMMUNICATI	COM	86873310	6,552	228,531	SH	DEFINED
SURMODICS INC	COM	86887310	6,651	280,055	SH	DEFINED
SUSQUEHANNA BANCSHAR	COM	86909910	17,779	722,714	SH	DEFINED
SWIFT ENERGY CO	COM	87073810	9,848	411,029	SH	DEFINED
SWIFT TRANSN CO	COM	87075610	19,454	1,156,616	SH	DEFINED
SWISSCOM AG	SPONSORED	87101310	366	10,553	SH	DEFINED
SWS GROUP INC	COM	78503N10	4,843	301,180	SH	DEFINED
SYBASE INC	COM	87113010	15,959	1,157,272	SH	DEFINED
SYBRON DENTAL SPECIA	COM	87114210	26,713	899,725	SH	DEFINED
SYCAMORE NETWORKS IN	COM	87120610	10,143	2,683,445	SH	DEFINED
SYKES ENTERPRISES IN	COM	87123710	1,918	417,793	SH	DEFINED

STEWART & STEVENSON	1,2	453,821
STEWART ENTERPRISES	1,2,5	2,113,239
STEWART INFORMATION	1,2	334,010
STEWART W P & CO LTD	1,2,5	13,830
STIFEL FINL CORP	1,2	71,057
STILLWATER MNG CO	1,2,5	664,648
STMICROELECTRONICS N	1,2	53,434
STONE ENERGY CORP	1,2,5	368,168
STONERIDGE INC	1,2	364,368

STORA ENSO CORP	1	43,080
STORAGE TECHNOLOGY C	1,2,5,9	1,731,279
STRATAGENE CORP	1	16,379
STRATASYS INC	1,2,5	139,773
STRATEGIC HOTEL CAP	1,2	70,500
STRATEX NETWORKS INC	1,2	1,313,578
STRATTEC SEC CORP	1,2,5	56,937
STRAYER ED INC	1,2	216,687
STREETTRACKS SER TR	1	21,848
STRIDE RITE CORP	1,2,5	635,899
STRYKER CORP	1,2,5,6,7,8,9,10,12,13,14	11,021,275
STUDENT LN CORP	1,2,5	39,341
STURM RUGER & CO INC	1,2	346,543
SUBURBAN PROPANE PAR	1,5	8,211
SUFFOLK BANCORP	1,2	176,410
SUMMIT PPTYS INC	1,2,3,5	626,972
SUMTOTAL SYS INC	1	12,578
SUN BANCORP INC	1,2	135,650
SUN COMMUNITIES INC	1,2,3,5	371,107
SUN LIFE FINL INC	1,5	143,707
SUN MICROSYSTEMS INC	1,2,5,6,7,8,9,10,12,13,14	90,490,555
SUNAIR ELECTRS INC	1	14,900
SUNCOR ENERGY INC	1	41,103
SUNGARD DATA SYS INC	1,2,5,6,7,8,9,10,12,13,14	9,163,579
SUNLINK HEALTH SYSTE	1	13,400
SUNOCO INC	1,2,5,6,7,8,9,10,12,13,14	4,441,903
SUNOCO LOGISTICS PRT	1	9,200
SUNRISE SENIOR LIVIN	1,2	261,962
SUNRISE TELECOM INC	1	13,617
SUNTERRA CORP	1,2	237,095
SUNTRON CORP	1,2	39,001
SUNTRUST BKS INC	1,2,5,6,7,8,9,10,12,13,14	9,550,624
SUPERGEN INC	1,2,5	623,525
SUPERIOR ENERGY SVCS	1,2	817,534
SUPERIOR INDS INTL I	1,2,5,9	533,706
SUPERTEX INC	1,2	156,175
SUPERVALU INC	1,2,5,6,7,9,10,12,14	5,032,682
SUPPORTSOFT INC	1,2,5	483,057
SUPREME INDS INC	1	19,360
SUREWEST COMMUNICATI	1,2,5	228,531
SURMODICS INC	1,2	280,055
SUSQUEHANNA BANCSHAR	1,2,5	722,714
SWIFT ENERGY CO	1,2,5	411,029
SWIFT TRANSN CO	1,2,5,9	1,156,616
SWISSCOM AG	1	10,553
SWS GROUP INC	1,2	301,180
SYBASE INC	1,2,5,9	1,157,272
SYBRON DENTAL SPECIA	1,2,5	899,725
SYCAMORE NETWORKS IN	1,2,5	2,683,445
SYKES ENTERPRISES IN	1,2	417,793

SYMANTEC CORP	COM	87150310	483,211	8,804,864	SH	DEFINED
SYMBION INC DEL	COM	87150710	1,377	85,487	SH	DEFINED
SYMBOL TECHNOLOGIES	COM	87150810	79,240	6,268,965	SH	DEFINED
SYMMETRICOM INC	COM	87154310	6,248	660,455	SH	DEFINED
SYMS CORP	COM	87155110	151	14,000	SH	DEFINED
SYMYX TECHNOLOGIES	COM	87155S10	9,285	394,269	SH	DEFINED

SYNALLOY CP DEL	COM	87156510	173	17,277	SH	DEFINED
SYNAPTICS INC	COM	87157D10	6,809	337,724	SH	DEFINED
SYNGENTA AG	SPONSORED	87160A10	908	47,547	SH	DEFINED
SYNNEX CORP	COM	87162W10	1,306	73,802	SH	DEFINED
SYNOPSYS INC	COM	87160710	40,043	2,540,789	SH	DEFINED
SYNOVIS LIFE TECHNOL	COM	87162G10	163	17,000	SH	DEFINED
SYNOVUS FINL CORP	COM	87161C10	209,766	8,021,663	SH	DEFINED
SYNPLICITY INC	COM	87160Y10	112	21,799	SH	DEFINED
SYNTEL INC	COM	87162H10	1,343	81,256	SH	DEFINED
SYNTROLEUM CORP	COM	87163010	2,338	333,097	SH	DEFINED
SYPRIS SOLUTIONS INC	COM	87165510	1,275	93,423	SH	DEFINED
SYSCO CORP	COM	87182910	644,437	21,538,659	SH	DEFINED
SYSTEMAX INC	COM	87185110	850	150,134	SH	DEFINED
T-3 ENERGY SRVCS INC	COM	87306E10	85	14,100	SH	DEFINED
TAIWAN GREATER CHINA	SH BEN INT	87403710	129	30,000	SH	DEFINED
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	45,535	6,377,401	SH	DEFINED
TAKE-TWO INTERACTIVE	COM	87405410	25,418	773,750	SH	DEFINED
TALBOTS INC	COM	87416110	5,035	203,095	SH	DEFINED
TALISMAN ENERGY INC	COM	87425E10	1,054	40,697	SH	DEFINED
TALK AMERICA HLDGS I	COM NEW	87426R20	3,122	596,948	SH	DEFINED
TALX CORP	COM	87491810	5,730	248,160	SH	DEFINED
TANGER FACTORY OUTLE	COM	87546510	16,828	375,796	SH	DEFINED
TANOX INC	COM	87588Q10	6,350	376,433	SH	DEFINED
TARGET CORP	COM	87612E10	3,810,741	84,215,261	SH	DEFINED
TARGETED GENETICS CO	COM	87612M10	47	34,214	SH	DEFINED
TARRAGON CORP	COM	87628710	1,343	103,192	SH	DEFINED
TASER INTL INC	COM	87651B10	13,379	356,307	SH	DEFINED
TAUBMAN CTRS INC	COM	87666410	27,047	1,047,132	SH	DEFINED
TAYLOR CAP GROUP INC	COM	87685110	1,484	61,852	SH	DEFINED
TBC CORP	COM	87218010	6,198	277,419	SH	DEFINED
TC PIPELINES LP	UT COM LTD	87233Q10	508	13,760	SH	DEFINED
TCF FINL CORP	COM	87227510	75,343	2,487,405	SH	DEFINED
TDC A/S	SPONSORED	87236N10	181	10,248	SH	DEFINED
TDK CORP	AMERN DEP	87235140	335	5,001	SH	DEFINED
TEAM INC	COM	87815510	201	13,000	SH	DEFINED
TECH DATA CORP	COM	87823710	27,350	709,456	SH	DEFINED
TECH OPS SEVCON INC	COM	87829310	74	12,400	SH	DEFINED
TECHNE CORP	COM	87837710	31,843	834,015	SH	DEFINED
TECHNICAL OLYMPIC US	COM	87848310	2,781	98,474	SH	DEFINED
TECHNITROL INC	COM	87855510	13,810	708,201	SH	DEFINED
TECHNOLOGY RESH CORP	COM NEW	87872730	81	11,800	SH	DEFINED
TECO ENERGY INC	COM	87237510	74,433	5,501,343	SH	DEFINED
TECUMSEH PRODS CO	CL A	87889520	16,286	388,964	SH	DEFINED
TEEKAY SHIPPING MARS	COM	Y8564W10	2,101	48,765	SH	DEFINED
TEGAL CORP	COM	87900810	15	11,400	SH	DEFINED
TEJON RANCH CO DEL	COM	87908010	4,257	113,059	SH	DEFINED
TEKELEC	COM	87910110	13,919	834,451	SH	DEFINED
TEKTRONIX INC	COM	87913110	72,686	2,186,055	SH	DEFINED
TELE NORTE LESTE PAR	SPON ADR P	87924610	19,717	1,490,293	SH	DEFINED
TELECOM ARGENTINA S	SPON ADR R	87927320	18,072	1,654,934	SH	DEFINED
TELECOMMUNICATION SY	CL A	87929J10	32	10,000	SH	DEFINED
TELECOMUNICACOES BRA	SPONSORED	87928730	274	9,978	SH	DEFINED
TELEDYNE TECHNOLOGIE	COM	87936010	19,385	774,177	SH	DEFINED

SYMANTEC CORP	1,2,5,6,7,9,10,13	8,804,864
SYMBION INC DEL	1,2	85,487
SYMBOL TECHNOLOGIES	1,2,5,6,7,8,9,10,12,13,14	6,268,965
SYMMETRICOM INC	1,2,5	660,455
SYMS CORP	1	14,000

SYMYX TECHNOLOGIES			1,2,5			394,269
SYNALLOY CP DEL			1			17,277
SYNAPTICS INC			1,2,5			337,724
SYNGENTA AG			1			47,547
SYNNEX CORP			1,2			73,802
SYNOPSYS INC			1,2,5,7,8,9,10,12,13,14			2,540,789
SYNOVIS LIFE TECHNOL			1,2			17,000
SYNOVUS FINL CORP			1,2,5,6,7,8,9,10,12,13,14			8,021,663
SYNPLICITY INC			1			21,799
SYNTEL INC			1,2			81,256
SYNTROLEUM CORP			1,2			333,097
SYPRIS SOLUTIONS INC			1,2			93,423
SYSCO CORP			1,2,5,6,7,8,9,10,12,13,14			21,538,659
SYSTEMAX INC			1,2			150,134
T-3 ENERGY SRVCS INC			1,2			14,100
TAIWAN GREATER CHINA			7			30,000
TAIWAN SEMICONDUCTOR			1,2,4,5,7,8,13			6,377,401
TAKE-TWO INTERACTIVE			1,2,5			773,750
TALBOTS INC			1,2,5			203,095
TALISMAN ENERGY INC			1			40,697
TALK AMERICA HLDGS I			1,2			596,948
TALX CORP			1,2,5			248,160
TANGER FACTORY OUTLE			1,2,3,5			375,796
TANOX INC			1,2			376,433
TARGET CORP			1,2,5,6,7,8,9,10,12,13,14			84,215,261
TARGETED GENETICS CO			1			34,214
TARRAGON CORP			1,2,5			103,192
TASER INTL INC			1,2			356,307
TAUBMAN CTRS INC			1,2,3,5			1,047,132
TAYLOR CAP GROUP INC			1,2			61,852
TBC CORP			1,2			277,419
TC PIPELINES LP			1,2,5			13,760
TCF FINL CORP			1,2,5,7,8,9,10,12,13,14			2,487,405
TDC A/S			1			10,248
TDK CORP			1			5,001
TEAM INC			1			13,000
TECH DATA CORP			1,2,5,9			709,456
TECH OPS SEVCON INC			1			12,400
TECHNE CORP			1,2,5			834,015
TECHNICAL OLYMPIC US			1,2			98,474
TECHNITROL INC			1,2,5			708,201
TECHNOLOGY RESH CORP			1			11,800
TECO ENERGY INC			1,2,5,6,7,9,10			5,501,343
TECUMSEH PRODS CO			1,2,5,9			388,964
TEEKAY SHIPPING MARS			1,2,5			48,765
TEGAL CORP			1			11,400
TEJON RANCH CO DEL			1,2			113,059
TEKELEC			1,2,5			834,451
TEKTRONIX INC			1,2,5,6,7,9,10			2,186,055
TELE NORTE LESTE PAR			1,2,4			1,490,293
TELECOM ARGENTINA S			1,2,4,7			1,654,934
TELECOMMUNICATION SY			1			10,000
TELECOMUNICACOES BRA			1			9,978
TELEDYNE TECHNOLOGIE			1,2,5			774,177
TELEFLEX INC	COM	87936910	21,219	499,274	SH	DEFINED
TELEFONICA MOVILES S	SPONSORED	87938V10	170	16,176	SH	DEFINED

TELEFONICA S A	SPONSORED	87938220	18,627	414,020	SH	DEFINED
TELEFONOS DE MEXICO	SPON ADR O	87940378	13,397	415,153	SH	DEFINED
TELEPHONE & DATA SYS	COM	87943310	77,429	919,914	SH	DEFINED
TELESP CELULAR PART	SPON ADR P	87952L10	4,253	688,175	SH	DEFINED
TELETECH HOLDINGS IN	COM	87993910	6,535	692,250	SH	DEFINED
TELIK INC	COM	87959M10	14,778	662,699	SH	DEFINED
TELLABS INC	COM	87966410	143,380	15,601,784	SH	DEFINED
TELSTRA CORP LTD	SPON ADR F	87969N20	176	10,406	SH	DEFINED
TELULAR CORP	COM NEW	87970T20	188	17,900	SH	DEFINED
TEMPLE INLAND INC	COM	87986810	160,320	2,387,486	SH	DEFINED
TEMPUR PEDIC INTL IN	COM	88023U10	3,378	225,348	SH	DEFINED
TENARIS S A	SPONSORED	88031M10	4,674	102,524	SH	DEFINED
TENET HEALTHCARE COR	COM	88033G10	135,434	12,551,784	SH	DEFINED
TENNANT CO	COM	88034510	5,188	127,996	SH	DEFINED
TENNECO AUTOMOTIVE I	COM	88034910	11,301	862,679	SH	DEFINED
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,927	70,372	SH	DEFINED
TERADYNE INC	COM	88077010	83,099	6,201,421	SH	DEFINED
TERAYON COMMUNICATIO	COM	88077510	2,104	992,588	SH	DEFINED
TERCICA INC	COM	88078L10	358	39,745	SH	DEFINED
TEREX CORP NEW	COM	88077910	64,298	1,481,513	SH	DEFINED
TERRA INDS INC	COM	88091510	4,549	525,278	SH	DEFINED
TERRA NITROGEN CO L	COM UNIT	88100520	296	12,900	SH	DEFINED
TERREMARK WORLDWIDE	COM	88144810	2,330	3,640,263	SH	DEFINED
TESORO PETE CORP	COM	88160910	56,053	1,898,180	SH	DEFINED
TESSERA TECHNOLOGIES	COM	88164L10	7,508	339,751	SH	DEFINED
TETRA TECH INC NEW	COM	88162G10	12,003	947,395	SH	DEFINED
TETRA TECHNOLOGIES I	COM	88162F10	12,113	390,116	SH	DEFINED
TEVA PHARMACEUTICAL	ADR	88162420	37,971	1,463,240	SH	DEFINED
TEXAS CAPITAL BANCSH	COM	88224Q10	5,364	295,557	SH	DEFINED
TEXAS GENCO HLDGS IN	COM	88244310	27,556	590,702	SH	DEFINED
TEXAS INDS INC	COM	88249110	16,566	322,046	SH	DEFINED
TEXAS INSTRS INC	COM	88250810	1,070,060	50,284,784	SH	DEFINED
TEXAS REGL BANCSHARE	CL A VTG	88267310	18,505	595,208	SH	DEFINED
TEXTRON INC	COM	88320310	299,635	4,662,121	SH	DEFINED
THERAGENICS CORP	COM	88337510	56	15,381	SH	DEFINED
THERMA-WAVE INC	COM	88343A10	77	22,768	SH	DEFINED
THERMO ELECTRON CORP	COM	88355610	128,401	4,752,062	SH	DEFINED
THERMOGENESIS CORP	COM NEW	88362320	2,532	527,601	SH	DEFINED
THIRD WAVE TECHNOLOG	COM	88428W10	2,225	323,370	SH	DEFINED
THOMAS & BETTS CORP	COM	88431510	29,506	1,100,154	SH	DEFINED
THOMAS INDS INC	COM	88442510	7,325	233,294	SH	DEFINED
THOMSON	SPONSORED	88511810	239	11,380	SH	DEFINED
THOMSON CORP	COM	88490310	1,130	32,563	SH	DEFINED
THOR INDS INC	COM	88516010	19,458	735,086	SH	DEFINED
THORATEC CORP	COM NEW	88517530	7,264	755,106	SH	DEFINED
THORNBURG MTG INC	COM	88521810	21,243	732,281	SH	DEFINED
THQ INC	COM NEW	87244340	16,382	841,849	SH	DEFINED
THREE FIVE SYS INC	COM	88554L10	73	26,530	SH	DEFINED
TIBCO SOFTWARE INC	COM	88632Q10	15,430	1,813,162	SH	DEFINED
TIDEWATER INC	COM	88642310	24,463	751,554	SH	DEFINED
TIER TECHNOLOGIES IN	CL B	88650Q10	3,526	365,339	SH	DEFINED
TIERONE CORP	COM	88650R10	6,604	286,395	SH	DEFINED
TIFFANY & CO NEW	COM	88654710	122,649	3,989,890	SH	DEFINED
TIMBERLAND CO	CL A	88710010	87,855	1,546,741	SH	DEFINED
TIME WARNER INC	COM	88731710	2,258,570	139,936,169	SH	DEFINED
TIME WARNER TELECOM	CL A	88731910	3,447	718,043	SH	DEFINED
TIMKEN CO	COM	88738910	16,156	656,228	SH	DEFINED

TELEFLEX INC	1,2,5,9	499,274

TELEFONICA MOVILES S	1	16,176
TELEFONICA S A	1	414,020
TELEFONOS DE MEXICO	1,2	415,153
TELEPHONE & DATA SYS	1,2,5,7,8,9,10,12,13,14	919,914
TELESP CELULAR PART	1,2	688,175
TELETECH HOLDINGS IN	1,2	692,250
TELIK INC	1,2	662,699
TELLABS INC	1,2,5,6,7,8,9,10,12,13,14	15,601,784
TELSTRA CORP LTD	1	10,406
TELULAR CORP	1	17,900
TEMPLE INLAND INC	1,2,5,6,7,8,9,10,12,13,14	2,387,486
TEMPUR PEDIC INTL IN	1,2	225,348
TENARIS S A	1,2,7	102,524
TENET HEALTHCARE COR	1,2,5,6,7,8,9,10,12,13,14	12,551,784
TENNANT CO	1,2	127,996
TENNECO AUTOMOTIVE I	1,2,5	862,679
TEPPCO PARTNERS L P	1,5	70,372
TERADYNE INC	1,2,5,6,7,8,9,10,12,13,14	6,201,421
TERAYON COMMUNICATIO	1,2,5	992,588
TERCICA INC	1,2	39,745
TEREX CORP NEW	1,2,5	1,481,513
TERRA INDS INC	1,2	525,278
TERRA NITROGEN CO L	1	12,900
TERREMARK WORLDWIDE	1,2,5	3,640,263
TESORO PETE CORP	1,2,5	1,898,180
TESSERA TECHNOLOGIES	1,2	339,751
TETRA TECH INC NEW	1,2,5,13	947,395
TETRA TECHNOLOGIES I	1,2,7	390,116
TEVA PHARMACEUTICAL	1,2,4,5,7	1,463,240
TEXAS CAPITAL BANCSH	1,2	295,557
TEXAS GENCO HLDGS IN	1,2,5	590,702
TEXAS INDS INC	1,2,5	322,046
TEXAS INSTRS INC	1,2,5,6,7,8,9,10,12,13,14	50,284,784
TEXAS REGL BANCSHARE	1,2,5	595,208
TEXTRON INC	1,2,5,6,7,8,9,10,12,13,14	4,662,121
THERAGENICS CORP	1	15,381
THERMA-WAVE INC	1	22,768
THERMO ELECTRON CORP	1,2,5,6,7,8,9,10,12,13,14	4,752,062
THERMOGENESIS CORP	1,2,5	527,601
THIRD WAVE TECHNOLOG	1,2	323,370
THOMAS & BETTS CORP	1,2,5,6,9	1,100,154
THOMAS INDS INC	1,2	233,294
THOMSON	1	11,380
THOMSON CORP	7	32,563
THOR INDS INC	1,2,5,9	735,086
THORATEC CORP	1,2,5	755,106
THORNBURG MTG INC	1,2,5	732,281
THQ INC	1,2,5	841,849
THREE FIVE SYS INC	1,5	26,530
TIBCO SOFTWARE INC	1,2,5	1,813,162
TIDEWATER INC	1,2,5,9	751,554
TIER TECHNOLOGIES IN	1,2	365,339
TIERONE CORP	1,2	286,395
TIFFANY & CO NEW	1,2,5,6,7,8,9,10,12,13,14	3,989,890
TIMBERLAND CO	1,2,5,9	1,546,741
TIME WARNER INC	1,2,5,6,7,8,9,10,12,13,14	139,936,169
TIME WARNER TELECOM	1,2,5	718,043
TIMKEN CO	1,2,5	656,228

TIPPINGPOINT TECH IN	COM	88801110	511	21,432	SH	DEFINED
TITAN CORP	COM	88826610	21,777	1,558,824	SH	DEFINED
TITAN INTL INC ILL	COM	88830M10	160	16,672	SH	DEFINED
TITAN PHARMACEUTICAL	COM	88831410	48	20,117	SH	DEFINED
TITANIUM METALS CORP	COM NEW	88833920	3,342	142,456	SH	DEFINED
TIVO INC	COM	88870610	4,116	621,819	SH	DEFINED
TJX COS INC NEW	COM	87254010	331,412	15,036,857	SH	DEFINED
TLC VISION CORP	COM	87254910	186	21,185	SH	DEFINED
TNS INC	COM	87296010	822	42,361	SH	DEFINED
TODCO	CL A	88889T10	2,600	149,874	SH	DEFINED
TODD SHIPYARDS CORP	COM	88903910	156	10,160	SH	DEFINED
TOLL BROTHERS INC	COM	88947810	31,316	675,940	SH	DEFINED
TOLLGRADE COMMUNICAT	COM	88954210	186	21,217	SH	DEFINED
TOM ONLINE INC	ADR REG S	88972820	113	10,000	SH	DEFINED
TOMPKINSTRUSTCO INC	COM	89011010	5,290	114,277	SH	DEFINED
TOO INC	COM	89033310	9,190	508,602	SH	DEFINED
TOOTSIE ROLL INDS IN	COM	89051610	16,869	577,293	SH	DEFINED
TOPPS INC	COM	89078610	5,211	532,797	SH	DEFINED
TORCHMARK CORP	COM	89102710	184,716	3,473,409	SH	DEFINED
TORO CO	COM	89109210	30,671	449,069	SH	DEFINED
TORONTO DOMINION BK	COM NEW	89116050	1,639	45,167	SH	DEFINED
TOTAL S A	SPONSORED	89151E10	30,283	296,401	SH	DEFINED
TOTAL SYS SVCS INC	COM	89190610	16,682	660,922	SH	DEFINED
TOWER AUTOMOTIVE INC	COM	89170710	1,917	917,412	SH	DEFINED
TOWN & CTRY TR	SH BEN INT	89208110	12,492	490,863	SH	DEFINED
TOYOTA MOTOR CORP	SP ADR REP	89233130	25,567	334,735	SH	DEFINED
TOYS R US INC	COM	89233510	107,406	6,054,454	SH	DEFINED
TRACTOR SUPPLY CO	COM	89235610	17,898	569,279	SH	DEFINED
TRADESTATION GROUP I	COM	89267P10	1,491	243,280	SH	DEFINED
TRAFFIX INC	COM	89272110	81	13,700	SH	DEFINED
TRAMMELL CROW CO	COM	89288R10	9,932	631,807	SH	DEFINED
TRANS WORLD ENTMT CO	COM	89336Q10	5,005	512,270	SH	DEFINED
TRANSACT TECHNOLOGIE	COM	89291810	4,478	173,224	SH	DEFINED
TRANSACTION SYS ARCH	CL A	89341610	16,236	873,588	SH	DEFINED
TRANSALTA CORP	COM	89346D10	187	14,371	SH	DEFINED
TRANSATLANTIC HLDGS	COM	89352110	16,076	295,778	SH	DEFINED
TRANSCAT INC	COM	89352910	55	19,200	SH	DEFINED
TRANSKARYOTIC THERAP	COM	89373510	8,221	463,670	SH	DEFINED
TRANSMETA CORP DEL	COM	89376R10	2,782	2,207,972	SH	DEFINED
TRANSMONTAIGNE INC	COM	89393410	3,455	593,650	SH	DEFINED
TRANSOCEAN INC	ORD	G9007810	302,856	8,464,383	SH	DEFINED
TRANSPRO INC	COM	89388510	76	14,679	SH	DEFINED
TRANSTECHNOLOGY CORP	COM	89388910	109	12,900	SH	DEFINED
TRANSWITCH CORP	COM	89406510	119	94,622	SH	DEFINED
TRAVELZOO INC	COM	89421Q10	1,467	28,204	SH	DEFINED
TRC COS INC	COM	87262510	5,155	274,665	SH	DEFINED
TREDEGAR CORP	COM	89465010	8,527	468,524	SH	DEFINED
TREND MICRO INC	SPONS ADR	89486M20	803	18,697	SH	DEFINED
TREX INC	COM	89531P10	6,118	138,168	SH	DEFINED
TRI CONTL CORP	COM	89543610	1,962	118,105	SH	DEFINED
TRIAD GTY INC	COM	89592510	7,269	131,019	SH	DEFINED
TRIAD HOSPITALS INC	COM	89579K10	35,169	1,021,172	SH	DEFINED
TRIARC COS INC	CL B SER 1	89592730	6,724	586,250	SH	DEFINED
TRIBUNE CO NEW	COM	89604710	346,812	8,427,984	SH	DEFINED
TRICO BANCSHARES	COM	89609510	3,669	175,401	SH	DEFINED
TRIDENT MICROSYSTEMS	COM	89591910	2,618	260,007	SH	DEFINED
TRIMBLE NAVIGATION L	COM	89623910	26,427	836,283	SH	DEFINED
TRIMERIS INC	COM	89626310	3,937	261,617	SH	DEFINED
TRINITY INDS INC	COM	89652210	21,942	703,945	SH	DEFINED

TIPPINGPOINT TECH IN	1,2	21,432
TITAN CORP	1,2,5,9	1,558,824
TITAN INTL INC ILL	1	16,672
TITAN PHARMACEUTICAL	1	20,117
TITANIUM METALS CORP	1,2	142,456
TIVO INC	1,2	621,819
TJX COS INC NEW	1,2,5,6,7,8,9,10,12,13,14	15,036,857
TLC VISION CORP	1	21,185
TNS INC	1,2	42,361
TODCO	1,2	149,874
TODD SHIPYARDS CORP	1	10,160
TOLL BROTHERS INC	1,2,5,9	675,940
TOLLGRADE COMMUNICAT	1,2	21,217
TOM ONLINE INC	4	10,000
TOMPKINSTRUSTCO INC	1,2,5	114,277
TOO INC	1,2,5	508,602
TOOTSIE ROLL INDS IN	1,2,5,6,9	577,293
TOPPS INC	1,2	532,797
TORCHMARK CORP	1,2,5,6,7,8,9,10,12,13,14	3,473,409
TORO CO	1,2,5	449,069
TORONTO DOMINION BK	1	45,167
TOTAL S A	1,2	296,401
TOTAL SYS SVCS INC	1,2,5	660,922
TOWER AUTOMOTIVE INC	1,2,5	917,412
TOWN & CTRY TR	1,2,3	490,863
TOYOTA MOTOR CORP	1,2,6	334,735
TOYS R US INC	1,2,5,6,7,8,9,10,12,13,14	6,054,454
TRACTOR SUPPLY CO	1,2,5	569,279
TRADESTATION GROUP I	1,2	243,280
TRAFFIX INC	1	13,700
TRAMMELL CROW CO	1,2	631,807
TRANS WORLD ENTMT CO	1,2	512,270
TRANSACT TECHNOLOGIE	1,2	173,224
TRANSACTION SYS ARCH	1,2,9	873,588
TRANSALTA CORP	7	14,371
TRANSATLANTIC HLDGS	1,2,5,7	295,778
TRANSCAT INC	1	19,200
TRANSKARYOTIC THERAP	1,2,5	463,670
TRANSMETA CORP DEL	1,2,5	2,207,972
TRANSMONTAIGNE INC	1,2	593,650
TRANSOCEAN INC	1,2,5,6,7,8,9,10,12,13,14	8,464,383
TRANSPRO INC	1	14,679
TRANSTECHNOLOGY CORP	1	12,900
TRANSWITCH CORP	1,5	94,622
TRAVELZOO INC	1,2	28,204
TRC COS INC	1,2	274,665
TREDEGAR CORP	1,2	468,524
TREND MICRO INC	1	18,697
TREX INC	1,2	138,168
TRI CONTL CORP	5	118,105
TRIAD GTY INC	1,2	131,019
TRIAD HOSPITALS INC	1,2,5,7,9	1,021,172
TRIARC COS INC	1,2	586,250
TRIBUNE CO NEW	1,2,5,6,7,8,9,10,12,13,14	8,427,984
TRICO BANCSHARES	1,2	175,401
TRIDENT MICROSYSTEMS	1,2	260,007
TRIMBLE NAVIGATION L	1,2,5	836,283
TRIMERIS INC	1,2,5	261,617
TRINITY INDS INC	1,2,5,9	703,945

TRIPATH IMAGING INC	COM	89694210	3,055	373,465	SH	DEFINED
TRIPATH TECHNOLOGY I	COM	89672P10	606	356,613	SH	DEFINED
TRIQUINT SEMICONDUCT	COM	89674K10	10,077	2,583,954	SH	DEFINED
TRITON PCS HLDGS INC	CL A	89677M10	783	305,692	SH	DEFINED
TRIUMPH GROUP INC NE	COM	89681810	7,947	234,909	SH	DEFINED
TRIZEC PROPERTIES IN	COM	89687P10	29,855	1,869,458	SH	DEFINED
TRIZETTO GROUP INC	COM	89688210	2,703	463,610	SH	DEFINED
TRM CORP	COM	87263610	204	10,700	SH	DEFINED
TRUSTCO BK CORP N Y	COM	89834910	15,922	1,242,000	SH	DEFINED
TRUSTMARK CORP	COM	89840210	23,483	755,570	SH	DEFINED
TRW AUTOMOTIVE HLDGS	COM	87264S10	3,583	190,060	SH	DEFINED
TTM TECHNOLOGIES IN	COM	87305R10	7,849	882,853	SH	DEFINED
TUESDAY MORNING CORP	COM NEW	89903550	11,664	377,228	SH	DEFINED
TUMBLEWEED COMMUNICA	COM	89969010	1,672	660,991	SH	DEFINED
TUPPERWARE CORP	COM	89989610	18,426	1,085,155	SH	DEFINED
TURKCELL ILETISIM HI	SPON ADR N	90011120	615	54,874	SH	DEFINED
TUT SYSTEMS	COM	90110310	32	11,720	SH	DEFINED
TWEETER HOME ENTMT G	COM	90116710	168	29,819	SH	DEFINED
TXU CORP	COM	87316810	538,625	11,240,088	SH	DEFINED
TYCO INTL LTD NEW	COM	90212410	1,439,591	46,953,386	SH	DEFINED
TYLER TECHNOLOGIES I	COM	90225210	5,264	595,475	SH	DEFINED
TYSON FOODS INC	CL A	90249410	108,968	6,801,987	SH	DEFINED
U S B HLDG INC	COM	90291010	6,132	242,558	SH	DEFINED
U S CONCRETE INC	COM	90333L10	1,701	275,165	SH	DEFINED
U S G CORP	COM NEW	90329340	13,887	761,781	SH	DEFINED
U S I HLDGS	COM	90333H10	8,104	593,683	SH	DEFINED
U S PHYSICAL THERAPY	COM	90337L10	2,200	162,865	SH	DEFINED
U S RESTAURANT PPTYS	COM	90297110	5,862	347,074	SH	DEFINED
U S XPRESS ENTERPRIS	CL A	90338N10	1,806	97,430	SH	DEFINED
UBIQUITEL INC	COM	90347430	3,886	971,620	SH	DEFINED
UBS AG	NAMEN AKT	H8920M85	45,068	640,809	SH	DEFINED
UCBH HOLDINGS INC	COM	90262T30	19,408	496,742	SH	DEFINED
UGI CORP NEW	COM	90268110	20,806	558,411	SH	DEFINED
UICI	COM	90273710	26,667	814,502	SH	DEFINED
UIL HLDG CORP	COM	90274810	10,228	207,925	SH	DEFINED
ULTICOM INC	COM	90384410	2,727	184,627	SH	DEFINED
ULTIMATE SOFTWARE GR	COM	90385D10	2,238	182,262	SH	DEFINED
ULTRA CLEAN HLDGS IN	COM	90385V10	445	103,600	SH	DEFINED
ULTRA PETROLEUM CORP	COM	90391410	4,019	81,930	SH	DEFINED
ULTRALIFE BATTERIES	COM	90389910	1,942	190,943	SH	DEFINED
ULTRATECH INC	COM	90403410	5,419	345,842	SH	DEFINED
UMB FINL CORP	COM	90278810	13,275	278,470	SH	DEFINED
UMPQUA HLDGS CORP	COM	90421410	14,024	621,653	SH	DEFINED
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	17,003	701,735	SH	DEFINED
UNIFI INC	COM	90467710	132	57,679	SH	DEFINED
UNIFIRST CORP MASS	COM	90470810	5,525	193,192	SH	DEFINED
UNILEVER N V	N Y SHS NE	90478470	3,392	58,688	SH	DEFINED
UNILEVER PLC	SPON ADR N	90476770	1,265	38,314	SH	DEFINED
UNION BANKSHARES COR	COM	90539910	5,667	181,876	SH	DEFINED
UNION PAC CORP	COM	90781810	427,061	7,287,736	SH	DEFINED
UNIONBANCAL CORP	COM	90890610	67,978	1,148,079	SH	DEFINED
UNISOURCE ENERGY COR	COM	90920510	14,476	594,485	SH	DEFINED
UNISYS CORP	COM	90921410	93,123	9,023,570	SH	DEFINED
UNIT CORP	COM	90921810	23,280	663,639	SH	DEFINED
UNITED AUTO GROUP IN	COM	90944010	6,828	272,130	SH	DEFINED
UNITED BANKSHARES IN	COM	90990710	21,067	608,007	SH	DEFINED

UNITED BUSINESS MEDI	ADR	90969M10	135	15,512	SH	DEFINED
UNITED CAPITAL CORP	COM	90991210	258	11,300	SH	DEFINED
UNITED CMNTY BKS BLA	CAP STK	90984P10	10,112	416,648	SH	DEFINED

TRIPATH IMAGING INC	1,2,5	373,465
TRIPATH TECHNOLOGY I	1	356,613
TRIQUINT SEMICONDUCT	1,2,5,9	2,583,954
TRITON PCS HLDGS INC	1,2,5	305,692
TRIUMPH GROUP INC NE	1,2	234,909
TRIZEC PROPERTIES IN	1,2,3,5	1,869,458
TRIZETTO GROUP INC	1,2	463,610
TRM CORP	1	10,700
TRUSTCO BK CORP N Y	1,2,5	1,242,000
TRUSTMARK CORP	1,2,5	755,570
TRW AUTOMOTIVE HLDGS	1,2	190,060
TTM TECHNOLOGIES IN	1,2	882,853
TUESDAY MORNING CORP	1,2,5	377,228
TUMBLEWEED COMMUNICA	1,2	660,991
TUPPERWARE CORP	1,2,5,9	1,085,155
TURKCELL ILETISIM HI	1	54,874
TUT SYSTEMS	1	11,720
TWEETER HOME ENTMT G	1,5	29,819
TXU CORP	1,2,5,6,7,8,9,10,12,13,14	11,240,088
TYCO INTL LTD NEW	1,2,5,6,7,8,9,10,12,13,14	46,953,386
TYLER TECHNOLOGIES I	1,2,5	595,475
TYSON FOODS INC	1,2,5,7,8,9,10,12,13,14	6,801,987
U S B HLDG INC	1,2	242,558
U S CONCRETE INC	1,2,5	275,165
U S G CORP	1,2,5	761,781
U S I HLDGS	1,2	593,683
U S PHYSICAL THERAPY	1,5	162,865
U S RESTAURANT PPTYS	1,2,5	347,074
U S XPRESS ENTERPRIS	1,2	97,430
UBIQUITEL INC	1,2,5	971,620
UBS AG	1,2	640,809
UCBH HOLDINGS INC	1,2,5	496,742
UGI CORP NEW	1,2,5	558,411
UICI	1,2,5	814,502
UIL HLDG CORP	1,2,5	207,925
ULTICOM INC	1,2,5	184,627
ULTIMATE SOFTWARE GR	1,2	182,262
ULTRA CLEAN HLDGS IN	1	103,600
ULTRA PETROLEUM CORP	1,2,5	81,930
ULTRALIFE BATTERIES	1,2	190,943
ULTRATECH INC	1,2	345,842
UMB FINL CORP	1,2,5	278,470
UMPQUA HLDGS CORP	1,2,5	621,653
UNIBANCO-UNIAO DE BA	1,2,4	701,735
UNIFI INC	1,2	57,679
UNIFIRST CORP MASS	1,2,5	193,192
UNILEVER N V	1,2	58,688
UNILEVER PLC	1	38,314
UNION BANKSHARES COR	1,2	181,876
UNION PAC CORP	1,2,5,6,7,8,9,10,12,13,14	7,287,736
UNIONBANCAL CORP	1,2,5	1,148,079
UNISOURCE ENERGY COR	1,2,5	594,485
UNISYS CORP	1,2,5,6,7,8,9,10,12,13,14	9,023,570
UNIT CORP	1,2,5	663,639
UNITED AUTO GROUP IN	1,2	272,130

UNITED BANKSHARES IN		1,2,5					608,007
UNITED BUSINESS MEDI		1					15,512
UNITED CAPITAL CORP		1					11,300
UNITED CMNTY BKS BLA		1,2					416,648
UNITED CMNTY FINL CO	COM	90983910	4,700	413,328	SH	DEFINED	
UNITED DEFENSE INDS	COM	91018B10	35,006	875,371	SH	DEFINED	
UNITED DOMINION REAL	COM	91019710	49,733	2,507,959	SH	DEFINED	
UNITED FIRE & CAS CO	COM	91033110	8,424	146,938	SH	DEFINED	
UNITED GUARDIAN INC	COM	91057110	92	14,000	SH	DEFINED	
UNITED INDL CORP	COM	91067110	5,484	166,744	SH	DEFINED	
UNITED MICROELECTRON	SPONSORED	91087320	1,377	407,420	SH	DEFINED	
UNITED NAT FOODS INC	COM	91116310	18,053	678,679	SH	DEFINED	
UNITED ONLINE INC	COM	91126810	14,498	1,507,025	SH	DEFINED	
UNITED PANAM FINANCI	COM	91130110	1,349	74,923	SH	DEFINED	
UNITED PARCEL SERVIC	CL B	91131210	2,036,171	26,819,955	SH	DEFINED	
UNITED RENTALS INC	COM	91136310	21,195	1,333,827	SH	DEFINED	
UNITED STATES CELLUL	COM	91168410	6,352	147,206	SH	DEFINED	
UNITED STATES STL CO	COM	91290910	220,063	5,849,632	SH	DEFINED	
UNITED STATIONERS IN	COM	91300410	25,486	587,233	SH	DEFINED	
UNITED SURGICAL PART	COM	91301630	15,672	456,231	SH	DEFINED	
UNITED TECHNOLOGIES	COM	91301710	5,763,845	61,724,623	SH	DEFINED	
UNITED THERAPEUTICS	COM	91307C10	9,734	278,670	SH	DEFINED	
UNITED UTILS PLC	SPONSORED	91311Q10	266	13,071	SH	DEFINED	
UNITEDGLOBALCOM	CL A	91324750	22,584	3,023,233	SH	DEFINED	
UNITEDHEALTH GROUP I	COM	91324P10	1,568,132	21,265,691	SH	DEFINED	
UNITRIN INC	COM	91327510	29,930	719,992	SH	DEFINED	
UNIVERSAL AMERN FINL	COM	91337710	5,040	389,802	SH	DEFINED	
UNIVERSAL COMPRESSIO	COM	91343110	9,326	273,741	SH	DEFINED	
UNIVERSAL CORP VA	COM	91345610	17,477	391,509	SH	DEFINED	
UNIVERSAL DISPLAY CO	COM	91347P10	2,521	299,403	SH	DEFINED	
UNIVERSAL ELECTRS IN	COM	91348310	3,445	205,298	SH	DEFINED	
UNIVERSAL FST PRODS	COM	91354310	8,894	260,048	SH	DEFINED	
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	5,271	173,953	SH	DEFINED	
UNIVERSAL HLTH SVCS	CL B	91390310	29,432	676,597	SH	DEFINED	
UNIVERSAL TECHNICAL	COM	91391510	5,808	192,451	SH	DEFINED	
UNIVEST CORP PA	COM	91527110	3,909	95,919	SH	DEFINED	
UNIVISION COMMUNICAT	CL A	91490610	254,192	8,041,502	SH	DEFINED	
UNIZAN FINANCIAL COR	COM	91528W10	9,573	346,717	SH	DEFINED	
UNOCAL CORP	COM	91528910	332,164	7,724,742	SH	DEFINED	
UNOVA INC	COM	91529B10	10,315	734,187	SH	DEFINED	
UNUMPROVIDENT CORP	COM	91529Y10	126,534	8,064,653	SH	DEFINED	
UPM KYMMENE CORP	SPONSORED	91543610	479	24,986	SH	DEFINED	
UQM TECHNOLOGIES INC	COM	90321310	151	61,776	SH	DEFINED	
URBAN OUTFITTERS INC	COM	91704710	24,181	702,932	SH	DEFINED	
UROLOGIX INC	COM	91727310	1,181	186,883	SH	DEFINED	
URS CORP NEW	COM	90323610	16,469	617,274	SH	DEFINED	
URSTADT BIDDLE PPTYS	COM	91728610	184	12,672	SH	DEFINED	
URSTADT BIDDLE PPTYS	CL A	91728620	6,505	426,869	SH	DEFINED	
US BANCORP DEL	COM NEW	90297330	1,660,553	57,458,568	SH	DEFINED	
USANA HEALTH SCIENCE	COM	90328M10	5,453	156,686	SH	DEFINED	
USEC INC	COM	90333E10	13,392	1,291,437	SH	DEFINED	
USF CORP	COM	91729Q10	15,555	433,406	SH	DEFINED	
UST INC	COM	90291110	146,414	3,636,722	SH	DEFINED	
UTAH MED PRODS INC	COM	91748810	182	10,100	SH	DEFINED	
UTI WORLDWIDE INC	ORD	G8721010	1,180	20,065	SH	DEFINED	
UTSTARCOM INC	COM	91807610	24,849	1,542,456	SH	DEFINED	

V F CORP	COM	91820410	145,025	2,932,761	SH	DEFINED
VA SOFTWARE CORP	COM	91819B10	71	35,995	SH	DEFINED
VAIL RESORTS INC	COM	91879Q10	6,054	335,057	SH	DEFINED
VALASSIS COMMUNICATI	COM	91886610	29,143	985,235	SH	DEFINED
VALEANT PHARMACEUTIC	COM	91911X10	40,139	1,664,141	SH	DEFINED
VALENCE TECHNOLOGY I	COM	91891410	2,742	797,200	SH	DEFINED
VALERO ENERGY CORP N	COM	91913Y10	320,376	3,994,213	SH	DEFINED

UNITED CMNTY FINL CO	1,2,5	413,328
UNITED DEFENSE INDS	1,2,5	875,371
UNITED DOMINION REAL	1,2,3,5,9	2,507,959
UNITED FIRE & CAS CO	1,2	146,938
UNITED GUARDIAN INC	1	14,000
UNITED INDL CORP	1,2	166,744
UNITED MICROELECTRON	1	407,420
UNITED NAT FOODS INC	1,2	678,679
UNITED ONLINE INC	1,2,5	1,507,025
UNITED PANAM FINANCI	1,2	74,923
UNITED PARCEL SERVIC	1,2,5,6,7,8,9,10,12,13,14	26,819,955
UNITED RENTALS INC	1,2,5,9	1,333,827
UNITED STATES CELLUL	1,2,5	147,206
UNITED STATES STL CO	1,2,5,6,7,8,9,10,12,13,14	5,849,632
UNITED STATIONERS IN	1,2,5	587,233
UNITED SURGICAL PART	1,2	456,231
UNITED TECHNOLOGIES	1,2,5,6,7,8,9,10,12,13,14	61,724,623
UNITED THERAPEUTICS	1,2	278,670
UNITED UTILS PLC	1	13,071
UNITEDGLOBALCOM	1,2,5	3,023,233
UNITEDHEALTH GROUP I	1,2,5,6,7,8,9,10,12,13,14	21,265,691
UNITRIN INC	1,2,5,7,9	719,992
UNIVERSAL AMERN FINL	1,2	389,802
UNIVERSAL COMPRESSIO	1,2	273,741
UNIVERSAL CORP VA	1,2,5,7,9	391,509
UNIVERSAL DISPLAY CO	1,2	299,403
UNIVERSAL ELECTRS IN	1,2,5	205,298
UNIVERSAL FST PRODS	1,2	260,048
UNIVERSAL HEALTH RLT	1,2	173,953
UNIVERSAL HLTH SVCS	1,2,5,7,9	676,597
UNIVERSAL TECHNICAL	1,2	192,451
UNIVEST CORP PA	1,2	95,919
UNIVISION COMMUNICAT	1,2,5,6,7,8,9,10,12,13,14	8,041,502
UNIZAN FINANCIAL COR	1,2	346,717
UNOCAL CORP	1,2,5,6,7,8,9,10,12,13,14	7,724,742
UNOVA INC	1,2,5	734,187
UNUMPROVIDENT CORP	1,2,5,6,7,8,9,10,12,13,14	8,064,653
UPM KYMMENE CORP	1	24,986
UQM TECHNOLOGIES INC	1	61,776
URBAN OUTFITTERS INC	1,2,5,9	702,932
UROLOGIX INC	1,2	186,883
URS CORP NEW	1,2	617,274
URSTADT BIDDLE PPTYS	1	12,672
URSTADT BIDDLE PPTYS	1,2	426,869
US BANCORP DEL	1,2,5,6,7,8,9,10,12,13,14	57,458,568
USANA HEALTH SCIENCE	1,2	156,686
USEC INC	1,2,5	1,291,437
USF CORP	1,2,5	433,406
UST INC	1,2,5,6,7,9,10,13	3,636,722
UTAH MED PRODS INC	1,2	10,100
UTI WORLDWIDE INC	1,5	20,065

UTSTARCOM INC		1,2,5,9				1,542,456
V F CORP		1,2,5,6,7,8,9,10,12,13,14				2,932,761
VA SOFTWARE CORP		1				35,995
VAIL RESORTS INC		1,2				335,057
VALASSIS COMMUNICATI		1,2,5,9				985,235
VALEANT PHARMACEUTIC		1,2,5,9				1,664,141
VALENCE TECHNOLOGY I		1,2,5				797,200
VALERO ENERGY CORP N		1,2,5,6,7,8,9,10,12,13,14				3,994,213
VALERO L P	COM UT LTD	91913W10	883	15,843	SH	DEFINED
VALHI INC NEW	COM	91890510	3,227	214,723	SH	DEFINED
VALLEY NATL BANCORP	COM	91979410	24,261	949,923	SH	DEFINED
VALMONT INDS INC	COM	92025310	6,063	290,528	SH	DEFINED
VALSPAR CORP	COM	92035510	33,674	721,380	SH	DEFINED
VALUE LINE INC	COM	92043710	1,071	28,945	SH	DEFINED
VALUECLICK INC	COM	92046N10	10,930	1,157,820	SH	DEFINED
VALUEVISION MEDIA IN	CL A	92047K10	4,447	332,078	SH	DEFINED
VARCO INTL INC DEL	COM	92212210	35,912	1,339,007	SH	DEFINED
VARIAN INC	COM	92220610	33,056	872,874	SH	DEFINED
VARIAN MED SYS INC	COM	92220P10	84,312	2,438,867	SH	DEFINED
VARIAN SEMICONDUCTOR	COM	92220710	18,353	593,948	SH	DEFINED
VCA ANTECH INC	COM	91819410	12,214	592,038	SH	DEFINED
VECTOR GROUP LTD	COM	92240M10	4,326	287,798	SH	DEFINED
VECTREN CORP	COM	92240G10	29,752	1,181,580	SH	DEFINED
VEECO INSTRS INC DEL	COM	92241710	9,520	453,977	SH	DEFINED
VENTANA MED SYS INC	COM	92276H10	9,936	196,981	SH	DEFINED
VENTAS INC	COM	92276F10	20,222	780,167	SH	DEFINED
VENTIV HEALTH INC	COM	92279310	4,548	268,317	SH	DEFINED
VERINT SYS INC	COM	92343X10	6,014	163,243	SH	DEFINED
VERISIGN INC	COM	92343E10	140,158	7,050,208	SH	DEFINED
VERITAS DGC INC	COM	92343P10	26,945	1,182,831	SH	DEFINED
VERITAS SOFTWARE CO	COM	92343610	210,121	11,804,573	SH	DEFINED
VERITY INC	COM	92343C10	5,651	438,738	SH	DEFINED
VERIZON COMMUNICATIO	COM	92343V10	3,562,665	90,468,896	SH	DEFINED
VERSO TECHNOLOGIES I	COM	92531710	1,765	1,858,181	SH	DEFINED
VERTEX PHARMACEUTICA	COM	92532F10	15,952	1,519,194	SH	DEFINED
VESTA INS GROUP INC	COM	92539110	2,089	465,285	SH	DEFINED
VIACOM INC	CL A	92552410	1,066	31,347	SH	DEFINED
VIACOM INC	CL B	92552430	1,662,830	49,547,976	SH	DEFINED
VIAD CORP	COM NEW	92552R40	5,744	242,067	SH	DEFINED
VIASAT INC	COM	92552V10	7,180	357,228	SH	DEFINED
VIASYS HEALTHCARE IN	COM NEW	92553Q20	7,673	458,626	SH	DEFINED
VICAL INC	COM	92560210	78	16,235	SH	DEFINED
VICON INDS INC	COM	92581110	88	18,700	SH	DEFINED
VICOR CORP	COM	92581510	3,727	368,638	SH	DEFINED
VICURON PHARMACEUTIC	COM	92647110	10,670	726,851	SH	DEFINED
VIGNETTE CORP	COM	92673410	5,154	3,875,072	SH	DEFINED
VIISAGE TECHNOLOGY I	COM	92675K10	1,528	265,738	SH	DEFINED
VINA CONCHA Y TORO S	SPONSORED	92719110	417	7,439	SH	DEFINED
VINTAGE PETE INC	COM	92746010	30,859	1,537,545	SH	DEFINED
VION PHARMACEUTICALS	COM	92762410	3,033	720,501	SH	DEFINED
VIRAGE LOGIC CORP	COM	92763R10	273	22,122	SH	DEFINED
VIRCO MFG CO	COM	92765110	87	11,461	SH	DEFINED
VIRGINIA COMM BANCOR	COM	92778Q10	2,368	87,710	SH	DEFINED
VIRGINIA FINL GROUP	COM	92781010	3,400	104,619	SH	DEFINED
VIROLOGIC INC	COM	92823R20	35	17,400	SH	DEFINED
VISHAY INTERTECHNOLO	COM	92829810	25,921	2,009,394	SH	DEFINED

VISTACARE INC	CL A	92839Y10	2,191	143,098	SH	DEFINED
VISTEON CORP	COM	92839U10	31,591	3,953,806	SH	DEFINED
VISUAL NETWORKS INC	COM	92844410	57	21,901	SH	DEFINED
VISX INC DEL	COM	92844S10	26,319	1,277,600	SH	DEFINED
VITAL SIGNS INC	COM	92846910	4,395	137,429	SH	DEFINED
VITALWORKS INC	COM	92848310	93	24,800	SH	DEFINED
VITESSE SEMICONDUCTO	COM	92849710	9,235	3,382,964	SH	DEFINED
VITRIA TECHNOLOGY	COM NEW	92849Q40	49	15,623	SH	DEFINED
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,032	40,094	SH	DEFINED
VIVUS INC	COM	92855110	133	29,503	SH	DEFINED
VODAFONE GROUP PLC N	SPONSORED	92857W10	41,897	1,737,732	SH	DEFINED

VALERO L P	1,5	15,843
VALHI INC NEW	1,2	214,723
VALLEY NATL BANCORP	1,2,5	949,923
VALMONT INDS INC	1,2	290,528
VALSPAR CORP	1,2,5,9	721,380
VALUE LINE INC	1,2	28,945
VALUECLICK INC	1,2,5	1,157,820
VALUEVISION MEDIA IN	1,2	332,078
VARCO INTL INC DEL	1,2,5,9	1,339,007
VARIAN INC	1,2,5,9	872,874
VARIAN MED SYS INC	1,2,5,7,8,9,10,12,13,14	2,438,867
VARIAN SEMICONDUCTOR	1,2,5	593,948
VCA ANTECH INC	1,2	592,038
VECTOR GROUP LTD	1,2,5	287,798
VECTREN CORP	1,2,5,9	1,181,580
VEECO INSTRS INC DEL	1,2,5	453,977
VENTANA MED SYS INC	1,2	196,981
VENTAS INC	1,2,5	780,167
VENTIV HEALTH INC	1,2	268,317
VERINT SYS INC	1,2	163,243
VERISIGN INC	1,2,5,7,8,9,10,12,13,14	7,050,208
VERITAS DGC INC	1,2,5	1,182,831
VERITAS SOFTWARE CO	1,2,5,6,7,8,9,10,12,13,14	11,804,573
VERITY INC	1,2	438,738
VERIZON COMMUNICATIO	1,2,5,6,7,8,9,10,12,13,14	90,468,896
VERSO TECHNOLOGIES I	1,2,5	1,858,181
VERTEX PHARMACEUTICA	1,2,5,9	1,519,194
VESTA INS GROUP INC	1,2,5	465,285
VIACOM INC	1,2,5,9	31,347
VIACOM INC	1,2,5,6,7,8,9,10,12,13,14	49,547,976
VIAD CORP	1,2,5,7	242,067
VIASAT INC	1,2,5	357,228
VIASYS HEALTHCARE IN	1,2,5	458,626
VICAL INC	1	16,235
VICON INDS INC	1	18,700
VICOR CORP	1,2	368,638
VICURON PHARMACEUTIC	1,2,5	726,851
VIGNETTE CORP	1,2,5	3,875,072
VIISAGE TECHNOLOGY I	1,2	265,738
VINA CONCHA Y TORO S	1,2,7	7,439
VINTAGE PETE INC	1,2,5	1,537,545
VION PHARMACEUTICALS	1,2	720,501
VIRAGE LOGIC CORP	1	22,122
VIRCO MFG CO	1	11,461
VIRGINIA COMM BANCOR	1,2	87,710
VIRGINIA FINL GROUP	1,2	104,619
VIROLOGIC INC	1	17,400

VISHAY INTERTECHNOLO	1,2,5,9	2,009,394
VISTACARE INC	1,2,5	143,098
VISTEON CORP	1,2,5,6,8,9,10,13	3,953,806
VISUAL NETWORKS INC	1	21,901
VISX INC DEL	1,2,5,9	1,277,600
VITAL SIGNS INC	1,2	137,429
VITALWORKS INC	1	24,800
VITESSE SEMICONDUCTO	1,2,5	3,382,964
VITRIA TECHNOLOGY	1,5	15,623
VIVENDI UNIVERSAL	1	40,094
VIVUS INC	1,5	29,503
VODAFONE GROUP PLC N	1,2	1,737,732

VOLT INFORMATION SCI	COM	92870310	4,060	141,121	SH	DEFINED
VOLVO AKTIEBOLAGET	ADR B	92885640	520	14,767	SH	DEFINED
VORNADO RLTY TR	SH BEN INT	92904210	143,340	2,286,860	SH	DEFINED
VOTORANTIM CELULOSE	SPONSORED	92906P10	2,956	85,565	SH	DEFINED
VULCAN MATLS CO	COM	92916010	150,860	2,960,949	SH	DEFINED
W HLDG CO INC	COM	92925110	12,426	654,008	SH	DEFINED
W P CAREY & CO LLC	COM	92930Y10	914	30,610	SH	DEFINED
WABASH NATL CORP	COM	92956610	21,614	786,815	SH	DEFINED
WABTEC CORP	COM	92974010	11,259	602,400	SH	DEFINED
WACHOVIA CORP 2ND NE	COM	92990310	1,963,431	41,819,613	SH	DEFINED
WADDELL & REED FINL	CL A	93005910	25,125	1,142,050	SH	DEFINED
WAL MART STORES INC	COM	93114210	5,963,589	112,097,543	SH	DEFINED
WALGREEN CO	COM	93142210	1,080,754	30,163,392	SH	DEFINED
WALTER INDS INC	COM	93317Q10	10,058	627,854	SH	DEFINED
WARNACO GROUP INC	COM NEW	93439040	14,409	648,193	SH	DEFINED
WARWICK CMNTY BANCOR	COM	93655910	236	7,145	SH	DEFINED
WASHINGTON FED INC	COM	93882410	30,201	1,200,843	SH	DEFINED
WASHINGTON GROUP INT	COM NEW	93886220	12,140	350,659	SH	DEFINED
WASHINGTON MUT INC	COM	93932210	1,005,700	25,734,402	SH	DEFINED
WASHINGTON POST CO	CL B	93964010	99,461	108,110	SH	DEFINED
WASHINGTON REAL ESTA	SH BEN INT	93965310	27,205	897,861	SH	DEFINED
WASHINGTON TR BANCOR	COM	94061010	5,317	203,327	SH	DEFINED
WASTE CONNECTIONS IN	COM	94105310	22,581	712,795	SH	DEFINED
WASTE INDUSTRIES USA	COM	94105710	158	14,000	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L10	522,996	19,129,326	SH	DEFINED
WATCHGUARD TECHNOLOG	COM	94110510	2,420	517,155	SH	DEFINED
WATER PIK TECHNOLOGI	COM	94113U10	1,934	129,789	SH	DEFINED
WATERS CORP	COM	94184810	214,043	4,853,593	SH	DEFINED
WATSCO INC	COM	94262220	11,636	387,466	SH	DEFINED
WATSON PHARMACEUTICA	COM	94268310	79,858	2,710,714	SH	DEFINED
WATSON WYATT & CO HL	CL A	94271210	13,780	523,971	SH	DEFINED
WATTS WATER TECHNOLO	CL A	94274910	9,545	355,497	SH	DEFINED
WAUSAU-MOSINEE PAPER	COM	94331510	11,677	701,293	SH	DEFINED
WAVE SYSTEMS CORP	CL A	94352610	27	29,821	SH	DEFINED
WAYPOINT FINL CORP	COM	94675610	12,864	466,598	SH	DEFINED
WCI CMNTYS INC	COM	92923C10	11,564	496,289	SH	DEFINED
WD-40 CO	COM	92923610	7,794	272,507	SH	DEFINED
WEATHERFORD INTERNAT	COM	G9508910	51,374	1,006,945	SH	DEFINED
WEBEX COMMUNICATIONS	COM	94767L10	13,293	609,223	SH	DEFINED
WEBMD CORP	COM	94769M10	21,031	3,021,635	SH	DEFINED
WEBMETHODS INC	COM	94768C10	3,948	742,167	SH	DEFINED
WEBSENSE INC	COM	94768410	24,618	590,779	SH	DEFINED
WEBSTER FINL CORP CO	COM	94789010	37,658	762,453	SH	DEFINED
WEIGHT WATCHERS INTL	COM	94862610	19,755	508,886	SH	DEFINED

WEINGARTEN RLTY INVS	SH BEN INT	94874110	40,886	1,238,596	SH	DEFINED
WEIS MKTS INC	COM	94884910	5,738	169,359	SH	DEFINED
WELLCARE HEALTH PLAN	COM	94946T10	381	20,100	SH	DEFINED
WELLCHOICE INC	COM	94947510	9,751	261,212	SH	DEFINED
WELLMAN INC	COM	94970210	6,157	726,082	SH	DEFINED
WELLPOINT HEALTH NET	COM	94973H10	511,794	4,870,054	SH	DEFINED
WELLS FARGO & CO NEW	COM	94974610	3,098,777	51,966,753	SH	DEFINED
WELLSFORD REAL PPTYS	COM NEW	95024020	331	21,839	SH	DEFINED
WENDYS INTL INC	COM	95059010	106,955	3,183,188	SH	DEFINED
WERNER ENTERPRISES I	COM	95075510	28,447	1,473,160	SH	DEFINED
WESBANCO INC	COM	95081010	10,505	361,234	SH	DEFINED
WESCO FINL CORP	COM	95081710	11,455	32,589	SH	DEFINED
WESCO INTL INC	COM	95082P10	6,223	256,603	SH	DEFINED
WEST BANCORPORATION	CAP STK	95123P10	4,063	242,709	SH	DEFINED
WEST COAST BANCORP O	COM	95214510	7,071	339,480	SH	DEFINED

VOLT INFORMATION SCI	1,2,5	141,121
VOLVO AKTIEBOLAGET	1	14,767
VORNADO RLTY TR	1,2,3,5,7,8,9,10,12,14	2,286,860
VOTORANTIM CELULOSE	1,2	85,565
VULCAN MATLS CO	1,2,5,6,7,8,9,10,12,13,14	2,960,949
W HLDG CO INC	1,2,5	654,008
W P CAREY & CO LLC	1,5	30,610
WABASH NATL CORP	1,2	786,815
WABTEC CORP	1,2	602,400
WACHOVIA CORP 2ND NE	1,2,5,6,7,8,9,10,12,13,14	41,819,613
WADDELL & REED FINL	1,2,5,9	1,142,050
WAL MART STORES INC	1,2,5,6,7,8,9,10,12,13,14	112,097,543
WALGREEN CO	1,2,5,6,7,8,9,10,12,13,14	30,163,392
WALTER INDS INC	1,2	627,854
WARNACO GROUP INC	1,2	648,193
WARWICK CMNTY BANCOR	1	7,145
WASHINGTON FED INC	1,2,5,9	1,200,843
WASHINGTON GROUP INT	1,2	350,659
WASHINGTON MUT INC	1,2,5,6,7,8,9,10,12,13,14	25,734,402
WASHINGTON POST CO	1,2,5,6,7,8,9,10,12,13,14	108,110
WASHINGTON REAL ESTA	1,2,3,5	897,861
WASHINGTON TR BANCOR	1,2	203,327
WASTE CONNECTIONS IN	1,2,5	712,795
WASTE INDUSTRIES USA	1	14,000
WASTE MGMT INC DEL	1,2,5,6,7,8,9,10,12,13,14	19,129,326
WATCHGUARD TECHNOLOG	1,2,5	517,155
WATER PIK TECHNOLOGI	1,2	129,789
WATERS CORP	1,2,5,6,7,8,9,10,12,13,14	4,853,593
WATSCO INC	1,2	387,466
WATSON PHARMACEUTICA	1,2,5,6,9,10	2,710,714
WATSON WYATT & CO HL	1,2,5	523,971
WATTS WATER TECHNOLO	1,2	355,497
WAUSAU-MOSINEE PAPER	1,2	701,293
WAVE SYSTEMS CORP	1	29,821
WAYPOINT FINL CORP	1,2,5	466,598
WCI CMNTYS INC	1,2	496,289
WD-40 CO	1,2	272,507
WEATHERFORD INTERNAT	1,5,7,8,9,10,12,13,14	1,006,945
WEBEX COMMUNICATIONS	1,2,5	609,223
WEBMD CORP	1,2,5	3,021,635
WEBMETHODS INC	1,2	742,167
WEBSENSE INC	1,2,5	590,779
WEBSTER FINL CORP CO	1,2,5,9	762,453

WEIGHT WATCHERS INTL	1,2,5	508,886
WEINGARTEN RLTY INVS	1,2,3,5	1,238,596
WEIS MKTS INC	1,2,5	169,359
WELLCARE HEALTH PLAN	1	20,100
WELLCHOICE INC	1,2,5	261,212
WELLMAN INC	1,2	726,082
WELLPOINT HEALTH NET	1,2,5,6,7,8,9,10,12,13,14	4,870,054
WELLS FARGO & CO NEW	1,2,5,6,7,8,9,10,12,13,14	51,966,753
WELLSFORD REAL PPTYS	1,2,5	21,839
WENDYS INTL INC	1,2,5,6,7,8,9,10,12,13,14	3,183,188
WERNER ENTERPRISES I	1,2,5,9	1,473,160
WESBANCO INC	1,2	361,234
WESCO FINL CORP	1,2,5	32,589
WESCO INTL INC	1,2,5	256,603
WEST BANCORPORATION	1,2	242,709
WEST COAST BANCORP O	1,2	339,480

WEST CORP	COM	95235510	9,668	331,895	SH	DEFINED
WEST MARINE INC	COM	95423510	4,164	194,759	SH	DEFINED
WEST PHARMACEUTICAL	COM	95530610	8,748	419,578	SH	DEFINED
WESTAMERICA BANCORPO	COM	95709010	32,920	599,753	SH	DEFINED
WESTAR ENERGY INC	COM	95709T10	24,368	1,206,341	SH	DEFINED
WESTBANK CORP	COM	95711610	523	25,271	SH	DEFINED
WESTCORP INC	COM	95790710	9,474	222,802	SH	DEFINED
WESTELL TECHNOLOGIES	CL A	95754110	5,347	1,034,328	SH	DEFINED
WESTERN DIGITAL CORP	COM	95810210	17,515	1,992,553	SH	DEFINED
WESTERN GAS RES INC	COM	95825910	23,128	808,968	SH	DEFINED
WESTERN SIERRA BANCO	COM	95952210	2,935	88,152	SH	DEFINED
WESTERN WIRELESS COR	CL A	95988E20	19,386	754,027	SH	DEFINED
WESTFIELD FINANCIAL	COM	96008D10	1,467	62,143	SH	DEFINED
WESTPAC BKG CORP	SPONSORED	96121430	1,080	16,787	SH	DEFINED
WESTWOOD ONE INC	COM	96181510	28,213	1,427,083	SH	DEFINED
WET SEAL INC	CL A	96184010	21	12,819	SH	DEFINED
WEYCO GROUP INC	COM	96214910	1,523	41,175	SH	DEFINED
WEYERHAEUSER CO	COM	96216610	460,775	6,931,034	SH	DEFINED
WFS FINL INC	COM	92923B10	4,728	101,573	SH	DEFINED
WGL HLDGS INC	COM	92924F10	26,416	934,763	SH	DEFINED
W-H ENERGY SVCS INC	COM	92925E10	7,512	362,025	SH	DEFINED
WHEELING PITTSBURGH	COM NEW	96314230	2,708	86,497	SH	DEFINED
WHIRLPOOL CORP	COM	96332010	124,372	2,069,755	SH	DEFINED
WHITE ELECTR DESIGNS	COM	96380110	1,355	277,100	SH	DEFINED
WHITE MTNS INS GROUP	COM	G9618E10	3,940	7,491	SH	DEFINED
WHITEHALL JEWELLERS	COM	96506310	120	14,892	SH	DEFINED
WHITING PETE CORP NE	COM	96638710	11,432	376,065	SH	DEFINED
WHITNEY HLDG CORP	COM	96661210	15,452	367,915	SH	DEFINED
WHOLE FOODS MKT INC	COM	96683710	88,650	1,033,340	SH	DEFINED
WILD OATS MARKETS IN	COM	96808B10	3,732	431,896	SH	DEFINED
WILEY JOHN & SONS IN	CL A	96822320	22,077	690,997	SH	DEFINED
WILLIAMS CLAYTON ENE	COM	96949010	1,320	61,587	SH	DEFINED
WILLIAMS COS INC DEL	COM	96945710	178,324	14,737,552	SH	DEFINED
WILLIAMS SONOMA INC	COM	96990410	49,829	1,327,013	SH	DEFINED
WILLIS GROUP HOLDING	SHS	G9665510	1,070	28,619	SH	DEFINED
WILLOW GROVE BANCORP	COM	97111W10	174	10,516	SH	DEFINED
WILMINGTON TRUST COR	COM	97180710	29,358	810,777	SH	DEFINED
WILSHIRE BANCORP INC	COM	97186T10	2,609	86,463	SH	DEFINED
WILSHIRE ENTERPRISES	COM	97188910	95	18,603	SH	DEFINED
WILSON GREATBATCH TE	COM	97223210	6,361	355,544	SH	DEFINED

WILSONS THE LEATHER	COM	97246310	255	49,294	SH	DEFINED
WIND RIVER SYSTEMS I	COM	97314910	16,755	1,373,356	SH	DEFINED
WINN DIXIE STORES IN	COM	97428010	17,482	5,657,606	SH	DEFINED
WINNEBAGO INDS INC	COM	97463710	23,059	665,662	SH	DEFINED
WINSTON HOTELS INC	COM	97563A10	5,830	544,843	SH	DEFINED
WINTRUST FINANCIAL C	COM	97650W10	19,845	346,449	SH	DEFINED
WIPRO LTD	SPON ADR 1	97651M10	626	33,147	SH	DEFINED
WIRELESS FACILITIES	COM	97653A10	5,319	763,088	SH	DEFINED
WIRELESS TELECOM GRO	COM	97652410	24	10,100	SH	DEFINED
WISCONSIN ENERGY COR	COM	97665710	67,768	2,124,396	SH	DEFINED
WITNESS SYS INC	COM	97742410	4,676	291,002	SH	DEFINED
WJ COMMUNICATIONS IN	COM	92928410	784	321,410	SH	DEFINED
WMC RES LTD	SPONSORED	92928R10	188	11,999	SH	DEFINED
WMS INDS INC	COM	92929710	10,437	406,253	SH	DEFINED
WOLVERINE TUBE INC	COM	97809310	139	12,049	SH	DEFINED
WOLVERINE WORLD WIDE	COM	97809710	19,483	773,119	SH	DEFINED
WOODHEAD INDS INC	COM	97943810	2,484	180,000	SH	DEFINED
WOODWARD GOVERNOR CO	COM	98074510	9,711	143,892	SH	DEFINED
WORLD ACCEP CORP DEL	COM	98141910	5,657	243,313	SH	DEFINED

WEST CORP	1,2,5	331,895
WEST MARINE INC	1,2	194,759
WEST PHARMACEUTICAL	1,2	419,578
WESTAMERICA BANCORPO	1,2,5,9	599,753
WESTAR ENERGY INC	1,2,5,9	1,206,341
WESTBANK CORP	1	25,271
WESTCORP INC	1,2,5	222,802
WESTELL TECHNOLOGIES	1,2,5	1,034,328
WESTERN DIGITAL CORP	1,2,5	1,992,553
WESTERN GAS RES INC	1,2,5,9	808,968
WESTERN SIERRA BANCO	1,2	88,152
WESTERN WIRELESS COR	1,2,5	754,027
WESTFIELD FINANCIAL	1,2	62,143
WESTPAC BKG CORP	1	16,787
WESTWOOD ONE INC	1,2,5,9	1,427,083
WET SEAL INC	1	12,819
WEYCO GROUP INC	1,2	41,175
WEYERHAEUSER CO	1,2,5,6,7,8,9,10,12,13,14	6,931,034
WFS FINL INC	1,2	101,573
WGL HLDGS INC	1,2,5,6,9	934,763
W-H ENERGY SVCS INC	1,2,5	362,025
WHEELING PITTSBURGH	1,2	86,497
WHIRLPOOL CORP	1,2,5,6,7,8,9,10,12,13,14	2,069,755
WHITE ELECTR DESIGNS	1,5	277,100
WHITE MTNS INS GROUP	1,5	7,491
WHITEHALL JEWELLERS	1	14,892
WHITING PETE CORP NE	1,2	376,065
WHITNEY HLDG CORP	1,2,5	367,915
WHOLE FOODS MKT INC	1,2,5,6,7,8,9,10,12,13,14	1,033,340
WILD OATS MARKETS IN	1,2	431,896
WILEY JOHN & SONS IN	1,2,5	690,997
WILLIAMS CLAYTON ENE	1,2	61,587
WILLIAMS COS INC DEL	1,2,5,6,7,8,9,10,12,13,14	14,737,552
WILLIAMS SONOMA INC	1,2,5,9	1,327,013
WILLIS GROUP HOLDING	1,5	28,619
WILLOW GROVE BANCORP	1	10,516
WILMINGTON TRUST COR	1,2,5,9	810,777
WILSHIRE BANCORP INC	1,2	86,463
WILSHIRE ENTERPRISES	1	18,603

WILSON GREATBATCH TE	1,2,5	355,544
WILSONS THE LEATHER	1,2	49,294
WIND RIVER SYSTEMS I	1,2,5,9	1,373,356
WINN DIXIE STORES IN	1,2,5,6,7,9,10	5,657,606
WINNEBAGO INDS INC	1,2	665,662
WINSTON HOTELS INC	1,2,3,5	544,843
WINTRUST FINANCIAL C	1,2	346,449
WIPRO LTD	1	33,147
WIRELESS FACILITIES	1,2	763,088
WIRELESS TELECOM GRO	1	10,100
WISCONSIN ENERGY COR	1,2,5,7,8,9,10,12,13,14	2,124,396
WITNESS SYS INC	1,2	291,002
WJ COMMUNICATIONS IN	1	321,410
WMC RES LTD	1	11,999
WMS INDS INC	1,2	406,253
WOLVERINE TUBE INC	1	12,049
WOLVERINE WORLD WIDE	1,2,5	773,119
WOODHEAD INDS INC	1,2	180,000
WOODWARD GOVERNOR CO	1,2,5	143,892
WORLD ACCEP CORP DEL	1,2	243,313

WORLD FUEL SVCS CORP	COM	98147510	6,370	177,924	SH	DEFINED
WORLD WRESTLING ENTM	CL A	98156Q10	2,387	195,369	SH	DEFINED
WORONOCO BANCORP INC	COM	98163010	213	5,484	SH	DEFINED
WORTHINGTON INDS INC	COM	98181110	45,939	2,151,693	SH	DEFINED
WPP GROUP PLC	SPON ADR N	92930930	482	10,340	SH	DEFINED
WPS RESOURCES CORP	COM	92931B10	20,921	465,006	SH	DEFINED
WRIGHT MED GROUP INC	COM	98235T10	9,639	383,707	SH	DEFINED
WRIGLEY WM JR CO	COM	98252610	336,625	5,317,089	SH	DEFINED
WSFS FINL CORP	COM	92932810	5,284	105,684	SH	DEFINED
WYETH	COM	98302410	1,432,675	38,306,820	SH	DEFINED
WYNDHAM INTL INC	CL A	98310110	86	105,410	SH	DEFINED
WYNN RESORTS LTD	COM	98313410	16,027	310,063	SH	DEFINED
XCEL ENERGY INC	COM	98389B10	209,566	12,099,674	SH	DEFINED
XEROX CORP	COM	98412110	1,193,049	84,733,581	SH	DEFINED
XILINX INC	COM	98391910	267,486	9,906,889	SH	DEFINED
XL CAP LTD	CL A	G9825510	231,571	3,129,762	SH	DEFINED
XM SATELLITE RADIO H	CL A	98375910	58,210	1,876,527	SH	DEFINED
XOMA LTD	ORD	G9825R10	251	108,141	SH	DEFINED
X-RITE INC	COM	98385710	4,866	333,972	SH	DEFINED
XTO ENERGY INC	COM	98385X10	141,740	4,363,909	SH	DEFINED
XYBERNAUT CORP	COM	98414910	2,562	2,287,723	SH	DEFINED
YAHOO INC	COM	98433210	1,333,355	39,320,399	SH	DEFINED
YANKEE CANDLE INC	COM	98475710	20,650	713,050	SH	DEFINED
YARDVILLE NATL BANCO	COM	98502110	3,793	130,353	SH	DEFINED
YELLOW ROADWAY CORP	COM	98557710	76,320	1,627,635	SH	DEFINED
YORK INTL CORP NEW	COM	98667010	26,666	844,124	SH	DEFINED
YOUNG BROADCASTING I	CL A	98743410	2,647	243,549	SH	DEFINED
YOUNG INNOVATIONS IN	COM	98752010	2,308	69,931	SH	DEFINED
YUM BRANDS INC	COM	98849810	458,923	11,286,834	SH	DEFINED
ZALE CORP NEW	COM	98885810	27,396	974,942	SH	DEFINED
ZARLINK SEMICONDUCTO	COM	98913910	47	15,545	SH	DEFINED
ZEBRA TECHNOLOGIES C	CL A	98920710	49,389	809,522	SH	DEFINED
ZENITH NATL INS CORP	COM	98939010	7,708	182,177	SH	DEFINED
ZHONE TECHNOLOGIES I	COM	98950P10	2,150	700,291	SH	DEFINED
ZILA INC	COM PAR $0	98951320	2,388	579,692	SH	DEFINED
ZIMMER HLDGS INC	COM	98956P10	548,776	6,943,016	SH	DEFINED

ZIONS BANCORPORATION	COM	98970110	154,542	2,531,818	SH	DEFINED
ZIX CORP	COM	98974P10	1,297	283,257	SH	DEFINED
ZOLL MED CORP	COM	98992210	4,517	135,280	SH	DEFINED
ZORAN CORP	COM	98975F10	10,415	662,563	SH	DEFINED
ZYGO CORP	COM	98985510	2,760	272,450	SH	DEFINED
ZYMOGENETICS INC	COM	98985T10	4,831	277,010	SH	DEFINED
	TOTAL MARKET VALUE		428,622,780			

WORLD FUEL SVCS CORP	1,2	177,924
WORLD WRESTLING ENTM	1,2	195,369
WORONOCO BANCORP INC	1	5,484
WORTHINGTON INDS INC	1,2,5,6,9,10	2,151,693
WPP GROUP PLC	1	10,340
WPS RESOURCES CORP	1,2,5,9	465,006
WRIGHT MED GROUP INC	1,2	383,707
WRIGLEY WM JR CO	1,2,5,6,7,8,9,10,12,13,14	5,317,089
WSFS FINL CORP	1,2,5	105,684
WYETH	1,2,5,6,7,8,9,10,12,13,14	38,306,820
WYNDHAM INTL INC	1	105,410
WYNN RESORTS LTD	1,2,5	310,063
XCEL ENERGY INC	1,2,5,6,7,8,9,10,12,13,14	12,099,674
XEROX CORP	1,2,5,6,7,8,9,10,12,13,14	84,733,581
XILINX INC	1,2,5,6,7,8,9,10,12,13,14	9,906,889
XL CAP LTD	1,2,5,6,7,8,9,10,12,13,14	3,129,762
XM SATELLITE RADIO H	1,2,5,7,8,9,10,12,13,14	1,876,527
XOMA LTD	1,2,5	108,141
X-RITE INC	1,2	333,972
XTO ENERGY INC	1,2,5,7,8,9,10,12,13,14	4,363,909
XYBERNAUT CORP	1,2	2,287,723
YAHOO INC	1,2,5,6,7,8,9,10,12,13,14	39,320,399
YANKEE CANDLE INC	1,2,5	713,050
YARDVILLE NATL BANCO	1,2	130,353
YELLOW ROADWAY CORP	1,2,5	1,627,635
YORK INTL CORP NEW	1,2,5,9	844,124
YOUNG BROADCASTING I	1,2	243,549
YOUNG INNOVATIONS IN	1,2	69,931
YUM BRANDS INC	1,2,5,6,7,8,9,10,12,13,14	11,286,834
ZALE CORP NEW	1,2,5	974,942
ZARLINK SEMICONDUCTO	1	15,545
ZEBRA TECHNOLOGIES C	1,2,5,9	809,522
ZENITH NATL INS CORP	1,2	182,177
ZHONE TECHNOLOGIES I	1,2	700,291
ZILA INC	1,2,5	579,692
ZIMMER HLDGS INC	1,2,5,6,7,8,9,10,12,13,14	6,943,016
ZIONS BANCORPORATION	1,2,5,6,7,8,9,10,12,13,14	2,531,818
ZIX CORP	1,2	283,257
ZOLL MED CORP	1,2	135,280
ZORAN CORP	1,2,5	662,563
ZYGO CORP	1,2	272,450
ZYMOGENETICS INC	1,2	277,010