STATE STREET CORP
Form 13F-HR
August 08, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: JUNE 30, 2005

Check here if amendment [ ] Amendment Number [ ]
This Amendment (Check only one.): [ ] is a restatement.
[ ] adds new holdings entries.

Institutional Investment Manager filing this report:

Name: STATE STREET CORPORATION
Address: ONE LINCOLN STREET
BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

/s/ PAMELA D. GORMLEY	Boston, Massachusetts	August 8, 2005
[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
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)
28-03459	Smith Asset Management Group L.P.
28-04557	Wellington Management Company LLP

Report Summary:

Number of Other Included Managers:	12
Form 13F Information Table Entry Total:	3,818
Form 13F Information Table Value Total:	433,715,714 (thousands)

List of Other Included Managers:

Provide a numbered list of the names(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report. [If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2005

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
1 800 FLOWERS COM	CL A	68243Q10	2,875	408,362	SH		DEFINED
1-800 CONTACTS INC	COM	68197710	2,550	131,690	SH		DEFINED
1ST SOURCE CORP	COM	33690110	5,011	218,458	SH		DEFINED
21ST CENTY INS GROUP	COM	90130N10	6,728	453,353	SH		DEFINED
24/7 REAL MEDIA INC	COM NEW	90131420	54	13,204	SH		DEFINED
3COM CORP	COM	88553510	24,208	6,668,953	SH		DEFINED
3-D SYS CORP DEL	COM NEW	88554D20	2,605	108,276	SH		DEFINED
3M CO	COM	88579Y10	4,376,264	60,529,242	SH		DEFINED
4 KIDS ENTMT INC	COM	35086510	3,727	187,491	SH		DEFINED
7-ELEVEN INC	COM NEW	81782620	6,908	228,431	SH		DEFINED
8X8 INC NEW	COM	28291410	31	18,800	SH		DEFINED
99 CENTS ONLY STORES	COM	65440K10	17,461	1,373,832	SH		DEFINED
A C MOORE ARTS & CRA	COM	00086T10	4,796	151,714	SH		DEFINED
A D C TELECOMMUNICAT	COM NEW	00088630	66,540	3,056,517	SH		DEFINED
A S V INC	COM	00196310	4,886	120,530	SH		DEFINED
AAMES INVT CORP MD	COM	00253G10	4,381	450,670	SH		DEFINED
AAON INC	COM PAR $0	00036020	2,090	117,699	SH		DEFINED
AAR CORP	COM	00036110	8,171	520,106	SH		DEFINED
AARON RENTS INC	COM	00253520	14,225	571,495	SH		DEFINED
AASTROM BIOSCIENCES	COM	00253U10	3,008	964,227	SH		DEFINED
ABAXIS INC	COM	00256710	2,166	199,114	SH		DEFINED
ABB LTD	SPONSORED	00037520	262	40,559	SH		DEFINED
ABBOTT LABS	COM	00282410	2,144,651	43,759,459	SH		DEFINED
ABC BANCORP	COM	00040010	3,134	173,343	SH		DEFINED
ABERCROMBIE & FITCH	CL A	00289620	191,432	2,786,487	SH		DEFINED
ABGENIX INC	COM	00339B10	8,788	1,024,202	SH		DEFINED
ABIOMED INC	COM	00365410	1,502	175,634	SH		DEFINED
ABLE LABORATORIES IN	COM NEW	00371N40	72	20,800	SH		DEFINED
ABM INDS INC	COM	00095710	11,906	610,543	SH		DEFINED
ABN AMRO HLDG NV	SPONSORED	00093710	2,089	85,155	SH		DEFINED
ABX AIR INC	COM	00080S10	2,173	266,588	SH		DEFINED
ACACIA RESH CORP	ACACIA TCH	00388130	76	16,033	SH		DEFINED
ACADIA PHARMACEUTICA	COM	00422510	1,049	124,930	SH		DEFINED
ACADIA RLTY TR	COM SH BEN	00423910	14,037	752,647	SH		DEFINED
ACCELRYS INC	COM	00430U10	229	46,192	SH		DEFINED
ACCENTURE LTD BERMUD	CL A	G1150G11	49,297	2,174,527	SH		DEFINED
ACCREDITED HOME LEND	COM	00437P10	8,552	194,357	SH		DEFINED

ACCREDO HEALTH INC	COM	00437V10	23,148	509,868	SH	DEFINED
ACCURIDE CORP	COM	00439810	1,201	112,958	SH	DEFINED
ACE CASH EXPRESS INC	COM	00440310	4,115	160,996	SH	DEFINED
ACE LTD	ORD	G0070K10	358,753	7,998,960	SH	DEFINED
ACETO CORP	COM	00444610	213	28,537	SH	DEFINED
ACME COMMUNICATION I	COM	00463110	80	19,978	SH	DEFINED
ACTEL CORP	COM	00493410	4,635	333,461	SH	DEFINED
ACTION PERFORMANCE C	COM	00493310	587	66,573	SH	DEFINED
ACTIVCARD CORP	COM	00506J10	1,579	345,612	SH	DEFINED
ACTIVISION INC NEW	COM NEW	00493020	36,804	2,227,872	SH	DEFINED
ACTUANT CORP	CL A NEW	00508X20	15,833	330,266	SH	DEFINED
ACTUATE CORP	COM	00508B10	176	93,921	SH	DEFINED
ACUITY BRANDS INC	COM	00508Y10	15,788	614,546	SH	DEFINED
ACXIOM CORP	COM	00512510	32,363	1,549,964	SH	DEFINED
ADAPTEC INC	COM	00651F10	5,648	1,455,785	SH	DEFINED
ADE CORP MASS	COM	00089C10	3,040	108,361	SH	DEFINED
ADECCO SA	SPONSORED	00675410	212	18,692	SH	DEFINED
ADESA INC	COM	00686U10	32,444	1,490,317	SH	DEFINED
ADEZA BIOMEDICAL COR	COM	00686410	470	27,701	SH	DEFINED
ADMINISTAFF INC	COM	00709410	10,009	421,242	SH	DEFINED
ADOBE SYS INC	COM	00724F10	407,085	14,228,774	SH	DEFINED
ADOLOR CORP	COM	00724X10	4,153	448,984	SH	DEFINED
ADTRAN INC	COM	00738A10	26,546	1,073,421	SH	DEFINED
ADVANCE AMER CASH AD	COM	00739W10	11,215	700,952	SH	DEFINED
ADVANCE AUTO PARTS I	COM	00751Y10	73,048	1,131,643	SH	DEFINED
ADVANCED DIGITAL INF	COM	00752510	6,238	820,831	SH	DEFINED
ADVANCED ENERGY INDS	COM	00797310	1,858	236,398	SH	DEFINED
ADVANCED MEDICAL OPT	COM	00763M10	33,241	836,255	SH	DEFINED
ADVANCED MICRO DEVIC	COM	00790310	175,700	10,132,627	SH	DEFINED
ADVANCED NEUROMODULA	COM	00757T10	11,915	300,284	SH	DEFINED
ADVANCED SEMICONDUCT	SPONSORED	00756M40	145	39,140	SH	DEFINED
ADVANTA CORP	CL A	00794210	489	18,886	SH	DEFINED
ADVANTA CORP	CL B	00794220	7,737	274,760	SH	DEFINED
ADVENT SOFTWARE INC	COM	00797410	8,141	401,833	SH	DEFINED
ADVISORY BRD CO	COM	00762W10	10,072	206,485	SH	DEFINED
ADVO INC	COM	00758510	15,454	485,225	SH	DEFINED
AEGON N V	ORD AMER R	00792410	962	74,723	SH	DEFINED
AEROFLEX INC	COM	00776810	7,753	922,954	SH	DEFINED
AEROPOSTALE	COM	00786510	37,068	1,103,211	SH	DEFINED
AES CORP	COM	00130H10	331,311	20,226,540	SH	DEFINED
AETHER SYS INC	COM	00808V10	51	15,505	SH	DEFINED
AETNA INC NEW	COM	00817Y10	1,423,446	17,187,229	SH	DEFINED
AFC ENTERPRISES INC	COM	00104Q10	2,731	207,173	SH	DEFINED

AFFILIATED COMPUTER	CL A	00819010	158,233	3,096,530	SH	DEFINED
AFFILIATED MANAGERS	COM	00825210	26,615	389,511	SH	DEFINED
AFFIRMATIVE INS HLDG	COM	00827210	982	61,934	SH	DEFINED
AFFORDABLE RESIDENTI	COM	00827310	7,021	525,893	SH	DEFINED
AFFYMETRIX INC	COM	00826T10	28,571	529,880	SH	DEFINED
AFLAC INC	COM	00105510	617,045	14,257,044	SH	DEFINED
AFTERMARKET TECHNOLO	COM	00831810	7,327	420,364	SH	DEFINED
AGCO CORP	COM	00108410	28,647	1,498,300	SH	DEFINED
AGERE SYS INC	COM	00845V30	18,723	1,560,240	SH	DEFINED
AGILE SOFTWARE CORP	COM	00846X10	4,376	694,655	SH	DEFINED
AGILENT TECHNOLOGIES	COM	00846U10	294,144	12,777,737	SH	DEFINED
AGILYSYS INC	COM	00847J10	9,086	578,736	SH	DEFINED
AGL RES INC	COM	00120410	34,721	898,349	SH	DEFINED
AGREE REALTY CORP	COM	00849210	2,747	90,802	SH	DEFINED
AGRIUM INC	COM	00891610	4,219	215,129	SH	DEFINED
AIR METHODS CORP	COM PAR $.	00912830	113	14,100	SH	DEFINED
AIR PRODS & CHEMS IN	COM	00915810	815,326	13,521,156	SH	DEFINED
AIRGAS INC	COM	00936310	18,317	742,474	SH	DEFINED
AIRSPAN NETWORKS INC	COM	00950H10	1,459	262,796	SH	DEFINED
AIRTRAN HLDGS INC	COM	00949P10	12,793	1,385,987	SH	DEFINED
AK STL HLDG CORP	COM	00154710	16,421	2,561,838	SH	DEFINED
AKAMAI TECHNOLOGIES	COM	00971T10	11,373	866,176	SH	DEFINED
AKSYS LTD	COM	01019610	41	20,637	SH	DEFINED
AKZO NOBEL NV	SPONSORED	01019930	533	13,563	SH	DEFINED
ALABAMA NATL BANCORP	COM	01031710	10,126	154,907	SH	DEFINED
ALAMO GROUP INC	COM	01131110	1,013	54,276	SH	DEFINED
ALAMOSA HLDGS INC	COM	01158910	14,494	1,042,732	SH	DEFINED
ALASKA AIR GROUP INC	COM	01165910	23,709	796,947	SH	DEFINED
ALASKA COMMUNICATION	COM	01167P10	951	95,975	SH	DEFINED
ALBANY INTL CORP	CL A	01234810	12,230	380,881	SH	DEFINED
ALBANY MOLECULAR RES	COM	01242310	6,293	449,472	SH	DEFINED
ALBEMARLE CORP	COM	01265310	18,279	501,216	SH	DEFINED
ALBERTO CULVER CO	COM	01306810	94,585	2,182,903	SH	DEFINED
ALBERTSONS INC	COM	01310410	193,378	9,350,978	SH	DEFINED
ALCAN INC	COM	01371610	237	7,897	SH	DEFINED
ALCATEL	SPONSORED	01390430	524	47,996	SH	DEFINED
ALCOA INC	COM	01381710	762,815	29,193,060	SH	DEFINED
ALCON INC	COM SHS	H0130110	7,934	72,559	SH	DEFINED
ALDERWOODS GROUP INC	COM	01438310	13,426	935,624	SH	DEFINED
ALERIS INTL INC	COM	01447710	7,340	325,496	SH	DEFINED
ALEXANDER & BALDWIN	COM	01448210	22,213	479,249	SH	DEFINED
ALEXANDERS INC	COM	01475210	10,930	43,939	SH	DEFINED
ALEXANDRIA REAL ESTA	COM	01527110	30,970	421,643	SH	DEFINED

ALEXION PHARMACEUTIC	COM	01535110	7,424	322,241	SH	DEFINED
ALFA CORP	COM	01538510	6,392	434,243	SH	DEFINED
ALFACELL CORP	COM	01540410	38	17,093	SH	DEFINED
ALICO INC	COM	01623010	1,957	38,060	SH	DEFINED
ALIGN TECHNOLOGY INC	COM	01625510	4,938	670,021	SH	DEFINED
ALKERMES INC	COM	01642T10	22,587	1,708,529	SH	DEFINED
ALLEGHANY CORP DEL	COM	01717510	11,666	39,281	SH	DEFINED
ALLEGHENY ENERGY INC	COM	01736110	119,883	4,753,491	SH	DEFINED
ALLEGHENY TECHNOLOGI	COM	01741R10	52,073	2,360,524	SH	DEFINED
ALLERGAN INC	COM	01849010	286,125	3,356,696	SH	DEFINED
ALLETE INC	COM NEW	01852230	20,150	403,807	SH	DEFINED
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	5,934	126,962	SH	DEFINED
ALLIANCE DATA SYSTEM	COM	01858110	50,900	1,254,934	SH	DEFINED
ALLIANCE GAMING CORP	COM NEW	01859P60	8,308	592,591	SH	DEFINED
ALLIANCE IMAGING INC	COM NEW	01860620	3,550	339,435	SH	DEFINED
ALLIANCE ONE INTL IN	COM	01877210	7,431	1,236,397	SH	DEFINED
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	969	13,090	SH	DEFINED
ALLIANCE SEMICONDUCT	COM	01877H10	54	21,369	SH	DEFINED
ALLIANT ENERGY CORP	COM	01880210	39,184	1,391,983	SH	DEFINED
ALLIANT TECHSYSTEMS	COM	01880410	40,727	576,872	SH	DEFINED
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	873	76,274	SH	DEFINED
ALLIED CAP CORP NEW	COM	01903Q10	40,042	1,375,528	SH	DEFINED
ALLIED DEFENSE GROUP	COM	01911810	202	8,794	SH	DEFINED
ALLIED DOMECQ PLC	SPON ADR N	01912120	603	12,439	SH	DEFINED
ALLIED HEALTHCARE IN	COM	01923A10	2,085	294,480	SH	DEFINED
ALLIED IRISH BKS P L	SPON ADR O	01922840	14,647	341,014	SH	DEFINED
ALLIED WASTE INDS IN	COM PAR$.0	01958930	46,078	5,810,552	SH	DEFINED
ALLMERICA FINL CORP	COM	01975410	28,177	759,705	SH	DEFINED
ALLOS THERAPEUTICS I	COM	01977710	384	176,271	SH	DEFINED
ALLOY INC	COM	01985510	2,025	394,061	SH	DEFINED
ALLSCRIPTS HEALTHCAR	COM	01988P10	6,854	412,645	SH	DEFINED
ALLSTATE CORP	COM	02000210	1,219,979	20,418,058	SH	DEFINED
ALLTEL CORP	COM	02003910	467,651	7,508,850	SH	DEFINED
ALPHA NATURAL RESOUR	COM	02076X10	7,897	330,705	SH	DEFINED
ALPHARMA INC	CL A	02081310	21,852	1,510,190	SH	DEFINED
ALTAIR NANOTECHNOLOG	COM	02137310	79	27,400	SH	DEFINED
ALTERA CORP	COM	02144110	213,564	10,786,036	SH	DEFINED
ALTIRIS INC	COM	02148M10	3,662	249,982	SH	DEFINED
ALTRIA GROUP INC	COM	02209S10	5,262,716	81,390,597	SH	DEFINED
ALUMINA LTD	SPONSORED	02220510	204	11,999	SH	DEFINED
AMAZON COM INC	COM	02313510	109,643	3,313,486	SH	DEFINED
AMB PROPERTY CORP	COM	00163T10	72,732	1,674,687	SH	DEFINED

AMBAC FINL GROUP INC	COM	02313910	222,802	3,193,835	SH	DEFINED
AMBASSADORS GROUP IN	COM	02317710	3,647	98,071	SH	DEFINED
AMCOL INTL CORP	COM	02341W10	5,313	282,737	SH	DEFINED
AMCORE FINL INC	COM	02391210	9,101	304,580	SH	DEFINED
AMDOCS LTD	ORD	G0260210	5,983	226,389	SH	DEFINED
AMEDISYS INC	COM	02343610	7,253	197,199	SH	DEFINED
AMEGY BANCORPORATION	COM	02343R10	18,042	806,185	SH	DEFINED
AMERADA HESS CORP	COM	02355110	291,559	2,737,389	SH	DEFINED
AMERCO	COM	02358610	6,558	122,461	SH	DEFINED
AMEREN CORP	COM	02360810	328,236	5,935,550	SH	DEFINED
AMERICA MOVIL S A DE	SPON ADR L	02364W10	18,434	309,236	SH	DEFINED
AMERICA SVC GROUP IN	COM	02364L10	1,895	119,581	SH	DEFINED
AMERICA WEST HLDG CO	CL B	02365720	2,481	413,512	SH	DEFINED
AMERICAN AXLE & MFG	COM	02406110	15,091	597,178	SH	DEFINED
AMERICAN CAMPUS CMNT	COM	02483510	3,092	136,333	SH	DEFINED
AMERICAN CAPITAL STR	COM	02493710	29,020	803,657	SH	DEFINED
AMERICAN DENTAL PART	COM	02535310	1,624	66,510	SH	DEFINED
AMERICAN EAGLE OUTFI	COM	02553E10	65,760	2,146,228	SH	DEFINED
AMERICAN ECOLOGY COR	COM NEW	02553340	1,717	95,917	SH	DEFINED
AMERICAN ELEC PWR IN	COM	02553710	424,708	11,519,076	SH	DEFINED
AMERICAN EQTY INVT L	COM	02567620	9,304	783,129	SH	DEFINED
AMERICAN EXPRESS CO	COM	02581610	2,103,583	39,518,749	SH	DEFINED
AMERICAN FINL GROUP	COM	02593210	39,985	1,192,874	SH	DEFINED
AMERICAN FINL RLTY T	COM	02607P30	14,891	968,193	SH	DEFINED
AMERICAN GREETINGS C	CL A	02637510	28,244	1,065,809	SH	DEFINED
AMERICAN HEALTHWAYS	COM	02649V10	19,203	454,283	SH	DEFINED
AMERICAN HOME MTG IN	COM	02660R10	27,981	800,380	SH	DEFINED
AMERICAN INTL GROUP	COM	02687410	4,457,874	76,727,611	SH	DEFINED
AMERICAN ITALIAN PAS	CL A	02707010	9,115	433,647	SH	DEFINED
AMERICAN LD LEASE IN	COM	02711810	370	16,870	SH	DEFINED
AMERICAN MED SYS HLD	COM	02744M10	18,715	906,309	SH	DEFINED
AMERICAN NATL INS CO	COM	02859110	9,456	83,011	SH	DEFINED
AMERICAN PAC CORP	COM	02874010	84	10,500	SH	DEFINED
AMERICAN PHARMACEUTI	COM	02886P10	7,940	192,493	SH	DEFINED
AMERICAN PHYSICIANS	COM	02888410	6,743	181,517	SH	DEFINED
AMERICAN PWR CONVERS	COM	02906610	116,059	4,919,823	SH	DEFINED
AMERICAN REAL ESTATE	DEPOSITRY	02916910	309	10,625	SH	DEFINED
AMERICAN REPROGRAPHI	COM	02926310	1,497	93,047	SH	DEFINED
AMERICAN RETIREMENT	COM	02891310	4,320	295,467	SH	DEFINED
AMERICAN SCIENCE & E	COM	02942910	4,031	90,870	SH	DEFINED

AMERICAN SOFTWARE IN	CL A	02968310	61	10,600	SH	DEFINED
AMERICAN STD COS INC	COM	02971210	211,332	5,041,306	SH	DEFINED
AMERICAN STS WTR CO	COM	02989910	5,672	193,125	SH	DEFINED
AMERICAN SUPERCONDUC	COM	03011110	2,880	314,742	SH	DEFINED
AMERICAN TECHNICNAL	COM	03013710	179	17,700	SH	DEFINED
AMERICAN TECHNOLOGY	COM NEW	03014520	116	20,097	SH	DEFINED
AMERICAN TOWER CORP	CL A	02991220	57,957	2,757,243	SH	DEFINED
AMERICAN VANGUARD CO	COM	03037110	2,389	114,233	SH	DEFINED
AMERICAN WOODMARK CO	COM	03050610	5,779	192,580	SH	DEFINED
AMERICANWEST BANCORP	COM	03058P10	2,931	146,895	SH	DEFINED
AMERICAS CAR MART IN	COM	03062T10	2,191	97,315	SH	DEFINED
AMERICREDIT CORP	COM	03060R10	58,504	2,294,294	SH	DEFINED
AMERIGAS PARTNERS L	UNIT L P I	03097510	200	6,106	SH	DEFINED
AMERIGROUP CORP	COM	03073T10	22,262	553,785	SH	DEFINED
AMERISOURCEBERGEN CO	COM	03073E10	310,112	4,484,631	SH	DEFINED
AMERISTAR CASINOS IN	COM	03070Q10	17,891	685,748	SH	DEFINED
AMERITRADE HLDG CORP	COM	03074K10	41,925	2,252,816	SH	DEFINED
AMERIVEST PPTYS INC	COM	03071L10	68	16,400	SH	DEFINED
AMERON INTL INC	COM	03071010	3,660	97,873	SH	DEFINED
AMERUS GROUP CO	COM	03072M10	30,713	639,178	SH	DEFINED
AMES NATL CORP	COM	03100110	3,297	29,820	SH	DEFINED
AMETEK INC NEW	COM	03110010	39,416	941,844	SH	DEFINED
AMGEN INC	COM	03116210	2,299,986	38,041,449	SH	DEFINED
AMICAS INC	COM	00171210	2,004	442,332	SH	DEFINED
AMIS HLDGS INC	COM	03153810	17,770	1,332,096	SH	DEFINED
AMKOR TECHNOLOGY INC	COM	03165210	6,801	1,501,305	SH	DEFINED
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	18,248	583,736	SH	DEFINED
AMN HEALTHCARE SERVI	COM	00174410	4,423	294,294	SH	DEFINED
AMPHENOL CORP NEW	CL A	03209510	60,318	1,501,559	SH	DEFINED
AMR CORP	COM	00176510	20,934	1,728,651	SH	DEFINED
AMREP CORP NEW	COM	03215910	216	8,400	SH	DEFINED
AMSOUTH BANCORPORATI	COM	03216510	240,161	9,236,976	SH	DEFINED
AMSURG CORP	COM	03232P40	11,865	428,509	SH	DEFINED
AMVESCAP PLC	SPONSORED	03235E10	121	10,051	SH	DEFINED
AMYLIN PHARMACEUTICA	COM	03234610	26,064	1,245,295	SH	DEFINED
ANADARKO PETE CORP	COM	03251110	594,569	7,237,608	SH	DEFINED
ANADIGICS INC	COM	03251510	58	30,115	SH	DEFINED
ANALOG DEVICES INC	COM	03265410	382,756	10,258,812	SH	DEFINED

ANALOGIC CORP	COM PAR $0	03265720	8,645	171,810	SH	DEFINED
ANALYSTS INTL CORP	COM	03268110	38	11,201	SH	DEFINED
ANAREN INC	COM	03274410	3,363	255,756	SH	DEFINED
ANCHOR BANCORP WIS I	COM	03283910	8,481	280,257	SH	DEFINED
ANCHOR GLASS CONTAIN	COM NEW	03304B30	50	36,932	SH	DEFINED
ANDERSONS INC	COM	03416410	2,964	82,783	SH	DEFINED
ANDREW CORP	COM	03442510	48,293	3,784,692	SH	DEFINED
ANDRX CORP DEL	ANDRX GROU	03455310	19,606	965,349	SH	DEFINED
ANGELICA CORP	COM	03466310	3,305	134,852	SH	DEFINED
ANGIODYNAMICS INC	COM	03475V10	359	16,516	SH	DEFINED
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	387	10,824	SH	DEFINED
ANHEUSER BUSCH COS I	COM	03522910	1,054,473	23,048,596	SH	DEFINED
ANIMAS CORP DEL	COM	03525Y10	2,209	109,629	SH	DEFINED
ANIXTER INTL INC	COM	03529010	15,233	409,828	SH	DEFINED
ANNALY MTG MGMT INC	COM	03571040	18,067	1,007,616	SH	DEFINED
ANNTAYLOR STORES COR	COM	03611510	23,250	957,597	SH	DEFINED
ANSOFT CORP	COM	03638410	2,705	111,965	SH	DEFINED
ANSWERTHINK INC	COM	03691610	184	51,736	SH	DEFINED
ANSYS INC	COM	03662Q10	24,181	678,487	SH	DEFINED
ANTEON INTL CORP	COM	03674E10	20,342	445,904	SH	DEFINED
ANTHRACITE CAP INC	COM	03702310	11,267	950,762	SH	DEFINED
ANTIGENICS INC DEL	COM	03703210	1,627	300,786	SH	DEFINED
ANWORTH MORTGAGE ASS	COM	03734710	5,648	574,033	SH	DEFINED
AO TATNEFT	SPON ADR R	03737P30	785	21,211	SH	DEFINED
AON CORP	COM	03738910	466,365	18,624,808	SH	DEFINED
APACHE CORP	COM	03741110	622,880	9,642,113	SH	DEFINED
APARTMENT INVT & MGM	CL A	03748R10	155,532	3,800,881	SH	DEFINED
APEX SILVER MINES LT	ORD	G0407410	190	13,819	SH	DEFINED
APHTON CORP	COM	03759P10	19	26,068	SH	DEFINED
APOGEE ENTERPRISES I	COM	03759810	17,495	1,138,274	SH	DEFINED
APOLLO GROUP INC	CL A	03760410	319,770	4,088,084	SH	DEFINED
APOLLO INVT CORP	COM	03761U10	12,679	687,558	SH	DEFINED
APPLE COMPUTER INC	COM	03783310	874,511	23,757,428	SH	DEFINED
APPLEBEES INTL INC	COM	03789910	25,742	971,768	SH	DEFINED
APPLERA CORP	COM AP BIO	03802010	116,540	5,924,780	SH	DEFINED
APPLERA CORP	COM CE GEN	03802020	10,530	959,877	SH	DEFINED
APPLICA INC	COM	03815A10	311	96,161	SH	DEFINED
APPLIED DIGITAL SOLU	COM NEW	03818830	1,874	569,616	SH	DEFINED
APPLIED FILMS CORP	COM	03819710	4,804	187,674	SH	DEFINED
APPLIED INDL TECHNOL	COM	03820C10	12,032	372,610	SH	DEFINED
APPLIED MATLS INC	COM	03822210	706,559	43,668,677	SH	DEFINED
APPLIED MICRO CIRCUI	COM	03822W10	22,156	8,654,723	SH	DEFINED
APPLIED SIGNAL TECHN	COM	03823710	2,218	116,512	SH	DEFINED
APRIA HEALTHCARE GRO	COM	03793310	27,730	800,527	SH	DEFINED

APTARGROUP INC	COM	03833610	14,396	283,389	SH	DEFINED
AQUA AMERICA INC	COM	03836W10	33,217	1,116,911	SH	DEFINED
AQUANTIVE INC	COM	03839G10	11,334	639,617	SH	DEFINED
AQUILA INC	COM	03840P10	14,191	3,931,059	SH	DEFINED
ARACRUZ CELULOSE S A	SPON ADR P	03849620	2,241	64,477	SH	DEFINED
ARADIGM CORP	COM	03850510	16	14,828	SH	DEFINED
ARAMARK CORP	CL B	03852110	32,287	1,222,992	SH	DEFINED
ARBINET THEXCHANGE I	COM	03875P10	348	51,902	SH	DEFINED
ARBITRON INC	COM	03875Q10	30,020	699,771	SH	DEFINED
ARBOR RLTY TR INC	COM	03892310	3,940	137,297	SH	DEFINED
ARCH CAP GROUP LTD	ORD	G0450A10	1,315	29,196	SH	DEFINED
ARCH CHEMICALS INC	COM	03937R10	7,432	297,753	SH	DEFINED
ARCH COAL INC	COM	03938010	40,249	738,921	SH	DEFINED
ARCHER DANIELS MIDLA	COM	03948310	360,157	16,845,495	SH	DEFINED
ARCHIPELAGO HLDG INC	COM	03957A10	11,726	300,744	SH	DEFINED
ARCHSTONE SMITH TR	COM	03958310	263,208	6,815,341	SH	DEFINED
ARCTIC CAT INC	COM	03967010	4,160	202,610	SH	DEFINED
ARDEN GROUP INC	CL A	03976210	1,790	22,579	SH	DEFINED
ARDEN RLTY INC	COM	03979310	37,787	1,050,224	SH	DEFINED
ARENA PHARMACEUTICAL	COM	04004710	2,326	340,995	SH	DEFINED
ARES CAP CORP	COM	04010L10	4,237	237,646	SH	DEFINED
ARGON ST INC	COM	04014910	2,983	84,030	SH	DEFINED
ARGONAUT GROUP INC	COM	04015710	9,553	413,729	SH	DEFINED
ARGOSY GAMING CO	COM	04022810	20,677	443,610	SH	DEFINED
ARIAD PHARMACEUTICAL	COM	04033A10	4,009	602,022	SH	DEFINED
ARIBA INC	COM NEW	04033V20	4,436	768,783	SH	DEFINED
ARKANSAS BEST CORP D	COM	04079010	12,056	379,015	SH	DEFINED
ARM HLDGS PLC	SPONSORED	04206810	92	14,964	SH	DEFINED
ARMOR HOLDINGS INC	COM	04226010	18,940	478,168	SH	DEFINED
ARQULE INC	COM	04269E10	2,228	343,891	SH	DEFINED
ARRAY BIOPHARMA INC	COM	04269X10	2,166	343,785	SH	DEFINED
ARRIS GROUP INC	COM	04269Q10	17,609	2,021,700	SH	DEFINED
ARROW ELECTRS INC	COM	04273510	39,398	1,450,573	SH	DEFINED
ARROW FINL CORP	COM	04274410	3,155	113,326	SH	DEFINED
ARROW INTL INC	COM	04276410	12,425	389,512	SH	DEFINED
ART TECHNOLOGY GROUP	COM	04289L10	15	14,728	SH	DEFINED
ARTESYN TECHNOLOGIES	COM	04312710	4,361	501,312	SH	DEFINED
ARTHROCARE CORP	COM	04313610	11,292	323,175	SH	DEFINED
ARVINMERITOR INC	COM	04335310	29,153	1,638,736	SH	DEFINED
ASBURY AUTOMOTIVE GR	COM	04343610	2,360	153,136	SH	DEFINED
ASHFORD HOSPITALITY	COM SHS	04410310	4,129	382,324	SH	DEFINED
ASHLAND INC	COM	04420410	137,577	1,914,246	SH	DEFINED
ASHWORTH INC	COM	04516H10	523	58,013	SH	DEFINED
ASIAINFO HLDGS INC	COM	04518A10	3,940	715,121	SH	DEFINED
ASK JEEVES INC	COM	04517410	13,345	441,900	SH	DEFINED
ASML HLDG NV	N Y SHS	N0705911	266	16,981	SH	DEFINED
ASPECT COMMUNICATION	COM	04523Q10	11,881	1,057,970	SH	DEFINED
ASPECT MED SYS INC	COM	04523510	4,931	165,817	SH	DEFINED
ASPEN TECHNOLOGY INC	COM	04532710	2,954	568,026	SH	DEFINED
ASSET ACCEP CAP CORP	COM	04543P10	8,344	322,048	SH	DEFINED
ASSOCIATED BANC CORP	COM	04548710	61,037	1,817,656	SH	DEFINED

ASSOCIATED ESTATES R	COM	04560410	1,687	182,767	SH	DEFINED
ASSURANT INC	COM	04621X10	67,437	1,868,074	SH	DEFINED
ASTA FDG INC	COM	04622010	2,756	99,220	SH	DEFINED
ASTEC INDS INC	COM	04622410	4,652	200,616	SH	DEFINED
ASTORIA FINL CORP	COM	04626510	35,537	1,248,216	SH	DEFINED
ASTRAZENECA PLC	SPONSORED	04635310	7,913	191,787	SH	DEFINED
ASTRO-MED INC NEW	COM	04638F10	121	11,770	SH	DEFINED
ASYST TECHNOLOGY COR	COM	04648X10	2,597	582,201	SH	DEFINED
AT ROAD INC	COM	04648K10	428	161,064	SH	DEFINED
AT&T CORP	COM NEW	00195750	720,029	37,816,630	SH	DEFINED
ATARI INC	COM	04651M10	1,416	509,279	SH	DEFINED
ATHEROGENICS INC	COM	04743910	7,220	451,797	SH	DEFINED
ATHEROS COMMUNICATIO	COM	04743P10	4,651	577,044	SH	DEFINED
ATI TECHNOLOGIES INC	COM	00194110	319	26,936	SH	DEFINED
ATLANTIS PLASTICS IN	COM	04915610	84	11,000	SH	DEFINED
ATLAS AMER INC	COM	04916710	1,496	40,214	SH	DEFINED
ATMEL CORP	COM	04951310	17,390	7,368,500	SH	DEFINED
ATMI INC	COM	00207R10	14,437	497,656	SH	DEFINED
ATMOS ENERGY CORP	COM	04956010	20,052	696,264	SH	DEFINED
ATP OIL & GAS CORP	COM	00208J10	4,888	208,883	SH	DEFINED
ATS MED INC	COM	00208310	66	19,029	SH	DEFINED
ATWOOD OCEANICS INC	COM	05009510	11,451	186,013	SH	DEFINED
AU OPTRONICS CORP	SPONSORED	00225510	6,172	364,364	SH	DEFINED
AUDIBLE INC	COM NEW	05069A30	4,496	258,840	SH	DEFINED
AUDIOVOX CORP	CL A	05075710	4,248	274,058	SH	DEFINED
AUGUST TECHNOLOGY CO	COM	05106U10	2,311	198,356	SH	DEFINED
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,080	13,059	SH	DEFINED
AUTHENTIDATE HLDG CO	COM	05266610	69	25,900	SH	DEFINED
AUTOBYTEL INC	COM	05275N10	2,340	484,480	SH	DEFINED
AUTODESK INC	COM	05276910	231,597	6,744,241	SH	DEFINED
AUTOLIV INC	COM	05280010	33,332	761,000	SH	DEFINED
AUTOMATIC DATA PROCE	COM	05301510	799,123	19,040,333	SH	DEFINED
AUTONATION INC	COM	05329W10	113,379	5,525,275	SH	DEFINED
AUTOZONE INC	COM	05333210	220,780	2,387,845	SH	DEFINED
AVALONBAY CMNTYS INC	COM	05348410	122,169	1,511,993	SH	DEFINED
AVANEX CORP	COM	05348W10	111	123,874	SH	DEFINED
AVANIR PHARMACEUTICA	CL A	05348P10	3,036	1,084,263	SH	DEFINED
AVANT IMMUNOTHERAPEU	COM	05349110	93	79,462	SH	DEFINED
AVATAR HLDGS INC	COM	05349410	3,217	63,990	SH	DEFINED
AVAYA INC	COM	05349910	101,329	12,178,961	SH	DEFINED

AVERY DENNISON CORP	COM	05361110	141,090	2,664,081	SH	DEFINED
AVI BIOPHARMA INC	COM	00234610	25	10,752	SH	DEFINED
AVIALL INC NEW	COM	05366B10	13,196	417,723	SH	DEFINED
AVID TECHNOLOGY INC	COM	05367P10	18,217	341,912	SH	DEFINED
AVIGEN INC	COM	05369010	68	22,212	SH	DEFINED
AVISTA CORP	COM	05379B10	12,003	645,665	SH	DEFINED
AVNET INC	COM	05380710	34,155	1,515,957	SH	DEFINED
AVOCENT CORP	COM	05389310	21,016	803,972	SH	DEFINED
AVON PRODS INC	COM	05430310	491,825	12,994,064	SH	DEFINED
AVX CORP NEW	COM	00244410	7,831	646,149	SH	DEFINED
AWARE INC MASS	COM	05453N10	116	18,042	SH	DEFINED
AXA	SPONSORED	05453610	1,243	49,897	SH	DEFINED
AXCELIS TECHNOLOGIES	COM	05454010	10,022	1,460,898	SH	DEFINED
AXIS CAPITAL HOLDING	SHS	G0692U10	2,915	103,005	SH	DEFINED
AXONYX INC	COM	05461R10	104	78,356	SH	DEFINED
AZTAR CORP	COM	05480210	18,096	528,336	SH	DEFINED
B A S F A G	SPONSORED	05526250	1,882	28,522	SH	DEFINED
BADGER METER INC	COM	05652510	2,443	59,159	SH	DEFINED
BAIRNCO CORP	COM	05709710	142	13,221	SH	DEFINED
BAKER HUGHES INC	COM	05722410	555,572	10,859,509	SH	DEFINED
BALCHEM CORP	COM	05766520	2,421	80,577	SH	DEFINED
BALDOR ELEC CO	COM	05774110	11,135	457,850	SH	DEFINED
BALDWIN & LYONS INC	CL B	05775520	2,622	108,797	SH	DEFINED
BALL CORP	COM	05849810	139,076	3,867,533	SH	DEFINED
BALLY TOTAL FITNESS	COM	05873K10	641	197,939	SH	DEFINED
BANC CORP	COM	05944B10	1,394	131,801	SH	DEFINED
BANCFIRST CORP	COM	05945F10	5,924	68,102	SH	DEFINED
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	2,049	133,372	SH	DEFINED
BANCO BRADESCO S A	SP ADR PFD	05946030	9,270	261,928	SH	DEFINED
BANCO SANTANDER CENT	ADR	05964H10	2,595	224,053	SH	DEFINED
BANCO SANTANDER CHIL	SP ADR REP	05965X10	1,171	36,239	SH	DEFINED
BANCOLOMBIA S A	SPON ADR P	05968L10	11,052	691,170	SH	DEFINED
BANCORP INC DEL	COM	05969A10	1,492	85,558	SH	DEFINED
BANCORPSOUTH INC	COM	05969210	23,490	995,349	SH	DEFINED
BANCTRUST FINANCIAL	COM	05978R10	1,566	80,205	SH	DEFINED
BANDAG INC	COM	05981510	10,271	223,036	SH	DEFINED
BANK HAWAII CORP	COM	06254010	30,352	598,062	SH	DEFINED
BANK MUTUAL CORP NEW	COM	06375010	8,205	741,906	SH	DEFINED
BANK NEW YORK INC	COM	06405710	584,897	20,323,032	SH	DEFINED
BANK NOVA SCOTIA HAL	COM	06414910	3,399	102,222	SH	DEFINED
BANK OF AMERICA CORP	COM	06050510	5,503,595	120,666,400	SH	DEFINED

BANK OF GRANITE CORP	COM	06240110	3,519	183,870	SH	DEFINED
BANK OF THE OZARKS I	COM	06390410	4,107	125,058	SH	DEFINED
BANKATLANTIC BANCORP	CL A	06590850	19,439	1,025,824	SH	DEFINED
BANKRATE INC	COM	06646V10	1,982	98,420	SH	DEFINED
BANKUNITED FINL CORP	CL A	06652B10	8,755	323,784	SH	DEFINED
BANNER CORP	COM	06652V10	7,031	251,030	SH	DEFINED
BANTA CORP	COM	06682110	18,862	415,830	SH	DEFINED
BARCLAYS PLC	ADR	06738E20	11,474	287,275	SH	DEFINED
BARD C R INC	COM	06738310	245,991	3,698,560	SH	DEFINED
BARNES & NOBLE INC	COM	06777410	113,474	2,924,599	SH	DEFINED
BARNES GROUP INC	COM	06780610	7,898	238,619	SH	DEFINED
BARNWELL INDS INC	COM	06822110	305	4,600	SH	DEFINED
BARR PHARMACEUTICALS	COM	06830610	77,016	1,580,139	SH	DEFINED
BARRETT BILL CORP	COM	06846N10	6,396	216,217	SH	DEFINED
BARRICK GOLD CORP	COM	06790110	4,696	187,626	SH	DEFINED
BARRIER THERAPEUTICS	COM	06850R10	2,123	267,742	SH	DEFINED
BASSETT FURNITURE IN	COM	07020310	2,863	151,825	SH	DEFINED
BAUSCH & LOMB INC	COM	07170710	181,347	2,184,904	SH	DEFINED
BAXTER INTL INC	COM	07181310	752,148	20,273,518	SH	DEFINED
BAYER A G	SPONSORED	07273030	989	29,711	SH	DEFINED
BB&T CORP	COM	05493710	592,316	14,819,024	SH	DEFINED
BBVA BANCO FRANCES S	SPONSORED	07329M10	98	15,601	SH	DEFINED
BE AEROSPACE INC	COM	07330210	10,897	697,201	SH	DEFINED
BEA SYS INC	COM	07332510	48,183	5,487,846	SH	DEFINED
BEACON ROOFING SUPPL	COM	07368510	5,183	197,066	SH	DEFINED
BEAR STEARNS COS INC	COM	07390210	409,214	3,937,023	SH	DEFINED
BEARINGPOINT INC	COM	07400210	15,505	2,115,319	SH	DEFINED
BEASLEY BROADCAST GR	CL A	07401410	1,002	69,159	SH	DEFINED
BEAZER HOMES USA INC	COM	07556Q10	17,959	314,248	SH	DEFINED
BEBE STORES INC	COM	07557110	3,111	117,512	SH	DEFINED
BECKMAN COULTER INC	COM	07581110	59,391	934,262	SH	DEFINED
BECTON DICKINSON & C	COM	07588710	853,575	16,267,868	SH	DEFINED
BED BATH & BEYOND IN	COM	07589610	333,820	7,989,952	SH	DEFINED
BEDFORD PPTY INVS IN	COM PAR $0	07644630	8,363	363,288	SH	DEFINED
BEI TECHNOLOGIES INC	COM	05538P10	6,354	238,146	SH	DEFINED
BEL FUSE INC	CL B	07734730	4,126	135,019	SH	DEFINED
BELDEN CDT INC	COM	07745410	14,472	682,665	SH	DEFINED
BELL MICROPRODUCTS I	COM	07813710	3,332	354,511	SH	DEFINED
BELLSOUTH CORP	COM	07986010	3,247,069	122,208,091	SH	DEFINED
BELO CORP	COM SER A	08055510	31,934	1,332,244	SH	DEFINED
BEMIS INC	COM	08143710	68,823	2,593,168	SH	DEFINED

BENCHMARK ELECTRS IN	COM	08160H10	16,911	555,906	SH	DEFINED
BENTLEY PHARMACEUTIC	COM	08265710	1,934	176,576	SH	DEFINED
BERKLEY W R CORP	COM	08442310	104,169	2,919,525	SH	DEFINED
BERKSHIRE HATHAWAY I	CL B	08467020	442,835	159,093	SH	DEFINED
BERKSHIRE HILLS BANC	COM	08468010	2,758	82,767	SH	DEFINED
BERRY PETE CO	CL A	08578910	14,891	281,605	SH	DEFINED
BEST BUY INC	COM	08651610	538,693	7,858,397	SH	DEFINED
BEVERLY ENTERPRISES	COM NEW	08785130	16,578	1,301,288	SH	DEFINED
BEVERLY HILLS BANCOR	COM	08786610	1,394	127,310	SH	DEFINED
BFC FINL CORP	CL A	05538420	1,172	137,413	SH	DEFINED
BG PLC	ADR FIN IN	05543420	18,112	435,381	SH	DEFINED
BHP BILLITON LTD	SPONSORED	08860610	2,067	75,719	SH	DEFINED
BIG 5 SPORTING GOODS	COM	08915P10	7,028	247,647	SH	DEFINED
BIG LOTS INC	COM	08930210	45,855	3,463,353	SH	DEFINED
BIMINI MTG MGMT INC	CL A	09031E40	8,047	570,690	SH	DEFINED
BINDVIEW DEV CORP	COM	09032710	44	15,956	SH	DEFINED
BIO LOGIC SYS CORP	COM	09090910	120	19,050	SH	DEFINED
BIO RAD LABS INC	CL A	09057220	18,896	319,130	SH	DEFINED
BIOENVISION INC	COM	09059N10	2,063	283,348	SH	DEFINED
BIOGEN IDEC INC	COM	09062X10	312,889	9,082,407	SH	DEFINED
BIOLASE TECHNOLOGY I	COM	09091110	512	81,050	SH	DEFINED
BIOMARIN PHARMACEUTI	COM	09061G10	5,733	766,497	SH	DEFINED
BIOMED REALTY TRUST	COM	09063H10	16,699	700,173	SH	DEFINED
BIOMET INC	COM	09061310	240,134	6,934,274	SH	DEFINED
BIO-REFERENCE LABS I	COM $.01 N	09057G60	831	59,876	SH	DEFINED
BIOSCRIP INC	COM	09069N10	2,222	370,405	SH	DEFINED
BIOSITE INC	COM	09094510	12,625	229,592	SH	DEFINED
BIOSOURCE INTL INC	COM	09066H10	111	10,500	SH	DEFINED
BIOVAIL CORP	COM	09067J10	3,774	243,159	SH	DEFINED
BIOVERIS CORP	COM	09067610	169	38,642	SH	DEFINED
BISYS GROUP INC	COM	05547210	22,427	1,501,105	SH	DEFINED
BJ SVCS CO	COM	05548210	280,205	5,339,268	SH	DEFINED
BJS RESTAURANTS INC	COM	09180C10	2,876	141,420	SH	DEFINED
BJS WHOLESALE CLUB I	COM	05548J10	42,132	1,296,777	SH	DEFINED
BKF CAP GROUP INC	COM	05548G10	2,836	74,803	SH	DEFINED
BLACK & DECKER CORP	COM	09179710	251,154	2,795,263	SH	DEFINED
BLACK BOX CORP DEL	COM	09182610	9,802	276,879	SH	DEFINED
BLACK HILLS CORP	COM	09211310	19,934	540,956	SH	DEFINED
BLACKBAUD INC	COM	09227Q10	1,019	75,516	SH	DEFINED
BLACKBOARD INC	COM	09193550	3,967	165,858	SH	DEFINED
BLACKROCK INC	CL A	09247X10	10,900	135,484	SH	DEFINED
BLAIR CORP	COM	09282810	3,807	96,386	SH	DEFINED

BLOCK H & R INC	COM	09367110	251,109	4,303,495	SH	DEFINED
BLOCKBUSTER INC	CL A	09367910	20,407	2,237,639	SH	DEFINED
BLOCKBUSTER INC	CL B	09367920	180	21,001	SH	DEFINED
BLOUNT INTL INC NEW	COM	09518010	5,658	338,979	SH	DEFINED
BLUE COAT SYSTEMS IN	COM NEW	09534T50	4,667	156,182	SH	DEFINED
BLUE NILE INC	COM	09578R10	4,484	137,171	SH	DEFINED
BLUEGREEN CORP	COM	09623110	3,839	220,515	SH	DEFINED
BLUELINX HLDGS INC	COM	09624H10	341	32,215	SH	DEFINED
BLYTH INC	COM	09643P10	13,815	492,521	SH	DEFINED
BMC SOFTWARE INC	COM	05592110	162,525	9,054,317	SH	DEFINED
BOB EVANS FARMS INC	COM	09676110	13,565	581,193	SH	DEFINED
BOC GROUP PLC	SPONSORED	05561760	422	11,617	SH	DEFINED
BOEING CO	COM	09702310	6,076,042	92,061,236	SH	DEFINED
BOIS D ARC ENERGY IN	COM	09738U10	1,659	112,483	SH	DEFINED
BOK FINL CORP	COM NEW	05561Q20	9,882	214,277	SH	DEFINED
BOMBAY CO INC	COM	09792410	2,397	420,442	SH	DEFINED
BONE CARE INTL INC	COM	09807210	7,293	221,128	SH	DEFINED
BON-TON STORES INC	COM	09776J10	9,677	500,125	SH	DEFINED
BORDERS GROUP INC	COM	09970910	30,610	1,209,401	SH	DEFINED
BORG WARNER INC	COM	09972410	38,671	720,534	SH	DEFINED
BORLAND SOFTWARE COR	COM	09984910	6,801	991,330	SH	DEFINED
BOSTON BEER INC	CL A	10055710	2,991	133,303	SH	DEFINED
BOSTON COMMUNICATION	COM	10058210	25	12,133	SH	DEFINED
BOSTON PRIVATE FINL	COM	10111910	8,091	321,086	SH	DEFINED
BOSTON PROPERTIES IN	COM	10112110	154,886	2,212,657	SH	DEFINED
BOSTON SCIENTIFIC CO	COM	10113710	509,230	18,860,363	SH	DEFINED
BOTTOMLINE TECH DEL	COM	10138810	1,863	124,444	SH	DEFINED
BOWATER INC	COM	10218310	31,569	975,246	SH	DEFINED
BOWNE & CO INC	COM	10304310	6,731	465,505	SH	DEFINED
BOYD GAMING CORP	COM	10330410	29,289	572,837	SH	DEFINED
BOYDS COLLECTION LTD	COM	10335410	34	18,859	SH	DEFINED
BOYKIN LODGING CO	COM	10343010	4,943	368,902	SH	DEFINED
BP PLC	SPONSORED	05562210	3,296,826	52,850,689	SH	DEFINED
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,312	18,337	SH	DEFINED
BRADLEY PHARMACEUTIC	COM	10457610	421	39,189	SH	DEFINED
BRADY CORP	CL A	10467410	19,435	626,921	SH	DEFINED
BRANDYWINE RLTY TR	SH BEN INT	10536820	33,393	1,089,506	SH	DEFINED
BRE PROPERTIES INC	CL A	05564E10	33,751	806,472	SH	DEFINED
BRIGGS & STRATTON CO	COM	10904310	24,478	707,048	SH	DEFINED
BRIGHAM EXPLORATION	COM	10917810	2,729	298,876	SH	DEFINED
BRIGHT HORIZON FAMIL	COM	10919510	12,513	307,302	SH	DEFINED
BRIGHTPOINT INC	COM NEW	10947340	9,791	441,253	SH	DEFINED
BRINKER INTL INC	COM	10964110	78,537	1,960,962	SH	DEFINED

BRINKS CO	COM	10969610	24,840	689,990	SH	DEFINED
BRISTOL MYERS SQUIBB	COM	11012210	1,325,270	53,053,226	SH	DEFINED
BRISTOL WEST HLDGS I	COM	11037M10	3,082	168,441	SH	DEFINED
BRITESMILE INC	COM NEW	11041520	39	10,336	SH	DEFINED
BRITISH AMERN TOB PL	SPONSORED	11044810	985	25,386	SH	DEFINED
BRITISH AWYS PLC	ADR 2ND IN	11041930	239	5,105	SH	DEFINED
BRITISH SKY BROADCAS	SPONSORED	11101310	293	7,809	SH	DEFINED
BROADCOM CORP	CL A	11132010	274,274	7,719,514	SH	DEFINED
BROADVISION INC	COM NEW	11141260	29	24,066	SH	DEFINED
BROADWING CORP	COM	11161E10	2,947	637,775	SH	DEFINED
BROCADE COMMUNICATIO	COM	11162110	19,979	5,149,143	SH	DEFINED
BROOKFIELD HOMES COR	COM	11272310	7,993	175,296	SH	DEFINED
BROOKFIELD PPTYS COR	COM	11290010	4,890	169,806	SH	DEFINED
BROOKLINE BANCORP IN	COM	11373M10	11,789	725,020	SH	DEFINED
BROOKS AUTOMATION IN	COM	11434010	9,751	656,640	SH	DEFINED
BROOKSTONE INC	COM	11453710	4,842	256,442	SH	DEFINED
BROOKTROUT INC	COM	11458010	242	21,689	SH	DEFINED
BROWN & BROWN INC	COM	11523610	39,255	873,490	SH	DEFINED
BROWN FORMAN CORP	CL A	11563710	967	15,110	SH	DEFINED
BROWN FORMAN CORP	CL B	11563720	113,105	1,870,735	SH	DEFINED
BROWN SHOE INC NEW	COM	11573610	11,044	282,096	SH	DEFINED
BRUKER BIOSCIENCES C	COM	11679410	1,395	349,548	SH	DEFINED
BRUNSWICK CORP	COM	11704310	112,318	2,592,743	SH	DEFINED
BRUSH ENGINEERED MAT	COM	11742110	3,359	235,551	SH	DEFINED
BSQUARE CORP	COM	11776U10	11	20,627	SH	DEFINED
BT GROUP PLC	ADR	05577E10	526	12,655	SH	DEFINED
BUCA INC	COM	11776910	81	15,455	SH	DEFINED
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,560	33,933	SH	DEFINED
BUCKEYE TECHNOLOGIES	COM	11825510	3,882	487,061	SH	DEFINED
BUCKLE INC	COM	11844010	4,470	100,819	SH	DEFINED
BUCYRUS INTL INC NEW	CL A	11875910	10,231	269,374	SH	DEFINED
BUFFALO WILD WINGS I	COM	11984810	2,066	66,221	SH	DEFINED
BUILD A BEAR WORKSHO	COM	12007610	2,610	111,282	SH	DEFINED
BUILDING MATLS HLDG	COM	12011310	15,729	227,008	SH	DEFINED
BUNGE LIMITED	COM	G1696210	49,894	786,966	SH	DEFINED
BURLINGTON COAT FACT	COM	12157910	13,167	308,801	SH	DEFINED
BURLINGTON NORTHN SA	COM	12189T10	568,318	12,071,319	SH	DEFINED
BURLINGTON RES INC	COM	12201410	819,290	14,831,471	SH	DEFINED
C COR INC	COM	12501010	4,120	601,493	SH	DEFINED
C D I CORP	COM	12507110	3,965	180,906	SH	DEFINED
C D W CORP	COM	12512N10	67,743	1,189,509	SH	DEFINED

C H ROBINSON WORLDWI	COM	12541W10	72,072	1,238,355	SH	DEFINED
C&D TECHNOLOGIES INC	COM	12466110	3,880	422,223	SH	DEFINED
CABELAS INC	COM	12680430	7,390	345,967	SH	DEFINED
CABLE & WIRELESS PUB	SPONSORED	12683020	230	28,828	SH	DEFINED
CABLEVISION SYS CORP	CL A NY CA	12686C10	78,986	2,452,983	SH	DEFINED
CABOT CORP	COM	12705510	242,989	7,363,296	SH	DEFINED
CABOT MICROELECTRONI	COM	12709P10	22,927	790,873	SH	DEFINED
CABOT OIL & GAS CORP	COM	12709710	25,216	726,683	SH	DEFINED
CACHE INC	COM NEW	12715030	3,610	217,213	SH	DEFINED
CACI INTL INC	CL A	12719030	18,860	298,611	SH	DEFINED
CADBURY SCHWEPPES PL	ADR	12720930	989	25,805	SH	DEFINED
CADENCE DESIGN SYSTE	COM	12738710	64,566	4,726,673	SH	DEFINED
CAE INC	COM	12476510	102	19,000	SH	DEFINED
CAL DIVE INTL INC	COM	12791410	54,633	1,043,210	SH	DEFINED
CALAMOS ASSET MGMT I	CL A	12811R10	7,086	260,121	SH	DEFINED
CALAMP CORP	COM	12812610	87	12,189	SH	DEFINED
CALAVO GROWERS INC	COM	12824610	187	17,800	SH	DEFINED
CALGON CARBON CORP	COM	12960310	3,674	415,154	SH	DEFINED
CALIFORNIA COASTAL C	COM NEW	12991520	2,693	78,349	SH	DEFINED
CALIFORNIA MICRO DEV	COM	13043910	147	25,900	SH	DEFINED
CALIFORNIA PIZZA KIT	COM	13054D10	6,497	238,256	SH	DEFINED
CALIFORNIA WTR SVC G	COM	13078810	7,627	203,178	SH	DEFINED
CALIPER LIFE SCIENCE	COM	13087210	1,306	233,125	SH	DEFINED
CALLAWAY GOLF CO	COM	13119310	27,458	1,779,499	SH	DEFINED
CALLON PETE CO DEL	COM	13123X10	2,142	144,892	SH	DEFINED
CALPINE CORP	COM	13134710	57,223	16,830,175	SH	DEFINED
CAMBREX CORP	COM	13201110	6,427	337,399	SH	DEFINED
CAMDEN NATL CORP	COM	13303410	3,286	100,339	SH	DEFINED
CAMDEN PPTY TR	SH BEN INT	13313110	46,294	861,287	SH	DEFINED
CAMPBELL SOUP CO	COM	13442910	257,056	8,354,122	SH	DEFINED
CANADIAN NAT RES LTD	COM	13638510	487	13,400	SH	DEFINED
CANADIAN NATL RY CO	COM	13637510	2,727	47,301	SH	DEFINED
CANCERVAX CORP	COM	13738Y10	55	19,400	SH	DEFINED
CANDELA CORP	COM	13690710	2,456	235,006	SH	DEFINED
CANON INC	ADR	13800630	2,184	41,493	SH	DEFINED
CANTEL MEDICAL CORP	COM	13809810	1,763	107,739	SH	DEFINED
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	28,664	751,140	SH	DEFINED
CAPITAL CITY BK GROU	COM	13967410	4,468	110,585	SH	DEFINED
CAPITAL CORP OF THE	COM NEW	14006520	2,555	92,068	SH	DEFINED
CAPITAL CROSSING BK	COM	14007110	1,262	37,000	SH	DEFINED
CAPITAL LEASE FDG IN	COM	14028810	2,859	263,546	SH	DEFINED
CAPITAL ONE FINL COR	COM	14040H10	597,982	7,473,840	SH	DEFINED
CAPITAL SOUTHWEST CO	COM	14050110	3,789	42,257	SH	DEFINED
CAPITAL TRUST INC MD	CL A NEW	14052H50	4,531	135,608	SH	DEFINED
CAPITALSOURCE INC	COM	14055X10	9,816	500,076	SH	DEFINED
CAPITOL BANCORP LTD	COM	14056D10	5,284	157,204	SH	DEFINED
CAPITOL FED FINL	COM	14057C10	6,660	193,150	SH	DEFINED
CAPSTEAD MTG CORP	COM NO PAR	14067E50	1,284	155,014	SH	DEFINED
CAPSTONE TURBINE COR	COM	14067D10	85	67,208	SH	DEFINED
CAPTARIS INC	COM	14071N10	193	46,678	SH	DEFINED

CARACO PHARMACEUTICA	COM	14075T10	563	65,660	SH	DEFINED
CARAUSTAR INDS INC	COM	14090910	4,213	401,257	SH	DEFINED
CARBO CERAMICS INC	COM	14078110	19,760	250,258	SH	DEFINED
CARDIAC SCIENCE INC	COM NEW	14141020	68	65,556	SH	DEFINED
CARDINAL FINL CORP	COM	14149F10	699	74,411	SH	DEFINED
CARDINAL HEALTH INC	COM	14149Y10	747,353	12,979,390	SH	DEFINED
CARDIODYNAMICS INTL	COM	14159710	48	30,188	SH	DEFINED
CAREER EDUCATION COR	COM	14166510	75,505	2,062,423	SH	DEFINED
CAREMARK RX INC	COM	14170510	601,157	13,503,079	SH	DEFINED
CARLISLE COS INC	COM	14233910	25,269	368,185	SH	DEFINED
CARMAX INC	COM	14313010	41,633	1,562,210	SH	DEFINED
CARMIKE CINEMAS INC	COM	14343640	4,243	138,311	SH	DEFINED
CARNIVAL CORP	PAIRED CTF	14365830	575,987	10,558,880	SH	DEFINED
CARPENTER TECHNOLOGY	COM	14428510	24,208	467,338	SH	DEFINED
CARRAMERICA RLTY COR	COM	14441810	36,175	999,871	SH	DEFINED
CARREKER CORP	COM	14443310	227	41,349	SH	DEFINED
CARRIAGE SVCS INC	COM	14390510	82	13,500	SH	DEFINED
CARRIER ACCESS CORP	COM	14446010	138	28,723	SH	DEFINED
CARRIZO OIL & CO INC	COM	14457710	3,459	202,773	SH	DEFINED
CARTER INC	COM	14622910	12,695	217,450	SH	DEFINED
CASCADE BANCORP	COM	14715410	3,933	186,911	SH	DEFINED
CASCADE CORP	COM	14719510	5,710	132,016	SH	DEFINED
CASCADE NAT GAS CORP	COM	14733910	3,151	153,683	SH	DEFINED
CASELLA WASTE SYS IN	CL A	14744810	2,785	232,121	SH	DEFINED
CASEYS GEN STORES IN	COM	14752810	16,062	810,401	SH	DEFINED
CASH AMER INTL INC	COM	14754D10	7,755	385,437	SH	DEFINED
CASTLE A M & CO	COM	14841110	2,060	133,263	SH	DEFINED
CASUAL MALE RETAIL G	COM	14871110	2,312	316,330	SH	DEFINED
CATALINA MARKETING C	COM	14886710	31,060	1,222,337	SH	DEFINED
CATALYST SEMICONDUCT	COM	14888110	74	16,969	SH	DEFINED
CATAPULT COMMUNICATI	COM	14901610	1,609	94,342	SH	DEFINED
CATELLUS DEV CORP NE	COM	14911310	58,813	1,793,089	SH	DEFINED
CATERPILLAR INC DEL	COM	14912310	1,314,703	13,793,964	SH	DEFINED
CATHAY GENERAL BANCO	COM	14915010	18,056	537,872	SH	DEFINED
CATO CORP NEW	CL A	14920510	12,218	591,686	SH	DEFINED
CB RICHARD ELLIS GRO	CL A	12497T10	17,156	391,147	SH	DEFINED
CBL & ASSOC PPTYS IN	COM	12483010	36,397	845,072	SH	DEFINED
CBRL GROUP INC	COM	12489V10	22,569	580,786	SH	DEFINED
CCA INDS INC	COM	12486710	101	10,608	SH	DEFINED
CCC INFORMATION SVCS	COM	12487Q10	2,350	98,101	SH	DEFINED
CDC CORP	SHS A	G2022L10	41	14,335	SH	DEFINED
CDN IMPERIAL BK OF C	COM	13606910	694	11,205	SH	DEFINED
CEC ENTMT INC	COM	12513710	34,991	831,334	SH	DEFINED

CEDAR FAIR L P	DEPOSITRY	15018510	1,944	60,394	SH	DEFINED
CEDAR SHOPPING CTRS	COM NEW	15060220	5,624	381,318	SH	DEFINED
CELANESE CORP DEL	COM SER A	15087010	5,403	340,042	SH	DEFINED
CELESTICA INC	SUB VTG SH	15101Q10	817	61,073	SH	DEFINED
CELGENE CORP	COM	15102010	73,505	1,806,016	SH	DEFINED
CELL GENESYS INC	COM	15092110	2,666	498,372	SH	DEFINED
CELL THERAPEUTICS IN	COM	15093410	1,751	646,222	SH	DEFINED
CEMEX S A	SPON ADR 5	15129088	13,572	319,943	SH	DEFINED
CENDANT CORP	COM	15131310	792,503	35,427,027	SH	DEFINED
CENTENE CORP DEL	COM	15135B10	23,851	710,278	SH	DEFINED
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	7,328	527,964	SH	DEFINED
CENTER BANCORP INC	COM	15140810	153	13,524	SH	DEFINED
CENTER FINL CORP CAL	COM	15146E10	2,658	107,051	SH	DEFINED
CENTERPOINT ENERGY I	COM	15189T10	116,357	8,808,256	SH	DEFINED
CENTERPOINT PPTYS TR	COM	15189510	38,517	910,556	SH	DEFINED
CENTEX CORP	COM	15231210	272,692	3,858,666	SH	DEFINED
CENTILLIUM COMMUNICA	COM	15231910	41	19,034	SH	DEFINED
CENTRAL COAST BANCOR	COM	15314510	2,392	132,141	SH	DEFINED
CENTRAL EUROPEAN DIS	COM	15343510	5,558	148,885	SH	DEFINED
CENTRAL FGHT LINES I	COM	15349110	53	20,112	SH	DEFINED
CENTRAL GARDEN & PET	COM	15352710	12,220	248,769	SH	DEFINED
CENTRAL PAC FINL COR	COM	15476010	14,712	413,251	SH	DEFINED
CENTRAL PKG CORP	COM	15478510	5,363	390,018	SH	DEFINED
CENTRAL VT PUB SVC C	COM	15577110	5,256	284,118	SH	DEFINED
CENTURY ALUM CO	COM	15643110	10,694	524,227	SH	DEFINED
CENTURY BUSINESS SVC	COM	15649010	3,056	754,644	SH	DEFINED
CENTURYTEL INC	COM	15670010	174,562	5,040,760	SH	DEFINED
CENVEO INC	COM	15670S10	3,986	527,186	SH	DEFINED
CEPHALON INC	COM	15670810	31,856	800,401	SH	DEFINED
CEPHEID	COM	15670R10	3,517	479,150	SH	DEFINED
CERADYNE INC	COM	15671010	8,161	339,061	SH	DEFINED
CERES GROUP INC	COM	15677210	1,948	320,438	SH	DEFINED
CERIDIAN CORP NEW	COM	15677910	47,041	2,414,854	SH	DEFINED
CERNER CORP	COM	15678210	20,637	303,620	SH	DEFINED
CERTEGY INC	COM	15688010	40,574	1,061,588	SH	DEFINED
CEVA INC	COM	15721010	70	11,985	SH	DEFINED
CFS BANCORP INC	COM	12525D10	182	13,694	SH	DEFINED
CH ENERGY GROUP INC	COM	12541M10	10,289	211,583	SH	DEFINED
CHAD THERAPEUTICS IN	COM	15722810	104	27,600	SH	DEFINED
CHAMPION ENTERPRISES	COM	15849610	12,363	1,243,767	SH	DEFINED
CHAMPS ENTMT INC DEL	COM	15878710	78	10,400	SH	DEFINED

CHARLES & COLVARD LT	COM	15976510	2,926	119,168	SH	DEFINED
CHARLES RIV LABS INT	COM	15986410	60,384	1,251,479	SH	DEFINED
CHARLOTTE RUSSE HLDG	COM	16104810	1,840	147,691	SH	DEFINED
CHARMING SHOPPES INC	COM	16113310	14,169	1,518,654	SH	DEFINED
CHARTER COMMUNICATIO	CL A	16117M10	3,486	2,954,660	SH	DEFINED
CHARTER FINL CORP WE	COM	16122M10	1,729	49,474	SH	DEFINED
CHARTERMAC	SH BEN INT	16090810	10,748	489,427	SH	DEFINED
CHATTEM INC	COM	16245610	19,645	474,507	SH	DEFINED
CHECK POINT SOFTWARE	ORD	M2246510	4,502	227,025	SH	DEFINED
CHECKERS DRIVE-IN RE	COM NEW	16280930	150	11,100	SH	DEFINED
CHECKFREE CORP NEW	COM	16281310	48,313	1,418,475	SH	DEFINED
CHECKPOINT SYS INC	COM	16282510	13,150	742,952	SH	DEFINED
CHEESECAKE FACTORY I	COM	16307210	35,572	1,024,240	SH	DEFINED
CHEMED CORP NEW	COM	16359R10	14,708	359,794	SH	DEFINED
CHEMICAL FINL CORP	COM	16373110	9,972	301,167	SH	DEFINED
CHENIERE ENERGY INC	COM NEW	16411R20	15,955	513,010	SH	DEFINED
CHEROKEE INC DEL NEW	COM	16444H10	2,879	83,162	SH	DEFINED
CHESAPEAKE CORP	COM	16515910	5,028	240,104	SH	DEFINED
CHESAPEAKE ENERGY CO	COM	16516710	69,462	3,046,566	SH	DEFINED
CHESAPEAKE UTILS COR	COM	16530310	318	10,413	SH	DEFINED
CHEVRON CORP NEW	COM	16676410	4,428,772	79,198,347	SH	DEFINED
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	219	9,564	SH	DEFINED
CHICAGO MERCANTILE H	CL A	16776010	101,752	344,340	SH	DEFINED
CHICOS FAS INC	COM	16861510	103,609	3,022,436	SH	DEFINED
CHILDRENS PL RETAIL	COM	16890510	13,883	297,475	SH	DEFINED
CHINA ENERGY TECHNOL	COM	16938W10	111	11,116	SH	DEFINED
CHINA MOBILE HONG KO	SPONSORED	16941M10	2,899	155,930	SH	DEFINED
CHINA PETE & CHEM CO	SPON ADR H	16941R10	600	15,378	SH	DEFINED
CHINA TECHFAITH WIRL	SPONSORED	16942410	547	33,600	SH	DEFINED
CHINA YUCHAI INTL LT	COM	G2108210	1,074	88,500	SH	DEFINED
CHIQUITA BRANDS INTL	COM	17003280	24,014	874,513	SH	DEFINED
CHIRON CORP	COM	17004010	124,995	3,582,537	SH	DEFINED
CHITTENDEN CORP	COM	17022810	15,879	583,791	SH	DEFINED
CHOICE HOTELS INTL I	COM	16990510	11,546	175,735	SH	DEFINED
CHOICEPOINT INC	COM	17038810	56,844	1,419,330	SH	DEFINED
CHOLESTECH CORP	COM	17039310	150	13,300	SH	DEFINED
CHORDIANT SOFTWARE I	COM	17040410	137	70,238	SH	DEFINED
CHRISTOPHER & BANKS	COM	17104610	11,010	602,970	SH	DEFINED
CHUBB CORP	COM	17123210	527,871	6,165,997	SH	DEFINED
CHURCH & DWIGHT INC	COM	17134010	27,772	767,193	SH	DEFINED
CHURCHILL DOWNS INC	COM	17148410	6,716	158,051	SH	DEFINED

CIBER INC	COM	17163B10	6,670	835,890	SH	DEFINED
CIENA CORP	COM	17177910	33,974	16,255,562	SH	DEFINED
CIGNA CORP	COM	12550910	604,419	5,647,197	SH	DEFINED
CIMAREX ENERGY CO	COM	17179810	48,986	1,258,968	SH	DEFINED
CINCINNATI BELL INC	COM	17187110	22,801	5,302,526	SH	DEFINED
CINCINNATI FINL CORP	COM	17206210	205,719	5,200,168	SH	DEFINED
CINERGY CORP	COM	17247410	261,729	5,839,561	SH	DEFINED
CINTAS CORP	COM	17290810	148,878	3,856,932	SH	DEFINED
CIRCOR INTL INC	COM	17273K10	4,851	196,630	SH	DEFINED
CIRCUIT CITY STORE I	COM	17273710	92,871	5,371,378	SH	DEFINED
CIRRUS LOGIC INC	COM	17275510	5,264	991,423	SH	DEFINED
CISCO SYS INC	COM	17275R10	3,648,353	191,213,484	SH	DEFINED
CIT GROUP INC	COM	12558110	260,435	6,060,861	SH	DEFINED
CITADEL BROADCASTING	COM	17285T10	11,499	1,004,295	SH	DEFINED
CITIGROUP INC	COM	17296710	11,740,366	253,955,563	SH	DEFINED
CITIZENS & NORTHN CO	COM	17292210	2,578	82,514	SH	DEFINED
CITIZENS BKG CORP MI	COM	17442010	16,033	530,530	SH	DEFINED
CITIZENS COMMUNICATI	COM	17453B10	119,069	8,859,271	SH	DEFINED
CITIZENS FIRST BANCO	COM	17461R10	251	12,150	SH	DEFINED
CITIZENS INC	CL A	17474010	2,338	383,351	SH	DEFINED
CITRIX SYS INC	COM	17737610	108,949	5,029,973	SH	DEFINED
CITY BK LYNNWOOD WAS	COM	17770A10	3,134	101,025	SH	DEFINED
CITY HLDG CO	COM	17783510	10,280	281,497	SH	DEFINED
CITY NATL CORP	COM	17856610	35,815	499,438	SH	DEFINED
CKE RESTAURANTS INC	COM	12561E10	20,068	1,441,641	SH	DEFINED
CKX INC	COM	12562M10	1,257	97,741	SH	DEFINED
CLAIRES STORES INC	COM	17958410	26,699	1,110,165	SH	DEFINED
CLARCOR INC	COM	17989510	28,624	978,588	SH	DEFINED
CLARK INC	COM	18145710	4,570	318,893	SH	DEFINED
CLEAN HARBORS INC	COM	18449610	3,960	182,641	SH	DEFINED
CLEAR CHANNEL COMMUN	COM	18450210	426,891	13,801,857	SH	DEFINED
CLECO CORP NEW	COM	12561W10	23,074	1,069,728	SH	DEFINED
CLEVELAND CLIFFS INC	COM	18589610	18,452	319,458	SH	DEFINED
CLICK COMMERCE INC	COM NEW	18681D20	1,797	78,246	SH	DEFINED
CLIFTON SVGS BANCORP	COM	18712Q10	1,337	126,569	SH	DEFINED
CLOROX CO DEL	COM	18905410	246,328	4,420,819	SH	DEFINED
CMGI INC	COM	12575010	9,711	5,138,141	SH	DEFINED

CMS ENERGY CORP	COM	12589610	96,818	6,428,800	SH	DEFINED
CNA FINL CORP	COM	12611710	7,429	261,418	SH	DEFINED
CNA SURETY CORP	COM	12612L10	3,672	247,279	SH	DEFINED
CNET NETWORKS INC	COM	12613R10	17,751	1,511,981	SH	DEFINED
CNF INC	COM	12612W10	75,587	1,683,444	SH	DEFINED
CNS INC	COM	12613610	3,603	157,702	SH	DEFINED
COACH INC	COM	18975410	372,663	11,101,058	SH	DEFINED
COACHMEN INDS INC	COM	18987310	2,630	209,895	SH	DEFINED
COASTAL FINL CORP DE	COM	19046E10	2,429	165,800	SH	DEFINED
COBIZ INC	COM	19089710	2,806	154,790	SH	DEFINED
COBRA ELECTRS CORP	COM	19104210	73	10,200	SH	DEFINED
COCA COLA BOTTLING C	COM	19109810	4,005	79,241	SH	DEFINED
COCA COLA CO	COM	19121610	2,957,176	70,830,558	SH	DEFINED
COCA COLA ENTERPRISE	COM	19121910	217,321	9,873,755	SH	DEFINED
COEUR D ALENE MINES	COM	19210810	10,354	2,852,409	SH	DEFINED
COGENT COMM GROUP IN	COM NEW	19239V30	257	38,679	SH	DEFINED
COGENT INC	COM	19239Y10	7,443	260,701	SH	DEFINED
COGNEX CORP	COM	19242210	16,637	635,225	SH	DEFINED
COGNIZANT TECHNOLOGY	CL A	19244610	95,765	2,031,938	SH	DEFINED
COGNOS INC	COM	19244C10	7,306	213,988	SH	DEFINED
COHEN & STEERS INC	COM	19247A10	1,088	52,775	SH	DEFINED
COHERENT INC	COM	19247910	17,073	474,114	SH	DEFINED
COHU INC	COM	19257610	5,930	295,785	SH	DEFINED
COINSTAR INC	COM	19259P30	8,411	371,346	SH	DEFINED
COLDWATER CREEK INC	COM	19306810	10,749	431,527	SH	DEFINED
COLE KENNETH PRODTNS	CL A	19329410	2,957	95,034	SH	DEFINED
COLES MYER LTD	SPON ADR N	19387040	342	6,050	SH	DEFINED
COLGATE PALMOLIVE CO	COM	19416210	641,041	12,843,939	SH	DEFINED
COLLAGENEX PHARMACEU	COM	19419B10	2,234	293,600	SH	DEFINED
COLLEGIATE FDG SVCS	COM	19458M10	1,309	89,790	SH	DEFINED
COLONIAL BANCGROUP I	COM	19549330	39,916	1,809,407	SH	DEFINED
COLONIAL PPTYS TR	COM SH BEN	19587210	36,136	821,280	SH	DEFINED
COLONY BANKCORP INC	COM	19623P10	1,543	51,362	SH	DEFINED
COLOR KINETICS INC	COM	19624P10	2,239	210,403	SH	DEFINED
COLT TELECOM GROUP P	SPONSORED	19687710	60	14,344	SH	DEFINED
COLUMBIA BANCORP	COM	19722710	2,806	76,985	SH	DEFINED
COLUMBIA BKG SYS INC	COM	19723610	5,996	243,543	SH	DEFINED
COLUMBIA LABS INC	COM	19777910	88	27,813	SH	DEFINED
COLUMBIA SPORTSWEAR	COM	19851610	5,852	118,597	SH	DEFINED
COLUMBUS MCKINNON CO	COM	19933310	110	10,078	SH	DEFINED
COMARCO INC	COM	20008010	97	12,500	SH	DEFINED
COMCAST CORP NEW	CL A	20030N10	1,656,968	54,025,705	SH	DEFINED
COMCAST CORP NEW	CL A SPL	20030N20	107,360	3,584,625	SH	DEFINED

COMERICA INC	COM	20034010	288,181	4,985,822	SH	DEFINED
COMFORT SYS USA INC	COM	19990810	2,807	426,576	SH	DEFINED
COMMERCE BANCORP INC	COM	20051910	72,822	2,402,581	SH	DEFINED
COMMERCE BANCSHARES	COM	20052510	29,163	578,514	SH	DEFINED
COMMERCE GROUP INC M	COM	20064110	16,958	273,033	SH	DEFINED
COMMERCIAL BANKSHARE	COM	20160710	1,969	51,435	SH	DEFINED
COMMERCIAL CAP BANCO	COM	20162L10	9,893	592,011	SH	DEFINED
COMMERCIAL FEDERAL C	COM	20164710	26,580	789,188	SH	DEFINED
COMMERCIAL METALS CO	COM	20172310	17,610	739,296	SH	DEFINED
COMMERCIAL NET LEASE	COM	20221810	13,390	654,116	SH	DEFINED
COMMERCIAL VEH GROUP	COM	20260810	2,195	123,678	SH	DEFINED
COMMONWEALTH TEL ENT	COM	20334910	23,771	567,197	SH	DEFINED
COMMSCOPE INC	COM	20337210	31,928	1,833,882	SH	DEFINED
COMMUNITY BANCORP NE	COM	20343T10	1,397	45,023	SH	DEFINED
COMMUNITY BK SYS INC	COM	20360710	10,881	446,135	SH	DEFINED
COMMUNITY BKS INC MI	COM	20362810	3,387	131,893	SH	DEFINED
COMMUNITY HEALTH SYS	COM	20366810	50,199	1,328,365	SH	DEFINED
COMMUNITY TR BANCORP	COM	20414910	6,267	191,542	SH	DEFINED
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	20,343	1,022,752	SH	DEFINED
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	803	31,521	SH	DEFINED
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	5,019	162,419	SH	DEFINED
COMPANHIA ENERGETICA	SP ADR N-V	20440960	270	8,487	SH	DEFINED
COMPANHIA SIDERURGIC	SPONSORED	20440W10	272	16,812	SH	DEFINED
COMPANHIA VALE DO RI	SPON ADR P	20441210	24,211	953,191	SH	DEFINED
COMPANHIA VALE DO RI	SPONSORED	20441220	35,395	1,208,847	SH	DEFINED
COMPANIA ANONIMA NAC	SPON ADR D	20442110	22,330	1,178,968	SH	DEFINED
COMPANIA DE MINAS BU	SPONSORED	20444810	220	9,569	SH	DEFINED
COMPANIA DE TELECOMU	SPON ADR N	20444930	475	46,694	SH	DEFINED
COMPASS BANCSHARES I	COM	20449H10	138,201	3,071,124	SH	DEFINED
COMPASS MINERALS INT	COM	20451N10	5,391	230,395	SH	DEFINED
COMPEX TECHNOLOGIES	COM	20451310	69	16,400	SH	DEFINED
COMPUCREDIT CORP	COM	20478N10	13,549	395,253	SH	DEFINED
COMPUTER ASSOC INTL	COM	20491210	374,423	13,625,281	SH	DEFINED
COMPUTER HORIZONS CO	COM	20590810	63	20,195	SH	DEFINED
COMPUTER PROGRAMS &	COM	20530610	3,006	80,656	SH	DEFINED
COMPUTER SCIENCES CO	COM	20536310	257,726	5,897,612	SH	DEFINED
COMPUTER TASK GROUP	COM	20547710	89	24,745	SH	DEFINED
COMPUWARE CORP	COM	20563810	81,156	11,287,320	SH	DEFINED
COMPX INTERNATIONAL	CL A	20563P10	934	55,762	SH	DEFINED
COMSTOCK HOMEBUILDIN	CL A	20568410	389	16,046	SH	DEFINED
COMSTOCK RES INC	COM NEW	20576820	14,092	557,205	SH	DEFINED

COMSYS IT PARTNERS I	COM	20581E10	1,937	113,513	SH	DEFINED
COMTECH TELECOMMUNIC	COM NEW	20582620	11,589	355,163	SH	DEFINED
COMVERSE TECHNOLOGY	COM PAR $0	20586240	127,480	5,394,828	SH	DEFINED
CONAGRA FOODS INC	COM	20588710	715,928	30,912,266	SH	DEFINED
CONCEPTUS INC	COM	20601610	204	36,089	SH	DEFINED
CONCORD CAMERA CORP	COM	20615610	40	31,841	SH	DEFINED
CONCUR TECHNOLOGIES	COM	20670810	3,744	355,603	SH	DEFINED
CONCURRENT COMPUTER	COM	20671020	95	44,809	SH	DEFINED
CONEXANT SYSTEMS INC	COM	20714210	9,569	5,943,636	SH	DEFINED
CONMED CORP	COM	20741010	14,350	466,359	SH	DEFINED
CONNECTICUT WTR SVC	COM	20779710	2,547	101,930	SH	DEFINED
CONNETICS CORP	COM	20819210	8,173	463,317	SH	DEFINED
CONNS INC	COM	20824210	1,515	61,912	SH	DEFINED
CONOCOPHILLIPS	COM	20825C10	2,140,727	37,236,512	SH	DEFINED
CONOR MEDSYSTEMS INC	COM	20826410	901	58,718	SH	DEFINED
CONSECO INC	PFD B CV 5	20846486	4,056	147,500	SH	DEFINED
CONSECO INC	COM NEW	20846488	29,817	1,366,517	SH	DEFINED
CONSOL ENERGY INC	COM	20854P10	52,712	983,791	SH	DEFINED
CONSOLIDATED EDISON	COM	20911510	338,472	7,226,128	SH	DEFINED
CONSOLIDATED GRAPHIC	COM	20934110	16,839	413,036	SH	DEFINED
CONSOLIDATED TOMOKA	COM	21022610	5,684	66,097	SH	DEFINED
CONSTAR INTL INC NEW	COM	21036U10	43	11,400	SH	DEFINED
CONSTELLATION BRANDS	CL A	21036P10	85,896	2,911,738	SH	DEFINED
CONSTELLATION ENERGY	COM	21037110	328,795	5,699,339	SH	DEFINED
CONTINENTAL AIRLS IN	CL B	21079530	14,218	1,070,663	SH	DEFINED
CONVERA CORP	CL A	21191910	54	11,019	SH	DEFINED
CONVERGYS CORP	COM	21248510	76,022	5,346,147	SH	DEFINED
COOPER CAMERON CORP	COM	21664010	80,099	1,290,876	SH	DEFINED
COOPER COS INC	COM NEW	21664840	28,676	471,175	SH	DEFINED
COOPER INDS LTD	CL A	G2418210	152,822	2,391,587	SH	DEFINED
COOPER TIRE & RUBR C	COM	21683110	36,076	1,942,686	SH	DEFINED
COPART INC	COM	21720410	21,625	907,864	SH	DEFINED
CORE LABORATORIES N	COM	N2271710	474	17,660	SH	DEFINED
CORGENTECH INC	COM	21872P10	34	13,150	SH	DEFINED
CORILLIAN CORP	COM	21872510	80	25,701	SH	DEFINED
CORINTHIAN COLLEGES	COM	21886810	25,510	1,997,644	SH	DEFINED
CORIXA CORP	COM	21887F10	3,017	688,796	SH	DEFINED
CORN PRODS INTL INC	COM	21902310	29,568	1,244,441	SH	DEFINED
CORNELL COMPANIES IN	COM	21914110	272	20,173	SH	DEFINED
CORNING INC	COM	21935010	613,537	36,915,600	SH	DEFINED

CORPORATE EXECUTIVE	COM	21988R10	25,168	321,306	SH	DEFINED
CORPORATE OFFICE PPT	SH BEN INT	22002T10	23,997	814,830	SH	DEFINED
CORRECTIONAL PPTYS T	COM	22025E10	3,855	136,202	SH	DEFINED
CORRECTIONS CORP AME	COM NEW	22025Y40	17,841	454,544	SH	DEFINED
CORUS BANKSHARES INC	COM	22087310	22,670	408,547	SH	DEFINED
CORUS GROUP PLC	SPONSORED	22087M10	107	14,306	SH	DEFINED
CORVEL CORP	COM	22100610	1,796	71,479	SH	DEFINED
COSI INC	COM	22122P10	178	25,800	SH	DEFINED
COST PLUS INC CALIF	COM	22148510	8,020	321,576	SH	DEFINED
COSTAR GROUP INC	COM	22160N10	8,066	184,996	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K10	567,648	12,690,554	SH	DEFINED
COTHERIX INC	COM	22163T10	963	94,523	SH	DEFINED
COTT CORP QUE	COM	22163N10	5,063	231,910	SH	DEFINED
COUNTRYWIDE FINANCIA	COM	22237210	751,992	19,476,602	SH	DEFINED
COURIER CORP	COM	22266010	4,429	115,299	SH	DEFINED
COUSINS PPTYS INC	COM	22279510	26,231	886,793	SH	DEFINED
COVANCE INC	COM	22281610	33,489	746,349	SH	DEFINED
COVANSYS CORP	COM	22281W10	4,228	329,007	SH	DEFINED
COVENANT TRANS INC	CL A	22284P10	1,360	102,995	SH	DEFINED
COVENTRY HEALTH CARE	COM	22286210	164,068	2,318,982	SH	DEFINED
COX RADIO INC	CL A	22405110	12,989	824,697	SH	DEFINED
CPI CORP	COM	12590210	743	41,153	SH	DEFINED
CRA INTL INC	COM	12618T10	6,154	114,286	SH	DEFINED
CRANE CO	COM	22439910	25,647	975,187	SH	DEFINED
CRAWFORD & CO	CL B	22463310	1,292	174,072	SH	DEFINED
CRAY INC	COM	22522310	107	86,022	SH	DEFINED
CREDENCE SYS CORP	COM	22530210	13,491	1,490,758	SH	DEFINED
CREDICORP LTD	COM	G2519Y10	412	20,710	SH	DEFINED
CREDIT ACCEP CORP MI	COM	22531010	2,640	177,298	SH	DEFINED
CREDIT SUISSE GROUP	SPONSORED	22540110	18,086	462,091	SH	DEFINED
CREE INC	COM	22544710	24,342	955,701	SH	DEFINED
CRESCENT REAL ESTATE	COM	22575610	31,459	1,677,801	SH	DEFINED
CRH PLC	ADR	12626K20	25,792	993,134	SH	DEFINED
CRIIMI MAE INC	COM NEW	22660350	4,158	190,295	SH	DEFINED
CROMPTON CORP	COM	22711610	64,040	4,344,648	SH	DEFINED
CROSS CTRY HEALTHCAR	COM	22748310	6,686	393,322	SH	DEFINED
CROSS TIMBERS RTY TR	TR UNIT	22757R10	340	8,363	SH	DEFINED
CROSSTEX ENERGY INC	COM	22765Y10	2,730	56,516	SH	DEFINED
CROSSTEX ENERGY L P	COM	22765U10	258	6,773	SH	DEFINED
CROWN CASTLE INTL CO	COM	22822710	67,942	3,343,599	SH	DEFINED
CROWN HOLDINGS INC	COM	22836810	22,260	1,564,323	SH	DEFINED
CROWN MEDIA HLDGS IN	CL A	22841110	1,655	175,462	SH	DEFINED
CRT PROPERTIES INC	COM	22876P10	17,211	630,439	SH	DEFINED

CRYOLIFE INC	COM	22890310	592	76,234	SH	DEFINED
CRYSTALLEX INTL CORP	COM	22942F10	54	15,078	SH	DEFINED
CSG SYS INTL INC	COM	12634910	19,117	1,007,229	SH	DEFINED
CSK AUTO CORP	COM	12596510	9,636	577,677	SH	DEFINED
CSS INDS INC	COM	12590610	2,789	82,418	SH	DEFINED
CSX CORP	COM	12640810	249,553	5,849,812	SH	DEFINED
CT COMMUNICATIONS IN	COM NEW	12642640	3,041	233,039	SH	DEFINED
CTS CORP	COM	12650110	5,743	467,286	SH	DEFINED
CUBIC CORP	COM	22966910	3,533	199,179	SH	DEFINED
CUBIST PHARMACEUTICA	COM	22967810	7,313	555,304	SH	DEFINED
CULLEN FROST BANKERS	COM	22989910	27,154	569,866	SH	DEFINED
CUMMINS INC	COM	23102110	112,785	1,511,659	SH	DEFINED
CUMULUS MEDIA INC	CL A	23108210	8,021	680,905	SH	DEFINED
CUNO INC	COM	12658310	18,763	262,635	SH	DEFINED
CURAGEN CORP	COM	23126R10	4,842	942,046	SH	DEFINED
CURATIVE HEALTH SRVC	COM	23126W10	32	14,169	SH	DEFINED
CURIS INC	COM	23126910	2,008	514,919	SH	DEFINED
CURTISS WRIGHT CORP	COM	23156110	15,087	279,652	SH	DEFINED
CV THERAPEUTICS INC	COM	12666710	10,098	450,415	SH	DEFINED
CVB FINL CORP	COM	12660010	10,497	533,372	SH	DEFINED
CVS CORP	COM	12665010	626,322	21,545,314	SH	DEFINED
CYBERGUARD CORP	COM	23191010	981	165,042	SH	DEFINED
CYBERONICS INC	COM	23251P10	12,321	283,966	SH	DEFINED
CYBERSOURCE CORP	COM	23251J10	1,946	266,167	SH	DEFINED
CYMER INC	COM	23257210	12,874	488,585	SH	DEFINED
CYPRESS BIOSCIENCES	COM PAR $.	23267450	5,260	398,487	SH	DEFINED
CYPRESS SEMICONDUCTO	COM	23280610	33,508	2,661,506	SH	DEFINED
CYTEC INDS INC	COM	23282010	18,501	464,855	SH	DEFINED
CYTOGEN CORP	COM NEW	23282430	66	12,703	SH	DEFINED
CYTYC CORP	COM	23294610	29,203	1,323,804	SH	DEFINED
D & E COMMUNICATIONS	COM	23286010	219	22,392	SH	DEFINED
D & K HEALTHCARE RES	COM	23286110	126	14,900	SH	DEFINED
D R HORTON INC	COM	23331A10	163,782	4,354,744	SH	DEFINED
DADE BEHRING HLDGS I	COM	23342J20	44,781	688,838	SH	DEFINED
DAIMLERCHRYSLER AG	ORD	D1668R12	1,489	36,751	SH	DEFINED
DAKTRONICS INC	COM	23426410	5,570	278,380	SH	DEFINED
DANA CORP	COM	23581110	50,303	3,351,281	SH	DEFINED
DANAHER CORP DEL	COM	23585110	471,198	9,002,640	SH	DEFINED
DANIELSON HLDG CORP	COM	23627410	13,639	1,120,668	SH	DEFINED
DARDEN RESTAURANTS I	COM	23719410	261,628	7,932,944	SH	DEFINED
DARLING INTL INC	COM	23726610	2,562	683,192	SH	DEFINED
DATASCOPE CORP	COM	23811310	6,505	195,067	SH	DEFINED

DATASTREAM SYS INC	COM	23812410	141	19,303	SH	DEFINED
DAVE & BUSTERS INC	COM	23833N10	6,186	335,455	SH	DEFINED
DAVITA INC	COM	23918K10	54,933	1,207,855	SH	DEFINED
DDI CORP	COM PAR $	23316230	36	18,363	SH	DEFINED
DEAN FOODS CO NEW	COM	24237010	81,708	2,318,611	SH	DEFINED
DEB SHOPS INC	COM	24272810	1,317	45,447	SH	DEFINED
DECKERS OUTDOOR CORP	COM	24353710	4,116	167,317	SH	DEFINED
DECODE GENETICS INC	COM	24358610	5,323	566,901	SH	DEFINED
DECORATOR INDS INC	COM PAR $0	24363120	92	11,400	SH	DEFINED
DEERE & CO	COM	24419910	421,926	6,442,595	SH	DEFINED
DEL MONTE FOODS CO	COM	24522P10	34,304	3,185,142	SH	DEFINED
DELL INC	COM	24702R10	2,852,633	72,291,775	SH	DEFINED
DELPHI CORP	COM	24712610	314,810	67,701,034	SH	DEFINED
DELPHI FINL GROUP IN	CL A	24713110	15,501	351,100	SH	DEFINED
DELTA & PINE LD CO	COM	24735710	15,977	637,567	SH	DEFINED
DELTA AIR LINES INC	COM	24736110	13,303	3,538,091	SH	DEFINED
DELTA FINANCIAL CORP	COM	24791810	1,112	116,940	SH	DEFINED
DELTA PETE CORP	COM NEW	24790720	4,258	301,564	SH	DEFINED
DELTATHREE INC	COM	24783N10	43	13,000	SH	DEFINED
DELTIC TIMBER CORP	COM	24785010	5,831	153,335	SH	DEFINED
DELUXE CORP	COM	24801910	36,593	901,317	SH	DEFINED
DENBURY RES INC	COM NEW	24791620	18,786	472,374	SH	DEFINED
DENDREON CORP	COM	24823Q10	3,583	685,028	SH	DEFINED
DENDRITE INTL INC	COM	24823910	9,405	681,557	SH	DEFINED
DENNYS CORP	COM	24869P10	4,724	944,822	SH	DEFINED
DENTSPLY INTL INC NE	COM	24903010	62,396	1,155,490	SH	DEFINED
DEPARTMENT 56 INC	COM	24950910	474	46,219	SH	DEFINED
DESIGN WITHIN REACH	COM	25055710	1,224	67,647	SH	DEFINED
DEUTSCHE BANK AG NAM	ORD	D1819089	772	9,911	SH	DEFINED
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,426	77,434	SH	DEFINED
DEVELOPERS DIVERSIFI	COM	25159110	117,638	2,559,570	SH	DEFINED
DEVON ENERGY CORP NE	COM	25179M10	845,099	16,675,191	SH	DEFINED
DEVRY INC DEL	COM	25189310	22,045	1,107,812	SH	DEFINED
DEX MEDIA INC	COM	25212E10	28,152	1,153,282	SH	DEFINED
DEXCOM INC	COM	25213110	129	10,408	SH	DEFINED
DHB INDS INC	COM	23321E10	2,076	245,730	SH	DEFINED
DIAGEO P L C	SPON ADR N	25243Q20	2,462	41,521	SH	DEFINED
DIAGNOSTIC PRODS COR	COM	25245010	17,631	372,502	SH	DEFINED
DIAMOND OFFSHORE DRI	COM	25271C10	29,348	549,275	SH	DEFINED
DIAMONDCLUSTER INTL	COM	25278P10	3,983	352,441	SH	DEFINED
DIAMONDROCK HOSPITAL	COM	25278430	1,924	170,283	SH	DEFINED
DICKS SPORTING GOODS	COM	25339310	8,850	229,346	SH	DEFINED

DIEBOLD INC	COM	25365110	39,702	880,116	SH	DEFINED
DIGENE CORP	COM	25375210	4,747	171,482	SH	DEFINED
DIGI INTL INC	COM	25379810	3,537	298,256	SH	DEFINED
DIGIMARC CORP	COM	25380710	91	16,561	SH	DEFINED
DIGITAL INSIGHT CORP	COM	25385P10	14,342	599,579	SH	DEFINED
DIGITAL RIV INC	COM	25388B10	14,697	462,889	SH	DEFINED
DIGITAL RLTY TR INC	COM	25386810	5,207	299,576	SH	DEFINED
DIGITAS INC	COM	25388K10	10,633	931,867	SH	DEFINED
DILLARDS INC	CL A	25406710	41,654	1,778,566	SH	DEFINED
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	12	68,821	SH	DEFINED
DIME CMNTY BANCSHARE	COM	25392210	6,445	424,012	SH	DEFINED
DIODES INC	COM	25454310	3,401	108,998	SH	DEFINED
DIONEX CORP	COM	25454610	16,001	366,991	SH	DEFINED
DIRECT GEN CORP	COM	25456W20	3,532	189,815	SH	DEFINED
DIRECTV GROUP INC	COM	25459L10	638,040	41,163,855	SH	DEFINED
DISCOVERY LABORATORI	COM	25466810	4,779	655,576	SH	DEFINED
DISCOVERY PARTNERS I	COM	25467510	57	19,812	SH	DEFINED
DISNEY WALT CO	COM DISNEY	25468710	1,648,888	65,484,032	SH	DEFINED
DISTRIBUTED ENERGY S	COM	25475V10	109	25,799	SH	DEFINED
DITECH COMMUNICATION	COM	25500M10	2,848	438,787	SH	DEFINED
DIVERSA CORP	COM	25506410	1,519	291,505	SH	DEFINED
DIXIE GROUP INC	CL A	25551910	1,657	94,097	SH	DEFINED
DJ ORTHOPEDICS INC	COM	23325G10	10,477	381,965	SH	DEFINED
DNP SELECT INCOME FD	COM	23325P10	1,125	97,342	SH	DEFINED
DOBSON COMMUNICATION	CL A	25606910	5,174	1,214,600	SH	DEFINED
DOCUCORP INTL INC	COM	25591110	76	10,300	SH	DEFINED
DOLBY LABORATORIES I	COM	25659T10	4,211	190,902	SH	DEFINED
DOLLAR GEN CORP	COM	25666910	206,015	10,118,612	SH	DEFINED
DOLLAR THRIFTY AUTOM	COM	25674310	12,428	327,218	SH	DEFINED
DOLLAR TREE STORES I	COM	25674710	32,456	1,352,314	SH	DEFINED
DOMINION RES INC VA	COM	25746U10	874,689	11,918,372	SH	DEFINED
DOMINOS PIZZA INC	COM	25754A20	7,903	355,015	SH	DEFINED
DONALDSON INC	COM	25765110	27,582	909,391	SH	DEFINED
DONEGAL GROUP INC	CL A	25770120	1,725	86,435	SH	DEFINED
DONNELLEY R R & SONS	COM	25786710	189,518	5,491,676	SH	DEFINED
DORAL FINL CORP	COM	25811P10	20,439	1,235,761	SH	DEFINED
DORCHESTER MINERALS	COM UNIT	25820R10	567	23,707	SH	DEFINED
DOT HILL SYS CORP	COM	25848T10	2,686	512,670	SH	DEFINED
DOUBLECLICK INC	COM	25860930	13,471	1,605,553	SH	DEFINED
DOV PHARMACEUTICAL I	COM	25985810	3,874	207,627	SH	DEFINED
DOVER CORP	COM	26000310	205,053	5,636,423	SH	DEFINED

DOVER DOWNS GAMING &	COM	26009510	4,780	360,450	SH	DEFINED
DOVER MOTORSPORTS IN	COM	26017410	947	157,857	SH	DEFINED
DOW CHEM CO	COM	26054310	1,171,609	26,310,559	SH	DEFINED
DOW JONES & CO INC	COM	26056110	72,834	2,054,555	SH	DEFINED
DOWNEY FINL CORP	COM	26101810	20,466	279,584	SH	DEFINED
DPL INC	COM	23329310	42,639	1,553,347	SH	DEFINED
DR REDDYS LABS LTD	ADR	25613520	307	18,137	SH	DEFINED
DREAMWORKS ANIMATION	CL A	26153C10	6,810	259,911	SH	DEFINED
DRESS BARN INC	COM	26157010	7,136	315,313	SH	DEFINED
DREW INDS INC	COM NEW	26168L20	3,795	83,581	SH	DEFINED
DREYERS GRAND ICE CR	COM A CALL	26187710	579	7,117	SH	DEFINED
DRIL-QUIP INC	COM	26203710	4,593	158,328	SH	DEFINED
DRS TECHNOLOGIES INC	COM	23330X10	25,066	488,798	SH	DEFINED
DRUGSTORE COM INC	COM	26224110	2,625	629,444	SH	DEFINED
DSL NET INC	COM	26250610	2	26,359	SH	DEFINED
DSP GROUP INC	COM	23332B10	10,729	449,459	SH	DEFINED
DST SYS INC DEL	COM	23332610	51,572	1,101,976	SH	DEFINED
DTE ENERGY CO	COM	23333110	248,145	5,305,639	SH	DEFINED
DU PONT E I DE NEMOU	COM	26353410	1,814,267	42,182,454	SH	DEFINED
DUCOMMUN INC DEL	COM	26414710	297	17,570	SH	DEFINED
DUKE ENERGY CORP	COM	26439910	2,440,382	82,084,835	SH	DEFINED
DUKE REALTY CORP	COM NEW	26441150	91,329	2,884,695	SH	DEFINED
DUN & BRADSTREET COR	COM	26483E10	71,722	1,163,370	SH	DEFINED
DUQUESNE LT HLDGS IN	COM	26623310	30,645	1,640,508	SH	DEFINED
DURA AUTOMOTIVE SYST	CL A	26590310	119	27,722	SH	DEFINED
DURATEK INC	COM	26658Q10	2,707	116,761	SH	DEFINED
DURECT CORP	COM	26660510	1,984	389,848	SH	DEFINED
DUSA PHARMACEUTICALS	COM	26689810	1,484	159,617	SH	DEFINED
DYAX CORP	COM	26746E10	167	35,454	SH	DEFINED
DYCOM INDS INC	COM	26747510	16,468	831,308	SH	DEFINED
DYNAMEX INC	COM	26784F10	1,855	108,845	SH	DEFINED
DYNAMIC MATLS CORP	COM	26788810	769	19,877	SH	DEFINED
DYNEGY INC NEW	CL A	26816Q10	43,371	8,924,007	SH	DEFINED
E M C CORP MASS	COM	26864810	939,455	68,523,333	SH	DEFINED
E ON AG	SPONSORED	26878010	20,272	684,624	SH	DEFINED
E PIPHANY INC	COM	26881V10	3,133	900,344	SH	DEFINED
E TRADE FINANCIAL CO	COM	26924610	132,567	9,475,848	SH	DEFINED

EAGLE BROADBAND INC	COM	26943710	5	21,780	SH	DEFINED
EAGLE MATERIALS INC	COM	26969P10	20,486	221,252	SH	DEFINED
EAGLE MATERIALS INC	CL B	26969P20	769	8,494	SH	DEFINED
EARTHLINK INC	COM	27032110	17,896	2,066,514	SH	DEFINED
EAST WEST BANCORP IN	COM	27579R10	17,347	516,436	SH	DEFINED
EASTERN AMERN NAT GA	SPERS RCT	27621710	246	8,800	SH	DEFINED
EASTGROUP PPTY INC	COM	27727610	21,818	518,118	SH	DEFINED
EASTMAN CHEM CO	COM	27743210	124,303	2,253,915	SH	DEFINED
EASTMAN KODAK CO	COM	27746110	211,662	7,883,136	SH	DEFINED
EATON CORP	COM	27805810	252,477	4,214,971	SH	DEFINED
EATON VANCE CORP	COM NON VT	27826510	37,652	1,574,725	SH	DEFINED
EBAY INC	COM	27864210	1,005,694	30,466,329	SH	DEFINED
ECC CAPITAL CORP	COM	26826M10	3,900	585,531	SH	DEFINED
ECHELON CORP	COM	27874N10	2,649	385,021	SH	DEFINED
ECHOSTAR COMMUNICATI	CL A	27876210	77,440	2,567,637	SH	DEFINED
ECI TELECOM LTD	ORD	26825810	126	15,163	SH	DEFINED
ECLIPSYS CORP	COM	27885610	6,067	431,203	SH	DEFINED
ECOLAB INC	COM	27886510	211,397	6,532,671	SH	DEFINED
ECOLLEGE COM	COM	27887E10	2,153	180,930	SH	DEFINED
ECOST COM INC	COM	27922W10	156	38,162	SH	DEFINED
EDGE PETE CORP DEL	COM	27986210	2,726	174,503	SH	DEFINED
EDISON INTL	COM	28102010	1,598,627	39,423,596	SH	DEFINED
EDO CORP	COM	28134710	6,368	212,922	SH	DEFINED
EDP ENERGIAS DE PORT	SPONSORED	26835310	436	17,402	SH	DEFINED
EDUCATE INC	COM	28138P10	2,476	174,976	SH	DEFINED
EDUCATION MGMT CORP	COM	28139T10	27,608	818,487	SH	DEFINED
EDUCATION RLTY TR IN	COM	28140H10	10,050	549,193	SH	DEFINED
EDWARDS AG INC	COM	28176010	48,085	1,064,998	SH	DEFINED
EDWARDS LIFESCIENCES	COM	28176E10	74,783	1,738,341	SH	DEFINED
EFUNDS CORP	COM	28224R10	10,454	581,081	SH	DEFINED
EGL INC	COM	26848410	11,768	579,132	SH	DEFINED
EL PASO CORP	COM	28336L10	397,395	34,496,103	SH	DEFINED
EL PASO ELEC CO	COM NEW	28367785	18,632	911,122	SH	DEFINED
ELECTRO RENT CORP	COM	28521810	3,327	228,832	SH	DEFINED
ELECTRO SCIENTIFIC I	COM	28522910	6,413	358,695	SH	DEFINED
ELECTRONIC ARTS INC	COM	28551210	466,161	8,234,612	SH	DEFINED
ELECTRONIC DATA SYS	COM	28566110	559,557	29,067,890	SH	DEFINED
ELECTRONICS BOUTIQUE	COM	28604510	13,199	207,884	SH	DEFINED

ELECTRONICS FOR IMAG	COM	28608210	16,731	795,186	SH	DEFINED
ELIZABETH ARDEN INC	COM	28660G10	8,084	345,636	SH	DEFINED
ELKCORP	COM	28745610	7,612	266,623	SH	DEFINED
ELLIS PERRY INTL INC	COM	28885310	2,099	89,730	SH	DEFINED
E-LOAN INC	COM	26861P10	1,642	491,718	SH	DEFINED
EMAGEON INC	COM	29076V10	1,503	107,455	SH	DEFINED
EMBARCADERO TECHNOLO	COM	29078710	146	26,078	SH	DEFINED
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	135	10,802	SH	DEFINED
EMBREX INC	COM	29081710	1,908	171,105	SH	DEFINED
EMC INS GROUP INC	COM	26866410	983	54,350	SH	DEFINED
EMCOR GROUP INC	COM	29084Q10	10,348	211,621	SH	DEFINED
EMCORE CORP	COM	29084610	1,487	360,165	SH	DEFINED
EMERGE INTERACTIVE I	CL A	29088W10	9	14,126	SH	DEFINED
EMERITUS CORP	COM	29100510	183	12,910	SH	DEFINED
EMERSON ELEC CO	COM	29101110	718,898	11,478,500	SH	DEFINED
EMERSON RADIO CORP	COM NEW	29108720	91	32,700	SH	DEFINED
EMISPHERE TECHNOLOGI	COM	29134510	46	11,549	SH	DEFINED
EMMIS COMMUNICATIONS	CL A	29152510	10,481	593,166	SH	DEFINED
EMPIRE DIST ELEC CO	COM	29164110	7,919	330,503	SH	DEFINED
EMPRESA NACIONAL DE	SPONSORED	29244T10	37,257	1,496,246	SH	DEFINED
EMS TECHNOLOGIES INC	COM	26873N10	150	10,059	SH	DEFINED
EMULEX CORP	COM NEW	29247520	40,392	2,212,067	SH	DEFINED
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	468	9,260	SH	DEFINED
ENBRIDGE ENERGY PART	COM	29250R10	510	9,532	SH	DEFINED
ENBRIDGE INC	COM	29250N10	829	29,102	SH	DEFINED
ENCANA CORP	COM	29250510	2,058	51,976	SH	DEFINED
ENCORE ACQUISITION C	COM	29255W10	15,105	368,418	SH	DEFINED
ENCORE CAP GROUP INC	COM	29255410	2,479	145,814	SH	DEFINED
ENCORE MED CORP	COM	29256E10	2,220	400,066	SH	DEFINED
ENCORE WIRE CORP	COM	29256210	2,326	200,669	SH	DEFINED
ENCYSIVE PHARMACEUTI	COM	29256X10	8,165	755,290	SH	DEFINED
ENDEAVOUR INTL CORP	COM	29259G10	2,147	591,421	SH	DEFINED
ENDESA S A	SPONSORED	29258N10	1,009	44,044	SH	DEFINED
ENDO PHARMACEUTICALS	COM	29264F20	13,249	504,149	SH	DEFINED
ENDOLOGIX INC	COM	29266S10	48	10,700	SH	DEFINED
ENDURANCE SPECIALTY	SHS	G3039710	3,640	96,252	SH	DEFINED
ENDWAVE CORP	COM NEW	29264A20	3,312	69,586	SH	DEFINED
ENERGEN CORP	COM	29265N10	36,484	1,040,911	SH	DEFINED
ENERGIZER HLDGS INC	COM	29266R10	159,436	2,564,517	SH	DEFINED
ENERGY CONVERSION DE	COM	29265910	5,800	259,147	SH	DEFINED
ENERGY EAST CORP	COM	29266M10	83,000	2,864,034	SH	DEFINED
ENERGY PARTNERS LTD	COM	29270U10	10,048	383,365	SH	DEFINED
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	218	6,300	SH	DEFINED
ENERGYSOUTH INC	COM	29297010	2,599	93,798	SH	DEFINED
ENERSIS S A	SPONSORED	29274F10	891	85,346	SH	DEFINED
ENERSYS	COM	29275Y10	7,005	513,925	SH	DEFINED
ENESCO GROUP INC	COM	29297310	127	42,480	SH	DEFINED
ENGELHARD CORP	COM	29284510	131,962	4,622,132	SH	DEFINED
ENGINEERED SUPPORT S	COM	29286610	19,930	556,237	SH	DEFINED

ENI S P A	SPONSORED	26874R10	19,300	150,545	SH	DEFINED
ENNIS INC	COM	29338910	5,265	290,578	SH	DEFINED
ENPRO INDS INC	COM	29355X10	9,177	317,876	SH	DEFINED
ENSCO INTL INC	COM	26874Q10	80,656	2,256,101	SH	DEFINED
ENSTAR GROUP INC GA	COM	29358R10	2,431	36,956	SH	DEFINED
ENTEGRIS INC	COM	29362U10	6,680	674,700	SH	DEFINED
ENTERASYS NETWORKS I	COM	29363710	197	218,904	SH	DEFINED
ENTERCOM COMMUNICATI	CL A	29363910	20,724	622,519	SH	DEFINED
ENTERGY CORP NEW	COM	29364G10	516,946	6,842,438	SH	DEFINED
ENTERPRISE FINL SVCS	COM	29371210	1,976	83,555	SH	DEFINED
ENTERPRISE PRODS PAR	COM	29379210	7,870	293,767	SH	DEFINED
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	13,551	294,588	SH	DEFINED
ENTRAVISION COMMUNIC	CL A	29382R10	6,258	803,322	SH	DEFINED
ENTREMED INC	COM	29382F10	36	15,389	SH	DEFINED
ENTRUST INC	COM	29384810	3,383	706,267	SH	DEFINED
ENVIRONMENTAL TECTON	COM	29409210	71	13,800	SH	DEFINED
ENZO BIOCHEM INC	COM	29410010	8,544	476,533	SH	DEFINED
ENZON PHARMACEUTICAL	COM	29390410	4,237	653,910	SH	DEFINED
EOG RES INC	COM	26875P10	452,855	7,972,793	SH	DEFINED
EON LABS INC	COM	29412E10	7,269	237,231	SH	DEFINED
EPICOR SOFTWARE CORP	COM	29426L10	7,273	551,021	SH	DEFINED
EPIQ SYS INC	COM	26882D10	3,138	191,779	SH	DEFINED
EPIX PHARMACEUTICALS	COM	26881Q10	2,262	255,625	SH	DEFINED
EQUIFAX INC	COM	29442910	162,693	4,555,959	SH	DEFINED
EQUINIX INC	COM NEW	29444U50	6,737	155,438	SH	DEFINED
EQUITABLE RES INC	COM	29454910	71,610	1,053,081	SH	DEFINED
EQUITY INNS INC	COM	29470310	15,440	1,160,931	SH	DEFINED
EQUITY LIFESTYLE PPT	COM	29472R10	18,170	457,004	SH	DEFINED
EQUITY OFFICE PROPER	COM	29474110	485,949	14,681,225	SH	DEFINED
EQUITY ONE	COM	29475210	16,343	719,938	SH	DEFINED
EQUITY RESIDENTIAL	SH BEN INT	29476L10	356,833	9,691,294	SH	DEFINED
ERESEARCHTECHNOLOGY	COM	29481V10	7,320	546,670	SH	DEFINED
ERICSSON L M TEL CO	ADR B SEK	29482160	244	7,631	SH	DEFINED
ERIE INDTY CO	CL A	29530P10	16,309	300,621	SH	DEFINED
ESB FINL CORP	COM	26884F10	270	20,561	SH	DEFINED
ESCALADE INC	COM	29605610	1,713	124,432	SH	DEFINED
ESCO TECHNOLOGIES IN	COM	29631510	27,230	270,142	SH	DEFINED
ESPEED INC	CL A	29664310	2,598	291,566	SH	DEFINED
ESS TECHNOLOGY INC	COM	26915110	359	85,236	SH	DEFINED
ESSEX CORP	COM	29674410	4,052	177,119	SH	DEFINED
ESSEX PPTY TR INC	COM	29717810	34,897	420,140	SH	DEFINED
ESTERLINE TECHNOLOGI	COM	29742510	14,033	350,127	SH	DEFINED

ETHAN ALLEN INTERIOR	COM	29760210	21,954	655,133	SH	DEFINED
EUROBANCSHARES INC	COM	29871610	1,199	74,723	SH	DEFINED
EURONET WORLDWIDE IN	COM	29873610	9,322	320,686	SH	DEFINED
EVANS & SUTHERLAND C	COM	29909610	77	15,300	SH	DEFINED
EVEREST RE GROUP LTD	COM	G3223R10	46,275	497,584	SH	DEFINED
EVERGREEN SOLAR INC	COM	30033R10	3,245	504,670	SH	DEFINED
EVOLVING SYS INC	COM	30049R10	46	16,130	SH	DEFINED
EXACT SCIENCES CORP	COM	30063P10	41	17,954	SH	DEFINED
EXAR CORP	COM	30064510	7,953	534,085	SH	DEFINED
EXCEL TECHNOLOGY INC	COM	30067T10	5,035	207,222	SH	DEFINED
EXELIXIS INC	COM	30161Q10	7,258	976,824	SH	DEFINED
EXELON CORP	COM	30161N10	1,302,169	25,368,567	SH	DEFINED
EXIDE TECHNOLOGIES	COM NEW	30205120	88	18,145	SH	DEFINED
EXPEDITORS INTL WASH	COM	30213010	94,425	1,895,701	SH	DEFINED
EXPLORATION CO	COM NEW	30213320	48	11,187	SH	DEFINED
EXPONENT INC	COM	30214U10	2,314	80,966	SH	DEFINED
EXPRESS SCRIPTS INC	COM	30218210	272,887	5,459,920	SH	DEFINED
EXPRESSJET HOLDINGS	CL A	30218U10	78,942	9,276,366	SH	DEFINED
EXTRA SPACE STORAGE	COM	30225T10	4,673	326,095	SH	DEFINED
EXTREME NETWORKS INC	COM	30226D10	5,898	1,449,102	SH	DEFINED
EXXON MOBIL CORP	COM	30231G10	11,243,152	195,635,154	SH	DEFINED
EYETECH PHARMACEUTIC	COM	30229710	6,746	533,682	SH	DEFINED
F M C CORP	COM NEW	30249130	42,666	759,997	SH	DEFINED
F N B CORP VA	COM	30293010	2,727	97,401	SH	DEFINED
F5 NETWORKS INC	COM	31561610	19,912	421,241	SH	DEFINED
FACTSET RESH SYS INC	COM	30307510	17,365	484,504	SH	DEFINED
FAIR ISAAC CORP	COM	30325010	45,972	1,259,511	SH	DEFINED
FAIRCHILD CORP	CL A	30369810	33	11,478	SH	DEFINED
FAIRCHILD SEMICONDUC	COM	30372610	28,917	1,960,448	SH	DEFINED
FAIRPOINT COMMUNICAT	COM	30556010	4,606	285,192	SH	DEFINED
FALCONSTOR SOFTWARE	COM	30613710	2,182	334,153	SH	DEFINED
FAMILY DLR STORES IN	COM	30700010	110,109	4,218,727	SH	DEFINED
FARGO ELECTRONICS IN	COM	30744P10	2,534	126,749	SH	DEFINED
FARMER BROS CO	COM	30767510	1,926	86,536	SH	DEFINED
FARMERS CAP BK CORP	COM	30956210	2,912	84,061	SH	DEFINED
FARO TECHNOLOGIES IN	COM	31164210	3,179	116,602	SH	DEFINED
FASTENAL CO	COM	31190010	60,944	995,005	SH	DEFINED
FBL FINL GROUP INC	CL A	30239F10	4,962	179,708	SH	DEFINED
FEATHERLITE INC	COM	31305410	57	14,595	SH	DEFINED
FEDDERS CORP	COM NEW	31313550	133	60,653	SH	DEFINED
FEDERAL AGRIC MTG CO	CL C	31314830	2,422	109,838	SH	DEFINED

FEDERAL HOME LN MTG	COM	31340030	1,298,021	19,899,142	SH	DEFINED
FEDERAL NATL MTG ASS	COM	31358610	1,674,237	28,668,436	SH	DEFINED
FEDERAL REALTY INVT	SH BEN INT	31374720	47,659	807,781	SH	DEFINED
FEDERAL SIGNAL CORP	COM	31385510	14,065	901,619	SH	DEFINED
FEDERATED DEPT STORE	COM	31410H10	525,713	7,174,027	SH	DEFINED
FEDERATED INVS INC P	CL B	31421110	79,403	2,645,874	SH	DEFINED
FEDEX CORP	COM	31428X10	680,624	8,401,731	SH	DEFINED
FEI CO	COM	30241L10	7,589	332,691	SH	DEFINED
FELCOR LODGING TR IN	COM	31430F10	19,740	1,363,274	SH	DEFINED
FERRO CORP	COM	31540510	13,516	680,570	SH	DEFINED
FIAT S P A	SP ADR ORD	31562188	88	12,207	SH	DEFINED
FIDELITY BANKSHARES	COM	31604Q10	6,950	262,057	SH	DEFINED
FIDELITY NATL FINL I	COM	31632610	95,594	2,678,464	SH	DEFINED
FIELDSTONE INVT CORP	COM	31659U30	8,078	560,961	SH	DEFINED
FIFTH THIRD BANCORP	COM	31677310	557,948	13,552,291	SH	DEFINED
FILENET CORP	COM	31686910	18,427	732,971	SH	DEFINED
FINANCIAL FED CORP	COM	31749210	18,021	466,375	SH	DEFINED
FINANCIAL INSTNS INC	COM	31758540	2,421	134,358	SH	DEFINED
FINISAR	COM	31787A10	2,048	1,950,413	SH	DEFINED
FINISH LINE INC	CL A	31792310	11,833	625,447	SH	DEFINED
FIRST ACCEPTANCE COR	COM	31845710	2,045	216,132	SH	DEFINED
FIRST ADVANTAGE CORP	CL A	31845F10	733	31,316	SH	DEFINED
FIRST AMERN CORP CAL	COM	31852230	54,646	1,361,380	SH	DEFINED
FIRST BANCORP N C	COM	31891010	3,068	138,625	SH	DEFINED
FIRST BANCORP P R	COM	31867210	18,087	450,487	SH	DEFINED
FIRST BUSEY CORP	COM	31938310	3,064	158,650	SH	DEFINED
FIRST CASH FINL SVCS	COM	31942D10	2,742	128,322	SH	DEFINED
FIRST CHARTER CORP	COM	31943910	8,204	373,399	SH	DEFINED
FIRST CMNTY BANCORP	COM	31983B10	9,633	202,804	SH	DEFINED
FIRST CMNTY BANCSHAR	COM	31983A10	3,890	119,685	SH	DEFINED
FIRST COMWLTH FINL C	COM	31982910	11,528	841,444	SH	DEFINED
FIRST CONSULTING GRO	COM	31986R10	113	22,167	SH	DEFINED
FIRST CTZNS BANCSHAR	CL A	31946M10	12,537	86,734	SH	DEFINED
FIRST DATA CORP	COM	31996310	1,033,964	25,758,942	SH	DEFINED
FIRST DEFIANCE FINL	COM	32006W10	2,158	80,868	SH	DEFINED
FIRST FINL BANCORP O	COM	32020910	8,445	446,828	SH	DEFINED
FIRST FINL BANKSHARE	COM	32020R10	7,752	229,064	SH	DEFINED
FIRST FINL CORP IND	COM	32021810	5,071	176,520	SH	DEFINED
FIRST FINL HLDGS INC	COM	32023910	4,543	151,904	SH	DEFINED
FIRST HORIZON NATL C	COM	32051710	136,666	3,238,540	SH	DEFINED
FIRST HORIZON PHARMA	COM	32051K10	6,802	357,257	SH	DEFINED
FIRST IND CORP	COM	32054R10	6,971	234,962	SH	DEFINED
FIRST INDUSTRIAL REA	COM	32054K10	33,904	849,733	SH	DEFINED
FIRST MARBLEHEAD COR	COM	32077110	7,046	200,972	SH	DEFINED

FIRST MERCHANTS CORP	COM	32081710	5,789	232,968	SH	DEFINED
FIRST MIDWEST BANCOR	COM	32086710	23,266	663,224	SH	DEFINED
FIRST NIAGARA FINL G	COM	33582V10	21,722	1,489,836	SH	DEFINED
FIRST OAK BROOK BANC	COM	33584720	2,328	82,509	SH	DEFINED
FIRST PL FINL CORP	COM	33610T10	5,118	254,778	SH	DEFINED
FIRST POTOMAC RLTY T	COM	33610F10	4,806	193,805	SH	DEFINED
FIRST REGL BANCORP	COM	33615C10	1,910	28,868	SH	DEFINED
FIRST REP BK SAN FRA	COM	33615810	8,196	231,970	SH	DEFINED
FIRST SOUTH BANCORP	COM	33646W10	1,628	51,404	SH	DEFINED
FIRST ST BANCORPORAT	COM	33645310	6,938	359,665	SH	DEFINED
FIRST UN REAL EST EQ	SH BEN INT	33740010	56	14,849	SH	DEFINED
FIRSTBANK CORP MICH	COM	33761G10	2,565	94,993	SH	DEFINED
FIRSTENERGY CORP	COM	33793210	1,093,607	22,731,390	SH	DEFINED
FIRSTFED FINL CORP	COM	33790710	23,176	388,794	SH	DEFINED
FIRSTMERIT CORP	COM	33791510	25,281	968,236	SH	DEFINED
FISERV INC	COM	33773810	247,261	5,765,004	SH	DEFINED
FISHER COMMUNICATION	COM	33775620	3,425	72,432	SH	DEFINED
FISHER SCIENTIFIC IN	COM NEW	33803220	202,393	3,118,534	SH	DEFINED
FLAG FINL CORP	COM	33832H10	180	12,600	SH	DEFINED
FLAGSTAR BANCORP INC	COM	33793010	9,392	496,152	SH	DEFINED
FLANDERS CORP	COM	33849410	982	109,105	SH	DEFINED
FLEETWOOD ENTERPRISE	COM	33909910	8,465	833,994	SH	DEFINED
FLEXTRONICS INTL LTD	ORD	Y2573F10	32,876	2,488,741	SH	DEFINED
FLIR SYS INC	COM	30244510	19,044	638,202	SH	DEFINED
FLORIDA EAST COAST I	COM	34063210	15,390	355,423	SH	DEFINED
FLORIDA ROCK INDS IN	COM	34114010	25,718	350,614	SH	DEFINED
FLOW INTL CORP	COM	34346810	74	11,504	SH	DEFINED
FLOWERS FOODS INC	COM	34349810	22,123	625,643	SH	DEFINED
FLOWSERVE CORP	COM	34354P10	37,302	1,232,707	SH	DEFINED
FLUOR CORP NEW	COM	34341210	129,732	2,252,684	SH	DEFINED
FLUSHING FINL CORP	COM	34387310	6,143	333,832	SH	DEFINED
FLYI INC	COM	34407T10	14	18,903	SH	DEFINED
FMC TECHNOLOGIES INC	COM	30249U10	26,720	835,779	SH	DEFINED
FNB CORP PA	COM	30252010	13,427	683,320	SH	DEFINED
FNB FINANCIAL SERVIC	COM	30252610	197	10,939	SH	DEFINED
FOCUS ENHANCEMENTS I	COM	34415910	8	11,700	SH	DEFINED
FOMENTO ECONOMICO ME	SPON ADR U	34441910	5,060	84,934	SH	DEFINED
FONAR CORP	COM	34443710	36	30,200	SH	DEFINED
FOOT LOCKER INC	COM	34484910	64,248	2,360,327	SH	DEFINED
FORD MTR CO DEL	COM PAR $0	34537086	551,277	53,835,659	SH	DEFINED
FOREST CITY ENTERPRI	CL A	34555010	18,796	264,731	SH	DEFINED

FOREST LABS INC	COM	34583810	325,667	8,382,677	SH	DEFINED
FOREST OIL CORP	COM PAR $0	34609170	33,896	807,055	SH	DEFINED
FORMFACTOR INC	COM	34637510	9,206	348,450	SH	DEFINED
FORRESTER RESH INC	COM	34656310	3,880	217,638	SH	DEFINED
FORTUNE BRANDS INC	COM	34963110	368,279	4,147,284	SH	DEFINED
FORWARD AIR CORP	COM	34985310	20,037	708,771	SH	DEFINED
FOSSIL INC	COM	34988210	15,364	676,816	SH	DEFINED
FOSTER L B CO	COM	35006010	129	13,900	SH	DEFINED
FOUNDATION COAL HLDG	COM	35039W10	7,059	272,113	SH	DEFINED
FOUNDRY NETWORKS INC	COM	35063R10	12,609	1,462,770	SH	DEFINED
FOUNTAIN POWERBOAT I	COM NEW	35075530	63	13,400	SH	DEFINED
FOUR SEASONS HOTEL I	LTD VTG SH	35100E10	1,282	19,402	SH	DEFINED
FOXHOLLOW TECHNOLOGI	COM	35166A10	6,072	158,673	SH	DEFINED
FPIC INS GROUP INC	COM	30256310	4,943	168,515	SH	DEFINED
FPL GROUP INC	COM	30257110	490,764	11,668,179	SH	DEFINED
FRANCE TELECOM	SPONSORED	35177Q10	405	13,894	SH	DEFINED
FRANKLIN BK CORP DEL	COM	35245110	4,507	240,271	SH	DEFINED
FRANKLIN ELEC INC	COM	35351410	8,803	227,759	SH	DEFINED
FRANKLIN RES INC	COM	35461310	380,953	4,948,721	SH	DEFINED
FREDS INC	CL A	35610810	9,922	598,421	SH	DEFINED
FREEPORT-MCMORAN COP	CL B	35671D85	183,968	4,913,680	SH	DEFINED
FREESCALE SEMICONDUC	COM CL A	35687M10	2,003	95,341	SH	DEFINED
FREESCALE SEMICONDUC	CL B	35687M20	199,776	9,432,314	SH	DEFINED
FREIGHTCAR AMER INC	COM	35702310	1,217	61,378	SH	DEFINED
FREMONT GEN CORP	COM	35728810	19,557	803,818	SH	DEFINED
FRESH DEL MONTE PROD	ORD	G3673810	2,225	82,640	SH	DEFINED
FRIEDMAN BILLINGS RA	CL A	35843410	20,199	1,412,552	SH	DEFINED
FRIEDMAN INDS INC	COM	35843510	102	13,840	SH	DEFINED
FRONTIER AIRLINES IN	COM	35906510	4,779	462,635	SH	DEFINED
FRONTIER FINL CORP W	COM	35907K10	7,751	306,861	SH	DEFINED
FRONTIER OIL CORP	COM	35914P10	32,395	1,103,754	SH	DEFINED
FROZEN FOOD EXPRESS	COM	35936010	1,906	168,396	SH	DEFINED
FSI INTL INC	COM	30263310	101	27,282	SH	DEFINED
FTD GROUP INC	COM	30267U10	724	63,804	SH	DEFINED
FTI CONSULTING INC	COM	30294110	10,934	523,166	SH	DEFINED
FUELCELL ENERGY INC	COM	35952H10	5,360	525,014	SH	DEFINED
FUJI PHOTO FILM LTD	ADR	35958630	7,063	216,709	SH	DEFINED
FULLER H B CO	COM	35969410	14,628	429,479	SH	DEFINED
FULTON FINL CORP PA	COM	36027110	22,817	1,267,589	SH	DEFINED
FURNITURE BRANDS INT	COM	36092110	18,687	864,759	SH	DEFINED
FX ENERGY INC	COM	30269510	3,771	341,869	SH	DEFINED
G & K SVCS INC	CL A	36126810	9,913	262,741	SH	DEFINED
G B & T BANCSHARES I	COM	36146210	2,517	105,926	SH	DEFINED
GABELLI ASSET MGMT I	CL A	36239Y10	3,568	80,745	SH	DEFINED
GABLES RESIDENTIAL T	SH BEN INT	36241810	25,827	597,432	SH	DEFINED
GAIAM INC	CL A	36268Q10	105	15,100	SH	DEFINED

GALLAGHER ARTHUR J &	COM	36357610	31,426	1,158,337	SH	DEFINED
GALLAHER GROUP PLC	SPONSORED	36359510	17,102	288,390	SH	DEFINED
GAMESTOP CORP	CL A	36466R10	1,662	50,801	SH	DEFINED
GAMESTOP CORP	COM CL B	36466R20	21,985	735,296	SH	DEFINED
GANNETT INC	COM	36473010	519,707	7,306,432	SH	DEFINED
GAP INC DEL	COM	36476010	414,375	20,981,021	SH	DEFINED
GARDNER DENVER INC	COM	36555810	15,785	449,972	SH	DEFINED
GARMIN LTD	ORD	G3726010	3,084	72,129	SH	DEFINED
GARTNER INC	COM	36665110	11,027	1,038,278	SH	DEFINED
GARTNER INC	CL B	36665120	168	15,898	SH	DEFINED
GASCO ENERGY INC	COM	36722010	2,228	602,179	SH	DEFINED
GATEWAY INC	COM	36762610	25,068	7,596,469	SH	DEFINED
GATX CORP	COM	36144810	41,030	1,189,286	SH	DEFINED
GAYLORD ENTMT CO NEW	COM	36790510	20,863	448,757	SH	DEFINED
GEHL CO	COM	36848310	2,663	68,397	SH	DEFINED
GEMPLUS INTL S A	ADR	36866Y10	64	14,520	SH	DEFINED
GEMSTAR-TV GUIDE INT	COM	36866W10	11,561	3,220,432	SH	DEFINED
GENAERA CORP	COM	36867G10	53	31,082	SH	DEFINED
GENAISSANCE PHARMACE	COM	36867W10	16	14,456	SH	DEFINED
GENCORP INC	COM	36868210	12,940	671,869	SH	DEFINED
GENE LOGIC INC	COM	36868910	120	36,404	SH	DEFINED
GENELABS TECHNOLOGIE	COM	36870610	48	95,688	SH	DEFINED
GENENTECH INC	COM NEW	36871040	435,029	5,418,894	SH	DEFINED
GENERAL BINDING CORP	COM	36915410	2,623	119,590	SH	DEFINED
GENERAL CABLE CORP D	COM	36930010	7,352	495,736	SH	DEFINED
GENERAL COMMUNICATIO	CL A	36938510	12,072	1,223,143	SH	DEFINED
GENERAL DYNAMICS COR	COM	36955010	724,446	6,613,527	SH	DEFINED
GENERAL ELEC CO	COM	36960410	10,478,011	302,395,702	SH	DEFINED
GENERAL GROWTH PPTYS	COM	37002110	187,240	4,556,833	SH	DEFINED
GENERAL MARITIME COR	SHS	Y2692M10	2,451	57,814	SH	DEFINED
GENERAL MLS INC	COM	37033410	439,479	9,392,577	SH	DEFINED
GENERAL MTRS CORP	COM	37044210	3,240,824	95,318,342	SH	DEFINED
GENESCO INC	COM	37153210	14,335	386,492	SH	DEFINED
GENESEE & WYO INC	CL A	37155910	7,352	270,203	SH	DEFINED
GENESIS HEALTHCARE C	COM	37184D10	23,011	497,216	SH	DEFINED
GENESIS MICROCHIP IN	COM	37184C10	7,168	388,313	SH	DEFINED
GENITOPE CORP	COM	37229P50	2,962	230,721	SH	DEFINED
GENLYTE GROUP INC	COM	37230210	28,498	584,693	SH	DEFINED
GEN-PROBE INC NEW	COM	36866T10	22,369	617,408	SH	DEFINED

GENTA INC	COM NEW	37245M20	33	27,628	SH	DEFINED
GENTEX CORP	COM	37190110	36,943	2,029,811	SH	DEFINED
GENTIVA HEALTH SERVI	COM	37247A10	5,474	306,522	SH	DEFINED
GENUINE PARTS CO	COM	37246010	180,336	4,388,804	SH	DEFINED
GENVEC INC	COM	37246C10	26	14,112	SH	DEFINED
GENWORTH FINL INC	COM CL A	37247D10	80,697	2,669,448	SH	DEFINED
GENZYME CORP	COM	37291710	407,057	6,774,115	SH	DEFINED
GEO GROUP INC	COM	36159R10	3,118	124,465	SH	DEFINED
GEORGIA GULF CORP	COM PAR $0	37320020	24,699	795,461	SH	DEFINED
GEORGIA PAC CORP	COM	37329810	261,686	8,229,127	SH	DEFINED
GERBER SCIENTIFIC IN	COM	37373010	238	34,206	SH	DEFINED
GERDAU S A	SPONSORED	37373710	174	17,856	SH	DEFINED
GERMAN AMERN BANCORP	COM	37386510	270	19,563	SH	DEFINED
GERON CORP	COM	37416310	4,832	624,236	SH	DEFINED
GETTY IMAGES INC	COM	37427610	39,901	537,310	SH	DEFINED
GETTY RLTY CORP NEW	COM	37429710	5,946	214,659	SH	DEFINED
GEVITY HR INC	COM	37439310	5,957	297,417	SH	DEFINED
GFI GROUP INC	COM	36165220	1,379	38,741	SH	DEFINED
GIANT INDS INC	COM	37450810	4,820	133,897	SH	DEFINED
GIBRALTAR INDS INC	COM	37468910	5,229	283,243	SH	DEFINED
G-III APPAREL GROUP	COM	36237H10	120	12,700	SH	DEFINED
GILEAD SCIENCES INC	COM	37555810	519,914	11,818,908	SH	DEFINED
GILLETTE CO	COM	37576610	1,416,699	27,981,417	SH	DEFINED
GLACIER BANCORP INC	COM	37637Q10	9,401	359,768	SH	DEFINED
GLADSTONE CAPITAL CO	COM	37653510	2,478	105,893	SH	DEFINED
GLAMIS GOLD LTD	COM	37677510	1,936	112,471	SH	DEFINED
GLATFELTER	COM	37731610	7,225	582,694	SH	DEFINED
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	928,870	19,148,012	SH	DEFINED
GLENAYRE TECHNOLOGIE	COM	37789910	2,369	630,105	SH	DEFINED
GLENBOROUGH RLTY TR	COM	37803P10	14,449	701,758	SH	DEFINED
GLIMCHER RLTY TR	SH BEN INT	37930210	21,124	761,243	SH	DEFINED
GLOBAL IMAGING SYSTE	COM	37934A10	9,231	289,731	SH	DEFINED
GLOBAL INDS LTD	COM	37933610	9,748	1,146,876	SH	DEFINED
GLOBAL PMTS INC	COM	37940X10	25,371	374,200	SH	DEFINED
GLOBAL POWER EQUIPME	COM	37941P10	3,397	427,263	SH	DEFINED
GLOBAL SIGNAL INC	COM	37944Q10	8,222	218,383	SH	DEFINED
GLOBALSANTAFE CORP	SHS	G3930E10	44,064	1,080,000	SH	DEFINED
GLOBETEL COMMUNICATI	COM NEW	37958F20	1,597	572,385	SH	DEFINED
GMH CMNTYS TR	COM	36188G10	8,913	643,532	SH	DEFINED
GOLD BANC CORP INC	COM	37990710	6,997	480,866	SH	DEFINED
GOLD KIST INC	COM	38061410	12,507	579,559	SH	DEFINED
GOLDEN TELECOM INC	COM	38122G10	6,397	208,491	SH	DEFINED
GOLDEN WEST FINL COR	COM	38131710	486,265	7,553,043	SH	DEFINED

GOLDMAN SACHS GROUP	COM	38141G10	1,259,373	12,344,376	SH	DEFINED
GOODRICH CORP	COM	38238810	137,410	3,354,726	SH	DEFINED
GOODRICH PETE CORP	COM NEW	38241040	2,068	100,484	SH	DEFINED
GOODYEAR TIRE & RUBR	COM	38255010	118,916	7,980,915	SH	DEFINED
GOODYS FAMILY CLOTHI	COM	38258810	2,512	340,568	SH	DEFINED
GOOGLE INC	CL A	38259P50	615,967	2,094,059	SH	DEFINED
GOREMOTE INTERNET CO	COM	38285910	21	13,500	SH	DEFINED
GORMAN RUPP CO	COM	38308210	5,724	267,330	SH	DEFINED
GOTTSCHALKS INC	COM	38348510	124	10,992	SH	DEFINED
GOVERNMENT PPTYS TR	COM	38374W10	4,479	460,773	SH	DEFINED
GP STRATEGIES CORP	COM	36225V10	165	20,257	SH	DEFINED
GRACE W R & CO DEL N	COM	38388F10	6,725	863,303	SH	DEFINED
GRACO INC	COM	38410910	33,664	988,085	SH	DEFINED
GRAFTECH INTL LTD	COM	38431310	5,068	1,178,506	SH	DEFINED
GRAINGER W W INC	COM	38480210	121,004	2,208,504	SH	DEFINED
GRAMERCY CAP CORP	COM	38487110	3,410	139,404	SH	DEFINED
GRANITE CONSTR INC	COM	38732810	23,354	831,099	SH	DEFINED
GRANT PRIDECO INC	COM	38821G10	43,689	1,651,768	SH	DEFINED
GRAPHIC PACKAGING CO	COM	38868810	3,000	821,930	SH	DEFINED
GRAY TELEVISION INC	COM	38937510	9,080	752,926	SH	DEFINED
GREAT AMERN FINL RES	COM	38991510	4,885	246,580	SH	DEFINED
GREAT ATLANTIC & PAC	COM	39006410	8,737	300,641	SH	DEFINED
GREAT LAKES CHEM COR	COM	39056810	48,471	1,540,230	SH	DEFINED
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,391	13,188	SH	DEFINED
GREAT PLAINS ENERGY	COM	39116410	33,627	1,054,467	SH	DEFINED
GREAT SOUTHN BANCORP	COM	39090510	3,764	120,309	SH	DEFINED
GREAT WOLF RESORTS I	COM	39152310	5,056	247,362	SH	DEFINED
GREATER BAY BANCORP	COM	39164810	22,831	867,123	SH	DEFINED
GREEN MOUNTAIN PWR C	COM	39315410	253	8,468	SH	DEFINED
GREEN MTN COFFEE ROA	COM	39312210	1,463	43,113	SH	DEFINED
GREENBRIER COS INC	COM	39365710	2,061	76,057	SH	DEFINED
GREENE CNTY BANCSHAR	COM NEW	39436120	1,791	65,546	SH	DEFINED
GREENFIELD ONLINE IN	COM	39515010	1,658	136,441	SH	DEFINED
GREENHILL & CO INC	COM	39525910	12,225	301,769	SH	DEFINED
GREIF INC	CL A	39762410	12,802	209,525	SH	DEFINED
GREY WOLF INC	COM	39788810	16,693	2,252,704	SH	DEFINED
GRIFFON CORP	COM	39843310	8,239	371,118	SH	DEFINED
GROUP 1 AUTOMOTIVE I	COM	39890510	7,114	295,942	SH	DEFINED
GROUPE CGI INC	CL A SUB V	39945C10	86	14,270	SH	DEFINED
GROUPE DANONE	SPONSORED	39944910	764	43,666	SH	DEFINED
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	889	27,927	SH	DEFINED
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	10,300	165,893	SH	DEFINED
GSI COMMERCE INC	COM	36238G10	5,153	307,666	SH	DEFINED
GTECH HLDGS CORP	COM	40051810	51,281	1,753,794	SH	DEFINED

GTX INC DEL	COM	40052B10	621	62,465	SH	DEFINED
GUESS INC	COM	40161710	5,350	322,665	SH	DEFINED
GUIDANT CORP	COM	40169810	598,156	8,887,911	SH	DEFINED
GUILFORD PHARMACEUTI	COM	40182910	46	20,057	SH	DEFINED
GUITAR CTR MGMT INC	COM	40204010	23,325	399,607	SH	DEFINED
GULF ISLAND FABRICAT	COM	40230710	2,081	104,655	SH	DEFINED
GULFMARK OFFSHORE IN	COM	40262910	5,437	199,073	SH	DEFINED
GYMBOREE CORP	COM	40377710	6,306	461,676	SH	DEFINED
HAEMONETICS CORP	COM	40502410	30,485	750,125	SH	DEFINED
HAGGAR CORP	COM	40517310	484	23,808	SH	DEFINED
HAIN CELESTIAL GROUP	COM	40521710	9,399	482,013	SH	DEFINED
HALLIBURTON CO	COM	40621610	725,366	15,168,683	SH	DEFINED
HANAROTELECOM INC	SPONSORED	40964920	30	12,549	SH	DEFINED
HANCOCK FABRICS INC	COM	40990010	420	63,184	SH	DEFINED
HANCOCK HLDG CO	COM	41012010	13,902	404,137	SH	DEFINED
HANDLEMAN CO DEL	COM	41025210	5,358	324,505	SH	DEFINED
HANGER ORTHOPEDIC GR	COM NEW	41043F20	145	28,823	SH	DEFINED
HANMI FINL CORP	COM	41049510	7,264	434,994	SH	DEFINED
HANOVER COMPRESSOR C	COM	41076810	19,997	1,737,344	SH	DEFINED
HANSEN NAT CORP	COM	41131010	6,929	81,791	SH	DEFINED
HANSON PLC NEW	SPONSORED	41134910	291	6,093	SH	DEFINED
HARBOR FLA BANCSHARE	COM	41190110	9,287	248,056	SH	DEFINED
HARKEN ENERGY CORP	COM NEW	41255230	41	94,171	SH	DEFINED
HARLAND JOHN H CO	COM	41269310	17,306	455,410	SH	DEFINED
HARLEY DAVIDSON INC	COM	41282210	370,107	7,461,838	SH	DEFINED
HARLEYSVILLE GROUP I	COM	41282410	5,356	256,407	SH	DEFINED
HARLEYSVILLE NATL CO	COM	41285010	7,414	320,103	SH	DEFINED
HARMAN INTL INDS INC	COM	41308610	85,256	1,047,887	SH	DEFINED
HARMONIC INC	COM	41316010	4,815	996,849	SH	DEFINED
HARMONY GOLD MNG LTD	SPONSORED	41321630	361	42,184	SH	DEFINED
HARRAHS ENTMT INC	COM	41361910	555,285	7,704,803	SH	DEFINED
HARRIS & HARRIS GROU	COM	41383310	1,910	160,399	SH	DEFINED
HARRIS CORP DEL	COM	41387510	66,361	2,126,278	SH	DEFINED
HARRIS INTERACTIVE I	COM	41454910	2,967	609,196	SH	DEFINED
HARSCO CORP	COM	41586410	26,782	490,959	SH	DEFINED
HARTE-HANKS INC	COM	41619610	33,583	1,129,589	SH	DEFINED
HARTFORD FINL SVCS G	COM	41651510	1,388,501	18,567,808	SH	DEFINED
HARTMARX CORP	COM	41711910	2,726	270,665	SH	DEFINED
HARVARD BIOSCIENCE I	COM	41690610	49	15,632	SH	DEFINED

HARVEST NATURAL RESO	COM	41754V10	5,233	478,790	SH	DEFINED
HASBRO INC	COM	41805610	105,179	5,059,116	SH	DEFINED
HAVAS	SPONSORED	41931310	69	12,678	SH	DEFINED
HAVERTY FURNITURE IN	COM	41959610	4,152	280,935	SH	DEFINED
HAWAIIAN ELEC INDUST	COM	41987010	29,259	1,091,364	SH	DEFINED
HAWAIIAN HOLDINGS IN	COM	41987910	48	11,915	SH	DEFINED
HAWK CORP	CL A	42008910	164	14,000	SH	DEFINED
HAWKINS INC	COM	42026110	151	12,452	SH	DEFINED
HAYES LEMMERZ INTL I	COM NEW	42078130	3,379	474,624	SH	DEFINED
HCA INC	COM	40411910	624,538	11,020,607	SH	DEFINED
HCC INS HLDGS INC	COM	40413210	31,477	831,181	SH	DEFINED
HEADWATERS INC	COM	42210P10	17,932	521,591	SH	DEFINED
HEALTH CARE PPTY INV	COM	42191510	36,282	1,341,780	SH	DEFINED
HEALTH CARE REIT INC	COM	42217K10	18,181	482,395	SH	DEFINED
HEALTH MGMT ASSOC IN	CL A	42193310	168,149	6,422,786	SH	DEFINED
HEALTH NET INC	COM	42222G10	74,435	1,950,615	SH	DEFINED
HEALTHCARE RLTY TR	COM	42194610	15,765	408,319	SH	DEFINED
HEALTHCARE SVCS GRP	COM	42190610	6,833	340,300	SH	DEFINED
HEALTHEXTRAS INC	COM	42221110	4,347	216,610	SH	DEFINED
HEALTHTRONICS INC	COM	42222L10	4,744	365,228	SH	DEFINED
HEARST-ARGYLE TELEVI	COM	42231710	8,516	347,586	SH	DEFINED
HEARTLAND EXPRESS IN	COM	42234710	20,601	1,060,290	SH	DEFINED
HEARTLAND FINL USA I	COM	42234Q10	1,933	98,998	SH	DEFINED
HECLA MNG CO	COM	42270410	6,325	1,387,055	SH	DEFINED
HEICO CORP NEW	COM	42280610	5,697	243,349	SH	DEFINED
HEICO CORP NEW	CL A	42280620	335	18,589	SH	DEFINED
HEIDRICK & STRUGGLES	COM	42281910	6,190	237,351	SH	DEFINED
HEINZ H J CO	COM	42307410	348,785	9,847,134	SH	DEFINED
HELEN OF TROY CORP L	COM	G4388N10	636	24,977	SH	DEFINED
HELIX TECHNOLOGY COR	COM	42331910	4,406	331,744	SH	DEFINED
HELLENIC TELECOM ORG	SPONSORED	42332530	462	47,912	SH	DEFINED
HELMERICH & PAYNE IN	COM	42345210	36,450	776,853	SH	DEFINED
HEMISPHERX BIOPHARMA	COM	42366C10	56	30,210	SH	DEFINED
HENRY JACK & ASSOC I	COM	42628110	21,669	1,183,458	SH	DEFINED
HERCULES INC	COM	42705610	44,875	3,171,349	SH	DEFINED
HERITAGE COMMERCE CO	COM	42692710	1,847	100,597	SH	DEFINED
HERITAGE PPTY INVT T	COM	42725M10	30,387	867,702	SH	DEFINED
HERLEY INDS INC DEL	COM	42739810	2,601	142,603	SH	DEFINED
HERSHA HOSPITALITY T	SH BEN INT	42782510	1,510	158,231	SH	DEFINED
HERSHEY CO	COM	42786610	338,646	5,453,238	SH	DEFINED
HEWITT ASSOCS INC	COM	42822Q10	8,473	319,611	SH	DEFINED
HEWLETT PACKARD CO	COM	42823610	1,992,244	84,740,295	SH	DEFINED
HEXCEL CORP NEW	COM	42829110	9,907	585,533	SH	DEFINED
HI / FN INC	COM	42835810	115	19,020	SH	DEFINED
HIBBETT SPORTING GOO	COM	42856510	17,726	468,455	SH	DEFINED

HIBERNIA CORP	CL A	42865610	88,675	2,672,550	SH	DEFINED
HICKORY TECH CORP	COM	42906010	136	16,862	SH	DEFINED
HIGHLAND HOSPITALITY	COM	43014110	4,570	437,325	SH	DEFINED
HIGHWOODS PPTYS INC	COM	43128410	45,302	1,522,248	SH	DEFINED
HILB ROGAL & HOBBS C	COM	43129410	15,658	455,186	SH	DEFINED
HILFIGER TOMMY CORP	ORD	G8915Z10	909	66,073	SH	DEFINED
HILLENBRAND INDS INC	COM	43157310	46,067	911,312	SH	DEFINED
HILTON HOTELS CORP	COM	43284810	331,525	13,900,405	SH	DEFINED
HITACHI LIMITED	ADR 10 COM	43357850	12,499	206,182	SH	DEFINED
HI-TECH PHARMACAL IN	COM	42840B10	1,767	55,451	SH	DEFINED
HNI CORP	COM	40425110	35,167	687,536	SH	DEFINED
HOLLINGER INTL INC	CL A	43556910	6,593	658,676	SH	DEFINED
HOLLIS-EDEN PHARMACE	COM	43590210	216	29,150	SH	DEFINED
HOLLY CORP	COM PAR $0	43575830	14,222	304,728	SH	DEFINED
HOLLY ENERGY PARTNER	COM UT LTD	43576310	376	8,500	SH	DEFINED
HOLOGIC INC	COM	43644010	12,395	311,812	SH	DEFINED
HOME DEPOT INC	COM	43707610	2,631,098	67,637,492	SH	DEFINED
HOME PROPERTIES INC	COM	43730610	28,633	665,575	SH	DEFINED
HOMEBANC CORP GA	COM	43738R10	5,630	619,406	SH	DEFINED
HOMESTORE INC	COM	43785210	2,589	1,275,444	SH	DEFINED
HONDA MOTOR LTD	AMERN SHS	43812830	824	33,464	SH	DEFINED
HONEYWELL INTL INC	COM	43851610	3,676,768	100,375,879	SH	DEFINED
HOOKER FURNITURE COR	COM	43903810	1,097	62,788	SH	DEFINED
HOOPER HOLMES INC	COM	43910410	3,147	758,289	SH	DEFINED
HORACE MANN EDUCATOR	COM	44032710	13,646	725,095	SH	DEFINED
HORIZON FINL CORP WA	COM	44041F10	2,904	130,832	SH	DEFINED
HORIZON HEALTH CORP	COM	44041Y10	1,908	81,560	SH	DEFINED
HORMEL FOODS CORP	COM	44045210	35,970	1,226,403	SH	DEFINED
HORNBECK OFFSHORE SV	COM	44054310	3,400	125,513	SH	DEFINED
HOSPIRA INC	COM	44106010	174,079	4,463,558	SH	DEFINED
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	57,199	1,297,921	SH	DEFINED
HOST MARRIOTT CORP N	COM	44107P10	120,800	6,902,835	SH	DEFINED
HOT TOPIC INC	COM	44133910	13,996	731,621	SH	DEFINED
HOUSEVALUES INC	COM	44183Y10	961	53,176	SH	DEFINED
HOUSTON EXPL CO	COM	44212010	22,004	414,775	SH	DEFINED
HOVNANIAN ENTERPRISE	CL A	44248720	28,930	443,708	SH	DEFINED
HRPT PPTYS TR	COM SH BEN	40426W10	40,869	3,287,910	SH	DEFINED
HSBC HLDGS PLC	SPON ADR N	40428040	14,583	183,091	SH	DEFINED
HUB GROUP INC	CL A	44332010	10,947	437,018	SH	DEFINED

HUBBELL INC	CL B	44351020	34,079	772,762	SH	DEFINED
HUDSON CITY BANCORP	COM	44368310	46,854	4,106,365	SH	DEFINED
HUDSON HIGHLAND GROU	COM	44379210	3,976	255,046	SH	DEFINED
HUDSON UNITED BANCOR	COM	44416510	24,072	666,808	SH	DEFINED
HUGHES SUPPLY INC	COM	44448210	27,824	990,189	SH	DEFINED
HUGOTON RTY TR TEX	UNIT BEN I	44471710	425	14,019	SH	DEFINED
HUMAN GENOME SCIENCE	COM	44490310	18,238	1,574,981	SH	DEFINED
HUMANA INC	COM	44485910	235,660	5,930,042	SH	DEFINED
HUNGARIAN TEL & CABL	COM	44554210	279	16,241	SH	DEFINED
HUNT J B TRANS SVCS	COM	44565810	30,154	1,568,050	SH	DEFINED
HUNTINGTON BANCSHARE	COM	44615010	161,492	6,689,830	SH	DEFINED
HUNTSMAN CORP	COM	44701110	8,189	404,005	SH	DEFINED
HURON CONSULTING GRO	COM	44746210	774	32,937	SH	DEFINED
HUTCHINSON TECHNOLOG	COM	44840710	14,752	383,072	SH	DEFINED
HUTTIG BLDG PRODS IN	COM	44845110	1,381	126,626	SH	DEFINED
HYDRIL	COM	44877410	13,449	247,458	SH	DEFINED
HYPERCOM CORP	COM	44913M10	3,418	528,272	SH	DEFINED
HYPERION SOLUTIONS C	COM	44914M10	19,324	480,216	SH	DEFINED
IAC INTERACTIVECORP	COM	44919P10	107,120	4,459,599	SH	DEFINED
IBERIABANK CORP	COM	45082810	5,225	84,802	SH	DEFINED
ICICI BK LTD	ADR	45104G10	36,079	1,651,210	SH	DEFINED
ICOS CORP	COM	44929510	16,050	758,135	SH	DEFINED
ICT GROUP INC	COM	44929Y10	1,289	123,900	SH	DEFINED
ICU MED INC	COM	44930G10	6,444	200,308	SH	DEFINED
IDACORP INC	COM	45110710	31,526	1,029,259	SH	DEFINED
IDENIX PHARMACEUTICA	COM	45166R20	3,032	139,865	SH	DEFINED
IDENTIX INC	COM	45190610	5,034	1,000,726	SH	DEFINED
IDEX CORP	COM	45167R10	21,130	547,278	SH	DEFINED
IDEXX LABS INC	COM	45168D10	26,157	419,661	SH	DEFINED
IDT CORP	COM	44894710	602	45,463	SH	DEFINED
IDT CORP	CL B	44894730	9,005	684,288	SH	DEFINED
IDX SYS CORP	COM	44949110	8,089	268,390	SH	DEFINED
I-FLOW CORP	COM NEW	44952030	3,457	207,776	SH	DEFINED
IGATE CORP	COM	45169U10	842	235,115	SH	DEFINED
IHOP CORP	COM	44962310	14,126	325,565	SH	DEFINED
II VI INC	COM	90210410	4,660	253,424	SH	DEFINED
IKON OFFICE SOLUTION	COM	45171310	189,087	19,882,995	SH	DEFINED
ILLINOIS TOOL WKS IN	COM	45230810	611,658	7,676,435	SH	DEFINED
ILLUMINA INC	COM	45232710	4,303	356,542	SH	DEFINED
IMAGISTICS INTERNATI	COM	45247T10	7,396	264,139	SH	DEFINED
IMATION CORP	COM	45245A10	24,704	636,860	SH	DEFINED
IMCLONE SYS INC	COM	45245W10	18,902	610,339	SH	DEFINED
IMMERSION CORP	COM	45252110	85	16,024	SH	DEFINED
IMMUCOR INC	COM	45252610	19,626	677,929	SH	DEFINED
IMMUNOGEN INC	COM	45253H10	6,803	1,174,997	SH	DEFINED
IMMUNOMEDICS INC	COM	45290710	77	44,893	SH	DEFINED
IMPAC MTG HLDGS INC	COM	45254P10	17,022	912,705	SH	DEFINED

IMPAX LABORATORIES I	COM	45256B10	9,783	622,359	SH	DEFINED
IMPERIAL CHEM INDS P	ADR NEW	45270450	258	14,125	SH	DEFINED
IMPERIAL OIL LTD	COM NEW	45303840	917	11,004	SH	DEFINED
IMPERIAL TOBACCO GRO	SPONSORED	45314210	321	5,892	SH	DEFINED
IMS HEALTH INC	COM	44993410	215,050	8,681,875	SH	DEFINED
INAMED CORP	COM	45323510	28,285	422,170	SH	DEFINED
INCO LTD	COM	45325840	304	8,056	SH	DEFINED
INCYTE CORP	COM	45337C10	7,257	1,014,900	SH	DEFINED
INDEPENDENCE CMNTY B	COM	45341410	35,466	960,350	SH	DEFINED
INDEPENDENCE HLDG CO	COM NEW	45344030	1,134	64,256	SH	DEFINED
INDEPENDENT BANK COR	COM	45383610	5,808	205,878	SH	DEFINED
INDEPENDENT BANK COR	COM	45383810	9,357	329,003	SH	DEFINED
INDEVUS PHARMACEUTIC	COM	45407210	122	47,780	SH	DEFINED
INDIA FD INC	COM	45408910	2,877	96,372	SH	DEFINED
INDYMAC BANCORP INC	COM	45660710	39,139	960,941	SH	DEFINED
INERGY L P	UNIT LTD P	45661510	626	20,000	SH	DEFINED
INFINITY PPTY & CAS	COM	45665Q10	8,699	249,394	SH	DEFINED
INFOCROSSING INC	COM	45664X10	2,364	189,600	SH	DEFINED
INFOCUS CORP	COM	45665B10	197	47,621	SH	DEFINED
INFORMATICA CORP	COM	45666Q10	8,438	1,005,712	SH	DEFINED
INFOSPACE INC	COM NEW	45678T20	16,329	495,873	SH	DEFINED
INFOSYS TECHNOLOGIES	SPONSORED	45678810	7,525	96,975	SH	DEFINED
INFOUSA INC NEW	COM	45681830	6,234	532,852	SH	DEFINED
INFRASOURCE SVCS INC	COM	45684P10	779	74,715	SH	DEFINED
ING GROUP N V	SPONSORED	45683710	30,412	1,084,192	SH	DEFINED
INGERSOLL-RAND COMPA	CL A	G4776G10	277,488	3,889,116	SH	DEFINED
INGLES MKTS INC	CL A	45703010	1,881	136,614	SH	DEFINED
INGRAM MICRO INC	CL A	45715310	16,947	1,082,213	SH	DEFINED
INKINE PHARMACEUTICA	COM	45721410	121	38,038	SH	DEFINED
INLAND REAL ESTATE C	COM NEW	45746120	12,062	750,114	SH	DEFINED
INNKEEPERS USA TR	COM	4576J010	17,012	1,138,691	SH	DEFINED
INNODATA ISOGEN INC	COM NEW	45764220	34	11,700	SH	DEFINED
INNOVATIVE SOLUTIONS	COM	45769N10	3,120	92,927	SH	DEFINED
INNOVEX INC	COM	45764710	69	19,983	SH	DEFINED
INNOVO GROUP INC	COM PAR $0	45795460	488	228,180	SH	DEFINED
INPHONIC INC	COM	45772G10	2,138	140,165	SH	DEFINED
INPUT/OUTPUT INC	COM	45765210	5,226	832,169	SH	DEFINED
INSIGHT COMMUNICATIO	CL A	45768V10	8,415	761,548	SH	DEFINED
INSIGHT ENTERPRISES	COM	45765U10	16,308	808,109	SH	DEFINED
INSITUFORM TECHNOLOG	CL A	45766710	7,997	502,027	SH	DEFINED
INSPIRE PHARMACEUTIC	COM	45773310	4,050	480,977	SH	DEFINED
INSTINET GROUP INC	COM	45775010	6,971	1,330,279	SH	DEFINED
INTEGRA BK CORP	COM	45814P10	7,166	316,779	SH	DEFINED
INTEGRA LIFESCIENCES	COM NEW	45798520	8,896	304,655	SH	DEFINED
INTEGRAL SYS INC MD	COM	45810H10	2,316	102,327	SH	DEFINED
INTEGRATED ALARM SVC	COM	45890M10	88	20,130	SH	DEFINED
INTEGRATED CIRCUIT S	COM	45811K20	23,500	1,138,588	SH	DEFINED
INTEGRATED DEVICE TE	COM	45811810	18,779	1,746,845	SH	DEFINED
INTEGRATED ELECTRICA	COM	45811E10	60	30,605	SH	DEFINED

INTEGRATED SILICON S	COM	45812P10	3,035	409,581	SH	DEFINED
INTEL CORP	COM	45814010	4,965,719	190,842,404	SH	DEFINED
INTELIDATA TECHNOLOG	COM	45814T10	29	86,688	SH	DEFINED
INTELLISYNC CORP	COM	45817610	132	48,610	SH	DEFINED
INTER PARFUMS INC	COM	45833410	789	40,705	SH	DEFINED
INTER TEL INC	COM	45837210	9,245	496,791	SH	DEFINED
INTERACTIVE DATA COR	COM	45840J10	5,274	253,806	SH	DEFINED
INTERCHANGE FINL SVC	COM	45844710	3,653	199,076	SH	DEFINED
INTERDIGITAL COMMUNI	COM	45866A10	12,003	685,880	SH	DEFINED
INTERFACE INC	CL A	45866510	5,519	685,612	SH	DEFINED
INTERGRAPH CORP	COM	45868310	17,611	511,054	SH	DEFINED
INTERLAND INC	COM NEW	45872720	24	12,287	SH	DEFINED
INTERLINE BRANDS INC	COM	45874310	2,827	142,759	SH	DEFINED
INTERMAGNETICS GEN C	COM	45877110	12,171	395,675	SH	DEFINED
INTERMIX MEDIA INC	COM	45881X10	2,157	257,652	SH	DEFINED
INTERMUNE INC	COM	45884X10	4,269	327,341	SH	DEFINED
INTERNAP NETWORK SVC	COM	45885A10	80	170,632	SH	DEFINED
INTERNATIONAL BANCSH	COM	45904410	10,330	365,152	SH	DEFINED
INTERNATIONAL BUSINE	COM	45920010	7,579,665	102,151,826	SH	DEFINED
INTERNATIONAL DISPLA	COM	45941210	2,329	291,149	SH	DEFINED
INTERNATIONAL FLAVOR	COM	45950610	92,163	2,544,521	SH	DEFINED
INTERNATIONAL GAME T	COM	45990210	244,044	8,669,429	SH	DEFINED
INTERNATIONAL RECTIF	COM	46025410	37,202	779,581	SH	DEFINED
INTERNATIONAL SECS E	CL A	46031W20	2,402	95,656	SH	DEFINED
INTERNATIONAL SPEEDW	CL A	46033520	24,486	435,382	SH	DEFINED
INTERNET CAP GROUP I	COM NEW	46059C20	3,265	445,436	SH	DEFINED
INTERNET SEC SYS INC	COM	46060X10	14,065	693,200	SH	DEFINED
INTERPOOL INC	COM	46062R10	1,590	74,370	SH	DEFINED
INTERPUBLIC GROUP CO	COM	46069010	128,974	10,588,970	SH	DEFINED
INTERSIL CORP	CL A	46069S10	36,329	1,935,495	SH	DEFINED
INTERVIDEO INC	COM	46114Y10	1,001	69,593	SH	DEFINED
INTERVOICE INC NEW	COM	46114210	3,812	441,753	SH	DEFINED
INTERWOVEN INC	COM NEW	46114T50	3,806	505,391	SH	DEFINED
INTEVAC INC	COM	46114810	1,925	183,888	SH	DEFINED
INTL PAPER CO	COM	46014610	1,046,531	34,641,868	SH	DEFINED
INTRADO INC	COM	46117A10	4,412	295,936	SH	DEFINED
INTRALASE CORP	COM	46116910	2,518	128,346	SH	DEFINED
INTRAWARE INC	COM	46118M10	6	12,476	SH	DEFINED
INTROGEN THERAPEUTIC	COM	46119F10	831	129,074	SH	DEFINED
INTUIT	COM	46120210	237,820	5,272,004	SH	DEFINED
INTUITIVE SURGICAL I	COM NEW	46120E60	18,443	395,430	SH	DEFINED
INVACARE CORP	COM	46120310	18,365	413,994	SH	DEFINED
INVERNESS MED INNOVA	COM	46126P10	5,627	206,125	SH	DEFINED
INVESTMENT TECHNOLOG	COM	46145F10	14,022	667,066	SH	DEFINED
INVESTORS FINL SERVI	COM	46191510	36,549	966,403	SH	DEFINED

INVESTORS REAL ESTAT	SH BEN INT	46173010	5,514	570,857	SH	DEFINED
INVITROGEN CORP	COM	46185R10	191,600	2,300,402	SH	DEFINED
IOMEGA CORP	COM NEW	46203030	237	89,532	SH	DEFINED
IONATRON INC	COM	46207010	2,032	236,508	SH	DEFINED
IOWA TELECOMM SERVIC	COM	46259420	4,433	236,413	SH	DEFINED
IPASS INC	COM	46261V10	8,041	1,326,869	SH	DEFINED
IPAYMENT INC	COM	46262E10	5,080	139,089	SH	DEFINED
IPC HLDGS LTD	ORD	G4933P10	431	10,878	SH	DEFINED
IPSCO INC	COM	46262210	220	5,038	SH	DEFINED
IRELAND BK	SPONSORED	46267Q10	308	4,710	SH	DEFINED
IRIS INTL INC	COM	46270W10	2,805	157,576	SH	DEFINED
IRON MTN INC	COM	46284610	30,158	972,219	SH	DEFINED
IRSA INVERSIONES Y R	GLOBL DEP	45004720	187	15,307	SH	DEFINED
IRVINE SENSORS CORP	COM NEW	46366450	25	11,424	SH	DEFINED
IRWIN FINL CORP	COM	46411910	16,398	738,973	SH	DEFINED
ISHARES INC	MSCI BRAZI	46428640	1,430	57,600	SH	DEFINED
ISHARES INC	MSCI S KOR	46428677	7,030	219,700	SH	DEFINED
ISHARES TR	FTSE XNHUA	46428718	3,364	58,900	SH	DEFINED
ISHARES TR	RUSSELL100	46428759	3,432	51,500	SH	DEFINED
ISIS PHARMACEUTICALS	COM	46433010	2,275	581,885	SH	DEFINED
ISLE OF CAPRI CASINO	COM	46459210	4,574	174,581	SH	DEFINED
ISTA PHARMACEUTICALS	COM NEW	45031X20	944	113,477	SH	DEFINED
ISTAR FINL INC	COM	45031U10	48,719	1,171,411	SH	DEFINED
ITC DELTACOM INC	COM NEW	45031T40	35	40,959	SH	DEFINED
ITLA CAP CORP	COM	45056510	3,391	62,920	SH	DEFINED
ITRON INC	COM	46574110	14,275	319,491	SH	DEFINED
ITT EDUCATIONAL SERV	COM	45068B10	36,391	681,218	SH	DEFINED
ITT INDS INC IND	COM	45091110	958,571	9,818,406	SH	DEFINED
IVAX CORP	COM	46582310	56,261	2,616,806	SH	DEFINED
IVILLAGE INC	COM	46588H10	2,435	407,139	SH	DEFINED
IXIA	COM	45071R10	9,472	487,238	SH	DEFINED
IXYS CORP	COM	46600W10	7,081	499,371	SH	DEFINED
J & J SNACK FOODS CO	COM	46603210	6,244	119,265	SH	DEFINED
J ALEXANDER CORP	COM	46609610	167	18,800	SH	DEFINED
J JILL GROUP INC	COM	46618910	3,695	268,695	SH	DEFINED
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	15,565	451,950	SH	DEFINED
JABIL CIRCUIT INC	COM	46631310	171,929	5,594,825	SH	DEFINED
JACK IN THE BOX INC	COM	46636710	23,404	617,203	SH	DEFINED
JACKSON HEWITT TAX S	COM	46820210	10,072	426,070	SH	DEFINED
JACLYN INC	COM	46977210	104	16,000	SH	DEFINED
JACO ELECTRS INC	COM	46978310	58	19,600	SH	DEFINED
JACOBS ENGR GROUP IN	COM	46981410	39,008	693,349	SH	DEFINED
JACUZZI BRANDS INC	COM	46986510	9,721	905,981	SH	DEFINED
JAKKS PAC INC	COM	47012E10	7,824	407,265	SH	DEFINED

JAMDAT MOBILE INC	COM	47023T10	2,903	104,860	SH	DEFINED
JAMES RIVER COAL CO	COM NEW	47035520	4,635	133,757	SH	DEFINED
JANUS CAP GROUP INC	COM	47102X10	91,585	6,089,458	SH	DEFINED
JARDEN CORP	COM	47110910	21,802	404,346	SH	DEFINED
JDA SOFTWARE GROUP I	COM	46612K10	4,337	381,150	SH	DEFINED
JDS UNIPHASE CORP	COM	46612J10	55,206	36,319,847	SH	DEFINED
JEFFERIES GROUP INC	COM	47231910	21,531	568,247	SH	DEFINED
JEFFERSON PILOT CORP	COM	47507010	183,097	3,631,429	SH	DEFINED
JETBLUE AWYS CORP	COM	47714310	24,450	1,196,207	SH	DEFINED
JLG INDS INC	COM	46621010	20,470	744,903	SH	DEFINED
JO-ANN STORES INC	COM	47758P30	10,373	393,066	SH	DEFINED
JOHNSON & JOHNSON	COM	47816010	8,630,019	132,769,516	SH	DEFINED
JOHNSON CTLS INC	COM	47836610	276,767	4,913,319	SH	DEFINED
JONES APPAREL GROUP	COM	48007410	101,429	3,267,700	SH	DEFINED
JONES LANG LASALLE I	COM	48020Q10	18,509	418,480	SH	DEFINED
JORGENSEN EARLE M CO	COM	48082910	1,093	135,793	SH	DEFINED
JOS A BANK CLOTHIERS	COM	48083810	6,348	146,611	SH	DEFINED
JOURNAL COMMUNICATIO	CL A	48113010	5,596	333,107	SH	DEFINED
JOURNAL REGISTER CO	COM	48113810	8,662	494,674	SH	DEFINED
JOY GLOBAL INC	COM	48116510	21,935	653,024	SH	DEFINED
JPMORGAN & CHASE & C	COM	46625H10	3,770,978	106,766,074	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R10	144,432	5,735,976	SH	DEFINED
JUPITERMEDIA CORP	COM	48207D10	3,306	192,976	SH	DEFINED
K V PHARMACEUTICAL C	CL A	48274020	6,752	403,126	SH	DEFINED
K2 INC	COM	48273210	8,364	659,619	SH	DEFINED
KADANT INC	COM	48282T10	5,851	266,784	SH	DEFINED
KAMAN CORP	CL A	48354810	6,009	333,094	SH	DEFINED
KANBAY INTL INC	COM	48369P20	6,265	271,112	SH	DEFINED
KANEB PIPE LINE PART	SR PREF UN	48416910	391	6,362	SH	DEFINED
KANEB SERVICES LLC	COM	48417310	647	14,948	SH	DEFINED
KANSAS CITY LIFE INS	COM	48483610	2,970	61,805	SH	DEFINED
KANSAS CITY SOUTHERN	COM NEW	48517030	22,429	1,111,465	SH	DEFINED
KATY INDS INC	COM	48602610	74	23,204	SH	DEFINED
KAYDON CORP	COM	48658710	11,188	401,741	SH	DEFINED
KB HOME	COM	48666K10	169,334	2,221,355	SH	DEFINED
KCS ENERGY INC	COM	48243420	10,006	576,041	SH	DEFINED
KEANE INC	COM	48666510	13,784	1,006,140	SH	DEFINED
KEARNY FINL CORP	COM	48716910	1,863	157,869	SH	DEFINED

KEITHLEY INSTRS INC	COM	48758410	2,214	143,702	SH	DEFINED
KELLOGG CO	COM	48783610	406,232	9,141,140	SH	DEFINED
KELLWOOD CO	COM	48804410	11,237	417,727	SH	DEFINED
KELLY SVCS INC	CL A	48815220	9,471	330,703	SH	DEFINED
KEMET CORP	COM	48836010	8,851	1,404,849	SH	DEFINED
KENNAMETAL INC	COM	48917010	36,900	804,799	SH	DEFINED
KENSEY NASH CORP	COM	49005710	5,654	186,964	SH	DEFINED
KERR MCGEE CORP	COM	49238610	404,095	5,295,434	SH	DEFINED
KERYX BIOPHARMACEUTI	COM	49251510	3,279	248,403	SH	DEFINED
KEYCORP NEW	COM	49326710	408,180	12,313,109	SH	DEFINED
KEYNOTE SYS INC	COM	49330810	2,242	192,131	SH	DEFINED
KEYSPAN CORP	COM	49337W10	220,847	5,426,225	SH	DEFINED
KEYSTONE AUTOMOTIVE	COM	49338N10	4,242	171,521	SH	DEFINED
KFORCE INC	COM	49373210	2,755	325,620	SH	DEFINED
KFX INC	COM	48245L10	9,029	631,869	SH	DEFINED
KILROY RLTY CORP	COM	49427F10	34,638	729,380	SH	DEFINED
KIMBALL INTL INC	CL B	49427410	6,704	507,861	SH	DEFINED
KIMBERLY CLARK CORP	COM	49436810	940,310	15,023,326	SH	DEFINED
KIMCO REALTY CORP	COM	49446R10	115,444	1,959,662	SH	DEFINED
KINDER MORGAN ENERGY	UT LTD PAR	49455010	1,818	35,706	SH	DEFINED
KINDER MORGAN INC KA	COM	49455P10	285,728	3,434,230	SH	DEFINED
KINDER MORGAN MANAGE	SHS	49455U10	1,958	42,574	SH	DEFINED
KINDRED HEALTHCARE I	COM	49458010	25,541	644,824	SH	DEFINED
KINETIC CONCEPTS INC	COM NEW	49460W20	24,458	407,638	SH	DEFINED
KING PHARMACEUTICALS	COM	49558210	62,618	6,009,420	SH	DEFINED
KINROSS GOLD CORP	COM NO PAR	49690240	563	92,371	SH	DEFINED
KINTERA INC	COM	49720P50	39	11,300	SH	DEFINED
KIRBY CORP	COM	49726610	15,494	343,552	SH	DEFINED
KIRKLANDS INC	COM	49749810	200	21,424	SH	DEFINED
KITE RLTY GROUP TR	COM	49803T10	5,733	382,188	SH	DEFINED
KLA-TENCOR CORP	COM	48248010	222,340	5,090,204	SH	DEFINED
KMG AMER CORP	COM	48256310	1,720	173,077	SH	DEFINED
KNBT BANCORP INC	COM	48292110	5,716	378,765	SH	DEFINED
KNIGHT CAPITAL GROUP	CL A	49900510	10,352	1,358,554	SH	DEFINED
KNIGHT RIDDER INC	COM	49904010	118,851	1,937,573	SH	DEFINED
KNIGHT TRANSN INC	COM	49906410	13,166	541,136	SH	DEFINED
KNOLL INC	COM NEW	49890420	1,609	94,048	SH	DEFINED
KNOLOGY INC	COM	49918380	53	27,700	SH	DEFINED
KOHLS CORP	COM	50025510	479,237	8,571,584	SH	DEFINED

KOMAG INC	COM NEW	50045320	9,535	336,100	SH	DEFINED
KONINKLIJKE AHOLD N	SPON ADR N	50046730	255	31,135	SH	DEFINED
KONINKLIJKE PHILIPS	NY REG SH	50047230	1,948	77,351	SH	DEFINED
KOOKMIN BK NEW	SPONSORED	50049M10	37,526	823,305	SH	DEFINED
KOPIN CORP	COM	50060010	4,664	914,478	SH	DEFINED
KOREA ELECTRIC PWR	SPONSORED	50063110	3,093	197,391	SH	DEFINED
KORN FERRY INTL	COM NEW	50064320	13,280	748,168	SH	DEFINED
KOS PHARMACEUTICALS	COM	50064810	17,675	269,853	SH	DEFINED
KOSAN BIOSCIENCES IN	COM	50064W10	126	23,812	SH	DEFINED
KRAFT FOODS INC	CL A	50075N10	272,463	8,565,321	SH	DEFINED
KRISPY KREME DOUGHNU	COM	50101410	6,448	926,382	SH	DEFINED
KROGER CO	COM	50104410	397,046	20,864,233	SH	DEFINED
KRONOS INC	COM	50105210	18,418	456,006	SH	DEFINED
KRONOS WORLDWIDE INC	COM	50105F10	1,496	49,558	SH	DEFINED
K-SWISS INC	CL A	48268610	21,536	665,936	SH	DEFINED
KT CORP	SPONSORED	48268K10	7,232	336,354	SH	DEFINED
KULICKE & SOFFA INDS	COM	50124210	7,503	948,596	SH	DEFINED
KVH INDS INC	COM	48273810	157	16,926	SH	DEFINED
KYOCERA CORP	ADR	50155620	502	6,543	SH	DEFINED
KYPHON INC	COM	50157710	11,536	331,598	SH	DEFINED
L-3 COMMUNICATIONS H	COM	50242410	277,756	3,627,001	SH	DEFINED
LA BARGE INC	COM	50247010	1,756	96,743	SH	DEFINED
LA JOLLA PHARMACEUTI	COM	50345910	40	49,889	SH	DEFINED
LA QUINTA CORP	PAIRED CTF	50419U20	22,906	2,455,097	SH	DEFINED
LA Z BOY INC	COM	50533610	20,093	1,379,043	SH	DEFINED
LABONE INC NEW	COM	50540L10	12,429	312,288	SH	DEFINED
LABOR READY INC	COM NEW	50540120	19,130	820,680	SH	DEFINED
LABORATORY CORP AMER	COM NEW	50540R40	184,003	3,687,444	SH	DEFINED
LABRANCHE & CO INC	COM	50544710	5,552	881,326	SH	DEFINED
LACLEDE GROUP INC	COM	50559710	8,431	265,445	SH	DEFINED
LAFARGE COPPEE S A	SPON ADR N	50586140	238	10,427	SH	DEFINED
LAFARGE NORTH AMERIC	COM	50586210	16,943	271,346	SH	DEFINED
LAIDLAW INTL INC	COM	50730R10	16,752	695,086	SH	DEFINED
LAKELAND BANCORP INC	COM	51163710	2,809	179,941	SH	DEFINED
LAKELAND FINL CORP	COM	51165610	2,989	73,480	SH	DEFINED
LAKES ENTMNT INC	COM	51206P10	2,761	179,261	SH	DEFINED
LAM RESEARCH CORP	COM	51280710	65,876	2,275,503	SH	DEFINED
LAMAR ADVERTISING CO	CL A	51281510	43,121	1,008,217	SH	DEFINED
LAMSON & SESSIONS CO	COM	51369610	151	12,800	SH	DEFINED
LAN AIRLINES S A	SPONSORED	50172310	421	12,056	SH	DEFINED
LANCASTER COLONY COR	COM	51384710	24,116	561,616	SH	DEFINED
LANCE INC	COM	51460610	8,640	502,013	SH	DEFINED
LANDAMERICA FINL GRO	COM	51493610	26,065	439,029	SH	DEFINED
LANDAUER INC	COM	51476K10	7,421	142,959	SH	DEFINED
LANDEC CORP	COM	51476610	160	24,661	SH	DEFINED

LANDRYS RESTAURANTS	COM	51508L10	9,853	327,467	SH	DEFINED
LANDSTAR SYS INC	COM	51509810	27,050	896,291	SH	DEFINED
LAS VEGAS SANDS CORP	COM	51783410	6,108	170,865	SH	DEFINED
LASALLE HOTEL PPTYS	COM SH BEN	51794210	25,833	787,347	SH	DEFINED
LASERCARD CORP	COM	51807U10	66	11,197	SH	DEFINED
LASERSCOPE	COM	51808110	9,033	217,967	SH	DEFINED
LATTICE SEMICONDUCTO	COM	51841510	8,044	1,811,794	SH	DEFINED
LAUDER ESTEE COS INC	CL A	51843910	61,682	1,576,342	SH	DEFINED
LAUREATE EDUCATION I	COM	51861310	28,095	587,016	SH	DEFINED
LAWSON PRODS INC	COM	52077610	6,524	168,054	SH	DEFINED
LAWSON SOFTWARE INC	COM	52078010	3,981	772,916	SH	DEFINED
LAYNE CHRISTENSEN CO	COM	52105010	2,000	100,691	SH	DEFINED
LCA-VISION INC	COM PAR $.	50180330	11,999	247,511	SH	DEFINED
LEADIS TECHNOLOGY IN	COM	52171N10	3,007	373,600	SH	DEFINED
LEAPFROG ENTERPRISES	CL A	52186N10	3,838	339,620	SH	DEFINED
LEAR CORP	COM	52186510	39,154	1,076,238	SH	DEFINED
LEARNING CARE GROUP	COM	52200L10	48	10,200	SH	DEFINED
LEARNING TREE INTL I	COM	52201510	1,397	117,391	SH	DEFINED
LECG CORP	COM	52323410	3,069	144,361	SH	DEFINED
LECROY CORP	COM	52324W10	1,269	92,268	SH	DEFINED
LEE ENTERPRISES INC	COM	52376810	23,481	585,711	SH	DEFINED
LEGG MASON INC	COM	52490110	176,637	1,696,636	SH	DEFINED
LEGGETT & PLATT INC	COM	52466010	128,343	4,828,565	SH	DEFINED
LEHMAN BROS HLDGS IN	COM	52490810	861,623	8,678,713	SH	DEFINED
LENNAR CORP	CL A	52605710	165,030	2,600,945	SH	DEFINED
LENNOX INTL INC	COM	52610710	16,462	777,605	SH	DEFINED
LESCO INC OHIO	COM	52687210	131	10,390	SH	DEFINED
LEUCADIA NATL CORP	COM	52728810	41,312	1,069,417	SH	DEFINED
LEVEL 3 COMMUNICATIO	COM	52729N10	18,210	8,970,207	SH	DEFINED
LEVITT CORP	CL A	52742P10	5,478	183,089	SH	DEFINED
LEXAR MEDIA INC	COM	52886P10	4,254	866,426	SH	DEFINED
LEXICON GENETICS INC	COM	52887210	3,446	697,516	SH	DEFINED
LEXINGTON CORP PPTYS	COM	52904310	14,447	594,293	SH	DEFINED
LEXMARK INTL NEW	CL A	52977110	218,703	3,373,488	SH	DEFINED
LIBBEY INC	COM	52989810	3,046	192,644	SH	DEFINED
LIBERTY CORP S C	COM	53037010	6,681	181,496	SH	DEFINED
LIBERTY MEDIA CORP N	COM SER A	53071810	301,007	29,539,438	SH	DEFINED
LIBERTY MEDIA INTL I	COM SER A	53071910	#VALUE!	160,446	SH	DEFINED

LIBERTY PPTY TR	SH BEN INT	53117210	83,677	1,888,436	SH	DEFINED
LIFE TIME FITNESS IN	COM	53217R20	7,428	226,404	SH	DEFINED
LIFECELL CORP	COM	53192710	4,719	298,472	SH	DEFINED
LIFECORE BIOMEDICAL	COM	53218710	115	10,505	SH	DEFINED
LIFELINE SYS INC	COM	53219210	4,324	134,614	SH	DEFINED
LIFEPOINT HOSPITALS	COM	53219L10	30,485	603,071	SH	DEFINED
LIGAND PHARMACEUTICA	CL B	53220K20	6,094	876,804	SH	DEFINED
LIGHTBRIDGE INC	COM	53222610	177	28,330	SH	DEFINED
LILLY ELI & CO	COM	53245710	1,660,294	29,802,447	SH	DEFINED
LIMITED BRANDS INC	COM	53271610	208,134	9,716,817	SH	DEFINED
LIN TV CORP	CL A	53277410	8,462	609,249	SH	DEFINED
LINCARE HLDGS INC	COM	53279110	67,110	1,640,832	SH	DEFINED
LINCOLN ELEC HLDGS I	COM	53390010	14,433	435,373	SH	DEFINED
LINCOLN NATL CORP IN	COM	53418710	233,475	4,976,019	SH	DEFINED
LINDSAY MFG CO	COM	53555510	3,486	147,819	SH	DEFINED
LINEAR TECHNOLOGY CO	COM	53567810	299,497	8,162,914	SH	DEFINED
LINENS N THINGS INC	COM	53567910	17,778	751,385	SH	DEFINED
LIONBRIDGE TECHNOLOG	COM	53625210	3,436	506,837	SH	DEFINED
LITHIA MTRS INC	CL A	53679710	9,480	328,600	SH	DEFINED
LITTELFUSE INC	COM	53700810	9,660	346,845	SH	DEFINED
LIZ CLAIBORNE INC	COM	53932010	139,767	3,515,278	SH	DEFINED
LKQ CORP	COM	50188920	4,146	152,713	SH	DEFINED
LLOYDS TSB GROUP PLC	SPONSORED	53943910	1,804	52,967	SH	DEFINED
LOCKHEED MARTIN CORP	COM	53983010	5,408,465	83,373,903	SH	DEFINED
LODGENET ENTMT CORP	COM	54021110	2,474	149,130	SH	DEFINED
LODGIAN INC	COM PAR $.	54021P40	2,637	256,745	SH	DEFINED
LOEWS CORP	COM	54042410	276,120	3,562,834	SH	DEFINED
LOEWS CORP	CAROLNA GP	54042420	16,016	480,670	SH	DEFINED
LO-JACK CORP	COM	53945110	2,956	168,349	SH	DEFINED
LONE STAR STEAKHOUSE	COM	54230710	8,667	284,989	SH	DEFINED
LONE STAR TECHNOLOGI	COM	54231210	22,127	486,311	SH	DEFINED
LONGS DRUG STORES CO	COM	54316210	38,728	899,607	SH	DEFINED
LONGVIEW FIBRE CO	COM	54321310	18,036	877,679	SH	DEFINED
LOOKSMART LTD	COM	54344210	57	77,124	SH	DEFINED
LOUDEYE CORP	COM	54575410	17	22,700	SH	DEFINED
LOUISIANA PAC CORP	COM	54634710	103,595	4,214,621	SH	DEFINED

LOWES COS INC	COM	54866110	3,329,896	57,195,053	SH	DEFINED
LSB INDS INC	COM	50216010	148	20,248	SH	DEFINED
LSI INDS INC	COM	50216C10	3,220	230,978	SH	DEFINED
LSI LOGIC CORP	COM	50216110	102,576	12,082,035	SH	DEFINED
LTC PPTYS INC	COM	50217510	7,987	385,831	SH	DEFINED
LTX CORP	COM	50239210	4,759	961,434	SH	DEFINED
LUBRIZOL CORP	COM	54927110	112,560	2,679,371	SH	DEFINED
LUBYS INC	COM	54928210	3,236	270,818	SH	DEFINED
LUCENT TECHNOLOGIES	COM	54946310	331,094	113,778,037	SH	DEFINED
LUFKIN INDS INC	COM	54976410	5,805	161,342	SH	DEFINED
LUMINENT MTG CAP INC	COM	55027830	7,043	652,739	SH	DEFINED
LUMINEX CORP DEL	COM	55027E10	3,006	305,462	SH	DEFINED
LUXOTTICA GROUP S P	SPONSORED	55068R20	9,791	475,530	SH	DEFINED
LYDALL INC DEL	COM	55081910	254	29,505	SH	DEFINED
LYON WILLIAM HOMES	COM	55207410	4,199	43,289	SH	DEFINED
LYONDELL CHEMICAL CO	COM	55207810	77,903	2,948,646	SH	DEFINED
M & F WORLDWIDE CORP	COM	55254110	1,479	110,692	SH	DEFINED
M & T BK CORP	COM	55261F10	247,376	2,352,374	SH	DEFINED
M D C HLDGS INC	COM	55267610	29,483	358,458	SH	DEFINED
M/I HOMES INC	COM	55305B10	8,072	149,198	SH	DEFINED
MACATAWA BK CORP	COM	55422510	3,726	107,403	SH	DEFINED
MACDERMID INC	COM	55427310	15,165	486,668	SH	DEFINED
MACERICH CO	COM	55438210	79,878	1,191,317	SH	DEFINED
MAC-GRAY CORP	COM	55415310	96	10,500	SH	DEFINED
MACK CALI RLTY CORP	COM	55448910	54,081	1,193,835	SH	DEFINED
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	701	24,700	SH	DEFINED
MACROCHEM CORP DEL	COM	55590310	2	10,400	SH	DEFINED
MACROMEDIA INC	COM	55610010	34,631	906,090	SH	DEFINED
MACRONIX INTL LTD	SPONSORED	55610310	30	16,729	SH	DEFINED
MACROVISION CORP	COM	55590410	18,337	813,551	SH	DEFINED
MADDEN STEVEN LTD	COM	55626910	2,430	136,800	SH	DEFINED
MAF BANCORP INC	COM	55261R10	16,923	396,975	SH	DEFINED
MAGELLAN HEALTH SVCS	COM NEW	55907920	12,168	344,607	SH	DEFINED
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	1,870	57,060	SH	DEFINED
MAGMA DESIGN AUTOMAT	COM	55918110	3,380	404,286	SH	DEFINED
MAGNA ENTMT CORP	CL A	55921110	2,486	440,755	SH	DEFINED
MAGNA INTL INC	CL A	55922240	3,580	50,894	SH	DEFINED
MAGNETEK INC	COM	55942410	150	58,386	SH	DEFINED
MAGUIRE PPTYS INC	COM	55977510	19,741	696,565	SH	DEFINED
MAGYAR TELEKOM LTD	SPONSORED	55977610	211	9,853	SH	DEFINED
MAIN STR BKS INC NEW	COM	56034R10	4,608	180,994	SH	DEFINED
MAINSOURCE FINANCIAL	COM	56062Y10	3,052	168,718	SH	DEFINED
MAIR HOLDINGS INC	COM	56063510	1,124	127,178	SH	DEFINED
MAJESCO ENTERTAINMEN	COM NEW	56069020	872	133,355	SH	DEFINED
MANAGEMENT NETWORK G	COM	56169310	2,982	1,355,480	SH	DEFINED
MANHATTAN ASSOCS INC	COM	56275010	9,179	477,801	SH	DEFINED
MANITOWOC INC	COM	56357110	17,605	429,186	SH	DEFINED
MANNATECH INC	COM	56377110	4,295	225,821	SH	DEFINED
MANNING GREG AUCTION	COM	56382310	562	47,068	SH	DEFINED

MANNKIND CORP	COM	56400P20	1,504	149,639	SH	DEFINED
MANOR CARE INC NEW	COM	56405510	81,349	2,047,555	SH	DEFINED
MANPOWER INC	COM	56418H10	54,730	1,375,812	SH	DEFINED
MANTECH INTL CORP	CL A	56456310	7,605	245,008	SH	DEFINED
MANUGISTICS GROUP IN	COM	56501110	123	68,840	SH	DEFINED
MANULIFE FINL CORP	COM	56501R10	9,134	191,055	SH	DEFINED
MAPINFO CORP	COM	56510510	2,416	229,892	SH	DEFINED
MARATHON OIL CORP	COM	56584910	664,343	12,447,875	SH	DEFINED
MARCHEX INC	CL B	56624R10	2,835	188,487	SH	DEFINED
MARCUS CORP	COM	56633010	6,803	320,572	SH	DEFINED
MARINE PRODS CORP	COM	56842710	2,157	148,269	SH	DEFINED
MARINEMAX INC	COM	56790810	4,202	134,449	SH	DEFINED
MARITRANS INC	COM	57036310	2,663	98,442	SH	DEFINED
MARKEL CORP	COM	57053510	25,070	73,954	SH	DEFINED
MARKETAXESS HLDGS IN	COM	57060D10	2,186	193,444	SH	DEFINED
MARKWEST ENERGY PART	UNIT LTD P	57075910	395	7,800	SH	DEFINED
MARKWEST HYDROCARBON	COM	57076210	1,409	60,730	SH	DEFINED
MARLIN BUSINESS SVCS	COM	57115710	982	48,849	SH	DEFINED
MARRIOTT INTL INC NE	CL A	57190320	444,675	6,518,245	SH	DEFINED
MARSH & MCLENNAN COS	COM	57174810	396,094	14,299,436	SH	DEFINED
MARSHALL & ILSLEY CO	COM	57183410	237,454	5,342,054	SH	DEFINED
MARSHALL EDWARDS INC	COM	57232230	522	73,153	SH	DEFINED
MARTEK BIOSCIENCES C	COM	57290110	18,286	481,728	SH	DEFINED
MARTEN TRANS LTD	COM	57307510	2,292	109,199	SH	DEFINED
MARTHA STEWART LIVIN	CL A	57308310	6,549	224,450	SH	DEFINED
MARTIN MARIETTA MATL	COM	57328410	80,371	1,162,781	SH	DEFINED
MARVEL ENTERPRISES I	COM	57383M10	61,133	3,100,055	SH	DEFINED
MARVELL TECHNOLOGY G	ORD	G5876H10	41,864	1,102,549	SH	DEFINED
MASCO CORP	COM	57459910	398,464	12,546,088	SH	DEFINED
MASSBANK CORP READ M	COM	57615210	227	6,534	SH	DEFINED
MASSEY ENERGY CORP	COM	57620610	34,234	907,589	SH	DEFINED
MASTEC INC	COM	57632310	2,881	327,432	SH	DEFINED
MATERIAL SCIENCES CO	COM	57667410	180	12,358	SH	DEFINED
MATRIA HEALTHCARE IN	COM NEW	57681720	6,084	188,757	SH	DEFINED
MATRITECH INC	COM	57681810	31	44,300	SH	DEFINED
MATRIX SVC CO	COM	57685310	113	24,722	SH	DEFINED
MATRIXONE INC	COM	57685P30	2,994	598,723	SH	DEFINED

MATSUSHITA ELEC INDL	ADR	57687920	1,316	86,716	SH	DEFINED
MATTEL INC	COM	57708110	201,219	10,995,587	SH	DEFINED
MATTHEWS INTL CORP	CL A	57712810	24,022	616,570	SH	DEFINED
MATTSON TECHNOLOGY I	COM	57722310	3,023	422,225	SH	DEFINED
MAUI LD & PINEAPPLE	COM	57734510	1,683	44,187	SH	DEFINED
MAVERICK TUBE CORP	COM	57791410	18,265	612,905	SH	DEFINED
MAX RE CAPITAL LTD H	SHS	G6052F10	253	11,050	SH	DEFINED
MAXIM INTEGRATED PRO	COM	57772K10	323,948	8,475,880	SH	DEFINED
MAXIM PHARMACEUTICAL	COM	57772M10	42	32,235	SH	DEFINED
MAXIMUS INC	COM	57793310	8,590	243,410	SH	DEFINED
MAXTOR CORP	COM NEW	57772920	15,849	3,047,857	SH	DEFINED
MAXWELL TECHNOLOGIES	COM	57776710	138	11,300	SH	DEFINED
MAXYGEN INC	COM	57777610	2,231	325,245	SH	DEFINED
MAY DEPT STORES CO	COM	57777810	324,852	8,088,933	SH	DEFINED
MAYTAG CORP	COM	57859210	36,775	2,348,340	SH	DEFINED
MB FINANCIAL INC NEW	COM	55264U10	12,913	324,205	SH	DEFINED
MBIA INC	COM	55262C10	237,486	4,004,144	SH	DEFINED
MBNA CORP	COM	55262L10	942,962	36,045,942	SH	DEFINED
MBT FINL CORP	COM	57887710	3,049	158,407	SH	DEFINED
MCAFEE INC	COM	57906410	119,108	4,549,589	SH	DEFINED
MCCLATCHY CO	CL A	57948910	9,745	148,912	SH	DEFINED
MCCORMICK & CO INC	COM NON VT	57978020	125,384	3,836,728	SH	DEFINED
MCCORMICK & SCHMICKS	COM	57979310	819	51,880	SH	DEFINED
MCDATA CORP	CL A	58003120	8,470	2,117,397	SH	DEFINED
MCDERMOTT INTL INC	COM	58003710	1,585	75,463	SH	DEFINED
MCDONALDS CORP	COM	58013510	1,201,188	43,286,065	SH	DEFINED
MCG CAPITAL CORP	COM	58047P10	8,589	502,864	SH	DEFINED
MCGRATH RENTCORP	COM	58058910	5,771	243,514	SH	DEFINED
MCGRAW HILL COS INC	COM	58064510	497,301	11,238,451	SH	DEFINED
MCI INC	COM	55269110	53,829	2,093,688	SH	DEFINED
MCKESSON CORP	COM	58155Q10	542,159	12,104,456	SH	DEFINED
MCMORAN EXPLORATION	COM	58241110	4,014	205,736	SH	DEFINED
MDS INC	COM	55269P30	172	11,348	SH	DEFINED
MDU RES GROUP INC	COM	55269010	38,666	1,372,596	SH	DEFINED
MEADE INSTRUMENTS CO	COM	58306210	96	34,281	SH	DEFINED

MEADOWBROOK INS GROU	COM	58319P10	84	15,953	SH	DEFINED
MEADWESTVACO CORP	COM	58333410	141,153	5,033,986	SH	DEFINED
MEASUREMENT SPECIALT	COM	58342110	2,691	115,931	SH	DEFINED
MECHANICAL TECHNOLOG	COM	58353810	104	29,218	SH	DEFINED
MECHEL STEEL GROUP O	SPONSORED	58384010	2,730	107,482	SH	DEFINED
MEDALLION FINL CORP	COM	58392810	188	19,850	SH	DEFINED
MEDAREX INC	COM	58391610	10,114	1,218,500	SH	DEFINED
MEDCATH CORP	COM	58404W10	2,616	94,150	SH	DEFINED
MEDCO HEALTH SOLUTIO	COM	58405U10	400,674	7,508,885	SH	DEFINED
MEDIA GEN INC	CL A	58440410	25,048	386,787	SH	DEFINED
MEDIACOM COMMUNICATI	CL A	58446K10	5,607	816,098	SH	DEFINED
MEDICAL ACTION INDS	COM	58449L10	293	16,400	SH	DEFINED
MEDICAL STAFFING NET	COM	58463F10	131	26,440	SH	DEFINED
MEDICINES CO	COM	58468810	19,154	820,995	SH	DEFINED
MEDICIS PHARMACEUTIC	CL A NEW	58469030	27,686	872,547	SH	DEFINED
MEDIMMUNE INC	COM	58469910	179,296	6,710,171	SH	DEFINED
MEDIS TECHNOLOGIES L	COM	58500P10	2,521	151,879	SH	DEFINED
MEDTRONIC INC	COM	58505510	1,846,346	35,650,621	SH	DEFINED
MELLON FINL CORP	COM	58551A10	328,200	11,439,510	SH	DEFINED
MEMC ELECTR MATLS IN	COM	55271510	41,439	2,627,693	SH	DEFINED
MENS WEARHOUSE INC	COM	58711810	23,622	686,092	SH	DEFINED
MENTOR CORP MINN	COM	58718810	21,249	512,283	SH	DEFINED
MENTOR GRAPHICS CORP	COM	58720010	12,752	1,248,986	SH	DEFINED
MERCANTILE BANK CORP	COM	58737610	3,384	76,957	SH	DEFINED
MERCANTILE BANKSHARE	COM	58740510	60,165	1,167,567	SH	DEFINED
MERCER INTL INC	SH BEN INT	58805610	1,951	267,688	SH	DEFINED
MERCK & CO INC	COM	58933110	2,258,774	73,336,821	SH	DEFINED
MERCURY COMPUTER SYS	COM	58937810	9,208	335,808	SH	DEFINED
MERCURY GENL CORP NE	COM	58940010	35,041	642,727	SH	DEFINED
MERCURY INTERACTIVE	COM	58940510	89,058	2,321,630	SH	DEFINED
MEREDITH CORP	COM	58943310	50,119	1,021,595	SH	DEFINED
MERGE TECHNOLOGIES I	COM	58998110	2,104	112,214	SH	DEFINED
MERIDIAN BIOSCIENCE	COM	58958410	3,565	188,136	SH	DEFINED
MERIDIAN GOLD INC	COM	58997510	2,130	118,335	SH	DEFINED
MERIDIAN RESOURCE CO	COM	58977Q10	9,198	1,924,323	SH	DEFINED
MERISTAR HOSPITALITY	COM	58984Y10	16,002	1,860,714	SH	DEFINED
MERIT MED SYS INC	COM	58988910	8,656	561,718	SH	DEFINED
MERITAGE HOMES CORP	COM	59001A10	27,610	347,291	SH	DEFINED
MERIX CORP	COM	59004910	123	21,103	SH	DEFINED
MERRILL LYNCH & CO I	COM	59018810	4,850,145	88,168,420	SH	DEFINED
MESA AIR GROUP INC	COM	59047910	2,807	418,322	SH	DEFINED
MESTEK INC	COM	59082910	657	25,764	SH	DEFINED
METAL MGMT INC	COM NEW	59109720	3,966	205,065	SH	DEFINED

METALS USA INC	COM NEW	59132420	4,093	215,169	SH	DEFINED
METASOLV INC	COM	59139P10	93	39,436	SH	DEFINED
METHODE ELECTRS INC	COM	59152020	8,081	680,827	SH	DEFINED
METLIFE INC	COM	59156R10	983,867	21,892,909	SH	DEFINED
METRIS COS INC	COM	59159810	11,946	826,126	SH	DEFINED
METROLOGIC INSTRS IN	COM	59167610	1,800	143,549	SH	DEFINED
METTLER TOLEDO INTER	COM	59268810	33,208	712,923	SH	DEFINED
MFA MTG INVTS INC	COM	55272X10	7,040	944,946	SH	DEFINED
MGE ENERGY INC	COM	55277P10	9,245	254,120	SH	DEFINED
MGI PHARMA INC	COM	55288010	22,817	1,049,067	SH	DEFINED
MGIC INVT CORP WIS	COM	55284810	198,442	3,042,653	SH	DEFINED
MGM MIRAGE	COM	55295310	57,572	1,454,580	SH	DEFINED
MICHAELS STORES INC	COM	59408710	184,362	4,456,409	SH	DEFINED
MICREL INC	COM	59479310	16,520	1,434,034	SH	DEFINED
MICRO THERAPEUTICS I	COM	59500W10	355	89,275	SH	DEFINED
MICROCHIP TECHNOLOGY	COM	59501710	106,038	3,579,934	SH	DEFINED
MICROMUSE INC	COM	59509410	5,037	891,577	SH	DEFINED
MICRON TECHNOLOGY IN	COM	59511210	159,390	15,611,177	SH	DEFINED
MICROS SYS INC	COM	59490110	24,785	553,858	SH	DEFINED
MICROSEMI CORP	COM	59513710	17,585	935,385	SH	DEFINED
MICROSOFT CORP	COM	59491810	7,157,991	288,163,875	SH	DEFINED
MICROSTRATEGY INC	CL A NEW	59497240	16,525	311,562	SH	DEFINED
MICROTEK MEDICAL HLD	COM	59515B10	133	36,290	SH	DEFINED
MICROTUNE INC DEL	COM	59514P10	2,449	488,257	SH	DEFINED
MICROVISION INC WASH	COM	59496010	153	30,060	SH	DEFINED
MID-AMER APT CMNTYS	COM	59522J10	22,122	487,053	SH	DEFINED
MIDAS GROUP INC	COM	59562610	6,992	304,017	SH	DEFINED
MIDDLEBY CORP	COM	59627810	3,354	63,455	SH	DEFINED
MIDDLESEX WATER CO	COM	59668010	2,743	141,240	SH	DEFINED
MIDLAND CO	COM	59748610	4,786	136,011	SH	DEFINED
MID-STATE BANCSHARES	COM	59544010	7,943	286,022	SH	DEFINED
MIDWAY GAMES INC	COM	59814810	3,174	289,571	SH	DEFINED
MIDWEST AIR GROUP IN	COM	59791110	31	12,989	SH	DEFINED
MIDWEST BANC HOLDING	COM	59825110	2,485	128,808	SH	DEFINED
MIKOHN GAMING CORP	COM	59862K10	3,608	245,011	SH	DEFINED
MILACRON INC	COM	59870910	380	200,885	SH	DEFINED
MILLENNIUM PHARMACEU	COM	59990210	43,192	4,659,294	SH	DEFINED
MILLER HERMAN INC	COM	60054410	25,842	837,935	SH	DEFINED

MILLIPORE CORP	COM	60107310	75,230	1,326,100	SH	DEFINED
MILLS CORP	COM	60114810	61,611	1,013,506	SH	DEFINED
MINDSPEED TECHNOLOGI	COM	60268210	184	151,150	SH	DEFINED
MINE SAFETY APPLIANC	COM	60272010	14,548	314,885	SH	DEFINED
MINERALS TECHNOLOGIE	COM	60315810	68,055	1,104,790	SH	DEFINED
MIPS TECHNOLOGIES IN	COM	60456710	3,319	460,913	SH	DEFINED
MISSION RESOURCES CO	COM	60510910	3,431	425,130	SH	DEFINED
MISSION WEST PPTYS I	COM	60520310	1,101	107,223	SH	DEFINED
MITCHELLS & BUTLERS	SPONS ADR	60668M20	133	22,208	SH	DEFINED
MITSUBISHI TOKYO FIN	SPONSORED	60681610	10,874	1,282,327	SH	DEFINED
MITSUI & CO LTD	ADR	60682720	376	1,968	SH	DEFINED
MIVA INC	COM	55311R10	211	45,570	SH	DEFINED
MKS INSTRUMENT INC	COM	55306N10	8,677	513,744	SH	DEFINED
MOBILE MINI INC	COM	60740F10	6,606	191,582	SH	DEFINED
MOBILE TELESYSTEMS O	SPONSORED	60740910	29,050	863,287	SH	DEFINED
MOBILITY ELECTRONICS	COM	60741U10	2,410	263,411	SH	DEFINED
MOBIUS MGMT SYSTEMS	COM	60692510	83	12,640	SH	DEFINED
MOCON INC	COM	60749410	98	10,400	SH	DEFINED
MODINE MFG CO	COM	60782810	18,066	554,854	SH	DEFINED
MODTECH HLDGS INC	COM	60783C10	69	10,667	SH	DEFINED
MOHAWK INDS INC	COM	60819010	68,646	832,075	SH	DEFINED
MOLECULAR DEVICES CO	COM	60851C10	4,840	223,450	SH	DEFINED
MOLEX INC	COM	60855410	102,000	3,917,032	SH	DEFINED
MOLEX INC	CL A	60855420	1,538	65,483	SH	DEFINED
MOLINA HEALTHCARE IN	COM	60855R10	5,765	130,245	SH	DEFINED
MOLSON COORS BREWING	CL B	60871R20	133,734	2,156,997	SH	DEFINED
MOMENTA PHARMACEUTIC	COM	60877T10	2,185	110,538	SH	DEFINED
MONACO COACH CORP	COM	60886R10	8,521	495,704	SH	DEFINED
MONARCH CASINO & RES	COM	60902710	2,074	94,107	SH	DEFINED
MONEYGRAM INTL INC	COM	60935Y10	26,721	1,397,516	SH	DEFINED
MONMOUTH REAL ESTATE	CL A	60972010	111	13,300	SH	DEFINED
MONOLITHIC PWR SYS I	COM	60983910	1,762	198,415	SH	DEFINED
MONOLITHIC SYS TECHN	COM	60984210	270	53,739	SH	DEFINED
MONRO MUFFLER BRAKE	COM	61023610	3,468	117,516	SH	DEFINED
MONSANTO CO NEW	COM	61166W10	579,994	9,225,298	SH	DEFINED
MONSTER WORLDWIDE IN	COM	61174210	79,560	2,774,063	SH	DEFINED
MONTPELIER RE HOLDIN	SHS	G6218510	509	14,715	SH	DEFINED
MOODYS CORP	COM	61536910	345,149	7,676,804	SH	DEFINED
MOOG INC	CL A	61539420	15,997	507,989	SH	DEFINED
MORGAN STANLEY	COM NEW	61744644	5,213,940	99,369,935	SH	DEFINED
MORGAN STANLEY INDIA	COM	61745C10	3,092	96,329	SH	DEFINED
MORNINGSTAR INC	COM	61770010	1,845	65,554	SH	DEFINED
MORTGAGEIT HLDGS INC	COM	61915Q10	3,165	173,442	SH	DEFINED

MOSAIC CO	COM	61945A10	15,863	1,019,495	SH	DEFINED
MOTIVE INC	COM	61980V10	1,693	170,448	SH	DEFINED
MOTOROLA INC	COM	62007610	1,319,391	72,255,794	SH	DEFINED
MOVADO GROUP INC	COM	62458010	4,271	226,234	SH	DEFINED
MOVIE GALLERY INC	COM	62458110	11,803	446,590	SH	DEFINED
MPS GROUP INC	COM	55340910	16,497	1,751,277	SH	DEFINED
MRO SOFTWARE INC	COM	55347W10	6,184	423,242	SH	DEFINED
MRV COMMUNICATIONS I	COM	55347710	2,763	1,273,312	SH	DEFINED
MSC INDL DIRECT INC	CL A	55353010	12,312	364,794	SH	DEFINED
MTC TECHNOLOGIES INC	COM	55377A10	3,217	87,352	SH	DEFINED
MTR GAMING GROUP INC	COM	55376910	3,244	278,659	SH	DEFINED
MTS SYS CORP	COM	55377710	10,616	316,155	SH	DEFINED
MUELLER INDS INC	COM	62475610	14,089	519,879	SH	DEFINED
MULTI FINELINE ELECT	COM	62541B10	771	41,915	SH	DEFINED
MULTIMEDIA GAMES INC	COM	62545310	3,854	350,075	SH	DEFINED
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	277	10,648	SH	DEFINED
MURPHY OIL CORP	COM	62671710	110,804	2,121,465	SH	DEFINED
MYERS INDS INC	COM	62846410	4,013	321,069	SH	DEFINED
MYKROLIS CORP	COM	62852P10	8,068	567,778	SH	DEFINED
MYLAN LABS INC	COM	62853010	122,110	6,346,679	SH	DEFINED
MYOGEN INC	COM	62856E10	2,542	363,668	SH	DEFINED
MYRIAD GENETICS INC	COM	62855J10	5,980	382,079	SH	DEFINED
NABI BIOPHARMACEUTIC	COM	62951910	11,347	745,049	SH	DEFINED
NABORS INDUSTRIES LT	SHS	G6359F10	244,198	4,028,343	SH	DEFINED
NACCO INDS INC	CL A	62957910	7,125	66,451	SH	DEFINED
NALCO HOLDING COMPAN	COM	62985Q10	11,891	605,767	SH	DEFINED
NANOGEN INC	COM	63007510	1,756	457,329	SH	DEFINED
NANOPHASE TCHNOLOGIE	COM	63007910	98	16,150	SH	DEFINED
NAPCO SEC SYS INC	COM	63040210	136	13,400	SH	DEFINED
NAPSTER INC	COM	63079710	197	46,992	SH	DEFINED
NARA BANCORP INC	COM	63080P10	3,650	248,658	SH	DEFINED
NASB FINL INC	COM	62896810	1,677	38,254	SH	DEFINED
NASDAQ STOCK MARKET	COM	63110310	13,670	724,807	SH	DEFINED
NASH FINCH CO	COM	63115810	14,196	386,388	SH	DEFINED
NASTECH PHARMACEUTIC	COM PAR $0	63172840	2,289	160,875	SH	DEFINED
NATCO GROUP INC	CL A	63227W20	176	13,200	SH	DEFINED
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,191	10,176	SH	DEFINED
NATIONAL BEVERAGE CO	COM	63501710	1,194	149,634	SH	DEFINED
NATIONAL BK GREECE S	SPONSORED	63364340	510	74,425	SH	DEFINED
NATIONAL CITY CORP	COM	63540510	564,096	16,532,699	SH	DEFINED
NATIONAL FINL PARTNE	COM	63607P20	14,964	382,330	SH	DEFINED
NATIONAL FUEL GAS CO	COM	63618010	37,706	1,304,239	SH	DEFINED
NATIONAL HEALTH INVS	COM	63633D10	8,507	303,062	SH	DEFINED
NATIONAL HEALTH REAL	COM	63590510	1,385	74,402	SH	DEFINED
NATIONAL HEALTHCARE	COM	63590610	3,103	87,882	SH	DEFINED
NATIONAL INSTRS CORP	COM	63651810	14,816	698,891	SH	DEFINED
NATIONAL INTERSTATE	COM	63654U10	730	36,700	SH	DEFINED
NATIONAL OILWELL VAR	COM	63707110	231,348	4,866,377	SH	DEFINED
NATIONAL PENN BANCSH	COM	63713810	10,182	407,607	SH	DEFINED

NATIONAL PRESTO INDS	COM	63721510	3,699	83,945	SH	DEFINED
NATIONAL SEMICONDUCT	COM	63764010	341,143	15,485,376	SH	DEFINED
NATIONAL WESTN LIFE	CL A	63852210	6,217	32,062	SH	DEFINED
NATIONWIDE FINL SVCS	CL A	63861210	26,616	701,533	SH	DEFINED
NATIONWIDE HEALTH PP	COM	63862010	20,230	856,855	SH	DEFINED
NATURAL ALTERNATIVES	COM NEW	63884230	117	14,200	SH	DEFINED
NATURES SUNSHINE PRO	COM	63902710	4,235	242,837	SH	DEFINED
NAUTILUS INC	COM	63910B10	14,532	509,889	SH	DEFINED
NAVARRE CORP	COM	63920810	1,994	249,382	SH	DEFINED
NAVIGANT CONSULTING	COM	63935N10	9,738	551,398	SH	DEFINED
NAVIGANT INTL INC	COM	63935R10	2,439	166,007	SH	DEFINED
NAVIGATORS GROUP INC	COM	63890410	8,484	245,405	SH	DEFINED
NAVISTAR INTL CORP N	COM	63934E10	51,152	1,598,506	SH	DEFINED
NAVTEQ CORP	COM	63936L10	22,161	596,050	SH	DEFINED
NBC CAP CORP	COM	62872910	2,418	99,341	SH	DEFINED
NBT BANCORP INC	COM	62877810	9,211	389,628	SH	DEFINED
NBTY INC	COM	62878210	23,739	915,145	SH	DEFINED
NCI BUILDING SYS INC	COM	62885210	8,251	251,550	SH	DEFINED
NCO GROUP INC	COM	62885810	8,968	414,601	SH	DEFINED
NCR CORP NEW	COM	62886E10	171,141	4,873,048	SH	DEFINED
NDCHEALTH CORP	COM	63948010	8,742	486,457	SH	DEFINED
NEC CORP	ADR	62905020	410	75,970	SH	DEFINED
NEENAH PAPER INC	COM	64007910	5,913	190,934	SH	DEFINED
NEIGHBORCARE INC	COM	64015Y10	14,015	422,534	SH	DEFINED
NEIMAN MARCUS GROUP	CL A	64020420	49,747	513,277	SH	DEFINED
NEIMAN MARCUS GROUP	CL B	64020430	869	8,982	SH	DEFINED
NEKTAR THERAPEUTICS	COM	64026810	17,977	1,068,155	SH	DEFINED
NELNET INC	CL A	64031N10	14,962	449,703	SH	DEFINED
NELSON THOMAS INC	COM	64037610	3,601	165,472	SH	DEFINED
NEOFORMA COM INC	COM NEW	64047550	82	12,133	SH	DEFINED
NEOPHARM INC	COM	64091910	2,224	222,644	SH	DEFINED
NEORX CORP	COM PAR $0	64052030	8	13,667	SH	DEFINED
NEOSE TECHNOLOGIES I	COM	64052210	69	21,784	SH	DEFINED
NEOWARE SYS INC	COM	64065P10	2,098	204,900	SH	DEFINED
NESS TECHNOLOGIES IN	COM	64104X10	1,067	100,474	SH	DEFINED
NET2PHONE	COM	64108N10	22	12,258	SH	DEFINED
NETBANK INC	COM	64093310	6,208	666,138	SH	DEFINED
NETFLIX COM INC	COM	64110L10	7,479	455,758	SH	DEFINED
NETGEAR INC	COM	64111Q10	9,141	491,449	SH	DEFINED
NETIQ CORP	COM	64115P10	8,541	753,862	SH	DEFINED
NETLOGIC MICROSYSTEM	COM	64118B10	1,406	79,277	SH	DEFINED
NETRATINGS INC	COM	64116M10	1,924	141,491	SH	DEFINED
NETSCOUT SYS INC	COM	64115T10	2,354	357,175	SH	DEFINED
NETWORK APPLIANCE IN	COM	64120L10	274,303	9,702,979	SH	DEFINED
NETWORK EQUIP TECHNO	COM	64120810	215	41,651	SH	DEFINED
NEUROCRINE BIOSCIENC	COM	64125C10	18,543	440,862	SH	DEFINED
NEUROGEN CORP	COM	64124E10	1,601	234,729	SH	DEFINED
NEUROMETRIX INC	COM	64125510	821	40,997	SH	DEFINED
NEW BRUNSWICK SCIENT	COM	64287610	76	14,320	SH	DEFINED
NEW CENTURY FINANCIA	COM	6435EV10	29,970	582,498	SH	DEFINED
NEW FRONTIER MEDIA I	COM	64439810	105	15,757	SH	DEFINED
NEW JERSEY RES	COM	64602510	16,169	335,107	SH	DEFINED

NEW PLAN EXCEL RLTY	COM	64805310	53,781	1,979,440	SH	DEFINED
NEW RIV PHARMACEUTIC	COM	64846820	1,844	61,422	SH	DEFINED
NEW YORK & CO INC	COM	64929510	2,243	106,516	SH	DEFINED
NEW YORK CMNTY BANCO	COM	64944510	68,543	3,782,749	SH	DEFINED
NEW YORK TIMES CO	CL A	65011110	127,114	4,080,719	SH	DEFINED
NEWALLIANCE BANCSHAR	COM	65020310	17,236	1,226,781	SH	DEFINED
NEWCASTLE INVT CORP	COM	65105M10	14,604	484,381	SH	DEFINED
NEWELL RUBBERMAID IN	COM	65122910	204,216	8,566,094	SH	DEFINED
NEWFIELD EXPL CO	COM	65129010	73,536	1,843,460	SH	DEFINED
NEWMARKET CORP	COM	65158710	3,000	202,826	SH	DEFINED
NEWMONT MINING CORP	COM	65163910	474,496	12,157,220	SH	DEFINED
NEWPARK RES INC	COM PAR $.	65171850	7,709	1,027,847	SH	DEFINED
NEWPORT CORP	COM	65182410	9,557	689,528	SH	DEFINED
NEWS CORP	CL A	65248E10	1,159,484	71,661,567	SH	DEFINED
NEWS CORP	CL B	65248E20	40,566	2,406,037	SH	DEFINED
NEXSTAR BROADCASTING	CL A	65336K10	121	19,500	SH	DEFINED
NEXTEL COMMUNICATION	CL A	65332V10	990,771	30,664,526	SH	DEFINED
NEXTEL PARTNERS INC	CL A	65333F10	27,149	1,078,639	SH	DEFINED
NGP CAP RES CO	COM	62912R10	2,484	166,381	SH	DEFINED
NIC INC	COM	62914B10	1,583	342,603	SH	DEFINED
NICOR INC	COM	65408610	58,342	1,417,089	SH	DEFINED
NIDEC CORP	SPONSORED	65409010	6,345	237,656	SH	DEFINED
NII HLDGS INC	CL B NEW	62913F20	40,296	630,214	SH	DEFINED
NIKE INC	CL B	65410610	529,651	6,116,058	SH	DEFINED
NIKU CORP	COM NEW	65411370	2,019	97,387	SH	DEFINED
NISOURCE INC	COM	65473P10	217,184	8,782,208	SH	DEFINED
NISSAN MOTORS	SPONSORED	65474440	575	28,912	SH	DEFINED
NITROMED INC	COM	65479850	3,158	162,352	SH	DEFINED
NL INDS INC	COM NEW	62915640	1,712	111,260	SH	DEFINED
NMS COMMUNICATIONS C	COM	62924810	145	50,572	SH	DEFINED
NMT MED INC	COM	62929410	144	14,396	SH	DEFINED
NN INC	COM	62933710	2,501	197,222	SH	DEFINED
NOBLE CORPORATION	SHS	G6542210	249,011	4,048,294	SH	DEFINED

NOBLE ENERGY INC	COM	65504410	96,817	1,279,803	SH	DEFINED
NOBLE INTL LTD	COM	65505310	1,694	71,912	SH	DEFINED
NOKIA CORP	SPONSORED	65490220	8,865	532,735	SH	DEFINED
NORANDA INC	COM	65542210	371	21,450	SH	DEFINED
NORDSON CORP	COM	65566310	16,476	480,644	SH	DEFINED
NORDSTROM INC	COM	65566410	220,189	3,239,506	SH	DEFINED
NORFOLK SOUTHERN COR	COM	65584410	331,883	10,719,743	SH	DEFINED
NORTEL NETWORKS CORP	COM	65656810	1,128	432,037	SH	DEFINED
NORTH AMERN SCIENTIF	COM	65715D10	21	10,000	SH	DEFINED
NORTH FORK BANCORPOR	COM	65942410	354,841	12,632,298	SH	DEFINED
NORTH PITTSBURGH SYS	COM	66156210	3,602	185,118	SH	DEFINED
NORTHEAST UTILS	COM	66439710	35,701	1,711,480	SH	DEFINED
NORTHERN BORDER PART	UNIT LTD P	66478510	500	10,160	SH	DEFINED
NORTHERN EMPIRE BANC	COM	66511210	1,821	58,865	SH	DEFINED
NORTHERN TR CORP	COM	66585910	241,249	5,291,700	SH	DEFINED
NORTHFIELD LABS INC	COM	66613510	3,662	255,877	SH	DEFINED
NORTHROP GRUMMAN COR	COM	66680710	1,886,999	34,153,828	SH	DEFINED
NORTHSTAR RLTY FIN C	COM	66704R10	1,612	153,659	SH	DEFINED
NORTHWEST AIRLS CORP	CL A	66728010	31,903	6,996,309	SH	DEFINED
NORTHWEST BANCORP IN	COM	66732810	4,119	193,759	SH	DEFINED
NORTHWEST NAT GAS CO	COM	66765510	14,326	374,637	SH	DEFINED
NORTHWESTERN CORP	COM NEW	66807430	11,481	364,246	SH	DEFINED
NOVA CHEMICALS CORP	COM	66977W10	1,901	62,206	SH	DEFINED
NOVAMED INC DEL	COM	66986W10	70	11,552	SH	DEFINED
NOVARTIS A G	SPONSORED	66987V10	4,185	88,210	SH	DEFINED
NOVASTAR FINL INC	COM	66994740	13,135	335,502	SH	DEFINED
NOVATEL WIRELESS INC	COM NEW	66987M60	2,730	218,891	SH	DEFINED
NOVAVAX INC	COM	67000210	25	18,600	SH	DEFINED
NOVELIS INC	COM	67000X10	1,976	76,945	SH	DEFINED
NOVELL INC	COM	67000610	53,690	8,659,629	SH	DEFINED
NOVELLUS SYS INC	COM	67000810	88,479	3,580,707	SH	DEFINED
NOVEN PHARMACEUTICAL	COM	67000910	6,247	357,392	SH	DEFINED
NOVO-NORDISK A S	ADR	67010020	922	18,080	SH	DEFINED
NPS PHARMACEUTICALS	COM	62936P10	5,142	453,078	SH	DEFINED
NRG ENERGY INC	COM NEW	62937750	25,179	669,642	SH	DEFINED
NS GROUP INC	COM	62891610	14,293	439,647	SH	DEFINED
NSTAR	COM	67019E10	37,920	1,229,972	SH	DEFINED
NTL INC DEL	COM	62940M10	60,662	886,605	SH	DEFINED

NTT DOCOMO INC	SPONS ADR	62942M20	1,062	71,697	SH	DEFINED
NU SKIN ENTERPRISES	CL A	67018T10	14,098	605,054	SH	DEFINED
NUCO2 INC	COM	62942810	2,243	87,396	SH	DEFINED
NUCOR CORP	COM	67034610	280,611	6,151,060	SH	DEFINED
NUTRACEUTICAL INTL C	COM	67060Y10	175	13,100	SH	DEFINED
NUTRI SYS INC NEW	COM	67069D10	3,096	209,759	SH	DEFINED
NUVASIVE INC	COM	67070410	2,311	139,057	SH	DEFINED
NUVEEN INVTS INC	CL A	67090F10	13,983	371,701	SH	DEFINED
NUVELO INC	COM NEW	67072M30	3,189	412,488	SH	DEFINED
NVIDIA CORP	COM	67066G10	126,219	4,723,778	SH	DEFINED
NVR INC	COM	62944T10	175,039	216,098	SH	DEFINED
NYFIX INC	COM	67071210	277	46,860	SH	DEFINED
NYMAGIC INC	COM	62948410	2,460	105,339	SH	DEFINED
O CHARLEYS INC	COM	67082310	5,612	317,771	SH	DEFINED
O REILLY AUTOMOTIVE	COM	68609110	36,041	1,208,198	SH	DEFINED
OAK HILL FINL INC	COM	67133710	220	7,541	SH	DEFINED
OAKLEY INC	COM	67366210	5,572	327,201	SH	DEFINED
OCA INC	COM	67083Q10	1,210	643,795	SH	DEFINED
OCCIDENTAL PETE CORP	COM	67459910	1,064,932	13,842,869	SH	DEFINED
OCCULOGIX INC	COM	67461T10	561	66,838	SH	DEFINED
OCEANEERING INTL INC	COM	67523210	13,825	357,703	SH	DEFINED
OCEANFIRST FINL CORP	COM	67523410	2,857	126,913	SH	DEFINED
OCTEL CORP	COM	67572710	4,001	222,303	SH	DEFINED
OCWEN FINL CORP	COM	67574610	3,985	589,518	SH	DEFINED
ODYSSEY HEALTHCARE I	COM	67611V10	7,426	515,013	SH	DEFINED
ODYSSEY MARINE EXPLO	COM	67611810	1,640	329,279	SH	DEFINED
ODYSSEY RE HLDGS COR	COM	67612W10	4,262	172,672	SH	DEFINED
OFFICE DEPOT INC	COM	67622010	198,357	8,684,612	SH	DEFINED
OFFICEMAX INC DEL	COM	67622P10	72,345	2,430,123	SH	DEFINED
OFFSHORE LOGISTICS I	COM	67625510	8,495	258,687	SH	DEFINED
OGE ENERGY CORP	COM	67083710	43,339	1,497,560	SH	DEFINED
OHIO CAS CORP	COM	67724010	26,794	1,108,553	SH	DEFINED
OIL STS INTL INC	COM	67802610	10,970	435,841	SH	DEFINED
OLD DOMINION FGHT LI	COM	67958010	6,799	253,421	SH	DEFINED
OLD NATL BANCORP IND	COM	68003310	18,827	879,771	SH	DEFINED
OLD REP INTL CORP	COM	68022310	107,076	4,233,934	SH	DEFINED
OLD SECOND BANCORP I	COM	68027710	5,196	178,624	SH	DEFINED
OLIN CORP	COM PAR $1	68066520	20,827	1,141,854	SH	DEFINED
OLYMPIC STEEL INC	COM	68162K10	447	33,554	SH	DEFINED
OM GROUP INC	COM	67087210	12,003	486,162	SH	DEFINED
OMEGA FINL CORP	COM	68209210	4,454	143,447	SH	DEFINED
OMEGA HEALTHCARE INV	COM	68193610	8,439	656,218	SH	DEFINED
OMEGA PROTEIN CORP	COM	68210P10	120	18,930	SH	DEFINED
OMI CORP NEW	COM	Y6476W10	2,415	127,061	SH	DEFINED
OMNICARE INC	COM	68190410	70,933	1,671,759	SH	DEFINED

OMNICELL INC	COM	68213N10	2,468	280,500	SH	DEFINED
OMNICOM GROUP INC	COM	68191910	414,612	5,191,732	SH	DEFINED
OMNIVISION TECHNOLOG	COM	68212810	12,245	901,039	SH	DEFINED
OMNOVA SOLUTIONS INC	COM	68212910	442	94,757	SH	DEFINED
ON ASSIGNMENT INC	COM	68215910	238	47,736	SH	DEFINED
ON SEMICONDUCTOR COR	COM	68218910	7,167	1,558,034	SH	DEFINED
ON2 TECHNOLOGIES INC	COM	68338A10	8	14,100	SH	DEFINED
ONE LIBERTY PPTYS IN	COM	68240610	2,237	108,018	SH	DEFINED
ONEOK INC NEW	COM	68268010	51,260	1,569,991	SH	DEFINED
ONLINE RES CORP	COM	68273G10	2,166	191,554	SH	DEFINED
ONYX PHARMACEUTICALS	COM	68339910	9,712	407,704	SH	DEFINED
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	5,378	158,024	SH	DEFINED
OPEN SOLUTIONS INC	COM	68371P10	3,956	194,897	SH	DEFINED
OPENTV CORP	CL A	G6754310	94	34,418	SH	DEFINED
OPENWAVE SYS INC	COM NEW	68371830	12,685	773,499	SH	DEFINED
OPLINK COMMUNICATION	COM	68375Q10	2,163	1,310,725	SH	DEFINED
OPNET TECHNOLOGIES I	COM	68375710	196	24,209	SH	DEFINED
OPSWARE INC	COM	68383A10	4,344	848,516	SH	DEFINED
OPTICAL COMMUNICATIO	CL A	68382T10	266	139,743	SH	DEFINED
OPTION CARE INC	COM	68394810	4,470	317,053	SH	DEFINED
OPTIONSXPRESS HLDGS	COM	68401010	3,508	230,766	SH	DEFINED
ORACLE CORP	COM	68389X10	1,576,243	119,412,328	SH	DEFINED
ORASURE TECHNOLOGIES	COM	68554V10	6,420	643,248	SH	DEFINED
ORBITAL SCIENCES COR	COM	68556410	6,425	648,995	SH	DEFINED
ORBOTECH LTD	ORD	M7525310	539	25,094	SH	DEFINED
OREGON STL MLS INC	COM	68607910	6,963	404,570	SH	DEFINED
ORIENTAL FINL GROUP	COM	68618W10	4,046	265,123	SH	DEFINED
ORIGEN FINL INC	COM	68619E20	645	87,142	SH	DEFINED
ORIX CORP	SPONSORED	68633010	590	7,835	SH	DEFINED
ORLEANS HOMEBUILDERS	COM	68658810	675	28,782	SH	DEFINED
ORMAT TECHNOLOGIES I	COM	68668810	755	39,534	SH	DEFINED
ORTHOLOGIC CORP	COM	68750J10	210	54,312	SH	DEFINED
ORTHOVITA INC	COM	68750U10	80	20,400	SH	DEFINED
OSCIENT PHARMACEUTIC	COM	68812R10	156	58,860	SH	DEFINED
OSHKOSH B GOSH INC	CL A	68822220	5,343	205,571	SH	DEFINED
OSHKOSH TRUCK CORP	COM	68823920	33,252	424,777	SH	DEFINED
OSI PHARMACEUTICALS	COM	67104010	17,225	421,456	SH	DEFINED
OSI SYSTEMS INC	COM	67104410	2,624	166,176	SH	DEFINED
OSTEOTECH INC	COM	68858210	164	44,436	SH	DEFINED
OTTER TAIL CORP	COM	68964810	9,504	347,761	SH	DEFINED
OUTBACK STEAKHOUSE I	COM	68989910	36,665	810,466	SH	DEFINED
OUTDOOR CHANNEL HLDG	COM NEW	69002720	476	34,564	SH	DEFINED
OVERLAND STORAGE INC	COM	69031010	154	16,170	SH	DEFINED
OVERNITE CORP	COM	69032210	13,611	316,680	SH	DEFINED
OVERSEAS SHIPHOLDING	COM	69036810	43,304	725,971	SH	DEFINED
OVERSTOCK COM INC DE	COM	69037010	5,033	141,388	SH	DEFINED
OWENS & MINOR INC NE	COM	69073210	18,009	556,695	SH	DEFINED
OWENS ILL INC	COM NEW	69076840	236,135	9,426,552	SH	DEFINED

OXFORD INDS INC	COM	69149730	8,523	197,977	SH	DEFINED
OXIGENE INC	COM	69182810	80	17,729	SH	DEFINED
P A M TRANSN SVCS IN	COM	69314910	932	55,424	SH	DEFINED
P C CONNECTION	COM	69318J10	69	11,113	SH	DEFINED
P F CHANGS CHINA BIS	COM	69333Y10	25,163	426,628	SH	DEFINED
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,720	82,505	SH	DEFINED
PACCAR INC	COM	69371810	302,311	4,445,746	SH	DEFINED
PACER INTL INC TENN	COM	69373H10	12,052	553,084	SH	DEFINED
PACIFIC CAP BANCORP	COM	69404P10	20,154	544,703	SH	DEFINED
PACIFIC ENERGY PARTN	COM UNIT	69422R10	663	20,880	SH	DEFINED
PACIFIC ETHANOL INC	COM	69423U10	1,193	119,672	SH	DEFINED
PACIFIC SUNWEAR CALI	COM	69487310	29,252	1,272,368	SH	DEFINED
PACIFICARE HEALTH SY	COM	69511210	73,081	1,022,828	SH	DEFINED
PACKAGING CORP AMER	COM	69515610	18,995	902,394	SH	DEFINED
PACKETEER INC	COM	69521010	8,840	626,938	SH	DEFINED
PACTIV CORP	COM	69525710	93,606	4,337,611	SH	DEFINED
PAIN THERAPEUTICS IN	COM	69562K10	2,252	333,644	SH	DEFINED
PAINCARE HLDGS INC	COM	69562E10	1,766	407,928	SH	DEFINED
PALATIN TECHNOLOGIES	COM NEW	69607730	67	38,300	SH	DEFINED
PALL CORP	COM	69642930	95,376	3,141,501	SH	DEFINED
PALM HARBOR HOMES	COM	69663910	3,423	181,798	SH	DEFINED
PALMONE	COM	69713P10	28,007	940,764	SH	DEFINED
PALMSOURCE INC	COM	69715410	191	22,465	SH	DEFINED
PALOMAR MED TECHNOLO	COM NEW	69752930	3,850	160,951	SH	DEFINED
PAN PACIFIC RETAIL P	COM	69806L10	46,707	703,632	SH	DEFINED
PANAMSAT HLDG CORP	COM	69831Y10	6,773	330,242	SH	DEFINED
PANERA BREAD CO	CL A	69840W10	21,480	345,978	SH	DEFINED
PANTRY INC	COM	69865710	21,144	545,942	SH	DEFINED
PAPA JOHNS INTL INC	COM	69881310	12,692	317,530	SH	DEFINED
PAR PHARMACEUTICAL C	COM	69888P10	19,339	607,963	SH	DEFINED
PAR TECHNOLOGY CORP	COM	69888410	1,051	32,857	SH	DEFINED
PARADYNE NETWORKS IN	COM	69911G10	47	25,957	SH	DEFINED
PARALLEL PETE CORP D	COM	69915710	2,510	283,566	SH	DEFINED
PARAMETRIC TECHNOLOG	COM	69917310	58,327	9,142,162	SH	DEFINED
PAREXEL INTL CORP	COM	69946210	6,784	342,274	SH	DEFINED
PARK ELECTROCHEMICAL	COM	70041620	5,959	236,450	SH	DEFINED
PARK NATL CORP	COM	70065810	17,270	156,287	SH	DEFINED
PARK OHIO HLDGS CORP	COM	70066610	174	10,368	SH	DEFINED
PARKER DRILLING CO	COM	70108110	7,737	1,103,771	SH	DEFINED
PARKER HANNIFIN CORP	COM	70109410	209,820	3,383,643	SH	DEFINED
PARKVALE FINL CORP	COM	70149210	241	8,832	SH	DEFINED
PARKWAY PPTYS INC	COM	70159Q10	13,773	275,402	SH	DEFINED
PARLUX FRAGRANCES IN	COM	70164510	1,594	57,614	SH	DEFINED
PARTNER COMMUNICATIO	ADR	70211M10	122	16,979	SH	DEFINED
PARTNERRE LTD	COM	G6852T10	18,231	283,009	SH	DEFINED
PARTNERS TR FINL GRO	COM	70213F10	5,443	509,619	SH	DEFINED

PARTY CITY CORP	COM	70214510	1,514	126,131	SH	DEFINED
PATHMARK STORES INC	COM	70322A10	5,160	589,028	SH	DEFINED
PATRICK INDS INC	COM	70334310	106	10,800	SH	DEFINED
PATTERSON COMPANIES	COM	70339510	86,356	1,916,041	SH	DEFINED
PATTERSON UTI ENERGY	COM	70348110	70,540	2,534,674	SH	DEFINED
PAULA FINL DEL	COM	70358810	25	14,600	SH	DEFINED
PAXAR CORP	COM	70422710	7,853	442,415	SH	DEFINED
PAXSON COMMUNICATION	COM	70423110	18	29,844	SH	DEFINED
PAYCHEX INC	COM	70432610	300,109	9,228,449	SH	DEFINED
PAYLESS SHOESOURCE I	COM	70437910	28,955	1,508,069	SH	DEFINED
PC-TEL INC	COM	69325Q10	272	34,771	SH	DEFINED
PDF SOLUTIONS INC	COM	69328210	3,219	245,694	SH	DEFINED
PEABODY ENERGY CORP	COM	70454910	96,468	1,853,735	SH	DEFINED
PEAPACK-GLADSTONE FI	COM	70469910	2,514	90,749	SH	DEFINED
PEARSON PLC	SPONSORED	70501510	444	37,374	SH	DEFINED
PEDIATRIX MED GROUP	COM	70532410	27,396	372,533	SH	DEFINED
PEETS COFFEE & TEA I	COM	70556010	7,185	217,456	SH	DEFINED
PEGASUS SOLUTIONS IN	COM	70590610	3,102	278,244	SH	DEFINED
PEGASYSTEMS INC	COM	70557310	688	116,628	SH	DEFINED
PEMSTAR INC	COM	70655210	39	38,824	SH	DEFINED
PENN NATL GAMING INC	COM	70756910	43,329	1,187,088	SH	DEFINED
PENN VA CORP	COM	70788210	10,954	245,226	SH	DEFINED
PENN VA RESOURCES PA	COM	70788410	397	8,300	SH	DEFINED
PENNEY J C INC	COM	70816010	1,915,598	36,432,069	SH	DEFINED
PENNFED FINL SVCS IN	COM	70816710	1,990	117,864	SH	DEFINED
PENNROCK FINL SVCS C	COM	70835210	3,555	99,447	SH	DEFINED
PENNSYLVANIA COMM BA	COM	70867710	1,593	48,652	SH	DEFINED
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	33,933	714,389	SH	DEFINED
PENTAIR INC	COM	70963110	72,495	1,693,410	SH	DEFINED
PENWEST PHARMACEUTIC	COM	70975410	2,589	219,009	SH	DEFINED
PEOPLES BANCORP INC	COM	70978910	4,327	161,740	SH	DEFINED
PEOPLES BK BRIDGEPOR	COM	71019810	17,285	571,578	SH	DEFINED
PEOPLES ENERGY CORP	COM	71103010	53,673	1,234,988	SH	DEFINED
PEP BOYS MANNY MOE &	COM	71327810	11,968	883,926	SH	DEFINED
PEPCO HOLDINGS INC	COM	71329110	77,544	3,239,098	SH	DEFINED
PEPSI BOTTLING GROUP	COM	71340910	465,921	16,285,254	SH	DEFINED
PEPSIAMERICAS INC	COM	71343P20	28,952	1,128,296	SH	DEFINED
PEPSICO INC	COM	71344810	2,617,145	48,528,557	SH	DEFINED

PEREGRINE PHARMACEUT	COM	71366110	969	1,009,505	SH	DEFINED
PERFORMANCE FOOD GRO	COM	71375510	25,229	835,133	SH	DEFINED
PERFORMANCE TECHNOLO	COM	71376K10	80	14,517	SH	DEFINED
PERICOM SEMICONDUCTO	COM	71383110	2,282	280,283	SH	DEFINED
PERINI CORP	COM	71383910	2,930	178,432	SH	DEFINED
PERKINELMER INC	COM	71404610	66,128	3,498,825	SH	DEFINED
PERMA-FIX ENVIRONMEN	COM	71415710	24	12,500	SH	DEFINED
PEROT SYS CORP	CL A	71426510	19,242	1,353,141	SH	DEFINED
PERRIGO CO	COM	71429010	18,002	1,291,362	SH	DEFINED
PER-SE TECHNOLOGIES	COM NEW	71356930	10,151	482,924	SH	DEFINED
PERVASIVE SOFTWARE I	COM	71571010	58	13,600	SH	DEFINED
PETCO ANIMAL SUPPLIE	COM NEW	71601620	18,609	634,702	SH	DEFINED
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	738	64,717	SH	DEFINED
PETRO-CDA	COM	71644E10	3,564	54,708	SH	DEFINED
PETROCHINA CO LTD	SPONSORED	71646E10	2,759	37,562	SH	DEFINED
PETROHAWK ENERGY COR	COM	71649510	2,472	228,871	SH	DEFINED
PETROLEO BRASILEIRO	SPONSORED	71654V10	33,750	733,065	SH	DEFINED
PETROLEO BRASILEIRO	SPONSORED	71654V40	61,584	1,181,346	SH	DEFINED
PETROLEUM DEV CORP	COM	71657810	7,541	236,766	SH	DEFINED
PETROQUEST ENERGY IN	COM	71674810	2,812	428,024	SH	DEFINED
PETSMART INC	COM	71676810	76,806	2,530,675	SH	DEFINED
PFF BANCORP INC	COM	69331W10	10,519	347,283	SH	DEFINED
PFIZER INC	COM	71708110	6,248,187	226,547,747	SH	DEFINED
PG&E CORP	COM	69331C10	458,759	12,220,546	SH	DEFINED
PHARMACEUTICAL PROD	COM	71712410	28,245	602,754	SH	DEFINED
PHARMACYCLICS INC	COM	71693310	119	15,788	SH	DEFINED
PHARMION CORP	COM	71715B40	6,869	295,944	SH	DEFINED
PHARMOS CORP	COM PAR $.	71713930	39	15,909	SH	DEFINED
PHASE FORWARD INC	COM	71721R40	862	126,706	SH	DEFINED
PHELPS DODGE CORP	COM	71726510	358,514	3,875,826	SH	DEFINED
PHH CORP	COM NEW	69332020	18,556	721,464	SH	DEFINED
PHILADELPHIA CONS HL	COM	71752810	14,830	174,959	SH	DEFINED
PHILIPPINE LONG DIST	SPONSORED	71825260	4,652	160,131	SH	DEFINED
PHILLIPS VAN HEUSEN	COM	71859210	22,721	695,056	SH	DEFINED
PHOENIX COS INC NEW	COM	71902E10	19,982	1,679,163	SH	DEFINED
PHOENIX TECHNOLOGY L	COM	71915310	1,550	199,195	SH	DEFINED
PHOTON DYNAMICS INC	COM	71936410	4,550	220,787	SH	DEFINED
PHOTRONICS INC	COM	71940510	18,594	796,666	SH	DEFINED
PICO HLDGS INC	COM NEW	69336620	2,417	81,230	SH	DEFINED
PIEDMONT NAT GAS INC	COM	72018610	14,436	601,002	SH	DEFINED
PIER 1 IMPORTS INC	COM	72027910	20,575	1,449,997	SH	DEFINED
PILGRIMS PRIDE CORP	COM	72146710	51,585	1,511,440	SH	DEFINED
PINNACLE AIRL CORP	COM	72344310	3,407	396,595	SH	DEFINED
PINNACLE ENTMT INC	COM	72345610	11,610	593,545	SH	DEFINED
PINNACLE FINL PARTNE	COM	72346Q10	1,665	69,394	SH	DEFINED
PINNACLE SYS INC	COM	72348110	4,732	860,333	SH	DEFINED
PINNACLE WEST CAP CO	COM	72348410	130,374	2,933,059	SH	DEFINED

PIONEER COS INC	COM NEW	72364330	981	44,625	SH	DEFINED
PIONEER DRILLING CO	COM	72365510	3,102	203,289	SH	DEFINED
PIONEER NAT RES CO	COM	72378710	107,109	2,545,376	SH	DEFINED
PIPER JAFFRAY COS	COM	72407810	7,955	261,436	SH	DEFINED
PITNEY BOWES INC	COM	72447910	265,583	6,098,358	SH	DEFINED
PIXAR	COM	72581110	24,513	489,770	SH	DEFINED
PIXELWORKS INC	COM	72581M10	5,330	621,209	SH	DEFINED
PLACER DOME INC	COM	72590610	677	44,037	SH	DEFINED
PLACER SIERRA BANCSH	COM	72607910	1,015	37,237	SH	DEFINED
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	2,117	48,267	SH	DEFINED
PLAINS EXPL& PRODTN	COM	72650510	31,687	891,828	SH	DEFINED
PLANAR SYS INC	COM	72690010	2,746	373,640	SH	DEFINED
PLANTRONICS INC NEW	COM	72749310	28,408	781,304	SH	DEFINED
PLATINUM UNDERWRITER	COM	G7127P10	814	25,586	SH	DEFINED
PLATO LEARNING INC	COM	72764Y10	151	20,507	SH	DEFINED
PLAYBOY ENTERPRISES	CL B	72811730	2,857	220,812	SH	DEFINED
PLAYTEX PRODS INC	COM	72813P10	7,236	672,522	SH	DEFINED
PLEXUS CORP	COM	72913210	18,898	1,328,009	SH	DEFINED
PLUG POWER INC	COM	72919P10	3,485	508,808	SH	DEFINED
PLUM CREEK TIMBER CO	COM	72925110	171,782	4,732,276	SH	DEFINED
PLUMTREE SOFTWARE IN	COM	72940Q10	81	16,680	SH	DEFINED
PLX TECHNOLOGY INC	COM	69341710	2,607	256,637	SH	DEFINED
PMA CAP CORP	CL A	69341920	3,363	380,861	SH	DEFINED
PMC COML TR	SH BEN INT	69343410	208	15,886	SH	DEFINED
PMC-SIERRA INC	COM	69344F10	45,459	4,872,308	SH	DEFINED
PMI GROUP INC	COM	69344M10	54,139	1,388,901	SH	DEFINED
PNC FINL SVCS GROUP	COM	69347510	466,139	8,559,297	SH	DEFINED
PNM RES INC	COM	69349H10	32,509	1,128,396	SH	DEFINED
POGO PRODUCING CO	COM	73044810	53,167	1,024,013	SH	DEFINED
POINT THERAPEUTICS I	COM	73069410	43	10,341	SH	DEFINED
POLARIS INDS INC	COM	73106810	30,575	566,208	SH	DEFINED
POLO RALPH LAUREN CO	CL A	73157210	17,227	399,598	SH	DEFINED
POLYCOM INC	COM	73172K10	24,642	1,652,725	SH	DEFINED
POLYMEDICA CORP	COM	73173810	14,165	397,220	SH	DEFINED
POLYONE CORP	COM	73179P10	8,486	1,281,868	SH	DEFINED
POMEROY IT SOLUTIONS	COM	73182210	128	12,641	SH	DEFINED
POPE & TALBOT INC	COM	73282710	2,182	196,620	SH	DEFINED
POPULAR INC	COM	73317410	51,940	2,061,937	SH	DEFINED
PORTAL SOFTWARE INC	COM NEW	73612630	54	26,979	SH	DEFINED
PORTALPLAYER INC	COM	73618720	2,834	136,114	SH	DEFINED
PORTFOLIO RECOVERY A	COM	73640Q10	13,915	331,145	SH	DEFINED
PORTUGAL TELECOM SGP	SPONSORED	73727310	370	38,713	SH	DEFINED

POSCO	SPONSORED	69348310	3,548	80,691	SH	DEFINED
POSSIS MEDICAL INC	COM	73740710	3,470	341,500	SH	DEFINED
POST PPTYS INC	COM	73746410	30,548	845,957	SH	DEFINED
POTASH CORP SASK INC	COM	73755L10	956	10,000	SH	DEFINED
POTLATCH CORP	COM	73762810	32,066	612,771	SH	DEFINED
POWELL INDS INC	COM	73912810	3,367	178,426	SH	DEFINED
POWER INTEGRATIONS I	COM	73927610	8,844	410,002	SH	DEFINED
POWER-ONE INC	COM	73930810	5,133	813,518	SH	DEFINED
POWERWAVE TECHNOLOGI	COM	73936310	16,991	1,662,555	SH	DEFINED
POZEN INC	COM	73941U10	3,046	368,724	SH	DEFINED
PPG INDS INC	COM	69350610	313,349	4,992,813	SH	DEFINED
PPL CORP	COM	69351T10	357,664	6,023,301	SH	DEFINED
PRA INTL	COM	69353C10	3,166	118,227	SH	DEFINED
PRAECIS PHARMACEUTIC	COM	73942110	30	57,473	SH	DEFINED
PRAXAIR INC	COM	74005P10	436,322	9,363,124	SH	DEFINED
PRE PAID LEGAL SVCS	COM	74006510	8,773	196,474	SH	DEFINED
PRECISION CASTPARTS	COM	74018910	71,832	922,109	SH	DEFINED
PREFERRED BK LOS ANG	COM	74036710	1,269	32,277	SH	DEFINED
PREFORMED LINE PRODS	COM	74044410	930	22,798	SH	DEFINED
PREMCOR INC	COM	74045Q10	57,615	776,698	SH	DEFINED
PREMIERE GLOBAL SVCS	COM	74058510	16,499	1,461,339	SH	DEFINED
PREMIERWEST BANCORP	COM	74092110	1,448	97,732	SH	DEFINED
PRENTISS PPTYS TR	SH BEN INT	74070610	32,382	888,630	SH	DEFINED
PRESIDENTIAL LIFE CO	COM	74088410	5,383	314,595	SH	DEFINED
PRESSTEK INC	COM	74111310	3,956	349,471	SH	DEFINED
PRESTIGE BRANDS HLDG	COM	74112D10	5,834	299,162	SH	DEFINED
PRG-SCHULTZ INTERNAT	COM	69357C10	1,752	621,255	SH	DEFINED
PRICE COMMUNICATIONS	COM NEW	74143730	10,074	582,322	SH	DEFINED
PRICE T ROWE GROUP I	COM	74144T10	204,839	3,272,188	SH	DEFINED
PRICELINE COM INC	COM NEW	74150340	8,811	377,650	SH	DEFINED
PRICESMART INC	COM	74151110	100	11,750	SH	DEFINED
PRIDE INTL INC DEL	COM	74153Q10	73,148	2,846,235	SH	DEFINED
PRIME GROUP REALTY T	SH BEN INT	74158J10	198	27,442	SH	DEFINED
PRIMEDIA INC	COM	74157K10	6,527	1,611,721	SH	DEFINED
PRIMUS TELECOMMUNICA	COM	74192910	36	56,982	SH	DEFINED
PRINCETON REVIEW INC	COM	74235210	152	26,010	SH	DEFINED
PRINCIPAL FINANCIAL	COM	74251V10	341,083	8,140,406	SH	DEFINED
PRIORITY HEALTHCARE	CL B	74264T10	11,850	467,260	SH	DEFINED
PRIVATEBANCORP INC	COM	74296210	7,624	215,480	SH	DEFINED
PROASSURANCE CORP	COM	74267C10	14,316	342,815	SH	DEFINED
PROCTER & GAMBLE CO	COM	74271810	4,164,507	78,947,993	SH	DEFINED

PROGENICS PHARMACEUT	COM	74318710	2,901	139,083	SH	DEFINED
PROGRESS ENERGY INC	COM	74326310	1,010,720	22,341,280	SH	DEFINED
PROGRESS SOFTWARE CO	COM	74331210	16,859	559,166	SH	DEFINED
PROGRESSIVE CORP OHI	COM	74331510	555,461	5,621,508	SH	DEFINED
PROLOGIS	SH BEN INT	74341010	258,494	6,423,819	SH	DEFINED
PROQUEST COMPANY	COM	74346P10	9,451	288,234	SH	DEFINED
PROSPERITY BANCSHARE	COM	74360610	7,872	275,452	SH	DEFINED
PROTECTIVE LIFE CORP	COM	74367410	57,840	1,369,978	SH	DEFINED
PROTEIN DESIGN LABS	COM	74369L10	24,701	1,222,206	SH	DEFINED
PROVIDE COMM INC	COM	74373W10	2,222	102,911	SH	DEFINED
PROVIDENCE SVC CORP	COM	74381510	2,046	82,394	SH	DEFINED
PROVIDENT BANKSHARES	COM	74385910	17,367	544,265	SH	DEFINED
PROVIDENT FINL HLDGS	COM	74386810	1,731	61,587	SH	DEFINED
PROVIDENT FINL SVCS	COM	74386T10	20,592	1,172,021	SH	DEFINED
PROVIDIAN FINL CORP	COM	74406A10	204,561	11,603,031	SH	DEFINED
PROXYMED INC	COM NEW	74429030	86	10,938	SH	DEFINED
PRUDENTIAL FINL INC	COM	74432010	942,449	14,353,477	SH	DEFINED
PRUDENTIAL PLC	ADR	74435K20	908	50,571	SH	DEFINED
PS BUSINESS PKS INC	COM	69360J10	15,565	350,175	SH	DEFINED
PSS WORLD MED INC	COM	69366A10	11,001	883,654	SH	DEFINED
PSYCHIATRIC SOLUTION	COM	74439H10	10,230	210,024	SH	DEFINED
PUBLIC STORAGE INC	COM	74460D10	112,653	1,781,080	SH	DEFINED
PUBLIC SVC ENTERPRIS	COM	74457310	435,082	7,153,604	SH	DEFINED
PUGET ENERGY INC NEW	COM	74531010	27,328	1,168,862	SH	DEFINED
PULTE HOMES INC	COM	74586710	256,146	3,040,305	SH	DEFINED
QAD INC	COM	74727D10	886	115,110	SH	DEFINED
QC HLDGS INC	COM	74729T10	520	36,039	SH	DEFINED
QLOGIC CORP	COM	74727710	92,192	2,986,450	SH	DEFINED
QUADRAMED CORP	COM	74730W10	33	18,976	SH	DEFINED
QUAKER CHEM CORP	COM	74731610	800	45,854	SH	DEFINED
QUALCOMM INC	COM	74752510	1,521,466	46,091,072	SH	DEFINED
QUALITY DISTR INC FL	COM	74756M10	164	18,587	SH	DEFINED
QUALITY SYS INC	COM	74758210	5,346	112,841	SH	DEFINED
QUANEX CORP	COM	74762010	18,531	349,568	SH	DEFINED
QUANTA SVCS INC	COM	74762E10	16,449	1,869,225	SH	DEFINED
QUANTUM CORP	COM DSSG	74790620	6,204	2,088,774	SH	DEFINED
QUANTUM FUEL SYS TEC	COM	74765E10	2,247	449,416	SH	DEFINED
QUEST DIAGNOSTICS IN	COM	74834L10	257,714	4,837,880	SH	DEFINED

QUEST SOFTWARE INC	COM	74834T10	10,097	740,779	SH	DEFINED
QUESTAR CORP	COM	74835610	84,292	1,279,087	SH	DEFINED
QUICKSILVER RESOURCE	COM	74837R10	21,160	330,991	SH	DEFINED
QUIDEL CORP	COM	74838J10	234	45,170	SH	DEFINED
QUIKSILVER INC	COM	74838C10	22,313	1,396,313	SH	DEFINED
QUINTON CARDIOLOGY S	COM	74877310	149	18,500	SH	DEFINED
QWEST COMMUNICATIONS	COM	74912110	422,415	113,858,502	SH	DEFINED
R & B INC	COM	74912410	1,158	82,463	SH	DEFINED
R & G FINANCIAL CORP	CL B	74913610	10,632	601,034	SH	DEFINED
R H DONNELLEY CORP	COM NEW	74955W30	26,158	422,037	SH	DEFINED
RADIAN GROUP INC	COM	75023610	73,161	1,549,361	SH	DEFINED
RADIANT SYSTEMS INC	COM	75025N10	2,835	248,726	SH	DEFINED
RADIATION THERAPY SV	COM	75032320	2,530	95,300	SH	DEFINED
RADIO ONE INC	CL A	75040P10	1,019	80,009	SH	DEFINED
RADIO ONE INC	CL D NON V	75040P40	20,190	1,581,060	SH	DEFINED
RADIOLOGIX INC	COM	75040K10	58	13,600	SH	DEFINED
RADIOSHACK CORP	COM	75043810	94,541	4,080,308	SH	DEFINED
RADISYS CORP	COM	75045910	7,831	484,871	SH	DEFINED
RAILAMERICA INC	COM	75075310	5,210	437,834	SH	DEFINED
RAINDANCE COMM	COM	75086X10	41	19,600	SH	DEFINED
RAINMAKER SYSTEMS	COM	75087510	7	11,900	SH	DEFINED
RAIT INVT TR	COM	74922710	9,103	303,938	SH	DEFINED
RALCORP HLDGS INC NE	COM	75102810	21,007	510,490	SH	DEFINED
RAMBUS INC DEL	COM	75091710	15,208	1,136,609	SH	DEFINED
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	8,874	303,075	SH	DEFINED
RANGE RES CORP	COM	75281A10	18,021	669,933	SH	DEFINED
RANK GROUP PLC	SPONSORED	75303710	103	10,494	SH	DEFINED
RARE HOSPITALITY INT	COM	75382010	16,479	540,833	SH	DEFINED
RAVEN INDS INC	COM	75421210	3,932	167,872	SH	DEFINED
RAYMOND JAMES FINANC	COM	75473010	26,154	925,808	SH	DEFINED
RAYONIER INC	COM	75490710	30,760	580,057	SH	DEFINED
RAYTHEON CO	COM NEW	75511150	583,509	14,915,879	SH	DEFINED
RC2 CORP	COM	74938810	8,106	215,770	SH	DEFINED
RCN CORP	COM NEW	74936120	6,295	272,646	SH	DEFINED
READERS DIGEST ASSN	COM	75526710	26,464	1,603,888	SH	DEFINED
READING INTERNATIONA	CL A	75540810	141	19,390	SH	DEFINED
REALNETWORKS INC	COM	75605L10	6,456	1,301,601	SH	DEFINED
REALTY INCOME CORP	COM	75610910	17,752	708,937	SH	DEFINED
RECKSON ASSOCS RLTY	COM	75621K10	47,674	1,420,973	SH	DEFINED
RED HAT INC	COM	75657710	20,166	1,539,395	SH	DEFINED
RED ROBIN GOURMET BU	COM	75689M10	9,527	153,708	SH	DEFINED
REDBACK NETWORKS INC	COM NEW	75720950	3,081	482,896	SH	DEFINED
REDWOOD TR INC	COM	75807540	13,128	254,410	SH	DEFINED
REEBOK INTL LTD	COM	75811010	54,799	1,310,032	SH	DEFINED

REED ELSEVIER N V	SPONSORED	75820410	420	15,058	SH	DEFINED
REED ELSEVIER P L C	SPONSORED	75820510	21,071	544,195	SH	DEFINED
REGAL BELOIT CORP	COM	75875010	12,477	427,867	SH	DEFINED
REGAL ENTMT GROUP	CL A	75876610	5,977	316,581	SH	DEFINED
REGENCY CTRS CORP	COM	75884910	75,327	1,316,905	SH	DEFINED
REGENERATION TECH IN	COM	75886N10	210	33,474	SH	DEFINED
REGENERON PHARMACEUT	COM	75886F10	4,511	537,721	SH	DEFINED
REGENT COMMUNICATION	COM	75886510	2,260	385,070	SH	DEFINED
REGIONS FINANCIAL CO	COM	7591EP10	412,743	12,182,501	SH	DEFINED
REGIS CORP MINN	COM	75893210	28,692	734,175	SH	DEFINED
REGISTER COM INC	COM	75914G10	162	21,601	SH	DEFINED
REHABCARE GROUP INC	COM	75914810	12,227	457,429	SH	DEFINED
REINSURANCE GROUP AM	COM	75935110	15,042	323,418	SH	DEFINED
RELIANCE STEEL & ALU	COM	75950910	14,410	388,720	SH	DEFINED
RELIANT ENERGY INC	COM	75952B10	39,828	3,217,092	SH	DEFINED
REMEC INC	COM NEW	75954320	262	40,987	SH	DEFINED
REMINGTON OIL & GAS	COM	75959430	13,683	383,279	SH	DEFINED
RENAISSANCE LEARNING	COM	75968L10	3,569	175,820	SH	DEFINED
RENAISSANCERE HOLDIN	COM	G7496G10	15,456	313,901	SH	DEFINED
RENAL CARE GROUP INC	COM	75993010	37,965	823,545	SH	DEFINED
RENASANT CORP	COM	75970E10	4,079	132,607	SH	DEFINED
RENOVIS INC	COM	75988510	5,108	334,485	SH	DEFINED
RENT A CTR INC NEW	COM	76009N10	27,124	1,164,621	SH	DEFINED
RENT WAY INC	COM	76009U10	3,321	337,510	SH	DEFINED
RENTECH INC	COM	76011210	24	19,400	SH	DEFINED
RENTRAK CORP	COM	76017410	137	15,300	SH	DEFINED
REPSOL YPF S A	SPONSORED	76026T20	1,187	47,243	SH	DEFINED
REPUBLIC AWYS HLDGS	COM	76027610	1,288	89,104	SH	DEFINED
REPUBLIC BANCORP INC	COM	76028210	14,488	967,830	SH	DEFINED
REPUBLIC BANCORP KY	CL A	76028120	3,000	138,180	SH	DEFINED
REPUBLIC FIRST BANCO	COM	76041610	173	12,935	SH	DEFINED
REPUBLIC SVCS INC	COM	76075910	131,001	3,637,900	SH	DEFINED
RES-CARE INC	COM	76094310	6,251	460,985	SH	DEFINED
RESEARCH IN MOTION L	COM	76097510	836	11,328	SH	DEFINED
RESMED INC	COM	76115210	23,860	361,571	SH	DEFINED
RESOURCE AMERICA INC	CL A	76119520	10,093	261,948	SH	DEFINED
RESOURCES CONNECTION	COM	76122Q10	12,353	531,782	SH	DEFINED
RESPIRONICS INC	COM	76123010	26,425	731,782	SH	DEFINED
RESTORATION HARDWARE	COM	76098110	2,081	255,022	SH	DEFINED
RETAIL VENTURES INC	COM	76128Y10	2,229	163,398	SH	DEFINED
RETALIX LTD	ORD	M8215W10	632	29,390	SH	DEFINED
RETRACTABLE TECHNOLO	COM	76129W10	51	18,900	SH	DEFINED
REUTERS GROUP PLC	SPONSORED	76132M10	478	11,266	SH	DEFINED
REVLON INC	CL A	76152550	5,144	1,675,488	SH	DEFINED
REWARDS NETWORK INC	COM	76155710	112	20,807	SH	DEFINED
REYNOLDS & REYNOLDS	CL A	76169510	19,307	714,278	SH	DEFINED

REYNOLDS AMERICAN IN	COM	76171310	190,795	2,421,258	SH	DEFINED
RF MICRODEVICES INC	COM	74994110	21,940	4,055,369	SH	DEFINED
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,777	189,591	SH	DEFINED
RIGHTNOW TECHNOLOGIE	COM	76657R10	472	39,306	SH	DEFINED
RIMAGE CORP	COM	76672110	1,781	83,914	SH	DEFINED
RIO TINTO PLC	SPONSORED	76720410	19,659	161,249	SH	DEFINED
RITE AID CORP	COM	76775410	14,998	3,588,003	SH	DEFINED
RIVIERA HLDGS CORP	COM	76962710	1,942	85,746	SH	DEFINED
RLI CORP	COM	74960710	107,076	2,400,796	SH	DEFINED
ROANOKE ELEC STL COR	COM	76984110	2,115	128,041	SH	DEFINED
ROBBINS & MYERS INC	COM	77019610	3,127	145,380	SH	DEFINED
ROBERT HALF INTL INC	COM	77032310	108,160	4,331,590	SH	DEFINED
ROCK OF AGES CORP	CL A	77263210	73	11,698	SH	DEFINED
ROCK-TENN CO	CL A	77273920	4,443	351,209	SH	DEFINED
ROCKVILLE FINL INC	COM	77418610	747	61,140	SH	DEFINED
ROCKWELL AUTOMATION	COM	77390310	242,506	4,978,575	SH	DEFINED
ROCKWELL COLLINS INC	COM	77434110	253,148	5,309,305	SH	DEFINED
ROFIN SINAR TECHNOLO	COM	77504310	8,174	249,221	SH	DEFINED
ROGERS COMMUNICATION	CL B	77510920	510	15,516	SH	DEFINED
ROGERS CORP	COM	77513310	9,299	229,310	SH	DEFINED
ROHM & HAAS CO	COM	77537110	244,612	5,278,630	SH	DEFINED
ROLLINS INC	COM	77571110	10,550	526,446	SH	DEFINED
ROPER INDS INC NEW	COM	77669610	35,208	493,311	SH	DEFINED
ROSS STORES INC	COM	77829610	70,745	2,447,090	SH	DEFINED
ROSTELECOM OPEN JT S	SPONSORED	77852910	1,249	103,615	SH	DEFINED
ROTONICS MFG INC	COM	77890310	36	10,400	SH	DEFINED
ROWAN COS INC	COM	77938210	115,398	3,884,157	SH	DEFINED
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	102	13,302	SH	DEFINED
ROYAL BANCSHARES PA	CL A	78008110	1,434	60,374	SH	DEFINED
ROYAL BK CDA MONTREA	COM	78008710	394	6,367	SH	DEFINED
ROYAL CARIBBEAN CRUI	COM	V7780T10	22,437	463,957	SH	DEFINED
ROYAL DUTCH PETE CO	NY REG EUR	78025780	9,666	148,939	SH	DEFINED
ROYAL GOLD INC	COM	78028710	5,634	280,039	SH	DEFINED
RPC INC	COM	74966010	3,466	204,826	SH	DEFINED
RPM INTL INC	COM	74968510	24,698	1,352,589	SH	DEFINED
RSA SEC INC	COM	74971910	22,554	1,964,670	SH	DEFINED
RTI INTL METALS INC	COM	74973W10	9,008	286,772	SH	DEFINED
RUBY TUESDAY INC	COM	78118210	27,220	1,050,981	SH	DEFINED
RUDDICK CORP	COM	78125810	15,387	602,717	SH	DEFINED
RUDOLPH TECHNOLOGIES	COM	78127010	2,283	159,307	SH	DEFINED
RURAL CELLULAR CORP	CL A	78190410	61	11,642	SH	DEFINED

RUSH ENTERPRISES INC	CL A	78184620	2,574	192,067	SH	DEFINED
RUSH ENTERPRISES INC	CL B	78184630	288	21,470	SH	DEFINED
RUSS BERRIE & CO	COM	78223310	1,885	147,145	SH	DEFINED
RUSSELL CORP	COM	78235210	9,297	454,627	SH	DEFINED
RYANAIR HLDGS PLC	SPONSORED	78351310	789	17,605	SH	DEFINED
RYANS RESTAURANT GRO	COM	78352010	10,715	764,822	SH	DEFINED
RYDER SYS INC	COM	78354910	66,037	1,804,288	SH	DEFINED
RYERSON TULL INC NEW	COM	78375P10	4,245	297,480	SH	DEFINED
RYLAND GROUP INC	COM	78376410	55,491	731,398	SH	DEFINED
S & T BANCORP INC	COM	78385910	10,927	302,693	SH	DEFINED
S Y BANCORP INC	COM	78506010	3,143	137,563	SH	DEFINED
S1 CORPORATION	COM	78463B10	4,148	880,640	SH	DEFINED
SABRE HLDGS CORP	CL A	78590510	81,748	4,097,652	SH	DEFINED
SAFECO CORP	COM	78642910	185,910	3,421,237	SH	DEFINED
SAFEGUARD SCIENTIFIC	COM	78644910	222	173,683	SH	DEFINED
SAFENET INC	COM	78645R10	9,713	285,168	SH	DEFINED
SAFETY INS GROUP INC	COM	78648T10	8,171	242,041	SH	DEFINED
SAFEWAY INC	COM NEW	78651420	278,042	12,308,197	SH	DEFINED
SAFLINK CORP	COM NEW	78657830	29	17,301	SH	DEFINED
SAGA COMMUNICATIONS	CL A	78659810	2,580	184,277	SH	DEFINED
SAKS INC	COM	79377W10	31,364	1,653,373	SH	DEFINED
SALEM COMMUNICATIONS	CL A	79409310	2,189	110,315	SH	DEFINED
SALESFORCE COM INC	COM	79466L30	9,490	463,365	SH	DEFINED
SALIX PHARMACEUTICAL	COM	79543510	8,039	455,183	SH	DEFINED
SALTON INC	COM	79575710	23	19,844	SH	DEFINED
SAN PAOLO-IMI S P A	SPONSORED	79917510	7,758	283,342	SH	DEFINED
SANDERS MORRIS HARRI	COM	80000Q10	3,125	181,715	SH	DEFINED
SANDERSON FARMS INC	COM	80001310	10,905	239,986	SH	DEFINED
SANDISK CORP	COM	80004C10	63,189	2,662,843	SH	DEFINED
SANDS REGENT	COM	80009110	106	10,900	SH	DEFINED
SANDY SPRING BANCORP	COM	80036310	6,339	180,961	SH	DEFINED
SANFILIPPO JOHN B &	COM	80042210	4,717	204,563	SH	DEFINED
SANMINA SCI CORP	COM	80090710	78,771	14,400,512	SH	DEFINED
SANOFI AVENTIS	SPONSORED	80105N10	24,192	590,184	SH	DEFINED
SANTANDER BANCORP	COM	80280910	2,834	113,091	SH	DEFINED
SANTOS LIMITED	SPONSORED	80302160	218	6,366	SH	DEFINED
SAP AKTIENGESELLSCHA	SPONSORED	80305420	9,465	218,596	SH	DEFINED
SAPIENT CORP	COM	80306210	7,872	992,732	SH	DEFINED
SARA LEE CORP	COM	80311110	482,306	24,346,611	SH	DEFINED
SATYAM COMPUTER SERV	ADR	80409810	3,836	147,536	SH	DEFINED
SAUER-DANFOSS INC	COM	80413710	2,777	156,263	SH	DEFINED
SAUL CTRS INC	COM	80439510	8,016	220,511	SH	DEFINED
SAVIENT PHARMACEUTIC	COM	80517Q10	3,153	714,909	SH	DEFINED
SAVVIS INC	COM	80542310	61	55,400	SH	DEFINED
SAXON CAP INC NEW	COM	80556T10	10,854	635,855	SH	DEFINED
SBA COMMUNICATIONS C	COM	78388J10	10,036	743,410	SH	DEFINED
SBC COMMUNICATIONS I	COM	78387G10	2,394,158	100,806,643	SH	DEFINED

SBS TECHNOLOGIES INC	COM	78387P10	251	27,083	SH	DEFINED
SCANA CORP NEW	COM	80589M10	116,415	2,725,700	SH	DEFINED
SCANSOFT INC	COM	80603P10	3,873	1,027,292	SH	DEFINED
SCANSOURCE INC	COM	80603710	8,728	203,253	SH	DEFINED
SCBT FINANCIAL CORP	COM	78401V10	2,896	91,498	SH	DEFINED
SCHAWK INC	CL A	80637310	2,855	114,191	SH	DEFINED
SCHEIN HENRY INC	COM	80640710	49,183	1,184,560	SH	DEFINED
SCHERING A G	SPONSORED	80658520	580	9,406	SH	DEFINED
SCHERING PLOUGH CORP	COM	80660510	650,935	34,151,903	SH	DEFINED
SCHLUMBERGER LTD	COM	80685710	1,067,317	14,054,742	SH	DEFINED
SCHNITZER STL INDS	CL A	80688210	5,713	241,064	SH	DEFINED
SCHOLASTIC CORP	COM	80706610	37,862	982,142	SH	DEFINED
SCHOOL SPECIALTY INC	COM	80786310	13,508	290,497	SH	DEFINED
SCHULMAN A INC	COM	80819410	8,364	467,544	SH	DEFINED
SCHWAB CHARLES CORP	COM	80851310	381,308	33,803,878	SH	DEFINED
SCHWEITZER-MAUDUIT I	COM	80854110	4,987	160,211	SH	DEFINED
SCICLONE PHARMACEUTI	COM	80862K10	171	38,184	SH	DEFINED
SCIENTIFIC ATLANTA I	COM	80865510	138,512	4,163,273	SH	DEFINED
SCIENTIFIC GAMES COR	CL A	80874P10	12,320	457,498	SH	DEFINED
SCM MICROSYSTEMS INC	COM	78401810	35	12,665	SH	DEFINED
SCOTTISH PWR PLC	SPON ADR F	81013T70	238,799	6,707,846	SH	DEFINED
SCOTTISH RE GROUP LT	ORD	G7885T10	245	10,123	SH	DEFINED
SCOTTS MIRACLE GRO C	CL A	81018610	32,006	449,466	SH	DEFINED
SCP POOL CORP	COM	78402810	21,681	617,857	SH	DEFINED
SCPIE HLDGS INC	COM	78402P10	157	13,751	SH	DEFINED
SCRIPPS E W CO OHIO	CL A	81105420	33,718	690,943	SH	DEFINED
SCS TRANSN INC	COM	81111T10	3,376	189,636	SH	DEFINED
SEA CONTAINERS LTD	CL A	81137170	301	18,840	SH	DEFINED
SEABOARD CORP	COM	81154310	12,453	7,484	SH	DEFINED
SEABRIGHT INSURANCE	COM	81165610	706	61,729	SH	DEFINED
SEABULK INTL INC	COM	81169P10	2,202	103,621	SH	DEFINED
SEACHANGE INTL INC	COM	81169910	4,078	580,874	SH	DEFINED
SEACOAST BKG CORP FL	COM	81170730	2,759	140,147	SH	DEFINED
SEACOR HOLDINGS INC	COM	81190410	15,460	240,429	SH	DEFINED
SEAGATE TECHNOLOGY	SHS	G7945J10	21,874	1,246,387	SH	DEFINED
SEALED AIR CORP NEW	COM	81211K10	156,516	3,143,520	SH	DEFINED
SEARS HLDGS CORP	COM	81235010	922,487	6,155,246	SH	DEFINED
SEATTLE GENETICS INC	COM	81257810	3,744	698,544	SH	DEFINED
SECURE COMPUTING COR	COM	81370510	4,741	435,783	SH	DEFINED

SECURITY BANK CORP	COM	81404710	2,459	107,392	SH	DEFINED
SEEBEYOND TECHNOLOGI	COM	81570410	2,598	621,541	SH	DEFINED
SEI INVESTMENTS CO	COM	78411710	33,456	895,743	SH	DEFINED
SELECT COMFORT CORP	COM	81616X10	12,139	566,430	SH	DEFINED
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	1,157	37,294	SH	DEFINED
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	282	12,411	SH	DEFINED
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	511	11,505	SH	DEFINED
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	269	9,150	SH	DEFINED
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	475	15,060	SH	DEFINED
SELECTICA INC	COM	81628810	82	26,548	SH	DEFINED
SELECTIVE INS GROUP	COM	81630010	26,490	534,619	SH	DEFINED
SEMCO ENERGY INC	COM	78412D10	1,580	263,819	SH	DEFINED
SEMITOOL INC	COM	81690910	2,213	231,981	SH	DEFINED
SEMPRA ENERGY	COM	81685110	353,454	8,556,127	SH	DEFINED
SEMTECH CORP	COM	81685010	20,306	1,219,587	SH	DEFINED
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	13,014	688,195	SH	DEFINED
SENOMYX INC	COM	81724Q10	3,632	219,993	SH	DEFINED
SENSIENT TECHNOLOGIE	COM	81725T10	17,084	828,934	SH	DEFINED
SEPRACOR INC	COM	81731510	75,693	1,261,342	SH	DEFINED
SEQUA CORPORATION	CL A	81732010	7,277	109,970	SH	DEFINED
SERENA SOFTWARE INC	COM	81749210	6,690	346,623	SH	DEFINED
SEROLOGICALS CORP	COM	81752310	11,354	534,299	SH	DEFINED
SERVICE CORP INTL	COM	81756510	19,445	2,424,585	SH	DEFINED
SERVICEMASTER CO	COM	81760N10	51,692	3,857,603	SH	DEFINED
SFBC INTL INC	COM	78412110	7,153	185,164	SH	DEFINED
SHARPER IMAGE CORP	COM	82001310	1,713	134,557	SH	DEFINED
SHAW COMMUNICATIONS	CL B CONV	82028K20	726	34,977	SH	DEFINED
SHAW GROUP INC	COM	82028010	21,885	1,017,448	SH	DEFINED
SHELL TRANS & TRADIN	ADR NY SHS	82270360	4,265	73,467	SH	DEFINED
SHENANDOAH TELECOMMU	COM	82312B10	4,421	111,209	SH	DEFINED
SHERWIN WILLIAMS CO	COM	82434810	303,445	6,443,942	SH	DEFINED
SHILOH INDS INC	COM	82454310	125	10,178	SH	DEFINED
SHIP FINANCE INTERNA	SHS	G8107510	812	42,955	SH	DEFINED
SHOE CARNIVAL INC	COM	82488910	2,277	104,655	SH	DEFINED
SHOPKO STORES INC	COM	82491110	32,504	1,337,063	SH	DEFINED
SHUFFLE MASTER INC	COM	82554910	17,470	623,259	SH	DEFINED
SHURGARD STORAGE CTR	COM	82567D10	34,753	756,154	SH	DEFINED
SI INTL INC	COM	78427V10	2,132	71,173	SH	DEFINED
SIEBEL SYS INC	COM	82617010	117,033	13,149,825	SH	DEFINED
SIEMENS A G	SPONSORED	82619750	15,662	215,580	SH	DEFINED
SIERRA BANCORP	COM	82620P10	1,138	50,162	SH	DEFINED
SIERRA HEALTH SVCS I	COM	82632210	30,431	425,841	SH	DEFINED
SIERRA PAC RES NEW	COM	82642810	26,008	2,089,009	SH	DEFINED
SIGMA ALDRICH CORP	COM	82655210	126,480	2,256,964	SH	DEFINED

SIGMATEL INC	COM	82661W10	10,523	613,233	SH	DEFINED
SIGNATURE BK NEW YOR	COM	82669G10	2,447	100,275	SH	DEFINED
SILGAN HOLDINGS INC	COM	82704810	15,665	278,533	SH	DEFINED
SILICON GRAPHICS INC	COM	82705610	258	363,808	SH	DEFINED
SILICON IMAGE INC	COM	82705T10	9,622	937,822	SH	DEFINED
SILICON LABORATORIES	COM	82691910	17,842	680,730	SH	DEFINED
SILICON STORAGE TECH	COM	82705710	4,134	1,028,448	SH	DEFINED
SILICONWARE PRECISIO	SPONSD ADR	82708486	85	17,352	SH	DEFINED
SIMMONS 1ST NATL COR	CL A $1 PA	82873020	5,284	194,918	SH	DEFINED
SIMON PPTY GROUP INC	COM	82880610	553,472	7,635,149	SH	DEFINED
SIMON PPTY GROUP INC	PFD CONV I	82880680	508	8,189	SH	DEFINED
SIMPSON MANUFACTURIN	COM	82907310	17,463	571,604	SH	DEFINED
SINCLAIR BROADCAST G	CL A	82922610	7,786	857,514	SH	DEFINED
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	217	6,291	SH	DEFINED
SIPEX CORP	COM	82990910	31	17,814	SH	DEFINED
SIRF TECHNOLOGY HLDG	COM	82967H10	6,275	354,948	SH	DEFINED
SIRIUS SATELLITE RAD	COM	82966U10	87,255	13,465,254	SH	DEFINED
SIRVA INC	COM	82967Y10	2,528	297,020	SH	DEFINED
SITEL CORP	COM	82980K10	95	45,206	SH	DEFINED
SIX FLAGS INC	COM	83001P10	5,747	1,235,989	SH	DEFINED
SIZELER PPTY INVS IN	COM	83013710	2,046	154,965	SH	DEFINED
SJW CORP	COM	78430510	4,006	85,225	SH	DEFINED
SK TELECOM LTD	SPONSORED	78440P10	2,715	133,091	SH	DEFINED
SKECHERS U S A INC	CL A	83056610	4,902	343,732	SH	DEFINED
SKY FINL GROUP INC	COM	83080P10	20,587	730,552	SH	DEFINED
SKYLINE CORP	COM	83083010	3,922	98,227	SH	DEFINED
SKYWEST INC	COM	83087910	15,662	861,506	SH	DEFINED
SKYWORKS SOLUTIONS I	COM	83088M10	15,762	2,138,721	SH	DEFINED
SL GREEN RLTY CORP	COM	78440X10	51,060	791,633	SH	DEFINED
SLM CORP	COM	78442P10	566,989	11,161,196	SH	DEFINED
SM&A	COM	78465D10	207	23,131	SH	DEFINED
SMART & FINAL INC	COM	83168310	1,701	138,835	SH	DEFINED
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	261	5,287	SH	DEFINED
SMITH A O	COM	83186520	6,501	243,408	SH	DEFINED
SMITH INTL INC	COM	83211010	114,747	1,801,364	SH	DEFINED
SMITHFIELD FOODS INC	COM	83224810	33,845	1,241,117	SH	DEFINED
SMUCKER J M CO	COM NEW	83269640	31,210	664,894	SH	DEFINED
SMURFIT-STONE CONTAI	COM	83272710	27,192	2,673,779	SH	DEFINED
SNAP ON INC	COM	83303410	54,592	1,591,608	SH	DEFINED
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	558	5,578	SH	DEFINED
SOCKET COMMUNICATION	COM	83367210	17	15,400	SH	DEFINED
SOHU COM INC	COM	83408W10	7,123	324,652	SH	DEFINED

SOLECTRON CORP	COM	83418210	99,473	26,246,130	SH	DEFINED
SOMANETICS CORP	COM NEW	83444540	2,066	91,966	SH	DEFINED
SONIC AUTOMOTIVE INC	CL A	83545G10	8,873	417,361	SH	DEFINED
SONIC CORP	COM	83545110	22,295	730,253	SH	DEFINED
SONIC INNOVATIONS IN	COM	83545M10	89	18,480	SH	DEFINED
SONIC SOLUTIONS	COM	83546010	4,852	260,853	SH	DEFINED
SONICWALL INC	COM	83547010	4,441	823,979	SH	DEFINED
SONOCO PRODS CO	COM	83549510	105,985	3,999,421	SH	DEFINED
SONOSITE INC	COM	83568G10	5,562	179,193	SH	DEFINED
SONUS NETWORKS INC	COM	83591610	13,225	2,772,453	SH	DEFINED
SONY CORP	ADR NEW	83569930	16,235	471,390	SH	DEFINED
SOTHEBYS HLDGS INC	CL A	83589810	16,861	1,230,699	SH	DEFINED
SOUND FED BANCORP IN	COM	83607V10	1,589	98,347	SH	DEFINED
SOURCE INTERLINK COS	COM NEW	83615120	3,962	320,258	SH	DEFINED
SOURCECORP	COM	83616710	5,006	252,596	SH	DEFINED
SOUTH FINL GROUP INC	COM	83784110	15,391	541,557	SH	DEFINED
SOUTH JERSEY INDS IN	COM	83851810	13,446	219,999	SH	DEFINED
SOUTHERN CO	COM	84258710	849,052	24,489,536	SH	DEFINED
SOUTHERN PERU COPPER	COM	84361110	11,219	261,883	SH	DEFINED
SOUTHERN UN CO NEW	COM	84403010	19,705	802,638	SH	DEFINED
SOUTHSIDE BANCSHARES	COM	84470P10	2,063	100,633	SH	DEFINED
SOUTHWEST AIRLS CO	COM	84474110	242,314	17,395,084	SH	DEFINED
SOUTHWEST BANCORP IN	COM	84476710	4,664	227,721	SH	DEFINED
SOUTHWEST GAS CORP	COM	84489510	12,327	483,229	SH	DEFINED
SOUTHWEST WTR CO	COM	84533110	2,105	177,933	SH	DEFINED
SOUTHWESTERN ENERGY	COM	84546710	37,205	791,924	SH	DEFINED
SOVEREIGN BANCORP IN	COM	84590510	226,184	10,124,636	SH	DEFINED
SOVRAN SELF STORAGE	COM	84610H10	15,006	330,082	SH	DEFINED
SPANISH BROADCASTING	CL A	84642588	4,144	414,820	SH	DEFINED
SPARTAN MTRS INC	COM	84681910	114	10,600	SH	DEFINED
SPARTAN STORES INC	COM	84682210	4,716	321,450	SH	DEFINED
SPARTECH CORP	COM NEW	84722020	7,327	411,652	SH	DEFINED
SPATIALIGHT INC	COM	84724810	1,353	238,543	SH	DEFINED
SPDR TR	UNIT SER 1	78462F10	78,105	655,350	SH	DEFINED
SPECIALTY LABORATORI	COM	84749R10	1,090	129,615	SH	DEFINED
SPECTRALINK CORP	COM	84758010	2,323	220,796	SH	DEFINED
SPECTRANETICS CORP	COM	84760C10	204	30,300	SH	DEFINED
SPECTRASITE INC	COM	84761M10	25,492	342,503	SH	DEFINED
SPECTRUM BRANDS INC	COM	84762L10	23,887	723,862	SH	DEFINED
SPECTRUM CTL INC	COM	84761510	97	14,400	SH	DEFINED
SPEEDWAY MOTORSPORTS	COM	84778810	6,646	181,780	SH	DEFINED
SPHERION CORP	COM	84842010	5,858	887,517	SH	DEFINED
SPHERIX INC	COM	84842R10	26	15,499	SH	DEFINED
SPINNAKER EXPL CO	COM	84855W10	10,465	294,880	SH	DEFINED
SPIRIT FIN CORP	COM	84856830	8,405	715,316	SH	DEFINED
SPORTS AUTH INC NEW	COM	84917U10	9,091	285,867	SH	DEFINED
SPORTS CLUB INC	COM	84917P10	16	10,688	SH	DEFINED
SPRINT CORP	COM FON	85206110	1,014,150	40,420,477	SH	DEFINED
SPSS INC	COM	78462K10	4,742	246,825	SH	DEFINED
SPX CORP	COM	78463510	57,570	1,252,061	SH	DEFINED

SRA INTL INC	CL A	78464R10	7,608	219,120	SH	DEFINED
SRS LABS INC	COM	78464M10	74	12,100	SH	DEFINED
SS&C TECHNOLOGIES IN	COM	85227Q10	11,497	362,901	SH	DEFINED
SSA GLOBAL TECHNOLOG	COM	78465P10	1,099	91,554	SH	DEFINED
ST JOE CO	COM	79014810	70,971	870,387	SH	DEFINED
ST JUDE MED INC	COM	79084910	482,250	11,058,234	SH	DEFINED
ST MARY LD & EXPL CO	COM	79222810	23,830	822,301	SH	DEFINED
ST PAUL TRAVELERS IN	COM	79286010	873,739	22,103,190	SH	DEFINED
STAAR SURGICAL CO	COM PAR $0	85231230	110	22,189	SH	DEFINED
STAGE STORES INC	COM NEW	85254C30	14,489	332,308	SH	DEFINED
STAKTEK HLDGS INC	COM	85256P10	31	10,200	SH	DEFINED
STAMPS COM INC	COM NEW	85285720	4,050	215,978	SH	DEFINED
STANCORP FINL GROUP	COM	85289110	31,368	409,606	SH	DEFINED
STANDARD MICROSYSTEM	COM	85362610	5,774	246,969	SH	DEFINED
STANDARD MTR PRODS I	COM	85366610	2,590	196,205	SH	DEFINED
STANDARD PAC CORP NE	COM	85375C10	35,045	398,463	SH	DEFINED
STANDARD REGISTER CO	COM	85388710	3,752	237,312	SH	DEFINED
STANDEX INTL CORP	COM	85423110	4,617	162,504	SH	DEFINED
STANLEY FURNITURE IN	COM NEW	85430520	4,052	164,994	SH	DEFINED
STANLEY WKS	COM	85461610	166,137	3,648,152	SH	DEFINED
STAPLES INC	COM	85503010	488,457	22,943,016	SH	DEFINED
STAR SCIENTIFIC INC	COM	85517P10	1,161	259,721	SH	DEFINED
STARBUCKS CORP	COM	85524410	542,265	10,496,798	SH	DEFINED
STARTEK INC	COM	85569C10	2,520	153,493	SH	DEFINED
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	430,277	7,346,372	SH	DEFINED
STATE AUTO FINL CORP	COM	85570710	5,359	172,649	SH	DEFINED
STATE BANCORP INC N.	COM	85571610	2,280	100,794	SH	DEFINED
STATE FINL SVCS CORP	CL A	85685510	3,407	84,628	SH	DEFINED
STATE STR CORP	COM	85747710	730,906	15,148,302	SH	DEFINED
STATION CASINOS INC	COM	85768910	38,450	579,073	SH	DEFINED
STATS CHIPPAC LTD	SPONSORED	85771T10	91	12,789	SH	DEFINED
STEAK N SHAKE CO	COM	85787310	7,417	398,309	SH	DEFINED
STEEL DYNAMICS INC	COM	85811910	18,302	697,207	SH	DEFINED
STEEL TECHNOLOGIES I	COM	85814710	4,379	259,104	SH	DEFINED
STEELCASE INC	CL A	85815520	6,082	439,157	SH	DEFINED
STEIN MART INC	COM	85837510	11,177	508,288	SH	DEFINED
STEINWAY MUSICAL INS	COM	85849510	3,023	102,972	SH	DEFINED
STELLENT INC	COM	85856W10	1,722	229,542	SH	DEFINED
STEMCELLS INC	COM	85857R10	2,367	562,215	SH	DEFINED
STEPAN CO	COM	85858610	1,425	64,500	SH	DEFINED

STEREOTAXIS INC	COM	85916J10	348	43,479	SH	DEFINED
STERICYCLE INC	COM	85891210	26,333	523,309	SH	DEFINED
STERIS CORP	COM	85915210	45,620	1,770,279	SH	DEFINED
STERLING BANCORP	COM	85915810	4,232	198,202	SH	DEFINED
STERLING BANCSHARES	COM	85890710	8,566	550,508	SH	DEFINED
STERLING FINL CORP	COM	85931710	8,173	383,506	SH	DEFINED
STERLING FINL CORP W	COM	85931910	10,525	281,422	SH	DEFINED
STEWART & STEVENSON	COM	86034210	8,831	389,735	SH	DEFINED
STEWART ENTERPRISES	CL A	86037010	14,423	2,218,905	SH	DEFINED
STEWART INFORMATION	COM	86037210	11,689	278,306	SH	DEFINED
STEWART W P & CO LTD	COM	G8492210	346	14,334	SH	DEFINED
STIFEL FINL CORP	COM	86063010	1,555	64,366	SH	DEFINED
STILLWATER MNG CO	COM	86074Q10	3,906	526,358	SH	DEFINED
STMICROELECTRONICS N	NY REGISTR	86101210	2,547	159,817	SH	DEFINED
STONE ENERGY CORP	COM	86164210	14,733	301,279	SH	DEFINED
STONERIDGE INC	COM	86183P10	271	40,991	SH	DEFINED
STORA ENSO CORP	SPON ADR R	86210M10	440	34,650	SH	DEFINED
STORAGE TECHNOLOGY C	COM PAR $0	86211120	66,362	1,828,647	SH	DEFINED
STRATAGENE CORP	COM	86269H10	211	24,332	SH	DEFINED
STRATASYS INC	COM	86268510	3,411	104,371	SH	DEFINED
STRATEGIC HOTEL CAP	COM	86272T10	12,483	693,503	SH	DEFINED
STRATEX NETWORKS INC	COM	86279T10	221	128,569	SH	DEFINED
STRATTEC SEC CORP	COM	86311110	2,483	45,595	SH	DEFINED
STRAYER ED INC	COM	86323610	15,107	175,135	SH	DEFINED
STRIDE RITE CORP	COM	86331410	8,663	628,222	SH	DEFINED
STRYKER CORP	COM	86366710	438,441	9,218,688	SH	DEFINED
STUDENT LN CORP	COM	86390210	8,045	36,603	SH	DEFINED
STURM RUGER & CO INC	COM	86415910	2,861	341,817	SH	DEFINED
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	208	5,811	SH	DEFINED
SUFFOLK BANCORP	COM	86473910	4,994	154,659	SH	DEFINED
SUMMIT BANCSHARES IN	COM	86601110	1,467	84,816	SH	DEFINED
SUMMIT FINANCIAL GRO	COM	86606G10	1,671	51,116	SH	DEFINED
SUMTOTAL SYS INC	COM	86661510	58	12,578	SH	DEFINED
SUN BANCORP INC	COM	86663B10	2,587	125,134	SH	DEFINED
SUN COMMUNITIES INC	COM	86667410	12,714	341,876	SH	DEFINED
SUN HYDRAULICS CORP	COM	86694210	1,470	40,408	SH	DEFINED
SUN LIFE FINL INC	COM	86679610	5,054	149,967	SH	DEFINED
SUN MICROSYSTEMS INC	COM	86681010	343,090	91,981,362	SH	DEFINED
SUNAIR ELECTRS INC	COM	86701710	129	11,100	SH	DEFINED
SUNCOM WIRELESS HLDG	CL A	86722Q10	25	11,484	SH	DEFINED
SUNCOR ENERGY INC	COM	86722910	3,802	80,344	SH	DEFINED
SUNGARD DATA SYS INC	COM	86736310	283,073	8,048,717	SH	DEFINED
SUNLINK HEALTH SYSTE	COM	86737U10	106	13,400	SH	DEFINED
SUNOCO INC	COM	86764P10	637,826	5,610,715	SH	DEFINED
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	269	7,100	SH	DEFINED

SUNRISE SENIOR LIVIN	COM	86768K10	12,209	226,169	SH	DEFINED
SUNSTONE HOTEL INVS	COM	86789210	6,441	265,516	SH	DEFINED
SUNTERRA CORP	COM NEW	86787D20	3,424	211,207	SH	DEFINED
SUNTRON CORP	COM	86789P10	20	18,415	SH	DEFINED
SUNTRUST BKS INC	COM	86791410	749,589	10,376,376	SH	DEFINED
SUPERGEN INC	COM	86805910	2,667	539,955	SH	DEFINED
SUPERIOR ENERGY SVCS	COM	86815710	16,196	909,882	SH	DEFINED
SUPERIOR ESSEX INC	COM	86815V10	3,016	170,285	SH	DEFINED
SUPERIOR INDS INTL I	COM	86816810	14,431	608,900	SH	DEFINED
SUPERTEX INC	COM	86853210	3,504	198,390	SH	DEFINED
SUPERVALU INC	COM	86853610	149,294	4,578,154	SH	DEFINED
SUPPORTSOFT INC	COM	86858710	2,204	424,609	SH	DEFINED
SUPREME INDS INC	CL A	86860710	142	19,360	SH	DEFINED
SUREWEST COMMUNICATI	COM	86873310	4,919	191,791	SH	DEFINED
SURMODICS INC	COM	86887310	11,111	256,193	SH	DEFINED
SUSQUEHANNA BANCSHAR	COM	86909910	14,418	586,346	SH	DEFINED
SVB FINL GROUP	COM	78486Q10	37,250	777,658	SH	DEFINED
SWIFT ENERGY CO	COM	87073810	11,993	334,823	SH	DEFINED
SWIFT TRANSN CO	COM	87075610	13,225	567,830	SH	DEFINED
SWS GROUP INC	COM	78503N10	5,379	313,098	SH	DEFINED
SYBASE INC	COM	87113010	35,219	1,919,301	SH	DEFINED
SYBRON DENTAL SPECIA	COM	87114210	31,722	843,228	SH	DEFINED
SYCAMORE NETWORKS IN	COM	87120610	7,405	2,146,501	SH	DEFINED
SYKES ENTERPRISES IN	COM	87123710	3,496	367,995	SH	DEFINED
SYMANTEC CORP	COM	87150310	386,681	17,786,633	SH	DEFINED
SYMBION INC DEL	COM	87150710	3,935	164,983	SH	DEFINED
SYMBOL TECHNOLOGIES	COM	87150810	61,565	6,237,621	SH	DEFINED
SYMMETRICOM INC	COM	87154310	5,889	568,988	SH	DEFINED
SYMMETRY MED INC	COM	87154620	1,564	66,425	SH	DEFINED
SYMS CORP	COM	87155110	898	61,119	SH	DEFINED
SYMYX TECHNOLOGIES	COM	87155S10	10,497	375,149	SH	DEFINED
SYNAPTICS INC	COM	87157D10	7,493	350,792	SH	DEFINED
SYNGENTA AG	SPONSORED	87160A10	319	15,623	SH	DEFINED
SYNIVERSE HLDGS INC	COM	87163F10	1,998	142,718	SH	DEFINED
SYNNEX CORP	COM	87162W10	1,414	80,760	SH	DEFINED
SYNOPSYS INC	COM	87160710	56,098	3,365,233	SH	DEFINED
SYNOVIS LIFE TECHNOL	COM	87162G10	136	17,000	SH	DEFINED
SYNOVUS FINL CORP	COM	87161C10	225,866	7,878,145	SH	DEFINED
SYNPLICITY INC	COM	87160Y10	88	16,299	SH	DEFINED
SYNTEL INC	COM	87162H10	1,135	70,803	SH	DEFINED
SYNTROLEUM CORP	COM	87163010	3,315	323,145	SH	DEFINED
SYPRIS SOLUTIONS INC	COM	87165510	895	72,377	SH	DEFINED
SYSCO CORP	COM	87182910	612,367	16,920,896	SH	DEFINED

SYSTEMAX INC	COM	87185110	753	112,065	SH	DEFINED
T-3 ENERGY SRVCS INC	COM	87306E10	129	13,200	SH	DEFINED
TAIWAN GREATER CHINA	SH BEN INT	87403710	153	30,000	SH	DEFINED
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	77,003	8,443,320	SH	DEFINED
TAKE-TWO INTERACTIVE	COM	87405410	17,687	694,990	SH	DEFINED
TALBOTS INC	COM	87416110	9,638	296,840	SH	DEFINED
TALISMAN ENERGY INC	COM	87425E10	1,513	40,278	SH	DEFINED
TALK AMERICA HLDGS I	COM NEW	87426R20	5,545	553,955	SH	DEFINED
TALX CORP	COM	87491810	10,619	367,296	SH	DEFINED
TANGER FACTORY OUTLE	COM	87546510	15,931	591,581	SH	DEFINED
TANOX INC	COM	87588Q10	3,460	295,185	SH	DEFINED
TARGET CORP	COM	87612E10	4,199,767	77,187,413	SH	DEFINED
TARGETED GENETICS CO	COM	87612M10	28	34,214	SH	DEFINED
TARRAGON CORP	COM	87628710	3,373	133,575	SH	DEFINED
TASER INTL INC	COM	87651B10	6,676	664,894	SH	DEFINED
TATA MTRS LTD	SPONSORED	87656850	507	52,327	SH	DEFINED
TAUBMAN CTRS INC	COM	87666410	39,113	1,147,343	SH	DEFINED
TAYLOR CAP GROUP INC	COM	87685110	3,713	94,595	SH	DEFINED
TBC CORP NEW	COM	87218310	8,112	298,996	SH	DEFINED
TC PIPELINES LP	UT COM LTD	87233Q10	393	11,860	SH	DEFINED
TCF FINL CORP	COM	87227510	53,972	2,085,483	SH	DEFINED
TD BANKNORTH INC	COM	87235A10	26,000	872,475	SH	DEFINED
TDK CORP	AMERN DEP	87235140	347	5,001	SH	DEFINED
TEAM INC	COM	87815510	217	10,100	SH	DEFINED
TECH DATA CORP	COM	87823710	24,452	668,087	SH	DEFINED
TECH OPS SEVCON INC	COM	87829310	73	12,400	SH	DEFINED
TECHNE CORP	COM	87837710	25,843	562,897	SH	DEFINED
TECHNICAL OLYMPIC US	COM	87848310	3,476	143,169	SH	DEFINED
TECHNITROL INC	COM	87855510	9,061	641,280	SH	DEFINED
TECHNOLOGY INVT CAP	COM	87871730	325	21,949	SH	DEFINED
TECHNOLOGY RESH CORP	COM NEW	87872730	57	11,800	SH	DEFINED
TECO ENERGY INC	COM	87237510	107,434	5,681,317	SH	DEFINED
TECUMSEH PRODS CO	CL A	87889520	8,500	309,782	SH	DEFINED
TEEKAY SHIPPING MARS	COM	Y8564W10	1,806	41,142	SH	DEFINED
TEGAL CORP	COM	87900810	11	11,400	SH	DEFINED
TEJON RANCH CO DEL	COM	87908010	4,788	93,030	SH	DEFINED
TEKELEC	COM	87910110	11,395	678,266	SH	DEFINED
TEKTRONIX INC	COM	87913110	48,096	2,066,857	SH	DEFINED
TELE CENTRO OESTE CE	SPON ADR P	87923P10	804	79,808	SH	DEFINED
TELE NORTE LESTE PAR	SPON ADR P	87924610	36,486	2,191,364	SH	DEFINED
TELECOM ARGENTINA S	SPON ADR R	87927320	31,428	2,632,192	SH	DEFINED
TELECOMMUNICATION SY	CL A	87929J10	23	10,000	SH	DEFINED
TELEDYNE TECHNOLOGIE	COM	87936010	25,201	773,525	SH	DEFINED
TELEFLEX INC	COM	87936910	25,391	427,671	SH	DEFINED
TELEFONICA MOVILES S	SPONSORED	87938V10	172	16,176	SH	DEFINED
TELEFONICA S A	SPONSORED	87938220	21,217	433,887	SH	DEFINED
TELEFONOS DE MEXICO	SPON ADR O	87940378	15,733	832,864	SH	DEFINED
TELEPHONE & DATA SYS	COM	87943310	46,145	1,130,740	SH	DEFINED
TELEPHONE & DATA SYS	SPL COM	87943386	27,706	722,650	SH	DEFINED

TELESP CELULAR PART	SPON ADR P	87952L10	50	11,687	SH	DEFINED
TELETECH HOLDINGS IN	COM	87993910	6,445	790,812	SH	DEFINED
TELEWEST GLOBAL INC	COM	87956T10	36,685	1,610,389	SH	DEFINED
TELIK INC	COM	87959M10	9,202	566,266	SH	DEFINED
TELKONET INC	COM	87960410	1,552	314,784	SH	DEFINED
TELLABS INC	COM	87966410	105,708	12,150,289	SH	DEFINED
TELSTRA CORP LTD	SPON ADR F	87969N20	201	10,406	SH	DEFINED
TELULAR CORP	COM NEW	87970T20	54	17,900	SH	DEFINED
TELUS CORP	NON-VTG SH	87971M20	317	9,308	SH	DEFINED
TEMPLE INLAND INC	COM	87986810	124,885	3,361,654	SH	DEFINED
TEMPUR PEDIC INTL IN	COM	88023U10	15,869	715,466	SH	DEFINED
TENARIS S A	SPONSORED	88031M10	9,980	127,503	SH	DEFINED
TENET HEALTHCARE COR	COM	88033G10	152,610	12,468,116	SH	DEFINED
TENNANT CO	COM	88034510	3,863	109,085	SH	DEFINED
TENNECO AUTOMOTIVE I	COM	88034910	10,066	604,948	SH	DEFINED
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,703	65,222	SH	DEFINED
TERADYNE INC	COM	88077010	64,832	5,416,176	SH	DEFINED
TERAYON COMMUNICATIO	COM	88077510	2,403	777,819	SH	DEFINED
TERCICA INC	COM	88078L10	943	108,511	SH	DEFINED
TEREX CORP NEW	COM	88077910	29,700	753,814	SH	DEFINED
TERRA INDS INC	COM	88091510	11,136	1,635,246	SH	DEFINED
TERREMARK WORLDWIDE	COM NEW	88144820	2,132	304,627	SH	DEFINED
TESORO CORP	COM	88160910	47,992	1,031,636	SH	DEFINED
TESSERA TECHNOLOGIES	COM	88164L10	17,411	521,145	SH	DEFINED
TETRA TECH INC NEW	COM	88162G10	10,308	761,875	SH	DEFINED
TETRA TECHNOLOGIES I	COM	88162F10	9,301	292,032	SH	DEFINED
TEVA PHARMACEUTICAL	ADR	88162420	31,572	1,013,884	SH	DEFINED
TEXAS CAPITAL BANCSH	COM	88224Q10	4,885	247,482	SH	DEFINED
TEXAS INDS INC	COM	88249110	27,772	493,904	SH	DEFINED
TEXAS INSTRS INC	COM	88250810	1,366,286	48,674,258	SH	DEFINED
TEXAS REGL BANCSHARE	CL A VTG	88267310	20,041	657,526	SH	DEFINED
TEXAS ROADHOUSE INC	CL A	88268110	7,741	222,773	SH	DEFINED
TEXTRON INC	COM	88320310	322,216	4,248,070	SH	DEFINED
THERAGENICS CORP	COM	88337510	149	46,281	SH	DEFINED
THERAVANCE INC	COM	88338T10	833	49,012	SH	DEFINED
THERMA-WAVE INC	COM	88343A10	54	22,768	SH	DEFINED
THERMO ELECTRON CORP	COM	88355610	183,227	6,819,002	SH	DEFINED
THERMOGENESIS CORP	COM NEW	88362320	1,927	442,973	SH	DEFINED
THIRD WAVE TECHNOLOG	COM	88428W10	49	12,434	SH	DEFINED
THOMAS & BETTS CORP	COM	88431510	19,308	683,720	SH	DEFINED
THOMAS INDS INC	COM	88442510	7,540	188,695	SH	DEFINED

THOMSON	SPONSORED	88511810	273	11,380	SH	DEFINED
THOMSON CORP	COM	88490310	1,094	32,563	SH	DEFINED
THOR INDS INC	COM	88516010	18,995	604,365	SH	DEFINED
THORATEC CORP	COM NEW	88517530	9,531	621,289	SH	DEFINED
THORNBURG MTG INC	COM	88521810	27,935	958,963	SH	DEFINED
THQ INC	COM NEW	87244340	15,678	535,642	SH	DEFINED
TIBCO SOFTWARE INC	COM	88632Q10	17,039	2,605,387	SH	DEFINED
TIDEWATER INC	COM	88642310	52,638	1,380,860	SH	DEFINED
TIER TECHNOLOGIES IN	CL B	88650Q10	161	19,064	SH	DEFINED
TIERONE CORP	COM	88650R10	8,619	317,687	SH	DEFINED
TIFFANY & CO NEW	COM	88654710	122,839	3,749,670	SH	DEFINED
TIM PARTICIPACOES S	SPONS ADR	88706P10	2,503	158,411	SH	DEFINED
TIMBERLAND CO	CL A	88710010	118,310	3,055,519	SH	DEFINED
TIME WARNER INC	COM	88731710	2,309,333	138,200,660	SH	DEFINED
TIME WARNER TELECOM	CL A	88731910	3,640	614,944	SH	DEFINED
TIMKEN CO	COM	88738910	17,747	768,286	SH	DEFINED
TIPPERARY CORP	COM PAR $0	88800230	801	128,089	SH	DEFINED
TITAN CORP	COM	88826610	22,396	984,886	SH	DEFINED
TITAN INTL INC ILL	COM	88830M10	1,478	105,707	SH	DEFINED
TITAN PHARMACEUTICAL	COM	88831410	37	20,117	SH	DEFINED
TITANIUM METALS CORP	COM NEW	88833920	4,512	79,445	SH	DEFINED
TIVO INC	COM	88870610	4,050	606,339	SH	DEFINED
TJX COS INC NEW	COM	87254010	342,694	14,073,664	SH	DEFINED
TNS INC	COM	87296010	2,809	120,198	SH	DEFINED
TODCO	CL A	88889T10	16,444	640,590	SH	DEFINED
TOLL BROTHERS INC	COM	88947810	122,604	1,207,323	SH	DEFINED
TOLLGRADE COMMUNICAT	COM	88954210	180	24,009	SH	DEFINED
TOMPKINSTRUSTCO INC	COM	89011010	4,283	98,692	SH	DEFINED
TOO INC	COM	89033310	13,463	576,067	SH	DEFINED
TOOTSIE ROLL INDS IN	COM	89051610	14,194	485,282	SH	DEFINED
TOPPS INC	COM	89078610	4,482	446,811	SH	DEFINED
TORCHMARK CORP	COM	89102710	164,495	3,151,237	SH	DEFINED
TOREADOR RES CORP	COM	89105010	3,651	150,302	SH	DEFINED
TORO CO	COM	89109210	28,835	746,836	SH	DEFINED
TORONTO DOMINION BK	COM NEW	89116050	2,757	61,792	SH	DEFINED
TOTAL S A	SPONSORED	89151E10	27,083	231,772	SH	DEFINED
TOTAL SYS SVCS INC	COM	89190610	13,895	576,573	SH	DEFINED
TOWER GROUP INC	COM	89177710	2,448	156,627	SH	DEFINED
TOWN & CTRY TR	SH BEN INT	89208110	10,008	351,040	SH	DEFINED
TOYOTA MOTOR CORP	SP ADR REP	89233130	5,364	75,030	SH	DEFINED
TOYS R US INC	COM	89233510	182,297	6,884,310	SH	DEFINED
TRACTOR SUPPLY CO	COM	89235610	26,877	547,396	SH	DEFINED

TRADESTATION GROUP I	COM	89267P10	1,480	172,539	SH	DEFINED
TRAFFIX INC	COM	89272110	68	13,700	SH	DEFINED
TRAMMELL CROW CO	COM	89288R10	15,428	636,481	SH	DEFINED
TRANS WORLD ENTMT CO	COM	89336Q10	6,761	571,487	SH	DEFINED
TRANSACT TECHNOLOGIE	COM	89291810	97	11,411	SH	DEFINED
TRANSACTION SYS ARCH	COM	89341610	19,808	804,238	SH	DEFINED
TRANSALTA CORP	COM	89346D10	239	14,371	SH	DEFINED
TRANSATLANTIC HLDGS	COM	89352110	13,472	241,353	SH	DEFINED
TRANSCAT INC	COM	89352910	86	19,200	SH	DEFINED
TRANSKARYOTIC THERAP	COM	89373510	14,038	383,749	SH	DEFINED
TRANSMETA CORP DEL	COM	89376R10	134	218,902	SH	DEFINED
TRANSMONTAIGNE INC	COM	89393410	7,668	730,275	SH	DEFINED
TRANSOCEAN INC	ORD	G9007810	524,439	9,717,232	SH	DEFINED
TRANSPRO INC	COM	89388510	91	14,521	SH	DEFINED
TRANSWITCH CORP	COM	89406510	2,033	991,818	SH	DEFINED
TRAVELZOO INC	COM	89421Q10	843	25,668	SH	DEFINED
TRC COS INC	COM	87262510	2,470	210,379	SH	DEFINED
TREDEGAR CORP	COM	89465010	6,106	391,416	SH	DEFINED
TREND MICRO INC	SPONS ADR	89486M20	668	18,697	SH	DEFINED
TREX INC	COM	89531P10	3,276	127,481	SH	DEFINED
TRI CONTL CORP	COM	89543610	1,304	73,222	SH	DEFINED
TRI VY CORP	COM	89573510	2,758	197,977	SH	DEFINED
TRIAD GTY INC	COM	89592510	5,355	106,269	SH	DEFINED
TRIAD HOSPITALS INC	COM	89579K10	61,254	1,121,044	SH	DEFINED
TRIARC COS INC	CL B SER 1	89592730	8,880	597,602	SH	DEFINED
TRIBUNE CO NEW	COM	89604710	266,367	7,571,557	SH	DEFINED
TRICO BANCSHARES	COM	89609510	3,115	139,445	SH	DEFINED
TRIDENT MICROSYSTEMS	COM	89591910	5,897	259,899	SH	DEFINED
TRIMBLE NAVIGATION L	COM	89623910	20,174	517,681	SH	DEFINED
TRIMERIS INC	COM	89626310	2,069	207,313	SH	DEFINED
TRINITY INDS INC	COM	89652210	21,834	681,659	SH	DEFINED
TRIPATH IMAGING INC	COM	89694210	2,635	307,823	SH	DEFINED
TRIPATH TECHNOLOGY I	COM	89672P10	10	15,358	SH	DEFINED
TRIQUINT SEMICONDUCT	COM	89674K10	7,418	2,227,558	SH	DEFINED
TRIUMPH GROUP INC NE	COM	89681810	7,911	227,584	SH	DEFINED
TRIZEC PROPERTIES IN	COM	89687P10	33,491	1,628,152	SH	DEFINED
TRIZETTO GROUP INC	COM	89688210	9,960	710,900	SH	DEFINED
TRM CORP	COM	87263610	1,757	104,478	SH	DEFINED
TRUSTCO BK CORP N Y	COM	89834910	13,231	1,013,116	SH	DEFINED
TRUSTMARK CORP	COM	89840210	17,905	612,126	SH	DEFINED
TRUSTREET PPTYS INC	COM	89840410	11,036	664,412	SH	DEFINED
TRW AUTOMOTIVE HLDGS	COM	87264S10	16,862	687,970	SH	DEFINED
TTM TECHNOLOGIES IN	COM	87305R10	3,934	516,936	SH	DEFINED
TUESDAY MORNING CORP	COM NEW	89903550	12,917	409,792	SH	DEFINED
TUMBLEWEED COMMUNICA	COM	89969010	61	23,479	SH	DEFINED
TUPPERWARE CORP	COM	89989610	27,587	1,180,447	SH	DEFINED
TURBOCHEF TECHNOLOGI	COM NEW	90000620	2,344	130,790	SH	DEFINED
TURKCELL ILETISIM HI	SPON ADR N	90011120	873	69,022	SH	DEFINED
TUT SYSTEMS	COM	90110310	38	12,708	SH	DEFINED
TWEETER HOME ENTMT G	COM	90116710	75	29,819	SH	DEFINED

TXU CORP	COM	87316810	829,255	9,980,207	SH	DEFINED
TYCO INTL LTD NEW	COM	90212410	1,443,919	49,449,295	SH	DEFINED
TYLER TECHNOLOGIES I	COM	90225210	3,434	454,298	SH	DEFINED
TYSON FOODS INC	CL A	90249410	106,977	6,009,950	SH	DEFINED
U S B HLDG INC	COM	90291010	3,316	141,717	SH	DEFINED
U S CONCRETE INC	COM	90333L10	252	38,960	SH	DEFINED
U S G CORP	COM NEW	90329340	31,656	744,842	SH	DEFINED
U S I HLDGS	COM	90333H10	8,019	622,566	SH	DEFINED
U S PHYSICAL THERAPY	COM	90337L10	5,706	297,523	SH	DEFINED
U S XPRESS ENTERPRIS	CL A	90338N10	855	71,810	SH	DEFINED
U STORE IT TR	COM	91274F10	10,433	547,658	SH	DEFINED
UAP HLDG CORP	COM	90344110	6,337	381,772	SH	DEFINED
UBIQUITEL INC	COM	90347430	8,817	1,080,495	SH	DEFINED
UBS AG	NAMEN AKT	H8920M85	53,345	685,228	SH	DEFINED
UCBH HOLDINGS INC	COM	90262T30	20,540	1,264,802	SH	DEFINED
UGI CORP NEW	COM	90268110	36,529	1,309,284	SH	DEFINED
UICI	COM	90273710	17,456	586,354	SH	DEFINED
UIL HLDG CORP	COM	90274810	10,218	189,894	SH	DEFINED
ULTICOM INC	COM	90384410	1,763	166,155	SH	DEFINED
ULTIMATE SOFTWARE GR	COM	90385D10	3,300	201,199	SH	DEFINED
ULTRA PETROLEUM CORP	COM	90391410	19,618	646,189	SH	DEFINED
ULTRALIFE BATTERIES	COM	90389910	2,502	154,915	SH	DEFINED
ULTRATECH INC	COM	90403410	4,895	267,497	SH	DEFINED
UMB FINL CORP	COM	90278810	13,366	234,361	SH	DEFINED
UMPQUA HLDGS CORP	COM	90421410	12,603	535,392	SH	DEFINED
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	31,233	808,731	SH	DEFINED
UNIFI INC	COM	90467710	229	54,070	SH	DEFINED
UNIFIRST CORP MASS	COM	90470810	7,055	174,031	SH	DEFINED
UNILEVER N V	N Y SHS NE	90478470	1,729	26,667	SH	DEFINED
UNILEVER PLC	SPON ADR N	90476770	1,073	27,623	SH	DEFINED
UNION BANKSHARES COR	COM	90539910	3,831	99,188	SH	DEFINED
UNION PAC CORP	COM	90781810	445,434	6,873,980	SH	DEFINED
UNIONBANCAL CORP	COM	90890610	67,747	1,012,361	SH	DEFINED
UNISOURCE ENERGY COR	COM	90920510	14,752	479,754	SH	DEFINED
UNISYS CORP	COM	90921410	53,917	8,517,679	SH	DEFINED
UNIT CORP	COM	90921810	18,081	410,846	SH	DEFINED
UNITED AUTO GROUP IN	COM	90944010	8,455	283,741	SH	DEFINED
UNITED BANKSHARES IN	COM	90990710	18,403	516,798	SH	DEFINED
UNITED CAPITAL CORP	COM	90991210	933	35,958	SH	DEFINED
UNITED CMNTY BKS BLA	CAP STK	90984P10	9,161	352,067	SH	DEFINED
UNITED CMNTY FINL CO	COM	90983910	4,422	404,230	SH	DEFINED
UNITED DOMINION REAL	COM	91019710	62,808	2,611,579	SH	DEFINED
UNITED FIRE & CAS CO	COM	91033110	8,569	192,912	SH	DEFINED
UNITED GUARDIAN INC	COM	91057110	113	14,000	SH	DEFINED
UNITED INDL CORP	COM	91067110	4,390	122,841	SH	DEFINED
UNITED MICROELECTRON	SPONSORED	91087320	3,760	914,742	SH	DEFINED
UNITED NAT FOODS INC	COM	91116310	20,874	687,309	SH	DEFINED
UNITED ONLINE INC	COM	91126810	10,743	990,115	SH	DEFINED

UNITED PANAM FINANCI	COM	91130110	1,801	65,708	SH	DEFINED
UNITED PARCEL SERVIC	CL B	91131210	1,856,147	26,838,447	SH	DEFINED
UNITED RENTALS INC	COM	91136310	29,312	1,450,375	SH	DEFINED
UNITED SEC BANCSHARE	SHS	91145910	1,655	53,806	SH	DEFINED
UNITED STATES CELLUL	COM	91168410	6,590	131,950	SH	DEFINED
UNITED STATES STL CO	COM	91290910	157,942	4,595,343	SH	DEFINED
UNITED STATIONERS IN	COM	91300410	24,076	490,341	SH	DEFINED
UNITED SURGICAL PART	COM	91301630	20,884	400,995	SH	DEFINED
UNITED TECHNOLOGIES	COM	91301710	5,701,305	111,028,337	SH	DEFINED
UNITED THERAPEUTICS	COM	91307C10	17,303	358,989	SH	DEFINED
UNITED UTILS PLC	SPONSORED	91311Q10	314	13,141	SH	DEFINED
UNITEDGLOBALCOM	CL A	91324750	#VALUE!	181,796	SH	DEFINED
UNITEDHEALTH GROUP I	COM	91324P10	2,009,108	38,532,958	SH	DEFINED
UNITRIN INC	COM	91327510	42,096	857,358	SH	DEFINED
UNIVERSAL AMERN FINL	COM	91337710	6,724	297,243	SH	DEFINED
UNIVERSAL COMPRESSIO	COM	91343110	8,796	242,710	SH	DEFINED
UNIVERSAL CORP VA	COM	91345610	23,894	545,778	SH	DEFINED
UNIVERSAL DISPLAY CO	COM	91347P10	2,477	240,975	SH	DEFINED
UNIVERSAL ELECTRS IN	COM	91348310	2,642	159,240	SH	DEFINED
UNIVERSAL FST PRODS	COM	91354310	9,653	232,871	SH	DEFINED
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	6,006	157,599	SH	DEFINED
UNIVERSAL HLTH SVCS	CL B	91390310	48,368	777,874	SH	DEFINED
UNIVERSAL TECHNICAL	COM	91391510	7,061	212,680	SH	DEFINED
UNIVERSAL TRUCKLOAD	COM	91388P10	235	13,906	SH	DEFINED
UNIVEST CORP PA	COM	91527110	3,358	112,072	SH	DEFINED
UNIVISION COMMUNICAT	CL A	91490610	208,573	7,570,722	SH	DEFINED
UNIZAN FINANCIAL COR	COM	91528W10	7,706	287,632	SH	DEFINED
UNOCAL CORP	COM	91528910	521,362	8,014,788	SH	DEFINED
UNOVA INC	COM	91529B10	17,862	670,742	SH	DEFINED
UNUMPROVIDENT CORP	COM	91529Y10	215,418	11,758,604	SH	DEFINED
UPM KYMMENE CORP	SPONSORED	91543610	480	25,036	SH	DEFINED
UQM TECHNOLOGIES INC	COM	90321310	38	11,776	SH	DEFINED
URBAN OUTFITTERS INC	COM	91704710	39,575	698,092	SH	DEFINED
UROLOGIX INC	COM	91727310	70	16,149	SH	DEFINED
URS CORP NEW	COM	90323610	26,163	700,470	SH	DEFINED
URSTADT BIDDLE PPTYS	COM	91728610	175	10,570	SH	DEFINED
URSTADT BIDDLE PPTYS	CL A	91728620	6,419	370,621	SH	DEFINED
US BANCORP DEL	COM NEW	90297330	1,595,027	54,624,208	SH	DEFINED

US UNWIRED INC	COM	90338R10	8,851	1,520,766	SH	DEFINED
USA MOBILITY INC	COM	90341G10	8,492	289,252	SH	DEFINED
USA TRUCK INC	COM	90292510	976	39,444	SH	DEFINED
USANA HEALTH SCIENCE	COM	90328M10	6,880	162,652	SH	DEFINED
USEC INC	COM	90333E10	18,153	1,239,930	SH	DEFINED
UST INC	COM	90291110	166,088	3,637,494	SH	DEFINED
UTI WORLDWIDE INC	ORD	G8721010	1,306	18,765	SH	DEFINED
UTSTARCOM INC	COM	91807610	14,073	1,878,947	SH	DEFINED
V F CORP	COM	91820410	157,631	2,754,832	SH	DEFINED
VA SOFTWARE CORP	COM	91819B10	61	35,995	SH	DEFINED
VAIL RESORTS INC	COM	91879Q10	16,372	582,631	SH	DEFINED
VALASSIS COMMUNICATI	COM	91886610	30,887	833,668	SH	DEFINED
VALEANT PHARMACEUTIC	COM	91911X10	19,452	1,103,358	SH	DEFINED
VALENCE TECHNOLOGY I	COM	91891410	1,716	612,706	SH	DEFINED
VALERO ENERGY CORP N	COM	91913Y10	784,728	9,919,452	SH	DEFINED
VALERO L P	COM UT LTD	91913W10	1,042	17,318	SH	DEFINED
VALHI INC NEW	COM	91890510	1,890	107,989	SH	DEFINED
VALLEY NATL BANCORP	COM	91979410	19,209	821,580	SH	DEFINED
VALMONT INDS INC	COM	92025310	5,637	218,484	SH	DEFINED
VALOR COMMUNICATIONS	COM	92025510	4,173	302,370	SH	DEFINED
VALSPAR CORP	COM	92035510	38,126	789,525	SH	DEFINED
VALUE LINE INC	COM	92043710	861	21,938	SH	DEFINED
VALUECLICK INC	COM	92046N10	11,429	926,905	SH	DEFINED
VALUEVISION MEDIA IN	CL A	92047K10	3,599	299,694	SH	DEFINED
VARIAN INC	COM	92220610	24,046	636,310	SH	DEFINED
VARIAN MED SYS INC	COM	92220P10	83,519	2,237,315	SH	DEFINED
VARIAN SEMICONDUCTOR	COM	92220710	17,275	466,887	SH	DEFINED
VASCO DATA SEC INTL	COM	92230Y10	2,190	225,803	SH	DEFINED
VCA ANTECH INC	COM	91819410	23,935	987,025	SH	DEFINED
VECTOR GROUP LTD	COM	92240M10	4,441	239,137	SH	DEFINED
VECTREN CORP	COM	92240G10	26,689	928,951	SH	DEFINED
VEECO INSTRS INC DEL	COM	92241710	5,774	354,670	SH	DEFINED
VENTANA MED SYS INC	COM	92276H10	15,133	376,151	SH	DEFINED
VENTAS INC	COM	92276F10	54,646	1,809,461	SH	DEFINED
VENTIV HEALTH INC	COM	92279310	5,127	265,918	SH	DEFINED
VERIFONE HLDGS INC	COM	92342Y10	4,204	258,721	SH	DEFINED
VERINT SYS INC	COM	92343X10	4,571	142,136	SH	DEFINED
VERISIGN INC	COM	92343E10	159,808	5,556,621	SH	DEFINED
VERITAS DGC INC	COM	92343P10	24,739	891,817	SH	DEFINED
VERITAS SOFTWARE CO	COM	92343610	336,039	13,772,090	SH	DEFINED
VERITY INC	COM	92343C10	3,498	398,871	SH	DEFINED
VERIZON COMMUNICATIO	COM	92343V10	2,965,045	85,818,957	SH	DEFINED

VERSO TECHNOLOGIES I	COM	92531710	23	90,115	SH	DEFINED
VERTEX PHARMACEUTICA	COM	92532F10	25,366	1,505,385	SH	DEFINED
VERTRUE INC	COM	92534N10	8,213	210,806	SH	DEFINED
VESTA INS GROUP INC	COM	92539110	91	34,970	SH	DEFINED
VIACELL INC	COM	92554J10	318	29,860	SH	DEFINED
VIACOM INC	CL A	92552410	1,146	35,559	SH	DEFINED
VIACOM INC	CL B	92552430	1,422,340	44,420,360	SH	DEFINED
VIAD CORP	COM NEW	92552R40	8,627	304,411	SH	DEFINED
VIASAT INC	COM	92552V10	5,393	265,030	SH	DEFINED
VIASYS HEALTHCARE IN	COM NEW	92553Q20	12,005	531,449	SH	DEFINED
VICAL INC	COM	92560210	79	16,235	SH	DEFINED
VICON INDS INC	COM	92581110	48	18,700	SH	DEFINED
VICOR CORP	COM	92581510	5,188	381,464	SH	DEFINED
VICURON PHARMACEUTIC	COM	92647110	19,056	682,996	SH	DEFINED
VIGNETTE CORP	COM NEW	92673440	3,756	333,841	SH	DEFINED
VIISAGE TECHNOLOGY I	COM	92675K10	1,479	330,102	SH	DEFINED
VINA CONCHA Y TORO S	SPONSORED	92719110	578	7,439	SH	DEFINED
VINEYARD NATL BANCOR	COM	92742610	2,219	70,325	SH	DEFINED
VINTAGE PETE INC	COM	92746010	29,611	971,818	SH	DEFINED
VION PHARMACEUTICALS	COM	92762410	56	25,731	SH	DEFINED
VIRAGE LOGIC CORP	COM	92763R10	1,191	115,656	SH	DEFINED
VIRCO MFG CO	COM	92765110	77	11,461	SH	DEFINED
VIRGINIA COMM BANCOR	COM	92778Q10	2,087	85,553	SH	DEFINED
VIRGINIA FINL GROUP	COM	92781010	3,839	109,392	SH	DEFINED
VIROLOGIC INC	COM	92823R20	3,196	1,288,569	SH	DEFINED
VISHAY INTERTECHNOLO	COM	92829810	31,945	2,691,256	SH	DEFINED
VISTACARE INC	CL A	92839Y10	2,219	120,122	SH	DEFINED
VISTEON CORP	COM	92839U10	21,312	3,534,358	SH	DEFINED
VISUAL NETWORKS INC	COM	92844410	34	21,901	SH	DEFINED
VITAL IMAGES INC	COM	92846N10	2,004	111,664	SH	DEFINED
VITAL SIGNS INC	COM	92846910	6,831	157,682	SH	DEFINED
VITESSE SEMICONDUCTO	COM	92849710	5,749	2,764,179	SH	DEFINED
VITRIA TECHNOLOGY	COM NEW	92849Q40	55	15,623	SH	DEFINED
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,779	56,794	SH	DEFINED
VIVUS INC	COM	92855110	109	29,503	SH	DEFINED
VNUS MED TECHNOLOGIE	COM	92856610	330	27,516	SH	DEFINED
VODAFONE GROUP PLC N	SPONSORED	92857W10	13,412	551,478	SH	DEFINED
VOLT INFORMATION SCI	COM	92870310	3,097	130,509	SH	DEFINED
VOLTERRA SEMICONDUCT	COM	92870810	2,217	148,922	SH	DEFINED
VOLVO AKTIEBOLAGET	ADR B	92885640	598	14,767	SH	DEFINED
VORNADO RLTY TR	SH BEN INT	92904210	187,884	2,336,867	SH	DEFINED
VULCAN MATLS CO	COM	92916010	182,196	2,803,450	SH	DEFINED
W & T OFFSHORE INC	COM	92922P10	2,551	105,977	SH	DEFINED
W HLDG CO INC	COM	92925110	20,024	1,959,291	SH	DEFINED
W P CAREY & CO LLC	COM	92930Y10	769	26,261	SH	DEFINED
WABASH NATL CORP	COM	92956610	14,290	589,756	SH	DEFINED
WABTEC CORP	COM	92974010	11,817	550,145	SH	DEFINED

WACHOVIA CORP 2ND NE	COM	92990310	2,323,686	46,848,511	SH	DEFINED
WADDELL & REED FINL	CL A	93005910	25,207	1,362,520	SH	DEFINED
WAL MART STORES INC	COM	93114210	4,333,875	89,914,416	SH	DEFINED
WALGREEN CO	COM	93142210	1,247,049	27,115,648	SH	DEFINED
WALTER INDS INC	COM	93317Q10	31,738	789,496	SH	DEFINED
WARNACO GROUP INC	COM NEW	93439040	12,375	532,266	SH	DEFINED
WARNER MUSIC GROUP C	COM	93455010	3,463	213,775	SH	DEFINED
WARREN RES INC	COM	93564A10	1,202	114,623	SH	DEFINED
WASHINGTON FED INC	COM	93882410	28,494	1,211,485	SH	DEFINED
WASHINGTON GROUP INT	COM NEW	93886220	14,695	287,465	SH	DEFINED
WASHINGTON MUT INC	COM	93932210	1,023,448	25,152,334	SH	DEFINED
WASHINGTON POST CO	CL B	93964010	72,821	87,208	SH	DEFINED
WASHINGTON REAL ESTA	SH BEN INT	93965310	25,448	815,655	SH	DEFINED
WASHINGTON TR BANCOR	COM	94061010	4,305	155,568	SH	DEFINED
WASTE CONNECTIONS IN	COM	94105310	26,006	697,387	SH	DEFINED
WASTE INDUSTRIES USA	COM	94105710	873	61,750	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L10	511,357	18,043,648	SH	DEFINED
WASTE SERVICES INC D	COM	94107510	2,262	588,971	SH	DEFINED
WATCHGUARD TECHNOLOG	COM	94110510	202	51,524	SH	DEFINED
WATER PIK TECHNOLOGI	COM	94113U10	2,195	115,245	SH	DEFINED
WATERS CORP	COM	94184810	150,646	4,052,892	SH	DEFINED
WATSCO INC	COM	94262220	14,271	334,992	SH	DEFINED
WATSON PHARMACEUTICA	COM	94268310	76,745	2,596,241	SH	DEFINED
WATSON WYATT & CO HL	CL A	94271210	12,078	471,252	SH	DEFINED
WATTS WATER TECHNOLO	CL A	94274910	10,642	317,759	SH	DEFINED
WAUSAU PAPER CORP	COM	94331510	6,868	573,261	SH	DEFINED
WAVE SYSTEMS CORP	CL A	94352610	23	29,121	SH	DEFINED
WCI CMNTYS INC	COM	92923C10	12,965	404,768	SH	DEFINED
WD-40 CO	COM	92923610	8,870	317,592	SH	DEFINED
WEATHERFORD INTERNAT	COM	G9508910	70,588	1,217,459	SH	DEFINED
WEBEX COMMUNICATIONS	COM	94767L10	14,669	555,441	SH	DEFINED
WEBMD CORP	COM	94769M10	26,830	2,612,497	SH	DEFINED
WEBMETHODS INC	COM	94768C10	3,406	608,269	SH	DEFINED
WEBSENSE INC	COM	94768410	28,602	595,261	SH	DEFINED
WEBSIDESTORY INC	COM	94768510	660	45,046	SH	DEFINED
WEBSTER FINL CORP CO	COM	94789010	31,404	672,606	SH	DEFINED
WEIGHT WATCHERS INTL	COM	94862610	54,724	1,060,346	SH	DEFINED
WEINGARTEN RLTY INVS	SH BEN INT	94874110	61,238	1,561,388	SH	DEFINED
WEIS MKTS INC	COM	94884910	6,166	158,948	SH	DEFINED
WELLCARE HEALTH PLAN	COM	94946T10	6,690	188,407	SH	DEFINED
WELLCHOICE INC	COM	94947510	18,746	269,847	SH	DEFINED
WELLMAN INC	COM	94970210	4,448	436,530	SH	DEFINED
WELLPOINT INC	COM	94973V10	1,365,030	19,601,241	SH	DEFINED

WELLS FARGO & CO NEW	COM	94974610	3,020,154	49,044,395	SH	DEFINED
WELLSFORD REAL PPTYS	COM NEW	95024020	180	10,139	SH	DEFINED
WENDYS INTL INC	COM	95059010	140,506	2,948,715	SH	DEFINED
WERNER ENTERPRISES I	COM	95075510	25,452	1,297,271	SH	DEFINED
WESBANCO INC	COM	95081010	9,017	300,359	SH	DEFINED
WESCO FINL CORP	COM	95081710	12,675	35,207	SH	DEFINED
WESCO INTL INC	COM	95082P10	12,824	408,665	SH	DEFINED
WEST BANCORPORATION	CAP STK	95123P10	3,553	188,984	SH	DEFINED
WEST COAST BANCORP O	COM	95214510	5,065	207,501	SH	DEFINED
WEST CORP	COM	95235510	14,320	372,918	SH	DEFINED
WEST MARINE INC	COM	95423510	2,772	153,497	SH	DEFINED
WEST PHARMACEUTICAL	COM	95530610	9,712	346,231	SH	DEFINED
WESTAMERICA BANCORPO	COM	95709010	27,949	529,235	SH	DEFINED
WESTAR ENERGY INC	COM	95709T10	26,136	1,087,648	SH	DEFINED
WESTBANK CORP	COM	95711610	409	25,271	SH	DEFINED
WESTCORP INC	COM	95790710	10,778	205,616	SH	DEFINED
WESTELL TECHNOLOGIES	CL A	95754110	5,947	994,404	SH	DEFINED
WESTERN DIGITAL CORP	COM	95810210	70,309	5,239,157	SH	DEFINED
WESTERN GAS RES INC	COM	95825910	29,152	835,287	SH	DEFINED
WESTERN SIERRA BANCO	COM	95952210	2,280	67,354	SH	DEFINED
WESTERN WIRELESS COR	CL A	95988E20	28,238	667,564	SH	DEFINED
WESTFIELD FINANCIAL	COM	96008D10	1,099	45,324	SH	DEFINED
WESTLAKE CHEM CORP	COM	96041310	5,423	221,341	SH	DEFINED
WESTPAC BKG CORP	SPONSORED	96121430	1,207	15,897	SH	DEFINED
WESTWOOD ONE INC	COM	96181510	23,415	1,146,132	SH	DEFINED
WET SEAL INC	CL A	96184010	1,454	213,539	SH	DEFINED
WEYCO GROUP INC	COM	96214910	1,453	73,726	SH	DEFINED
WEYERHAEUSER CO	COM	96216610	432,315	6,792,068	SH	DEFINED
WFS FINL INC	COM	92923B10	9,009	177,651	SH	DEFINED
WGL HLDGS INC	COM	92924F10	54,508	1,620,346	SH	DEFINED
W-H ENERGY SVCS INC	COM	92925E10	7,207	289,083	SH	DEFINED
WHEELING PITTSBURGH	COM NEW	96314230	1,497	97,328	SH	DEFINED
WHIRLPOOL CORP	COM	96332010	127,805	1,822,920	SH	DEFINED
WHITE ELECTR DESIGNS	COM	96380110	2,315	417,200	SH	DEFINED
WHITE MTNS INS GROUP	COM	G9618E10	8,316	13,181	SH	DEFINED
WHITEHALL JEWELLERS	COM	96506310	102	14,892	SH	DEFINED
WHITING PETE CORP NE	COM	96638710	12,339	339,828	SH	DEFINED
WHITNEY HLDG CORP	COM	96661210	14,876	455,908	SH	DEFINED
WHOLE FOODS MKT INC	COM	96683710	125,336	1,060,282	SH	DEFINED
WILD OATS MARKETS IN	COM	96808B10	3,783	330,394	SH	DEFINED

WILEY JOHN & SONS IN	CL A	96822320	19,342	486,835	SH	DEFINED
WILLIAMS CLAYTON ENE	COM	96949010	1,832	61,030	SH	DEFINED
WILLIAMS COS INC DEL	COM	96945710	310,434	16,338,622	SH	DEFINED
WILLIAMS SONOMA INC	COM	96990410	64,725	1,635,703	SH	DEFINED
WILLIS GROUP HOLDING	SHS	G9665510	2,645	80,851	SH	DEFINED
WILLOW GROVE BANCORP	COM	97111W10	154	10,516	SH	DEFINED
WILMINGTON TRUST COR	COM	97180710	26,819	744,761	SH	DEFINED
WILSHIRE BANCORP INC	COM	97186T10	2,275	158,790	SH	DEFINED
WILSHIRE ENTERPRISES	COM	97188910	129	17,686	SH	DEFINED
WILSONS THE LEATHER	COM	97246310	960	144,505	SH	DEFINED
WIND RIVER SYSTEMS I	COM	97314910	18,142	1,157,001	SH	DEFINED
WINNEBAGO INDS INC	COM	97463710	16,641	508,129	SH	DEFINED
WINSTON HOTELS INC	COM	97563A10	6,299	559,384	SH	DEFINED
WINTRUST FINANCIAL C	COM	97650W10	13,345	254,923	SH	DEFINED
WIPRO LTD	SPON ADR 1	97651M10	1,319	63,255	SH	DEFINED
WIRELESS FACILITIES	COM	97653A10	3,613	570,836	SH	DEFINED
WIRELESS TELECOM GRO	COM	97652410	27	10,100	SH	DEFINED
WISCONSIN ENERGY COR	COM	97665710	72,552	1,860,302	SH	DEFINED
WITNESS SYS INC	COM	97742410	5,066	277,895	SH	DEFINED
WJ COMMUNICATIONS IN	COM	92928410	24	14,136	SH	DEFINED
WMC RES LTD	SPONSORED	92928R10	289	11,999	SH	DEFINED
WMS INDS INC	COM	92929710	11,840	350,827	SH	DEFINED
WOLSELEY PLC	SPONSORED	97786P10	211	4,967	SH	DEFINED
WOLVERINE TUBE INC	COM	97809310	206	35,049	SH	DEFINED
WOLVERINE WORLD WIDE	COM	97809710	29,187	1,215,601	SH	DEFINED
WOODHEAD INDS INC	COM	97943810	135	10,720	SH	DEFINED
WOODWARD GOVERNOR CO	COM	98074510	11,945	142,149	SH	DEFINED
WORLD ACCEP CORP DEL	COM	98141910	6,712	223,351	SH	DEFINED
WORLD AIR HLDGS INC	COM	98142V10	2,489	212,345	SH	DEFINED
WORLD FUEL SVCS CORP	COM	98147510	6,911	295,217	SH	DEFINED
WORLD WRESTLING ENTM	CL A	98156Q10	2,087	182,729	SH	DEFINED
WORLDWIDE RESTRNT CO	COM	98160A10	89	13,700	SH	DEFINED
WORTHINGTON INDS INC	COM	98181110	23,678	1,498,605	SH	DEFINED
WPP GROUP PLC	SPON ADR N	92930930	813	15,920	SH	DEFINED
WPS RESOURCES CORP	COM	92931B10	25,064	445,583	SH	DEFINED
WPT ENTERPRISES INC	COM	98211W10	801	41,082	SH	DEFINED
WRIGHT EXPRESS CORP	COM	98233Q10	7,763	420,289	SH	DEFINED
WRIGHT MED GROUP INC	COM	98235T10	8,193	306,753	SH	DEFINED
WRIGLEY WM JR CO	COM	98252610	326,712	4,745,957	SH	DEFINED
WSFS FINL CORP	COM	92932810	6,053	110,633	SH	DEFINED
WYETH	COM	98302410	1,607,279	36,118,621	SH	DEFINED
WYNDHAM INTL INC	CL A	98310110	82	73,710	SH	DEFINED
WYNN RESORTS LTD	COM	98313410	23,969	507,059	SH	DEFINED
XANSER CORP	COM	98389J10	28	12,100	SH	DEFINED

XCEL ENERGY INC	COM	98389B10	255,822	13,105,643	SH	DEFINED
XERIUM TECHNOLOGIES	COM	98416J10	1,103	93,042	SH	DEFINED
XEROX CORP	COM	98412110	1,092,691	79,237,919	SH	DEFINED
XILINX INC	COM	98391910	234,764	9,206,436	SH	DEFINED
XL CAP LTD	CL A	G9825510	273,416	3,673,960	SH	DEFINED
XM SATELLITE RADIO H	CL A	98375910	74,719	2,219,827	SH	DEFINED
XOMA LTD	ORD	G9825R10	140	83,041	SH	DEFINED
X-RITE INC	COM	98385710	3,293	286,056	SH	DEFINED
XTO ENERGY INC	COM	98385X10	347,749	10,230,909	SH	DEFINED
YAHOO INC	COM	98433210	1,187,974	34,284,950	SH	DEFINED
YANKEE CANDLE INC	COM	98475710	17,876	556,872	SH	DEFINED
YARDVILLE NATL BANCO	COM	98502110	3,615	101,115	SH	DEFINED
YELLOW ROADWAY CORP	COM	98557710	141,463	2,784,702	SH	DEFINED
YORK INTL CORP NEW	COM	98667010	27,937	735,188	SH	DEFINED
YOUNG BROADCASTING I	CL A	98743410	87	20,931	SH	DEFINED
YOUNG INNOVATIONS IN	COM	98752010	2,529	67,749	SH	DEFINED
YUM BRANDS INC	COM	98849810	569,362	10,932,448	SH	DEFINED
ZALE CORP NEW	COM	98885810	29,470	929,947	SH	DEFINED
ZAPATA CORP	COM PAR $	98907060	101	16,560	SH	DEFINED
ZEBRA TECHNOLOGIES C	CL A	98920710	39,397	899,675	SH	DEFINED
ZENITH NATL INS CORP	COM	98939010	14,191	209,126	SH	DEFINED
ZHONE TECHNOLOGIES I	COM	98950P10	2,021	603,362	SH	DEFINED
ZILA INC	COM PAR $0	98951320	128	44,800	SH	DEFINED
ZIMMER HLDGS INC	COM	98956P10	506,948	6,655,484	SH	DEFINED
ZIONS BANCORPORATION	COM	98970110	179,643	2,443,121	SH	DEFINED
ZIPREALTY INC	COM	98974V10	317	24,701	SH	DEFINED
ZIX CORP	COM	98974P10	305	97,425	SH	DEFINED
ZOLL MED CORP	COM	98992210	3,949	155,154	SH	DEFINED
ZOLTEK COS INC	COM	98975W10	895	79,727	SH	DEFINED
ZORAN CORP	COM	98975F10	6,854	515,732	SH	DEFINED
ZUMIEZ INC	COM	98981710	614	21,069	SH	DEFINED
ZYGO CORP	COM	98985510	181	18,460	SH	DEFINED
ZYMOGENETICS INC	COM	98985T10	4,582	260,366	SH	DEFINED
		TOTAL MARKET VALUE	433,715,714			