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ING GROEP NV
Form 13F-HR
August 14, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2009

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: ING Groep N.V.
Address: Amstelveenseweg 500
1081 KL, Amsterdam,
The Netherlands

Form 13F File Number: 28-13263

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

Person Signing this Report on Behalf of Reporting Manager:

Name: J.A.M. Emke-Petrelluzzi Bojanic
Title: Compliance Officer
Phone: +31 20 576 65 41

Signature, Place, and Date of Signing:

/s/ J.A.M. Emke-Petrelluzzi Bojanic, Amsterdam, August 14, 2009

Name: R.M. Fischmann
Title: Manager Compliance Netherlands
Phone: +31 20 576 51 18

Signature, Place, and Date of Signing:

/s/ R.M. Fischmann, Amsterdam, August 14, 2009

Report Type (Check only one.):

13F HOLDINGS REPORT.

13F NOTICE.

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[X] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

Form 13F File Number	Name
28-13194	ING Investment Management, Inc.
28-11943	ING Investment Management (Europe) B.V.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: _____
 Form 13F Information Table Entry Total: 2407
 Form 13F Information Table Value Total: \$20,252,232
 (USD thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
1		Other wholly owned subsidiary of ING Groep N.V.
2		ING Investment Management Advisors B.V.
3		ING Investment Management Asia Pacific
4		ING Investment Management Asia Pacific & ING Investment Management Advisors B.V.

Form 13F Information Table

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL INVESTME DISCRETI
1ST SOURCE CORP	COM	336901103	678	39250	DEFINED
3COM CORP	COM	885535104	4,218	891833	DEFINED
3M CO	COM	88579Y101	22,367	372157	DEFINED
3PAR INC	COM	88580F109	128	10300	DEFINED
99 CENTS ONLY STORES	COM	65440K106	893	65750	DEFINED
A D C TELECOMMUNICATIONS	COM NEW	000886309	1,262	158540	DEFINED
AAR CORP	COM	000361105	651	40540	DEFINED
AARONS INC	COM	002535201	1,598	53580	DEFINED
ABAXIS INC	COM	002567105	325	15817	DEFINED
ABB LTD	SPONSORED ADR	000375204	6,697	424413	DEFINED
ABBOTT LABORATORIES	COM	002824100	16,843	358,051	SH DEFINED
ABBOTT LABS	COM	002824100	153,357	3260144	DEFINED
ABERCROMBIE & FITCH CO	CL A	002896207	51,562	2030800	DEFINED
ABINGTON BANCORP INC	COM	00350L109	183	22970	DEFINED
ABM INDS INC	COM	000957100	774	42816	DEFINED
ACADIA RLTY TR	COM SH BEN INT	004239109	6,642	508999	DEFINED
ACCELRYX INC	COM	00430U103	117	19750	DEFINED
ACCO BRANDS CORP	COM	00081T108	75	26600	DEFINED
ACCURAY INC	COM	004397105	79	11850	DEFINED
ACETO CORP	COM	004446100	83	12400	DEFINED

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ACI WORLDWIDE INC	COM	004498101	154	11000	DEFINED
ACME PACKET INC	COM	004764106	104	10250	DEFINED
ACORDA THERAPEUTICS INC	COM	00484M106	4,721	167484	DEFINED
ACTEL CORP	COM	004934105	216	20102	DEFINED
ACTIVISION BLIZZARD INC	COM	00507V109	1,189	94150	DEFINED
ACTUANT CORP	CL A NEW	00508X203	8,689	712230	DEFINED
ACTUATE CORP	COM	00508B102	133	27723	DEFINED
ACUITY BRANDS INC	COM	00508Y102	4,362	155516	DEFINED
ACXIOM CORP	COM	005125109	1,646	186395	DEFINED
ADAPTEC INC	COM	00651F108	150	56470	DEFINED
ADMINISTAFF INC	COM	007094105	1,483	63709	DEFINED
ADOBE SYS INC	COM	00724F101	12,589	444830	DEFINED
ADOLOR CORP	COM	00724X102	55	31100	DEFINED
ADTRAN INC	COM	00738A106	1,031	48014	DEFINED
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	75	16850	DEFINED
ADVANCE AUTO PARTS INC	COM	00751Y106	32,366	780083	DEFINED
ADVANCED ANALOGIC TECHNOLOGI	COM	00752J108	87	19000	DEFINED
ADVANCED BATTERY TECHNOLOG I	COM	00752H102	59	14600	DEFINED
ADVANCED ENERGY INDS	COM	007973100	5,196	577971	DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	812	209748	DEFINED
ADVENT SOFTWARE INC	COM	007974108	675	20586	DEFINED
AECOM TECHNOLOGY CORP DELAWA	COM	00766T100	3,784	118250	DEFINED
AEROPOSTALE	COM	007865108	5,992	174845	DEFINED
AEROVIRONMENT INC	COM	008073108	1,372	44450	DEFINED
AES CORP	COM	00130H105	6,094	524852	DEFINED
AETNA INC NEW	COM	00817Y108	44,051	1758510	DEFINED
AFC ENTERPRISES INC	COM	00104Q107	92	13600	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
AFFILIATED COMPUTER SERVICES	CL A	008190100	3,399	76513		DEFINED
AFFILIATED MANAGERS GROUP	COM	008252108	1,358	23340		DEFINED
AFFYMETRIX INC	COM	00826T108	1,210	204125		DEFINED
AFLAC INC	COM	001055102	11,355	365221		DEFINED
AGCO CORP	COM	001084102	21,166	728104		DEFINED
AGILENT TECHNOLOGIES INC	COM	00846U101	20,175	993370		DEFINED
AGILYSYS INC	COM	00847J105	80	17150		DEFINED
AGL RES INC	COM	001204106	29,347	922873		DEFINED
AGL RESOURCES, INC.	COM	001204106	1,138	35,795	SH	DEFINED
AGNICO EAGLE MINES LTD	COM	008474108	11,413	217469		DEFINED
AGRIUM INC	COM	008916108	2,625	65800		DEFINED
AIR METHODS CORP	COM PAR \$.06	009128307	320	11700		DEFINED
AIR PRODS & CHEMS INC	COM	009158106	16,947	262371		DEFINED
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	566	8,756	SH	DEFINED
AIR TRANSPORT SERVICES GRP I	COM	00922R105	66	28000		DEFINED
AIRGAS INC	COM	009363102	32,495	801740		DEFINED
AIRTRAN HLDGS INC	COM	00949P108	268	43300		DEFINED
AIRVANA INC	COM	00950V101	147	23213		DEFINED
AK STL HLDG CORP	COM	001547108	1,531	79800		DEFINED
AKAMAI TECHNOLOGIES INC	COM	00971T101	3,571	186190		DEFINED
AKORN INC	COM	009728106	899	742821		DEFINED
ALASKA AIR GROUP INC	COM	011659109	412	22590		DEFINED
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	6,553	895284		DEFINED

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ALBANY INTL CORP	CL A	012348108	375	32950	DEFINED
ALBANY MOLECULAR RESH INC	COM	012423109	137	16340	DEFINED
ALBEMARLE CORP	COM	012653101	8,629	337455	DEFINED
ALBERTO CULVER CO NEW	COM	013078100	854	33600	DEFINED
ALCATEL-LUCENT	SPONSORED ADR	013904305	48	19220	DEFINED
ALCOA INC	COM	013817101	35,120	3399851	DEFINED
ALCON, INC.	COM SHS	H01301102	1,353	11,655 SH	DEFINED
ALEXANDERS INC	COM	014752109	202	750	DEFINED
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	4,623	129178	DEFINED
ALEXION PHARMACEUTICALS INC	COM	015351109	1,320	32100	DEFINED
ALIGN TECHNOLOGY INC	COM	016255101	200	18900	DEFINED
ALKERMES INC	COM	01642T108	2,926	270400	DEFINED
ALLEGHENY ENERGY INC	COM	017361106	2,350	91599	DEFINED
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3,574	102322	DEFINED
ALLEGIANT TRAVEL CO	COM	01748X102	440	11100	DEFINED
ALLERGAN INC	COM	018490102	12,991	273035	DEFINED
ALLETE INC	COM NEW	018522300	516	17940	DEFINED
ALLIANCE DATA SYSTEMS CORP	COM	018581108	10,059	244204	DEFINED
ALLIANCE ONE INTL INC	COM	018772103	559	147160	DEFINED
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	1,563	77800	DEFINED
ALLIANT ENERGY CORP	COM	018802108	2,422	92700	DEFINED
ALLIANT TECHSYSTEMS INC	COM	018804104	4,629	56200	DEFINED
ALLIED CAP CORP NEW	COM	01903Q108	199	57100	DEFINED
ALLIED NEVADA GOLD CORP	COM	019344100	158	19550	DEFINED
ALLIS CHALMERS ENERGY INC	COM PAR \$.01NW	019645506	91	39350	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
ALLOS THERAPEUTICS INC	COM	019777101	170	20450		DEFINED
ALLSCRIPT MISYS HEALTCAR SOL	COM	01988P108	198	12500		DEFINED
ALLSTATE CORP	COM	020002101	6,665	273152		DEFINED
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	261	11700		DEFINED
ALPHA NATURAL RESOURCES INC	COM	02076X102	9,815	373616		DEFINED
ALPHATEC HOLDINGS INC	COM	02081G102	60	18100		DEFINED
ALTERA CORP	COM	021441100	9,926	609350		DEFINED
ALTRIA GROUP INC	COM	02209S103	65,603	4002611		DEFINED
ALTRIA GROUP, INC.	COM	02209S103	7,320	446,642 SH		DEFINED
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	022276109	2,250	96383		DEFINED
AMAG PHARMACEUTICALS INC	COM	00163U106	4,249	77722		DEFINED
AMAZON COM INC	COM	023135106	60,437	722418		DEFINED
AMB PROPERTY CORP	COM	00163T109	5,578	296535		DEFINED
AMBAC FINL GROUP INC	COM	023139108	93	101100		DEFINED
AMCOL INTL CORP	COM	02341W103	670	31060		DEFINED
AMEDISYS INC	COM	023436108	1,298	39311		DEFINED
AMEREN CORP	COM	023608102	1,965	78955		DEFINED
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	10,623	274360		DEFINED
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	1,302	33,619 SH		DEFINED
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	20,566	1451410		DEFINED
AMERICAN ELEC PWR INC	COM	025537101	33,428	1157091		DEFINED
AMERICAN EQTY INVT LIFE HLD	COM	025676206	209	37480		DEFINED
AMERICAN EXPRESS CO	COM	025816109	35,806	1540712		DEFINED
AMERICAN FINL GROUP INC OHIO	COM	025932104	4,925	228242		DEFINED
AMERICAN GREETINGS CORP	CL A	026375105	573	49040		DEFINED

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AMERICAN ITALIAN PASTA CO	CL A	027070101	2,832	97150	DEFINED
AMERICAN MED SYS HLDGS INC	COM	02744M108	2,443	154205	DEFINED
AMERICAN ORIENTAL BIOENGR IN	COM	028731107	118	22250	DEFINED
AMERICAN PHYSICIANS CAPITAL	COM	028884104	275	7025	DEFINED
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	992	25070	DEFINED
AMERICAN APPAREL INC	COM	023850100	38	10550	DEFINED
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	67	19600	DEFINED
AMERICAN CAMPUS CMNTYS INC	COM	024835100	6,938	312791	DEFINED
AMERICAN CAP LTD	COM	02503Y103	195	60800	DEFINED
AMERICAN ELECTRIC POWER CO., INC.	COM	025537101	11,617	402,098 SH	DEFINED
AMERICAN REPROGRAPHICS CO	COM	029263100	123	14750	DEFINED
AMERICAN SCIENCE & ENGR INC	COM	029429107	961	13900	DEFINED
AMERICAN SOFTWARE INC	CL A	029683109	99	17250	DEFINED
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	512	19500	DEFINED
AMERICAN TOWER CORP	CL A	029912201	7,896	250440	DEFINED
AMERICAN VANGUARD CORP	COM	030371108	271	23952	DEFINED
AMERICREDIT CORP	COM	03060R101	2,745	202550	DEFINED
AMERIGROUP CORP	COM	03073T102	9,908	369028	DEFINED
AMERIPRISE FINL INC	COM	03076C106	3,612	148814	DEFINED
AMERIS BANCORP	COM	03076K108	117	18531	DEFINED
AMERISAFE INC	COM	03071H100	1,290	82935	DEFINED
AMERISOURCEBERGEN CORP	COM	03073E105	12,512	705276	DEFINED
AMERON INTL INC	COM	030710107	375	5599	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
AMETEK INC NEW	COM	031100100	3,463	100159	DEFINED	
AMGEN INC	COM	031162100	60,712	1146813	DEFINED	
AMKOR TECHNOLOGY INC	COM	031652100	286	60650	DEFINED	
AMN HEALTHCARE SERVICES INC	COM	001744101	327	51330	DEFINED	
AMPHENOL CORP NEW	CL A	032095101	48,775	1541561	DEFINED	
AMR CORP	COM	001765106	229	56900	DEFINED	
AMSURG CORP	COM	03232P405	1,910	89075	DEFINED	
AMYLIN PHARMACEUTICALS INC	COM	032346108	5,109	378450	DEFINED	
ANADARKO PETE CORP	COM	032511107	42,668	940026	DEFINED	
ANADIGICS INC	COM	032515108	155	36950	DEFINED	
ANALOG DEVICES INC	COM	032654105	3,106	125329	DEFINED	
ANALOGIC CORP	COM PAR \$0.05	032657207	416	11252	DEFINED	
ANDERSONS INC	COM	034164103	1,103	36840	DEFINED	
ANGLO AMERN PLC	ADR NEW	03485P201	6,382	436255	DEFINED	
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	4,349	118739	DEFINED	
ANIXTER INTL INC	COM	035290105	1,689	44940	DEFINED	
ANNALY CAP MGMT INC	COM	035710409	3,104	205018	DEFINED	
ANNTAYLOR STORES CORP	COM	036115103	258	32300	DEFINED	
ANSYS INC	COM	03662Q105	19,380	621954	DEFINED	
ANWORTH MORTGAGE ASSET CP	COM	037347101	318	44040	DEFINED	
AON CORP	COM	037389103	13,803	364484	DEFINED	
APACHE CORP	COM	037411105	105,046	1455934	DEFINED	
APARTMENT INVT & MGMT CO	CL A	03748R101	1,865	210746	DEFINED	
APOGEE ENTERPRISES INC	COM	037598109	1,243	101240	DEFINED	
APOLLO GROUP INC	CL A	037604105	23,702	333262	DEFINED	
APOLLO INVT CORP	COM	03761U106	6,806	1136249	DEFINED	
APPLE INC	COM	037833100	286,519	2011649	DEFINED	

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APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2,053	104233	DEFINED
APPLIED MATLS INC	COM	038222105	33,978	3086136	DEFINED
APPLIED MICRO CIRCUITS CORP	COM NEW	03822W406	291	35800	DEFINED
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	1,196	46900	DEFINED
APTARGROUP INC	COM	038336103	730	21631	DEFINED
AQUA AMERICA INC	COM	03836W103	3,931	219610	DEFINED
ARBITRON INC	COM	03875Q108	8,586	540345	DEFINED
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	3,179	96100	DEFINED
ARCH CHEMICALS INC	COM	03937R102	1,127	45820	DEFINED
ARCH COAL INC	COM	039380100	27,013	1757510	DEFINED
ARCHER DANIELS MIDLAND CO	COM	039483102	18,721	699336	DEFINED
ARENA PHARMACEUTICALS INC	COM	040047102	122	24400	DEFINED
ARENA RESOURCES INC	COM	040049108	393	12350	DEFINED
ARES CAP CORP	COM	04010L103	576	71506	DEFINED
ARIBA INC	COM NEW	04033V203	368	37408	DEFINED
ARKANSAS BEST CORP DEL	COM	040790107	803	30480	DEFINED
ARQULE INC	COM	04269E107	365	59400	DEFINED
ARRAY BIOPHARMA INC	COM	04269X105	34	10800	DEFINED
ARRIS GROUP INC	COM	04269Q100	2,762	226926	DEFINED
ARROW ELECTRS INC	COM	042735100	4,681	220390	DEFINED
ART TECHNOLOGY GROUP INC	COM	04289L107	200	52500	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
ARTHUR J GALLAGHER & CO.	COM	363576109	831	38,958	SH	DEFINED
ARUBA NETWORKS INC	COM	043176106	165	18900		DEFINED
ARVINMERITOR INC	COM	043353101	112	25450		DEFINED
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	352	34347		DEFINED
ASCENT SOLAR TECHNOLOGIES IN	COM	043635101	250	32000		DEFINED
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	325	115600		DEFINED
ASHLAND INC NEW	COM	044209104	3,138	111874		DEFINED
ASIAINFO HLDGS INC	COM	04518A104	205	11900		DEFINED
ASSOCIATED BANC CORP	COM	045487105	4,098	327850		DEFINED
ASSOCIATED ESTATES RLTY CORP	COM	045604105	85	14200		DEFINED
ASSURANT INC	COM	04621X108	3,080	127846		DEFINED
ASTEC INDS INC	COM	046224101	366	12335		DEFINED
ASTORIA FINL CORP	COM	046265104	150	17500		DEFINED
AT&T INC	COM	00206R102	198,174	7978015		DEFINED
AT&T, INC.	COM	00206R102	17,676	711,580	SH	DEFINED
ATC TECHNOLOGY CORP	COM	00211W104	314	21630		DEFINED
ATHENAHEALTH INC	COM	04685W103	738	19950		DEFINED
ATHEROS COMMUNICATIONS INC	COM	04743P108	501	26050		DEFINED
ATLANTIC TELE NETWORK INC	COM NEW	049079205	514	13090		DEFINED
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	5,254	226570		DEFINED
ATLAS AMER INC	COM	049167109	4,272	239079		DEFINED
ATMEL CORP	COM	049513104	344	92100		DEFINED
ATMI INC	COM	00207R101	229	14750		DEFINED
ATMOS ENERGY CORP	COM	049560105	4,078	162874		DEFINED
ATP OIL & GAS CORP	COM	00208J108	73	10450		DEFINED
ATS MED INC	COM	002083103	53	16200		DEFINED
ATWOOD OCEANICS INC	COM	050095108	2,681	107630		DEFINED
AU OPTRONICS CORP	SPONSORED ADR	002255107	7,616	786743		DEFINED
AU OPTRONICS CORP.	SPONSORED ADR	002255107	108	11,200	SH	DEFINED

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AUTODESK INC	COM	052769106	6,982	367874	DEFINED
AUTOLIV INC	COM	052800109	43,665	1517726	DEFINED
AUTOMATIC DATA PROCESSING IN	COM	053015103	32,580	919291	DEFINED
AUTOMATIC DATA PROCESSING, INC.	COM	053015103	11,090	312,925 SH	DEFINED
AUTONATION INC	COM	05329W102	4,602	265225	DEFINED
AUTOZONE INC	COM	053332102	3,145	20813	DEFINED
AUXILIUM PHARMACEUTICALS INC	COM	05334D107	2,375	75700	DEFINED
AVALONBAY CMNTYS INC	COM	053484101	8,450	151047	DEFINED
AVERY DENNISON CORP	COM	053611109	4,384	170724	DEFINED
AVID TECHNOLOGY INC	COM	05367P100	500	37260	DEFINED
AVIS BUDGET GROUP	COM	053774105	191	33800	DEFINED
AVISTA CORP	COM	05379B107	894	50210	DEFINED
AVNET INC	COM	053807103	5,684	270266	DEFINED
AVOCENT CORP	COM	053893103	8,608	616627	DEFINED
AVON PRODS INC	COM	054303102	4,335	168154	DEFINED
AVX CORP NEW	COM	002444107	124	12450	DEFINED
AXSYS TECHNOLOGIES INC	COM	054615109	1,065	19860	DEFINED
AZZ INC	COM	002474104	786	22830	DEFINED
B & G FOODS INC NEW	CL A	05508R106	90	10700	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
BADGER METER INC	COM	056525108	918	22390	DEFINED	
BAIDU INC	SPON ADR REP A	056752108	9,901	32884	DEFINED	
BAKER HUGHES INC	COM	057224107	9,295	255085	DEFINED	
BAKER MICHAEL CORP	COM	057149106	313	7400	DEFINED	
BALCHEM CORP	COM	057665200	1,786	72854	DEFINED	
BALDOR ELEC CO	COM	057741100	908	38167	DEFINED	
BALDWIN & LYONS INC	CL B	057755209	264	13382	DEFINED	
BALL CORP	COM	058498106	6,199	137278	DEFINED	
BALLY TECHNOLOGIES INC	COM	05874B107	18,325	612476	DEFINED	
BANCFIRST CORP	COM	05945F103	329	9520	DEFINED	
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	2,566	173741	DEFINED	
BANCORPSOUTH INC	COM	059692103	4,026	196100	DEFINED	
BANK HAWAII CORP	COM	062540109	20,114	561381	DEFINED	
BANK MONTREAL QUE	COM	063671101	17,915	425035	DEFINED	
BANK MUTUAL CORP NEW	COM	063750103	4,781	548256	DEFINED	
BANK NOVA SCOTIA HALIFAX	COM	064149107	18,676	498036	DEFINED	
BANK OF NEW YORK MELLON CORP	COM	064058100	38,897	1327102	DEFINED	
BANK OF THE OZARKS INC	COM	063904106	1,062	49120	DEFINED	
BANK OF AMERICA CORPORATION	COM	060505104	138,004	10454836	DEFINED	
BANK OF HAWAII CORP.	COM	062540109	7,659	213,756 SH	DEFINED	
BANKRATE INC	COM	06646V108	324	12819	DEFINED	
BARCLAYS BK PLC	DJUBS CMDT ETN36	06738C778	839	22600	DEFINED	
BARD C R INC	COM	067383109	9,158	123014	DEFINED	
BARE ESCENTUALS INC	COM	067511105	170	19100	DEFINED	
BARNES & NOBLE INC	COM	067774109	2,717	131700	DEFINED	
BARNES GROUP INC	COM	067806109	7,799	655920	DEFINED	
BARRETT BILL CORP	COM	06846N104	8,820	321209	DEFINED	
BARRICK GOLD CORP	COM	067901108	46,542	1387231	DEFINED	
BASIC ENERGY SVCS INC NEW	COM	06985P100	1,569	229766	DEFINED	
BAXTER INTL INC	COM	071813109	20,497	387022	DEFINED	
BB&T CORP	COM	054937107	13,299	605036	DEFINED	

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BCE INC	COM NEW	05534B760	22,972	1111911	DEFINED
BE AEROSPACE INC	COM	073302101	690	48044	DEFINED
BEACON ROOFING SUPPLY INC	COM	073685109	856	59200	DEFINED
BEAZER HOMES USA INC	COM	07556Q105	46	24950	DEFINED
BEBE STORES INC	COM	075571109	95	13850	DEFINED
BECKMAN COULTER INC	COM	075811109	2,094	36650	DEFINED
BECTON DICKINSON & CO	COM	075887109	13,896	194873	DEFINED
BED BATH & BEYOND INC	COM	075896100	6,749	219476	DEFINED
BEL FUSE INC	CL B	077347300	401	24978	DEFINED
BELDEN INC	COM	077454106	1,370	82042	DEFINED
BELO CORP	COM SER A	080555105	98	54650	DEFINED
BEMIS INC	COM	081437105	7,704	305704	DEFINED
BENCHMARK ELECTRS INC	COM	08160H101	3,112	216090	DEFINED
BENEFICIAL MUTUAL BANCORP IN	COM	08173R104	102	10600	DEFINED
BERKLEY W R CORP	COM	084423102	1,913	89085	DEFINED
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	10,755	3714	DEFINED
BERKSHIRE HILLS BANCORP INC	COM	084680107	332	15960	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ CALL	INVESTME DISCRETI
BERRY PETE CO	CL A	085789105	517	27830		DEFINED
BEST BUY INC	COM	086516101	8,263	246728		DEFINED
BGC PARTNERS INC	CL A	05541T101	70	18550		DEFINED
BHP BILLITON LTD	SPONSORED ADR	088606108	40,499	739981		DEFINED
BIG 5 SPORTING GOODS CORP	COM	08915P101	254	22950		DEFINED
BIG LOTS INC	COM	089302103	1,085	51607		DEFINED
BIGBAND NETWORKS INC	COM	089750509	66	12800		DEFINED
BIO RAD LABS INC	CL A	090572207	1,525	20208		DEFINED
BIOGEN IDEC INC	COM	09062X103	27,176	601908		DEFINED
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	6,424	411550		DEFINED
BIOMED REALTY TRUST INC	COM	09063H107	3,052	298375		DEFINED
BIOSCRIP INC	COM	09069N108	101	17000		DEFINED
BIOVAIL CORP	COM	09067J109	7,414	551220		DEFINED
BJ SVCS CO	COM	055482103	51,105	3749470		DEFINED
BLACK & DECKER CORP	COM	091797100	646	22523		DEFINED
BLACK BOX CORP DEL	COM	091826107	2,245	67082		DEFINED
BLACK HILLS CORP	COM	092113109	8,498	369660		DEFINED
BLACKBAUD INC	COM	09227Q100	4,600	295806		DEFINED
BLACKBOARD INC	COM	091935502	4,391	152150		DEFINED
BLACKROCK INC	COM	09247X101	1,612	9190		DEFINED
BLOCK H & R INC	COM	093671105	11,200	650056		DEFINED
BLOUNT INTL INC NEW	COM	095180105	110	12800		DEFINED
BLUE COAT SYSTEMS INC	COM NEW	09534T508	7,320	442590		DEFINED
BMC SOFTWARE INC	COM	055921100	14,733	436028		DEFINED
BOB EVANS FARMS INC	COM	096761101	716	24920		DEFINED
BOEING CO	COM	097023105	14,460	340247		DEFINED
BOOTS & COOTS/INTL WELL CTRL	COM NEW	099469504	61	43700		DEFINED
BORDERS GROUP INC	COM	099709107	194	52650		DEFINED
BORGWARNER INC	COM	099724106	5,246	153631		DEFINED
BOSTON BEER INC	CL A	100557107	284	9600		DEFINED
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	305	68140		DEFINED
BOSTON PROPERTIES INC	COM	101121101	22,401	469613		DEFINED
BOSTON PROPERTIES, INC.	COM	101121101	7,785	163,213	SH	DEFINED

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BOSTON SCIENTIFIC CORP	COM	101137107	11,511	1135221	DEFINED
BOWNE & CO INC	COM	103043105	91	14043	DEFINED
BOYD GAMING CORP	COM	103304101	186	21900	DEFINED
BP PLC	SPONSORED ADR	055622104	7,031	147467	DEFINED
BPZ RESOURCES INC	COM	055639108	112	22950	DEFINED
BRADY CORP	CL A	104674106	7,904	314650	DEFINED
BRE PROPERTIES INC	CL A	05564E106	6,206	261211	DEFINED
BRIGGS & STRATTON CORP	COM	109043109	1,695	127090	DEFINED
BRIGHAM EXPLORATION CO	COM	109178103	89	25450	DEFINED
BRIGHTPOINT INC	COM NEW	109473405	969	154610	DEFINED
BRINKER INTL INC	COM	109641100	3,935	231040	DEFINED
BRINKS CO	COM	109696104	8,602	296320	DEFINED
BRINKS HOME SEC HLDGS INC	COM	109699108	1,686	59560	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	66,814	3289709	DEFINED
BRISTOL-MYERS SQUIBB CO.	COM	110122108	16,691	821,836 SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
BRISTOW GROUP INC	COM	110394103	665	22450	DEFINED	
BROADCOM CORP	CL A	111320107	37,684	1520128	DEFINED	
BROADPOINT GLEACHER SECS GRO	COM	11134A103	116	20700	DEFINED	
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	4,705	283780	DEFINED	
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	960	122416	DEFINED	
BRONCO DRILLING CO INC	COM	112211107	82	19140	DEFINED	
BROOKDALE SR LIVING INC	COM	112463104	107	11000	DEFINED	
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	14,601	855379	DEFINED	
BROOKFIELD PPTYS CORP	COM	112900105	121	15121	DEFINED	
BROOKLINE BANCORP INC DEL	COM	11373M107	321	34459	DEFINED	
BROOKS AUTOMATION INC	COM	114340102	113	25250	DEFINED	
BROWN & BROWN INC	COM	115236101	1,088	54600	DEFINED	
BROWN FORMAN CORP	CL B	115637209	2,472	57512	DEFINED	
BROWN SHOE INC NEW	COM	115736100	290	40070	DEFINED	
BRUKER CORP	COM	116794108	185	19930	DEFINED	
BRUNSWICK CORP	COM	117043109	328	75990	DEFINED	
BRUSH ENGINEERED MATLS INC	COM	117421107	570	34000	DEFINED	
BUCKEYE TECHNOLOGIES INC	COM	118255108	412	91650	DEFINED	
BUCKLE INC	COM	118440106	1,985	62475	DEFINED	
BUCYRUS INTL INC NEW	COM	118759109	1,814	63510	DEFINED	
BUFFALO WILD WINGS INC	COM	119848109	847	26059	DEFINED	
BURGER KING HLDGS INC	COM	121208201	422	24440	DEFINED	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	10,166	138233	DEFINED	
C D I CORP	COM	125071100	265	23761	DEFINED	
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	13,103	251248	DEFINED	
CA INC	COM	12673P105	13,406	769135	DEFINED	
CABELAS INC	COM	126804301	1,127	91640	DEFINED	
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2,213	114000	DEFINED	
CABOT CORP	COM	127055101	3,753	298350	DEFINED	
CABOT MICROELECTRONICS CORP	COM	12709P103	321	11350	DEFINED	
CABOT OIL & GAS CORP	COM	127097103	2,622	85590	DEFINED	
CACI INTL INC	CL A	127190304	16,874	395074	DEFINED	
CADENCE DESIGN SYSTEM INC	COM	127387108	360	60950	DEFINED	
CAL DIVE INTL INC DEL	COM	12802T101	124	14400	DEFINED	
CAL MAINE FOODS INC	COM NEW	128030202	727	29135	DEFINED	

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CALAMOS ASSET MGMT INC	CL A	12811R104	307	21773	DEFINED
CALGON CARBON CORP	COM	129603106	1,407	101300	DEFINED
CALIFORNIA COASTAL CMNTYS IN	COM NEW	129915203	2,423	1755683	DEFINED
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	4,480	337120	DEFINED
CALIFORNIA WTR SVC GROUP	COM	130788102	1,209	32810	DEFINED
CALLAWAY GOLF CO	COM	131193104	131	25900	DEFINED
CALLIDUS SOFTWARE INC	COM	13123E500	63	22150	DEFINED
CALPINE CORP	COM NEW	131347304	663	59450	DEFINED
CAMBREX CORP	COM	132011107	79	19150	DEFINED
CAMDEN PPTY TR	SH BEN INT	133131102	5,677	205690	DEFINED
CAMECO CORP	COM	13321L108	855	33400	DEFINED
CAMERON INTERNATIONAL CORP	COM	13342B105	39,852	1408202	DEFINED
CAMPBELL SOUP CO	COM	134429109	18,074	614359	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
CAMPBELL SOUP CO.	COM	134429109	7,532	256,024	SH	DEFINED
CANADIAN NAT RES LTD	COM	136385101	37,433	713140		DEFINED
CANADIAN NATL RY CO	COM	136375102	1,894	44086		DEFINED
CANADIAN PAC RY LTD	COM	13645T100	6,717	168763		DEFINED
CANON INC	ADR	138006309	9,779	300600		DEFINED
CAPELLA EDUCATION COMPANY	COM	139594105	13,689	228297		DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	5,208	238047		DEFINED
CAPITAL SR LIVING CORP	COM	140475104	63	13800		DEFINED
CAPITALSOURCE INC	COM	14055X102	175	35900		DEFINED
CAPLEASE INC	COM	140288101	126	45700		DEFINED
CAPSTEAD MTG CORP	COM NO PAR	14067E506	452	35550		DEFINED
CARBO CERAMICS INC	COM	140781105	885	25890		DEFINED
CARDIAC SCIENCE CORP	COM	14141A108	87	21750		DEFINED
CARDINAL HEALTH INC	COM	14149Y108	5,070	165967		DEFINED
CARE INVESTMENT TRUST INC	COM	141657106	114	21930		DEFINED
CAREER EDUCATION CORP	COM	141665109	3,687	148150		DEFINED
CARLISLE COS INC	COM	142339100	2,825	117500		DEFINED
CARMAX INC	COM	143130102	2,421	164700		DEFINED
CARNIVAL CORP	PAIRED CTF	143658300	8,997	349131		DEFINED
CARPENTER TECHNOLOGY CORP	COM	144285103	587	28190		DEFINED
CARRIZO OIL & CO INC	COM	144577103	7,652	446157		DEFINED
CARTER INC	COM	146229109	14,743	599075		DEFINED
CASCADE BANCORP	COM	147154108	208	147530		DEFINED
CASEYS GEN STORES INC	COM	147528103	12,558	488819		DEFINED
CASH AMER INTL INC	COM	14754D100	1,700	72660		DEFINED
CASS INFORMATION SYS INC	COM	14808P109	268	8200		DEFINED
CASTLE A M & CO	COM	148411101	190	15710		DEFINED
CATALYST HEALTH SOLUTIONS IN	COM	14888B103	1,398	56060		DEFINED
CATERPILLAR INC DEL	COM	149123101	11,484	347577		DEFINED
CATHAY GENERAL BANCORP	COM	149150104	265	27850		DEFINED
CATO CORP NEW	CL A	149205106	1,932	110794		DEFINED
CAVCO INDS INC DEL	COM	149568107	220	8702		DEFINED
CAVIUM NETWORKS INC	COM	14965A101	198	11750		DEFINED
CB RICHARD ELLIS GROUP INC	CL A	12497T101	830	88625		DEFINED
CBeyond INC	COM	149847105	561	39100		DEFINED
CBIZ INC	COM	124805102	126	17750		DEFINED
CBL & ASSOC PPTYS INC	COM	124830100	89	16500		DEFINED

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CBS CORP NEW	CL B	124857202	58,575	8464615	DEFINED
CDN IMPERIAL BK OF COMMERCE	COM	136069101	7,040	140595	DEFINED
CEC ENTMT INC	COM	125137109	1,506	51099	DEFINED
CEDAR SHOPPING CTRS INC	COM NEW	150602209	493	109050	DEFINED
CELANESE CORP DEL	COM SER A	150870103	680	28650	DEFINED
CELERA CORP	COM	15100E106	1,152	151226	DEFINED
CELGENE CORP	COM	151020104	22,350	467180	DEFINED
CENTENE CORP DEL	COM	15135B101	4,085	204457	DEFINED
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	282	33600	DEFINED
CENTERPOINT ENERGY INC	COM	15189T107	1,470	132661	DEFINED
CENTEX CORP	COM	152312104	874	103251	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
CENTRAL EUROPEAN DIST CORP	COM	153435102	1,382	52011		DEFINED
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	1,262	128155		DEFINED
CENTRAL PAC FINL CORP	COM	154760102	283	75545		DEFINED
CENTRAL VT PUB SVC CORP	COM	155771108	599	33075		DEFINED
CENTURYTEL INC	COM	156700106	1,359	44270		DEFINED
CENVEO INC	COM	15670S105	48	11250		DEFINED
CEPHALON INC	COM	156708109	6,969	123010		DEFINED
CEPHEID	COM	15670R107	171	18100		DEFINED
CERADYNE INC	COM	156710105	1,578	89347		DEFINED
CERNER CORP	COM	156782104	3,435	55148		DEFINED
CEVA INC	COM	157210105	93	10700		DEFINED
CF INDS HLDGS INC	COM	125269100	6,755	91116		DEFINED
CH ENERGY GROUP INC	COM	12541M102	2,642	56580		DEFINED
CHARLES RIV LABS INTL INC	COM	159864107	1,141	33799		DEFINED
CHARLOTTE RUSSE HLDG INC	COM	161048103	772	60389		DEFINED
CHARMING SHOPPES INC	COM	161133103	160	43000		DEFINED
CHART INDS INC	COM PAR \$0.01	16115Q308	306	16850		DEFINED
CHATTEM INC	COM	162456107	26,000	381790		DEFINED
CHECKPOINT SYS INC	COM	162825103	2,171	138384		DEFINED
CHEESECAKE FACTORY INC	COM	163072101	3,195	184704		DEFINED
CHEMED CORP NEW	COM	16359R103	2,002	50715		DEFINED
CHENIERE ENERGY INC	COM NEW	16411R208	70	23750		DEFINED
CHEROKEE INC DEL NEW	COM	16444H102	291	14700		DEFINED
CHESAPEAKE ENERGY CORP	COM	165167107	20,005	1008845		DEFINED
CHEVRON CORP NEW	COM	166764100	334,292	5045923		DEFINED
CHEVRON CORP.	COM	166764100	12,241	184,769	SH	DEFINED
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	1,720	138700		DEFINED
CHICOS FAS INC	COM	168615102	2,814	289170		DEFINED
CHILDRENS PL RETAIL STORES I	COM	168905107	1,923	72760		DEFINED
CHIMERA INVT CORP	COM	16934Q109	1,889	541200		DEFINED
CHINA LIFE INS CO LTD	SPON ADR REP H	16939P106	1,447	26101		DEFINED
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	28,394	566973		DEFINED
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	3,429	45200		DEFINED
CHINA SEC & SURVE TECH INC	COM	16942J105	1,513	200650		DEFINED
CHINA BAK BATTERY INC	COM	16936Y100	47	15900		DEFINED
CHINA INFORMATION SEC TECH I	COM	16944F101	37	13100		DEFINED
CHINA MOBILE LTD.	SPONSORED ADR	16941M109	12,161	242,826	SH	DEFINED
CHINA UNICOM (HONG KONG) LTD	SPONSORED ADR	16945R104	8,680	650700		DEFINED
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	3,195	39940		DEFINED

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CHIQUITA BRANDS INTL INC	COM	170032809	371	36180	DEFINED
CHOICE HOTELS INTL INC	COM	169905106	544	20430	DEFINED
CHRISTOPHER & BANKS CORP	COM	171046105	156	23228	DEFINED
CHUBB CORP	COM	171232101	27,042	678080	DEFINED
CHUNGHWA TELECOM CO LTD	SPONS ADR NEW 09	17133Q403	13,040	657569	DEFINED
CHUNGHWA TELECOM CO. LTD.	SPONS ADR NEW 09	17133Q403	686	34,600	SH DEFINED
CHURCH & DWIGHT INC	COM	171340102	14,979	275810	DEFINED
CIA DE BEBIDAS DAS AMERICAS	SPON ADR PFD	20441W203	1,207	18,624	SH DEFINED
CIBER INC	COM	17163B102	1,011	326260	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
CIENA CORP	COM NEW	171779309	946	91387		DEFINED
CIGNA CORP	COM	125509109	8,610	357390		DEFINED
CIMAREX ENERGY CO	COM	171798101	13,148	463933		DEFINED
CINCINNATI BELL INC NEW	COM	171871106	908	319750		DEFINED
CINCINNATI FINL CORP	COM	172062101	1,353	60517		DEFINED
CINEMARK HOLDINGS INC	COM	17243V102	187	16530		DEFINED
CINTAS CORP	COM	172908105	2,004	87751		DEFINED
CIRCOR INTL INC	COM	17273K109	341	14430		DEFINED
CIRRUS LOGIC INC	COM	172755100	113	25195		DEFINED
CISCO SYS INC	COM	17275R102	233,878	12540379		DEFINED
CIT GROUP INC	COM	125581108	531	246961		DEFINED
CITIGROUP INC	COM	172967101	13,675	4604320		DEFINED
CITIZENS INC	CL A	174740100	454	74680		DEFINED
CITRIX SYS INC	COM	177376100	5,420	169964		DEFINED
CITY NATL CORP	COM	178566105	278	7550		DEFINED
CKE RESTAURANTS INC	COM	12561E105	125	14750		DEFINED
CKX INC	COM	12562M106	121	17050		DEFINED
CLARCOR INC	COM	179895107	1,564	53590		DEFINED
CLEAN ENERGY FUELS CORP	COM	184499101	99	11450		DEFINED
CLEAN HARBORS INC	COM	184496107	9,532	176559		DEFINED
CLEAR CHANNEL OUTDOOR HLDGS	CL A	18451C109	61	11450		DEFINED
CLEARWATER PAPER CORP	COM	18538R103	411	16258		DEFINED
CLECO CORP NEW	COM	12561W105	11,263	502381		DEFINED
CLIFFS NATURAL RESOURCES INC	COM	18683K101	34,923	1427169		DEFINED
CLOROX CO DEL	COM	189054109	3,330	59650		DEFINED
CME GROUP INC	COM	12572Q105	23,965	77027		DEFINED
CMS ENERGY CORP	COM	125896100	8,872	734428		DEFINED
CNA FINL CORP	COM	126117100	262	16940		DEFINED
COACH INC	COM	189754104	68,846	2561230		DEFINED
COCA COLA CO	COM	191216100	207,787	4329807		DEFINED
COCA COLA ENTERPRISES INC	COM	191219104	8,038	482758		DEFINED
COCA-COLA CO.	COM	191216100	17,401	362,606	SH	DEFINED
COEUR D ALENE MINES CORP IDA	COM NEW	192108504	386	31377		DEFINED
COGDELL SPENCER INC	COM	19238U107	104	24150		DEFINED
COGENT COMM GROUP INC	COM NEW	19239V302	130	15900		DEFINED
COGENT INC	COM	19239Y108	210	19570		DEFINED
COGNEX CORP	COM	192422103	1,892	133920		DEFINED
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3,959	148270		DEFINED
COGO GROUP INC	COM	192448108	84	14000		DEFINED
COHERENT INC	COM	192479103	287	13900		DEFINED
COHU INC	COM	192576106	146	16300		DEFINED

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COINSTAR INC	COM	19259P300	745	27920	DEFINED
COLDWATER CREEK INC	COM	193068103	1,246	204250	DEFINED
COLFAX CORP	COM	194014106	197	25508	DEFINED
COLGATE PALMOLIVE CO	COM	194162103	13,252	187335	DEFINED
COLLECTIVE BRANDS INC	COM	19421W100	1,380	94700	DEFINED
COLONIAL BANCGROUP INC	COM	195493309	62	99950	DEFINED
COLONIAL PPTYS TR	COM SH BEN INT	195872106	924	124798	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
COLUMBIA BKG SYS INC	COM	197236102	412	40225		DEFINED
COLUMBIA SPORTSWEAR CO	COM	198516106	206	6650		DEFINED
COMCAST CORP NEW	CL A SPL	20030N200	684	48500		DEFINED
COMCAST CORP NEW	CL A	20030N101	52,086	3602093		DEFINED
COMERICA INC	COM	200340107	14,887	703860		DEFINED
COMFORT SYS USA INC	COM	199908104	209	20390		DEFINED
COMMERCE BANCSHARES INC	COM	200525103	5,280	165871		DEFINED
COMMERCIAL METALS CO	COM	201723103	6,776	422710		DEFINED
COMMSCOPE INC	COM	203372107	6,317	240569		DEFINED
COMMUNITY BK SYS INC	COM	203607106	784	53862		DEFINED
COMMUNITY HEALTH SYS INC NEW	COM	203668108	5,406	214100		DEFINED
COMMUNITY TR BANCORP INC	COM	204149108	483	18062		DEFINED
COMMVAULT SYSTEMS INC	COM	204166102	3,856	232455		DEFINED
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	1,363	21024		DEFINED
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	1,010	33690		DEFINED
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	246	11000		DEFINED
COMPASS DIVERSIFIED HOLDINGS	SH BEN INT	20451Q104	112	13900		DEFINED
COMPASS MINERALS INTL INC	COM	20451N101	1,284	23380		DEFINED
COMPLETE PRODUCTION SERVICES	COM	20453E109	162	25500		DEFINED
COMPUTER SCIENCES CORP	COM	205363104	16,314	368267		DEFINED
COMPUWARE CORP	COM	205638109	3,275	477376		DEFINED
COMSCORE INC	COM	20564W105	305	22891		DEFINED
COMSTOCK RES INC	COM NEW	205768203	4,376	132416		DEFINED
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	6,740	211421		DEFINED
CONAGRA FOODS INC	COM	205887102	12,587	660380		DEFINED
CONCEPTUS INC	COM	206016107	171	10100		DEFINED
CONCHO RES INC	COM	20605P101	313	10900		DEFINED
CONCUR TECHNOLOGIES INC	COM	206708109	6,516	209650		DEFINED
CONOCOPHILLIPS	COM	20825C104	108,303	2574953		DEFINED
CONOCOPHILLIPS	COM	20825C104	10,764	255,925	SH	DEFINED
CONSECO INC	COM NEW	208464883	119	50200		DEFINED
CONSOL ENERGY INC	COM	20854P109	4,507	132701		DEFINED
CONSOLIDATED EDISON INC	COM	209115104	29,148	778930		DEFINED
CONSOLIDATED EDISON, INC.	COM	209115104	11,722	313,260	SH	DEFINED
CONSOLIDATED GRAPHICS INC	COM	209341106	758	43495		DEFINED
CONSTELLATION BRANDS INC	CL A	21036P108	2,133	168190		DEFINED
CONSTELLATION ENERGY GROUP I	COM	210371100	2,215	83340		DEFINED
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	208	4900		DEFINED
CONTINENTAL AIRLS INC	CL B	210795308	1,070	120756		DEFINED
CONVERGYS CORP	COM	212485106	454	48937		DEFINED
CON-WAY INC	COM	205944101	757	21450		DEFINED
COOPER COS INC	COM NEW	216648402	855	34560		DEFINED
COOPER TIRE & RUBR CO	COM	216831107	4,335	437032		DEFINED

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COPART INC	COM	217204106	1,611	46454	DEFINED
CORE MARK HOLDING CO INC	COM	218681104	251	9650	DEFINED
CORINTHIAN COLLEGES INC	COM	218868107	4,484	264850	DEFINED
CORN PRODS INTL INC	COM	219023108	2,360	88080	DEFINED
CORNING INC	COM	219350105	19,341	1204304	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ CALL	INVESTME DISCRETI
CORPORATE EXECUTIVE BRD CO	COM	21988R102	3,126	150570		DEFINED
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	4,530	154466		DEFINED
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	1,170	68850		DEFINED
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	201	15800		DEFINED
CORVEL CORP	COM	221006109	356	15650		DEFINED
COSTAR GROUP INC	COM	22160N109	323	8100		DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	8,915	194732		DEFINED
COUGAR BIOTECHNOLOGY INC	COM	222083107	219	5100		DEFINED
COUSINS PPTYS INC	COM	222795106	1,767	207932		DEFINED
COVANCE INC	COM	222816100	1,427	29000		DEFINED
COVANTA HLDG CORP	COM	22282E102	1,229	72440		DEFINED
COVENTRY HEALTH CARE INC	COM	222862104	2,540	135732		DEFINED
CPFL ENERGIA S A	SPONSORED ADR	126153105	671	13844		DEFINED
CRACKER BARREL OLD CTRY STOR	COM	22410J106	968	34685		DEFINED
CRANE CO	COM	224399105	1,577	70691		DEFINED
CREDICORP LTD.	COM	G2519Y108	1,137	19,542	SH	DEFINED
CREE INC	COM	225447101	2,094	71238		DEFINED
CROCS INC	COM	227046109	335	98650		DEFINED
CROSS CTRY HEALTHCARE INC	COM	227483104	185	26977		DEFINED
CROSSTEX ENERGY INC	COM	22765Y104	84	20050		DEFINED
CROSSTEX ENERGY L P	COM	22765U102	2,813	904535		DEFINED
CROWN CASTLE INTL CORP	COM	228227104	739	30750		DEFINED
CROWN HOLDINGS INC	COM	228368106	7,660	317330		DEFINED
CRYOLIFE INC	COM	228903100	70	12650		DEFINED
CSG SYS INTL INC	COM	126349109	1,336	100912		DEFINED
CSS INDS INC	COM	125906107	311	15256		DEFINED
CSX CORP	COM	126408103	16,648	480747		DEFINED
CTC MEDIA INC	COM	12642X106	1,687	142642		DEFINED
CTC MEDIA, INC.	COM	12642X106	1,300	110,000	SH	DEFINED
CTS CORP	COM	126501105	988	150837		DEFINED
CUBIC CORP	COM	229669106	1,974	55155		DEFINED
CUBIST PHARMACEUTICALS INC	COM	229678107	6,615	360890		DEFINED
CULLEN FROST BANKERS INC	COM	229899109	3,740	81100		DEFINED
CUMMINS INC	COM	231021106	35,723	1014582		DEFINED
CURTISS WRIGHT CORP	COM	231561101	3,958	133138		DEFINED
CVB FINL CORP	COM	126600105	113	18900		DEFINED
CVR ENERGY INC	COM	12662P108	80	10950		DEFINED
CVS CAREMARK CORPORATION	COM	126650100	45,651	1432418		DEFINED
CYBERONICS INC	COM	23251P102	1,260	75770		DEFINED
CYBERSOURCE CORP	COM	23251J106	1,248	81556		DEFINED
CYMER INC	COM	232572107	853	28708		DEFINED
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	1,110	117800		DEFINED
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2,623	285160		DEFINED
CYPRESS SHARPRIDGE INVTS INC	COM	23281A307	130	10955		DEFINED
CYTEC INDS INC	COM	232820100	3,083	165557		DEFINED

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D & E COMMUNICATIONS INC	COM	232860106	144	14100	DEFINED
D R HORTON INC	COM	23331A109	8,250	881438	DEFINED
DAKTRONICS INC	COM	234264109	298	38700	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
DANA HOLDING CORP	COM	235825205	59	45900		DEFINED
DANAHER CORP DEL	COM	235851102	23,245	376496		DEFINED
DARDEN RESTAURANTS INC	COM	237194105	10,317	312820		DEFINED
DARLING INTL INC	COM	237266101	562	85150		DEFINED
DATA DOMAIN INC	COM	23767P109	2,410	72200		DEFINED
DAVITA INC	COM	23918K108	3,431	69374		DEFINED
DCT INDUSTRIAL TRUST INC	COM	233153105	322	78970		DEFINED
DEALERTRACK HLDGS INC	COM	242309102	1,043	61367		DEFINED
DEAN FOODS CO NEW	COM	242370104	10,336	538590		DEFINED
DECKERS OUTDOOR CORP	COM	243537107	1,484	21120		DEFINED
DEERE & CO	COM	244199105	8,782	219825		DEFINED
DEL MONTE FOODS CO	COM	24522P103	304	32450		DEFINED
DELL INC	COM	24702R101	40,444	2945693		DEFINED
DELPHI FINL GROUP INC	CL A	247131105	6,146	316329		DEFINED
DELTA AIR LINES INC DEL	COM NEW	247361702	909	157037		DEFINED
DELTA PETE CORP	COM NEW	247907207	96	49500		DEFINED
DELUXE CORP	COM	248019101	694	54200		DEFINED
DEMANDTEC INC	COM NEW	24802R506	837	95058		DEFINED
DENBURY RES INC	COM NEW	247916208	3,055	207400		DEFINED
DENDREON CORP	COM	24823Q107	2,918	116710		DEFINED
DENNYS CORP	COM	24869P104	84	38950		DEFINED
DENTSPLY INTL INC NEW	COM	249030107	3,157	103280		DEFINED
DEPOMED INC	COM	249908104	99	30400		DEFINED
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	164	33700		DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	47,560	872655		DEFINED
DEVRY INC DEL	COM	251893103	1,243	24850		DEFINED
DEXCOM INC	COM	252131107	82	13300		DEFINED
DIAGEO P L C	SPON ADR NEW	25243Q205	7,168	125200		DEFINED
DIAMOND FOODS INC	COM	252603105	1,251	44850		DEFINED
DIAMOND MGMT & TECHNOLOGY CO	COM	25269L106	954	227120		DEFINED
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	10,836	130474		DEFINED
DIAMONDROCK HOSPITALITY CO	COM	252784301	5,414	864788		DEFINED
DICKS SPORTING GOODS INC	COM	253393102	1,876	109050		DEFINED
DIEBOLD INC	COM	253651103	4,712	178750		DEFINED
DIGI INTL INC	COM	253798102	343	35170		DEFINED
DIGITAL RIV INC	COM	25388B104	1,906	52468		DEFINED
DIGITAL RLTY TR INC	COM	253868103	10,723	299101		DEFINED
DIGITALGLOBE INC	COM NEW	25389M877	404	21051		DEFINED
DILLARDS INC	CL A	254067101	184	19950		DEFINED
DIME CMNTY BANCSHARES	COM	253922108	93	10182		DEFINED
DINEEQUITY INC	COM	254423106	697	22350		DEFINED
DIODES INC	COM	254543101	597	38170		DEFINED
DIONEX CORP	COM	254546104	4,469	73226		DEFINED
DIRECTV GROUP INC	COM	25459L106	39,825	1611702		DEFINED
DISCOVER FINL SVCS	COM	254709108	2,067	201279		DEFINED
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	1,145	55750		DEFINED
DISCOVERY LABORATORIES INC N	COM	254668106	57	54100		DEFINED

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
DISH NETWORK CORP	CL A	25470M109	780	48121		DEFINED
DISNEY WALT CO	COM DISNEY	254687106	24,615	1055086		DEFINED
DIVX INC	COM	255413106	75	13650		DEFINED
DOLBY LABORATORIES INC	COM	25659T107	1,387	37200		DEFINED
DOLLAR TREE INC	COM	256746108	13,678	324886		DEFINED
DOMINION RES INC VA NEW	COM	25746U109	12,908	386234		DEFINED
DOMINOS PIZZA INC	COM	25754A201	104	13900		DEFINED
DOMTAR CORP	COM NEW	257559203	343	20670		DEFINED
DONALDSON INC	COM	257651109	4,036	116510		DEFINED
DONNELLEY R R & SONS CO	COM	257867101	7,406	637314		DEFINED
DOUGLAS EMMETT INC	COM	25960P109	779	86670		DEFINED
DOVER CORP	COM	260003108	33,226	1004107		DEFINED
DOVER DOWNS GAMING & ENTMT I	COM	260095104	61	13100		DEFINED
DOW CHEM CO	COM	260543103	42,315	2621745		DEFINED
DOW CHEMICAL CO.	COM	260543103	12,123	751,099	SH	DEFINED
DPL INC	COM	233293109	3,317	143180		DEFINED
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	2,034	96000		DEFINED
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	1,167	42316		DEFINED
DRESS BARN INC	COM	261570105	6,608	462100		DEFINED
DRESSER-RAND GROUP INC	COM	261608103	658	25228		DEFINED
DRIL-QUIP INC	COM	262037104	11,025	289381		DEFINED
DRUGSTORE COM INC	COM	262241102	91	49850		DEFINED
DSP GROUP INC	COM	23332B106	596	88101		DEFINED
DST SYS INC DEL	COM	233326107	4,913	132958		DEFINED
DTE ENERGY CO	COM	233331107	3,334	104180		DEFINED
DTS INC	COM	23335C101	547	20200		DEFINED
DU PONT E I DE NEMOURS & CO	COM	263534109	42,236	1648561		DEFINED
DUFF & PHELPS CORP NEW	CL A	26433B107	5,147	289491		DEFINED
DUKE ENERGY CORP NEW	COM	26441C105	20,654	1415638		DEFINED
DUKE ENERGY CORP.	COM	26441C105	5,732	392,860	SH	DEFINED
DUKE REALTY CORP	COM NEW	264411505	3,413	389201		DEFINED
DUN & BRADSTREET CORP DEL NE	COM	26483E100	12,108	149092		DEFINED
DURECT CORP	COM	266605104	69	29100		DEFINED
DYAX CORP	COM	26746E103	40	18800		DEFINED
DYCOM INDS INC	COM	267475101	1,889	170650		DEFINED
DYNEGY INC DEL	CL A	26817G102	376	165548		DEFINED
E M C CORP MASS	COM	268648102	35,452	2706227		DEFINED
E TRADE FINANCIAL CORP	COM	269246104	327	253527		DEFINED
EAGLE MATERIALS INC	COM	26969P108	1,545	61200		DEFINED
EARTHLINK INC	COM	270321102	253	34200		DEFINED
EAST WEST BANCORP INC	COM	27579R104	203	31250		DEFINED
EASTGROUP PPTY INC	COM	277276101	830	25145		DEFINED
EASTMAN CHEM CO	COM	277432100	4,858	128167		DEFINED
EASTMAN KODAK CO	COM	277461109	391	132152		DEFINED
EATON CORP	COM	278058102	3,988	89401		DEFINED
EATON VANCE CORP	COM NON VTG	278265103	1,561	58350		DEFINED
EBAY INC	COM	278642103	16,558	966608		DEFINED
EBIX INC	COM NEW	278715206	305	9750		DEFINED
ECHELON CORP	COM	27874N105	93	11000		DEFINED

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
ECLIPSYS CORP	COM	278856109	2,287	128643		DEFINED
ECOLAB INC	COM	278865100	30,874	791840		DEFINED
ECOPETROL S A	SPONSORED ADS	279158109	524	21500		DEFINED
EDISON INTL	COM	281020107	4,166	132424		DEFINED
EDUCATION RLTY TR INC	COM	28140H104	73	17000		DEFINED
EDWARDS LIFESCIENCES CORP	COM	28176E108	2,195	32271		DEFINED
EI DU PONT DE NEMOURS & CO.	COM	263534109	12,140	473,868	SH	DEFINED
EINSTEIN NOAH REST GROUP INC	COM	28257U104	181	20900		DEFINED
EL PASO CORP	COM	28336L109	4,394	476051		DEFINED
EL PASO ELEC CO	COM NEW	283677854	5,294	379220		DEFINED
ELAN PLC	ADR	284131208	2,503	393000		DEFINED
ELDORADO GOLD CORP NEW	COM	284902103	16,467	1839894		DEFINED
ELECTRO SCIENTIFIC INDS	COM	285229100	366	32620		DEFINED
ELECTRONIC ARTS INC	COM	285512109	2,703	124429		DEFINED
ELECTRONICS FOR IMAGING INC	COM	286082102	244	22850		DEFINED
EMBARQ CORP	COM	29078E105	12,504	297287		DEFINED
EMCOR GROUP INC	COM	29084Q100	3,493	173606		DEFINED
EMCORE CORP	COM	290846104	52	41150		DEFINED
EMERSON ELEC CO	COM	291011104	36,272	1119499		DEFINED
EMERSON ELECTRIC CO.	COM	291011104	11,552	356,529	SH	DEFINED
EMPIRE DIST ELEC CO	COM	291641108	175	10600		DEFINED
EMPLOYERS HOLDINGS INC	COM	292218104	538	39720		DEFINED
EMULEX CORP	COM NEW	292475209	2,299	235088		DEFINED
ENBRIDGE INC	COM	29250N105	16,053	462224		DEFINED
ENCANA CORP	COM	292505104	116,252	2349953		DEFINED
ENCORE ACQUISITION CO	COM	29255W100	4,231	137160		DEFINED
ENCORE WIRE CORP	COM	292562105	378	17710		DEFINED
ENDEAVOUR INTL CORP	COM	29259G101	61	44750		DEFINED
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	4,923	274730		DEFINED
ENER1 INC	COM NEW	29267A203	84	15300		DEFINED
ENERGEN CORP	COM	29265N108	2,673	67000		DEFINED
ENERGIZER HLDGS INC	COM	29266R108	4,974	95205		DEFINED
ENERGY CONVERSION DEVICES IN	COM	292659109	505	35690		DEFINED
ENERGY TRANSFER EQUITY L P	COM UT LTD PTN	29273V100	12,079	476113		DEFINED
ENERGYSOLUTIONS INC	COM	292756202	215	23400		DEFINED
ENERPLUS RES FD	UNIT TR G NEW	29274D604	8,621	401173		DEFINED
ENERPLUS RESOURCES FUND	UNIT TR G NEW	29274D604	8,312	386,787	SH	DEFINED
ENERSYS	COM	29275Y102	209	11500		DEFINED
ENGLOBAL CORP	COM	293306106	103	21000		DEFINED
ENI S P A	SPONSORED ADR	26874R108	9,932	209500		DEFINED
ENNIS INC	COM	293389102	143	11500		DEFINED
ENPRO INDS INC	COM	29355X107	3,599	199836		DEFINED
ENSCO INTL INC	COM	26874Q100	13,413	384660		DEFINED
ENTEGRIS INC	COM	29362U104	4,173	1534259		DEFINED
ENERGY CORP NEW	COM	29364G103	51,725	667242		DEFINED
ENTERPRISE PRODS PARTNERS L	COM	293792107	9,112	365376		DEFINED
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	1,387	67330		DEFINED
ENZO BIOCHEM INC	COM	294100102	129	29220		DEFINED

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
ENZON PHARMACEUTICALS INC	COM	293904108	121	15350			DEFINED
EOG RES INC	COM	26875P101	25,537	375981			DEFINED
EPICOR SOFTWARE CORP	COM	29426L108	966	182170			DEFINED
EPIQ SYS INC	COM	26882D109	4,256	276750			DEFINED
EQT CORP	COM	26884L109	3,451	98850			DEFINED
EQUIFAX INC	COM	294429105	2,569	98418			DEFINED
EQUINIX INC	COM NEW	29444U502	546	7500			DEFINED
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	478	12850			DEFINED
EQUITY ONE	COM	294752100	156	11800			DEFINED
EQUITY RESIDENTIAL	SH BEN INT	29476L107	12,102	544389			DEFINED
ERESEARCH TECHNOLOGY INC	COM	29481V108	548	88350			DEFINED
ERIE INDTY CO	CL A	29530P102	204	5700			DEFINED
ESCO TECHNOLOGIES INC	COM	296315104	1,985	44310			DEFINED
ESSA BANCORP INC	COM	29667D104	539	39430			DEFINED
ESSEX PPTY TR INC	COM	297178105	4,777	76764			DEFINED
ESTERLINE TECHNOLOGIES CORP	COM	297425100	721	26620			DEFINED
ETHAN ALLEN INTERIORS INC	COM	297602104	2,112	203875			DEFINED
EURONET WORLDWIDE INC	COM	298736109	402	20750			DEFINED
EV3 INC	COM	26928A200	228	21250			DEFINED
EVERGREEN ENERGY INC	COM	30024B104	53	54400			DEFINED
EVERGREEN SOLAR INC	COM	30033R108	152	70150			DEFINED
EXAR CORP	COM	300645108	233	32350			DEFINED
EXCO RESOURCES INC	COM	269279402	4,024	311446			DEFINED
EXELIXIS INC	COM	30161Q104	176	36050			DEFINED
EXELON CORP	COM	30161N101	116,308	2271189			DEFINED
EXELON CORP.	COM	30161N101	8,247	161,035	SH		DEFINED
EXIDE TECHNOLOGIES	COM NEW	302051206	87	23250			DEFINED
EXPEDIA INC DEL	COM	30212P105	1,462	96740			DEFINED
EXPEDITORS INTL WASH INC	COM	302130109	11,067	331957			DEFINED
EXPRESS SCRIPTS INC	COM	302182100	48,053	698958			DEFINED
EXTERRAN HLDGS INC	COM	30225X103	2,100	130900			DEFINED
EXTRA SPACE STORAGE INC	COM	30225T102	1,899	227421			DEFINED
EXTREME NETWORKS INC	COM	30226D106	37	18633			DEFINED
EXXON MOBIL CORP	COM	30231G102	611,502	8746987			DEFINED
EXXON MOBIL CORP.	COM	30231G102	1,165	16,662	SH		DEFINED
EZCORP INC	CL A NON VTG	302301106	2,908	269800			DEFINED
F M C CORP	COM NEW	302491303	2,223	47000			DEFINED
F5 NETWORKS INC	COM	315616102	16,218	468580			DEFINED
FACET BIOTECH CORP	SHS	30303Q103	105	11320			DEFINED
FACTSET RESH SYS INC	COM	303075105	977	19600			DEFINED
FAIR ISAAC CORP	COM	303250104	2,693	174200			DEFINED
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	301	43050			DEFINED
FALCONSTOR SOFTWARE INC	COM	306137100	75	15800			DEFINED
FAMILY DLR STORES INC	COM	307000109	11,182	395129			DEFINED
FASTENAL CO	COM	311900104	2,755	83050			DEFINED
FCSTONE GROUP INC	COM	31308T100	51	12950			DEFINED
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	9,806	190343			DEFINED
FEDERAL SIGNAL CORP	COM	313855108	1,150	150309			DEFINED

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL	INVESTME DISCRETI
FEDERATED INVS INC PA	CL B	314211103	1,920	79694			DEFINED
FEDEX CORP	COM	31428X106	8,308	149374			DEFINED
FEI CO	COM	30241L109	8,218	358873			DEFINED
FELCOR LODGING TR INC	COM	31430F101	85	34550			DEFINED
FERRO CORP	COM	315405100	93	33750			DEFINED
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	5,648	417450			DEFINED
FIDELITY NATL INFORMATION SV	COM	31620M106	9,511	476495			DEFINED
FIFTH THIRD BANCORP	COM	316773100	2,239	315293			DEFINED
FINANCIAL FED CORP	COM	317492106	328	15960			DEFINED
FINISAR	COM	31787A101	13	23000			DEFINED
FINISH LINE INC	CL A	317923100	626	84399			DEFINED
FIRST ACCEPTANCE CORP	COM	318457108	38	18000			DEFINED
FIRST ADVANTAGE CORP	CL A	31845F100	426	28035			DEFINED
FIRST AMERN CORP CALIF	COM	318522307	4,182	161400			DEFINED
FIRST BANCORP N C	COM	318910106	266	16970			DEFINED
FIRST BANCORP P R	COM	318672102	303	76822			DEFINED
FIRST BUSEY CORP	COM	319383105	77	10450			DEFINED
FIRST CASH FINL SVCS INC	COM	31942D107	2,095	119570			DEFINED
FIRST COMWLTH FINL CORP PA	COM	319829107	153	24200			DEFINED
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	294	2200			DEFINED
FIRST FINANCIAL NORTHWEST IN	COM	32022K102	148	18900			DEFINED
FIRST FINL BANCORP OH	COM	320209109	465	61750			DEFINED
FIRST FINL BANKSHARES	COM	32020R109	2,694	53500			DEFINED
FIRST FINL CORP IND	COM	320218100	639	20250			DEFINED
FIRST HORIZON NATL CORP	COM	320517105	832	69346			DEFINED
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	94	21700			DEFINED
FIRST MARBLEHEAD CORP	COM	320771108	75	36900			DEFINED
FIRST MERCURY FINANCIAL CORP	COM	320841109	241	17501			DEFINED
FIRST MIDWEST BANCORP DEL	COM	320867104	1,403	191867			DEFINED
FIRST NIAGARA FINL GP INC	COM	33582V108	2,748	240666			DEFINED
FIRST SOLAR INC	COM	336433107	6,222	38362			DEFINED
FIRSTENERGY CORP	COM	337932107	9,791	252663			DEFINED
FIRSTMERIT CORP	COM	337915102	11,485	675586			DEFINED
FISERV INC	COM	337738108	14,531	317895			DEFINED
FLIR SYS INC	COM	302445101	10,885	482484			DEFINED
FLOWERS FOODS INC	COM	343498101	13,819	632717			DEFINED
FLOWSERVE CORP	COM	34354P105	7,382	105745			DEFINED
FLUOR CORP NEW	COM	343412102	18,366	358086			DEFINED
FMC TECHNOLOGIES INC	COM	30249U101	1,783	47450			DEFINED
FNB CORP PA	COM	302520101	264	42696			DEFINED
FOOT LOCKER INC	COM	344849104	3,421	326700			DEFINED
FORCE PROTECTION INC	COM NEW	345203202	205	23150			DEFINED
FORD MTR CO DEL	COM PAR \$0.01	345370860	10,334	1702436			DEFINED
FOREST CITY ENTERPRISES INC	CL A	345550107	134	20249			DEFINED
FOREST LABS INC	COM	345838106	19,921	793359			DEFINED
FOREST OIL CORP	COM PAR \$0.01	346091705	1,964	131660			DEFINED
FORESTAR GROUP INC	COM	346233109	737	62050			DEFINED
FORMFACTOR INC	COM	346375108	8,787	508511			DEFINED

COLUMN 1

COLUMN 2

COLUMN 3 COLUMN 4

COLUMN 5

COLUMN 6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL	INVESTME DISCRETI
FORRESTER RESH INC	COM	346563109	1,601	65200			DEFINED
FORTUNE BRANDS INC	COM	349631101	1,766	50844			DEFINED
FOSSIL INC	COM	349882100	9,665	401355			DEFINED
FOSTER L B CO	COM	350060109	234	7774			DEFINED
FOUNDATION COAL HLDGS INC	COM	35039W100	252	8950			DEFINED
FPL GROUP INC	COM	302571104	24,622	433037			DEFINED
FRANKLIN ELEC INC	COM	353514102	213	8200			DEFINED
FRANKLIN RES INC	COM	354613101	5,546	77024			DEFINED
FRANKLIN STREET PPTYS CORP	COM	35471R106	684	51650			DEFINED
FREDS INC	CL A	356108100	1,666	131841			DEFINED
FREESPORT-MCMORAN COPPER & GO	COM	35671D857	59,049	1178386			DEFINED
FREIGHTCAR AMER INC	COM	357023100	270	16058			DEFINED
FRONTIER COMMUNICATIONS CORP	COM	35906A108	1,002	140307			DEFINED
FRONTIER FINL CORP WASH	COM	35907K105	13	11049			DEFINED
FRONTIER OIL CORP	COM	35914P105	8,330	635380			DEFINED
FTI CONSULTING INC	COM	302941109	17,140	337929			DEFINED
FUELCELL ENERGY INC	COM	35952H106	109	26100			DEFINED
FULLER H B CO	COM	359694106	8,276	440935			DEFINED
FULTON FINL CORP PA	COM	360271100	688	132600			DEFINED
FURMANITE CORPORATION	COM	361086101	73	16300			DEFINED
FURNITURE BRANDS INTL INC	COM	360921100	46	15150			DEFINED
FUSHI COPPERWELD INC	COM	36113E107	97	11750			DEFINED
FX ENERGY INC	COM	302695101	105	27400			DEFINED
G & K SVCS INC	CL A	361268105	2,139	101151			DEFINED
GALLAGHER ARTHUR J & CO	COM	363576109	14,964	701214			DEFINED
GAMESTOP CORP NEW	CL A	36467W109	2,261	102712			DEFINED
GANNETT INC	COM	364730101	321	89997			DEFINED
GAP INC DEL	COM	364760108	10,379	632858			DEFINED
GARDNER DENVER INC	COM	365558105	14,865	590598			DEFINED
GARTNER INC	COM	366651107	2,904	190310			DEFINED
GATX CORP	COM	361448103	609	23667			DEFINED
GAYLORD ENTMT CO NEW	COM	367905106	131	10300			DEFINED
GENCORP INC	COM	368682100	49	25650			DEFINED
GENERAL CABLE CORP DEL NEW	COM	369300108	455	12100			DEFINED
GENERAL COMMUNICATION INC	CL A	369385109	336	48500			DEFINED
GENERAL DYNAMICS CORP	COM	369550108	19,737	356335			DEFINED
GENERAL ELECTRIC CO	COM	369604103	170,168	14519427			DEFINED
GENERAL MLS INC	COM	370334104	34,731	619973			DEFINED
GENERAL MOLY INC	COM	370373102	62	28050			DEFINED
GENERAL MTRS CORP	COM	370442105	123	112392			DEFINED
GENERAL ELECTRIC CO.	COM	369604103	11,535	984,227	SH		DEFINED
GENESCO INC	COM	371532102	591	31481			DEFINED
GENESEE & WYO INC	CL A	371559105	3,278	123664			DEFINED
GENESIS ENERGY L P	UNIT LTD PARTN	371927104	8,839	694896			DEFINED
GENOPTIX INC	COM	37243V100	543	16960			DEFINED
GEN-PROBE INC NEW	COM	36866T103	20,600	478958			DEFINED
GENTEX CORP	COM	371901109	936	80676			DEFINED
GENTIVA HEALTH SERVICES INC	COM	37247A102	1,476	89679			DEFINED

COLUMN 1

COLUMN 2

COLUMN 3

COLUMN 4

COLUMN 5

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	(x 1000)	SHARES	PRN CALL	DISCRETI
GENUINE PARTS CO	COM	372460105	3,347	99746		DEFINED
GENWORTH FINL INC	COM CL A	37247D106	1,437	205635		DEFINED
GENZYME CORP	COM	372917104	10,518	188941		DEFINED
GEO GROUP INC	COM	36159R103	4,181	225040		DEFINED
GERDAU AMERISTEEL CORP	COM	37373P105	2,221	325700		DEFINED
GERDAU S A	SPONSORED ADR	373737105	225	21500		DEFINED
GERON CORP	COM	374163103	222	28900		DEFINED
GETTY RLTY CORP NEW	COM	374297109	314	16642		DEFINED
GFI GROUP INC	COM	361652209	142	21000		DEFINED
GIBRALTAR INDS INC	COM	374689107	870	126023		DEFINED
GILEAD SCIENCES INC	COM	375558103	118,072	2520748		DEFINED
GLACIER BANCORP INC NEW	COM	37637Q105	3,966	268523		DEFINED
GLATFELTER	COM	377316104	337	37890		DEFINED
GLG PARTNERS INC	COM	37929X107	156	38250		DEFINED
GLIMCHER RLTY TR	SH BEN INT	379302102	65	22550		DEFINED
GLOBAL INDS LTD	COM	379336100	116	20500		DEFINED
GLOBAL PMTS INC	COM	37940X102	22,792	608430		DEFINED
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	3,982	330472		DEFINED
GOLDCORP INC NEW	COM	380956409	28,928	832461		DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	169,416	1149052		DEFINED
GOODRICH CORP	COM	382388106	11,726	234661		DEFINED
GOODRICH PETE CORP	COM NEW	382410405	272	11050		DEFINED
GOODYEAR TIRE & RUBR CO	COM	382550101	8,475	752674		DEFINED
GOOGLE INC	CL A	38259P508	234,259	555657		DEFINED
GORMAN RUPP CO	COM	383082104	1,508	74750		DEFINED
GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	38376A103	316	15380		DEFINED
GRACE W R & CO DEL NEW	COM	38388F108	301	24300		DEFINED
GRACO INC	COM	384109104	884	40150		DEFINED
GRAFTECH INTL LTD	COM	384313102	731	64650		DEFINED
GRAINGER W W INC	COM	384802104	2,860	34935		DEFINED
GRAMERCY CAP CORP	COM	384871109	70	43335		DEFINED
GRAN TIERRA ENERGY INC	COM	38500T101	268	77700		DEFINED
GRANITE CONSTR INC	COM	387328107	3,039	91320		DEFINED
GRAPHIC PACKAGING HLDG CO	COM	388689101	68	37100		DEFINED
GREAT ATLANTIC & PAC TEA INC	COM	390064103	51	12050		DEFINED
GREAT BASIN GOLD LTD	COM	390124105	1,097	794900		DEFINED
GREAT LAKES DREDGE & DOCK CO	COM	390607109	92	19300		DEFINED
GREAT PLAINS ENERGY INC	COM	391164100	2,434	156540		DEFINED
GREATBATCH INC	COM	39153L106	4,433	196081		DEFINED
GREEN MTN COFFEE ROASTERS IN	COM	393122106	2,238	37850		DEFINED
GREENHILL & CO INC	COM	395259104	1,282	17750		DEFINED
GREIF INC	CL A	397624107	1,982	44827		DEFINED
GRIFFON CORP	COM	398433102	792	95204		DEFINED
GROUP 1 AUTOMOTIVE INC	COM	398905109	940	36140		DEFINED
GROUPE CGI INC	CL A SUB VTG	39945C109	3,628	409016		DEFINED
GT SOLAR INTL INC	COM	3623E0209	118	22100		DEFINED
GUARANTY BANCORP DEL	COM	40075T102	74	38600		DEFINED
GUESS INC	COM	401617105	2,713	105232		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL INVESTME DISCRETI

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GULF ISLAND FABRICATION INC	COM	402307102	503	31750		DEFINED
GULFMARK OFFSHORE INC	COM	402629109	270	9800		DEFINED
GULFPORT ENERGY CORP	COM NEW	402635304	72	10500		DEFINED
GYMBOREE CORP	COM	403777105	18,350	517187		DEFINED
H&R BLOCK, INC.	COM	093671105	639	37,103	SH	DEFINED
HACKETT GROUP INC	COM	404609109	63	26950		DEFINED
HAEMONETICS CORP	COM	405024100	12,194	213925		DEFINED
HAIN CELESTIAL GROUP INC	COM	405217100	236	15117		DEFINED
HALLIBURTON CO	COM	406216101	35,808	1729836		DEFINED
HALOZYME THERAPEUTICS INC	COM	40637H109	134	19150		DEFINED
HANCOCK HLDG CO	COM	410120109	1,877	57766		DEFINED
HANESBRANDS INC	COM	410345102	248	16500		DEFINED
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	651	47900		DEFINED
HANOVER INS GROUP INC	COM	410867105	2,106	55272		DEFINED
HANSEN MEDICAL INC	COM	411307101	52	10550		DEFINED
HANSEN NAT CORP	COM	411310105	2,530	81986		DEFINED
HARLEY DAVIDSON INC	COM	412822108	3,497	215724		DEFINED
HARLEYSVILLE GROUP INC	COM	412824104	304	10780		DEFINED
HARLEYSVILLE NATL CORP PA	COM	412850109	58	12350		DEFINED
HARMAN INTL INDS INC	COM	413086109	601	31945		DEFINED
HARMONIC INC	COM	413160102	1,194	202694		DEFINED
HARRIS & HARRIS GROUP INC	COM	413833104	74	12750		DEFINED
HARRIS CORP DEL	COM	413875105	5,710	201347		DEFINED
HARRIS STRATEX NTRKS INC	CL A	41457P106	274	42342		DEFINED
HARRY WINSTON DIAMOND CORP	COM	41587B100	230	38603		DEFINED
HARSCO CORP	COM	415864107	4,049	143090		DEFINED
HARTE-HANKS INC	COM	416196103	1,979	213900		DEFINED
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,720	144920		DEFINED
HARVEST NATURAL RESOURCES IN	COM	41754V103	176	39800		DEFINED
HASBRO INC	COM	418056107	2,451	101104		DEFINED
HATTERAS FINL CORP	COM	41902R103	4,655	162836		DEFINED
HAVERTY FURNITURE INC	COM	419596101	365	39850		DEFINED
HAWAIIAN ELEC INDUSTRIES	COM	419870100	5,294	277772		DEFINED
HAWAIIAN HOLDINGS INC	COM	419879101	78	12900		DEFINED
HAYNES INTERNATIONAL INC	COM NEW	420877201	229	9658		DEFINED
HCC INS HLDGS INC	COM	404132102	1,194	49729		DEFINED
HCP INC	COM	40414L109	8,717	411385		DEFINED
HEADWATERS INC	COM	42210P102	183	54450		DEFINED
HEALTH CARE REIT INC	COM	42217K106	3,055	89590		DEFINED
HEALTH MGMT ASSOC INC NEW	CL A	421933102	2,646	535700		DEFINED
HEALTH NET INC	COM	42222G108	4,051	260508		DEFINED
HEALTHCARE RLTY TR	COM	421946104	890	52889		DEFINED
HEALTHCARE SVCS GRP INC	COM	421906108	569	31850		DEFINED
HEALTHSOUTH CORP	COM NEW	421924309	15,327	1061404		DEFINED
HEALTHSPRING INC	COM	42224N101	1,194	109970		DEFINED
HEALTHWAYS INC	COM	422245100	1,044	77610		DEFINED
HEARTLAND EXPRESS INC	COM	422347104	7,962	540865		DEFINED
HEARTLAND PMT SYS INC	COM	42235N108	1,233	128800		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
HECKMANN CORP	COM	422680108	81	21600		DEFINED

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HECLA MNG CO	COM	422704106	144	53600		DEFINED
HEICO CORP NEW	COM	422806109	444	12250		DEFINED
HEIDRICK & STRUGGLES INTL IN	COM	422819102	198	10850		DEFINED
HEINZ H J CO	COM	423074103	14,805	414693		DEFINED
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	934	85900		DEFINED
HELMERICH & PAYNE INC	COM	423452101	5,306	171866		DEFINED
HENRY JACK & ASSOC INC	COM	426281101	1,923	92690		DEFINED
HERCULES OFFSHORE INC	COM	427093109	195	49300		DEFINED
HERCULES TECH GROWTH CAP INC	COM	427096508	442	52617		DEFINED
HERSHEY CO	COM	427866108	3,565	99039		DEFINED
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	653	81760		DEFINED
HESS CORP	COM	42809H107	23,510	437390		DEFINED
HEWITT ASSOCS INC	COM	42822Q100	5,091	170950		DEFINED
HEWLETT PACKARD CO	COM	428236103	204,799	5298807		DEFINED
HEXCEL CORP NEW	COM	428291108	2,712	284600		DEFINED
HIBBETT SPORTS INC	COM	428567101	4,613	256300		DEFINED
HIGHWOODS PPTYS INC	COM	431284108	12,283	549070		DEFINED
HILL ROM HLDGS INC	COM	431475102	3,518	216887		DEFINED
HILLENBRAND INC	COM	431571108	721	43320		DEFINED
HILLTOP HOLDINGS INC	COM	432748101	196	16550		DEFINED
HITTITE MICROWAVE CORP	COM	43365Y104	802	23090		DEFINED
HLTH CORPORATION	COM	40422Y101	349	26654		DEFINED
HMS HLDGS CORP	COM	40425J101	923	22662		DEFINED
HNI CORP	COM	404251100	1,033	57188		DEFINED
HOLLY CORP	COM PAR \$0.01	435758305	3,574	198758		DEFINED
HOLOGIC INC	COM	436440101	5,031	353072		DEFINED
HOME BANCSHARES INC	COM	436893200	664	34861		DEFINED
HOME DEPOT INC	COM	437076102	83,644	3539749		DEFINED
HOME DEPOT, INC.	COM	437076102	7,336	310,433	SH	DEFINED
HOME PROPERTIES INC	COM	437306103	1,275	37400		DEFINED
HONEYWELL INTERNATIONAL, INC.	COM	438516106	11,332	360,885	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	103,753	3304247		DEFINED
HORACE MANN EDUCATORS CORP N	COM	440327104	2,647	265500		DEFINED
HORIZON LINES INC	COM	44044K101	66	17050		DEFINED
HORMEL FOODS CORP	COM	440452100	1,813	52500		DEFINED
HORNBECK OFFSHORE SVCS INC N	COM	440543106	1,230	57520		DEFINED
HORSEHEAD HLDG CORP	COM	440694305	122	16400		DEFINED
HOSPIRA INC	COM	441060100	29,961	777804		DEFINED
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	2,835	238460		DEFINED
HOST HOTELS & RESORTS INC	COM	44107P104	10,759	1282325		DEFINED
HOT TOPIC INC	COM	441339108	343	46980		DEFINED
HOVNANIAN ENTERPRISES INC	CL A	442487203	54	23050		DEFINED
HRPT PPTYS TR	COM SH BEN INT	40426W101	138	34000		DEFINED
HSN INC	COM	404303109	663	62710		DEFINED
HUB GROUP INC	CL A	443320106	9,550	462674		DEFINED
HUBBELL INC	CL B	443510201	3,942	122957		DEFINED
HUDSON CITY BANCORP	COM	443683107	25,613	1927230		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ CALL	INVESTME DISCRETI
HUMAN GENOME SCIENCES INC	COM	444903108	1,906	664248		DEFINED
HUMANA INC	COM	444859102	4,615	143063		DEFINED
HUNT J B TRANS SVCS INC	COM	445658107	46,517	1522640		DEFINED

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HUNTINGTON BANCSHARES INC	COM	446150104	691	165344		DEFINED
HUNTSMAN CORP	COM	447011107	117	23250		DEFINED
HURON CONSULTING GROUP INC	COM	447462102	321	6950		DEFINED
HUTCHINSON TECHNOLOGY INC	COM	448407106	110	56400		DEFINED
IAC INTERACTIVECORP	COM PAR \$.001	44919P508	532	33150		DEFINED
IAMGOLD CORP	COM	450913108	6,974	689100		DEFINED
IBERIABANK CORP	COM	450828108	832	21100		DEFINED
ICAHN ENTERPRISES LP	DEPOSITRY UNIT	451100101	409,065	10430000		DEFINED
ICICI BANK LTD.	ADR	45104G104	2,050	69,500	SH	DEFINED
ICICI BK LTD	ADR	45104G104	7,373	249920		DEFINED
ICONIX BRAND GROUP INC	COM	451055107	1,550	100751		DEFINED
ICU MED INC	COM	44930G107	635	15437		DEFINED
IDACORP INC	COM	451107106	4,776	182710		DEFINED
IDERA PHARMACEUTICALS INC	COM NEW	45168K306	79	13450		DEFINED
IDEX CORP	COM	45167R104	4,435	180510		DEFINED
IDEXX LABS INC	COM	45168D104	940	20352		DEFINED
IGATE CORP	COM	45169U105	100	15150		DEFINED
IHS INC	CL A	451734107	496	9950		DEFINED
ILLINOIS TOOL WKS INC	COM	452308109	41,242	1104496		DEFINED
ILLUMINA INC	COM	452327109	9,482	243514		DEFINED
IMATION CORP	COM	45245A107	1,346	176820		DEFINED
IMMERSION CORP	COM	452521107	67	13500		DEFINED
IMMUCOR INC	COM	452526106	4,848	352292		DEFINED
IMMUNOGEN INC	COM	45253H101	110	12800		DEFINED
IMMUNOMEDICS INC	COM	452907108	81	31700		DEFINED
IMPERIAL SUGAR CO NEW	COM NEW	453096208	228	18810		DEFINED
IMS HEALTH INC	COM	449934108	1,831	144157		DEFINED
INCYTE CORP	COM	45337C102	2,083	633100		DEFINED
INDEPENDENT BANK CORP MASS	COM	453836108	1,356	68808		DEFINED
INDIA FD INC	COM	454089103	317	10200		DEFINED
INFINERA CORPORATION	COM	45667G103	1,404	153750		DEFINED
INFINITY PPTY & CAS CORP	COM	45665Q103	1,667	45710		DEFINED
INFOGROUP INC	COM	45670G108	95	16650		DEFINED
INFORMATICA CORP	COM	45666Q102	2,433	141530		DEFINED
INFOSPACE INC	COM PAR \$.0001	45678T300	71	10650		DEFINED
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	4,927	133964		DEFINED
INGRAM MICRO INC	CL A	457153104	6,438	367864		DEFINED
INLAND REAL ESTATE CORP	COM NEW	457461200	265	37870		DEFINED
INNOPHOS HOLDINGS INC	COM	45774N108	206	12200		DEFINED
INNOSPEC INC	COM	45768S105	123	11400		DEFINED
INSIGHT ENTERPRISES INC	COM	45765U103	1,468	151980		DEFINED
INSITUFORM TECHNOLOGIES INC	CL A	457667103	715	42105		DEFINED
INSPIRE PHARMACEUTICALS INC	COM	457733103	80	14400		DEFINED
INSULET CORP	COM	45784P101	79	10300		DEFINED
INTEGRAL SYS INC MD	COM	45810H107	86	10300		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	4,582	758600		DEFINED
INTEGRYS ENERGY GROUP INC	COM	45822P105	1,713	57110		DEFINED
INTEL CORP	COM	458140100	153,624	9282445		DEFINED
INTEL CORP.	COM	458140100	12,076	729,640	SH	DEFINED
INTELLON CORP	COM	45816W504	54	12600		DEFINED

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INTERACTIVE BROKERS GROUP IN	COM	45841N107	376	24200	DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	7,346	64300	DEFINED
INTERDIGITAL INC	COM	45867G101	466	19050	DEFINED
INTERFACE INC	CL A	458665106	540	86742	DEFINED
INTERLINE BRANDS INC	COM	458743101	276	20200	DEFINED
INTERMEC INC	COM	458786100	7,023	544400	DEFINED
INTERMUNE INC	COM	45884X103	5,756	378700	DEFINED
INTERNAP NETWORK SVCS CORP	COM PAR \$.001	45885A300	187	53540	DEFINED
INTERNATIONAL BANCSHARES COR	COM	459044103	2,450	237650	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	150,405	1440381	DEFINED
INTERNATIONAL COAL GRP INC N	COM	45928H106	119	41650	DEFINED
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2,388	72978	DEFINED
INTERNATIONAL GAME TECHNOLOG	COM	459902102	5,530	347772	DEFINED
INTERNATIONAL RECTIFIER CORP	COM	460254105	256	17300	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	9,384	1858228	DEFINED
INTERFIL CORP	CL A	46069S109	542	43110	DEFINED
INTERVAL LEISURE GROUP INC	COM	46113M108	505	54230	DEFINED
INTL PAPER CO	COM	460146103	14,746	974596	DEFINED
INTREPID POTASH INC	COM	46121Y102	227	8100	DEFINED
INTUIT	COM	461202103	16,093	570881	DEFINED
INTUITIVE SURGICAL INC	COM NEW	46120E602	6,200	37881	DEFINED
INVACARE CORP	COM	461203101	1,575	89210	DEFINED
INVENTIV HEALTH INC	COM	46122E105	6,032	445809	DEFINED
INVERNESS MED INNOVATIONS IN	COM	46126P106	544	15300	DEFINED
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1,437	70492	DEFINED
INVESTORS BANCORP INC	COM	46146P102	161	17500	DEFINED
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	185	20850	DEFINED
ION GEOPHYSICAL CORP	COM	462044108	134	52231	DEFINED
IOWA TELECOMM SERVICES INC	COM	462594201	588	47010	DEFINED
IPC THE HOSPITALIST CO INC	COM	44984A105	416	15600	DEFINED
IPG PHOTONICS CORP	COM	44980X109	155	14150	DEFINED
IRON MTN INC	COM	462846106	2,115	73580	DEFINED
ISHARES INC	MSCI CDA INDEX	464286509	261	12200	DEFINED
ISHARES INC	MSCI GERMANY	464286806	264	14710	DEFINED
ISHARES INC	MSCI MEX INVEST	464286822	1,003	27200	DEFINED
ISHARES TR	DJ US REAL EST	464287739	519	16000	DEFINED
ISHARES TR	DJ US TECH SEC	464287721	677	15217	DEFINED
ISHARES TR	S&P 100 IDX FD	464287101	769	17871	DEFINED
ISHARES TR	S&P GBL ENER	464287341	943	30729	DEFINED
ISHARES TR	S&P 500 VALUE	464287408	1,389	31806	DEFINED
ISHARES TR	S&P GBL INF	464287291	1,664	37205	DEFINED
ISHARES TR	MSCI EMERG MKT	464287234	1,787	55440	DEFINED
ISHARES TR	RUSSELL1000GRW	464287614	1,848	45051	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
ISHARES TR	RUSL 2000 GROW	464287648	4,324	76278		DEFINED
ISHARES TR	RUSSELL 2000	464287655	4,460	87320		DEFINED
ISHARES TR	RUSSELL MCP GR	464287481	5,071	139112		DEFINED
ISHARES TR	RUSL 2000 VALU	464287630	7,640	164192		DEFINED
ISHARES TR	BARCLYS US AGG B	464287226	11,798	115500		DEFINED
ISHARES TR	MSCI EAFE IDX	464287465	16,179	353185		DEFINED
ISHARES TR	S&P LTN AM 40	464287390	244	7020		DEFINED

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ISHARES TR	NASDQ BIO INDX	464287556	265	3640		DEFINED
ISHARES TR	DJ OIL&GAS EXP	464288851	289	7017		DEFINED
ISHARES MSCI EAFE INDEX FUND	MSCI EAFE IDX	464287465	5,802	126,659	SH	DEFINED
ISHARES MSCI EMERGING MARKETS INDEX FUND	MSCI EMERG MKT	464287234	6,171	191,461	SH	DEFINED
ISHARES MSCI SOUTH KOREA INDEX FUND	MSCI S KOREA	464286772	1,607	46,189	SH	DEFINED
ISHARES MSCI TAIWAN INDEX FUND	MSCI TAIWAN	464286731	2,921	289,500	SH	DEFINED
ISHARES S&P GLOBAL ENERGY SECTOR INDEX FUND	S&P GBL ENER	464287341	943	30,729	SH	DEFINED
ISILON SYS INC	COM	46432L104	62	14650		DEFINED
ISIS PHARMACEUTICALS INC	COM	464330109	1,439	87200		DEFINED
ISLE OF CAPRI CASINOS INC	COM	464592104	213	16000		DEFINED
ISTAR FINL INC	COM	45031U101	91	31900		DEFINED
ITAU UNIBANCO BANCO MULTIPL	SPONS ADR	465562106	3,101	195888		DEFINED
ITAU UNIBANCO BANCO MULTIPLO SA	SPONS ADR	465562106	2,162	136,551	SH	DEFINED
ITC HLDGS CORP	COM	465685105	449	9900		DEFINED
ITRON INC	COM	465741106	1,736	31518		DEFINED
ITT CORP NEW	COM	450911102	19,191	431261		DEFINED
ITT EDUCATIONAL SERVICES INC	COM	45068B109	3,744	37191		DEFINED
J & J SNACK FOODS CORP	COM	466032109	1,863	51890		DEFINED
J CREW GROUP INC	COM	46612H402	448	16580		DEFINED
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	7,285	322912		DEFINED
JABIL CIRCUIT INC	COM	466313103	725	97660		DEFINED
JACK IN THE BOX INC	COM	466367109	13,465	599765		DEFINED
JACKSON HEWITT TAX SVCS INC	COM	468202106	80	12850		DEFINED
JACOBS ENGR GROUP INC DEL	COM	469814107	11,144	264767		DEFINED
JAKKS PAC INC	COM	47012E106	571	44529		DEFINED
JANUS CAP GROUP INC	COM	47102X105	1,354	118811		DEFINED
JARDEN CORP	COM	471109108	330	17600		DEFINED
JDA SOFTWARE GROUP INC	COM	46612K108	1,074	71820		DEFINED
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	726	126928		DEFINED
JEFFERIES GROUP INC NEW	COM	472319102	5,531	259300		DEFINED
JETBLUE AIRWAYS CORP	COM	477143101	361	84590		DEFINED
JO-ANN STORES INC	COM	47758P307	9,663	467496		DEFINED
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	540	43150		DEFINED
JOHNSON & JOHNSON	COM	478160104	207,211	3648089		DEFINED
JOHNSON & JOHNSON	COM	478160104	1,178	20,736	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	6,704	308671		DEFINED
JONES APPAREL GROUP INC	COM	480074103	512	47700		DEFINED
JONES LANG LASALLE INC	COM	48020Q107	209	6400		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
JOS A BANK CLOTHIERS INC	COM	480838101	1,245	36135		DEFINED
JOY GLOBAL INC	COM	481165108	19,730	552354		DEFINED
JPMORGAN CHASE & CO	COM	46625H100	235,805	6913078		DEFINED
JUNIPER NETWORKS INC	COM	48203R104	10,604	449337		DEFINED
K V PHARMACEUTICAL CO	CL A	482740206	72	22500		DEFINED
KADANT INC	COM	48282T104	501	44360		DEFINED
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	330	9200		DEFINED
KAMAN CORP	COM	483548103	425	25550		DEFINED
KANSAS CITY SOUTHERN	COM NEW	485170302	620	38500		DEFINED

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KAYDON CORP	COM	486587108	492	15100		DEFINED
KB HOME	COM	48666K109	2,968	216941		DEFINED
KBR INC	COM	48242W106	5,298	287335		DEFINED
KBW INC	COM	482423100	460	15987		DEFINED
KELLOGG CO	COM	487836108	54,893	1178721		DEFINED
KELLY SVCS INC	CL A	488152208	1,265	115570		DEFINED
KENDLE INTERNATIONAL INC	COM	48880L107	1,079	88156		DEFINED
KENSEY NASH CORP	COM	490057106	1,708	65160		DEFINED
KEY ENERGY SVCS INC	COM	492914106	203	35300		DEFINED
KEYCORP NEW	COM	493267108	1,221	233049		DEFINED
KFORCE INC	COM	493732101	186	22502		DEFINED
KILROY RLTY CORP	COM	49427F108	2,236	108844		DEFINED
KIMBALL INTL INC	CL B	494274103	185	29600		DEFINED
KIMBERLY CLARK CORP	COM	494368103	53,681	1023864		DEFINED
KIMBERLY-CLARK CORP.	COM	494368103	11,809	225,225	SH	DEFINED
KIMCO REALTY CORP	COM	49446R109	4,049	402851		DEFINED
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	12,895	252255		DEFINED
KINDER MORGAN ENERGY PARTNERS LP	UT LTD PARTNER	494550106	613	11,986	SH	DEFINED
KINDRED HEALTHCARE INC	COM	494580103	1,439	116295		DEFINED
KINETIC CONCEPTS INC	COM NEW	49460W208	2,623	96240		DEFINED
KING PHARMACEUTICALS INC	COM	495582108	3,815	396131		DEFINED
KINROSS GOLD CORP	COM NO PAR	496902404	35,390	1949881		DEFINED
KIRBY CORP	COM	497266106	6,833	214935		DEFINED
KITE RLTY GROUP TR	COM	49803T102	579	198160		DEFINED
KLA-TENCOR CORP	COM	482480100	2,882	114123		DEFINED
KNIGHT CAPITAL GROUP INC	CL A	499005106	17,534	1028383		DEFINED
KNIGHT TRANSN INC	COM	499064103	3,413	206250		DEFINED
KNOLL INC	COM NEW	498904200	143	18900		DEFINED
KNOT INC	COM	499184109	215	27288		DEFINED
KOHL'S CORP	COM	500255104	13,425	314045		DEFINED
KOPIN CORP	COM	500600101	348	94350		DEFINED
KORN FERRY INTL	COM NEW	500643200	214	20100		DEFINED
KRAFT FOODS INC	CL A	50075N104	91,391	3606590		DEFINED
KRAFT FOODS, INC.	CL A	50075N104	17,275	681,717	SH	DEFINED
KRISPY KREME DOUGHNUTS INC	COM	501014104	51	17050		DEFINED
KROGER CO	COM	501044101	11,490	521097		DEFINED
K-SWISS INC	CL A	482686102	97	11400		DEFINED
KT CORP	SPONSORED ADR	48268K101	6,248	435086		DEFINED
KT CORP.	SPONSORED ADR	48268K101	708	49,335	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
KULICKE & SOFFA INDS INC	COM	501242101	181	53320		DEFINED
L-1 IDENTITY SOLUTIONS INC	COM	50212A106	129	16650		DEFINED
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	16,977	244693		DEFINED
LA Z BOY INC	COM	505336107	420	88900		DEFINED
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	42,123	621368		DEFINED
LABRANCHE & CO INC	COM	505447102	209	48554		DEFINED
LACLEDE GROUP INC	COM	505597104	466	14075		DEFINED
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	1,239	2293804		DEFINED
LAKELAND FINL CORP	COM	511656100	347	18270		DEFINED
LAM RESEARCH CORP	COM	512807108	2,298	88376		DEFINED
LANCASTER COLONY CORP	COM	513847103	2,255	51177		DEFINED

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LANCE INC	COM	514606102	547	23630	DEFINED
LANDAUER INC	COM	51476K103	883	14400	DEFINED
LANDEC CORP	COM	514766104	90	13200	DEFINED
LANDRYS RESTAURANTS INC	COM	51508L103	237	27525	DEFINED
LANDSTAR SYS INC	COM	515098101	2,652	73708	DEFINED
LAS VEGAS SANDS CORP	COM	517834107	439	55800	DEFINED
LASALLE HOTEL PTYS	COM SH BEN INT	517942108	2,095	169750	DEFINED
LATTICE SEMICONDUCTOR CORP	COM	518415104	80	42600	DEFINED
LAUDER ESTEE COS INC	CL A	518439104	2,709	82906	DEFINED
LAWSON PRODS INC	COM	520776105	384	27008	DEFINED
LAWSON SOFTWARE INC NEW	COM	52078P102	265	47150	DEFINED
LAYNE CHRISTENSEN CO	COM	521050104	206	10080	DEFINED
LCA-VISION INC	COM PAR \$.001	501803308	49	11700	DEFINED
LEAP WIRELESS INTL INC	COM NEW	521863308	830	25200	DEFINED
LEAR CORP	COM	521865105	65	130100	DEFINED
LEGG MASON INC	COM	524901105	617	25315	DEFINED
LEGGETT & PLATT INC	COM	524660107	17,482	1147892	DEFINED
LEGGETT & PLATT, INC.	COM	524660107	7,904	518,999 SH	DEFINED
LENDER PROCESSING SVCS INC	COM	52602E102	4,522	162850	DEFINED
LENNAR CORP	CL A	526057104	2,852	294295	DEFINED
LENNOX INTL INC	COM	526107107	1,014	31580	DEFINED
LEUCADIA NATL CORP	COM	527288104	10,651	505048	DEFINED
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	368	243880	DEFINED
LEXINGTON REALTY TRUST	COM	529043101	702	206569	DEFINED
LEXMARK INTL NEW	CL A	529771107	650	41041	DEFINED
LHC GROUP INC	COM	50187A107	1,217	54810	DEFINED
LIBERTY GLOBAL INC	COM SER A	530555101	613	38600	DEFINED
LIBERTY MEDIA CORP NEW	INT COM SER A	53071M104	601	119900	DEFINED
LIBERTY MEDIA CORP NEW	ENT COM SER A	53071M500	49,556	1856012	DEFINED
LIBERTY MEDIA CORP NEW	CAP COM SER A	53071M302	197	14550	DEFINED
LIBERTY PPTY TR	SH BEN INT	531172104	10,122	439330	DEFINED
LIFE TECHNOLOGIES CORP	COM	53217V109	9,943	238318	DEFINED
LIFE TIME FITNESS INC	COM	53217R207	228	11400	DEFINED
LIFEPOINT HOSPITALS INC	COM	53219L109	4,004	152550	DEFINED
LIGAND PHARMACEUTICALS INC	CL B	53220K207	106	36900	DEFINED
LILLY ELI & CO	COM	532457108	48,194	1391294	DEFINED
LIMITED BRANDS INC	COM	532716107	6,103	509856	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ CALL	INVESTMENT DISCRETION
LINCARE HLDGS INC	COM	532791100	4,011	170528	DEFINED	
LINCOLN ELEC HLDGS INC	COM	533900106	1,635	45380	DEFINED	
LINCOLN NATL CORP IND	COM	534187109	1,966	114233	DEFINED	
LINDSAY CORP	COM	535555106	353	10662	DEFINED	
LINEAR TECHNOLOGY CORP	COM	535678106	32,310	1383734	DEFINED	
LIONS GATE ENTMNT CORP	COM NEW	535919203	953	170250	DEFINED	
LITTELFUSE INC	COM	537008104	268	13420	DEFINED	
LIVE NATION INC	COM	538034109	422	86754	DEFINED	
LIVEPERSON INC	COM	538146101	80	19900	DEFINED	
LIZ CLAIBORNE INC	COM	539320101	130	45100	DEFINED	
LKQ CORP	COM	501889208	14,732	895580	DEFINED	
LOCKHEED MARTIN CORP	COM	539830109	44,382	550306	DEFINED	
LOEWS CORP	COM	540424108	12,792	466861	DEFINED	

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LO-JACK CORP	COM	539451104	64	15226		DEFINED
LORILLARD INC	COM	544147101	30,967	456942		DEFINED
LORILLARD, INC.	COM	544147101	11,167	164,783	SH	DEFINED
LOUISIANA PAC CORP	COM	546347105	1,123	328500		DEFINED
LOWES COS INC	COM	548661107	47,073	2425206		DEFINED
LSI CORPORATION	COM	502161102	1,367	299702		DEFINED
LSI INDS INC	COM	50216C108	64	11751		DEFINED
LUBRIZOL CORP	COM	549271104	4,331	91540		DEFINED
LUFKIN INDS INC	COM	549764108	918	21838		DEFINED
LULULEMON ATHLETICA INC	COM	550021109	174	13350		DEFINED
LUMBER LIQUIDATORS INC	COM	55003Q103	2,435	154500		DEFINED
LUMINEX CORP DEL	COM	55027E102	2,318	125000		DEFINED
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	1,288	62000		DEFINED
M & T BK CORP	COM	55261F104	6,086	119495		DEFINED
M D C HLDGS INC	COM	552676108	2,673	88780		DEFINED
M/I HOMES INC	COM	55305B101	680	69490		DEFINED
MACERICH CO	COM	554382101	5,667	321828		DEFINED
MACK CALI RLTY CORP	COM	554489104	4,429	194240		DEFINED
MACROVISION SOLUTIONS CORP	COM	55611C108	728	33360		DEFINED
MACYS INC	COM	55616P104	35,102	2984865		DEFINED
MADDEN STEVEN LTD	COM	556269108	363	14350		DEFINED
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	2,794	85120		DEFINED
MAGNA INTL INC	CL A	559222401	3,810	90190		DEFINED
MAIDENFORM BRANDS INC	COM	560305104	145	12651		DEFINED
MANHATTAN ASSOCS INC	COM	562750109	1,769	97100		DEFINED
MANITOWOC INC	COM	563571108	268	51040		DEFINED
MANKIND CORP	COM	56400P201	158	19000		DEFINED
MANPOWER INC	COM	56418H100	5,562	131360		DEFINED
MANTECH INTL CORP	CL A	564563104	316	7350		DEFINED
MANULIFE FINL CORP	COM	56501R106	8,493	489499		DEFINED
MARATHON OIL CORP	COM	565849106	98,537	3270404		DEFINED
MARCHEX INC	CL B	56624R108	34	10100		DEFINED
MARCUS CORP	COM	566330106	272	25856		DEFINED
MARINEMAX INC	COM	567908108	247	71700		DEFINED
MARINER ENERGY INC	COM	56845T305	278	23650		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
MARKEL CORP	COM	570535104	389	1380		DEFINED
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	476	12580		DEFINED
MARKET VECTORS ETF TR	RUSSIA ETF	57060U506	9,605	460000		DEFINED
MARKETAXESS HLDGS INC	COM	57060D108	222	23270		DEFINED
MARRIOTT INTL INC NEW	CL A	571903202	2,379	107806.04		DEFINED
MARSH & MCLENNAN COS INC	COM	571748102	7,753	385133		DEFINED
MARSHALL & ILSLEY CORP NEW	COM	571837103	491	102265		DEFINED
MARTEK BIOSCIENCES CORP	COM	572901106	1,832	86630		DEFINED
MARTEN TRANS LTD	COM	573075108	723	34850		DEFINED
MARTHA STEWART LIVING OMNIME	CL A	573083102	62	20250		DEFINED
MARTIN MARIETTA MATLS INC	COM	573284106	7,476	94774		DEFINED
MARVEL ENTERTAINMENT INC	COM	57383T103	3,246	91200		DEFINED
MASCO CORP	COM	574599106	1,363	142266		DEFINED
MASIMO CORP	COM	574795100	1,650	68447		DEFINED
MASSEY ENERGY CORP	COM	576206106	2,132	109124		DEFINED

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MASTEC INC	COM	576323109	190	16200		DEFINED
MASTERCARD INC	CL A	57636Q104	17,085	102113		DEFINED
MATRIX SVC CO	COM	576853105	1,050	91480		DEFINED
MATTEL INC	COM	577081102	26,360	1642344		DEFINED
MATTEL, INC.	COM	577081102	11,534	718,617	SH	DEFINED
MATTHEWS INTL CORP	CL A	577128101	310	9950		DEFINED
MAXIM INTEGRATED PRODS INC	COM	57772K101	913	58200		DEFINED
MAXIMUS INC	COM	577933104	537	13030		DEFINED
MXYGEN INC	COM	577776107	85	12700		DEFINED
MB FINANCIAL INC NEW	COM	55264U108	164	16130		DEFINED
MBIA INC	COM	55262C100	218	50291		DEFINED
MCAFEE INC	COM	579064106	16,838	399090		DEFINED
MCCORMICK & CO INC	COM NON VTG	579780206	1,345	41353		DEFINED
MCDERMOTT INTL INC	COM	580037109	27,445	1351310		DEFINED
MCDONALDS CORP	COM	580135101	69,201	1203698		DEFINED
MCDONALD'S CORP.	COM	580135101	11,009	191,495	SH	DEFINED
MCG CAPITAL CORP	COM	58047P107	53	22000		DEFINED
MCGRAW HILL COS INC	COM	580645109	23,437	778383		DEFINED
MCKESSON CORP	COM	58155Q103	61,442	1396403		DEFINED
MCMORAN EXPLORATION CO	COM	582411104	5,360	899251		DEFINED
MDS INC	COM	55269P302	461	86299		DEFINED
MDU RES GROUP INC	COM	552690109	2,341	123387		DEFINED
MEADOWBROOK INS GROUP INC	COM	58319P108	132	20150		DEFINED
MEADWESTVACO CORP	COM	583334107	5,549	338141		DEFINED
MECHEL OAO	SPONSORED ADR	583840103	5,235	626975		DEFINED
MECHEL OAO	SPONSORED ADR	583840103	2,296	275,000	SH	DEFINED
MEDAREX INC	COM	583916101	329	39350		DEFINED
MEDASSETS INC	COM	584045108	231	11900		DEFINED
MEDCATH CORP	COM	58404W109	265	22510		DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	62,135	1362316		DEFINED
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	105	20550		DEFINED
MEDICAL PPTYS TRUST INC	COM	58463J304	1,041	171580		DEFINED
MEDICINES CO	COM	584688105	3,353	399654		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL DISCRETI
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	977	59890		DEFINED
MEDIS TECHNOLOGIES LTD	COM	58500P107	7	13500		DEFINED
MEDIVATION INC	COM	58501N101	210	9350		DEFINED
MEDNAX INC	COM	58502B106	3,870	91857		DEFINED
MEDTRONIC INC	COM	585055106	37,085	1062911		DEFINED
MEMC ELECTR MATLS INC	COM	552715104	23,198	1302554		DEFINED
MENS WEARHOUSE INC	COM	587118100	1,574	82058		DEFINED
MENTOR GRAPHICS CORP	COM	587200106	8,433	1541641		DEFINED
MERCADOLIBRE INC	COM	58733R102	2,412	89719		DEFINED
MERCHANTS BANCSHARES	COM	588448100	276	12351		DEFINED
MERCK & CO INC	COM	589331107	86,607	3097535		DEFINED
MERCK & CO., INC.	COM	589331107	18,516	662,224	SH	DEFINED
MERCURY COMPUTER SYS	COM	589378108	498	53810		DEFINED
MEREDITH CORP	COM	589433101	2,338	91491		DEFINED
MERIDIAN BIOSCIENCE INC	COM	589584101	13,435	595001		DEFINED
MERIT MED SYS INC	COM	589889104	2,717	166680		DEFINED
MERITAGE HOMES CORP	COM	59001A102	1,359	72080		DEFINED

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METALICO INC	COM	591176102	114	24450		DEFINED
METAVANTE TECHNOLOGIES INC	COM	591407101	3,150	121810		DEFINED
METHODE ELECTRS INC	COM	591520200	813	115863		DEFINED
METLIFE INC	COM	59156R108	13,538	451126		DEFINED
METROPCS COMMUNICATIONS INC	COM	591708102	2,669	200550		DEFINED
METTLER TOLEDO INTERNATIONAL	COM	592688105	4,768	61800		DEFINED
MFA FINANCIAL INC	COM	55272X102	667	96320		DEFINED
MGE ENERGY INC	COM	55277P104	317	9450		DEFINED
MGIC INVT CORP WIS	COM	552848103	575	130605		DEFINED
MGM MIRAGE	COM	552953101	212	33150		DEFINED
MICREL INC	COM	594793101	4,319	590028		DEFINED
MICROCHIP TECHNOLOGY INC	COM	595017104	2,770	122830		DEFINED
MICRON TECHNOLOGY INC	COM	595112103	5,376	1062443		DEFINED
MICROS SYS INC	COM	594901100	24,250	957742		DEFINED
MICROSEMI CORP	COM	595137100	2,927	212098		DEFINED
MICROSOFT CORP	COM	594918104	267,390	11249034		DEFINED
MICROSOFT CORP.	COM	594918104	2,034	85,569	SH	DEFINED
MICROTUNE INC DEL	COM	59514P109	64	27550		DEFINED
MICROVISION INC DEL	COM	594960106	76	24850		DEFINED
MICRUS ENDOVASCULAR CORP	COM	59518V102	3,971	439323		DEFINED
MID-AMER APT CMNTYS INC	COM	59522J103	2,022	55070		DEFINED
MIDCAP SPDR TR	UNIT SER 1	595635103	263	2500		DEFINED
MIDDLEBY CORP	COM	596278101	363	8276		DEFINED
MILLER HERMAN INC	COM	600544100	2,613	170352		DEFINED
MILLIPORE CORP	COM	601073109	3,844	54755		DEFINED
MINE SAFETY APPLIANCES CO	COM	602720104	265	11000		DEFINED
MINEFINDERS LTD	COM	602900102	1,531	221200		DEFINED
MINERALS TECHNOLOGIES INC	COM	603158106	8,311	230725		DEFINED
MIPS TECHNOLOGIES INC	COM	604567107	68	22650		DEFINED
MISSION WEST PPTYS INC	COM	605203108	133	19400		DEFINED
MKS INSTRUMENT INC	COM	55306N104	8,426	641271		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
MOBILE MINI INC	COM	60740F105	1,242	84675		DEFINED
MOBILE TELESYSTEMS FINANCE SA	SPONSORED ADR	607409109	3,489	94,480	SH	DEFINED
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	4,382	118661		DEFINED
MODINE MFG CO	COM	607828100	54	11150		DEFINED
MODUSLINK GLOBAL SOLUTIONS I	COM	60786L107	337	49065		DEFINED
MOHAWK INDS INC	COM	608190104	778	21800		DEFINED
MOLECULAR INSIGHT PHARM INC	COM	60852M104	63	12150		DEFINED
MOLEX INC	COM	608554101	888	57105		DEFINED
MOLINA HEALTHCARE INC	COM	60855R100	1,058	44233		DEFINED
MOLSON COORS BREWING CO	CL B	60871R209	5,238	123750		DEFINED
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1,183	98300		DEFINED
MONEYGRAM INTL INC	COM	60935Y109	69	38800		DEFINED
MONOLITHIC PWR SYS INC	COM	609839105	3,244	144750		DEFINED
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	75	11000		DEFINED
MONRO MUFFLER BRAKE INC	COM	610236101	4,456	173300		DEFINED
MONSANTO CO NEW	COM	61166W101	57,234	769893		DEFINED
MONSTER WORLDWIDE INC	COM	611742107	2,454	207769		DEFINED
MOODYS CORP	COM	615369105	6,319	239802		DEFINED
MOOG INC	CL A	615394202	11,026	427207		DEFINED

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MORGAN STANLEY	COM NEW	617446448	63,632	2231917	DEFINED
MOSAIC CO	COM	61945A107	31,776	717296	DEFINED
MOTOROLA INC	COM	620076109	8,241	1243061	DEFINED
MOVADO GROUP INC	COM	624580106	209	19800	DEFINED
MOVE INC COM	COM	62458M108	93	43000	DEFINED
MPS GROUP INC	COM	553409103	2,540	332415	DEFINED
MSC INDL DIRECT INC	CL A	553530106	12,435	350490	DEFINED
MSC SOFTWARE CORP	COM	553531104	83	12450	DEFINED
MTS SYS CORP	COM	553777103	548	26560	DEFINED
MUELLER INDS INC	COM	624756102	2,362	113570	DEFINED
MUELLER WTR PRODS INC	COM SER A	624758108	284	76060	DEFINED
MULTI FINELINE ELECTRONIX IN	COM	62541B101	2,812	131400	DEFINED
MURPHY OIL CORP	COM	626717102	42,897	789702	DEFINED
MVC CAPITAL INC	COM	553829102	101	11900	DEFINED
MYERS INDS INC	COM	628464109	301	36132	DEFINED
MYLAN INC	COM	628530107	5,198	398288	DEFINED
MYRIAD GENETICS INC	COM	62855J104	2,068	58000	DEFINED
MYRIAD PHARMACEUTICALS INC	COM	62856H107	206	44225	DEFINED
NABI BIOPHARMACEUTICALS	COM	629519109	54	22150	DEFINED
NACCO INDS INC	CL A	629579103	248	8640	DEFINED
NALCO HOLDING COMPANY	COM	62985Q101	1,903	113004	DEFINED
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	495	116358	DEFINED
NANOSPHERE INC	COM	63009F105	136	27700	DEFINED
NARA BANCORP INC	COM	63080P105	66	12750	DEFINED
NASDAQ OMX GROUP INC	COM	631103108	6,867	322252	DEFINED
NASH FINCH CO	COM	631158102	725	26780	DEFINED
NATCO GROUP INC	CL A	63227W203	759	23050	DEFINED
NATIONAL CINEMEDIA INC	COM	635309107	186	13550	DEFINED
NATIONAL FINL PARTNERS CORP	COM	63607P208	1,034	141315	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL	INVESTME DISCRETI
NATIONAL FUEL GAS CO N J	COM	636180101	1,720	47680			DEFINED
NATIONAL HEALTH INVS INC	COM	63633D104	319	11950			DEFINED
NATIONAL HEALTHCARE CORP	COM	635906100	296	7800			DEFINED
NATIONAL INSTRS CORP	COM	636518102	1,087	48200			DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	60,713	1858943			DEFINED
NATIONAL PENN BANCSHARES INC	COM	637138108	1,263	274040			DEFINED
NATIONAL PRESTO INDS INC	COM	637215104	1,669	21936			DEFINED
NATIONAL RETAIL PROPERTIES I	COM	637417106	8,003	461257			DEFINED
NATIONAL SEMICONDUCTOR CORP	COM	637640103	12,265	977303			DEFINED
NATIONAL BANKSHARES INC VA	COM	634865109	363	15100			DEFINED
NATIONAL WESTN LIFE INS CO	CL A	638522102	473	4050			DEFINED
NATIONWIDE HEALTH PPTYS INC	COM	638620104	10,500	407910			DEFINED
NAVIGANT CONSULTING INC	COM	63935N107	1,253	96950			DEFINED
NAVIGATORS GROUP INC	COM	638904102	6,837	153890			DEFINED
NAVISTAR INTL CORP NEW	COM	63934E108	43,406	995549			DEFINED
NBT BANCORP INC	COM	628778102	803	37000			DEFINED
NBTY INC	COM	628782104	3,279	116600			DEFINED
NCI BUILDING SYS INC	COM	628852105	230	87120			DEFINED
NCI INC	CL A	62886K104	710	23350			DEFINED
NCR CORP NEW	COM	62886E108	5,269	445430			DEFINED
NEENAH PAPER INC	COM	640079109	91	10350			DEFINED

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NEKTAR THERAPEUTICS	COM	640268108	3,055	471415	DEFINED
NELNET INC	CL A	64031N108	224	16450	DEFINED
NESS TECHNOLOGIES INC	COM	64104X108	138	35220	DEFINED
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	317	23350	DEFINED
NETAPP INC	COM	64110D104	33,926	1720366	DEFINED
NETEZZA CORP	COM	64111N101	131	15800	DEFINED
NETFLIX INC	COM	64110L106	1,844	44610	DEFINED
NETGEAR INC	COM	64111Q104	889	61660	DEFINED
NETLOGIC MICROSYSTEMS INC	COM	64118B100	239	6550	DEFINED
NETSCOUT SYS INC	COM	64115T104	2,911	310350	DEFINED
NEUROCRINE BIOSCIENCES INC	COM	64125C109	50	15450	DEFINED
NEUSTAR INC	CL A	64126X201	3,752	169320	DEFINED
NEUTRAL TANDEM INC	COM	64128B108	945	32020	DEFINED
NEW JERSEY RES	COM	646025106	3,481	93969	DEFINED
NEW YORK & CO INC	COM	649295102	38	12250	DEFINED
NEW YORK CMNTY BANCORP INC	COM	649445103	6,596	617000	DEFINED
NEW YORK TIMES CO	CL A	650111107	205	37266	DEFINED
NEWALLIANCE BANCSHARES INC	COM	650203102	10,104	878642	DEFINED
NEWELL RUBBERMAID INC	COM	651229106	7,868	755837	DEFINED
NEWELL RUBBERMAID, INC.	COM	651229106	528	50,728 SH	DEFINED
NEWFIELD EXPL CO	COM	651290108	5,081	155530	DEFINED
NEWMARKET CORP	COM	651587107	1,737	25800	DEFINED
NEWMONT MINING CORP	COM	651639106	22,545	551615	DEFINED
NEWPARK RES INC	COM PAR \$.01NEW	651718504	71	24750	DEFINED
NEWPORT CORP	COM	651824104	752	129950	DEFINED
NEWS CORP	CL A	65248E104	9,810	1076829	DEFINED
NEWSTAR FINANCIAL INC	COM	65251F105	27	14150	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
NEXEN INC	COM	65334H102	71,087	3283467		DEFINED
NGP CAP RES CO	COM	62912R107	99	16950		DEFINED
NIC INC	COM	62914B100	84	12400		DEFINED
NICE SYS LTD	SPONSORED ADR	653656108	2,909	126096		DEFINED
NICOR INC	COM	654086107	1,073	30986		DEFINED
NIKE INC	CL B	654106103	17,528	338509		DEFINED
NISOURCE INC	COM	65473P105	13,495	1157379		DEFINED
NISOURCE, INC.	COM	65473P105	1,151	98,703 SH		DEFINED
NOBLE ENERGY INC	COM	655044105	5,440	92248		DEFINED
NORDSON CORP	COM	655663102	7,572	195044		DEFINED
NORDSTROM INC	COM	655664100	3,219	161843		DEFINED
NORFOLK SOUTHERN CORP	COM	655844108	9,283	246442		DEFINED
NORTHEAST UTILS	COM	664397106	10,303	461816		DEFINED
NORTHERN TR CORP	COM	665859104	29,558	550627		DEFINED
NORTHGATE MINERALS CORP	COM	666416102	79	36800		DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	28,678	627796		DEFINED
NORTHSTAR RLTY FIN CORP	COM	66704R100	243	85912		DEFINED
NORTHWEST NAT GAS CO	COM	667655104	866	19550		DEFINED
NORTHWESTERN CORP	COM NEW	668074305	3,088	135670		DEFINED
NOVA CHEMICALS CORP	COM	66977W109	718	121000		DEFINED
NOVAMED INC DEL	COM	66986W108	54	13600		DEFINED
NOVARTIS A G	SPONSORED ADR	66987V109	8,036	196997		DEFINED
NOVARTIS AG	SPONSORED ADR	66987V109	10,257	251,447 SH		DEFINED

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NOVATEL WIRELESS INC	COM NEW	66987M604	3,588	397780	DEFINED
NOVAVAX INC	COM	670002104	85	25850	DEFINED
NOVELL INC	COM	670006105	1,046	231000	DEFINED
NOVELLUS SYS INC	COM	670008101	757	45309	DEFINED
NPS PHARMACEUTICALS INC	COM	62936P103	76	16300	DEFINED
NRG ENERGY INC	COM NEW	629377508	4,598	177108	DEFINED
NSTAR	COM	67019E107	7,000	217986	DEFINED
NTELOS HLDGS CORP	COM	67020Q107	8,512	462080	DEFINED
NU SKIN ENTERPRISES INC	CL A	67018T105	325	21250	DEFINED
NUANCE COMMUNICATIONS INC	COM	67020Y100	3,285	271460	DEFINED
NUCOR CORP	COM	670346105	14,151	318493	DEFINED
NUTRI SYS INC NEW	COM	67069D108	767	52900	DEFINED
NUVASIVE INC	COM	670704105	566	12700	DEFINED
NV ENERGY INC	COM	67073Y106	1,390	128830	DEFINED
NVIDIA CORP	COM	67066G104	3,989	353308	DEFINED
NVR INC	COM	62944T105	4,793	9540	DEFINED
NYSE EURONEXT	COM	629491101	22,069	809887	DEFINED
NYSE EURONEXT	COM	629491101	8,095	297,069 SH	DEFINED
O CHARLEYS INC	COM	670823103	109	11800	DEFINED
O REILLY AUTOMOTIVE INC	COM	686091109	2,102	55200	DEFINED
OBAGI MEDICAL PRODUCTS INC	COM	67423R108	75	10250	DEFINED
OCCIDENTAL PETE CORP DEL	COM	674599105	133,973	2035752	DEFINED
OCEANEERING INTL INC	COM	675232102	2,717	60100	DEFINED
OCEANFIRST FINL CORP	COM	675234108	148	12350	DEFINED
OCWEN FINL CORP	COM NEW	675746309	1,209	93190	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
ODYSSEY HEALTHCARE INC	COM	67611V101	777	75574		DEFINED
ODYSSEY RE HLDGS CORP	COM	67612W108	221	5540		DEFINED
OFFICE DEPOT INC	COM	676220106	471	103264		DEFINED
OFFICEMAX INC DEL	COM	67622P101	189	30018		DEFINED
OGE ENERGY CORP	COM	670837103	14,061	496505		DEFINED
OGE ENERGY CORP.	COM	670837103	10,793	381,107 SH		DEFINED
OIL STS INTL INC	COM	678026105	1,988	82130		DEFINED
OILSANDS QUEST INC	COM	678046103	74	77350		DEFINED
OLD DOMINION FGHT LINES INC	COM	679580100	4,232	126072		DEFINED
OLD NATL BANCORP IND	COM	680033107	6,140	625279		DEFINED
OLD REP INTL CORP	COM	680223104	1,252	127100		DEFINED
OLIN CORP	COM PAR \$1	680665205	1,569	131990		DEFINED
OLYMPIC STEEL INC	COM	68162K106	239	9747		DEFINED
OM GROUP INC	COM	670872100	2,215	76310		DEFINED
OMEGA HEALTHCARE INVS INC	COM	681936100	2,342	150880		DEFINED
OMNICARE INC	COM	681904108	20,920	812117		DEFINED
OMNICELL INC	COM	68213N109	134	12508		DEFINED
OMNICOM GROUP INC	COM	681919106	15,655	495723		DEFINED
OMNITURE INC	COM	68212S109	271	21600		DEFINED
OMNIVISION TECHNOLOGIES INC	COM	682128103	326	31340		DEFINED
ON ASSIGNMENT INC	COM	682159108	741	189540		DEFINED
ON SEMICONDUCTOR CORP	COM	682189105	17,112	2494431		DEFINED
ONEOK INC NEW	COM	682680103	2,875	97480		DEFINED
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	3,584	78275		DEFINED
ONLINE RES CORP	COM	68273G101	97	15600		DEFINED

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ONYX PHARMACEUTICALS INC	COM	683399109	9,847	348437	DEFINED
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	27,557	2341300	DEFINED
OPEN TEXT CORP	COM	683715106	932	25600	DEFINED
OPENWAVE SYS INC	COM NEW	683718308	60	26700	DEFINED
OPNEXT INC	COM	68375V105	44	20450	DEFINED
OPTIMER PHARMACEUTICALS INC	COM	68401H104	226	15100	DEFINED
OPTIONSXPRESS HLDGS INC	COM	684010101	3,420	220223	DEFINED
ORACLE CORP	COM	68389X105	183,967	8588574	DEFINED
ORASURE TECHNOLOGIES INC	COM	68554V108	50	20150	DEFINED
ORBITAL SCIENCES CORP	COM	685564106	4,122	271700	DEFINED
ORBITZ WORLDWIDE INC	COM	68557K109	59	31000	DEFINED
ORCHIDS PAPER PRODS CO DEL	COM	68572N104	403	19600	DEFINED
OREXIGEN THERAPEUTICS INC	COM	686164104	65	12700	DEFINED
ORIENTAL FINL GROUP INC	COM	68618W100	120	12400	DEFINED
ORITANI FINL CORP	COM	686323106	701	51150	DEFINED
ORMAT TECHNOLOGIES INC	COM	686688102	1,418	35180	DEFINED
ORRSTOWN FINL SVCS INC	COM	687380105	391	10500	DEFINED
ORTHOVITA INC	COM	68750U102	124	23900	DEFINED
OSHKOSH CORP	COM	688239201	1,112	76500	DEFINED
OSI PHARMACEUTICALS INC	COM	671040103	7,720	273480	DEFINED
OTTER TAIL CORP	COM	689648103	333	15250	DEFINED
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	260	7650	DEFINED
OWENS & MINOR INC NEW	COM	690732102	14,273	325714	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
OWENS CORNING NEW	COM	690742101	280	21900	DEFINED	
OWENS ILL INC	COM NEW	690768403	3,309	118130	DEFINED	
OXFORD INDS INC	COM	691497309	518	44491	DEFINED	
P F CHANGS CHINA BISTRO INC	COM	69333Y108	4,535	141457	DEFINED	
PACCAR INC	COM	693718108	64,014	1973913	DEFINED	
PACER INTL INC TENN	COM	69373H106	30	13325	DEFINED	
PACIFIC CAP BANCORP NEW	COM	69404P101	68	31650	DEFINED	
PACIFIC SUNWEAR CALIF INC	COM	694873100	87	25650	DEFINED	
PACKAGING CORP AMER	COM	695156109	2,683	165640	DEFINED	
PACTIV CORP	COM	695257105	14,480	667269	DEFINED	
PACWEST BANCORP DEL	COM	695263103	4,312	327652	DEFINED	
PAETEC HOLDING CORP	COM	695459107	126	46750	DEFINED	
PAIN THERAPEUTICS INC	COM	69562K100	75	14000	DEFINED	
PALL CORP	COM	696429307	1,945	73223	DEFINED	
PALM INC NEW	COM	696643105	1,846	111350	DEFINED	
PANERA BREAD CO	CL A	69840W108	2,751	55174	DEFINED	
PAPA JOHNS INTL INC	COM	698813102	7,768	313334	DEFINED	
PAR PHARMACEUTICAL COS INC	COM	69888P106	1,259	83120	DEFINED	
PARALLEL PETE CORP DEL	COM	699157103	57	29300	DEFINED	
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	4,186	358095	DEFINED	
PARAMOUNT GOLD & SILVER CORP	COM	69924P102	18	11800	DEFINED	
PAREXEL INTL CORP	COM	699462107	710	49342	DEFINED	
PARK ELECTROCHEMICAL CORP	COM	700416209	546	25348	DEFINED	
PARKER DRILLING CO	COM	701081101	394	90780	DEFINED	
PARKER HANNIFIN CORP	COM	701094104	3,473	80838	DEFINED	
PARKWAY PPTYS INC	COM	70159Q104	732	56290	DEFINED	
PATRIOT COAL CORP	COM	70336T104	576	90340	DEFINED	

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PATTERSON COMPANIES INC	COM	703395103	790	36405	DEFINED
PATTERSON UTI ENERGY INC	COM	703481101	30,266	2353478	DEFINED
PAYCHEX INC	COM	704326107	3,475	137908	DEFINED
PC MALL INC	COM	69323K100	84	12450	DEFINED
PC-TEL INC	COM	69325Q105	74	13750	DEFINED
PDL BIOPHARMA INC	COM	69329Y104	1,339	169450	DEFINED
PEABODY ENERGY CORP	COM	704549104	31,202	1034535	DEFINED
PEETS COFFEE & TEA INC	COM	705560100	440	17450	DEFINED
PEGASYSTEMS INC	COM	705573103	270	10250	DEFINED
PENN NATL GAMING INC	COM	707569109	279	9600	DEFINED
PENN VA CORP	COM	707882106	2,078	126930	DEFINED
PENN WEST ENERGY TR	TR UNIT	707885109	467	36697	DEFINED
PENNEY J C INC	COM	708160106	7,679	267465	DEFINED
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	555	111000	DEFINED
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	217	13050	DEFINED
PENTAIR INC	COM	709631105	2,311	90200	DEFINED
PEOPLES BANCORP INC	COM	709789101	267	15650	DEFINED
PEOPLES UNITED FINANCIAL INC	COM	712704105	1,589	105450	DEFINED
PEP BOYS MANNY MOE & JACK	COM	713278109	152	15000	DEFINED
PEPCO HOLDINGS INC	COM	713291102	1,063	79080	DEFINED
PEPSI BOTTLING GROUP INC	COM	713409100	5,585	165033	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
PEPSIAMERICAS INC	COM	71343P200	1,562	58267		DEFINED
PEPSICO INC	COM	713448108	105,779	1924649		DEFINED
PERFECT WORLD CO LTD	SPON ADR REP B	71372U104	638	22300		DEFINED
PERFICIENT INC	COM	71375U101	827	118260		DEFINED
PERKINELMER INC	COM	714046109	5,113	293874		DEFINED
PEROT SYS CORP	CL A	714265105	717	50000		DEFINED
PERRIGO CO	COM	714290103	1,943	69938		DEFINED
PETMED EXPRESS INC	COM	716382106	1,251	83256		DEFINED
PETRO-CDA	COM	71644E102	16,574	431378		DEFINED
PETROHAWK ENERGY CORP	COM	716495106	1,899	85164		DEFINED
PETROLEO BRASILEIRO SA	SP ADR NON VTG	71654V101	2,394	71,758	SH	DEFINED
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	71654V101	9,937	297869		DEFINED
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	12,151	296518		DEFINED
PETROLEUM DEV CORP	COM	716578109	204	13011		DEFINED
PETROQUEST ENERGY INC	COM	716748108	707	191520		DEFINED
PETSMART INC	COM	716768106	5,878	273898		DEFINED
PFIZER INC	COM	717081103	208,486	13899074		DEFINED
PFIZER, INC.	COM	717081103	17,517	1,167,799	SH	DEFINED
PG&E CORP	COM	69331C108	53,235	1384893		DEFINED
PHARMACEUTICAL PROD DEV INC	COM	717124101	6,067	261267		DEFINED
PHARMERICA CORP	COM	71714F104	1,652	84180		DEFINED
PHASE FORWARD INC	COM	71721R406	1,305	86360		DEFINED
PHH CORP	COM NEW	693320202	5,787	318331		DEFINED
PHILIP MORRIS INTERNATIONAL, INC.	COM	718172109	12,048	276,195	SH	DEFINED
PHILIP MORRIS INTL INC	COM	718172109	145,892	3344613		DEFINED
PHILLIPS VAN HEUSEN CORP	COM	718592108	4,375	152480		DEFINED
PHOENIX COS INC NEW	COM	71902E109	74	44550		DEFINED
PHOTRONICS INC	COM	719405102	55	13600		DEFINED
PICO HLDGS INC	COM NEW	693366205	384	13370		DEFINED

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PIEDMONT NAT GAS INC	COM	720186105	1,959	81250	DEFINED
PIER 1 IMPORTS INC	COM	720279108	60	30100	DEFINED
PIKE ELEC CORP	COM	721283109	159	13200	DEFINED
PINNACLE ENTMT INC	COM	723456109	803	86400	DEFINED
PINNACLE WEST CAP CORP	COM	723484101	1,035	34331	DEFINED
PIONEER DRILLING CO	COM	723655106	201	41880	DEFINED
PIONEER NAT RES CO	COM	723787107	2,898	113650	DEFINED
PIPER JAFFRAY COS	COM	724078100	258	5900	DEFINED
PITNEY BOWES INC	COM	724479100	45,930	2094369	DEFINED
PITNEY BOWES, INC.	COM	724479100	12,010	547,639 SH	DEFINED
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	298	6996	DEFINED
PLAINS EXPL& PRODTN CO	COM	726505100	3,091	112966	DEFINED
PLANTRONICS INC NEW	COM	727493108	3,656	193336	DEFINED
PLAYBOY ENTERPRISES INC	CL B	728117300	47	18600	DEFINED
PLEXUS CORP	COM	729132100	1,304	63723	DEFINED
PLUM CREEK TIMBER CO INC	COM	729251108	3,918	131552	DEFINED
PLX TECHNOLOGY INC	COM	693417107	57	15250	DEFINED
PMA CAP CORP	CL A	693419202	173	38004	DEFINED
PMC-SIERRA INC	COM	69344F106	350	43910	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
PMI GROUP INC	COM	69344M101	86	43500		DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	48,483	1249229		DEFINED
PNM RES INC	COM	69349H107	1,179	110120		DEFINED
POLARIS INDS INC	COM	731068102	4,120	128284		DEFINED
POLO RALPH LAUREN CORP	CL A	731572103	4,885	91243		DEFINED
POLYCOM INC	COM	73172K104	26,730	1318711		DEFINED
POLYONE CORP	COM	73179P106	762	281050		DEFINED
POLYPORE INTL INC	COM	73179V103	192	17300		DEFINED
POOL CORPORATION	COM	73278L105	3,500	211350		DEFINED
POPULAR INC	COM	733174106	164	74400		DEFINED
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	770	19890		DEFINED
PORTLAND GEN ELEC CO	COM NEW	736508847	11,983	615162		DEFINED
POST PPTYS INC	COM	737464107	490	36450		DEFINED
POTASH CORP SASK INC	COM	73755L107	10,608	114006		DEFINED
POTLATCH CORP NEW	COM	737630103	414	17030		DEFINED
POWER INTEGRATIONS INC	COM	739276103	4,660	195880		DEFINED
POWER-ONE INC	COM	739308104	47	31750		DEFINED
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	276	7592		DEFINED
POWERSHS DB MULTI SECT COMM	DB AGRICULT FD	73936B408	621	24394		DEFINED
POWERWAVE TECHNOLOGIES INC	COM	739363109	150	93400		DEFINED
PPG INDS INC	COM	693506107	15,237	347090		DEFINED
PPL CORP	COM	69351T106	14,502	439994		DEFINED
PRAXAIR INC	COM	74005P104	14,321	201510		DEFINED
PRE PAID LEGAL SVCS INC	COM	740065107	986	22628		DEFINED
PRECISION CASTPARTS CORP	COM	740189105	17,936	245591		DEFINED
PRECISION DRILLING TR	TR UNIT	740215108	125	25603		DEFINED
PREMIERE GLOBAL SVCS INC	COM	740585104	307	28350		DEFINED
PRESIDENTIAL LIFE CORP	COM	740884101	265	34950		DEFINED
PRESTIGE BRANDS HLDGS INC	COM	74112D101	521	84790		DEFINED
PRICE T ROWE GROUP INC	COM	74144T108	4,633	111180		DEFINED
PRICELINE COM INC	COM NEW	741503403	33,623	301420		DEFINED

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PRIDE INTL INC DEL	COM	74153Q102	3,102	123800	DEFINED
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	41,700	2213351	DEFINED
PRIVATEBANCORP INC	COM	742962103	260	11700	DEFINED
PROASSURANCE CORP	COM	74267C106	10,826	234276	DEFINED
PROCTER & GAMBLE CO	COM	742718109	251,980	4931113	DEFINED
PROCTER & GAMBLE CO.	COM	742718109	11,325	221,628 SH	DEFINED
PROGENICS PHARMACEUTICALS IN	COM	743187106	59	11450	DEFINED
PROGRESS ENERGY INC	COM	743263105	3,826	101126	DEFINED
PROGRESS SOFTWARE CORP	COM	743312100	7,619	359911	DEFINED
PROGRESSIVE CORP OHIO	COM	743315103	5,298	350646	DEFINED
PROLOGIS	SH BEN INT	743410102	6,063	752275	DEFINED
PROSPECT CAPITAL CORPORATION	COM	74348T102	175	19000	DEFINED
PROSPERITY BANCSHARES INC	COM	743606105	9,665	323988	DEFINED
PROTALIX BIOTHERAPEUTICS INC	COM	74365A101	47	10300	DEFINED
PROTECTIVE LIFE CORP	COM	743674103	646	56445	DEFINED
PROVIDENT FINL SVCS INC	COM	74386T105	4,169	458077	DEFINED
PRUDENTIAL FINL INC	COM	744320102	8,377	225064	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ CALL	INVESTME DISCRETI
PS BUSINESS PKS INC CALIF	COM	69360J107	1,170	24150		DEFINED
PSS WORLD MED INC	COM	69366A100	1,927	104110		DEFINED
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	11,795	518682		DEFINED
PUBLIC STORAGE	COM	74460D109	17,043	260275		DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26,575	814425		DEFINED
PULTE HOMES INC	COM	745867101	676	76516		DEFINED
QLOGIC CORP	COM	747277101	1,294	102054		DEFINED
QUAKER CHEM CORP	COM	747316107	577	43400		DEFINED
QUALCOMM INC	COM	747525103	156,954	3472430		DEFINED
QUALITY SYS INC	COM	747582104	1,505	26424		DEFINED
QUANEX BUILDING PRODUCTS COR	COM	747619104	298	26520		DEFINED
QUANTA SVCS INC	COM	74762E102	18,916	817830		DEFINED
QUANTUM CORP	COM DSSG	747906204	70	84200		DEFINED
QUEST DIAGNOSTICS INC	COM	74834L100	7,968	141201		DEFINED
QUEST SOFTWARE INC	COM	74834T103	7,718	553680		DEFINED
QUESTAR CORP	COM	748356102	1,899	61130		DEFINED
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	94	18800		DEFINED
QUICKSILVER RESOURCES INC	COM	74837R104	1,837	197690		DEFINED
QUIDEL CORP	COM	74838J101	147	10100		DEFINED
QUIKSILVER INC	COM	74838C106	93	50400		DEFINED
QWEST COMMUNICATIONS INTL IN	COM	749121109	5,255	1266208		DEFINED
RACKSPACE HOSTING INC	COM	750086100	268	19350		DEFINED
RADIAN GROUP INC	COM	750236101	86	31500		DEFINED
RADIANT SYSTEMS INC	COM	75025N102	92	11100		DEFINED
RADIOSHACK CORP	COM	750438103	1,186	84953		DEFINED
RADISYS CORP	COM	750459109	1,133	125320		DEFINED
RADNET INC	COM	750491102	37	16250		DEFINED
RALCORP HLDGS INC NEW	COM	751028101	4,936	81030		DEFINED
RAMBUS INC DEL	COM	750917106	323	20850		DEFINED
RANGE RES CORP	COM	75281A109	4,899	118298		DEFINED
RASER TECHNOLOGIES INC	COM	754055101	62	22150		DEFINED
RAYMOND JAMES FINANCIAL INC	COM	754730109	502	29164		DEFINED
RAYONIER INC	COM	754907103	18,899	519912		DEFINED

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RAYONIER, INC.	COM	754907103	7,436	204,576	SH	DEFINED
RAYTHEON CO	COM NEW	755111507	31,658	712527		DEFINED
RBC BEARINGS INC	COM	75524B104	239	11700		DEFINED
RC2 CORP	COM	749388104	351	26540		DEFINED
RCN CORP	COM NEW	749361200	2,475	414500		DEFINED
REALNETWORKS INC	COM	75605L104	239	80070		DEFINED
REALTY INCOME CORP	COM	756109104	1,250	57040		DEFINED
RED HAT INC	COM	756577102	1,448	71950		DEFINED
RED ROBIN GOURMET BURGERS IN	COM	75689M101	300	15992		DEFINED
REDWOOD TR INC	COM	758075402	6,504	440660		DEFINED
REGAL BELOIT CORP	COM	758750103	8,691	218796		DEFINED
REGAL ENTMT GROUP	CL A	758766109	37,354	2810661		DEFINED
REGENCY CTRS CORP	COM	758849103	4,424	126724		DEFINED
REGENERON PHARMACEUTICALS	COM	75886F107	3,676	205133		DEFINED
REGIONS FINANCIAL CORP NEW	COM	7591EP100	3,999	989847		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
REGIS CORP MINN	COM	758932107	3,183	182849		DEFINED
REHABCARE GROUP INC	COM	759148109	940	39290		DEFINED
REINSURANCE GROUP AMER INC	COM NEW	759351604	33,652	963958		DEFINED
RELIANCE STEEL & ALUMINUM CO	COM	759509102	8,757	228100		DEFINED
RENASANT CORP	COM	75970E107	261	17390		DEFINED
RENT A CTR INC NEW	COM	76009N100	3,664	205510		DEFINED
REPLIGEN CORP	COM	759916109	105	19000		DEFINED
REPUBLIC AWYS HLDGS INC	COM	760276105	88	13550		DEFINED
REPUBLIC BANCORP KY	CL A	760281204	756	33457		DEFINED
REPUBLIC SVCS INC	COM	760759100	3,059	125328		DEFINED
RES-CARE INC	COM	760943100	483	33768		DEFINED
RESEARCH IN MOTION LTD	COM	760975102	95,469	1342938		DEFINED
RESMED INC	COM	761152107	3,457	84886		DEFINED
RESOURCES CONNECTION INC	COM	76122Q105	2,125	123750		DEFINED
RETAIL VENTURES INC	COM	76128Y102	34	15500		DEFINED
REX ENERGY CORPORATION	COM	761565100	82	14450		DEFINED
REYNOLDS AMERICAN INC	COM	761713106	34,113	883293		DEFINED
REYNOLDS AMERICAN, INC.	COM	761713106	1,113	28,814	SH	DEFINED
RF MICRODEVICES INC	COM	749941100	331	87900		DEFINED
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	862	71150		DEFINED
RIO TINTO PLC	SPONSORED ADR	767204100	14,451	88184		DEFINED
RITE AID CORP	COM	767754104	127	83950		DEFINED
RIVERBED TECHNOLOGY INC	COM	768573107	482	20800		DEFINED
RLI CORP	COM	749607107	467	10417		DEFINED
ROBBINS & MYERS INC	COM	770196103	1,007	52300		DEFINED
ROBERT HALF INTL INC	COM	770323103	2,321	98254		DEFINED
ROCHESTER MED CORP	COM	771497104	187	13950		DEFINED
ROCK-TENN CO	CL A	772739207	3,238	84855		DEFINED
ROCKWELL AUTOMATION INC	COM	773903109	2,732	85042		DEFINED
ROCKWELL COLLINS INC	COM	774341101	3,074	73673		DEFINED
ROCKWELL MEDICAL TECH	COM	774374102	93	12300		DEFINED
ROCKWOOD HLDGS INC	COM	774415103	258	17600		DEFINED
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	236	11800		DEFINED
ROGERS COMMUNICATIONS INC	CL B	775109200	15,254	592402		DEFINED
ROGERS CORP	COM	775133101	458	22629		DEFINED

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ROLLINS INC	COM	775711104	217	12550	DEFINED
ROPER INDS INC NEW	COM	776696106	64,692	1427770	DEFINED
ROSETTA RESOURCES INC	COM	777779307	362	41370	DEFINED
ROSETTA STONE INC	COM	777780107	258	9400	DEFINED
ROSS STORES INC	COM	778296103	20,117	521158	DEFINED
ROWAN COS INC	COM	779382100	2,171	112366	DEFINED
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	38,992	776893	DEFINED
ROYAL GOLD INC	COM	780287108	562	13470	DEFINED
RPC INC	COM	749660106	86	10300	DEFINED
RPM INTL INC	COM	749685103	6,139	437264	DEFINED
RRI ENERGY INC	COM	74971X107	346	69050	DEFINED
RSC HOLDINGS INC	COM	74972L102	102	15150	DEFINED
RTI BIOLOGICS INC	COM	74975N105	2,632	613591	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
RTI INTL METALS INC	COM	74973W107	241	13667		DEFINED
RUBICON TECHNOLOGY INC	COM	78112T107	147	10300		DEFINED
RUBY TUESDAY INC	COM	781182100	306	45900		DEFINED
RUDDICK CORP	COM	781258108	2,502	106782		DEFINED
RUDOLPH TECHNOLOGIES INC	COM	781270103	284	51500		DEFINED
RUSH ENTERPRISES INC	CL A	781846209	325	27910		DEFINED
RYDER SYS INC	COM	783549108	694	24872		DEFINED
RYLAND GROUP INC	COM	783764103	5,911	352675		DEFINED
S & T BANCORP INC	COM	783859101	1,832	150634		DEFINED
S1 CORPORATION	COM	78463B101	118	17050		DEFINED
SAFETY INS GROUP INC	COM	78648T100	891	29157		DEFINED
SAFEWAY INC	COM NEW	786514208	4,631	227328		DEFINED
SAIC INC	COM	78390X101	6,676	359900		DEFINED
SAKS INC	COM	79377W108	131	29500		DEFINED
SALESFORCE COM INC	COM	79466L302	8,735	228850		DEFINED
SALIX PHARMACEUTICALS INC	COM	795435106	689	69790		DEFINED
SALLY BEAUTY HLDGS INC	COM	79546E104	449	70576		DEFINED
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	2,145	390030		DEFINED
SANDERSON FARMS INC	COM	800013104	1,509	33540		DEFINED
SANDISK CORP	COM	80004C101	1,689	114930		DEFINED
SANDRIDGE ENERGY INC	COM	80007P307	239	28100		DEFINED
SANGAMO BIOSCIENCES INC	COM	800677106	112	22750		DEFINED
SANTANDER BANCORP	COM	802809103	422	60700		DEFINED
SANTARUS INC	COM	802817304	55	19600		DEFINED
SAPIENT CORP	COM	803062108	304	48300		DEFINED
SARA LEE CORP	COM	803111103	39,597	4057086		DEFINED
SARA LEE CORP.	COM	803111103	12,538	1,284,631	SH	DEFINED
SATCON TECHNOLOGY CORP	COM	803893106	23	12500		DEFINED
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	3,610	261025		DEFINED
SAVVIS INC	COM NEW	805423308	136	11850		DEFINED
SBA COMMUNICATIONS CORP	COM	78388J106	23,246	947265		DEFINED
SCANA CORP NEW	COM	80589M102	1,910	58816		DEFINED
SCANSOURCE INC	COM	806037107	1,588	64776		DEFINED
SCHEIN HENRY INC	COM	806407102	4,851	101164		DEFINED
SCHERING PLOUGH CORP	COM	806605101	35,604	1417368		DEFINED
SCHLUMBERGER LTD	COM	806857108	125,868	2326142		DEFINED
SCHNITZER STL INDS	CL A	806882106	552	10450		DEFINED

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SCHOLASTIC CORP	COM	807066105	531	26820	DEFINED
SCHOOL SPECIALTY INC	COM	807863105	1,660	82127	DEFINED
SCHULMAN A INC	COM	808194104	1,810	119790	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	41,551	2368929	DEFINED
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1,549	56930	DEFINED
SCIENTIFIC GAMES CORP	CL A	80874P109	238	15070	DEFINED
SCOTTS MIRACLE GRO CO	CL A	810186106	314	8950	DEFINED
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	878	31550	DEFINED
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	229	22620	DEFINED
SEACHANGE INTL INC	COM	811699107	81	10100	DEFINED
SEACOR HOLDINGS INC	COM	811904101	3,055	40603	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
SEALED AIR CORP NEW	COM	81211K100	5,406	292993		DEFINED
SEALY CORP	COM	812139301	38	19550		DEFINED
SEARS HLDGS CORP	COM	812350106	15,209	228632		DEFINED
SEATTLE GENETICS INC	COM	812578102	3,636	374025		DEFINED
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	578	48400		DEFINED
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	2,284	86800		DEFINED
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	4,198	182600		DEFINED
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	351	7300		DEFINED
SELECTIVE INS GROUP INC	COM	816300107	1,016	79545		DEFINED
SEMPRA ENERGY	COM	816851109	10,807	217745		DEFINED
SEMTECH CORP	COM	816850101	6,478	407148		DEFINED
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	3,767	230847		DEFINED
SENSIENT TECHNOLOGIES CORP	COM	81725T100	462	20450		DEFINED
SEPRACOR INC	COM	817315104	15,457	891414		DEFINED
SEQUENOM INC	COM NEW	817337405	98	25000		DEFINED
SERVICE CORP INTL	COM	817565104	1,783	325326		DEFINED
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	277	5300		DEFINED
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	4,403	261150		DEFINED
SHAW GROUP INC	COM	820280105	3,993	145660		DEFINED
SHENGDA TECH INC	COM	823213103	41	11000		DEFINED
SHERWIN WILLIAMS CO	COM	824348106	10,618	197536		DEFINED
SHIRE PLC	SPONSORED ADR	82481R106	2,107	50800		DEFINED
SHORETEL INC	COM	825211105	122	15250		DEFINED
SHUFFLE MASTER INC	COM	825549108	718	108600		DEFINED
SIERRA BANCORP	COM	82620P102	200	15850		DEFINED
SIGA TECHNOLOGIES INC	COM	826917106	110	13000		DEFINED
SIGMA ALDRICH CORP	COM	826552101	4,492	90634		DEFINED
SIGNATURE BK NEW YORK N Y	COM	82669G104	10,459	383552		DEFINED
SILGAN HOLDINGS INC	COM	827048109	54,226	1105981		DEFINED
SILICON GRAPHICS INTL CORP	COM	82706L108	190	41910		DEFINED
SILICON IMAGE INC	COM	82705T102	69	30150		DEFINED
SILICON LABORATORIES INC	COM	826919102	1,888	49700		DEFINED
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	420	115000		DEFINED
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	635	102819		DEFINED
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	823	30816		DEFINED
SIMON PPTY GROUP INC NEW	COM	828806109	42,126	819099		DEFINED
SIMPSON MANUFACTURING CO INC	COM	829073105	2,576	119140		DEFINED
SINCLAIR BROADCAST GROUP INC	CL A	829226109	52	26650		DEFINED
SKECHERS U S A INC	CL A	830566105	345	35335		DEFINED

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SKYWEST INC	COM	830879102	1,949	191042	DEFINED
SKYWORKS SOLUTIONS INC	COM	83088M102	2,787	284635	DEFINED
SL GREEN RLTY CORP	COM	78440X101	6,601	287760	DEFINED
SLM CORP	COM	78442P106	2,474	240916	DEFINED
SMART BALANCE INC	COM	83169Y108	2,026	297550	DEFINED
SMITH & WESSON HLDG CORP	COM	831756101	117	20550	DEFINED
SMITH A O	COM	831865209	673	20672	DEFINED
SMITH INTL INC	COM	832110100	38,276	1486454	DEFINED
SMITH MICRO SOFTWARE INC	COM	832154108	463	47280	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
SMITHFIELD FOODS INC	COM	832248108	1,241	88800		DEFINED
SMUCKER J M CO	COM NEW	832696405	52,367	1076172		DEFINED
SNAP ON INC	COM	833034101	15,747	547917		DEFINED
SNAP-ON, INC.	COM	833034101	7,033	244,725	SH	DEFINED
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	787	21755		DEFINED
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	SPON ADR SER B	833635105	816	22,555	SH	DEFINED
SOHU COM INC	COM	83408W103	1,173	18670		DEFINED
SOLARWINDS INC	COM	83416B109	226	13700		DEFINED
SOLERA HOLDINGS INC	COM	83421A104	15,036	591988		DEFINED
SOLUTIA INC	COM NEW	834376501	181	31500		DEFINED
SONIC AUTOMOTIVE INC	CL A	83545G102	129	12650		DEFINED
SONIC CORP	COM	835451105	136	13550		DEFINED
SONICWALL INC	COM	835470105	207	37770		DEFINED
SONOCO PRODS CO	COM	835495102	6,774	282844		DEFINED
SONOSITE INC	COM	83568G104	1,356	67700		DEFINED
SONUS NETWORKS INC	COM	835916107	93	57850		DEFINED
SONY CORP	ADR NEW	835699307	2,100	81188		DEFINED
SOTHEBYS	COM	835898107	428	30362		DEFINED
SOUTH FINL GROUP INC	COM	837841105	60	50400		DEFINED
SOUTH JERSEY INDS INC	COM	838518108	1,327	38030		DEFINED
SOUTHERN CO	COM	842587107	36,247	1163245		DEFINED
SOUTHERN CO.	COM	842587107	11,592	372,014	SH	DEFINED
SOUTHERN COPPER CORP	COM	84265V105	2,603	127350		DEFINED
SOUTHERN UN CO NEW	COM	844030106	317	17250		DEFINED
SOUTHWEST AIRLS CO	COM	844741108	1,717	255080		DEFINED
SOUTHWEST BANCORP INC OKLA	COM	844767103	334	34190		DEFINED
SOUTHWEST GAS CORP	COM	844895102	1,278	57550		DEFINED
SOUTHWEST WTR CO	COM	845331107	73	13200		DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	27,546	709024		DEFINED
SOVRAN SELF STORAGE INC	COM	84610H108	1,037	42150		DEFINED
SPARTAN MTRS INC	COM	846819100	722	63700		DEFINED
SPARTAN STORES INC	COM	846822104	5,300	427077		DEFINED
SPDR SERIES TRUST	KBW REGN BK ETF	78464A698	4,478	245530		DEFINED
SPDR TR	UNIT SER 1	78462F103	13,035	141765		DEFINED
SPECTRA ENERGY CORP	COM	847560109	23,749	1403606		DEFINED
SPECTRA ENERGY CORP.	COM	847560109	7,850	463,924	SH	DEFINED
SPECTRA ENERGY PARTNERS LP	COM	84756N109	665	30915		DEFINED
SPECTRANETICS CORP	COM	84760C107	57	11650		DEFINED
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	101	13200		DEFINED
SPHERION CORP	COM	848420105	194	47032		DEFINED

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SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	345	25100	DEFINED
SPRINT NEXTEL CORP	COM SER 1	852061100	21,959	4565259	DEFINED
SPSS INC	COM	78462K102	4,871	145979	DEFINED
SPX CORP	COM	784635104	2,063	42130	DEFINED
SRA INTL INC	CL A	78464R105	276	15700	DEFINED
ST JOE CO	COM	790148100	498	18800	DEFINED
ST JUDE MED INC	COM	790849103	51,154	1244634	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL	INVESTME DISCRETI
ST MARY LD & EXPL CO	COM	792228108	1,052	50410			DEFINED
STAGE STORES INC	COM NEW	85254C305	1,600	144160			DEFINED
STAMPS COM INC	COM NEW	852857200	686	80926			DEFINED
STANCORP FINL GROUP INC	COM	852891100	2,626	91550			DEFINED
STANDARD PAC CORP NEW	COM	85375C101	460	226375			DEFINED
STANDARD REGISTER CO	COM	853887107	48	14600			DEFINED
STANDEX INTL CORP	COM	854231107	146	12561			DEFINED
STANLEY INC	COM	854532108	727	22110			DEFINED
STANLEY WKS	COM	854616109	2,349	69414			DEFINED
STAPLES INC	COM	855030102	53,606	2656412			DEFINED
STARBUCKS CORP	COM	855244109	15,548	1119352			DEFINED
STARENT NETWORKS CORP	COM	85528P108	1,405	57550			DEFINED
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	4,149	186894			DEFINED
STATE STR CORP	COM	857477103	23,000	487285			DEFINED
STEAK N SHAKE CO	COM	857873103	634	72550			DEFINED
STEEL DYNAMICS INC	COM	858119100	2,775	187532			DEFINED
STEELCASE INC	CL A	858155203	159	27300			DEFINED
STEIN MART INC	COM	858375108	431	48624			DEFINED
STEINWAY MUSICAL INSTRS INC	COM	858495104	117	10900			DEFINED
STEMCELLS INC	COM	85857R105	74	43700			DEFINED
STEPAN CO	COM	858586100	884	20011			DEFINED
STEREOTAXIS INC	COM	85916J102	46	11950			DEFINED
STERICYCLE INC	COM	858912108	1,873	36350			DEFINED
STERIS CORP	COM	859152100	4,852	186050			DEFINED
STERLING BANCORP	COM	859158107	587	70320			DEFINED
STERLING BANCSHARES INC	COM	858907108	1,750	276460			DEFINED
STERLING FINL CORP WASH	COM	859319105	206	70700			DEFINED
STERLITE INDS INDIA LTD	ADS	859737207	1,968	158200			DEFINED
STEWART ENTERPRISES INC	CL A	860370105	101	20900			DEFINED
STEWART INFORMATION SVCS COR	COM	860372101	450	31592			DEFINED
STIFEL FINL CORP	COM	860630102	11,813	245643			DEFINED
STILLWATER MNG CO	COM	86074Q102	93	16300			DEFINED
STONE ENERGY CORP	COM	861642106	741	99849			DEFINED
STONERIDGE INC	COM	86183P102	98	20385			DEFINED
STRATEGIC HOTELS & RESORTS I	COM	86272T106	76	68050			DEFINED
STRAYER ED INC	COM	863236105	2,305	10570			DEFINED
STRYKER CORP	COM	863667101	6,286	158188			DEFINED
STURM RUGER & CO INC	COM	864159108	407	32700			DEFINED
SUCCESSFACTORS INC	COM	864596101	99	10750			DEFINED
SUMTOTAL SYS INC	COM	866615107	65	13500			DEFINED
SUN BANCORP INC	COM	86663B102	112	21692			DEFINED
SUN COMMUNITIES INC	COM	866674104	295	21442			DEFINED
SUN HEALTHCARE GROUP INC	COM NEW	866933401	181	21500			DEFINED

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SUN LIFE FINL INC	COM	866796105	5,310	197236	DEFINED
SUN MICROSYSTEMS INC	COM NEW	866810203	2,684	291087	DEFINED
SUNCOR ENERGY INC	COM	867229106	37,939	1250460	DEFINED
SUNOCO INC	COM	86764P109	3,885	167437	DEFINED
SUNPOWER CORP	COM CL A	867652109	3,199	120230	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ CALL	INVESTME DISCRETI
SUNRISE SENIOR LIVING INC	COM	86768K106	42	25250		DEFINED
SUNSTONE HOTEL INVS INC NEW	COM	867892101	99	18434		DEFINED
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	2,036	114000		DEFINED
SUNTRUST BKS INC	COM	867914103	2,995	182042		DEFINED
SUPER MICRO COMPUTER INC	COM	86800U104	82	10700		DEFINED
SUPERGEN INC	COM	868059106	62	30700		DEFINED
SUPERIOR ENERGY SVCS INC	COM	868157108	1,326	76770		DEFINED
SUPERIOR INDS INTL INC	COM	868168105	1,619	114822		DEFINED
SUPERIOR WELL SVCS INC	COM	86837X105	103	17260		DEFINED
SUPERTEX INC	COM	868532102	372	14810		DEFINED
SUPERVALU INC	COM	868536103	4,950	382208		DEFINED
SUSQUEHANNA BANCSHARES INC P	COM	869099101	1,650	337516		DEFINED
SUTOR TECH GROUP LTD	COM	869362103	33	10200		DEFINED
SVB FINL GROUP	COM	78486Q101	1,180	43352		DEFINED
SWIFT ENERGY CO	COM	870738101	391	23510		DEFINED
SWS GROUP INC	COM	78503N107	1,093	78271		DEFINED
SXC HEALTH SOLUTIONS CORP	COM	78505P100	717	28200		DEFINED
SYBASE INC	COM	871130100	11,461	365697		DEFINED
SYCAMORE NETWORKS INC	COM	871206108	290	92720		DEFINED
SYKES ENTERPRISES INC	COM	871237103	4,280	236600		DEFINED
SYMANTEC CORP	COM	871503108	24,150	1550042		DEFINED
SYMMETRICOM INC	COM	871543104	578	100216		DEFINED
SYMMETRY MED INC	COM	871546206	130	14000		DEFINED
SYMYX TECHNOLOGIES	COM	87155S108	70	12050		DEFINED
SYNAPTICS INC	COM	87157D109	9,874	255465		DEFINED
SYNIVERSE HLDGS INC	COM	87163F106	1,852	115550		DEFINED
SYNNEX CORP	COM	87162W100	1,785	71420		DEFINED
SYNOPSIS INC	COM	871607107	2,614	133985		DEFINED
SYNOVUS FINL CORP	COM	87161C105	131	43850		DEFINED
SYNTEL INC	COM	87162H103	204	6500		DEFINED
SYNTROLEUM CORP	COM	871630109	58	26200		DEFINED
SYSCO CORP	COM	871829107	7,244	322226		DEFINED
T-3 ENERGY SRVCS INC	COM	87306E107	237	19920		DEFINED
TAIWAN SEMICONDUCTOR MANUFACTURING CO., LTD.	SPONSORED ADR	874039100	11,871	1,261,575	SH	DEFINED
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	55,598	5908353		DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	1,308	138130		DEFINED
TALBOTS INC	COM	874161102	126	23300		DEFINED
TALEO CORP	CL A	87424N104	840	46000		DEFINED
TALISMAN ENERGY INC	COM	87425E103	47,759	3342130		DEFINED
TANGER FACTORY OUTLET CTRS I	COM	875465106	6,469	199490		DEFINED
TARGET CORP	COM	87612E106	26,196	663691		DEFINED
TASER INTL INC	COM	87651B104	103	22550		DEFINED
TATA MTRS LTD	SPONSORED ADR	876568502	505	59321		DEFINED
TAUBMAN CTRS INC	COM	876664103	5,930	220766		DEFINED

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TCF FINL CORP	COM	872275102	1,128	84380	DEFINED
TD AMERITRADE HLDG CORP	COM	87236Y108	20,130	1147013	DEFINED
TECH DATA CORP	COM	878237106	4,611	140979	DEFINED

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
TECHNE CORP	COM	878377100	839	13150		DEFINED
TECK RESOURCES LTD	CL B	878742204	3,925	246215		DEFINED
TECO ENERGY INC	COM	872375100	926	77581		DEFINED
TECUMSEH PRODS CO	CL A	878895200	308	31670		DEFINED
TEJON RANCH CO DEL	COM	879080109	213	8050		DEFINED
TEKELEC	COM	879101103	6,218	369479		DEFINED
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	5,994	403083		DEFINED
TELE NORTE LESTE PARTICIPACOE S SA	SPON ADR PFD	879246106	657	44,194	SH	DEFINED
TELECOMMUNICATION SYS INC	CL A	87929J103	202	28350		DEFINED
TELEDYNE TECHNOLOGIES INC	COM	879360105	9,128	278719		DEFINED
TELEFLEX INC	COM	879369106	303	6750		DEFINED
TELEPHONE & DATA SYS INC	COM	879433100	3,009	106312		DEFINED
TELETECH HOLDINGS INC	COM	879939106	188	12400		DEFINED
TELLABS INC	COM	879664100	1,153	201150		DEFINED
TELUS CORP	NON-VTG SHS	87971M202	4,926	190911		DEFINED
TEMPLE INLAND INC	COM	879868107	1,175	89550		DEFINED
TEMPUR PEDIC INTL INC	COM	88023U101	298	22790		DEFINED
TENET HEALTHCARE CORP	COM	88033G100	3,861	1369311		DEFINED
TENNECO INC	COM	880349105	229	21600		DEFINED
TERADATA CORP DEL	COM	88076W103	5,351	228387		DEFINED
TERADYNE INC	COM	880770102	1,323	192806		DEFINED
TEREX CORP NEW	COM	880779103	2,723	225600		DEFINED
TERRA INDS INC	COM	880915103	6,765	279320		DEFINED
TERREMARK WORLDWIDE INC	COM NEW	881448203	97	16850		DEFINED
TESORO CORP	COM	881609101	5,268	413815		DEFINED
TESSERA TECHNOLOGIES INC	COM	88164L100	731	28900		DEFINED
TETRA TECH INC NEW	COM	88162G103	1,669	58250		DEFINED
TETRA TECHNOLOGIES INC DEL	COM	88162F105	3,547	445653		DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	54,515	1104889		DEFINED
TEVA PHARMACEUTICAL INDUSTRIES LTD.	ADR	881624209	3,145	63,751	SH	DEFINED
TEXAS INDS INC	COM	882491103	836	26660		DEFINED
TEXAS INSTRS INC	COM	882508104	45,276	2125616		DEFINED
TEXAS ROADHOUSE INC	CL A	882681109	513	47010		DEFINED
TEXTRON INC	COM	883203101	1,006	104151		DEFINED
TFS FINL CORP	COM	87240R107	180	16950		DEFINED
THERAVANCE INC	COM	88338T104	254	17350		DEFINED
THERMO FISHER SCIENTIFIC INC	COM	883556102	84,804	2080071		DEFINED
THOMAS & BETTS CORP	COM	884315102	3,228	111864		DEFINED
THOMAS WEISEL PARTNERS GRP I	COM	884481102	81	13450		DEFINED
THOMSON REUTERS CORP	COM	884903105	7,808	266397		DEFINED
THOR INDS INC	COM	885160101	1,964	106900		DEFINED
THORATEC CORP	COM NEW	885175307	1,664	62150		DEFINED
THQ INC	COM NEW	872443403	2,179	304277		DEFINED
TIBCO SOFTWARE INC	COM	88632Q103	1,030	143670		DEFINED
TICKETMASTER ENTMT INC	COM	88633P302	413	64330		DEFINED
TIDEWATER INC	COM	886423102	6,597	153876		DEFINED

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
TIFFANY & CO NEW	COM	886547108	1,182	46608		DEFINED
TIM HORTONS INC	COM	88706M103	907	36950		DEFINED
TIMBERLAND CO	CL A	887100105	1,540	116050		DEFINED
TIME WARNER CABLE INC	COM	88732J207	8,421	265907		DEFINED
TIME WARNER INC	COM NEW	887317303	42,758	1697433		DEFINED
TIMKEN CO	COM	887389104	8,046	471068		DEFINED
TITAN INTL INC ILL	COM	88830M102	120	16075		DEFINED
TITANIUM METALS CORP	COM NEW	888339207	687	74754		DEFINED
TIVO INC	COM	888706108	346	33050		DEFINED
TJX COS INC NEW	COM	872540109	38,527	1224632		DEFINED
TOLL BROTHERS INC	COM	889478103	3,953	232950		DEFINED
TOMOTHERAPY INC	COM	890088107	56	20450		DEFINED
TOMPKINS FINANCIAL CORPORATI	COM	890110109	1,373	28627		DEFINED
TORCHMARK CORP	COM	891027104	6,244	168567		DEFINED
TOREADOR RES CORP	COM	891050106	102	15150		DEFINED
TORO CO	COM	891092108	5,586	186839		DEFINED
TOTAL SYS SVCS INC	COM	891906109	1,141	85230		DEFINED
TOWER BANCORP INC	COM	891709107	717	20400		DEFINED
TOWER GROUP INC	COM	891777104	4,192	169184		DEFINED
TOWN SPORTS INTL HLDGS INC	COM	89214A102	61	16300		DEFINED
TRACTOR SUPPLY CO	COM	892356106	3,331	80620		DEFINED
TRADESTATION GROUP INC	COM	89267P105	268	31650		DEFINED
TRANSALTA CORP	COM	89346D107	16,139	830600		DEFINED
TRANSATLANTIC HLDGS INC	COM	893521104	354	8165		DEFINED
TRANSCANADA CORP	COM	89353D107	52,403	1947343		DEFINED
TRANSDIGM GROUP INC	COM	893641100	29,455	813675		DEFINED
TRAVELERS COMPANIES INC	COM	89417E109	29,943	729608		DEFINED
TRAVELERS COS, INC./THE	COM	89417E109	583	14,194	SH	DEFINED
TREDEGAR CORP	COM	894650100	1,000	75070		DEFINED
TREEHOUSE FOODS INC	COM	89469A104	1,895	65856		DEFINED
TRIANGLE CAP CORP	COM	895848109	214	19600		DEFINED
TRICO BANCSHARES	COM	896095106	438	28250		DEFINED
TRIDENT MICROSYSTEMS INC	COM	895919108	43	24950		DEFINED
TRIMBLE NAVIGATION LTD	COM	896239100	1,610	82040		DEFINED
TRINITY INDS INC	COM	896522109	305	22400		DEFINED
TRIPLE-S MGMT CORP	CL B	896749108	247	15848		DEFINED
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	936	176179		DEFINED
TRIUMPH GROUP INC NEW	COM	896818101	3,226	80640		DEFINED
TRUE RELIGION APPAREL INC	COM	89784N104	6,078	272550		DEFINED
TRUEBLUE INC	COM	89785X101	3,355	399368		DEFINED
TRUSTCO BK CORP N Y	COM	898349105	895	152020		DEFINED
TRUSTMARK CORP	COM	898402102	3,226	166980		DEFINED
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	3,423	302932		DEFINED
TTM TECHNOLOGIES INC	COM	87305R109	1,126	141451		DEFINED
TUESDAY MORNING CORP	COM NEW	899035505	74	21973		DEFINED
TUPPERWARE BRANDS CORP	COM	899896104	2,461	94570		DEFINED
TUTOR PERINI CORP	COM	901109108	416	23950		DEFINED
TW TELECOM INC	COM	87311L104	457	44500		DEFINED
TWEEN BRANDS INC	COM	901166108	79	11900		DEFINED

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PUT/ PRN CALL	INVESTME DISCRETI
TYLER TECHNOLOGIES INC	COM	902252105	565	36203		DEFINED
TYSON FOODS INC	CL A	902494103	5,933	470495		DEFINED
U S AIRWAYS GROUP INC	COM	90341W108	185	76030		DEFINED
U S PHYSICAL THERAPY INC	COM	90337L108	199	13490		DEFINED
U STORE IT TR	COM	91274F104	402	82100		DEFINED
UAL CORP	COM NEW	902549807	215	67398		DEFINED
UCBH HOLDINGS INC	COM	90262T308	152	120283		DEFINED
UDR INC	COM	902653104	7,364	712836		DEFINED
UGI CORP NEW	COM	902681105	5,870	230278		DEFINED
UIL HLDG CORP	COM	902748102	478	21302		DEFINED
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	206	8500		DEFINED
ULTRA PETROLEUM CORP	COM	903914109	14,845	380641		DEFINED
ULTRATECH INC	COM	904034105	604	49100		DEFINED
UMB FINL CORP	COM	902788108	8,432	221829		DEFINED
UMPQUA HLDGS CORP	COM	904214103	604	77796		DEFINED
UNDER ARMOUR INC	CL A	904311107	528	23600		DEFINED
UNIFI INC	COM	904677101	40	28450		DEFINED
UNIFIRST CORP MASS	COM	904708104	870	23410		DEFINED
UNILEVER N V	N Y SHS NEW	904784709	1,676	69300		DEFINED
UNION PAC CORP	COM	907818108	36,794	706755		DEFINED
UNISOURCE ENERGY CORP	COM	909205106	3,433	129370		DEFINED
UNISYS CORP	COM	909214108	168	111200		DEFINED
UNIT CORP	COM	909218109	6,190	224519		DEFINED
UNITED NAT FOODS INC	COM	911163103	1,358	51724		DEFINED
UNITED ONLINE INC	COM	911268100	1,414	217279		DEFINED
UNITED PARCEL SERVICE INC	CL B	911312106	59,572	1191683		DEFINED
UNITED RENTALS INC	COM	911363109	140	21543		DEFINED
UNITED SEC BANCSHARES INC	SHS	911459105	933	42600		DEFINED
UNITED AMER INDEMNITY LTD	CL A	90933T109	340	71021		DEFINED
UNITED BANKSHARES INC WEST V	COM	909907107	907	46440		DEFINED
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	87	14474		DEFINED
UNITED FINANCIAL BANCORP INC	COM	91030T109	574	41540		DEFINED
UNITED FIRE & CAS CO	COM	910331107	409	23877		DEFINED
UNITED MICROELECTRONICS CORP	SPON ADR NEW	910873405	804	304678		DEFINED
UNITED STATES OIL FUND LP	UNITS	91232N108	1,703	44900		DEFINED
UNITED STATES STL CORP NEW	COM	912909108	42,885	1199912		DEFINED
UNITED STATIONERS INC	COM	913004107	376	10780		DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	51,860	998085		DEFINED
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2,081	24976		DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	37,807	1513497		DEFINED
UNITIL CORP	COM	913259107	252	12200		DEFINED
UNITRIN INC	COM	913275103	2,553	212370		DEFINED
UNIVERSAL AMERICAN CORP	COM	913377107	255	29290		DEFINED
UNIVERSAL CORP VA	COM	913456109	3,002	90680		DEFINED
UNIVERSAL DISPLAY CORP	COM	91347P105	100	10200		DEFINED
UNIVERSAL ELECTRS INC	COM	913483103	839	41620		DEFINED
UNIVERSAL FST PRODS INC	COM	913543104	1,605	48492		DEFINED
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	217	6870		DEFINED

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL	INVESTME DISCRETI
UNIVERSAL HLTH SVCS INC	CL B	913903100	12,848	262999			DEFINED
UNIVERSAL TECHNICAL INST INC	COM	913915104	571	38250			DEFINED
UNIVERSAL TRAVEL GROUP	COM NEW	91388Q202	493	44100			DEFINED
UNIVEST CORP PA	COM	915271100	362	17850			DEFINED
UNUM GROUP	COM	91529Y106	11,390	718167			DEFINED
URANIUM ENERGY CORP	COM	916896103	68	23500			DEFINED
URBAN OUTFITTERS INC	COM	917047102	2,360	112960			DEFINED
URS CORP NEW	COM	903236107	5,706	115230			DEFINED
US BANCORP DEL	COM NEW	902973304	25,213	1406969			DEFINED
US GOLD CORPORATION	COM PAR \$0.10	912023207	79	30000			DEFINED
USA MOBILITY INC	COM	90341G103	233	18240			DEFINED
USEC INC	COM	90333E108	307	57680			DEFINED
UTSTARCOM INC	COM	918076100	44	27000			DEFINED
V F CORP	COM	918204108	2,739	49493			DEFINED
VAALCO ENERGY INC	COM NEW	91851C201	388	91800			DEFINED
VAIL RESORTS INC	COM	91879Q109	322	12000			DEFINED
VALASSIS COMMUNICATIONS INC	COM	918866104	204	33350			DEFINED
VALE S A	ADR	91912E105	6,442	365394			DEFINED
VALE S A	ADR REPSTG PFD	91912E204	11,938	777750			DEFINED
VALE SA	ADR	91912E105	1,234	70,022	SH		DEFINED
VALE SA	ADR REPSTG PFD	91912E204	1,652	107,633	SH		DEFINED
VALEANT PHARMACEUTICALS INTL	COM	91911X104	4,744	184460			DEFINED
VALENCE TECHNOLOGY INC	COM	918914102	36	19850			DEFINED
VALERO ENERGY CORP NEW	COM	91913Y100	21,629	1280599			DEFINED
VALLEY NATL BANCORP	COM	919794107	247	21151			DEFINED
VALMONT INDS INC	COM	920253101	1,186	16450			DEFINED
VALSPAR CORP	COM	920355104	6,295	279416			DEFINED
VALUECLICK INC	COM	92046N102	5,439	516988			DEFINED
VARIAN INC	COM	922206107	14,698	372770			DEFINED
VARIAN MED SYS INC	COM	92220P105	1,742	49560			DEFINED
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2,530	105479			DEFINED
VASCO DATA SEC INTL INC	COM	92230Y104	1,269	173626			DEFINED
VCA ANTECH INC	COM	918194101	538	20150			DEFINED
VECTOR GROUP LTD	COM	92240M108	104,112	7285630			DEFINED
VECTREN CORP	COM	92240G101	4,421	188700			DEFINED
VEECO INSTRS INC DEL	COM	922417100	1,301	112269			DEFINED
VENOCO INC	COM	92275P307	82	10700			DEFINED
VENTAS INC	COM	92276F100	8,450	282972			DEFINED
VERIFONE HLDGS INC	COM	92342Y109	180	24000			DEFINED
VERISIGN INC	COM	92343E102	6,226	336175			DEFINED
VERIZON COMMUNICATIONS INC	COM	92343V104	80,124	2607346			DEFINED
VERTEX PHARMACEUTICALS INC	COM	92532F100	9,906	275385			DEFINED
VIACOM INC NEW	CL B	92553P201	11,915	524874			DEFINED
VIAD CORP	COM NEW	92552R406	1,235	71714			DEFINED
VICAL INC	COM	925602104	551	204055			DEFINED
VICOR CORP	COM	925815102	76	10500			DEFINED
VIGNETTE CORP	COM NEW	926734401	298	22668			DEFINED
VIMPEL-COMMUNICATIONS OAO	SPONSORED ADR	68370R109	1,515	128,700	SH		DEFINED

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN PUT/ CALL	INVESTME DISCRETI
VIRGIN MEDIA INC	COM	92769L101	795	85045		DEFINED
VIRGIN MOBILE USA INC	CL A	92769R108	47	11800		DEFINED
VIOPHARMA INC	COM	928241108	1,376	232090		DEFINED
VISA INC	COM CL A	92826C839	10,436	167623		DEFINED
VISHAY INTERTECHNOLOGY INC	COM	928298108	2,823	415830		DEFINED
VIVUS INC	COM	928551100	114	18800		DEFINED
VMWARE INC	CL A COM	928563402	3,186	116831		DEFINED
VOLCANO CORPORATION	COM	928645100	217	15500		DEFINED
VOLCOM INC	COM	92864N101	287	22990		DEFINED
VORNADO RLTY TR	SH BEN INT	929042109	17,915	397852		DEFINED
VULCAN MATLS CO	COM	929160109	3,672	85206		DEFINED
WABASH NATL CORP	COM	929566107	50	71718		DEFINED
WABCO HLDGS INC	COM	92927K102	843	47650		DEFINED
WABTEC CORP	COM	929740108	14,831	461014		DEFINED
WADDELL & REED FINL INC	CL A	930059100	1,040	39450		DEFINED
WAL MART STORES INC	COM	931142103	144,529	2983679		DEFINED
WALGREEN CO	COM	931422109	20,949	712563		DEFINED
WALTER ENERGY INC	COM	93317Q105	1,460	40300		DEFINED
WARNACO GROUP INC	COM NEW	934390402	2,370	73140		DEFINED
WARREN RES INC	COM	93564A100	66	27000		DEFINED
WASHINGTON FED INC	COM	938824109	174	13400		DEFINED
WASHINGTON POST CO	CL B	939640108	701	1990		DEFINED
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	485	21700		DEFINED
WASTE CONNECTIONS INC	COM	941053100	15,409	594712		DEFINED
WASTE MANAGEMENT, INC.	COM	94106L109	6,857	243,504	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L109	17,438	619233		DEFINED
WASTE SERVICES INC DEL	COM NEW	941075202	74	14250		DEFINED
WATERS CORP	COM	941848103	32,050	622689		DEFINED
WATSCO INC	COM	942622200	36,156	738939		DEFINED
WATSON PHARMACEUTICALS INC	COM	942683103	28,893	857620		DEFINED
WATSON WYATT WORLDWIDE INC	CL A	942712100	9,929	264553		DEFINED
WATTS WATER TECHNOLOGIES INC	CL A	942749102	8,447	392150		DEFINED
WAUSAU PAPER CORP	COM	943315101	89	13200		DEFINED
WD-40 CO	COM	929236107	316	10900		DEFINED
WEB COM GROUP INC	COM	94733A104	60	10600		DEFINED
WEBSense INC	COM	947684106	4,980	279169		DEFINED
WEBSTER FINL CORP CONN	COM	947890109	214	26600		DEFINED
WEIGHT WATCHERS INTL INC NEW	COM	948626106	603	23418		DEFINED
WEINGARTEN RLTY INVS	SH BEN INT	948741103	3,430	236370		DEFINED
WELLCARE HEALTH PLANS INC	COM	94946T106	1,563	84550		DEFINED
WELLPOINT INC	COM	94973V107	26,672	524102		DEFINED
WELLS FARGO & CO NEW	COM	949746101	174,673	7200029		DEFINED
WENDYS ARBYS GROUP INC	COM	950587105	1,143	285700		DEFINED
WERNER ENTERPRISES INC	COM	950755108	1,286	70954		DEFINED
WESBANCO INC	COM	950810101	636	43770		DEFINED
WESCO INTL INC	COM	95082P105	580	23150		DEFINED
WEST BANCORPORATION INC	CAP STK	95123P106	60	11900		DEFINED
WEST PHARMACEUTICAL SVSC INC	COM	955306105	696	19980		DEFINED

COLUMN 1 COLUMN 2 COLUMN 3 COLUMN 4 COLUMN 5 COLUMN 6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x 1000)	# OF SHARES	SH/ PRN	PUT/ CALL	INVESTME DISCRETI
WESTAMERICA BANCORPORATION	COM	957090103	10,153	204653			DEFINED
WESTAR ENERGY INC	COM	95709T100	757	40340			DEFINED
WESTERN ALLIANCE BANCORP	COM	957638109	4,729	691412			DEFINED
WESTERN DIGITAL CORP	COM	958102105	29,841	1126087			DEFINED
WESTERN GAS PARTNERS LP	COM UNIT LP IN	958254104	619	39886			DEFINED
WESTERN REFNG INC	COM	959319104	104	14710			DEFINED
WESTERN UN CO	COM	959802109	17,878	1090128			DEFINED
WESTFIELD FINANCIAL INC NEW	COM	96008P104	4,500	496670			DEFINED
WET SEAL INC	CL A	961840105	4,100	1335551			DEFINED
WEYERHAEUSER CO	COM	962166104	4,981	163682			DEFINED
WGL HLDGS INC	COM	92924F106	7,190	224543			DEFINED
WHIRLPOOL CORP	COM	963320106	1,115	26189			DEFINED
WHITING PETE CORP NEW	COM	966387102	255	7250			DEFINED
WHITNEY HLDG CORP	COM	966612103	277	30250			DEFINED
WHOLE FOODS MKT INC	COM	966837106	931	49075			DEFINED
WILEY JOHN & SONS INC	CL A	968223206	291	8750			DEFINED
WILLBROS GROUP INC DEL	COM	969203108	254	20300			DEFINED
WILLIAMS COS INC DEL	COM	969457100	9,032	578630			DEFINED
WILLIAMS PIPELINE PARTNERS L	COM UNIT LP IN	96950K103	2,637	145993			DEFINED
WILLIAMS SONOMA INC	COM	969904101	2,195	184900			DEFINED
WILMINGTON TRUST CORP	COM	971807102	579	42370			DEFINED
WILSHIRE BANCORP INC	COM	97186T108	405	70450			DEFINED
WIND RIVER SYSTEMS INC	COM	973149107	3,067	267650			DEFINED
WINDSTREAM CORP	COM	97381W104	2,783	332920			DEFINED
WINN DIXIE STORES INC	COM NEW	974280307	325	25910			DEFINED
WINNEBAGO INDS INC	COM	974637100	77	10400			DEFINED
WINTRUST FINANCIAL CORP	COM	97650W108	454	28211			DEFINED
WISCONSIN ENERGY CORP	COM	976657106	1,919	47140			DEFINED
WMS INDS INC	COM	929297109	10,114	320970			DEFINED
WOLVERINE WORLD WIDE INC	COM	978097103	9,596	434975			DEFINED
WOODWARD GOVERNOR CO	COM	980745103	4,097	206900			DEFINED
WORLD ACCEP CORP DEL	COM	981419104	1,171	58791			DEFINED
WORLD FUEL SVCS CORP	COM	981475106	2,668	64700			DEFINED
WORLD WRESTLING ENTMT INC	CL A	98156Q108	606	48276			DEFINED
WORTHINGTON INDS INC	COM	981811102	2,435	190351			DEFINED
WRIGHT EXPRESS CORP	COM	98233Q105	1,969	77320			DEFINED
WRIGHT MED GROUP INC	COM	98235T107	589	36200			DEFINED
WYETH	COM	983024100	60,020	1322316			DEFINED
WYNDHAM WORLDWIDE CORP	COM	98310W108	1,809	149272			DEFINED
WYNN RESORTS LTD	COM	983134107	8,125	230181			DEFINED
XCEL ENERGY INC	COM	98389B100	6,297	342068			DEFINED
XENOPORT INC	COM	98411C100	1,725	74450			DEFINED
XEROX CORP	COM	984121103	6,578	1015140			DEFINED
XILINX INC	COM	983919101	11,080	541567			DEFINED
XTO ENERGY INC	COM	98385X106	62,055	1627022			DEFINED
YAHOO INC	COM	984332106	12,105	772995			DEFINED
YAMANA GOLD INC	COM	98462Y100	8,979	1015695			DEFINED
YINGLI GREEN ENERGY HLDG CO	ADR	98584B103	676	49900			DEFINED

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	(x 1000)	SHARES	PRN CALL	DISCRETI
YOUNG INNOVATIONS INC	COM	987520103	225	10324		DEFINED
YRC WORLDWIDE INC	COM	984249102	54	31050		DEFINED
YUM BRANDS INC	COM	988498101	6,227	186760		DEFINED
ZALE CORP NEW	COM	988858106	135	39102		DEFINED
ZEBRA TECHNOLOGIES CORP	CL A	989207105	393	16600		DEFINED
ZENITH NATL INS CORP	COM	989390109	508	23351		DEFINED
ZEP INC	COM	98944B108	770	63932		DEFINED
ZIMMER HLDGS INC	COM	98956P102	12,098	283993		DEFINED
ZION OIL & GAS INC	COM	989696109	1,715	161500		DEFINED
ZIONS BANCORPORATION	COM	989701107	3,154	272862		DEFINED
ZOLL MED CORP	COM	989922109	332	17160		DEFINED
ZORAN CORP	COM	98975F101	410	37640		DEFINED
ZUMIEZ INC	COM	989817101	163	20362		DEFINED
ZYMOGENETICS INC	COM	98985T109	104	22650		DEFINED