

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2005

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

Institutional Investment Manager Filing this Report:

Name: Principal Financial Group, Inc.
Address: 711 High Street
Des Moines, IA 50392

13F File Number: 28-10106

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: Michael Roughton
Title: Vice-President
Phone: 515-248-3842

Signature, Place, and Date of Signing:

Michael Roughton Des Moines, Iowa November 14, 2005

Report Type (Check only one.):

13F HOLDINGS REPORT.
 13F NOTICE.
 13F COMBINATION REPORT.

List of other Managers reporting for this Manager:

Form 13F file number: 28-11300
Name: Spectrum Asset Management, Inc., a wholly-owned subsidiary of
Principal Global Investors, LLC.
Form 13F file number: 28-10449
Name: Columbus Circle Investors, a wholly-owned subsidiary of
Principal Global Investors, LLC.

**I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.
FORM 13F SUMMARY PAGE**

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 2923
Form 13F Information Table Value Total: \$25078311 (X\$1000)

List of Other Included Managers:

No. 13F File Number Name

| | | |
|----|----------|--------------------------------------|
| 01 | 28-1549 | Principal Global Investors, LLC |
| 02 | 28-10400 | Principal Real Estate Investors, LLC |
| 03 | 28-793 | Principal Life Insurance Co |
| 04 | 28-10107 | Principal Financial Services, Inc |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLAS CUSIP | VALU (X\$10) | SHARES/ PRN AMT | S PUT/ P CALL | INVSTMT DSCRETN | VOTING AUTHORITY | | | NONE |
|-------------------------------|------------------------|-----------------|--------------------|---------------------|--------------------|------------------|------|---------|------|
| | | | | | | OTH MANAG | SOLE | SHARED | |
| 3COM CORP | COM 88553510 | 838 | 204951 | SH | DEFINED | 1,3,4 | | 204951 | |
| 3I GROUP PLC | COM BOBL5R3 | 14341 | 1031469 | SH | DEFINED | 1,3,4 | | 1031469 | |
| 3M COMPANY | COM 88579Y1037262 | | 507881 | SH | DEFINED | 1,3,4 | | 507881 | |
| 4KIDS ENTERTAINMENT, INC. | COM 35086510 | 2358 | 135723 | SH | DEFINED | 1,3,4 | | 135723 | |
| 99 CENTS ONLY STORES | COM 65440K10 | 236 | 25425 | SH | DEFINED | 1,3,4 | | 25425 | |
| AAR CORP. | COM 00036110 | 1049 | 60925 | SH | DEFINED | 1,3,4 | | 60925 | |
| AARON RENTS INC. | COM 00253520 | 7430 | 351062 | SH | DEFINED | 1,3,4 | | 351062 | |
| ABBOTT LABORATORIES | COM 0028241044291 | | 1044721 | SH | DEFINED | 1,3,4 | | 1044721 | |
| ABERCROMBIE & FITCH CO. | COM 00289620 | 2311 | 46376 | SH | DEFINED | 1,3,4 | | 46376 | |
| ABM INDUSTRIES, INC. | COM 00095710 | 1500 | 72018 | SH | DEFINED | 1,3,4 | | 72018 | |
| ABN AMRO HOLDING NV | COM 00093710 | 143 | 6013 | SH | DEFINED | 1,3,4 | | 6013 | |
| ABX AIR, INC. | COM 00080S10 | 4748 | 579030 | SH | DEFINED | 1,3,4 | | 579030 | |
| ACADIA REALTY TRUST | COM 00423910 | 1372 | 76282 | SH | DEFINED | 1,3,4 | | 76282 | |
| ACADIA REALTY TRUST | COM 00423910 | 6553 | 364039 | SH | DEFINED | 2,3,4 | | 364039 | |
| ACCENTURE LTD | COM G1150G11 | 1782 | 70043 | SH | DEFINED | 1,3,4 | | 70043 | |
| ACCO BRANDS CORP | COM 00081T10 | 1 | 28 | SH | DEFINED | 1,3,4 | | 28 | |
| ACE CAPITAL TRUST | COM 00440210 | 2192 | 85600 | SH | DEFINED | 3,4 | | 85600 | |
| ACE LTD | COM G0070K10 | 8398 | 178562 | SH | DEFINED | 1,3,4 | | 178562 | |
| ACER INC | COM 6005850 | 13263 | 6669020 | SH | DEFINED | 1,3,4 | | 6669020 | |
| ACS ACTIVIDADES CONS Y SERCOM | B01FLQ6 | 35744 | 1222453 | SH | DEFINED | 1,3,4 | | 1222453 | |
| ACTA HOLDING ASA | COM 7152089 | 4912 | 1760308 | SH | DEFINED | 1,3,4 | | 1760308 | |
| ACTEL CORP. | COM 00493410 | 694 | 47460 | SH | DEFINED | 1,3,4 | | 47460 | |
| ACTION PERFORMANCE COS | INCCOM 00493310 | 435 | 34722 | SH | DEFINED | 1,3,4 | | 34722 | |
| ACTIVISION, INC. | COM 00493020 | 8452 | 413377 | SH | DEFINED | 1,3,4 | | 413377 | |
| ACUITY BRANDS INC. | COM 00508Y10 | 2468 | 83143 | SH | DEFINED | 1,3,4 | | 83143 | |
| ACXIOM CORP. | COM 00512510 | 775 | 41440 | SH | DEFINED | 1,3,4 | | 41440 | |
| ADAPTEC INC | COM 00651F10 | 811 | 210300 | SH | DEFINED | 1,3,4 | | 210300 | |
| ADC TELECOMMUNICATIONS | INCCOM 00088630 | 1644 | 71999 | SH | DEFINED | 1,3,4 | | 71999 | |
| ADDTECH AB | COM 7177714 | 342 | 30000 | SH | DEFINED | 1,3,4 | | 30000 | |
| ADE CORP | COM 00089C10 | 1481 | 65900 | SH | DEFINED | 1,3,4 | | 65900 | |
| ADELAIDE BRIGHTON LTD | COM 6006886 | 12415 | 7068483 | SH | DEFINED | 1,3,4 | | 7068483 | |
| ADERANS CO LTD | COM 6007395 | 2150 | 78600 | SH | DEFINED | 1,3,4 | | 78600 | |
| ADESA INC | COM 00686U10 | 3978 | 180017 | SH | DEFINED | 1,3,4 | | 180017 | |
| ADIDAS-SALOMON AG | COM 4031976 | 4223 | 24150 | SH | DEFINED | 1,3,4 | | 24150 | |
| ADMINISTAFF, INC. | COM 00709410 | 1634 | 41024 | SH | DEFINED | 1,3,4 | | 41024 | |
| ADOBE SYSTEMS INC | COM 00724F1014289 | | 478614 | SH | DEFINED | 1,3,4 | | 478614 | |
| ADTRAN INC. | COM 00738A10 | 1298 | 41096 | SH | DEFINED | 1,3,4 | | 41096 | |
| ADVANCE AUTO PARTS | COM 00751Y10 | 2244 | 57996 | SH | DEFINED | 1,3,4 | | 57996 | |
| ADVANCED ENERGY INDUSTRIES | COM 00797310 | 569 | 52855 | SH | DEFINED | 1,3,4 | | 52855 | |
| ADVANCED INFO SERVICE PCL | COM 6412591 | 0 | 64 | SH | DEFINED | 1,3,4 | | 64 | |
| ADVANCED MEDICAL OPTICS | COM 00763M10 | 1329 | 34991 | SH | DEFINED | 1,3,4 | | 34991 | |
| ADVANCED MICRO DEVICES | INCCOM 00790310 | 6228 | 247090 | SH | DEFINED | 1,3,4 | | 247090 | |
| ADVANCED NEUROMODULATION | SCOM 00757T10 | 1782 | 37558 | SH | DEFINED | 1,3,4 | | 37558 | |
| ADVANTA CORP | COM 00794220 | 4027 | 142660 | SH | DEFINED | 1,3,4 | | 142660 | |
| ADVENT SOFTWARE INC | COM 00797410 | 226 | 8421 | SH | DEFINED | 1,3,4 | | 8421 | |
| ADVO, INC. | COM 00758510 | 1838 | 58698 | SH | DEFINED | 1,3,4 | | 58698 | |
| AEDES SPA | COM 4008107 | 3390 | 447425 | SH | DEFINED | 1,3,4 | | 447425 | |
| AEGON NV | COM 00792430 | 1504 | 59000 | SH | DEFINED | 1,3,4 | | 59000 | |
| AEGON NV | COM 5927375 | 326 | 21912 | SH | DEFINED | 1,3,4 | | 21912 | |
| AEON CO LTD | COM 6480048 | 199 | 9900 | SH | DEFINED | 1,3,4 | | 9900 | |
| AEROFLEX INC. | COM 00776810 | 1307 | 139602 | SH | DEFINED | 1,3,4 | | 139602 | |
| AEROPOSTALE, INC. | COM 00786510 | 624 | 29365 | SH | DEFINED | 1,3,4 | | 29365 | |
| AES CORP/THE | COM 00130H10 | 9423 | 573846 | SH | DEFINED | 1,3,4 | | 573846 | |
| AETNA INC- NEW | COM 00817Y1028804 | | 334381 | SH | DEFINED | 1,3,4 | | 334381 | |
| AFFILIATED COMP SVCS -CLA | COM 00819010 | 4253 | 77929 | SH | DEFINED | 1,3,4 | | 77929 | |
| AFFILIATED MANAGERS GROUP | COM 00825210 | 69 | 950 | SH | DEFINED | 1,3,4 | | 950 | |
| AFFYMETRIX, INC. | COM 00826T10 | 3693 | 79874 | SH | DEFINED | 1,3,4 | | 79874 | |
| AFLAC INC | COM 0010551050648 | | 1117875 | SH | DEFINED | 1,3,4 | | 1117875 | |
| AFRICAN BANK INVESTMENTS | LCOM 6040776 | 7529 | 2252407 | SH | DEFINED | 1,3,4 | | 2252407 | |
| AFTERMARKET TECHNOLOGY | CORCOM 00831810 | 2193 | 119150 | SH | DEFINED | 1,3,4 | | 119150 | |
| AG WASTE RECOVERY SYSTEMS | COM 63150000 | 11 | 56819 | SH | DEFINED | 3,4 | | 56819 | |
| AGCO CORP. | COM 00108410 | 874 | 47907 | SH | DEFINED | 1,3,4 | | 47907 | |
| AGILENT TECHNOLOGIES INC | COM 00846U1010035 | | 306409.00 | SH | DEFINED | 1,3,4 | | 306409 | |
| AGILYSYS, INC. | COM 00847J10 | 957 | 56793 | SH | DEFINED | 1,3,4 | | 56793 | |
| AGL RESOURCES IN | COM 00120410 | 5859 | 157861 | SH | DEFINED | 1,3,4 | | 157861 | |
| AGREE REALTY CORP | COM 00849210 | 3530 | 125000 | SH | DEFINED | 1,3,4 | | 125000 | |
| AICHI BANK LTD/THE | COM 6196550 | 141 | 1200 | SH | DEFINED | 1,3,4 | | 1200 | |
| AICHI CORP | COM 6010092 | 156 | 24500 | SH | DEFINED | 1,3,4 | | 24500 | |
| AIR PRODUCTS & CHEMICALS | ICOM 00915810 | 7587 | 137612 | SH | DEFINED | 1,3,4 | | 137612 | |
| AIRGAS INC. | COM 00936310 | 3888 | 131202 | SH | DEFINED | 1,3,4 | | 131202 | |
| AIRTRAN HOLDINGS, INC. | COM 00949P10 | 586 | 46210 | SH | DEFINED | 1,3,4 | | 46210 | |
| AKCANSO CIMENTO AS | COM B03MN81 | 1199 | 222694 | SH | DEFINED | 1,3,4 | | 222694 | |
| ALAMOSA HOLDINGS, INC. | COM 01158910 | 132 | 7740 | SH | DEFINED | 1,3,4 | | 7740 | |
| ALASKA AIRGROUP INC. | COM 01165910 | 418 | 14428 | SH | DEFINED | 1,3,4 | | 14428 | |
| ALBANY INTL CORP. -CLA | COM 01234810 | 2194 | 59476 | SH | DEFINED | 1,3,4 | | 59476 | |
| ALBEMARLE CORP. | COM 0126531016571 | | 439558 | SH | DEFINED | 1,3,4 | | 439558 | |
| ALBERTO-CULVER CO | COM 01306810 | 2202 | 49233 | SH | DEFINED | 1,3,4 | | 49233 | |
| ALBERTSON'S INC | COM 01310410 | 5837 | 227678 | SH | DEFINED | 1,3,4 | | 227678 | |
| ALCOA INC | COM 0138171013186 | | 540143 | SH | DEFINED | 1,3,4 | | 540143 | |
| ALCON INC | COM H0130110 | 2565 | 20052 | SH | DEFINED | 1,3,4 | | 20052 | |
| ALERIS INTERNATIONAL INC | COM 01447710 | 9874 | 359660 | SH | DEFINED | 1,3,4 | | 359660 | |
| ALEXANDER & BALDWIN INC. | COM 01448210 | 1240 | 23222 | SH | DEFINED | 1,3,4 | | 23222 | |
| ALFA SA DE CV | COM 2043423 | 9938 | 1618598 | SH | DEFINED | 1,3,4 | | 1618598 | |
| ALLEGHENY ENERGY | COM 0173611018185 | | 591833 | SH | DEFINED | 1,3,4 | | 591833 | |
| ALLEGHENY TECHNOLOGIES | INCCOM 01741R10 | 4252 | 137364 | SH | DEFINED | 1,3,4 | | 137364 | |
| ALLERGAN INC | COM 01849010 | 7422 | 81027 | SH | DEFINED | 1,3,4 | | 81027 | |
| ALLETE INC | COM 01852230 | 2569 | 56069 | SH | DEFINED | 1,3,4 | | 56069 | |
| ALLIANCE DATA SYSTEMS | CORCOM 01858110 | 2616 | 66775 | SH | DEFINED | 1,3,4 | | 66775 | |
| ALLIANCE IMAGING INC | COM 01860620 | 1632 | 190760 | SH | DEFINED | 1,3,4 | | 190760 | |
| ALLIANCE ONE INTERNATIONAL | COM 01877210 | 571 | 161948 | SH | DEFINED | 1,3,4 | | 161948 | |

| | | | | | | | | |
|-------------------------------|-----|----------------|-------|---------|----|---------|-------|---------|
| ALLIANCE UNICHEM PLC | COM | 0916572 | 20650 | 1345878 | SH | DEFINED | 1,3,4 | 1345878 |
| ALLIANT CORP. | COM | 01880210 | 1798 | 61706 | SH | DEFINED | 1,3,4 | 61706 |
| ALLIANT TECHSYSTEMS, INC. | COM | 0188041035728 | | 478604 | SH | DEFINED | 1,3,4 | 478604 |
| ALLIANZ AG | COM | 5231485 | 20594 | 151966 | SH | DEFINED | 1,3,4 | 151966 |
| ALLIED WASTE INDUSTRIES INCOM | COM | 01958930 | 1137 | 134843 | SH | DEFINED | 1,3,4 | 134843 |
| ALLION HEALTHCARE INC | COM | 0196151013392 | | 743590 | SH | DEFINED | 3,4 | 743590 |
| ALLMERICA FINANCIAL CORP. | COM | 01975410 | 1161 | 28323 | SH | DEFINED | 1,3,4 | 28323 |
| ALLSTATE CORP/THE | COM | 0200021039605 | | 716283 | SH | DEFINED | 1,3,4 | 716283 |
| ALLTEL CORP | COM | 0200391015419 | | 236794 | SH | DEFINED | 1,3,4 | 236794 |
| ALM. BRAND SKADESFORSIKRINCOM | COM | 4350024 | 1720 | 41720 | SH | DEFINED | 1,3,4 | 41720 |
| ALON USA ENERGY INC | COM | 02052010 | 1880 | 77810 | SH | DEFINED | 1,3,4 | 77810 |
| ALPHA BANK AE | COM | 4235864 | 170 | 6000 | SH | DEFINED | 1,3,4 | 6000 |
| ALPHARMA INC. - CL A | COM | 02081310 | 1933 | 77691 | SH | DEFINED | 1,3,4 | 77691 |
| ALPINE ELECTRONICS INC | COM | 6021481 | 170 | 10500 | SH | DEFINED | 1,3,4 | 10500 |
| ALPS ELECTRIC CO LTD | COM | 6021500 | 187 | 11500 | SH | DEFINED | 1,3,4 | 11500 |
| ALTEN | COM | 5608915 | 5602 | 172929 | SH | DEFINED | 1,3,4 | 172929 |
| ALTERA CORP | COM | 02144110 | 4412 | 230947 | SH | DEFINED | 1,3,4 | 230947 |
| ALTRIS INC | COM | 02148M10 | 658 | 42921 | SH | DEFINED | 1,3,4 | 42921 |
| ALTRIA GROUP, INC. | COM | 02209510122792 | | 1665787 | SH | DEFINED | 1,3,4 | 1665787 |
| ALUMINUM OF GREECE S.A.I.COM | COM | 4026778 | 799 | 37967 | SH | DEFINED | 1,3,4 | 37967 |
| AM CAP STRATEGIES LTD. | COM | 0249371010790 | | 294340 | SH | DEFINED | 1,3,4 | 294340 |
| AM NV | COM | 4627308 | 266 | 22200 | SH | DEFINED | 1,3,4 | 22200 |
| AMAGERBANKEN | COM | 4022624 | 6709 | 35129 | SH | DEFINED | 1,3,4 | 35129 |
| AMB PROPERTY CORP. | COM | 00163T10 | 7580 | 168853 | SH | DEFINED | 1,3,4 | 168853 |
| AMB PROPERTY CORP. | COM | 00163T1020904 | | 465952 | SH | DEFINED | 2,3,4 | 465952 |
| AMBAC FINANCIAL GROUP, INCCOM | COM | 0231391021268 | | 295218 | SH | DEFINED | 1,3,4 | 295218 |
| AMCOL INTERNATIONAL CORP | COM | 02341W10 | 782 | 41108 | SH | DEFINED | 1,3,4 | 41108 |
| AMDOCS LTD | COM | G0260210 | 1570 | 56561 | SH | DEFINED | 1,3,4 | 56561 |
| AMEDISYS INC | COM | 0234361012626 | | 323748 | SH | DEFINED | 1,3,4 | 323748 |
| AMEGY BANCORP INC | COM | 02343R10 | 2991 | 132266 | SH | DEFINED | 1,3,4 | 132266 |
| AMEM STANDARD CO INC. | COM | 02971210 | 9122 | 196095 | SH | DEFINED | 1,3,4 | 196095 |
| AMERADA HESS CORP | COM | 0235511024691 | | 179574 | SH | DEFINED | 1,3,4 | 179574 |
| AMEREN CORP | COM | 0236081034390 | | 642981 | SH | DEFINED | 1,3,4 | 642981 |
| AMERICA MOVIL SA DE CV | COM | 02364W1013295 | | 505132 | SH | DEFINED | 1,3,4 | 505132 |
| AMERICAN CAMPUS COMMUNITIECOM | COM | 02483510 | 2477 | 103092 | SH | DEFINED | 1,3,4 | 103092 |
| AMERICAN EAGLE OUTFITTERS COM | COM | 02553E10 | 5398 | 229333 | SH | DEFINED | 1,3,4 | 229333 |
| AMERICAN ELECTRIC POWER COCOM | COM | 02553710 | 9675 | 243712 | SH | DEFINED | 1,3,4 | 243712 |
| AMERICAN EXPRESS CO | COM | 0258161058269 | | 1014474 | SH | DEFINED | 1,3,4 | 1014474 |
| AMERICAN FINL GROUP INC. | COM | 02593210 | 838 | 24573 | SH | DEFINED | 1,3,4 | 24573 |
| AMERICAN GREETINGS CORP | COM | 02637510 | 977 | 35599 | SH | DEFINED | 1,3,4 | 35599 |
| AMERICAN HEALTHWAYS INC | COM | 02649V10 | 2625 | 61998 | SH | DEFINED | 1,3,4 | 61998 |
| AMERICAN HOME MORTGAGE INVCOM | COM | 02660R1021271 | | 702065 | SH | DEFINED | 1,3,4 | 702065 |
| AMERICAN INTERNATIONAL GROCOM | COM | 02687410124767 | | 2013618 | SH | DEFINED | 1,3,4 | 2013618 |
| AMERICAN ITALIAN PASTA CO.COM | COM | 02707010 | 368 | 34461 | SH | DEFINED | 1,3,4 | 34461 |
| AMERICAN MEDICAL SYS HLDGSCOM | COM | 02744M1017891 | | 887862 | SH | DEFINED | 1,3,4 | 887862 |
| AMERICAN PHYSICIANS CAPITACOM | COM | 02888410 | 2959 | 60236 | SH | DEFINED | 1,3,4 | 60236 |
| AMERICAN POWER CONVERSION COM | COM | 0290661033252 | | 1284092 | SH | DEFINED | 1,3,4 | 1284092 |
| AMERICAN REPROGRAPHICS CO COM | COM | 02926310 | 590 | 34536 | SH | DEFINED | 1,3,4 | 34536 |
| AMERICAN STATES WATER CO. COM | COM | 02989910 | 1054 | 31369 | SH | DEFINED | 1,3,4 | 31369 |
| AMERICAN TOWER CORP. CL A | COM | 02991220 | 205 | 8180 | SH | DEFINED | 1,3,4 | 8180 |
| AMERICANWEST BANCORP | COM | 03058P10 | 2038 | 88150 | SH | DEFINED | 1,3,4 | 88150 |
| AMERICREDIT CORP. | COM | 03060R10 | 8679 | 363709 | SH | DEFINED | 1,3,4 | 363709 |
| AMERIGROUP CORP. COM | COM | 03073T10 | 1833 | 96006 | SH | DEFINED | 1,3,4 | 96006 |
| AMERISOURCEBERGEN CORP | COM | 03073E10 | 4958 | 64148 | SH | DEFINED | 1,3,4 | 64148 |
| AMERISTAR CASINOS, INC. | COM | 03070Q10 | 5504 | 264080 | SH | DEFINED | 1,3,4 | 264080 |
| AMERUS LIFE GROUP. | COM | 03072M1018506 | | 322585 | SH | DEFINED | 1,3,4 | 322585 |
| AMETEK INC. | COM | 03110010 | 6986 | 162549 | SH | DEFINED | 1,3,4 | 162549 |
| AMGEN INC | COM | 0311621072277 | | 907228 | SH | DEFINED | 1,3,4 | 907228 |
| AMLIN PLC | COM | 0031958 | 282 | 77000 | SH | DEFINED | 1,3,4 | 77000 |
| AMOREPACIFIC CORP | COM | 6665931 | 4482 | 14774 | SH | DEFINED | 1,3,4 | 14774 |
| AMP NZ OFFICE TRUST | COM | 6093275 | 646 | 970000 | SH | DEFINED | 2,3,4 | 970000 |
| AMPHENOL CORP | COM | 0320951019236 | | 476919 | SH | DEFINED | 1,3,4 | 476919 |
| AMPLIFON SPA | COM | 7146297 | 2665 | 38280 | SH | DEFINED | 1,3,4 | 38280 |
| AMSOUTH BANCORP | COM | 0321651010076 | | 398880 | SH | DEFINED | 1,3,4 | 398880 |
| AMSURG CORP. | COM | 03232P40 | 1518 | 55399 | SH | DEFINED | 1,3,4 | 55399 |
| ANADARKO PETROLEUM CORP | COM | 0325111014043 | | 146595 | SH | DEFINED | 1,3,4 | 146595 |
| ANALOG DEVICES INC | COM | 03265410 | 8568 | 230689 | SH | DEFINED | 1,3,4 | 230689 |
| ANALOGIC CORP. | COM | 03265720 | 1293 | 25658 | SH | DEFINED | 1,3,4 | 25658 |
| ANCHOR BANCORP, INC./WI | COM | 03283910 | 3983 | 135051 | SH | DEFINED | 1,3,4 | 135051 |
| ANDREW CORP | COM | 03442510 | 1115 | 100399 | SH | DEFINED | 1,3,4 | 100399 |
| ANDRITZ AG | COM | 7141311 | 12039 | 120313 | SH | DEFINED | 1,3,4 | 120313 |
| ANEKA TAMBANG TBK PT | COM | 6053859 | 730 | 2755000 | SH | DEFINED | 1,3,4 | 2755000 |
| ANGANG NEW STEEL CO LTD | COM | 6015644 | 885 | 1578000 | SH | DEFINED | 1,3,4 | 1578000 |
| ANGELICA CORP. | COM | 03466310 | 306 | 17340 | SH | DEFINED | 1,3,4 | 17340 |
| ANGLO AMERICAN PLC | COM | 03485P10 | 95 | 3150 | SH | DEFINED | 1,3,4 | 3150 |
| ANGLO AMERICAN PLC | COM | 0490151 | 6378 | 213643 | SH | DEFINED | 1,3,4 | 213643 |
| ANGLO IRISH BANK CORP PLC | COM | B06H8J9 | 20416 | 1494596 | SH | DEFINED | 1,3,4 | 1494596 |
| ANHEUSER-BUSCH COS INC | COM | 0352291020715 | | 481347 | SH | DEFINED | 1,3,4 | 481347 |
| ANIXTER INT'L, INC. | COM | 0352901012333 | | 305952 | SH | DEFINED | 1,3,4 | 305952 |
| ANN TAYLOR STORES CORP. | COM | 03611510 | 1023 | 38591 | SH | DEFINED | 1,3,4 | 38591 |
| ANSYS INC. | COM | 03662Q10 | 9611 | 249699 | SH | DEFINED | 1,3,4 | 249699 |
| ANTEON INTERNATIONAL CORP.COM | COM | 03674E1016201 | | 378909 | SH | DEFINED | 1,3,4 | 378909 |
| ANTOFAGASTA PLC | COM | 0045614 | 8686 | 316538 | SH | DEFINED | 1,3,4 | 316538 |
| AON CORP | COM | 0373891028555 | | 889915 | SH | DEFINED | 1,3,4 | 889915 |
| AP MOLLER - MAERSK A/S | COM | 4253048 | 15578 | 1521 | SH | DEFINED | 1,3,4 | 1521 |
| APACHE CORP | COM | 0374111015366 | | 204492 | SH | DEFINED | 1,3,4 | 204492 |
| APARTMENT INVESTMENT & MANCOM | COM | 03748R10 | 2291 | 59024 | SH | DEFINED | 1,3,4 | 59024 |
| APOGEE ENTERPRISES, INC. | COM | 03759810 | 890 | 52017 | SH | DEFINED | 1,3,4 | 52017 |
| APOLLO GROUP INC. | COM | 03760410 | 6066 | 91387 | SH | DEFINED | 1,3,4 | 91387 |
| APOLLO INVESTMENT CORP | COM | 03761U10 | 975 | 49206 | SH | DEFINED | 1,3,4 | 49206 |
| APPLE COMPUTER INC | COM | 0378331040917 | | 763118 | SH | DEFINED | 1,3,4 | 763118 |
| APPLEBEES INT'L, INC. | COM | 03789910 | 865 | 41875 | SH | DEFINED | 1,3,4 | 41875 |
| APPLERA CORP-APPLIED BIOSYCOM | COM | 03802010 | 6018 | 258799 | SH | DEFINED | 1,3,4 | 258799 |
| APPLICA INCORPORATED | COM | 03815A10 | 76 | 45171 | SH | DEFINED | 1,3,4 | 45171 |

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|-------------------------------|-------------------|-----------|----|---------|-------|---------|
| APPLIED INDUSTRIAL TECH, ICOM | 03820C1010323 | 287787 | SH | DEFINED | 1,3,4 | 287787 |
| APPLIED MATERIALS INC | COM 0382221017050 | 1005303 | SH | DEFINED | 1,3,4 | 1005303 |
| APPLIED MICRO CIRCUITS CORCOM | 03822W10 559 | 188789 | SH | DEFINED | 1,3,4 | 188789 |
| APPLIED SIGNAL TECHNOLOGY COM | 03823710 411 | 21481 | SH | DEFINED | 1,3,4 | 21481 |
| APRIA HEALTHCARE GROUP INCCOM | 03793310 833 | 26230 | SH | DEFINED | 1,3,4 | 26230 |
| APRIL GROUP | COM 7084892 809 | 22715 | SH | DEFINED | 1,3,4 | 22715 |
| APTARGROUP, INC. | COM 03833610 3264 | 65472 | SH | DEFINED | 1,3,4 | 65472 |
| AQUA AMERICA INC | COM 03836W10 1937 | 50933 | SH | DEFINED | 1,3,4 | 50933 |
| AQUILA, INC. | COM 03840P10 779 | 197762 | SH | DEFINED | 1,3,4 | 197762 |
| ARAMARK CORP-CL B | COM 0385211029833 | 1117091 | SH | DEFINED | 1,3,4 | 1117091 |
| ARBITRON, INC. | COM 0387501039897 | 1001250 | SH | DEFINED | 1,3,4 | 1001250 |
| ARBOR REALTY TRUST INC | COM 0389231011422 | 406421 | SH | DEFINED | 1,3,4 | 406421 |
| ARC ENERGY LTD | COM 6105512 1842 | 1106603 | SH | DEFINED | 1,3,4 | 1106603 |
| ARCADIS NV | COM 5769209 554 | 20481 | SH | DEFINED | 1,3,4 | 20481 |
| ARCELOR | COM 03937T10 57 | 2434 | SH | DEFINED | 1,3,4 | 2434 |
| ARCELOR | COM 7281875 257 | 10956 | SH | DEFINED | 1,3,4 | 10956 |
| ARCH CAPITAL GROUP LTD | COM G0450A1022676 | 457437 | SH | DEFINED | 1,3,4 | 457437 |
| ARCH CHEMICALS, INC. | COM 03937R10 2921 | 125674 | SH | DEFINED | 1,3,4 | 125674 |
| ARCH COAL, INC. | COM 03938010 2281 | 33790 | SH | DEFINED | 1,3,4 | 33790 |
| ARCHER-DANIELS-MIDLAND CO | COM 0394831017721 | 718984 | SH | DEFINED | 1,3,4 | 718984 |
| ARCHSTONE-SMITH TRUST | COM 0395831018515 | 464374 | SH | DEFINED | 1,3,4 | 464374 |
| ARCHSTONE-SMITH TRUST | COM 0395831033752 | 846300 | SH | DEFINED | 2,3,4 | 846300 |
| ARCTIC CAT, INC. | COM 03967010 501 | 24396 | SH | DEFINED | 1,3,4 | 24396 |
| ARGOSY GAMING COMPANY | COM 04022810 2598 | 55317 | SH | DEFINED | 1,3,4 | 55317 |
| ARKANSAS BEST CORP. | COM 04079010 1658 | 47519 | SH | DEFINED | 1,3,4 | 47519 |
| ARMOR HOLDINGS, INC. | COM 0422601027786 | 645894 | SH | DEFINED | 1,3,4 | 645894 |
| ARQULE, INC. | COM 04269E10 6299 | 804413 | SH | DEFINED | 1,3,4 | 804413 |
| ARRIS GROUP, INC. | COM 04269Q10 2684 | 226270 | SH | DEFINED | 1,3,4 | 226270 |
| ARROW ELECTRONICS INC. | COM 04273510 9978 | 318324 | SH | DEFINED | 1,3,4 | 318324 |
| ARTESYN TECHNOLOGIES, INC. | COM 04312710 695 | 74282 | SH | DEFINED | 1,3,4 | 74282 |
| ARTHROCARE CORP. | COM 04313610 1858 | 46168 | SH | DEFINED | 1,3,4 | 46168 |
| ARVINMERITOR, INC. | COM 04335310 627 | 37206 | SH | DEFINED | 1,3,4 | 37206 |
| ASAHI PRETEC CORP | COM 6174608 2298 | 116300 | SH | DEFINED | 1,3,4 | 116300 |
| ASAHI SOFT DRINKS CO LTD | COM 6171461 1334 | 123000 | SH | DEFINED | 1,3,4 | 123000 |
| ASCENDAS REAL ESTATE INVESCOM | 6563875 512 | 395000 | SH | DEFINED | 2,3,4 | 395000 |
| ASHLAND INC | COM 04420910 2531 | 45857 | SH | DEFINED | 1,3,4 | 45857 |
| ASHTeAD GROUP PLC | COM 0053673 7819 | 3197631 | SH | DEFINED | 1,3,4 | 3197631 |
| ASHWORTH, INC. | COM 04516H10 177 | 26143 | SH | DEFINED | 1,3,4 | 26143 |
| ASIA FINANCIAL HLDGS LTD | COM 6057754 538 | 2194000 | SH | DEFINED | 1,3,4 | 2194000 |
| ASML HOLDING NV | COM N0705911 69 | 4140 | SH | DEFINED | 1,3,4 | 4140 |
| ASSET MANAGERS CO LTD | COM 6549767 5519 | 1390 | SH | DEFINED | 1,3,4 | 1390 |
| ASSOCIATED BANC-CORP. | COM 04548710 7631 | 250410 | SH | DEFINED | 1,3,4 | 250410 |
| ASSURANCES GENERALES DE FR | COM 4034737 942 | 9810 | SH | DEFINED | 1,3,4 | 9810 |
| ASSURANT INC | COM 04621X1010874 | 285739 | SH | DEFINED | 1,3,4 | 285739 |
| ASSYSTEM | COM 5797921 1338 | 47164 | SH | DEFINED | 1,3,4 | 47164 |
| ASTALDI SPA | COM 7376544 4130 | 603803 | SH | DEFINED | 1,3,4 | 603803 |
| ASTEC INDUSTRIES, INC. | COM 04622410 3154 | 111114 | SH | DEFINED | 1,3,4 | 111114 |
| ASTORIA FINL CORP. | COM 04626510 1254 | 47452 | SH | DEFINED | 1,3,4 | 47452 |
| ASTRA AGRO LESTARI TBK PT | COM 6092498 2933 | 5884000 | SH | DEFINED | 1,3,4 | 5884000 |
| ASTRA INTERNATIONAL TBK PTCOM | 6291712 28 | 29339 | SH | DEFINED | 1,3,4 | 29339 |
| ASTRAL FOODS LTD | COM 6342836 2865 | 256419 | SH | DEFINED | 1,3,4 | 256419 |
| ASTRAZENECA PLC | COM 04635310 61 | 1289 | SH | DEFINED | 1,3,4 | 1289 |
| ASTRAZENECA PLC | COM 0989529 45573 | 978040 | SH | DEFINED | 1,3,4 | 978040 |
| ASUSTEK COMPUTER INC | COM 6051046 12176 | 4542200 | SH | DEFINED | 1,3,4 | 4542200 |
| ASV INC | COM 00196310 750 | 33131 | SH | DEFINED | 1,3,4 | 33131 |
| AT&T CORP. | COM 0019575024150 | 1220185 | SH | DEFINED | 1,3,4 | 1220185 |
| ATHLON HOLDING NV | COM 5532649 947 | 35773 | SH | DEFINED | 1,3,4 | 35773 |
| ATLAS COLD STORAGE INCOME | COM 2014559 409 | 79132 | SH | DEFINED | 1,3,4 | 79132 |
| ATLAS COPCO AB | COM B08HBT8 19206 | 989726 | SH | DEFINED | 1,3,4 | 989726 |
| ATMEL CORP. | COM 04951310 457 | 224277 | SH | DEFINED | 1,3,4 | 224277 |
| ATMI, INC. | COM 00207R1011603 | 374365 | SH | DEFINED | 1,3,4 | 374365 |
| ATMOS ENERGY CORP. | COM 04956010 8638 | 305752 | SH | DEFINED | 1,3,4 | 305752 |
| ATRIUM UNDERWRITING PLC | COM 0524102 639 | 189973 | SH | DEFINED | 1,3,4 | 189973 |
| ATWOOD OCEANICS INC. | COM 0500951022357 | 265541 | SH | DEFINED | 1,3,4 | 265541 |
| AU Optronics CORP | COM 6288190 256 | 197290 | SH | DEFINED | 1,3,4 | 197290 |
| AUDIOVOX CORP. | COM 05075710 495 | 35515 | SH | DEFINED | 1,3,4 | 35515 |
| AUR RESOURCES INC | COM 2002178 2953 | 388699 | SH | DEFINED | 1,3,4 | 388699 |
| AURIGA INDUSTRIES | COM 5221572 5251 | 186807 | SH | DEFINED | 1,3,4 | 186807 |
| AUSTRALAND PROPERTY GROUP | COM 6003467 329 | 230000 | SH | DEFINED | 2,3,4 | 230000 |
| AUSTRALIA & NEW ZEALAND BACOM | 6065586 18012 | 982786 | SH | DEFINED | 1,3,4 | 982786 |
| AUSTRALIAN INFRASTRUCTURE | COM 6070193 1665 | 872000 | SH | DEFINED | 1,3,4 | 872000 |
| AUSTRALIAN STOCK EXCHANGE | COM 6129222 4886 | 236000 | SH | DEFINED | 1,3,4 | 236000 |
| AUTODESK INC | COM 0527691019081 | 410904 | SH | DEFINED | 1,3,4 | 410904 |
| AUTOMATIC DATA PROCESSING | COM 0530151015596 | 362349 | SH | DEFINED | 1,3,4 | 362349 |
| AUTONATION INC. | COM 05329W10 2258 | 112941 | SH | DEFINED | 1,3,4 | 112941 |
| AUTOZONE INC | COM 05333210 2864 | 34396 | SH | DEFINED | 1,3,4 | 34396 |
| AVALONBAY COMMUNITIES, INCCOM | 05348410 6984 | 81500 | SH | DEFINED | 1,3,4 | 81500 |
| AVALONBAY COMMUNITIES, INCCOM | 0534841054857 | 639900 | SH | DEFINED | 2,3,4 | 639900 |
| AVAYA, INC. | COM 05349910 2714 | 263609 | SH | DEFINED | 1,3,4 | 263609 |
| AVERY DENNISON CORP | COM 05361110 3578 | 68268 | SH | DEFINED | 1,3,4 | 68268 |
| AVIALL, INC. | COM 05366B1011475 | 339605 | SH | DEFINED | 1,3,4 | 339605 |
| AVID TECHNOLOGY, INC. | COM 05367P10 5327 | 128683.99 | SH | DEFINED | 1,3,4 | 128684 |
| AVISTA CORP. | COM 05379B10 1760 | 90727 | SH | DEFINED | 1,3,4 | 90727 |
| AVIVA PLC | COM 0216238 827 | 75032 | SH | DEFINED | 1,3,4 | 75032 |
| AVNET, INC. | COM 0538071016333 | 667974 | SH | DEFINED | 1,3,4 | 667974 |
| AVOCENT CORPORATION. | COM 05389310 822 | 25950 | SH | DEFINED | 1,3,4 | 25950 |
| AVON PRODUCTS INC | COM 05430310 9751 | 361321 | SH | DEFINED | 1,3,4 | 361321 |
| AWG PLC | COM 3312661 466 | 26880 | SH | DEFINED | 1,3,4 | 26880 |
| AXA SA | COM 05453610 106 | 3854 | SH | DEFINED | 1,3,4 | 3854 |
| AXA SA | COM 7088429 30104 | 1093264 | SH | DEFINED | 1,3,4 | 1093264 |
| AXCELIS TECHNOLOGIES, INC. | COM 05454010 985 | 187940 | SH | DEFINED | 1,3,4 | 187940 |
| AZTAR CORP. | COM 05480210 2051 | 66574 | SH | DEFINED | 1,3,4 | 66574 |
| BABCOCK & BROWN INFRASTRUCOM | 6617404 452 | 327000 | SH | DEFINED | 1,3,4 | 327000 |
| BABCOCK INTERNATIONAL GROU | COM 0969703 5259 | 1668363 | SH | DEFINED | 1,3,4 | 1668363 |

| | | | | | | | | |
|----------------------------|-------|----------------|-------|----------|----|---------|-------|----------|
| BAC CAPITAL TRUST | COM | 05518820 | 1131 | 43900 | SH | DEFINED | 3,4 | 43900 |
| BACOU DALLOZ | COM | 4195098 | 3252 | 33366 | SH | DEFINED | 1,3,4 | 33366 |
| BAE SYSTEMS PLC | COM | 0263494 | 15925 | 2618707 | SH | DEFINED | 1,3,4 | 2618707 |
| BAKER HUGHES INC | COM | 0572241015655 | | 262235 | SH | DEFINED | 1,3,4 | 262235 |
| BALDA AG | COM | 5821499 | 6149 | 467873 | SH | DEFINED | 1,3,4 | 467873 |
| BALDOR ELECTRIC CO. | COM | 05774110 | 1337 | 52743 | SH | DEFINED | 1,3,4 | 52743 |
| BALL CORP | COM | 05849810 | 7285 | 198341 | SH | DEFINED | 1,3,4 | 198341 |
| BALLY TOTAL FITNESS HOLDIN | COM | 05873K10 | 285 | 63694 | SH | DEFINED | 1,3,4 | 63694 |
| BALOISE HOLDING AG | COM | 7124594 | 8714 | 172836 | SH | DEFINED | 1,3,4 | 172836 |
| BANCA INTESA SPA | COM | 4076836 | 20159 | 4312159 | SH | DEFINED | 1,3,4 | 4312159 |
| BANCA POPOLARE DI MILANO | SCOM | 4072168 | 16260 | 1582077 | SH | DEFINED | 1,3,4 | 1582077 |
| BANCFIRST CORP | COM | 05945F10 | 6019 | 70730 | SH | DEFINED | 1,3,4 | 70730 |
| BANCO BILBAO VIZCAYA ARGEN | COM | 5501906 | 39471 | 2243682 | SH | DEFINED | 1,3,4 | 2243682 |
| BANCO BRADESCO SA | COM | B00FM53 | 5272 | 107637 | SH | DEFINED | 1,3,4 | 107637 |
| BANCO DE ORO UNIVERSAL BAN | COM | 6523341 | 1124 | 2065800 | SH | DEFINED | 1,3,4 | 2065800 |
| BANCO DO BRASIL SA | COM | 2328595 | 11754 | 600473 | SH | DEFINED | 1,3,4 | 600473 |
| BANCO ITAU HOLDING FINANC | COM | B037HR3 | 16111 | 67627 | SH | DEFINED | 1,3,4 | 67627 |
| BANCO SABADELL SA | COM | 7095388 | 19752 | 769860 | SH | DEFINED | 1,3,4 | 769860 |
| BANCO SANTANDER CENTRAL | HICOM | 05964H10 | 160 | 12132 | SH | DEFINED | 1,3,4 | 12132 |
| BANCO SANTANDER CENTRAL | HICOM | 5705946 | 48293 | 3664749 | SH | DEFINED | 1,3,4 | 3664749 |
| BANCOLOMBIA SA | COM | 05968L10 | 6615 | 301262 | SH | DEFINED | 1,3,4 | 301262 |
| BANCWEST CAPITAL I | COM | 05978Q20 | 481 | 19000 | SH | DEFINED | 3,4 | 19000 |
| BANDAG INC. | COM | 05981510 | 268 | 6216 | SH | DEFINED | 1,3,4 | 6216 |
| BANGKOK BANK PCL | COM | 6077019 | 2810 | 1012500 | SH | DEFINED | 1,3,4 | 1012500 |
| BANK AUSTRIA CREDITANSTALT | COM | 7621363 | 2573 | 22950 | SH | DEFINED | 1,3,4 | 22950 |
| BANK MUSCAT SAOG | COM | 06374610 | 3768 | 150000 | SH | DEFINED | 1,3,4 | 150000 |
| BANK OF AMERICA CORP | COM | 06050510169070 | | 4015933 | SH | DEFINED | 1,3,4 | 4015933 |
| BANK OF COMMUNICATIONS CO | COM | B08B229 | 17 | 41082 | SH | DEFINED | 1,3,4 | 41082 |
| BANK OF EAST ASIA LTD | COM | 6075648 | 207 | 70785 | SH | DEFINED | 1,3,4 | 70785 |
| BANK OF HAWAII CORP. | COM | 0625401028235 | | 573463 | SH | DEFINED | 1,3,4 | 573463 |
| BANK OF IRELAND | COM | 46267Q10 | 95 | 1510 | SH | DEFINED | 1,3,4 | 1510 |
| BANK OF IWATE LTD/THE | COM | 6468022 | 973 | 14000 | SH | DEFINED | 1,3,4 | 14000 |
| BANK OF NAGOYA LTD/THE | COM | 6620093 | 1007 | 150000 | SH | DEFINED | 1,3,4 | 150000 |
| BANK OF NEW YORK CO INC/TH | COM | 0640571014170 | | 482026 | SH | DEFINED | 1,3,4 | 482026 |
| BANK OF NOVA SCOTIA | COM | 06414910 | 147 | 3940 | SH | DEFINED | 1,3,4 | 3940 |
| BANK OF QUEENSLAND LTD | COM | 6076243 | 1915 | 202972 | SH | DEFINED | 1,3,4 | 202972 |
| BANK OF THE PHILIPPINE ISL | COM | 6074968 | 6210 | 6692700 | SH | DEFINED | 1,3,4 | 6692700 |
| BANK ONE CAPITAL TRUST VI | COM | 06423W20 | 1956 | 75300 | SH | DEFINED | 3,4 | 75300 |
| BANK ONE CAPITAL V | COM | 06423P20 | 126 | 5000 | SH | DEFINED | 3,4 | 5000 |
| BANK RAKYAT INDONESIA | COM | 6709099 | 5253 | 20015000 | SH | DEFINED | 1,3,4 | 20015000 |
| BANKATLANTIC BANCORP | COM | 06590850 | 3453 | 203106 | SH | DEFINED | 1,3,4 | 203106 |
| BANKUNITED FINANCIAL CORP | COM | 06652B10 | 1140 | 49804 | SH | DEFINED | 1,3,4 | 49804 |
| BANPU PCL | COM | 6075864 | 2372 | 604700 | SH | DEFINED | 1,3,4 | 604700 |
| BANTA CORP. | COM | 06682110 | 646 | 12732 | SH | DEFINED | 1,3,4 | 12732 |
| BARCLAYS PLC | COM | 06738E20 | 180 | 4409 | SH | DEFINED | 1,3,4 | 4409 |
| BARLOWORLD LTD | COM | 6079123 | 6580 | 359739 | SH | DEFINED | 1,3,4 | 359739 |
| BARNES & NOBLE, INC. | COM | 06777410 | 8978 | 238081 | SH | DEFINED | 1,3,4 | 238081 |
| BARNES GROUP, INC. | COM | 06780610 | 1157 | 32256 | SH | DEFINED | 1,3,4 | 32256 |
| BARR PHARMACEUTICALS, INC. | COM | 06830610 | 4414 | 80446 | SH | DEFINED | 1,3,4 | 80446 |
| BARRY CALLEBAUT AG | COM | 5476929 | 260 | 876 | SH | DEFINED | 1,3,4 | 876 |
| BASF AG | COM | 05526250 | 59 | 787 | SH | DEFINED | 1,3,4 | 787 |
| BASF AG | COM | 5086577 | 22306 | 295570 | SH | DEFINED | 1,3,4 | 295570 |
| BASSETT FURNITURE INDS. | COM | 07020310 | 407 | 22045 | SH | DEFINED | 1,3,4 | 22045 |
| BAUSCH & LOMB INC | COM | 0717071033279 | | 412441 | SH | DEFINED | 1,3,4 | 412441 |
| BAXTER INTERNATIONAL INC | COM | 0718131015384 | | 385759 | SH | DEFINED | 1,3,4 | 385759 |
| BAYERISCHE MOTOREN WERKE | ACOM | 5756029 | 4344 | 92400 | SH | DEFINED | 1,3,4 | 92400 |
| BB&T CORP | COM | 0549371016622 | | 425752 | SH | DEFINED | 1,3,4 | 425752 |
| BE AEROSPACE, INC. | COM | 07330210 | 2990 | 180470 | SH | DEFINED | 1,3,4 | 180470 |
| BEA SYSTEMS, INC. | COM | 07332510 | 4300 | 478800 | SH | DEFINED | 1,3,4 | 478800 |
| BEAR STEARNS CAP TR III | COM | 07384T20 | 1619 | 63000 | SH | DEFINED | 3,4 | 63000 |
| BEAR STEARNS COS INC/THE | COM | 0739021031469 | | 286732 | SH | DEFINED | 1,3,4 | 286732 |
| BEASLEY BROADCASTING GROUP | COM | 07401410 | 2020 | 143670 | SH | DEFINED | 1,3,4 | 143670 |
| BECKMAN COULTER, INC. | COM | 0758111022613 | | 418906 | SH | DEFINED | 1,3,4 | 418906 |
| BECTON DICKINSON & CO | COM | 0758871011758 | | 224245 | SH | DEFINED | 1,3,4 | 224245 |
| BED BATH & BEYOND INC | COM | 07589610 | 9449 | 235247 | SH | DEFINED | 1,3,4 | 235247 |
| BEI TECHNOLOGIES, INC. | COM | 05538P10 | 832 | 23703 | SH | DEFINED | 1,3,4 | 23703 |
| BEIJING ENTERPRISES HOLDIN | COM | 6081690 | 792 | 440000 | SH | DEFINED | 1,3,4 | 440000 |
| BEL FUSE INC-CL B | COM | 07734730 | 792 | 21666 | SH | DEFINED | 1,3,4 | 21666 |
| BELDEN CDT INC | COM | 07745410 | 1675 | 85812 | SH | DEFINED | 1,3,4 | 85812 |
| BELL MICROPRODUCTS, INC. | COM | 07813710 | 550 | 54867 | SH | DEFINED | 1,3,4 | 54867 |
| BELLSOUTH CORP | COM | 0798601035102 | | 1334646 | SH | DEFINED | 1,3,4 | 1334646 |
| BELO CORP. CLASS A | COM | 08055510 | 1172 | 51187 | SH | DEFINED | 1,3,4 | 51187 |
| BEMIS CO | COM | 08143710 | 1629 | 66069 | SH | DEFINED | 1,3,4 | 66069 |
| BENCHMARK ELECTRONICS, IN | COM | 08160H10 | 5151 | 171019 | SH | DEFINED | 1,3,4 | 171019 |
| BERGMAN & BEVING AB | COM | 4093437 | 422 | 31000 | SH | DEFINED | 1,3,4 | 31000 |
| BERKLEY (WR) CORP | COM | 0844231035620 | | 902209 | SH | DEFINED | 1,3,4 | 902209 |
| BERLIAN LAJU TANKER TBK | PTCOM | B03TB33 | 6366 | 73618500 | SH | DEFINED | 1,3,4 | 73618500 |
| BERRY PETROLEUM CO | COM | 08578910 | 1051 | 15763 | SH | DEFINED | 1,3,4 | 15763 |
| BEST BUY CO INC | COM | 0865161011120 | | 255405 | SH | DEFINED | 1,3,4 | 255405 |
| BFC FINANCIAL CORP | COM | 05538420 | 1397 | 200000 | SH | DEFINED | 1,3,4 | 200000 |
| BHARAT PETROLEUM CORP LTD | COM | 6099723 | 184 | 20106 | SH | DEFINED | 1,3,4 | 20106 |
| BHARTI TELEVENTURES | COM | 6442327 | 7167 | 904279 | SH | DEFINED | 1,3,4 | 904279 |
| BHP BILLITON LTD | COM | 08860610 | 195 | 5710 | SH | DEFINED | 1,3,4 | 5710 |
| BHP BILLITON LTD | COM | 6144690 | 9513 | 559805 | SH | DEFINED | 1,3,4 | 559805 |
| BHP BILLITON PLC | COM | 0056650 | 39916 | 2464811 | SH | DEFINED | 1,3,4 | 2464811 |
| BIG LOTS, INC. | COM | 08930210 | 758 | 70353 | SH | DEFINED | 1,3,4 | 70353 |
| BILIA AB | COM | 4180049 | 716 | 39996 | SH | DEFINED | 1,3,4 | 39996 |
| BINGGRAE CO LTD | COM | 6098236 | 13966 | 347990 | SH | DEFINED | 1,3,4 | 347990 |
| BIOGEN IDEC INC | COM | 09062X10 | 8277 | 209680 | SH | DEFINED | 1,3,4 | 209680 |
| BIOLASE TECHNOLOGY INC | COM | 09091110 | 306 | 42950 | SH | DEFINED | 1,3,4 | 42950 |
| BIOMED REALTY TRUST INC | COM | 09063H10 | 984 | 39626 | SH | DEFINED | 1,3,4 | 39626 |
| BIOMED REALTY TRUST INC | COM | 09063H1019331 | | 779549 | SH | DEFINED | 2,3,4 | 779549 |
| BIOMET INC | COM | 0906131027861 | | 802769 | SH | DEFINED | 1,3,4 | 802769 |
| BIOSITE, INC. | COM | 09094510 | 4225 | 68296 | SH | DEFINED | 1,3,4 | 68296 |

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|-------------------------------|-------|---------------|-------|-----------|----|---------|-------|----------|
| CAMPBELL SOUP CO | COM | 13442910 | 3439 | 115503 | SH | DEFINED | 1,3,4 | 115503 |
| CANADIAN NATIONAL RAILWAY | COM | 2180632 | 22169 | 311900 | SH | DEFINED | 1,3,4 | 311900 |
| CANADIAN NATURAL RESOURCES | COM | 13638510 | 266 | 5880 | SH | DEFINED | 1,3,4 | 5880 |
| CANADIAN NATURAL RESOURCES | COM | 2171573 | 24619 | 544200 | SH | DEFINED | 1,3,4 | 544200 |
| CANADIAN PACIFIC RAILWAY | LCOM | 2793115 | 14377 | 333400 | SH | DEFINED | 1,3,4 | 333400 |
| CANON ELECTRONICS INC | COM | 6172390 | 1206 | 41300 | SH | DEFINED | 1,3,4 | 41300 |
| CANON INC | COM | 13800630 | 112 | 2071 | SH | DEFINED | 1,3,4 | 2071 |
| CANON INC | COM | 6172323 | 16633 | 307561 | SH | DEFINED | 1,3,4 | 307561 |
| CAPIO AB | COM | 4511423 | 22484 | 1135984 | SH | DEFINED | 1,3,4 | 1135984 |
| CAPITAL & REGIONAL PLC | COM | 0174154 | 6851 | 486069 | SH | DEFINED | 1,3,4 | 486069 |
| CAPITAL AUTOMOTIVE REIT | COM | 13973310 | 3046 | 78688 | SH | DEFINED | 1,3,4 | 78688 |
| CAPITAL AUTOMOTIVE REIT | COM | 13973310 | 4359 | 112607 | SH | DEFINED | 2,3,4 | 112607 |
| CAPITAL CORP OF THE WEST | COM | 14006520 | 7406 | 242588 | SH | DEFINED | 1,3,4 | 242588 |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H1029449 | | 370245 | SH | DEFINED | 1,3,4 | 370245 |
| CAPITALAND LTD | COM | 6309303 | 10813 | 5817000 | SH | DEFINED | 1,3,4 | 5817000 |
| CAPITALIA SPA | COM | 7154609 | 240 | 43824 | SH | DEFINED | 1,3,4 | 43824 |
| CAPTARIS, INC. | COM | 14071N10 | 203 | 53666 | SH | DEFINED | 1,3,4 | 53666 |
| CARAUSTAR INDUSTRIES, INC. | COM | 14090910 | 593 | 53802 | SH | DEFINED | 1,3,4 | 53802 |
| CARBO CERAMICS, INC. | COM | 14078110 | 2435 | 36907 | SH | DEFINED | 1,3,4 | 36907 |
| CARDINAL HEALTH INC | COM | 14149X1016781 | | 264546 | SH | DEFINED | 1,3,4 | 264546 |
| CAREER EDUCATION CORP. | COM | 14166510 | 1938 | 54539 | SH | DEFINED | 1,3,4 | 54539 |
| CAREMARK RX, INC. | COM | 1417051026718 | | 535090 | SH | DEFINED | 1,3,4 | 535090 |
| CARLISLE COS INC. | COM | 14233910 | 1030 | 16246 | SH | DEFINED | 1,3,4 | 16246 |
| CARMAX, INC. | COM | 1431301066191 | | 2116808 | SH | DEFINED | 1,3,4 | 2116808 |
| CARNIVAL CORP. | COM | 1436583016976 | | 339790 | SH | DEFINED | 1,3,4 | 339790 |
| CARPENTER TECHNOLOGY CORP. | COM | 14428510 | 5116 | 87279 | SH | DEFINED | 1,3,4 | 87279 |
| CARPHONE WAREHOUSE GROUP | PCOM | 0878702 | 16434 | 4674112 | SH | DEFINED | 1,3,4 | 4674112 |
| CARREKER CORP. | COM | 14443310 | 282 | 40094 | SH | DEFINED | 1,3,4 | 40094 |
| CASCADE NATURAL GAS CORP. | COM | 14733910 | 463 | 21286 | SH | DEFINED | 1,3,4 | 21286 |
| CASEYS GENERAL STORES, INCCOM | COM | 14752810 | 2179 | 93978 | SH | DEFINED | 1,3,4 | 93978 |
| CASH AMERICA INTL, INC. | COM | 14754D10 | 2334 | 112519 | SH | DEFINED | 1,3,4 | 112519 |
| CASTELLUM AB | COM | 5232808 | 6035 | 163092 | SH | DEFINED | 1,3,4 | 163092 |
| CASTLE (A M) & CO. | COM | 14841110 | 322 | 18161 | SH | DEFINED | 1,3,4 | 18161 |
| CATALINA MARKETING CORP. | COM | 14886710 | 6032 | 265188 | SH | DEFINED | 1,3,4 | 265188 |
| CATAPULT COMMUNICATIONS | COCOM | 14901610 | 353 | 19263 | SH | DEFINED | 1,3,4 | 19263 |
| CATCHER TECHNOLOGY CO LTD | COM | 6186669 | 9378 | 1294372.9 | SH | DEFINED | 1,3,4 | 1294373 |
| CATERPILLAR INC | COM | 1491231029667 | | 504860 | SH | DEFINED | 1,3,4 | 504860 |
| CATHAY BANCORP, INC. | COM | 1491501011180 | | 315280 | SH | DEFINED | 1,3,4 | 315280 |
| CATHAY FINANCIAL HOLDING | CCOM | 6425663 | 3319 | 1780000 | SH | DEFINED | 1,3,4 | 1780000 |
| CATHAY PACIFIC AIRWAYS LTD | COM | 6179755 | 285 | 160163 | SH | DEFINED | 1,3,4 | 160163 |
| CATO CORP. - CI A | COM | 14920510 | 1166 | 58589 | SH | DEFINED | 1,3,4 | 58589 |
| CB RICHARD ELLIS GROUP INCCOM | COM | 12497T10 | 74 | 1480 | SH | DEFINED | 1,3,4 | 1480 |
| CBL & ASSOCIATES PROPERTIE | COM | 1248301012931 | | 315563 | SH | DEFINED | 1,3,4 | 315563 |
| CBL & ASSOCIATES PROPERTIE | COM | 1248301034164 | | 833300 | SH | DEFINED | 2,3,4 | 833300 |
| CBRL GROUP INC. | COM | 12489V10 | 836 | 24798 | SH | DEFINED | 1,3,4 | 24798 |
| C-COR INC | COM | 12501010 | 599 | 89400 | SH | DEFINED | 1,3,4 | 89400 |
| CDI CORP. | COM | 12507110 | 687 | 23278 | SH | DEFINED | 1,3,4 | 23278 |
| CDW CORP | COM | 12512N10 | 1965 | 33288 | SH | DEFINED | 1,3,4 | 33288 |
| CEC ENTERTAINMENT, INC. | COM | 12513710 | 2080 | 65543 | SH | DEFINED | 1,3,4 | 65543 |
| CELESIO AG | COM | 5105182 | 7219 | 82369 | SH | DEFINED | 1,3,4 | 82369 |
| CELGENE CORP. | COM | 15102010 | 84 | 1550 | SH | DEFINED | 1,3,4 | 1550 |
| CEMENTIR SPA | COM | 7148624 | 5330 | 1076433 | SH | DEFINED | 1,3,4 | 1076433 |
| CEMEX SA DE CV | COM | 2406457 | 11606 | 2231166 | SH | DEFINED | 1,3,4 | 2231166 |
| CENDANT CORP | COM | 1513131013374 | | 647886 | SH | DEFINED | 1,3,4 | 647886 |
| CENTENE CORP. | COM | 15135B10 | 1987 | 79451 | SH | DEFINED | 1,3,4 | 79451 |
| CENTENNIAL COMMUNICATIONS | COM | 15133V20 | 2761 | 184357 | SH | DEFINED | 1,3,4 | 184357 |
| CENTER FINANCIAL CORP | COM | 15146E10 | 1420 | 60430 | SH | DEFINED | 1,3,4 | 60430 |
| CENTERPOINT ENERGY, INC. | COM | 15189T1012720 | | 855086 | SH | DEFINED | 1,3,4 | 855086 |
| CENTERPOINT PROPERTIES COR | COM | 1518951017475 | | 390088 | SH | DEFINED | 1,3,4 | 390088 |
| CENTERPOINT PROPERTIES COR | COM | 15189510 | 9463 | 211258 | SH | DEFINED | 2,3,4 | 211258 |
| CENTEX CORP | COM | 15231210 | 5145 | 79617 | SH | DEFINED | 1,3,4 | 79617 |
| CENTRAL GARDEN & PET CO | COM | 1535271011045 | | 244196 | SH | DEFINED | 1,3,4 | 244196 |
| CENTRAL JAPAN RAILWAY CO | COM | 6183552 | 195 | 25 | SH | DEFINED | 1,3,4 | 25 |
| CENTRAL PACIFIC FINANCIAL | COM | 15476010 | 2000 | 56848 | SH | DEFINED | 1,3,4 | 56848 |
| CENTRAL PARKING CORP. | COM | 15478510 | 577 | 38423 | SH | DEFINED | 1,3,4 | 38423 |
| CENTRAL VERMONT PUB SERV | COM | 15577110 | 398 | 22950 | SH | DEFINED | 1,3,4 | 22950 |
| CENTURY ALUMINUM COMPANY | COM | 15643110 | 4649 | 206789 | SH | DEFINED | 1,3,4 | 206789 |
| CENTURY LEASING SYSTEM INCCOM | COM | 6679794 | 1291 | 101600 | SH | DEFINED | 1,3,4 | 101600 |
| CENTURYTEL INC | COM | 15670010 | 2825 | 80715 | SH | DEFINED | 1,3,4 | 80715 |
| CEPHALON, INC. | COM | 1567081014539 | | 313222 | SH | DEFINED | 1,3,4 | 313222 |
| CERADYNE INC | COM | 15671010 | 1682 | 45905 | SH | DEFINED | 1,3,4 | 45905 |
| CERIDIAN CORP. | COM | 15677910 | 1606 | 77510 | SH | DEFINED | 1,3,4 | 77510 |
| CERNER CORP. | COM | 15678210 | 4921 | 56620 | SH | DEFINED | 1,3,4 | 56620 |
| CERTEGY, INC. | COM | 1568801024528 | | 612890 | SH | DEFINED | 1,3,4 | 612890 |
| CH ENERGY GROUP INC. | COM | 12541M10 | 1201 | 25339 | SH | DEFINED | 1,3,4 | 25339 |
| HAMPION ENTERPRISES, INC. | COM | 15849610 | 5163 | 349118 | SH | DEFINED | 1,3,4 | 349118 |
| CHAPARRAL STEEL CO | COM | 15942310 | 7608 | 301935 | SH | DEFINED | 1,3,4 | 301935 |
| CHARLES RIVER LABORATORIES | COM | 15986410 | 7064 | 161952 | SH | DEFINED | 1,3,4 | 161952 |
| CHARLES SCHWAB CORP/THE | COM | 80851310 | 9307 | 644574 | SH | DEFINED | 1,3,4 | 644574 |
| CHARMING SHOPPES, INC. | COM | 16113310 | 3515 | 329340 | SH | DEFINED | 1,3,4 | 329340 |
| CHAROEN POKPHAND FOODS PCL | COM | 6410852 | 8248 | 54181800 | SH | DEFINED | 1,3,4 | 54181800 |
| CHARTER MUNICIPAL MTG ACCP | COM | 16090810 | 645 | 31490 | SH | DEFINED | 1,3,4 | 31490 |
| CHARTER PLC | COM | 0188263 | 14127 | 1971864 | SH | DEFINED | 1,3,4 | 1971864 |
| CHATTEM INC | COM | 16245610 | 7138 | 201072 | SH | DEFINED | 1,3,4 | 201072 |
| CHECK POINT SOFTWARE TECHN | COM | M224651012064 | | 496171 | SH | DEFINED | 1,3,4 | 496171 |
| CHECKERS DRIVE-IN RESTAUR | COM | 16280930 | 1894 | 124050 | SH | DEFINED | 1,3,4 | 124050 |
| CHECKFREE CORP | COM | 16281310 | 1815 | 48023 | SH | DEFINED | 1,3,4 | 48023 |
| CHECKPOINT SYSTEMS, INC. | COM | 16282510 | 1680 | 70887 | SH | DEFINED | 1,3,4 | 70887 |
| CHEESECAKE FACTORY, INC. | COM | 16307210 | 1297 | 41523 | SH | DEFINED | 1,3,4 | 41523 |
| CHEMED CORP | COM | 16359R10 | 2077 | 47961 | SH | DEFINED | 1,3,4 | 47961 |
| CHEMRING GROUP PLC | COM | 0190462 | 943 | 86311 | SH | DEFINED | 1,3,4 | 86311 |
| CHEMTURA CORP | COM | 16389310 | 1568 | 125771 | SH | DEFINED | 1,3,4 | 125771 |
| CHEROKEE INC | COM | 16444H10 | 315 | 8969 | SH | DEFINED | 1,3,4 | 8969 |
| CHESAPEAKE CORP. | COM | 16515910 | 677 | 36838 | SH | DEFINED | 1,3,4 | 36838 |

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|-----------------------------|---------|----------------|-------|-----------|----|---------|-------|----------|
| CHEUNG KONG HOLDINGS LTD | COM | 6190273 | 27820 | 2463782 | SH | DEFINED | 1,3,4 | 2463782 |
| CHEUNG KONG INFRASTRUCTURE | COM | 6212553 | 7216 | 2162843 | SH | DEFINED | 1,3,4 | 2162843 |
| CHEVRON CORP | COM | 16676410141701 | | 2189152 | SH | DEFINED | 1,3,4 | 2189152 |
| CHIBA BANK LTD/THE | COM | 6190563 | 11449 | 1406000 | SH | DEFINED | 1,3,4 | 1406000 |
| CHICAGO BRIDGE & IRON CO | NCOM | 16725010 | 1982 | 63710 | SH | DEFINED | 1,3,4 | 63710 |
| CHICAGO MERCANTILE EXCHANGE | COM | 16776010 | 202 | 600 | SH | DEFINED | 1,3,4 | 600 |
| CHICO'S FAS INC. | COM | 16861510 | 3673 | 99750 | SH | DEFINED | 1,3,4 | 99750 |
| CHILDRENS PLACE | COM | 16890510 | 2848 | 79963 | SH | DEFINED | 1,3,4 | 79963 |
| CHINA LIFE INSURANCE CO | LTCOM | 6718976 | 820 | 1060000 | SH | DEFINED | 1,3,4 | 1060000 |
| CHINA MENGNIU DAIRY CO | LTCOM | B01B119 | 1319 | 1600000 | SH | DEFINED | 1,3,4 | 1600000 |
| CHINA MERCHANTS HOLDINGS | ICOM | 6416139 | 1999 | 891335 | SH | DEFINED | 1,3,4 | 891335 |
| CHINA MOBILE HONG KONG | LTCOM | 6073556 | 60673 | 12387396 | SH | DEFINED | 1,3,4 | 12387396 |
| CHINA NETCOM GROUP CORP | HOCOM | B03PGR0 | 17888 | 10393599 | SH | DEFINED | 1,3,4 | 10393599 |
| CHINA OILFIELD SERVICES | LTCOM | 6560995 | 1806 | 4380000 | SH | DEFINED | 1,3,4 | 4380000 |
| CHINA OVERSEAS LAND & INVE | COM | 6192150 | 4190 | 13977650 | SH | DEFINED | 1,3,4 | 13977650 |
| CHINA PETROLEUM & CHEMICAL | COM | 6291819 | 18946 | 41402362 | SH | DEFINED | 1,3,4 | 41402362 |
| CHINA POWER INTERNATIONAL | COM | B02ZKQ8 | 827 | 2442000 | SH | DEFINED | 1,3,4 | 2442000 |
| CHINA RESOURCES ENTERPRISE | COM | 6972459 | 908 | 554575 | SH | DEFINED | 1,3,4 | 554575 |
| CHINA RESOURCES LAND LTD | COM | 6193766 | 5081 | 17322000 | SH | DEFINED | 1,3,4 | 17322000 |
| CHINA RESOURCES POWER | HOLDCOM | 6711566 | 639 | 1002000 | SH | DEFINED | 1,3,4 | 1002000 |
| CHINA SHIPPING CONTAINER | LCOM | B018L76 | 599 | 1490000 | SH | DEFINED | 1,3,4 | 1490000 |
| CHINA SHIPPING DEVELOPMENT | COM | 6782045 | 9629 | 11490000 | SH | DEFINED | 1,3,4 | 11490000 |
| CHINA STEEL CORP | COM | 6190950 | 146 | 163750.25 | SH | DEFINED | 1,3,4 | 163750 |
| CHINA TELECOM CORP LTD | COM | 6559335 | 758 | 2007514 | SH | DEFINED | 1,3,4 | 2007514 |
| CHINA UNICOM LTD | COM | 6263830 | 498 | 598928 | SH | DEFINED | 1,3,4 | 598928 |
| CHINESE ESTATES HOLDINGS | LCOM | 6191180 | 2675 | 2562000 | SH | DEFINED | 1,3,4 | 2562000 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 768 | 27450 | SH | DEFINED | 1,3,4 | 27450 |
| CHIRON CORP. | COM | 17004010 | 2940 | 67345 | SH | DEFINED | 1,3,4 | 67345 |
| CHITTENDEN CORP. | COM | 17022810 | 2301 | 86874 | SH | DEFINED | 1,3,4 | 86874 |
| CHLORIDE GROUP | COM | 0195207 | 677 | 446815 | SH | DEFINED | 1,3,4 | 446815 |
| CHOICE HOTELS INTL., INC. | COM | 16990510 | 5808 | 89846 | SH | DEFINED | 1,3,4 | 89846 |
| CHOICEPOINT, INC. | COM | 17038810 | 5704 | 132094 | SH | DEFINED | 1,3,4 | 132094 |
| CHR HANSEN HOLDING A/S | COM | 5921742 | 2556 | 16175 | SH | DEFINED | 1,3,4 | 16175 |
| CHRISTOPHER & BANKS CORP | COM | 17104610 | 928 | 67012 | SH | DEFINED | 1,3,4 | 67012 |
| CHUBB CORP | COM | 1712321024145 | | 269608 | SH | DEFINED | 1,3,4 | 269608 |
| CHUBU ELECTRIC POWER CO | INCOM | 6195609 | 206 | 8400 | SH | DEFINED | 1,3,4 | 8400 |
| CHURCH & DWIGHT, INC. | COM | 17134010 | 1256 | 33930 | SH | DEFINED | 1,3,4 | 33930 |
| CIA ENERGETICA DE MINAS | GECOM | 2192712 | 0 | 0 | SH | DEFINED | 1,3,4 | 0 |
| CIA VALE DO RIO DOCE | COM | 20441220 | 201 | 4590 | SH | DEFINED | 1,3,4 | 4590 |
| CIBER INC. | COM | 17163B10 | 769 | 102912 | SH | DEFINED | 1,3,4 | 102912 |
| CIENA CORP. | COM | 17177910 | 940 | 357189 | SH | DEFINED | 1,3,4 | 357189 |
| CIGNA CORP | COM | 1255091034161 | | 289850 | SH | DEFINED | 1,3,4 | 289850 |
| CIMAREX ENERGY CO. | COM | 17179810 | 8308 | 183201 | SH | DEFINED | 1,3,4 | 183201 |
| CIMENTS FRANCAIS | COM | 4199540 | 2734 | 23500 | SH | DEFINED | 1,3,4 | 23500 |
| CINCINNATI BELL INC. | COM | 17187110 | 571 | 130403 | SH | DEFINED | 1,3,4 | 130403 |
| CINCINNATI FINANCIAL CORP | COM | 17206210 | 4503 | 108025.15 | SH | DEFINED | 1,3,4 | 108025 |
| CINERGY CORP | COM | 17247410 | 5456 | 122911 | SH | DEFINED | 1,3,4 | 122911 |
| CINTAS CORP. | COM | 1729081088263 | | 2150372 | SH | DEFINED | 1,3,4 | 2150372 |
| CIRCUIT CITY STORES INC | COM | 17273710 | 1744 | 101662 | SH | DEFINED | 1,3,4 | 101662 |
| CISCO SYSTEMS INC | COM | 17275R1081450 | | 4542509 | SH | DEFINED | 1,3,4 | 4542509 |
| CITIC PACIFIC LTD | COM | 6196152 | 939 | 335763 | SH | DEFINED | 1,3,4 | 335763 |
| CITIGROUP | COM | 17306R2014454 | | 568200 | SH | DEFINED | 3,4 | 568200 |
| CITIGROUP INC | COM | 17296710213173 | | 4683090 | SH | DEFINED | 1,3,4 | 4683090 |
| CITIZENS COMMUNICATIONS | COCOM | 17453B1054751 | | 4040577 | SH | DEFINED | 1,3,4 | 4040577 |
| CITRIX SYSTEMS INC | COM | 17737610 | 2826 | 112339 | SH | DEFINED | 1,3,4 | 112339 |
| CITY HOLDING CO | COM | 17783510 | 9044 | 252758 | SH | DEFINED | 1,3,4 | 252758 |
| CITY NATIONAL CORP. | COM | 1785661030820 | | 439787 | SH | DEFINED | 1,3,4 | 439787 |
| CKD CORP | COM | 6160050 | 11599 | 1282315 | SH | DEFINED | 1,3,4 | 1282315 |
| CKE RESTAURANTS, INC. | COM | 12561E10 | 6848 | 519619 | SH | DEFINED | 1,3,4 | 519619 |
| CLAIRE'S STORES, INC. | COM | 1795841018520 | | 767527 | SH | DEFINED | 1,3,4 | 767527 |
| CLARCOR, INC. | COM | 17989510 | 2771 | 96418 | SH | DEFINED | 1,3,4 | 96418 |
| CLARKSON PLC | COM | 0201836 | 358 | 22462 | SH | DEFINED | 1,3,4 | 22462 |
| CLEAR CHANNEL COMMUNICATION | COM | 1845021011058 | | 336233 | SH | DEFINED | 1,3,4 | 336233 |
| CLECO CORP. | COM | 12561W10 | 2199 | 93327 | SH | DEFINED | 1,3,4 | 93327 |
| CLEVELAND-CLIFFS, INC. | COM | 18589610 | 3565 | 40908 | SH | DEFINED | 1,3,4 | 40908 |
| CLOROX CO | COM | 1890541010987 | | 197846 | SH | DEFINED | 1,3,4 | 197846 |
| CLP HOLDINGS LTD | COM | 6097017 | 4627 | 776094 | SH | DEFINED | 1,3,4 | 776094 |
| CML HEALTHCARE INCOME FUND | COM | 2417642 | 2921 | 228844 | SH | DEFINED | 1,3,4 | 228844 |
| CMS ENERGY CORP | COM | 12589610 | 7864 | 477965 | SH | DEFINED | 1,3,4 | 477965 |
| CNF INC | COM | 12612W10 | 7629 | 145278 | SH | DEFINED | 1,3,4 | 145278 |
| CNOOC LTD | COM | B00G0S5 | 21438 | 29433040 | SH | DEFINED | 1,3,4 | 29433040 |
| CNPIC HONG KONG LTD | COM | 6340078 | 678 | 3150000 | SH | DEFINED | 1,3,4 | 3150000 |
| COACH, INC. | COM | 1897541014385 | | 458799 | SH | DEFINED | 1,3,4 | 458799 |
| COACHMEN INDUSTRIES, INC. | COM | 18987310 | 304 | 26628 | SH | DEFINED | 1,3,4 | 26628 |
| COCA-COLA CO/THE | COM | 1912161078889 | | 1826420 | SH | DEFINED | 1,3,4 | 1826420 |
| COCA-COLA ENTERPRISES INC | COM | 19121910 | 3646 | 186975 | SH | DEFINED | 1,3,4 | 186975 |
| COCHLEAR LTD | COM | 6211798 | 2353 | 78600 | SH | DEFINED | 1,3,4 | 78600 |
| COGECO CABLE INC | COM | 2205762 | 992 | 37583 | SH | DEFINED | 1,3,4 | 37583 |
| COGNEX CORP. | COM | 19242210 | 2641 | 87855 | SH | DEFINED | 1,3,4 | 87855 |
| COGNIZANT TECH SOLUTIONS | CCOM | 19244610 | 3373 | 72378 | SH | DEFINED | 1,3,4 | 72378 |
| COHERENT, INC. | COM | 19247910 | 6183 | 211208 | SH | DEFINED | 1,3,4 | 211208 |
| COHU INC. | COM | 19257610 | 960 | 40659 | SH | DEFINED | 1,3,4 | 40659 |
| COINSTAR, INC. | COM | 19259P30 | 887 | 47662 | SH | DEFINED | 1,3,4 | 47662 |
| COLGATE-PALMOLIVE CO | COM | 1941621024533 | | 464853 | SH | DEFINED | 1,3,4 | 464853 |
| COLONIAL BANCGROUP | COM | 1954933023349 | | 1042506 | SH | DEFINED | 1,3,4 | 1042506 |
| COLONIAL PROPERTIES TRUST | COM | 19587210 | 3615 | 81195 | SH | DEFINED | 1,3,4 | 81195 |
| COLUMBIA BANKING SYSTEM | INCOM | 19723610 | 9192 | 350567 | SH | DEFINED | 1,3,4 | 350567 |
| COLUMBIA EQUITY TRUST INC | COM | 19762710 | 475 | 32500 | SH | DEFINED | 1,3,4 | 32500 |
| COMCAST CORP. | COM | 20030N1054533 | | 1856479 | SH | DEFINED | 1,3,4 | 1856479 |
| COMERICA INC | COM | 2003401025853 | | 439049 | SH | DEFINED | 1,3,4 | 439049 |
| COMMERCE BANCORP, INC./NJ | COM | 20051910 | 2665 | 86916 | SH | DEFINED | 1,3,4 | 86916 |
| COMMERCE GROUP, INC. | COM | 20064110 | 3850 | 66370 | SH | DEFINED | 1,3,4 | 66370 |
| COMMERCIAL FEDERAL CORP | COM | 20164710 | 2438 | 71454 | SH | DEFINED | 1,3,4 | 71454 |
| COMMERCIAL METALS CO. | COM | 2017231027053 | | 801752 | SH | DEFINED | 1,3,4 | 801752 |

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|-------------------------------|----------------|-------|-----------|----|---------|-------|---------|
| COMMERCIAL NET LEASE REALTCOM | 20221810 | 2016 | 100719 | SH | DEFINED | 1,3,4 | 100719 |
| COMMERCIAL VEHICLE GROUP ICOM | 2026081011112 | | 530815 | SH | DEFINED | 1,3,4 | 530815 |
| COMMONWEALTH BANK OF AUSTRCOM | 6215035 | 1922 | 65473 | SH | DEFINED | 1,3,4 | 65473 |
| COMMONWEALTH TELEPHONE ENTCOM | 2033491014813 | | 392882 | SH | DEFINED | 1,3,4 | 392882 |
| COMMSCOPE, INC. | COM 20337210 | 2046 | 117747 | SH | DEFINED | 1,3,4 | 117747 |
| COMMUNITY BANK SYSTEM INC.COM | 20360710 | 1279 | 56577 | SH | DEFINED | 1,3,4 | 56577 |
| COMMUNITY HEALTH SYSTEMS COM | 20366810 | 3499 | 90129 | SH | DEFINED | 1,3,4 | 90129 |
| COMMUNITY TRUST BANCORP, ICOM | 20414910 | 6111 | 189832 | SH | DEFINED | 1,3,4 | 189832 |
| COMPAGNIE FINANCIERE RICHECOM | 7151116 | 19334 | 486385 | SH | DEFINED | 1,3,4 | 486385 |
| COMPASS BANCSHARES INC. COM | 20449H10 | 8469 | 184753 | SH | DEFINED | 1,3,4 | 184753 |
| COMPUTER ASSOCIATES INTERNCOM | 20491210 | 7988 | 287285 | SH | DEFINED | 1,3,4 | 287285 |
| COMPUTER SCIENCES CORP COM | 20536310 | 5408 | 114331 | SH | DEFINED | 1,3,4 | 114331 |
| COMPUTERSHARE LTD COM | 6180412 | 22306 | 4426112 | SH | DEFINED | 1,3,4 | 4426112 |
| COMPWARE CORP COM | 20563810 | 5253 | 552731 | SH | DEFINED | 1,3,4 | 552731 |
| COMSTOCK HOMEBUILDING COS COM | 20568410 | 258 | 13000 | SH | DEFINED | 1,3,4 | 13000 |
| COMSYS HOLDINGS CORP COM | 6687247 | 11822 | 1019510 | SH | DEFINED | 1,3,4 | 1019510 |
| COMTECH TELECOMMUNICATIONSCOM | 2058262011288 | | 272211 | SH | DEFINED | 1,3,4 | 272211 |
| COMVERSE TECHNOLOGY INC COM | 20586240 | 8324 | 317075 | SH | DEFINED | 1,3,4 | 317075 |
| CONAGRA FOODS INC COM | 20588710 | 7916 | 320066 | SH | DEFINED | 1,3,4 | 320066 |
| CONFAB INDUSTRIAL SA COM | 2162038 | 4513 | 2804400 | SH | DEFINED | 1,3,4 | 2804400 |
| CONMED CORP. COM | 2074101012750 | | 457182 | SH | DEFINED | 1,3,4 | 457182 |
| CONNETICS CORP. COM | 20819210 | 1106 | 65377 | SH | DEFINED | 1,3,4 | 65377 |
| CONOCOPHILLIPS COM | 20825C10104220 | | 1490744 | SH | DEFINED | 1,3,4 | 1490744 |
| CONSOLIDATED EDISON INC COM | 20911510 | 7331 | 151013 | SH | DEFINED | 1,3,4 | 151013 |
| CONSOLIDATED GRAPHICS INC COM | 2093411017633 | | 409656 | SH | DEFINED | 1,3,4 | 409656 |
| CONSORCIO ARA SA DE CV COM | 2209731 | 7388 | 1948614 | SH | DEFINED | 1,3,4 | 1948614 |
| CONSTELLATION BRANDS INC -COM | 21036P1011936 | | 459099 | SH | DEFINED | 1,3,4 | 459099 |
| CONSTELLATION ENERGY GROUPCOM | 2103711034286 | | 556546 | SH | DEFINED | 1,3,4 | 556546 |
| CONTINENTAL ENGINEERING COCOM | 6188803 | 1181 | 3337610 | SH | DEFINED | 1,3,4 | 3337610 |
| CONTROLADORA COMERCIAL MEXCOM | 2222459 | 5059 | 3211650 | SH | DEFINED | 1,3,4 | 3211650 |
| CONVERGYS CORP. COM | 21248510 | 1245 | 86557 | SH | DEFINED | 1,3,4 | 86557 |
| COOPER CAMERON CORP. COM | 21664010 | 2332 | 31476 | SH | DEFINED | 1,3,4 | 31476 |
| COOPER COMPANIES, INC. COM | 21664840 | 6327 | 82590 | SH | DEFINED | 1,3,4 | 82590 |
| COOPER INDUSTRIES, LTD. - COM | G2418210 | 5246 | 75924 | SH | DEFINED | 1,3,4 | 75924 |
| COOPER TIRE & RUBBER CO COM | 21683110 | 567 | 37847 | SH | DEFINED | 1,3,4 | 37847 |
| COPART INC. COM | 21720410 | 879 | 36814 | SH | DEFINED | 1,3,4 | 36814 |
| CORINTHIAN COLLEGES, INC. COM | 21886810 | 641 | 48359 | SH | DEFINED | 1,3,4 | 48359 |
| CORIO NV COM | 4929286 | 9684 | 166289 | SH | DEFINED | 1,3,4 | 166289 |
| CORN PRODUCTS INTL, INC. COM | 21902310 | 2822 | 139866 | SH | DEFINED | 1,3,4 | 139866 |
| CORNING INC COM | 2193501020760 | | 1074142 | SH | DEFINED | 1,3,4 | 1074142 |
| CORPORATE EXECUTIVE BOARD COM | 21988R10 | 1649 | 21136 | SH | DEFINED | 1,3,4 | 21136 |
| CORPORATE OFFICE PROPERTIECOM | 22002T10 | 894 | 25600 | SH | DEFINED | 1,3,4 | 25600 |
| CORPORATE OFFICE PROPERTIECOM | 22002T1017272 | | 494397 | SH | DEFINED | 2,3,4 | 494397 |
| CORPORATE SERVICES GROUP PCOM | 02251600 | 0 | 82587 | SH | DEFINED | 3,4 | 82587 |
| CORRECTIONAL PROPERTIES TRCOM | 22025E10 | 2067 | 70276 | SH | DEFINED | 1,3,4 | 70276 |
| CORUS BANKSHARES, INC. COM | 22087310 | 6043 | 110179 | SH | DEFINED | 1,3,4 | 110179 |
| COSCO CORP SINGAPORE LTD COM | 6210698 | 2734 | 1818000 | SH | DEFINED | 1,3,4 | 1818000 |
| COSCO HOLDINGS COM | B0B8Z18 | 394 | 815000 | SH | DEFINED | 1,3,4 | 815000 |
| COSCO PACIFIC LTD COM | 6354251 | 293 | 150000 | SH | DEFINED | 1,3,4 | 150000 |
| COSMO OIL CO LTD COM | 6226338 | 103 | 19000 | SH | DEFINED | 1,3,4 | 19000 |
| COST PLUS INC/CALIFORNIA COM | 22148510 | 747 | 41173 | SH | DEFINED | 1,3,4 | 41173 |
| COSTCO WHOLESALE CORP COM | 22160K1030988 | | 719123 | SH | DEFINED | 1,3,4 | 719123 |
| COUNTRYWIDE CAPITAL IV COM | 22238E20 | 7165 | 282100 | SH | DEFINED | 3,4 | 282100 |
| COUNTRYWIDE FINANCIAL CORPCOM | 2223721024818 | | 752687.00 | SH | DEFINED | 1,3,4 | 752687 |
| COUSINS PROPERTIES, INC. COM | 22279510 | 9097 | 300997 | SH | DEFINED | 1,3,4 | 300997 |
| COVANCE INC. COM | 22281610 | 1584 | 33016 | SH | DEFINED | 1,3,4 | 33016 |
| COVENTRY HEALTH CARE COM | 2228621036902 | | 428980 | SH | DEFINED | 1,3,4 | 428980 |
| CPFL ENERGIA SA COM | B031NN3 | 6443 | 603610 | SH | DEFINED | 1,3,4 | 603610 |
| CPI CORP. COM | 12590210 | 223 | 12807 | SH | DEFINED | 1,3,4 | 12807 |
| CR BARD INC COM | 0673831011692 | | 177086 | SH | DEFINED | 1,3,4 | 177086 |
| CRA INTERNATIONAL INC COM | 12618T10 | 4140 | 99306 | SH | DEFINED | 1,3,4 | 99306 |
| CRANE CO COM | 22439910 | 785 | 26349 | SH | DEFINED | 1,3,4 | 26349 |
| CRANSWICK PLC COM | 0231888 | 274 | 22989 | SH | DEFINED | 1,3,4 | 22989 |
| CREDENCE SYSTEMS CORP. COM | 22530210 | 416 | 52675 | SH | DEFINED | 1,3,4 | 52675 |
| CREDICORP LTD COM | G2519Y10 | 8030 | 280988 | SH | DEFINED | 1,3,4 | 280988 |
| CREDIT SUISSE GROUP COM | 22540110 | 200 | 4500 | SH | DEFINED | 1,3,4 | 4500 |
| CREDIT SUISSE GROUP COM | 7171589 | 3564 | 80194 | SH | DEFINED | 1,3,4 | 80194 |
| CREE, INC. COM | 22544710 | 1005 | 40042 | SH | DEFINED | 1,3,4 | 40042 |
| CREED CORP COM | 6320047 | 11330 | 3353 | SH | DEFINED | 1,3,4 | 3353 |
| CRH PLC COM | 0182704 | 260 | 9567 | SH | DEFINED | 1,3,4 | 9567 |
| CRH PLC COM | 12626K20 | 99 | 3641 | SH | DEFINED | 1,3,4 | 3641 |
| CROSS COUNTRY HEALTHCARE, COM | 22748310 | 726 | 39235 | SH | DEFINED | 1,3,4 | 39235 |
| CROWN CASTLE INTL CORP. COM | 22822710 | 136 | 5530 | SH | DEFINED | 1,3,4 | 5530 |
| CRYOLIFE, INC. COM | 22890310 | 275 | 40220 | SH | DEFINED | 1,3,4 | 40220 |
| CSG SYSTEMS INTL INC. COM | 12634910 | 561 | 26011 | SH | DEFINED | 1,3,4 | 26011 |
| CSK AUTO CORP. COM | 12596510 | 2036 | 136830 | SH | DEFINED | 1,3,4 | 136830 |
| CSR LTD COM | 6238645 | 302 | 127500 | SH | DEFINED | 1,3,4 | 127500 |
| CSR PLC COM | 3414738 | 19914 | 1687715 | SH | DEFINED | 1,3,4 | 1687715 |
| CSX CORP COM | 12640810 | 6248 | 134484 | SH | DEFINED | 1,3,4 | 134484 |
| CTS CORP. COM | 12650110 | 824 | 68176 | SH | DEFINED | 1,3,4 | 68176 |
| CUBIC CORP COM | 22966910 | 496 | 28970 | SH | DEFINED | 1,3,4 | 28970 |
| CUBIST PHARMACEUTICALS INCCOM | 22967810 | 1591 | 73890 | SH | DEFINED | 1,3,4 | 73890 |
| CULLEN FROST BANKERS, INC.COM | 2298991011539 | | 233922 | SH | DEFINED | 1,3,4 | 233922 |
| CULTURE CONVENIENCE CLUB CCOM | 6229229 | 4682 | 141900 | SH | DEFINED | 1,3,4 | 141900 |
| CUMERIO COM | B072WL3 | 0 | 463 | SH | DEFINED | 1,3,4 | 463 |
| CUMMINS INC COM | 23102110 | 8563 | 97281 | SH | DEFINED | 1,3,4 | 97281 |
| CURTISS-WRIGHT CORP. COM | 23156110 | 2500 | 40519 | SH | DEFINED | 1,3,4 | 40519 |
| CVS CORP COM | 1266501016518 | | 569512 | SH | DEFINED | 1,3,4 | 569512 |
| CYBERONICS, INC. COM | 23251P10 | 1223 | 40940 | SH | DEFINED | 1,3,4 | 40940 |
| CYMER, INC. COM | 23257210 | 2077 | 66348 | SH | DEFINED | 1,3,4 | 66348 |
| CYPRESS SEMICONDUCTOR CORPCOM | 23280610 | 1070 | 70809 | SH | DEFINED | 1,3,4 | 70809 |
| CYRELA BRAZIL REALTY SA COM | 2189855 | 4943 | 600000 | SH | DEFINED | 1,3,4 | 600000 |
| CYTEC INDUSTRIES, INC. COM | 23282010 | 4124 | 94988 | SH | DEFINED | 1,3,4 | 94988 |
| CYTYC CORP. COM | 23294610 | 1597 | 59466 | SH | DEFINED | 1,3,4 | 59466 |

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|-------------------------------|---------------|---------------|------------------|---------|-------|---------|
| D R HORTON INC. | COM | 23331A1014791 | 408292.27SH | DEFINED | 1,3,4 | 408292 |
| D&M HOLDINGS INC | COM | 6522434 | 1724 631000 SH | DEFINED | 1,3,4 | 631000 |
| D/S NORDEN | COM | 5984756 | 810 1595 SH | DEFINED | 1,3,4 | 1595 |
| D/S TORM A/S | COM | 7143964 | 7215 125609 SH | DEFINED | 1,3,4 | 125609 |
| DACOM CORP | COM | 6246574 | 4249 333830 SH | DEFINED | 1,3,4 | 333830 |
| DADE BEHRING HOLDINGS INC | COM | 23342J2010702 | 291919 SH | DEFINED | 1,3,4 | 291919 |
| DAEGU BANK | COM | 6249476 | 5987 490830 SH | DEFINED | 1,3,4 | 490830 |
| DAETWYLER HOLDING AG | COM | 4249887 | 517 170 SH | DEFINED | 1,3,4 | 170 |
| DAH SING BANKING GROUP LTDCOM | B01G0P1 | 0 | 201 SH | DEFINED | 1,3,4 | 201 |
| DAIBIRU CORP | COM | 6661672 | 707 87000 SH | DEFINED | 1,3,4 | 87000 |
| DAICEL CHEMICAL INDUSTRIESCOM | 6250542 | 12805 | 1974869 SH | DEFINED | 1,3,4 | 1974869 |
| DAIDO METAL CO LTD | COM | 6249896 | 1911 224000 SH | DEFINED | 1,3,4 | 224000 |
| DAIDO STEEL CO LTD | COM | 6250627 | 8031 1247000 SH | DEFINED | 1,3,4 | 1247000 |
| DAIFUKU CO LTD | COM | 6250025 | 5373 395500 SH | DEFINED | 1,3,4 | 395500 |
| DAIHEN CORP | COM | 6661843 | 4614 1157000 SH | DEFINED | 1,3,4 | 1157000 |
| DAIICHI SANKYO CO LTD | COM | B0J7D91 | 152 7400 SH | DEFINED | 1,3,4 | 7400 |
| DAITO TRUST CONSTRUCTION CCOM | 6250508 | 122 | 2800 SH | DEFINED | 1,3,4 | 2800 |
| DAIWA HOUSE INDUSTRY CO LTCOM | 23406220 | 25 | 187 SH | DEFINED | 1,3,4 | 187 |
| DAIWA SECURITIES GROUP INCCOM | 6251448 | 243 | 31000 SH | DEFINED | 1,3,4 | 31000 |
| DAKTRONICS INC | COM | 23426410 | 703 29228 SH | DEFINED | 1,3,4 | 29228 |
| DANA CORP | COM | 23581110 | 873 92936 SH | DEFINED | 1,3,4 | 92936 |
| DANAHER CORP | COM | 23585110 | 7948 147654 SH | DEFINED | 1,3,4 | 147654 |
| DANSKE BANK A/S | COM | 4588825 | 24192 788006 SH | DEFINED | 1,3,4 | 788006 |
| DARDEN RESTAURANTS INC | COM | 2371941013610 | 448135 SH | DEFINED | 1,3,4 | 448135 |
| DATANG INTERNATIONAL POWERCOM | 6080716 | 770 | 1002000 SH | DEFINED | 1,3,4 | 1002000 |
| DATASCOPE CORP. | COM | 23811310 | 714 22962 SH | DEFINED | 1,3,4 | 22962 |
| DAVID JONES LTD | COM | 6256465 | 6104 3135603 SH | DEFINED | 1,3,4 | 3135603 |
| DAVIDE CAMPARI-MILANO SPA | COM | B08BR25 | 6203 824319 SH | DEFINED | 1,3,4 | 824319 |
| DAVITA, INC. | COM | 23918K1012830 | 278449 SH | DEFINED | 1,3,4 | 278449 |
| DAYLIGHT ENERGY TRUST | COM | B04PBK7 | 944 85948 SH | DEFINED | 1,3,4 | 85948 |
| DBS GROUP HOLDINGS LTD | COM | 6175203 | 2358 251982 SH | DEFINED | 1,3,4 | 251982 |
| DEAN FOODS CO. | COM | 24237010 | 6454 166150 SH | DEFINED | 1,3,4 | 166150 |
| DECHRA PHARMACEUTICALS PLCCOM | 0963318 | 543 | 119086 SH | DEFINED | 1,3,4 | 119086 |
| DECISIONONE CORP | COM | 24345710 | 0 1166 SH | DEFINED | 3,4 | 1166 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 1247 51819 SH | DEFINED | 1,3,4 | 51819 |
| DEERE & CO | COM | 24419910 | 9149 149566 SH | DEFINED | 1,3,4 | 149566 |
| DEL MONTE FOODS CO. | COM | 24522P1026609 | 2479405 SH | DEFINED | 1,3,4 | 2479405 |
| DELL INC | COM | 24702R1056653 | 1656481 SH | DEFINED | 1,3,4 | 1656481 |
| DELPHI CORP | COM | 24712610 | 958 346963.00SH | DEFINED | 1,3,4 | 346963 |
| DELPHI FINANCIAL GROUP - CCOM | 24713110 | 2480 | 53006 SH | DEFINED | 1,3,4 | 53006 |
| DELTA & PINE LAND CO. | COM | 2473571017139 | 649033 SH | DEFINED | 1,3,4 | 649033 |
| DELTIC TIMBER CORP. | COM | 24785010 | 1057 22900 SH | DEFINED | 1,3,4 | 22900 |
| DELUXE CORP | COM | 24801910 | 1078 26824 SH | DEFINED | 1,3,4 | 26824 |
| DENBURY RESOURCES, INC. | COM | 24791620 | 4032 79949 SH | DEFINED | 1,3,4 | 79949 |
| DENDRITE INT'L, INC. | COM | 24823910 | 9270 461435 SH | DEFINED | 1,3,4 | 461435 |
| DENNY'S CORP | COM | 24869P10 | 3141 757150 SH | DEFINED | 1,3,4 | 757150 |
| DENSO CORP | COM | 6640381 | 17515 603400 SH | DEFINED | 1,3,4 | 603400 |
| DENTSPLY INTERNATIONAL, INCOM | 2490301036396 | | 673787 SH | DEFINED | 1,3,4 | 673787 |
| DENWAY MOTORS LTD | COM | 6263766 | 87 238000 SH | DEFINED | 1,3,4 | 238000 |
| DEPARTMENT 56 | COM | 24950910 | 324 25777 SH | DEFINED | 1,3,4 | 25777 |
| DET NORSKE OLJESELSKAP | COM | B0BV818 | 7845 1239146 SH | DEFINED | 1,3,4 | 1239146 |
| DEUTSCHE BANK AG | COM | 5750355 | 20516 218298 SH | DEFINED | 1,3,4 | 218298 |
| DEUTSCHE BOERSE AG | COM | 7021963 | 35844 374479 SH | DEFINED | 1,3,4 | 374479 |
| DEVELOPERS DIVERS REALTY CCOM | 25159110 | 7209 | 154308 SH | DEFINED | 1,3,4 | 154308 |
| DEVELOPERS DIVERS REALTY CCOM | 2515911033371 | | 714652 SH | DEFINED | 2,3,4 | 714652 |
| DEVON ENERGY CORP. | COM | 25179M1035740 | 520666 SH | DEFINED | 1,3,4 | 520666 |
| DEVRY, INC. | COM | 25189310 | 591 31020 SH | DEFINED | 1,3,4 | 31020 |
| DIAGEO PLC | COM | 0237400 | 4758 330000 SH | DEFINED | 1,3,4 | 330000 |
| DIAGEO PLC | COM | 25243Q20 | 102 1746 SH | DEFINED | 1,3,4 | 1746 |
| DIAGNOSTIC PRODUCTS CORP. | COM | 25245010 | 2310 43895 SH | DEFINED | 1,3,4 | 43895 |
| DIAMOND OFFSHORE DRILLING | COM | 25271C10 | 1969 32130 SH | DEFINED | 1,3,4 | 32130 |
| DIEBOLD, INC. | COM | 2536511027479 | 797555 SH | DEFINED | 1,3,4 | 797555 |
| DIGI INT'L, INC. | COM | 25379810 | 5926 552624 SH | DEFINED | 1,3,4 | 552624 |
| DIGI.COM BHD | COM | 6086242 | 625 405600 SH | DEFINED | 1,3,4 | 405600 |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 6001 230102 SH | DEFINED | 1,3,4 | 230102 |
| DIGITAL RIVER, INC. | COM | 25388B10 | 2243 64381 SH | DEFINED | 1,3,4 | 64381 |
| DILLARD'S INC | COM | 25406710 | 830 39784 SH | DEFINED | 1,3,4 | 39784 |
| DIME COMMUNITY BANCORP | COM | 25392210 | 765 52094 SH | DEFINED | 1,3,4 | 52094 |
| DIODES, INC. | COM | 25454310 | 4597 126742 SH | DEFINED | 1,3,4 | 126742 |
| DIONEX CORP. | COM | 25454610 | 2058 37933 SH | DEFINED | 1,3,4 | 37933 |
| DIS DEUTSCHER INDUSTRIE SECOM | 5361854 | 318 | 6023 SH | DEFINED | 1,3,4 | 6023 |
| DISCOVERY HOLDING CO | COM | 25468Y10 | 8400 581864 SH | DEFINED | 1,3,4 | 581864 |
| DITECH COMMUNICATIONS, INCCOM | 25500M10 | 405 | 60198 SH | DEFINED | 1,3,4 | 60198 |
| DJ ORTHOPEDICS INCS | COM | 23325G10 | 1181 40825 SH | DEFINED | 1,3,4 | 40825 |
| DNB NOR ASA | COM | 4263304 | 18012 1740492 SH | DEFINED | 1,3,4 | 1740492 |
| DOLLAR GENERAL CORP | COM | 25666910 | 3654 199178 SH | DEFINED | 1,3,4 | 199178 |
| DOLLAR TREE STORES, INC. | COM | 25674710 | 1233 56912 SH | DEFINED | 1,3,4 | 56912 |
| DOMINION RESOURCES INC/VA | COM | 25746U1018177 | | DEFINED | 1,3,4 | 211098 |
| DOMINO'S PIZZA INC | COM | 25754A20 | 7445 319263 SH | DEFINED | 1,3,4 | 319263 |
| DONALDSON CO., INC. | COM | 25765110 | 1109 36416 SH | DEFINED | 1,3,4 | 36416 |
| DONGBU INSURANCE CO LTD | COM | 6155937 | 7869 540932 SH | DEFINED | 1,3,4 | 540932 |
| DOV PHARMACEUTICAL INC | COM | 25985810 | 1906 112230 SH | DEFINED | 1,3,4 | 112230 |
| DOVER CORP | COM | 2600031025835 | 633435 SH | DEFINED | 1,3,4 | 633435 |
| DOW CHEMICAL CO/THE | COM | 2605431036521 | 876307 SH | DEFINED | 1,3,4 | 876307 |
| DOW JONES & CO INC | COM | 26056110 | 1387 36358 SH | DEFINED | 1,3,4 | 36358 |
| DOWNER EDI LTD | COM | 6465573 | 5074 1099860 SH | DEFINED | 1,3,4 | 1099860 |
| DOWNEY FINANCIAL CORP. | COM | 26101810 | 2377 39051 SH | DEFINED | 1,3,4 | 39051 |
| DPL, INC. | COM | 23329310 | 1875 67283 SH | DEFINED | 1,3,4 | 67283 |
| DRAEGERWERK AG | COM | 5169218 | 663 11455 SH | DEFINED | 1,3,4 | 11455 |
| DRESS BARN, INC. | COM | 26157010 | 3633 159557 SH | DEFINED | 1,3,4 | 159557 |
| DRESSER-RAND GROUP INC | COM | 26160810 | 2103 85430 SH | DEFINED | 1,3,4 | 85430 |
| DREYFUS GOVT. CASH MGMT. | COM | 26200620 | 0 1 SH | DEFINED | 3,4 | 1 |
| DRIL-QUIP | COM | 26203710 | 660 13748 SH | DEFINED | 1,3,4 | 13748 |
| DRS TECHNOLOGIES, INC. | COM | 23330X10 | 5110 103624 SH | DEFINED | 1,3,4 | 103624 |

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|------------------------------|--------|---------------|-------|-----------|----|---------|-------|---------|
| DSM NV | COM | B0HZL93 | 31928 | 810026 | SH | DEFINED | 1,3,4 | 810026 |
| DSP GROUP, INC. | COM | 23332B1019081 | | 743886 | SH | DEFINED | 1,3,4 | 743886 |
| DST SYSTEMS INC. | COM | 23332610 | 3327 | 60805 | SH | DEFINED | 1,3,4 | 60805 |
| DSV A/S | COM | 5872969 | 15270 | 143214 | SH | DEFINED | 1,3,4 | 143214 |
| DSW INC | COM | 23334L10 | 1570 | 73970 | SH | DEFINED | 1,3,4 | 73970 |
| DTE ENERGY CO | COM | 23333110 | 5068 | 110508 | SH | DEFINED | 1,3,4 | 110508 |
| DTZ HOLDINGS PLC | COM | 0260611 | 648 | 109600 | SH | DEFINED | 1,3,4 | 109600 |
| DUKE ENERGY CORP | COM | 2643991016753 | | 574195 | SH | DEFINED | 1,3,4 | 574195 |
| DUN & BRADSTREET CORP. | COM | 26483E10 | 2347 | 35599 | SH | DEFINED | 1,3,4 | 35599 |
| DUQUESNE LIGHT HOLDINGS, | ICOM | 26623310 | 709 | 41202 | SH | DEFINED | 1,3,4 | 41202 |
| DURATEK INC | COM | 26658Q10 | 1586 | 86816 | SH | DEFINED | 1,3,4 | 86816 |
| DUSA PHARMACEUTICALS INC | COM | 26689810 | 2575 | 242720 | SH | DEFINED | 1,3,4 | 242720 |
| DYCOM INDUSTRIES, INC. | COM | 26747510 | 522 | 25891 | SH | DEFINED | 1,3,4 | 25891 |
| DYNEGY INC. | COM | 26816Q10 | 831 | 177029 | SH | DEFINED | 1,3,4 | 177029 |
| E TRADE FINANCIAL CORP. | COM | 26924610 | 4053 | 230232 | SH | DEFINED | 1,3,4 | 230232 |
| E.ON AG | COM | 26878010 | 98 | 3147 | SH | DEFINED | 1,3,4 | 3147 |
| E.ON AG | COM | 4942904 | 28066 | 303919 | SH | DEFINED | 1,3,4 | 303919 |
| EAGLE MATERIALS INC | COM | 26969P1027282 | | 224775 | SH | DEFINED | 1,3,4 | 224775 |
| EAST WEST BANCORP, INC. | COM | 27579R1016987 | | 499096 | SH | DEFINED | 1,3,4 | 499096 |
| EASTGROUP PROPERTIES | COM | 27727610 | 2252 | 51437 | SH | DEFINED | 1,3,4 | 51437 |
| EASTGROUP PROPERTIES | COM | 27727610 | 9168 | 209612 | SH | DEFINED | 2,3,4 | 209612 |
| EASTMAN CHEMICAL CO | COM | 27743210 | 8474 | 180346 | SH | DEFINED | 1,3,4 | 180346 |
| EASTMAN KODAK CO | COM | 27746110 | 4320 | 177495 | SH | DEFINED | 1,3,4 | 177495 |
| EATON CORP | COM | 2780581020887 | | 328656 | SH | DEFINED | 1,3,4 | 328656 |
| EATON VANCE CORP. | COM | 2782651014167 | | 570687 | SH | DEFINED | 1,3,4 | 570687 |
| EBAY, INC. | COM | 2786421029410 | | 713847 | SH | DEFINED | 1,3,4 | 713847 |
| ECOLAB INC | COM | 27886510 | 3810 | 119301 | SH | DEFINED | 1,3,4 | 119301 |
| EDGARS CONSOLIDATED STORES | COM | B0BP746 | 10873 | 2177389 | SH | DEFINED | 1,3,4 | 2177389 |
| EDGE TECHNOLOGIES | COM | 27985*20 | 1338 | 6073236 | SH | DEFINED | 3,4 | 6073236 |
| EDISON INTERNATIONAL | COM | 2810201039299 | | 831114 | SH | DEFINED | 1,3,4 | 831114 |
| EDO CORP. | COM | 28134710 | 824 | 27535 | SH | DEFINED | 1,3,4 | 27535 |
| EDP - ENERGIAS DO BRASIL | SCOM | B0D7494 | 6935 | 592700 | SH | DEFINED | 1,3,4 | 592700 |
| EDUCATE INC | COM | 28138P10 | 592 | 39423 | SH | DEFINED | 1,3,4 | 39423 |
| EDUCATION MANAGEMENT CORP. | COM | 28139T1014275 | | 442888 | SH | DEFINED | 1,3,4 | 442888 |
| EDUCATION REALTY TRUST | INCCOM | 28140H10 | 2560 | 153407 | SH | DEFINED | 1,3,4 | 153407 |
| EDWARDS (A.G.), INC. | COM | 28176010 | 1787 | 40801 | SH | DEFINED | 1,3,4 | 40801 |
| EDWARDS LIFESCIENCES CORP. | COM | 28176E10 | 1404 | 31683 | SH | DEFINED | 1,3,4 | 31683 |
| EFES BREWERIES INTERNATIONAL | COM | 26843E10 | 2794 | 78458 | SH | DEFINED | 1,3,4 | 78458 |
| EFUNDS CORP. | COM | 28224R10 | 1600 | 84836 | SH | DEFINED | 1,3,4 | 84836 |
| EGANAGOLDPFEIL HOLDINGS | LTCOM | 6541923 | 544 | 2368000 | SH | DEFINED | 1,3,4 | 2368000 |
| EGL INC. | COM | 26848410 | 1638 | 60315 | SH | DEFINED | 1,3,4 | 60315 |
| EGYPTIAN CO FOR MOBILE SER | COM | 6103925 | 3171 | 89875 | SH | DEFINED | 1,3,4 | 89875 |
| EI DU PONT DE NEMOURS & CO | COM | 2635341024839 | | 634181 | SH | DEFINED | 1,3,4 | 634181 |
| EIFFAGE | COM | 4347327 | 27064 | 288308 | SH | DEFINED | 1,3,4 | 288308 |
| EL PASO CORP. | COM | 28336L10 | 5679 | 408869 | SH | DEFINED | 1,3,4 | 408869 |
| EL PASO ELECTRIC CO. | COM | 28367785 | 1871 | 89635 | SH | DEFINED | 1,3,4 | 89635 |
| ELECTRO SCIENTIFIC INDS, | ICOM | 28522910 | 1196 | 53584 | SH | DEFINED | 1,3,4 | 53584 |
| ELECTRONIC ARTS, INC. | COM | 2855121010889 | | 191410 | SH | DEFINED | 1,3,4 | 191410 |
| ELECTRONIC DATA SYSTEMS | COCOM | 28566110 | 7216 | 321712 | SH | DEFINED | 1,3,4 | 321712 |
| ELECTRONICS BOUTIQUE HLDGS | COM | 28604510 | 1373 | 21829 | SH | DEFINED | 1,3,4 | 21829 |
| ELEKTA AB | COM | 4282495 | 11406 | 248361 | SH | DEFINED | 1,3,4 | 248361 |
| ELI LILLY & CO | COM | 5324571038229 | | 714331 | SH | DEFINED | 1,3,4 | 714331 |
| ELIZABETH ARDEN INC. | COM | 28660G10 | 2119 | 98180 | SH | DEFINED | 1,3,4 | 98180 |
| ELKCORP | COM | 28745610 | 1207 | 33755 | SH | DEFINED | 1,3,4 | 33755 |
| ELLERINE HOLDINGS LTD | COM | 6201272 | 5878 | 592251 | SH | DEFINED | 1,3,4 | 592251 |
| ELRINGKLINGER AG | COM | 5138638 | 531 | 12270 | SH | DEFINED | 1,3,4 | 12270 |
| EMAP PLC | COM | 0299303 | 9756 | 670083 | SH | DEFINED | 1,3,4 | 670083 |
| EMBARCADERO TECHNOLOGIES, | COM | 29078710 | 2123 | 314860 | SH | DEFINED | 1,3,4 | 314860 |
| EMBOTELLADORAS ARCA SA DE | COM | 2823885 | 5451 | 2537264 | SH | DEFINED | 1,3,4 | 2537264 |
| EMC CORP/MASSACHUSETTS | COM | 2686481020977 | | 1621917 | SH | DEFINED | 1,3,4 | 1621917 |
| EMCOR GROUP INC. | COM | 29084Q10 | 1719 | 29032 | SH | DEFINED | 1,3,4 | 29032 |
| EMERSON ELECTRIC CO | COM | 2910111019675 | | 274066 | SH | DEFINED | 1,3,4 | 274066 |
| EMMIS COMMUNICATIONS - CL | COM | 29152510 | 430 | 19421 | SH | DEFINED | 1,3,4 | 19421 |
| EMPRESAS TELEX- CHILE S.A | COM | 24824570 | 0 | 8744058.3 | SH | DEFINED | 3,4 | 8744058 |
| EMULEX CORP. | COM | 29247520 | 1788 | 88520 | SH | DEFINED | 1,3,4 | 88520 |
| ENCANA CORP | COM | 2793193 | 40322 | 689758 | SH | DEFINED | 1,3,4 | 689758 |
| ENCOR ACQUISITION CO. | COM | 29255W1032209 | | 829119 | SH | DEFINED | 1,3,4 | 829119 |
| ENCORE WIRE CORP | COM | 29256210 | 1938 | 119120 | SH | DEFINED | 1,3,4 | 119120 |
| ENDO PHARMACEUTICALS HLDGS | COM | 29264F20 | 99 | 3700 | SH | DEFINED | 1,3,4 | 3700 |
| ENEL SPA | COM | 29265W10 | 98 | 2280 | SH | DEFINED | 1,3,4 | 2280 |
| ENEL SPA | COM | 7144569 | 1116 | 129053 | SH | DEFINED | 1,3,4 | 129053 |
| ENERGEN CORP. | COM | 29265W1059247 | | 1369579 | SH | DEFINED | 1,3,4 | 1369579 |
| ENERGIZER HOLDINGS, INC. | COM | 29266R10 | 8115 | 143160 | SH | DEFINED | 1,3,4 | 143160 |
| ENERGY EAST CORP. | COM | 29266M10 | 1966 | 78153 | SH | DEFINED | 1,3,4 | 78153 |
| ENERGY PARTNERS LTD | COM | 29270U10 | 4801 | 153820 | SH | DEFINED | 1,3,4 | 153820 |
| ENGELHARD CORP | COM | 29284510 | 2067 | 74241 | SH | DEFINED | 1,3,4 | 74241 |
| ENGINEERED SUPPORT SYSTEMS | COM | 29286610 | 3204 | 78110 | SH | DEFINED | 1,3,4 | 78110 |
| ENI SPA | COM | 26874R10 | 209 | 1407 | SH | DEFINED | 1,3,4 | 1407 |
| ENI SPA | COM | 7145056 | 55691 | 1869310 | SH | DEFINED | 1,3,4 | 1869310 |
| ENIRO AB | COM | 4466802 | 25306 | 2161513 | SH | DEFINED | 1,3,4 | 2161513 |
| ENNIS INC | COM | 29338910 | 4823 | 287210 | SH | DEFINED | 1,3,4 | 287210 |
| ENPRO INDUSTRIES, INC. | COM | 29355X10 | 1318 | 39160 | SH | DEFINED | 1,3,4 | 39160 |
| ENSCO INTERNATIONAL, INC. | COM | 26874Q10 | 6427 | 138027 | SH | DEFINED | 1,3,4 | 138027 |
| ENSIGN ENERGY SERVICES | INCCOM | 2317623 | 8926 | 261567 | SH | DEFINED | 1,3,4 | 261567 |
| ENTEGRIS, INC. | COM | 29362U10 | 7853 | 694990.24 | SH | DEFINED | 1,3,4 | 694990 |
| ENTERCOM COMMUNICATIONS | COCOM | 29363910 | 638 | 20197 | SH | DEFINED | 1,3,4 | 20197 |
| ENTERGY CORP | COM | 29364G10 | 9536 | 128287 | SH | DEFINED | 1,3,4 | 128287 |
| ENTERPRISE INNS PLC | COM | 3387227 | 3998 | 268168 | SH | DEFINED | 1,3,4 | 268168 |
| ENTERTAINMENT PROPERTIES | TCOM | 29380T10 | 8214 | 184101 | SH | DEFINED | 1,3,4 | 184101 |
| ENTRUST INC | COM | 29384810 | 1632 | 291310 | SH | DEFINED | 1,3,4 | 291310 |
| ENZO BIOCHEM, INC. | COM | 29410010 | 766 | 51064 | SH | DEFINED | 1,3,4 | 51064 |
| EOG RESOURCES, INC. | COM | 26875P1011315 | | 151036 | SH | DEFINED | 1,3,4 | 151036 |
| EPIQ SYSTEMS INC. | COM | 26882D10 | 520 | 23792 | SH | DEFINED | 1,3,4 | 23792 |
| EQUIFAX INC | COM | 29442910 | 8330 | 238274 | SH | DEFINED | 1,3,4 | 238274 |