

INTERNATIONAL BUSINESS MACHINES CORP
Form 11-K
June 29, 2006

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 11-K

(Mark One)

**ANNUAL REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES
EXCHANGE ACT OF 1934**

For the fiscal year ended December 31, 2005

OR

**TRANSITION REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES
EXCHANGE ACT OF 1934**

For the transition period from _____ **to** _____

Commission file number 1-2360

A. Full title of the plan and address of the plan, if different from that of the issuer named below:

IBM Savings Plan

Director of Compensation and Benefits

Capital Accumulation Programs

IBM Corporation

North Castle Drive

Armonk, New York 10504

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

INTERNATIONAL BUSINESS MACHINES CORPORATION

New Orchard Road

Armonk, New York 10504

IBM SAVINGS PLAN

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* Other schedules required by Section 2520.103-10 of the Department of Labor Rules and Regulations for Reporting and Disclosures under the Employee Retirement Income Security Act of 1974 are omitted because they are not applicable.

SIGNATURE

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned thereunto duly authorized.

IBM Savings Plan

Date: June 27, 2006

By:

/s/ Timothy S. Shaughnessy
Timothy S. Shaughnessy
Vice President and Controller

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Report of Independent Registered Public Accounting Firm

To the Members of the International Business Machines Corporation (IBM) Retirement Plans Committee and the Participants of the IBM Savings Plan:

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of IBM Savings Plan (the Plan) at December 31, 2005 and 2004, and the changes in net assets available for benefits for the year ended December 31, 2005 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan s management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedule of assets (held at end of year) is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan s management. The supplemental schedule has been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ PricewaterhouseCoopers LLP

New York, NY
June 27, 2006

**IBM SAVINGS PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AT DECEMBER 31,**

| | 2005 | 2004 |
|--|-------------------------------|----------------------|
| | (Dollars in thousands) | |
| Assets: | | |
| Investments, at fair value (Note 7) | \$ 28,421,430 | \$ 27,045,734 |
| Participant loans, at fair value | 291,865 | 293,193 |
| Total investments | 28,713,295 | 27,338,927 |
| Receivables: | | |
| Participant contributions | 35,538 | 33,525 |
| Employer contributions | 10,914 | 10,559 |
| Income, sales proceeds and other receivables | 8,794 | 5,347 |
| Total receivables | 55,246 | 49,431 |
| Total assets | 28,768,541 | 27,388,358 |
| Liabilities: | | |
| Payable for cash collateral | 1,909,001 | 1,932,125 |
| Accrued expenses and other liabilities | 10,577 | 1,070 |
| Total Liabilities | 1,919,578 | 1,933,195 |
| Net assets available for benefits | \$ 26,848,963 | \$ 25,455,163 |

The accompanying notes are an integral part of these financial statements.

IBM SAVINGS PLAN
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED DECEMBER 31,

| | 2005 (Dollars in thousands) |
|--|--|
| Additions to net assets attributed to: | |
| Investment income: | |
| Net appreciation in fair value of investments (Note 7) | \$ 756,087 |
| Interest income from investments | 354,877 |
| Dividends | 96,023 |
| | 1,206,987 |
| Contributions | |
| Participants | 1,204,249 |
| Employer | 331,621 |
| | 1,535,870 |
| Transfers from other benefit plans, net | 136,406 |
| Total additions | 2,879,263 |
| Deductions from net assets attributed to: | |
| Distributions to participants | 1,462,965 |
| Administrative expenses | 22,498 |
| Total deductions | 1,485,463 |
| Net increase in net assets during the year | 1,393,800 |
| Net assets available for benefits: | |
| Beginning of year | 25,455,163 |
| End of year | \$ 26,848,963 |

The accompanying notes are an integral part of these financial statements.

**IBM SAVINGS PLAN
NOTES TO FINANCIAL STATEMENTS**

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the IBM Savings Plan (the Plan) provides only general information. Participants should refer to the Plan prospectus for a complete description of the Plan's provisions.

General

The Plan was established by resolution of IBM's Retirement Plans Committee (the Committee) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental U.S. employees of IBM and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for contribution to any of twenty-three investment funds. The investment objectives of the twenty-three funds are described in Note 3, Description of Investment Funds. In addition, participants are able to contribute up to 10% of their eligible compensation on an after-tax basis. (After-tax contributions are not available for employees working in Puerto Rico.) Annual contributions are subject to the legal limits allowed by Internal Revenue Service (IRS) regulations.

Effective January 1, 2005, the Plan allows participants to invest their account balances in more than 175 mutual fund investment options through a mutual fund window. Participants may direct investments into this mutual fund window in addition to the various primary investment funds offered by the Plan.

Effective January 1, 2005, participants also have the choice to enroll in a disability protection program under which a portion of the participant's account is used to pay premiums to purchase term insurance (underwritten by Metropolitan Life Insurance Company), which will pay the amount of their 401(k) deferral contributions and/or matching contributions into their accounts in the event the participant becomes disabled while insured.

At December 31, 2005 and 2004, the number of participants with an account balance in the Plan was 223,186 and 223,578, respectively.

The Plan qualifies under Section 401(a) of the Internal Revenue Code of 1986, as amended, and is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Administration

The Plan is administered by the Committee, which appointed certain officials of IBM to assist in administering the Plan. The Committee appointed State Street Bank and Trust Corporation (SSBT), as Trustee, to safeguard the assets of the funds and State Street Global Advisors (SSGA), the institutional investment management affiliate of State Street Bank and Trust Corporation, The Vanguard Group and other investment managers to direct investments in the various funds. Hewitt Associates (Hewitt) is the provider of record keeping, participant services, and operator of the IBM Savings Plan Service Center in Lincolnshire, Illinois. Communications services are provided by Hewitt as well as The Vanguard Group.

Fidelity Investments Institutional Operations Company, Inc. is the provider of administrative services relating to the mutual fund window that became effective January 1, 2005.

Contributions

For eligible employees hired prior to January 1, 2005 (and certain employees hired thereafter in connection with a particular transaction, as noted in the IBM Savings Plan document), IBM contributes to the Plan a matching contribution equal to fifty percent of the first six percent of annual eligible compensation the employee defers (such that the maximum match is three percent of eligible compensation).

Effective January 1, 2005, other eligible employees (i.e., generally those hired on and after January 1, 2005) participate in the IBM Savings Plan under certain new Plan provisions referred to as the IBM Pension Program offered through the IBM Savings Plan. These employees are automatically enrolled to make 401(k) contributions at three percent of eligible compensation after approximately thirty days of employment with IBM unless they elect otherwise. After completing one year of service, IBM contributes to the Plan a matching contribution equal to one hundred percent of the first six percent of annual eligible compensation the employee defers (such that the maximum match is six percent). IBM matching contributions for such employees will be automatically adjusted after year-end to provide the full IBM matching contribution for their aggregate 401(k) deferral contributions for the year.

Starting January 1, 2008, IBM intends to introduce an enhanced plan design that will be called the 401(k) Plus Plan and will provide employer contributions for eligible participants as follows, based upon which, if any, IBM pension formula the employee was eligible for on December 31, 2007:

| IBM Pension Plan Eligibility at 12/31/07 | 2008 Automatic Contribution | 2008 IBM Matching Contribution |
|--|-----------------------------|--------------------------------|
| Pension Credit Formula | 4% | 100% on 6% of eligible pay |
| Personal Pension Account | 2% | 100% on 6% of eligible pay |
| 401(k) Pension Program | 1% | 100% on 5% of eligible pay |

Under the intended 2008 plan design, some participants who were eligible to participate in the Personal Pension Account may also receive transition credits contributed to the IBM Savings Plan, if

they had been eligible for transition credits under the IBM Personal Pension Account formula. In addition, an additional contribution equal to 5% of eligible compensation (referred to as a Special Savings Award) will be added to the accounts of participants who are non-exempt employees and who participated in the Pension Credit Formula as of December 31, 2007.

Eligible compensation under the IBM Savings Plan includes regular salary, commissions, overtime, shift premium and similar additional compensation payments for nonscheduled workdays, recurring payments under any form of employee variable compensation plan, regular IBM Short-Term Disability Income Plan payments, holiday pay, and vacation pay, but excludes payments made under any executive incentive pay plan.

Participants may choose to have their contributions invested entirely in one of, or in any combination of, the following funds in multiples of one percent. These funds and their investment objectives are more fully described in Note 3, Description of Investment Funds.

Life Strategy Funds (4)

Income Plus Life Strategy Fund
Conservative Life Strategy Fund
Moderate Life Strategy Fund
Aggressive Life Strategy Fund

Core Funds (6)

Stable Value Fund
Inflation Protected Bond Fund
Total Bond Market Fund
Total International Stock Market Index Fund
Total Stock Market Index Fund
Real Estate Investment Trust Index Fund

Extended Choice Funds (13)

Money Market Fund
Long-Term Corporate Bond Fund
High Yield and Emerging Markets Bond Fund
Equity Income Fund
European Stock Index Fund
Large Company Index Fund
Large-Cap Value Index Fund
Small-Cap Value Index Fund
Large-Cap Growth Index Fund
Pacific Stock Index Fund
Small/Mid-Cap Stock Index Fund
Small-Cap Growth Index Fund
IBM Stock Fund

IBM Savings Plan participants also have access to the mutual fund window investments effective January 1, 2005, as previously described.

Participants may change their deferral percentage and investment selection for future contributions at any time. The changes will take effect for the next eligible pay cycle so long as the request is completed before the respective cutoff dates. Also, the participant may transfer part or all of existing account balances among funds in the Plan once daily, subject to the IBM Savings Plan restrictions on trading. The restrictions include:

- Direct transfers from the Stable Value Fund to the Money Market Fund are prohibited. Any funds that are transferred out of the Stable Value Fund cannot be transferred into the Money Market Fund for a period of 90 days.
- 30-Day Trading Block. When money is transferred out of an investment fund other than the Stable Value Fund, the Money Market Fund or the Mutual Fund Window, the participant must wait 30 calendar days before being able to transfer money back into that fund.

A service fee will be assessed for each transfer in excess of eight in a calendar year.

IBM is committed to preserving the integrity of the IBM Savings Plan as a long-term savings vehicle for its employees. Frequent, short-term trading that is intended to attempt to take advantage of pricing lags in mutual funds can harm long-term investors, or increase trading expense in general. Therefore, the IBM Savings Plan reserves the right to take appropriate action to curb short-term round trip transactions (buying/selling) into the same fund within five (5) business days.

Participant Accounts

The Plan record keeper (Hewitt) maintains an account in the name of each participant to which each participant's contributions and share of the net earnings, losses and expenses, if any, of the various investment funds are recorded. The earnings on the assets held in each of the funds and all proceeds from the sale of such assets are held and reinvested in the respective funds.

Participants may transfer rollover contributions of pre-tax dollars from other qualified savings plans or conduit Individual Retirement Accounts (IRAs that exclusively hold a pre-tax distribution from a qualified plan) into their Plan accounts. Rollovers must be made in cash within the time limits specified by the IRS; stock or in-kind rollovers cannot be accepted. These rollovers are limited to active employees on the payroll of IBM (or affiliated companies) who have existing accounts in the Plan. Retirees are not eligible for such rollovers, except that a retiree or separated employee who has an existing account in the Plan may rollover a lump-sum distribution from an IBM-sponsored qualified retirement plan, including the IBM Personal Pension Plan. After-tax funds may also be rolled over in the Plan. Participant contributions for 2005 of \$1,204 million include rollover activity totaling approximately \$84 million.

The interest of each participant in each of the funds is represented by units/shares credited to the participant's account.

On each valuation date, the unit/share value of each fund is determined by dividing the current investment value of the assets in that fund on that date by the number of units/shares in the fund. The investment value of assets equals the market value of assets for all funds except the Stable Value Fund for which the investment value of assets equals the contract value of assets. In determining the unit/share value, new contributions that are to be allocated as of the valuation date are excluded from the calculation. The number of additional units to be credited to a participant's account for each fund, due to new contributions, is equal to the amount of the participant's new contributions to the fund divided by the unit value for the applicable fund as determined on the valuation date.

Contributions made to the Plan as well as interest, dividends or other earnings of the Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent.

Consistent with provisions established by the IRS, the Plan's 2005 limit on employee salary deferrals was \$14,000. (The limit increases to \$15,000 for 2006.) Those who were age 50 or older during 2005 could take advantage of a higher pre-tax contribution limit of \$18,000 (which increases to \$20,000 for 2006). The IRS scheduled increases for the maximum contribution limit will stop in 2006. The 2005 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to the lesser of \$8,000 or ten percent of eligible compensation.

Vesting

Participants in the Plan are at all times fully vested in their account balance, including deferral contributions, employer matching contributions and earnings thereon, if any.

Distributions

Participants who have attained age 59 1/2 may request a distribution of all or part of the value in the account. Up to four distributions are allowed each year and the minimum amount of any such distribution shall be the lesser of the participant's account balance or \$500.

In addition, participants who (1) retire under the prior IBM Retirement Plan provisions of the IBM Personal Pension Plan, or (2) become eligible for benefits under the IBM Long-Term Disability Plan or the IBM Medical Disability Income Plan, or (3) separate and have attained age 55, may also elect to receive the balance of their account either in annual installments over a period not to exceed ten years or over the participant's life expectancy, recalculated annually, or defer distribution until age 70 1/2.

Withdrawals for financial hardship are permitted provided they are for a severe and immediate financial need, and the distribution is necessary to satisfy that need. Employees are required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Only an

employee's deferral contributions are eligible for hardship withdrawal; earnings and IBM matching contributions are not eligible for withdrawal. Employees must submit evidence of hardship to Hewitt, who will determine whether the situation qualifies for a hardship withdrawal based on direction from IBM. A hardship withdrawal is taxed as ordinary income to the employee and may be subject to the 10 percent additional tax on early distributions.

Upon the death of a participant, the value of the participant's account will be distributed to the participant's beneficiary in a lump-sum payment. If the participant is married, the beneficiary must be the participant's spouse, unless the participant's spouse has previously given written, notarized consent to designate another person as beneficiary. If the participant marries or remarries, any prior beneficiary designation is canceled and the spouse automatically becomes the beneficiary. If the participant is single, the beneficiary may be anyone previously designated by the participant under the Plan. In the absence of an effective designation under the Plan at the time of death, the proceeds normally will be paid in the following order: the participant's spouse, the participant's children in equal shares, or to surviving parents equally. If no spouse, child, or parent is living, payments will be made to the executors or administrators of the participant's estate.

Participant Loans

Participants may borrow up to one-half of the value of the account balance, not to exceed \$50,000 within a twelve month period. Loans will be granted in \$50 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan shall be made through semi-monthly payroll deductions over a term of one to four years. The loan shall bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the plan administrator to be 1.25 percent above the prime rate. The interest shall be credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2005 and 2004 ranged from 5.00 percent to 11.00 percent and 5.00 percent to 11.50 percent, respectively.

Participants may prepay the entire remaining loan principal after payments have been made for three full months. Employees on an approved leave of absence may elect to make scheduled loan payments directly to the Plan. Participants may continue to contribute to the Plan while having an outstanding loan, provided that the loan is not in default.

Participants who retire or separate from IBM and have outstanding Plan loans may make coupon payments to continue monthly loan repayments according to their original amortization schedule.

Termination of Service

If the value of a participant's account is \$1,000 or less, it will be distributed to the participant in a lump-sum payment as soon as practical following the termination of the participant's employment with IBM. If the account balance is greater than \$1,000 at the time of separation, the participant may defer distribution of the account until age 70 ½.

Termination of the Plan

IBM reserves the right to terminate this Plan at any time by action of the Committee. In that event, each participant or beneficiary receiving or entitled to receive payments under the Plan would receive the balance of the account at such time and in such manner as the Committee shall determine at its discretion.

In the event of a full or partial termination of the Plan, or upon complete discontinuance of contributions under the Plan, the rights of all affected participants in the value of their accounts would be nonforfeitable.

Risks and Uncertainties

The Plan provides for various investment options that include in any combination of mutual funds, commingled funds, life-cycle funds, equities, fixed income securities, synthetic guaranteed investment contracts (GICs), and derivative contracts. Investment securities are exposed to various risks, such as interest rates, credit and overall market volatility. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is reasonably possible that changes in risks in the near term could materially affect participants' account balances and the amounts reported in the statement of net assets available for benefits.

The Plan is exposed to credit loss in the event of non-performance by the companies with whom the investment contracts are placed. However, the Committee does not anticipate non-performance by these companies.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The accompanying financial statements are prepared under the accrual basis of accounting, except distributions, which are recorded when paid.

Valuation of Investments

The Plan's investments are stated at fair value, except benefit-responsive investment contracts, which are stated at contract value. Investments in mutual funds and commingled funds are valued at the net asset values per share as quoted by such companies or funds as of the valuation date. IBM common stock is valued daily at the New York Stock Exchange closing price. Other equity securities are valued at the last reported sales price or closing price. Fixed income securities traded in the over-the-counter market are valued at the bid prices. Short-term securities are valued at amortized cost, which includes cost and accrued interest, which approximates fair value. Participant loans are valued at cost plus accrued interest, which approximates fair value.

Investment Contracts

The Plan entered into benefit-responsive investment contracts, such as synthetic investment contracts (GICs), (through the Stable Value Fund) with various third parties. Contract value represents contributions made to investment contracts, plus earnings, less participant withdrawals and administrative expenses.

A synthetic GIC provides for a fixed return on principal over a specified period of time, e.g., monthly crediting rate, through fully benefit-responsive wrapper contracts issued by a third party, which are backed by underlying assets owned by the Plan. The contract value of the synthetic GIC held by the Stable Value Fund was \$5,713 million and \$5,191 million at December 31, 2005 and 2004, respectively. The fair value of the synthetic GIC was (\$122) million and (\$274) million at December 31, 2005 and 2004, respectively, attributable to the amounts by which the contract value of the investment contracts were less than the value of the underlying assets.

The average yield and crediting interest rates of the investment contracts was 5.57 percent and 5.42 percent at December 31, 2005 and 2004, respectively. Fully benefit-responsive investment contracts are reported at contract value, which approximates fair value.

On December 29, 2005, the Financial Accounting Standards Board (FASB) released FASB Staff Position No. AAG INV-1 and SOP94-4-1, Reporting of Fully Benefit-Responsive Investment Contracts Held by Certain Investment Companies Subject to the AICPA Investment Company Audit Guide and Defined-Contribution Health and Welfare and Pension Plans (the "FSP"). The FSP clarifies the definition of fully benefit responsive investment contracts for contracts held by defined contribution plans. The FSP also establishes enhanced financial statement presentation and disclosure requirements for defined contribution plans subject to the FSP effective for financial statements for annual periods ending after December 15, 2006.

Upon adoption of the FSP for the Plan year ending December 31, 2006, the Plan's statement of net assets available for benefits will present net assets reflecting all investments at fair value and separately, the amount necessary to adjust the portion of net assets attributable to each fully benefit-responsive investment contract from fair value to contract value. The adoption of this FSP is not expected to have any impact on the net assets of the Plan.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, and disclosures of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

Security Transactions and Related Investment Income

Security transactions are recorded on a trade-date basis. Dividend income is recorded on the ex-dividend date, and interest income is recorded on the accrual basis.

The Plan presents in the Statement of Changes in Net Assets Available for Benefits the net appreciation in the fair value of its investments, which consists of realized gains and losses and the unrealized appreciation and depreciation on those investments.

Administrative Expenses and Investment Management Fees

All administrative costs of the Plan are deducted from participants' account balances. These costs include (a) brokerage fees and commissions, which are included in the cost of investments and in determining net proceeds on sales of investments, (b) investment management fees, which are paid from the assets of the respective funds; those fees comprise fixed annual charges and charges based on a percentage of net asset value and are included as part of administrative expenses, and (c) operational expenses required for administration of the Plan including trustee, recordkeeping, participant reports and communications, and service center expenses, which are charged against the fund's assets on a pro rata basis throughout the year and are included as part of administrative expenses.

NOTE 3 - DESCRIPTION OF INVESTMENT FUNDS

The objectives of the twenty-three investment funds to which employees may contribute monies are described below:

Life Strategy Funds - four blended funds that build a portfolio of diversified investments U.S. stocks, international stocks, real estate equity stocks and fixed-income investments from the

existing core funds noted below. The funds are structured by the IBM Retirement Fund organization and managed by the underlying funds managers.

- x **Income Plus Life Strategy Fund** - target allocation 30% stocks, 70% bonds; seeks returns that modestly outpace inflation on a fairly consistent basis.
- x **Conservative Life Strategy Fund** - target allocation 50% stocks, 50% bonds; seeks returns that moderately outpace inflation over the long term.
- x **Moderate Life Strategy Fund** - target allocation 65% stocks, 35% bonds; seeks relatively high returns at a moderate risk level.
- x **Aggressive Life Strategy Fund** - target allocation 85% stocks, 15% bonds; seeks high returns over the long term.

Core Funds - six funds that provide an opportunity to custom-build a portfolio from a selection of broadly diversified U.S. and international stock funds and from funds tracking the fixed-income markets.

- x **Stable Value Fund** - seeks to preserve principal and provide income at a stable rate of interest that is competitive with intermediate-term rates of return. The fund is managed by multiple money managers.
- x **Inflation Protected Bond Fund** - seeks over the long term to provide a rate of return over and above the rate of inflation, thereby preserving the long-term spending power of the money invested. The fund is managed by State Street Global Advisors.
- x **Total Bond Market Fund** - seeks to modestly exceed the return of its benchmark index (Lehman Brothers Aggregate Bond Index), which consists of more than 5,000 U.S. Treasury, federal agency, mortgage-backed, and corporate securities. The fund is managed by State Street Global Advisors.
- x **Total International Stock Market Index Fund** - seeks long-term capital growth with a market rate of return for a diversified group of non-U.S. equities in such major markets as Europe and Asia plus the emerging markets of the world. It attempts to match the performance of the Morgan Stanley Capital International All Country World Ex-U.S. Free Index. The fund is managed by State Street Global Advisors.
- x **Total Stock Market Index Fund** - seeks long-term growth of capital and income. It attempts to match the performance of the Dow Jones Wilshire 5000 Total Market Index. The fund is managed by The Vanguard Group.
- x **Real Estate Investment Trust (REIT) Index Fund** - seeks a total rate of return approximating the returns of the MSCI U.S. REIT index. Investment consists of U.S. publicly traded real estate equity securities. The fund is managed by Barclays Global Investors.

Extended Choice Funds - thirteen funds that provide an opportunity to build an investment portfolio with funds that are less broadly diversified, focusing instead on discrete sectors of the stock and bond markets.

x **Money Market Fund** - seeks liquidity and preservation of capital while providing a variable rate of income based on current short-term market interest rates. The fund is managed by State Street Global Advisors.

- x **Long-Term Corporate Bond Fund** - seeks a high and sustainable level of interest income by investing in a widely diversified group of long-term bonds issued by corporations with strong credit ratings. The fund is managed by State Street Global Advisors.
- x **Equity Income Fund** - seeks both long-term capital appreciation and dividend income by investing in large- and mid-cap U.S. stocks. The fund is managed by State Street Global Advisors.
- x **European Stock Index Fund** - seeks long-term growth of capital that corresponds to an index of European stocks. It attempts to match the investment results of the Morgan Stanley Capital International Europe Index. The fund is managed by The Vanguard Group.
- x **Large Company Index Fund** - seeks long-term growth of capital and income from dividends by holding all the stocks that make up the Standard & Poor's 500 Index. The fund is managed by The Vanguard Group.
- x **Large-Cap Value Index Fund** - seeks long-term growth of capital and income from dividends. The fund holds all the stocks in the Russell 1000 Value Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- x **Small-Cap Value Index Fund** - seeks long-term growth of capital by attempting to replicate the performance of the Russell 2000 Value Index. The fund is managed by The Vanguard Group.
- x **Large-Cap Growth Index Fund** - seeks long-term growth of capital by holding all the stocks in the Russell 1000 Growth Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- x **Pacific Stock Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Morgan Stanley Capital International Pacific Index. The fund is managed by The Vanguard Group.
- x **Small/Mid-Cap Stock Index Fund** - seeks long-term growth of capital with a market rate of return from a diversified group of medium- and small-company stocks. The fund holds stocks in the Russell 3000 index that are not part of the Standard and Poor's 500 index and attempts to match the performance of the Russell SmallCap Completeness Index. The fund is managed by State Street Global Advisors.
- x **Small-Cap Growth Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Growth Index. The fund is managed by The Vanguard Group.
- x **IBM Stock Fund** - invests in IBM common stock and holds a small interest-bearing cash balance of approximately 0.25% for liquidity purposes. The fund is managed by State Street Global Advisors.
- x **High Yield and Emerging Markets Bond Fund** - seeks to provide attractive returns, with somewhat less volatility than stocks. The fund invests in below investment grade U.S. corporate and emerging market dollar bonds and is managed by Pacific Investment Management Company, LLC (PIMCO).

Securities Lending

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Stock loan transactions are permitted with the objective to add investment return to the portfolio. Certain funds may lend securities held in that fund to unaffiliated broker-dealers registered under the Securities Exchange Act of 1934, or banks organized in the United States of America. At all times, the borrower must maintain cash or equivalent collateral equal in value to at least 102 percent of the value of the domestic securities loaned and 105 percent of the value of international securities loaned. The cash collateral is reinvested to generate income that is credited to the portfolio return.

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The primary risk in lending securities is a borrower may default during a sharp rise in the price of the security that was borrowed, resulting in a deficiency in the collateral posted by the borrower. The funds seek to minimize this risk by requiring that the value of the securities that are loaned to be computed each day and that additional collateral is furnished each day, if necessary. The addition of the securities lending provision does not change the investment objectives for the funds. The value of loaned securities in the State Street Bank agency program amounted to \$1,852 million and \$1,879 million at December 31, 2005 and 2004, respectively. The value of cash collateral obtained and reinvested in short-term investments of \$1,909 million and \$1,932 million for December 31, 2005 and 2004, respectively, is reflected as a liability in the Plan's financial statements. Securities lending is also permitted in the Vanguard and SSGA commingled funds.

NOTE 4 - PLAN TRANSFERS

The transfers below represent participant investment account balances attributable to employees transferred to IBM in 2005 primarily as a result of IBM acquisitions:

Significant transfers were:

- x Ascential Corporation - net transfer totaling \$111,239,156
- x Healthlink, Inc. - net transfer totaling \$12,886,149
- x Corio, Inc. - net transfer totaling \$9,125,280

In 2005, there were also transfers into the Plan totaling \$3,154,996 related to participant account balances from other companies. Total plan transfers were \$136,405,581, which includes participant loan balances in addition to the transfers noted above.

NOTE 5 - TAX STATUS

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code and the Trustee intends to continue it as a qualified trust. The Plan received a favorable determination letter from the IRS on September 10, 2004. The Plan administrator continues to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code. Accordingly, a provision for federal income taxes has not been made.

NOTE 6 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500 as of:

| | 2005 (Dollars in thousands) | 2004 |
|--|--------------------------------|---------------|
| Net assets available for benefits per the financial statements | \$ 26,848,963 | \$ 25,455,163 |
| Benefit obligations currently payable | 7,116 | 3,871 |
| Net assets available for benefits per the Form 5500 | \$ 26,841,847 | \$ 25,451,292 |

The following is a reconciliation of benefits paid to participants per the financial statements to the Form 5500:

| | Year Ended December 31, 2005 (Dollars in thousands) |
|--|--|
| Benefits paid to participants per the financial statements | \$ 1,462,965 |
| Less: | |
| Amounts payable at December 31, 2004 | 3,871 |
| Plus: | |
| Amounts payable at December 31, 2005 | 7,116 |
| Benefits paid to participants per the Form 5500 | \$ 1,466,210 |

NOTE 7 - INVESTMENT VALUATIONS

The following schedules summarize the value of investments, and the related net appreciation in fair value of investments by type of investment:

| | Value Determined By Quoted Market Prices (Dollars in thousands) | Contract Value | Total |
|--------------------------------------|---|-------------------|---------------|
| At December 31, 2005 | | | |
| Investments at Fair Value | | | |
| Commingled Funds | \$ 14,207,603 | | \$ 14,207,603 |
| Common Stock non-employer | 3,141,918 | | 3,141,918 |
| IBM Common Stock | 2,044,358 | | 2,044,358 |
| Short-Term Investments | 2,144,121 | | 2,144,121 |
| Mutual Funds | 1,098,412 | | 1,098,412 |
| Fixed Income Securities | 71,761 | | 71,761 |
| Total | \$ 22,708,173 | | \$ 22,708,173 |
| Investments at Contract Value | | | |
| Investment contracts | | \$ 5,713,257 | 5,713,257 |
| Total | \$ 22,708,173 | \$ 5,713,257 | \$ 28,421,430 |
| At December 31, 2004 | | | |
| Investments at Fair Value | | | |
| Commingled Funds | \$ 12,016,899 | | \$ 12,016,899 |
| Common Stock non-employer | 4,574,368 | | 4,574,368 |
| IBM Common Stock | 2,590,210 | | 2,590,210 |
| Short-Term Investments | 2,188,918 | | 2,188,918 |
| Mutual Funds | 481,377 | | 481,377 |
| Fixed Income Securities | 3,397 | | 3,397 |
| Total | \$ 21,855,169 | | \$ 21,855,169 |
| Investments at Contract Value | | | |
| Investment contracts | | \$ 5,190,565 | 5,190,565 |
| Total | \$ 21,855,169 | \$ 5,190,565 | \$ 27,045,734 |

Net Appreciation in Fair Value of Investments (including gains and losses on investments bought and sold, as well as held during the year):

| | 2005 |
|---|-------------------------------|
| | (Dollars in thousands) |
| Investments at fair value as determined by quoted market price: | |
| Commingled Funds | \$ 558,453 |
| Common Stock non-employer | 506,669 |
| IBM Common Stock | (396,167) |
| Fixed Income | (520) |
| Mutual Funds | 87,652 |
| Total | \$ 756,087 |

Investments

The investments that represent 5% or more of the Plan's net assets available for benefits at December 31, 2005 and 2004 are as follows:

| Investments | 2005 | 2004 |
|--|-------------------------------|--------------|
| | (Dollars in thousands) | |
| Large Company Index Fund (Vanguard) | \$ 4,562,615 | \$ 4,883,337 |
| Total Stock Market Index Fund (Vanguard) | 2,201,948 | 2,004,369 |
| IBM Common Stock | 2,044,358 | 2,590,210 |
| Investment Contract Royal Bank of Canada, 5.57% (5.42% 2004) | 1,428,314 | 1,297,641 |
| Investment Contract JPMorgan Chase, 5.57% (5.42% 2004) | 1,428,314 | 2,335,754 |

NOTE 8 - RELATED-PARTY TRANSACTIONS

At December 31, 2005, a significant portion of the Plan's assets were invested in State Street Global Advisors funds. State Street Global Advisors parent company, State Street Bank and Trust Corporation, also acts as the trustee for the Plan and, therefore, these investments qualify as party-in-interest transactions. The Plan also pays a fee to the trustee and the trustee also is a security lending agent. These transactions qualify as party-in-interest transactions as well.

At December 31, 2005 the Plan held 24,862,508 shares of IBM common stock valued at \$2,044,358,384. At December 31, 2004, the Plan held 26,269,305 shares of IBM common stock valued at \$2,590,209,713.

IBM SAVINGS PLAN
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
AT DECEMBER 31, 2005

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost | (e) Current value |
|-------------------------------|---|---|----------|-------------------|
| IBM Stock Fund | | | | |
| * | Managed by State Street Global Advisors | IBM Common Stock* | | \$2,044,358,384 |
| | | 24,862,508 shares | | |
| * | Managed by State Street Global Advisors | SSBT Short-Term Investments* | | 1,848,568 |
| Mutual Funds | | | | |
| | Managed by the Vanguard Group | European Stock Index | | 262,513,573 |
| | Managed by the Vanguard Group | Pacific Stock Index | | 487,645,110 |
| | Managed by Fidelity Investments | Mutual Fund Window | | 348,253,390 |
| Commingled Trust Funds | | | | |
| | Managed by The Vanguard Group | Large Company Index | | 4,562,615,228 |
| | Managed by The Vanguard Group | Total Stock Market Index | | 2,201,947,903 |
| * | Managed by State Street Global Advisors | SSBT Inflation Protected Bond* | | 1,031,854,355 |
| * | Managed by State Street Global Advisors | SSBT Money Market* | | 916,114,096 |
| * | Managed by State Street Global Advisors | SSBT Total Bond Market* | | 780,025,443 |
| * | Party-In-Interest | | | |

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost | (e) Current value |
|---|---|---|----------|-------------------|
| Commingled Trust Funds - continued | | | | |
| | Managed by Barclays Global Investors | BGI Real Estate Investment Trust | | \$691,657,580 |
| | Managed by The Vanguard Group | Small Cap Value Index | | 690,636,074 |
| | Managed by The Vanguard Group | Large Cap Value Index | | 574,529,628 |
| | Managed by The Vanguard Group | Large Cap Growth Index | | 313,461,235 |
| * | Managed by The Vanguard Group | Small Cap Growth Index | | 281,933,146 |
| | Managed by State Street Global Advisors | SSBT Long-Term Corporate Bond* | | 231,162,969 |
| Separately-Managed Funds IBM | | | | |
| * | Managed by State Street Global Advisors | SSBT Small/Mid Cap Stock Index* (refer to Exhibit A - investments) | | 3,025,056,406 |
| * | Managed by State Street Global Advisors | SSBT Total International Stock Market Index* (refer to Exhibit B - investments) | | 1,931,665,572 |
| * | Managed by State Street Global Advisors | SSBT Equity Income* (refer to Exhibit C - investments) | | 117,138,578 |
| | Managed by Pacific Management Investment Company (PIMCO) | High Yield and Emerging Markets Bond (refer to Exhibit D investments) | | 71,483,473 |
| * | Party-In-Interest | | | |

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost | (e) Current value |
|-----|--|--|----------|-------------------|
| | Short-Term Investments | | | |
| | Managed by JPMorgan Chase Bank N.A. | Short-Term Investments purchased with cash collateral from securities lending(refer to Exhibit E - investments) | | \$1,909,000,935 |
| | Stable Value Fund Investment Contracts | | | |
| | Underlying assets managed by various investment companies | Synthetic GIC Global Wrapper (the fair value of wrap contracts is (\$122) million, Rate of Interest 5.57%, refer to Exhibit F - investments) | | 5,713,257,446 |
| | Short-Term Investments | | | |
| * | Managed by State Street Global Advisors | SSGA Short-Term Investments* | | 233,271,214 |
| * | Loans to Participants | | | 291,864,892 |
| | Interest rates range: 5.00% - 11.00%, Terms: one to four years | | | |
| * | Party-In-Interest | | | |
| | Royal Bank of Canada, 5.57% | | | \$1,428,314,362 |
| | JPMorgan Chase, 5.57% | | | 1,428,314,362 |
| | UBS, 5.57% | | | 1,142,651,489 |
| | Bank of America, 5.57% | | | 1,142,651,489 |
| | State Street Bank and Trust, 5.57% | | | 571,325,744 |

EXHIBIT A Small/Mid-Cap Stock Index
(Managed by State Street Global Advisors)

IBM SAVINGS PLAN AT DECEMBER 31, 2005

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Current value |
|-----|---|---|----------------|-------------------|
| | | Shares | | |
| | 1 800 CONTACTS | COM | 6,900 | \$ 80,799 |
| | 1ST SOURCE CORP | COM | 15,690 | 394,604 |
| | 21ST CENTURY INS GROUP | COM | 29,300 | 474,074 |
| | 3COM CORP | COM | 427,350 | 1,538,460 |
| | 3D SYS CORP DEL | COM | 14,715 | 264,870 |
| | 4 KIDS ENTERTAINMENT INC | COM | 16,100 | 252,609 |
| | 99 CENTS ONLY STORES | COM | 49,464 | 517,393 |
| | A C MOORE ARTS + CRAFTS INC | COM | 15,700 | 228,435 |
| | A S V INC | COM | 18,200 | 454,636 |
| | AAMES INVT CORP MD | COM | 41,000 | 264,860 |
| | AAON INC | COM | 10,650 | 190,848 |
| | AAR CORP | COM | 39,200 | 938,840 |
| | AARON RENTS INC | CL B | 39,775 | 838,457 |
| | AASTROM BIOSCIENCES INC | COM | 82,355 | 173,769 |
| | ABAXIS INC | COM | 18,100 | 298,288 |
| | ABERCROMBIE AND FITCH CO | CL A | 87,230 | 5,685,651 |
| | ABGENIX INC | COM | 96,075 | 2,066,573 |
| | ABIOMED INC | COM | 20,000 | 184,800 |
| | ABM INDS INC | COM | 43,500 | 850,425 |
| | ABX AIR INC | COM | 66,454 | 520,335 |
| | ACADIA PHARMACEUTICALS INC | COM | 23,000 | 226,550 |
| | ACADIA RLTY TR | COM | 31,500 | 631,575 |
| | ACCO BRANDS CORP | COM | 35,736 | 875,532 |

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| | | | |
|--------------------------------|------|---------|-----------|
| ACCREDITED HOME LENDERS HLDG | COM | 19,900 | 986,642 |
| ACCURIDE CORP | COM | 5,295 | 68,306 |
| ACE CASH EXPRESS INC | COM | 8,557 | 199,806 |
| ACTEL CORP | COM | 26,400 | 336,072 |
| ACTIVISION INC NEW | COM | 247,598 | 3,401,997 |
| ACTUANT CORP | CL A | 28,600 | 1,595,880 |
| ACUTY BRANDS INC | COM | 49,100 | 1,561,380 |
| ACXIOM CORP | COM | 90,600 | 2,083,800 |
| ADAMS RESPIRATORY THERAPEUTICS | COM | 4,863 | 197,730 |
| ADAPTEC INC | COM | 125,800 | 732,156 |
| ADE CORP MASS | COM | 6,200 | 149,172 |
| ADESA INC | COM | 87,100 | 2,126,982 |
| ADMINISTAFF INC | COM | 23,100 | 971,355 |
| ADOLOR CORP | COM | 47,242 | 689,733 |
| ADTRAN INC | COM | 69,700 | 2,072,878 |
| ADVANCE AMER CASH ADVANCE | COM | 63,800 | 791,120 |
| ADVANCE AUTO PARTS | COM | 112,000 | 4,867,520 |
| ADVANCED DIGITAL INFORMATION | COM | 76,000 | 744,040 |
| ADVANCED ENERGY INDS INC | COM | 20,600 | 243,698 |
| ADVANCED MED OPTICS INC | COM | 65,164 | 2,723,855 |
| ADVANTA CORP | CL B | 23,000 | 746,120 |
| ADVENT SOFTWARE INC | COM | 25,698 | 742,929 |
| ADVISORY BRD CO | COM | 21,400 | 1,020,138 |
| ADVO INC | COM | 33,950 | 956,711 |
| AEROFLEX INC | COM | 85,400 | 918,050 |
| AEROPOSTALE | COM | 60,900 | 1,601,670 |
| AFC ENTERPRISES INC | COM | 16,175 | 244,566 |
| AFFILIATED MANAGERS GROUP INC | COM | 34,949 | 2,804,657 |
| AFFORDABLE RESIDENTIAL CMNTYS | COM | 21,900 | 208,707 |
| AFFYMETRIX INC | COM | 65,200 | 3,113,300 |
| AFTERMARKET TECHNOLOGY CORP | COM | 15,061 | 292,786 |
| AGCO CORP | COM | 102,200 | 1,693,454 |
| AGERE SYS INC | COM | 188,600 | 2,432,940 |
| AGILE SOFTWARE CORP DEL | COM | 57,200 | 342,056 |
| AGILYSYS INC | COM | 36,180 | 659,200 |
| AGL RES INC | COM | 78,300 | 2,725,623 |
| AGREE RLTY CORP | COM | 2,540 | 73,406 |

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| | | | |
|--------------------------------|------|---------|-----------|
| AIRGAS INC | COM | 65,800 | 2,164,820 |
| AIRSPAN NETWORKS INC | COM | 17,785 | 101,197 |
| AIRTRAN HOLDINGS INC | COM | 92,600 | 1,484,378 |
| AK STL HLDG CORP | COM | 120,727 | 959,780 |
| AKAMAI TECHNOLOGIES INC | COM | 142,948 | 2,848,954 |
| ALABAMA NATL BANCORPORATION DE | COM | 16,180 | 1,047,817 |
| ALAMO GROUP INC | COM | 4,900 | 100,450 |
| ALAMOSA HOLDINGS INC | COM | 133,557 | 2,485,496 |
| ALASKA AIR GROUP INC | COM | 29,900 | 1,068,028 |
| ALASKA COMMUNICATIONS SYS INC | COM | 1,200 | 12,192 |
| ALBANY INTL CORP | CL A | 27,860 | 1,007,418 |
| ALBANY MOLECULAR RESH INC | COM | 34,300 | 416,745 |
| ALBEMARLE CORP | COM | 35,800 | 1,372,930 |
| ALDERWOODS GROUP INC | COM | 46,300 | 734,781 |
| ALERIS INTL INC | COM | 33,900 | 1,092,936 |
| ALEXANDER + BALDWIN INC | COM | 45,200 | 2,451,648 |
| ALEXANDERS INC | COM | 2,100 | 515,550 |
| ALEXANDRIA REAL ESTATE EQUIT | COM | 23,100 | 1,859,550 |
| ALEXION PHARMACEUTICALS INC | COM | 26,200 | 530,550 |
| ALFA CORP | COM | 33,700 | 542,570 |
| ALICO INC | COM | 3,600 | 162,684 |
| ALIGN TECHNOLOGY INC | COM | 54,000 | 349,380 |
| ALKERMES INC | COM | 98,000 | 1,873,760 |
| ALLEGHANY CORP DEL | COM | 4,977 | 1,413,468 |
| ALLETE INC | COM | 24,300 | 1,069,200 |
| ALLIANCE DATA SYSTEMS CORP | COM | 82,000 | 2,919,200 |
| ALLIANCE GAMING CORP | COM | 55,000 | 716,100 |
| ALLIANCE IMAGING INC DEL | COM | 10,700 | 63,665 |
| ALLIANCE ONE INTL INC | COM | 85,000 | 331,500 |
| ALLIANT ENERGY CORP | COM | 121,300 | 3,401,252 |
| ALLIANT TECHSYSTEMS INC | COM | 37,934 | 2,889,433 |
| ALLIED CAP CORP NEW | COM | 141,552 | 4,157,382 |
| ALLIED HEALTHCARE INTL INC | COM | 28,625 | 175,758 |
| ALLOY INC | COM | 39,900 | 115,311 |
| ALLSCRIPTS HEATHCARE SOLUT | COM | 29,800 | 399,320 |
| ALON USA ENERGY INC | COM | 10,700 | 210,255 |
| ALPHA NAT RES INC | COM | 27,245 | 523,376 |

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| | | | |
|-------------------------------|------|---------|------------|
| ALPHARMA INC | CL A | 43,050 | 1,227,356 |
| ALTIRIS INC | COM | 22,200 | 374,958 |
| AMB PPTY CORP | COM | 88,300 | 4,341,711 |
| AMBASSADORS GROUP INC | COM | 13,200 | 302,148 |
| AMCOL INTL CORP | COM | 24,800 | 508,896 |
| AMCORE FINL INC | COM | 28,100 | 854,521 |
| AMEDISYS INC | COM | 14,700 | 620,928 |
| AMERCO | COM | 9,583 | 690,455 |
| AMERICA SVC GROUP INC | COM | 12,100 | 191,906 |
| AMERICAN AXLE + MFG HLDGS INC | COM | 46,400 | 850,512 |
| AMERICAN CAMPUS CMNTYS INC | COM | 12,500 | 310,000 |
| AMERICAN CAP STRATEGIES LTD | COM | 106,743 | 3,865,164 |
| AMERICAN DENTAL PARTNERS INC | COM | 14,850 | 268,488 |
| AMERICAN EAGLE OUTFITTERS INC | COM | 126,000 | 2,895,480 |
| AMERICAN ECOLOGY CORP | COM | 12,700 | 183,261 |
| AMERICAN EQUITY INVT LIFE | COM | 25,900 | 337,995 |
| AMERICAN FINL GROUP INC OHIO | COM | 51,100 | 1,957,641 |
| AMERICAN FINL RLTY TR | COM | 120,400 | 1,444,800 |
| AMERICAN GREETINGS CORP | CL A | 65,500 | 1,439,035 |
| AMERICAN HEALTHWAYS INC | COM | 34,900 | 1,579,225 |
| AMERICAN HOME MTG INVT CORP | COM | 40,928 | 1,333,025 |
| AMERICAN ITALIAN PASTA CO | CL A | 19,550 | 132,940 |
| AMERICAN MED SYS HLDGS | COM | 66,400 | 1,183,912 |
| AMERICAN NATL INS CO | COM | 8,500 | 994,415 |
| AMERICAN PHARMACEUTICAL PART | COM | 22,000 | 853,380 |
| AMERICAN PHYSICIANS CAP INC | COM | 10,200 | 467,058 |
| AMERICAN REPROGRAPHICSCO | COM | 17,000 | 431,970 |
| AMERICAN RETIREMENT CORP | COM | 23,935 | 601,487 |
| AMERICAN SCIENCE + ENGR INC | COM | 9,760 | 608,731 |
| AMERICAN STS WTR CO | COM | 18,000 | 554,400 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 25,100 | 197,537 |
| AMERICAN TOWER CORP | CL A | 412,864 | 11,188,614 |
| AMERICAN VANGUARD CORP | COM | 9,600 | 225,600 |
| AMERICAN WOODMARK CORP | COM | 11,300 | 280,127 |
| AMERICANWEST BANCORPORATION | COM | 13,980 | 330,347 |
| AMERICAS CAR MART INC | COM | 8,850 | 146,202 |
| AMERICREDIT CORP | COM | 145,800 | 3,736,854 |

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| | | | |
|------------------------------|------------|---------|-----------|
| AMERIGROUP CORP | COM | 57,200 | 1,113,112 |
| AMERIS BANCORP | COM | 12,480 | 247,603 |
| AMERISTAR CASINOS INC | COM | 28,400 | 644,680 |
| AMERITRADE HLDG CORP NEW | COM | 250,200 | 6,004,800 |
| AMERON INTL CORP | COM | 8,800 | 401,104 |
| AMERUS GROUP CO | COM | 42,300 | 2,397,141 |
| AMES NATL CORP | COM | 6,870 | 176,628 |
| AMETEK INC NEW | COM | 72,200 | 3,071,388 |
| AMICAS INC | COM | 23,170 | 114,923 |
| AMIS HLDGS INC | COM | 33,300 | 354,645 |
| AMKOR TECHNOLOGY INC | COM | 119,400 | 668,640 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 29,893 | 1,137,429 |
| AMN HEALTHCARE SVCS INC | COM | 15,490 | 306,392 |
| AMPHENOL CORP NEW | CL A | 92,700 | 4,102,902 |
| AMR CORP DEL | COM | 186,900 | 4,154,787 |
| AMSURG CORP | COM | 31,600 | 722,376 |
| AMYLIN PHARMACEUTICALS INC | COM | 116,100 | 4,634,712 |
| ANALOGIC CORP | COM | 16,100 | 770,385 |
| ANAREN INC | COM | 22,100 | 345,423 |
| ANCHOR BANCORP WIS INC | COM | 22,460 | 681,436 |
| ANDERSONS INC | COM | 6,425 | 276,789 |
| ANDRX CORP DEL | COM | 80,120 | 1,319,576 |
| ANGELICA CORP | COM | 9,400 | 155,476 |
| ANIMAS CORP DEL | COM | 15,500 | 374,325 |
| ANIXTER INTL INC | COM | 35,450 | 1,386,804 |
| ANNALY MTG MGMT INC | COM | 129,700 | 1,418,918 |
| ANNTAYLOR STORES CORP | COM | 74,650 | 2,576,918 |
| ANSOFT CORP | COM | 7,526 | 256,260 |
| ANSYS INC | COM | 36,800 | 1,570,992 |
| ANTEON INTERNATIONAL CORP | COM | 31,800 | 1,728,330 |
| ANTHRACITE CAP INC | COM | 55,500 | 584,415 |
| ANTIGENICS INC DEL | COM | 27,700 | 131,852 |
| ANWORTH MTG ASSET CORP 1 | COM | 58,800 | 429,240 |
| APOGEE ENTERPRISES INC | COM | 28,300 | 459,026 |
| APOLLO INVT CORP | COM | 71,950 | 1,290,064 |
| APPLEBEES INTL INC | COM | 79,312 | 1,791,658 |
| APPLERA CORP CELERA GENOMICS | COM | 89,534 | 981,293 |

| | | | |
|-------------------------------|-----------|---------|-----------|
| APPLIED DIGITAL SOLUTIONS INC | COM | 55,305 | 158,725 |
| APPLIED FILMS CORP | COM | 18,300 | 380,091 |
| APPLIED INDL TECHNOLOGIES INC | COM | 33,950 | 1,143,776 |
| APPLIED SIGNAL TECHNOLOGY INC | COM | 10,700 | 242,890 |
| APRIA HEALTHCARE GROUP INC | COM | 53,900 | 1,299,529 |
| APTARGROUP INC | COM | 37,800 | 1,973,160 |
| AQUA AMER INC | COM | 132,620 | 3,620,526 |
| AQUANTIVE INC | COM | 58,800 | 1,484,112 |
| AQUILA INC DEL NEW | COM | 380,266 | 1,368,958 |
| ARAMARK CORP | CL B | 69,700 | 1,936,266 |
| ARBITRON INC | COM | 33,660 | 1,278,407 |
| ARBOR RLTY TR INC | COM REITS | 8,900 | 230,688 |
| ARCH CHEMICALS INC | COM | 24,800 | 741,520 |
| ARCH COAL INC | COM | 65,673 | 5,221,004 |
| ARCHIPELAGO HLDGS INC | COM | 28,100 | 1,398,537 |
| ARCTIC CAT INC | COM | 18,600 | 373,116 |
| ARDEN GROUP INC | CL A | 2,400 | 218,376 |
| ARDEN RLTY INC | COM | 69,400 | 3,111,202 |
| ARENA PHARMACEUTICALS INC | COM | 34,680 | 493,150 |
| ARES CAP CORP | COM | 29,860 | 479,850 |
| ARGON ST INC | COM | 7,895 | 244,587 |
| ARGONAUT GROUP INC | COM | 33,000 | 1,081,410 |
| ARIAD PHARMACEUTICALS INC | COM | 57,500 | 336,375 |
| ARIBA INC | COM | 73,011 | 536,631 |
| ARKANSAS BEST CORP | COM | 25,300 | 1,105,104 |
| ARMOR HLDGS INC | COM | 37,100 | 1,582,315 |
| ARQULE INC | COM | 10,600 | 64,872 |
| ARRAY BIOPHARMA INC | COM | 24,701 | 173,154 |
| ARRIS GROUP INC | COM | 105,800 | 1,001,926 |
| ARROW ELECTRS INC | COM | 122,650 | 3,928,480 |
| ARROW FINL CORP | COM | 8,751 | 228,839 |
| ARROW INTERNATIONAL INC | COM | 20,500 | 594,295 |
| ARTESYN TECHNOLOGIES INC | COM | 38,900 | 400,670 |
| ARTHROCARE CORP | COM | 21,800 | 918,652 |
| ARVINMERITOR INC | COM | 76,712 | 1,103,886 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 15,500 | 255,130 |
| ASHFORD HOSPITALITY TR INC | COM | 35,300 | 370,297 |

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| | | | |
|----------------------------|------|---------|-----------|
| ASIAINFO HLDGS INC | COM | 35,000 | 139,300 |
| ASPECT MED SYS INC | COM | 14,900 | 511,815 |
| ASPEN TECHNOLOGY INC | COM | 42,530 | 333,861 |
| ASSET ACCEP CAP CORP | COM | 7,000 | 157,220 |
| ASSOCIATED BANC CORP | COM | 143,415 | 4,668,158 |
| ASSURANT INC | COM | 113,200 | 4,923,068 |
| ASTA FDG INC | COM | 7,300 | 199,582 |
| ASTECH INDS INC | COM | 17,400 | 568,284 |
| ASTORIA FINL CORP | COM | 103,500 | 3,042,900 |
| ASYST TECHNOLOGIES INC | COM | 57,300 | 327,756 |
| ATARI INC | COM | 14,120 | 15,250 |
| ATHEROGENICS INC | COM | 44,200 | 884,442 |
| ATHEROS COMMUNICATIONS INC | COM | 27,700 | 360,100 |
| ATLAS AMER INC | COM | 11,908 | 717,100 |
| ATMEL CORP | COM | 468,280 | 1,446,985 |
| ATMI INC | COM | 40,700 | 1,138,379 |
| ATMOS ENERGY CORP | COM | 86,100 | 2,252,376 |
| ATP OIL + GAS CORPORATION | COM | 15,780 | 584,018 |
| ATWOOD OCEANICS INC | COM | 14,200 | 1,108,026 |
| AUDIBLE INC | COM | 21,030 | 270,025 |
| AUDIOVOX CORP | CL A | 20,700 | 286,902 |
| AUGUST TECHNOLOGY CORP | COM | 23,680 | 260,243 |
| AUTOBYTEL INC | COM | 40,100 | 198,094 |
| AUTOLIV | COM | 93,600 | 4,251,312 |
| AVALONBAY CMNTYS INC | COM | 76,200 | 6,800,850 |
| AVANIR PHARMACEUTICALS | CL A | 86,365 | 297,096 |
| AVATAR HLDGS INC | COM | 6,500 | 356,980 |
| AVIALL INC | COM | 32,100 | 924,480 |
| AVID TECHNOLOGY INC | COM | 41,878 | 2,293,239 |
| AVISTA CORP | COM | 57,100 | 1,011,241 |
| AVNET INC | COM | 152,283 | 3,645,655 |
| AVOCENT CORP | COM | 55,875 | 1,519,241 |
| AVX CORP NEW | COM | 62,000 | 897,760 |
| AXCELIS TECHNOLOGIES INC | COM | 122,100 | 582,417 |
| AZTAR CORP | COM | 39,730 | 1,207,395 |
| BADGER METER INC | COM | 5,235 | 205,421 |
| BALCHEM CORP | COM | 10,155 | 302,721 |

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| | | | |
|-----------------------------|-----------|---------|-----------|
| BALDOR ELEC CO | COM | 36,700 | 941,355 |
| BALDWIN + LYONS INC | CL B | 9,250 | 224,775 |
| BANCFIRST CORP | COM | 4,600 | 363,400 |
| BANCORP INC DEL | COM | 4,025 | 68,425 |
| BANCORPSOUTH INC | COM | 87,860 | 1,939,070 |
| BANCTRUST FINL GROUP INC | COM | 8,034 | 161,483 |
| BANDAG INC | COM | 12,200 | 520,574 |
| BANK CORP | COM | 2,970 | 33,888 |
| BANK GRANITE CORP | COM | 14,850 | 275,171 |
| BANK HAWAII CORP | COM | 55,900 | 2,881,086 |
| BANK MUTUAL CORP | COM | 52,092 | 552,175 |
| BANK OF THE OZARKS INC | COM | 12,400 | 457,560 |
| BANKATLANTIC BANCORP INC | CL A | 52,900 | 740,600 |
| BANKFINANCIAL CORP | COM | 16,168 | 237,346 |
| BANKRATE INC | COM | 12,000 | 354,240 |
| BANKUNITED FINL CORP | COM | 32,700 | 868,839 |
| BANNER CORP | COM | 11,800 | 368,160 |
| BANTA CORP | COM | 27,200 | 1,354,560 |
| BARNES + NOBLE INC | COM | 54,600 | 2,329,782 |
| BARNES GROUP INC | COM | 18,400 | 607,200 |
| BARR PHARMACEUTICALS INC | COM | 108,628 | 6,766,438 |
| BARRETT BILL CORP | COM | 11,200 | 432,432 |
| BASSETT FURNITURE INDS INC | COM | 10,700 | 197,950 |
| BE AEROSPACE INC | COM | 64,000 | 1,408,000 |
| BEA SYS INC | COM | 361,860 | 3,401,484 |
| BEACON ROOFING SUPPLY INC | COM | 15,300 | 439,569 |
| BEARINGPOINT INC | COM | 175,400 | 1,378,644 |
| BEASLEY BROADCAST GROUP INC | CL A | 5,400 | 72,954 |
| BEAZER HOMES USA INC | COM | 45,188 | 3,291,494 |
| BEBE STORES INC | COM | 20,137 | 282,522 |
| BECKMAN COULTER INC | COM | 65,150 | 3,707,035 |
| BEDFORD PPTY INVS INC | COM | 17,300 | 379,562 |
| BEL FUSE INC | CL B | 11,600 | 368,880 |
| BELDEN CDT INC | COM | 50,450 | 1,232,494 |
| BELL MICROPRODUCTS INC | COM | 23,200 | 177,480 |
| BELO CORP | COM SER A | 104,200 | 2,230,922 |
| BENCHMARK ELECTRS INC | COM | 45,149 | 1,518,361 |

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| | | | |
|-----------------------------|------|---------|-----------|
| BENTLEY PHARMACEUTICALS INC | COM | 18,600 | 305,226 |
| BERKLEY W R CORP | COM | 112,814 | 5,372,203 |
| BERKSHIRE HILL BANCORP INC | COM | 5,500 | 184,250 |
| BERRY PETE CO | CL A | 20,300 | 1,161,160 |
| BEVERLY ENTERPRISES INC | COM | 120,800 | 1,409,736 |
| BEVERLY HILLS BANCORP DE | COM | 5,700 | 59,109 |
| BFC FINL CORP | CL A | 9,975 | 55,062 |
| BIG 5 SPORTING GOODS CORP | COM | 20,341 | 445,264 |
| BIMINI MTG MGMT INC | CL A | 17,700 | 160,185 |
| BIO RAD LABORATORIES INC | CL A | 19,400 | 1,269,536 |
| BIO REFERENCE LABS INC | COM | 3,800 | 71,478 |
| BIOENVISION INC | COM | 49,685 | 324,443 |
| BIOMARIN PHARMACEUTICAL INC | COM | 76,300 | 822,514 |
| BIOMED RLTY TR INC | COM | 45,600 | 1,112,640 |
| BIOSCRIP INC | COM | 36,842 | 277,789 |
| BIOSITE INC | COM | 18,400 | 1,035,736 |
| BISYS GROUP INC | COM | 135,800 | 1,902,558 |
| BJS RESTAURANTS INC | COM | 13,800 | 315,468 |
| BJS WHSL CLUB INC | COM | 75,950 | 2,245,082 |
| BKF CAP GROUP INC | COM | 7,900 | 149,705 |
| BLACK BOX CORP | COM | 20,400 | 966,552 |
| BLACK HILLS CORP | COM | 34,950 | 1,209,620 |
| BLACKBAUD INC | COM | 4,700 | 80,276 |
| BLACKBOARD INC | COM | 15,500 | 449,190 |
| BLACKROCK INC | CL A | 20,200 | 2,191,296 |
| BLAIR CORP | COM | 5,250 | 204,435 |
| BLOCKBUSTER INC | CL A | 197,500 | 740,625 |
| BLOUT INTL INC NEW | COM | 26,400 | 420,552 |
| BLUE COAT SYS INC | COM | 9,100 | 416,052 |
| BLUE NILE INC | COM | 13,100 | 528,061 |
| BLUEGREEN CORP | COM | 25,400 | 401,320 |
| BLYTH INC | COM | 30,300 | 634,785 |
| BOB EVANS FARMS INC | COM | 37,600 | 867,056 |
| BOIS D ARC ENERGY LLC 1 | COM | 12,500 | 198,250 |
| BOK FINL CORP | COM | 22,352 | 1,015,451 |
| BOMBAY COMPANY INC | COM | 42,900 | 126,984 |
| BON TON STORES INC | COM | 3,200 | 61,216 |

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| | | | |
|--------------------------------|------------|---------|-----------|
| BORDERS GROUP INC | COM | 77,100 | 1,670,757 |
| BORG WARNER INC | COM | 59,800 | 3,625,674 |
| BORLAND SOFTWARE CORP | COM | 87,300 | 570,069 |
| BOSTON BEER INC | CL A | 7,900 | 197,500 |
| BOSTON PPTYS INC | COM | 113,825 | 8,437,847 |
| BOSTON PRIVATE FINL HLDGS INC | COM | 30,600 | 930,852 |
| BOTTOMLINE TECHNOLOGIES DEL | COM | 15,235 | 167,890 |
| BOWATER INC | COM | 58,950 | 1,810,944 |
| BOWNE + CO INC | COM | 36,700 | 544,628 |
| BOYD GAMING CORP | COM | 43,500 | 2,073,210 |
| BOYKIN LODGING CO | COM | 5,750 | 70,265 |
| BRADY CORP | CL A | 45,000 | 1,628,100 |
| BRANDYWINE RLTY TR | SH BEN INT | 57,700 | 1,610,407 |
| BRE PPTYS INC | COM | 53,100 | 2,414,988 |
| BRIGGS + STRATTON CORP | COM | 55,900 | 2,168,361 |
| BRIGHAM EXPL CO | COM | 21,500 | 254,990 |
| BRIGHT HORIZONS FAMILY SOLUT | COM | 28,200 | 1,044,810 |
| BRIGHTPOINT INC | COM | 24,000 | 665,520 |
| BRINKER INTL INC | COM | 90,800 | 3,510,328 |
| BRINKS CO | COM | 63,332 | 3,034,236 |
| BRISTOL WEST HLDGS INC | COM | 10,500 | 199,815 |
| BROADWING CORP | COM | 42,870 | 259,364 |
| BROCADE COMMUNICATIONS SYS INC | COM | 285,300 | 1,161,171 |
| BROOKDALE SR LIVING INC | COM | 9,300 | 277,233 |
| BROOKFIELD HOMES CORP | COM | 17,223 | 856,500 |
| BROOKLINE BANCORP INC DEL | COM | 71,017 | 1,006,311 |
| BROOKS AUTOMATION INC NEW | COM | 81,885 | 1,026,019 |
| BROWN + BROWN INC | COM | 115,500 | 3,527,370 |
| BROWN SHOE INC NEW | COM | 20,400 | 865,572 |
| BRUKER BIOSCIENCES CORP | COM | 22,307 | 108,412 |
| BRUSH ENGINEERED MATLS INC | COM | 22,000 | 349,800 |
| BUCKEYE TECHNOLOGIES INC | COM | 33,550 | 270,078 |
| BUCKLE INC | COM | 7,900 | 254,696 |
| BUCYRUS INTL INC NEW | CL A | 18,900 | 996,030 |
| BUFFALO WILD WINGS INC | COM | 2,400 | 79,704 |
| BUILD A BEAR WORKSHOP INC | COM | 10,000 | 296,400 |
| BUILDERS FIRSTSOURCE INC | COM | 7,600 | 162,412 |

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| | | | |
|-------------------------------|------|---------|-----------|
| BUILDING MATLS HLDG CORP | COM | 15,100 | 1,029,971 |
| BURLINGTON COAT FACTORY WHSE | COM | 19,800 | 796,158 |
| C COR NET CORPORATION | COM | 50,100 | 243,486 |
| C D I CORP | COM | 13,860 | 379,764 |
| C H ROBINSON WORLDWIDE INC | COM | 176,200 | 6,524,686 |
| C+D TECHNOLOGIES | COM | 25,600 | 195,072 |
| CABELAS INC | COM | 28,400 | 471,440 |
| CABLEVISION SYS CORP | COM | 206,575 | 4,848,315 |
| CABOT CORP | COM | 65,500 | 2,344,900 |
| CABOT MICROELECTRONICS CORP | COM | 29,155 | 855,116 |
| CABOT OIL + GAS CORP | COM | 54,450 | 2,455,695 |
| CACHE INC | COM | 15,150 | 262,398 |
| CACI INTL INC | CL A | 32,600 | 1,870,588 |
| CADENCE DESIGN SYS INC | COM | 285,418 | 4,829,273 |
| CAL DIVE INTL INC | COM | 83,200 | 2,986,048 |
| CALAMOS ASSET MGMT INC | CL A | 21,780 | 684,981 |
| CALGON CARBON CORP | COM | 43,500 | 247,515 |
| CALIFORNIA COASTAL CMNTYS INC | COM | 8,980 | 352,285 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 22,800 | 728,916 |
| CALIFORNIA WATER SERVICE GRP | COM | 19,900 | 760,777 |
| CALIPER LIFE SCIENCES INC | COM | 9,115 | 53,596 |
| CALLAWAY GOLF CO | COM | 79,250 | 1,096,820 |
| CALLON PETE CO DEL | COM | 16,900 | 298,285 |
| CAMBREX CORP | COM | 27,900 | 523,683 |
| CAMDEN NATL CORP | COM | 11,600 | 381,408 |
| CAMDEN PPTY TR | COM | 49,683 | 2,877,639 |
| CANDELA CORP | COM | 25,200 | 363,888 |
| CANTEL MED CORP | COM | 12,950 | 232,323 |
| CAPITAL CITY BK GROUP INC | COM | 13,781 | 472,550 |
| CAPITAL CORP OF THE WEST | COM | 6,460 | 209,627 |
| CAPITAL CROSSING BK | COM | 2,100 | 70,140 |
| CAPITAL LEASE FDG INC | COM | 24,300 | 255,879 |
| CAPITAL SOUTHWEST CORP | COM | 3,000 | 271,500 |
| CAPITAL TR INC MD | CL A | 13,700 | 401,136 |
| CAPITALSOURCE INC | COM | 80,200 | 1,796,480 |
| CAPITOL BANCORP LTD | COM | 13,900 | 520,416 |
| CAPITOL FED FINL | COM | 25,300 | 833,382 |

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| | | | |
|--------------------------------|-----------|---------|------------|
| CARACO PHARMACEUTICAL LABS | COM | 4,400 | 39,512 |
| CARAUSTAR INDS INC | COM | 32,800 | 285,032 |
| CARBO CERAMICS INC | COM | 22,650 | 1,280,178 |
| CARDINAL FINL CORP | COM | 15,444 | 169,884 |
| CAREER ED CORP | COM | 101,500 | 3,422,580 |
| CARLISLE COS INC | COM | 33,450 | 2,313,068 |
| CARMAX INC | COM | 102,300 | 2,831,664 |
| CARMIKE CINEMAS INC | COM | 10,000 | 253,600 |
| CARPENTER TECHNOLOGY CORP | COM | 26,800 | 1,888,596 |
| CARRAMERICA RLTY CORP | COM | 59,900 | 2,074,337 |
| CARRIZO OIL + GAS INC | COM | 15,640 | 386,464 |
| CARTER HOLDINGS | COM | 17,400 | 1,023,990 |
| CASCADE BANCORP | COM | 18,000 | 414,180 |
| CASCADE CORP | COM | 14,400 | 675,504 |
| CASCADE NAT GAS CORP | COM | 10,100 | 197,051 |
| CASELLA WASTE SYS INC | CL A | 13,500 | 172,665 |
| CASEYS GEN STORES INC | COM | 53,700 | 1,331,760 |
| CASH AMER INTL INC | COM | 33,300 | 772,227 |
| CASTLE A MCO | COM | 8,300 | 181,272 |
| CASUAL MALE RETAIL GROUP INC | COM | 38,000 | 232,940 |
| CATALINA MARKETING CORP | COM | 60,000 | 1,521,000 |
| CATAPULT COMMUNICATIONS CORP | COM | 7,000 | 103,530 |
| CATHAY GENERAL BANCORP | COM | 49,182 | 1,767,601 |
| CATO CORP NEW | CL A | 28,650 | 614,543 |
| CB RICHARD ELLIS GROUP INC | CL A | 48,700 | 2,865,995 |
| CBIZ INC | COM | 83,643 | 503,531 |
| CBL + ASSOC PPTYS INC | COM | 45,600 | 1,801,656 |
| CBOT HLDGS INC | CL A | 3,300 | 309,408 |
| CBRL GROUP INC | COM | 51,600 | 1,813,740 |
| CCC INFORMATION SVCS GROUP INC | COM | 11,224 | 294,293 |
| CDW CORP | COM | 65,000 | 3,742,050 |
| CEC ENTMT INC | COM | 36,625 | 1,246,715 |
| CEDAR SHOPPING CTRS INC | COM | 23,100 | 325,017 |
| CELANESE CORP DE | COM SER A | 55,100 | 1,053,512 |
| CELGENE CORP | COM | 173,580 | 11,247,984 |
| CELL GENESYS INC | COM | 46,500 | 275,745 |
| CELL THERAPEUTICS INC | COM | 61,500 | 134,070 |

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| | | | |
|--------------------------------|------------|---------|-----------|
| CENTENE CORP DEL | COM | 43,600 | 1,146,244 |
| CENTENNIAL BK HLDGS INC DEL | COM | 31,800 | 393,366 |
| CENTENNIAL COMMUNICATIONS CORP | CL A | 18,300 | 284,016 |
| CENTER FINL CORP CA | COM | 12,004 | 302,021 |
| CENTERPOINT PPTYS TR | COM | 50,800 | 2,513,584 |
| CENTRACORE PPTYS TR | COM | 11,500 | 309,005 |
| CENTRAL COAST BANCORP | COM | 14,253 | 352,619 |
| CENTRAL EUROPEAN DISTR CORP | COM | 15,013 | 602,622 |
| CENTRAL GARDEN + PET CO | | 21,300 | 978,522 |
| CENTRAL PAC FINL CORP | COM | 32,563 | 1,169,663 |
| CENTRAL PKG CORP | COM | 18,200 | 249,704 |
| CENTRAL VT PUBLIC SERVICE | COM | 13,800 | 248,538 |
| CENTURY ALUM CO | COM | 21,500 | 563,515 |
| CENVEO INC | COM | 42,545 | 559,892 |
| CEPHALON INC | COM | 62,538 | 4,048,710 |
| CEPHEID | COM | 39,800 | 349,444 |
| CERADYNE INC CALIF | COM | 26,525 | 1,161,795 |
| CERES GROUP INC | COM | 39,300 | 203,181 |
| CERIDIAN CORP NEW | COM | 160,900 | 3,998,365 |
| CERNER CORP | COM | 31,300 | 2,845,483 |
| CERTEGY INC | COM | 55,400 | 2,247,024 |
| CF INDS HLDGS INC | COM | 45,100 | 687,775 |
| CH ENERGY GROUP INC | COM | 17,700 | 812,430 |
| CHAMPION ENTERPRISES INC | COM | 79,000 | 1,075,980 |
| CHAPARRAL STL CO DEL | COM | 23,963 | 724,881 |
| CHARLES AND COLVARD LTD | COM | 15,085 | 304,717 |
| CHARLES RIV LABORATORIES INTL | COM | 73,136 | 3,098,772 |
| CHARLOTTE RUSSE HLDG INC | COM | 14,200 | 295,786 |
| CHARMING SHOPPES INC | COM | 126,500 | 1,669,800 |
| CHARTER COMMUNICATIONS INC DEL | CL A | 322,100 | 392,962 |
| CHARTER FINL CORP WEST PT GA | COM | 5,200 | 185,692 |
| CHARTERMAC | SH BEN INT | 42,700 | 904,386 |
| CHATTEM INC | COM | 21,200 | 771,468 |
| CHECKFREE CORP NEW | COM | 85,800 | 3,938,220 |
| CHECKPOINT SYS INC | COM | 41,900 | 1,032,835 |
| CHEESECAKE FACTORY | COM | 82,450 | 3,082,806 |
| CHEMED CORP NEW | COM | 26,200 | 1,301,616 |

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| | | | |
|--------------------------------|----------|---------|------------|
| CHEMICAL FINL CORP | COM | 28,356 | 900,587 |
| CHEMTURA CORP | COM | 235,225 | 2,987,358 |
| CHENIERE ENERGY INC | COM | 51,200 | 1,905,664 |
| CHEROKEE INC DEL NEW | COM | 7,700 | 264,803 |
| CHESAPEAKE CORP | COM | 20,900 | 354,882 |
| CHESAPEAKE ENERGY CORP | COM | 355,435 | 11,277,953 |
| CHICAGO MERCANTILE EXCHANGE | COM | 35,690 | 13,115,718 |
| CHICOS FAS INC | COM | 187,800 | 8,250,054 |
| CHILDRENS PL RETAIL STORES INC | COM | 22,000 | 1,087,240 |
| CHINA ENERGY SVGS TECHNOLOGY | COM | 2,715 | 22,589 |
| CHIQUITA BRANDS INTL INC | COM | 45,200 | 904,452 |
| CHITTENDEN CORP | COM | 50,287 | 1,398,481 |
| CHOICE HOTELS INC | COM | 37,000 | 1,545,120 |
| CHOICEPOINT INC | COM | 94,399 | 4,201,699 |
| CHRISTOPHER + BANKS CORP | COM | 42,575 | 799,559 |
| CHURCH + DWIGHT INC | COM | 66,100 | 2,183,283 |
| CHURCHILL DOWNS INC | COM | 7,300 | 268,129 |
| CIBER INC | COM | 61,000 | 402,600 |
| CIMAREX ENERGY CO | COM | 82,152 | 3,533,358 |
| CINCINNATI BELL INC NEW | COM | 266,432 | 935,176 |
| CIRCOR INTL INC | COM | 15,600 | 400,296 |
| CIRRUS LOGIC INC | COM | 86,300 | 576,484 |
| CITADEL BROADCASTING CORP | COM | 58,400 | 784,896 |
| CITIZENS + NORTHN CORP | COM | 9,084 | 232,812 |
| CITIZENS BKG CORP MICH | COM | 49,882 | 1,384,226 |
| CITIZENS INC AMER | CL A | 35,313 | 192,457 |
| CITY BK LYNNWOOD WASH | COM | 9,700 | 345,029 |
| CITY HLDG CO | COM | 19,600 | 704,620 |
| CITY NATL CORP | COM | 43,000 | 3,114,920 |
| CKE RESTAURANTS INC | COM | 62,600 | 845,726 |
| CKX INC | COM | 20,165 | 262,145 |
| CLAIRE S STORES INC | COM | 90,400 | 2,641,488 |
| CLARCOR INC | COM | 55,600 | 1,651,876 |
| CLARK INC | COM | 16,800 | 222,600 |
| CLEAN HBRS INC | COM | 16,010 | 461,248 |
| CLEAR CHANNEL OUTDOOR HLDGS IN | COM CL A | 36,200 | 725,810 |
| CLECO CORP NEW | COM | 55,700 | 1,161,345 |

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| | | | |
|--------------------------------|------------|---------|-----------|
| CLEVELAND CLIFFS INC | COM | 23,400 | 2,072,538 |
| CLICK COMM INC | COM | 9,500 | 199,690 |
| CLIFTON SVGS BANCORP INC | COM | 11,691 | 117,611 |
| CMG INFORMATION SVCS INC | COM | 485,600 | 738,112 |
| CNA FINL CORP | COM | 28,900 | 945,897 |
| CNA SURETY CORP | COM | 15,900 | 231,663 |
| CNET NETWORKS INC | COM | 143,008 | 2,100,788 |
| CNF INC | COM | 56,000 | 3,129,840 |
| CNS INC | COM | 17,035 | 373,237 |
| COACHMEN INDS INC | COM | 22,100 | 261,001 |
| COASTAL FINL CORP DEL | COM | 16,421 | 211,174 |
| COBIZ INC | COM | 13,950 | 254,309 |
| COCA COLA BOTTLING CO CONS | COM | 3,900 | 167,700 |
| COEUR D ALENE MINES CORP IDAHO | COM | 252,000 | 1,008,000 |
| COGENT COMMUNICATIONS GRP INC | COM | 1,200 | 6,588 |
| COGENT INC | COM | 23,200 | 526,176 |
| COGNEX CORP | COM | 41,500 | 1,248,735 |
| COGNIZANT TECHNOLOGY SOLUTIONS | CL A | 139,300 | 7,013,755 |
| COHERENT INC | COM | 33,300 | 988,344 |
| COHU INC | COM | 23,700 | 542,019 |
| COINSTAR INC | COM | 26,600 | 607,278 |
| COLDWATER CREEK INC | COM | 37,305 | 1,138,922 |
| COLE KENNETH PRODTNS INC | CL A | 7,400 | 188,700 |
| COLLEGIATE FDG SVCS INC | COM | 13,708 | 270,733 |
| COLONIAL BANCGRUPOINC | COM | 160,740 | 3,828,827 |
| COLONIAL PPTYS TR | SH BEN INT | 47,860 | 2,009,163 |
| COLONY BANKCORP CORP | COM | 1,005 | 25,105 |
| COLOR KINETICS INC | COM | 12,000 | 172,680 |
| COLUMBIA BANCORP | COM | 7,800 | 321,750 |
| COLUMBIA BKY SYS INC | COM | 16,427 | 468,991 |
| COLUMBIA EQUITY TR INC | COM | 10,600 | 171,190 |
| COLUMBIA SPORTSWEAR CO | COM | 15,950 | 761,294 |
| COMFORT SYS USA INC | COM | 40,100 | 368,920 |
| COMMERCE BANCORP INC N J | COM | 181,660 | 6,250,921 |
| COMMERCE BANCSHARES INC | COM | 66,942 | 3,489,017 |
| COMMERCE GROUP INC MASS | COM | 27,780 | 1,591,238 |
| COMMERCIAL BANKSHARES INC | COM | 4,335 | 153,329 |

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| | | | |
|--------------------------------|----------|---------|-----------|
| COMMERCIAL CAP BANCORP INC | COM | 38,239 | 654,652 |
| COMMERCIAL METALS CO | COM | 62,800 | 2,357,512 |
| COMMERCIAL NET LEASE RLTY INC | COM | 55,542 | 1,131,391 |
| COMMERCIAL VEH GROUP INC | COM | 16,469 | 309,288 |
| COMMONWEALTH TEL ENTERPRISES | COM | 22,900 | 773,333 |
| COMMSCOPE INC | COM | 61,900 | 1,246,047 |
| COMMUNITY BANCORP NEV | COM | 2,800 | 88,508 |
| COMMUNITY BK SYS INC | COM | 31,400 | 708,070 |
| COMMUNITY BKS INC MILLERSBURG | COM | 24,852 | 695,856 |
| COMMUNITY HEALTH SYS INC NEW | COM | 94,000 | 3,603,960 |
| COMMUNITY TR BANCORP INC | COM | 16,857 | 518,353 |
| COMPASS MINERALS INTL INC | COM | 17,900 | 439,266 |
| COMPUCREDIT CORP | COM | 23,038 | 886,502 |
| COMPUTER PROGRAMS + SYS INC | COM | 7,900 | 327,297 |
| COMPX INTL INC | CL A | 9,000 | 144,180 |
| COMSTOCK RES INC | COM | 41,500 | 1,266,165 |
| COMSYS IT PARTNERS INC | COM | 1,394 | 15,404 |
| COMTECH TELECOMMUNICATIONS | COM | 22,395 | 683,943 |
| CONCUR TECHNOLOGIES INC | COM | 25,900 | 333,851 |
| CONEXANT SYS INC | COM | 511,451 | 1,155,879 |
| CONMED CORP | COM | 35,690 | 844,425 |
| CONNECTICUT WTR SVC INC | COM | 8,850 | 216,914 |
| CONNETICS CORP | COM | 37,000 | 534,650 |
| CONNS INC | COM | 10,600 | 390,822 |
| CONOR MEDSYSTEMS INC | COM | 10,600 | 205,110 |
| CONSECO INC | COM | 148,600 | 3,443,062 |
| CONSOL ENERGY INC | COM | 95,100 | 6,198,618 |
| CONSOLIDATED COMM HOLDINGS INC | COM | 18,200 | 236,418 |
| CONSOLIDATED GRAPHICS INC | COM | 13,600 | 643,824 |
| CONSOLIDATED TOMOKA LD CO | COM | 6,500 | 460,850 |
| CONTINENTAL AIRLS INC | COM CL B | 91,000 | 1,938,300 |
| COOPER CAMERON CORP | COM | 114,800 | 4,752,720 |
| COOPER COS INC | COM | 44,388 | 2,277,104 |
| COPART INC | COM | 72,650 | 1,675,309 |
| CORINTHIAN COLLEGES INC | COM | 99,200 | 1,168,576 |
| CORN PRODUCTS INTL INC | COM | 78,200 | 1,868,198 |
| CORPORATE EXECUTIVE BRD CO | COM | 42,100 | 3,776,370 |

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| | | | |
|-------------------------------|------|---------|-----------|
| CORPORATE OFFICE PPTYS TR | COM | 33,800 | 1,201,252 |
| CORRECTIONS CORP AMER NEW | COM | 42,162 | 1,896,025 |
| CORUS BANKSHARES INC | COM | 20,400 | 1,147,908 |
| CORVEL CORP | COM | 7,500 | 142,425 |
| COST PLUS INC CALIF | COM | 21,350 | 366,153 |
| COSTAR GROUP INC | COM | 18,000 | 777,060 |
| COTHERIX INC | COM | 19,400 | 206,028 |
| COURIER CORP | COM | 11,250 | 386,325 |
| COUSINS PPTYS INC | COM | 40,900 | 1,157,470 |
| COVANCE INC | COM | 65,000 | 3,155,750 |
| COVANSYS CORP | COM | 29,833 | 406,027 |
| COVANTA HLDG CORP | COM | 116,510 | 1,754,641 |
| COVENANT TRANS INC | CL A | 7,700 | 107,646 |
| COX RADIO INC | CL A | 40,700 | 573,056 |
| CRA INTL INC | COM | 10,500 | 500,745 |
| CRANE CO | COM | 54,300 | 1,915,161 |
| CRAWFORD + CO | COM | 15,825 | 91,152 |
| CREDENCE SYSTEMS CORP | COM | 95,379 | 663,838 |
| CREE INC | COM | 81,200 | 2,049,488 |
| CRESCENT REAL ESTATE EQUITIES | COM | 81,700 | 1,619,294 |
| CRIMI MAE INC | COM | 18,400 | 364,320 |
| CROSS CTRY HEALTHCARE INC | COM | 29,791 | 529,684 |
| CROSSTEX ENERGY INC | COM | 7,200 | 454,032 |
| CROWN CASTLE INTL CORP | COM | 225,400 | 6,065,514 |
| CROWN HLDGS INC | COM | 179,900 | 3,513,447 |
| CROWN MEDIA HLDGS INC | CL A | 16,100 | 147,637 |
| CSG SYS INTL INC | COM | 56,200 | 1,254,384 |
| CSK AUTO CORP | COM | 52,200 | 787,176 |
| CSS INDS INC | COM | 5,795 | 178,080 |
| CT COMMUNICATIONS INC | COM | 23,800 | 288,932 |
| CTS CORP | COM | 38,680 | 427,801 |
| CUBIC CORP | COM | 19,700 | 393,212 |
| CUBIST PHARMACEUTICALS INC | COM | 57,450 | 1,220,813 |
| CULLEN FROST BANKERS INC | COM | 55,700 | 2,989,976 |
| CUMULUS MEDIA INC | CL A | 52,720 | 654,255 |
| CURAGEN CORP | COM | 49,050 | 151,074 |
| CURIS INC | COM | 53,034 | 188,801 |

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| | | | |
|-----------------------------|-----|---------|-----------|
| CURTISS WRIGHT CORP | COM | 23,900 | 1,304,940 |
| CV THERAPEUTICS INC | COM | 39,100 | 966,943 |
| CVB FINL CORP | COM | 50,871 | 1,033,190 |
| CYBERGUARD CORP | COM | 14,338 | 126,605 |
| CYBERONICS INC | COM | 21,250 | 686,375 |
| CYBERSOURCE CORP DEL | COM | 24,354 | 160,736 |
| CYMER INC | COM | 40,400 | 1,434,604 |
| CYPRESS BIOSCIENCES INC | COM | 34,500 | 199,410 |
| CYPRESS SEMICONDUCTOR CORP | COM | 135,100 | 1,925,175 |
| CYTEC INDS INC | COM | 45,200 | 2,152,876 |
| CYTYC CORP | COM | 122,100 | 3,446,883 |
| DADE BEHRING HLDGS INC | COM | 92,800 | 3,794,592 |
| DAKTRONICS INC | COM | 17,700 | 523,389 |
| DARLING INTL INC | COM | 65,600 | 260,432 |
| DATASCOPE CORP | COM | 12,400 | 409,820 |
| DAVE + BUSTERS INC | COM | 13,200 | 232,452 |
| DAVITA INC | COM | 104,284 | 5,280,942 |
| DEAN FOODS CO NEW | COM | 145,120 | 5,465,219 |
| DEB SHOPS INC | COM | 6,200 | 184,326 |
| DECKERS OUTDOOR CORP | COM | 10,000 | 276,200 |
| DECODE GENETICS INC | COM | 56,770 | 468,920 |
| DEERFIELD TRIARC CAP CORP | COM | 25,400 | 347,980 |
| DEL MONTE FOODS CO | COM | 201,500 | 2,101,645 |
| DELIA S INC NEW | COM | 19,950 | 165,585 |
| DELPHI FINL GROUP INC | COM | 27,598 | 1,269,784 |
| DELTA + PINE LD CO | COM | 39,600 | 911,196 |
| DELTA FINL CORP | COM | 2,900 | 24,302 |
| DELTA PETE CORP | COM | 31,780 | 691,851 |
| DELTIC TIMBER CORP | COM | 10,100 | 523,786 |
| DELUXE CORP | COM | 52,700 | 1,588,378 |
| DENBURY RES INC | COM | 116,600 | 2,656,148 |
| DENDREON CORP | COM | 61,900 | 335,498 |
| DENDRITE INTL INC | COM | 37,800 | 544,698 |
| DENNY'S CORP | COM | 78,315 | 315,609 |
| DENTSPLY INTL INC NEW | COM | 82,950 | 4,453,586 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 112,798 | 5,303,762 |
| DEVRY INC DEL | COM | 64,600 | 1,292,000 |

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| | | | |
|--------------------------------|-----------|---------|------------|
| DEX MEDIA INC | COM | 157,200 | 4,258,548 |
| DHB INDS INC | COM | 25,300 | 113,091 |
| DIAGNOSTIC PRODS CORP | COM | 25,150 | 1,221,033 |
| DIAMOND OFFSHORE DRILLING INC | COM | 61,500 | 4,277,940 |
| DIAMONDCLUSTER INTL INC | COM | 31,800 | 252,492 |
| DIAMONDROCK HOSPITALITY CO | COM | 16,225 | 194,051 |
| DICKS SPORTING GOODS INC | COM | 35,400 | 1,176,696 |
| DIEBOLD INC | COM | 76,125 | 2,892,750 |
| DIGENE CORP | COM | 16,600 | 484,222 |
| DIGI INTL INC | COM | 18,879 | 198,041 |
| DIGITAL INSIGHT CORP | COM | 40,200 | 1,287,204 |
| DIGITAL RIV INC | COM | 34,000 | 1,011,160 |
| DIGITAL RLTY TR INC | COM | 20,600 | 466,178 |
| DIGITAS INC | COM | 87,228 | 1,092,095 |
| DIME CMNTY BANCORP INC | COM | 36,000 | 525,960 |
| DIODES INC | COM | 19,100 | 593,055 |
| DIONEX CORP | COM | 22,900 | 1,123,932 |
| DIRECT GEN CORP | COM | 16,900 | 285,610 |
| DIRECTV GROUP INC | COM | 717,607 | 10,132,611 |
| DISCOVERY HLDG CO | COM SER A | 280,615 | 4,251,317 |
| DISCOVERY LABORATORIES INC NEW | COM | 45,400 | 303,272 |
| DITECH COMMUNICATIONS CORP | COM | 32,000 | 267,200 |
| DIVERSA CORP | COM | 28,000 | 134,400 |
| DIXIE GROUP INC | CL A | 12,100 | 166,738 |
| DJ ORTHOPEDICS INC | COM | 18,700 | 515,746 |
| DOBSON COMMUNICATIONS CORP | CL A | 122,942 | 922,065 |
| DOLBY LABORATORIES INC | CL A | 20,600 | 351,230 |
| DOLLAR THRIFTY AUTOMOTIVE GRP | COM | 27,100 | 977,497 |
| DOLLAR TREE STORES INC | COM | 106,955 | 2,560,503 |
| DOMINOS PIZZA INC | COM | 26,800 | 648,560 |
| DONALDSON CO INC | COM | 78,700 | 2,502,660 |
| DONEGA GROUP INC | CL A | 5,200 | 120,848 |
| DORAL FINL CORP | COM | 95,675 | 1,014,155 |
| DOT HILL SYSTEMS CORP | COM | 45,400 | 314,622 |
| DOV PHARMACEUTICAL INC | COM | 13,000 | 190,840 |
| DOVER DOWNS GAMING + ENTMT INC | COM | 13,599 | 192,426 |
| DOVER MOTORSPORTS INC | COM | 16,100 | 98,371 |

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| | | | |
|--------------------------------|----------------|---------|-----------|
| DOWNEY FINL CORP | COM | 22,800 | 1,559,292 |
| DPL INC | COM | 131,169 | 3,411,706 |
| DREAMWORKS ANIMATION SKG | CL A | 43,900 | 1,078,184 |
| DRESS BARN INC | COM | 22,800 | 880,308 |
| DRESSER RAND GROUP INC | COM | 25,300 | 611,754 |
| DREW INDS INC NEW | COM | 15,600 | 439,764 |
| DRIL QUIP INC | COM | 7,400 | 349,280 |
| DRS TECHNOLOGIES INC | COM | 25,400 | 1,306,068 |
| DRUGSTORE COM INC | COM | 42,500 | 121,125 |
| DSP GROUP INC | COM | 32,900 | 824,474 |
| DST SYS INC DEL | COM | 65,500 | 3,924,105 |
| DSW INC | CL A | 8,800 | 230,736 |
| DTS INC | COM | 17,800 | 263,440 |
| DUKE RLTY CORP | COM | 149,600 | 4,996,640 |
| DUN + BRADSTREET CORP DEL NEW | COM | 70,500 | 4,720,680 |
| DUQUESNE LT HLDGS INC | COM | 85,500 | 1,395,360 |
| DURATEK INC | COM | 9,200 | 137,356 |
| DURECT CORP INC | COM | 33,900 | 171,873 |
| DUSA PHARMACEUTICALS INC | COM | 10,697 | 115,207 |
| DYCOM INDS INC | COM | 51,100 | 1,124,200 |
| DYNAMEX INC | COM | 3,250 | 61,945 |
| DYNAMIC MATLS CORP | COM | 3,900 | 117,078 |
| EAGLE MATLS INC | COM | 20,716 | 2,534,810 |
| EARTHLINK INC | COM | 123,822 | 1,375,662 |
| EAST WEST BANCORP INC | COM | 57,900 | 2,112,771 |
| EASTGROUP PPTYS INC | COM | 23,100 | 1,043,196 |
| EATON VANCE CORP | COM NON VTG | 139,700 | 3,822,192 |
| ECC CAP CORP | COM | 48,400 | 109,384 |
| ECHELON CORP | COM | 34,000 | 266,220 |
| ECHOSTAR COMMUNICATIONS CORP N | CL A | 239,515 | 6,507,623 |
| ECLIPSYS CORP | COM | 43,700 | 827,241 |
| ECOLLEGE COM | COM | 17,700 | 319,131 |
| EDGE PETE CORP DEL | COM | 13,146 | 327,467 |
| EDO CORP | COM | 19,800 | 535,788 |
| EDUCATE INC | COM | 18,800 | 221,840 |
| EDUCATION MGMT CORP | COM | 78,200 | 2,620,482 |
| EDUCATION RLTY TR INC | COM | 18,600 | 239,754 |

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| | | | |
|-------------------------------|-----|---------|-----------|
| EDWARDS A G INC | COM | 78,800 | 3,692,568 |
| EDWARDS LIFESCIENCES CORP | COM | 58,335 | 2,427,319 |
| EFUNDS CORP | COM | 42,300 | 991,512 |
| EGL INC | COM | 40,500 | 1,521,585 |
| EL PASO ELEC CO | COM | 52,100 | 1,096,184 |
| ELECTRO RENT | COM | 21,800 | 325,038 |
| ELECTRO SCIENTIFIC INDS INC | COM | 30,200 | 729,330 |
| ELETRONICS FOR IMAGING INC | COM | 57,700 | 1,535,397 |
| ELIZABETH ARDEN INC | COM | 22,300 | 447,338 |
| ELKCORP | COM | 21,850 | 735,471 |
| ELLIS PERRY INTL INC | COM | 8,100 | 153,900 |
| EMAGEON INC | COM | 11,700 | 186,030 |
| EMC INS GROUP INC | COM | 6,100 | 121,634 |
| EMCOR GROUP INC | COM | 15,800 | 1,066,974 |
| EMCORE CORP | COM | 38,168 | 283,207 |
| EMDEON CORP | COM | 343,165 | 2,903,176 |
| EMMIS COMMUNICATIONS CORP | COM | 37,316 | 742,962 |
| EMPIRE DIST ELEC CO | COM | 27,000 | 548,910 |
| EMULEX CORP | COM | 90,500 | 1,790,995 |
| ENCORE AQUISITION CO | COM | 47,250 | 1,513,890 |
| ENCORE CAP GROUP INC | COM | 16,700 | 289,745 |
| ENCORE MED CORP | COM | 27,000 | 133,650 |
| ENCORE WIRE CORP | COM | 18,300 | 416,508 |
| ENCYSIVE PHARMACEUTICALS INC | COM | 61,350 | 484,052 |
| ENDEAVOUR INTL CORP | COM | 53,400 | 176,220 |
| ENDO PHARMACEUTICALS HLDGS | COM | 51,100 | 1,546,286 |
| ENDWAVE CORP | COM | 5,615 | 66,145 |
| ENERGEN CORP | COM | 78,200 | 2,840,224 |
| ENERGIZER HLDGS INC | COM | 70,781 | 3,524,186 |
| ENERGY CONVERSION DEVICES INC | COM | 24,000 | 978,000 |
| ENERGY EAST CORP | COM | 145,744 | 3,322,963 |
| ENERGY PARTNERS LTD | COM | 36,000 | 784,440 |
| ENERGYSOUTH INC | COM | 8,550 | 228,969 |
| ENERSYS | COM | 41,700 | 543,768 |
| ENGINEERED SUPPORT SYS INC | COM | 42,787 | 1,781,651 |
| ENNIS INC | COM | 31,400 | 570,538 |
| ENPRO INDS INC | COM | 23,400 | 630,630 |

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| | | | |
|------------------------------|---------|---------|-----------|
| ENSCO INTL INC | COM | 157,538 | 6,986,810 |
| ENSTAR GROUP INC GA | COM | 2,805 | 185,831 |
| ENTEGRIS INC | COM | 125,656 | 1,183,680 |
| ENTERCOM COMMUNICATIONS CORP | COM | 40,100 | 1,189,767 |
| ENTERPRISE FINL SVCS CORP | COM | 1,470 | 33,340 |
| | COM SH | | |
| ENTERTAINMENT PPTYS TR | BEN INT | 29,100 | 1,185,825 |
| ENTRAVISION COM CORP | COM | 70,000 | 498,400 |
| ENTRUST INC | COM | 58,000 | 280,720 |
| ENZO BIOCHEM INC | COM | 29,108 | 361,521 |
| ENZON PHARMACEUTICALS INC | COM | 50,320 | 372,368 |
| EPICOR SOFTWARE CORP | COM | 59,600 | 842,148 |
| EPIQ SYS INC | COM | 15,200 | 281,808 |
| EPIX PHARMACEUTICALS INC | COM | 18,500 | 74,740 |
| EQUINIX INC | COM | 17,200 | 701,072 |
| EQUITABLE RES INC | COM | 127,000 | 4,659,630 |
| EQUITY INNS INC | COM | 58,285 | 789,762 |
| EQUITY LIFESTYLE PPTYS INC | COM | 21,100 | 938,950 |
| EQUITY ONE INC | COM | 38,800 | 897,056 |
| ERESEARCH TECHNOLOGY INC | COM | 47,700 | 720,270 |
| ERIE INDTY CO | CL A | 43,900 | 2,335,480 |
| ESCALA GROUP INC | COM | 2,800 | 56,784 |
| ESCALADE INC | COM | 9,100 | 107,107 |
| ESCO TECHNOLOGIES INC | COM | 24,400 | 1,085,556 |
| ESPEED INC | CL A | 29,325 | 226,096 |
| ESSEX CORP | COM | 19,370 | 330,259 |
| ESSEX PROPERTY TRUST | COM | 24,828 | 2,289,142 |
| ESTERLINE TECHNOLOGIES CORP | COM | 27,400 | 1,019,006 |
| ETHAN ALLEN INTERIORS INC | COM | 35,900 | 1,311,427 |
| EUROBANCSHARES INC | COM | 7,617 | 107,933 |
| EURONET WORLDWIDE INC | COM | 33,600 | 934,080 |
| EVERGREEN SOLAR INC | COM | 31,515 | 335,635 |
| EXAR CORP | COM | 39,043 | 488,818 |
| EXCEL TECHNOLOGY INC | COM | 12,500 | 297,250 |
| EXELIXIS INC | COM | 87,900 | 828,018 |
| EXPEDIA INC DEL | COM | 195,168 | 4,676,225 |
| EXPEDITORS INTL WA INC | COM | 112,300 | 7,581,373 |
| EXPONENT INC | COM | 10,500 | 297,990 |

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| | | | |
|-------------------------------|------------|---------|-----------|
| EXPRESSJET HOLDINGS INC | COM | 36,700 | 296,903 |
| EXTRA SPACE STORAGE INC | COM | 41,400 | 637,560 |
| EXTREME NETWORKS INC | COM | 120,000 | 570,000 |
| F N B CORP PA | COM | 58,328 | 1,012,574 |
| F N B CORP VA | COM | 7,325 | 224,658 |
| F5 NETWORKS INC | COM | 39,961 | 2,285,370 |
| FACTSET RESH SYS INC | COM | 37,050 | 1,524,978 |
| FAIR ISAAC CORPORATION | COM | 70,960 | 3,134,303 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 131,400 | 2,221,974 |
| FAIRPOINT COMMUNICATIONS INC | COM | 23,700 | 245,532 |
| FALCONSTOR SOFTWARE INC | COM | 42,600 | 314,814 |
| FARGO ELECTRONICS INC | COM | 5,431 | 104,547 |
| FARMER BROS CO | COM | 8,100 | 156,654 |
| FARMERS CAP BK CORP | COM | 5,900 | 181,366 |
| FARO TECHNOLOGIES INC | COM | 10,700 | 214,000 |
| FASTENAL CO | COM | 132,600 | 5,196,594 |
| FBL FINL GROUP INC | CL A | 13,695 | 449,333 |
| FEDERAL AGRIC MTG CORP | CL C | 9,000 | 269,370 |
| FEDERAL RLTY INVT TR | SH BEN INT | 54,700 | 3,317,555 |
| FEDERAL SIGNAL CORP | COM | 51,550 | 773,766 |
| FEI CO | COM | 29,700 | 569,349 |
| FELCOR LODGING TR INC | COM | 55,700 | 958,597 |
| FERRO CORP | COM | 46,150 | 865,774 |
| FIDELITY BANKSHARES INC NEW | COM | 25,050 | 819,135 |
| FIDELITY NATL FINL INC | COM | 170,509 | 6,273,026 |
| FIDELITY NATL TITLE GROUP INC | CL A | 28,805 | 701,402 |
| FIELDSTONE INVT CORP | COM | 47,100 | 558,606 |
| FILENET CORP | COM | 44,900 | 1,160,665 |
| FINANCIAL FED CORP | COM | 19,600 | 871,220 |
| FINANCIAL INSTNS INC | COM | 12,000 | 235,440 |
| FINISAR CORP | COM | 177,900 | 370,032 |
| FINISH LINE INC | CL A | 40,800 | 710,736 |
| FIRST ACCEP CORP | COM | 20,800 | 214,032 |
| FIRST ADVANTAGE CORP | CL A | 3,690 | 98,560 |
| FIRST AMERICAN CORP | COM | 84,950 | 3,848,235 |
| FIRST BANCORP N C | COM | 13,050 | 263,088 |
| FIRST BANCORP P R | COM | 74,800 | 928,268 |

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| | | | |
|--------------------------------|------|---------|-----------|
| FIRST BUSE CORP | CL A | 13,500 | 282,015 |
| FIRST CASH FINANCIAL SERVICES | COM | 11,258 | 328,283 |
| FIRST CHARTER CORP | COM | 32,700 | 773,682 |
| FIRST CMNTY BANCORP CALIF | COM | 14,200 | 772,054 |
| FIRST CMNTY BANCSHARES INC NEW | COM | 10,890 | 339,332 |
| FIRST COMWLTH FINL CORP PA | COM | 78,661 | 1,017,087 |
| FIRST CTZNS BANCSHARES INC N C | COM | 6,900 | 1,203,498 |
| FIRST DEFIANCE FINL CORP | COM | 3,364 | 91,131 |
| FIRST FINL BANCORP | COM | 37,625 | 659,190 |
| FIRST FINL BANKSHARES INC | COM | 21,716 | 761,363 |
| FIRST FINL CORP IND | COM | 15,200 | 410,400 |
| FIRST FINL HLDGS INC | COM | 14,300 | 439,296 |
| FIRST HORIZON PHARMACEUTICAL | COM | 22,850 | 394,163 |
| FIRST IND CORP | COM | 11,544 | 396,883 |
| FIRST INDL RLTY TR INC | COM | 46,000 | 1,771,000 |
| FIRST MARBLEHEAD CORP | COM | 24,600 | 808,356 |
| FIRST MERCHANTS CORP | COM | 23,666 | 615,316 |
| FIRST MIDWEST BANCORP INC DEL | COM | 50,100 | 1,756,506 |
| FIRST NIAGARA FINL GROUP INC | COM | 125,311 | 1,813,250 |
| FIRST OAK BROOK BANCSHARES INC | CL A | 8,700 | 243,165 |
| FIRST PL FINL CORP DEL | COM | 12,500 | 300,625 |
| FIRST POTOMAC RLTY TR | COM | 14,130 | 375,858 |
| FIRST REGL BANCORP | COM | 3,400 | 229,670 |
| FIRST REP BK SAN FRANCISCO CA | COM | 22,700 | 840,127 |
| FIRST SOUTH BACORP INC VA | COM | 915 | 32,318 |
| FIRST ST BANCORPORATION | COM | 16,200 | 388,638 |
| FIRSTFED FINL CORP DEL | COM | 20,500 | 1,117,660 |
| FIRSTMERIT CORP | COM | 87,600 | 2,269,716 |
| FISHER COMMUNICATIONS INC | COM | 8,200 | 339,726 |
| FLAGSTAR BANCORP INC | COM | 38,000 | 547,200 |
| FLEETWOOD ENTERPRISES INC | COM | 60,220 | 743,717 |
| FLIR SYS INC | COM | 61,900 | 1,382,227 |
| FLORIDA EAST COAST IND INC | COM | 33,800 | 1,432,106 |
| FLORIDA ROCK INDS INC | COM | 50,250 | 2,465,265 |
| FLOWERS COM INC | CL A | 23,700 | 152,154 |
| FLOWERS FOODS INC | COM | 58,545 | 1,613,500 |
| FLOWERVE CORP | COM | 58,900 | 2,330,084 |

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| | | | |
|--------------------------------|------|---------|-----------|
| FLUSHING FINL CORP | COM | 17,550 | 273,254 |
| FMC CORP | COM | 38,800 | 2,062,996 |
| FMC TECHNOLOGIES INC | COM | 72,732 | 3,121,657 |
| FOOT LOCKER INC | COM | 164,600 | 3,882,914 |
| FOREST CITY ENTERPRISES INC | COM | 68,300 | 2,590,619 |
| FOREST OIL CORP | COM | 53,900 | 2,456,223 |
| FORMFACTOR INC | COM | 29,300 | 715,799 |
| FORRESTER RESH INC | COM | 15,800 | 296,250 |
| FORWARD AIR CORP | COM | 32,790 | 1,201,754 |
| FOSSIL INC | COM | 53,462 | 1,149,968 |
| FOUNDATION COAL HLDGS INC | COM | 26,000 | 988,000 |
| FOUNDRY NETWORKS INC | COM | 132,900 | 1,835,349 |
| FOXHOLLOW TECHNOLOGIES INC | COM | 12,200 | 363,438 |
| FPIC INS GROUP INC | COM | 6,400 | 222,080 |
| FRANKLIN BANK CORP | COM | 12,700 | 228,473 |
| FRANKLIN ELEC INC | COM | 23,900 | 945,006 |
| FREDS INC | CL A | 46,309 | 753,447 |
| FREIGHTCAR AMER INC | COM | 10,350 | 497,628 |
| FREMONT GEN CORP | COM | 71,000 | 1,649,330 |
| FRIEDMAN BILLINGS RAMSEY GROUP | CL A | 152,560 | 1,510,344 |
| FRONTIER AIRLS INC NEW | COM | 43,600 | 402,864 |
| FRONTIER FINL CORP WA | COM | 29,550 | 945,600 |
| FRONTIER OIL CORP | COM | 59,800 | 2,244,294 |
| FROZEN FOOD EXPRESS INDS INC | COM | 15,500 | 170,965 |
| FTI CONSULTING INC | COM | 46,000 | 1,262,240 |
| FUELCELL ENERGY INC | COM | 49,100 | 415,877 |
| FULLER H B CO | COM | 31,000 | 994,170 |
| FULTON FINL CORP PA | COM | 167,376 | 2,945,818 |
| FURNITURE BRANDS INTL INC | COM | 53,000 | 1,183,490 |
| FX ENERGY INC | COM | 42,956 | 342,789 |
| G + K SERVICES | CL A | 22,400 | 879,200 |
| GALLAGHER ARTHUR J + CO | COM | 95,800 | 2,958,304 |
| GAMCO INVS INC | COM | 8,100 | 352,593 |
| GAMESTOP CORP NEW | CL B | 41,682 | 1,204,610 |
| GAMESTOP CORP NEW | CL A | 10,006 | 318,391 |
| GARDNER DENVER INC | COM | 25,600 | 1,262,080 |
| GARTNER INC | COM | 71,900 | 927,510 |

| | | | |
|------------------------------|------|---------|------------|
| GASCO ENERGY INC | COM | 48,500 | 316,705 |
| GATX | COM | 46,100 | 1,663,288 |
| GAYLORD ENTMT CO NEW | COM | 38,900 | 1,695,651 |
| GB+T BANCSHARES INC | COM | 9,750 | 208,748 |
| GEHL CO | COM | 14,025 | 368,156 |
| GEMSTAR TV GUIDE INTL INC | COM | 252,800 | 659,808 |
| GEN PROBE INC NEW | COM | 53,100 | 2,590,749 |
| GENCORP INC | COM | 61,300 | 1,088,075 |
| GENENTECH INC | COM | 481,300 | 44,520,250 |
| GENERAL COMMUNICATION INC | CL A | 57,595 | 594,956 |
| GENERAL GROWTH PPTYS INC | COM | 186,605 | 8,768,569 |
| GENERALE CABLE CORP DEL NEW | COM | 45,700 | 900,290 |
| GENESCO INC | COM | 24,800 | 961,992 |
| GENESEE + WYO INC | CL A | 22,900 | 859,895 |
| GENESIS HEALTHCARE CORP | COM | 24,100 | 880,132 |
| GENESIS MICROCHIP INC DEL | COM | 38,100 | 689,229 |
| GENITOPE CORP | COM | 3,765 | 29,932 |
| GENLYTE GROUP INC | COM | 28,100 | 1,505,317 |
| GENTEX CORP | COM | 164,700 | 3,211,650 |
| GENTIVA HEALTH SVCS INC | COM | 26,700 | 393,558 |
| GEO GROUP INC | COM | 10,200 | 233,886 |
| GEORGIA GULF CORP | COM | 36,500 | 1,110,330 |
| GERON CORP | COM | 68,036 | 585,790 |
| GETTY IMAGES INC | COM | 50,300 | 4,490,281 |
| GETTY RLTY CORP NEW | COM | 21,500 | 565,235 |
| GEVITY HR INC | COM | 25,400 | 653,288 |
| GFI GROUP INC | COM | 6,600 | 313,038 |
| GIANT INDS INC | COM | 15,200 | 789,792 |
| GIBRALTAR INDS INC | COM | 22,700 | 520,738 |
| GLACIER BANCORP INC | COM | 35,546 | 1,068,157 |
| GLADSTONE CAP CORP | COM | 14,700 | 314,286 |
| GLADSTONE INVT CORP | COM | 8,772 | 119,211 |
| GLATFELTER | COM | 49,800 | 706,662 |
| GLENAYRE TECHNOLOGIES INC | COM | 55,045 | 178,896 |
| GLENBOROUGH RLTY TR INC | COM | 37,841 | 684,922 |
| GLIMCHER RLTY TR | COM | 39,827 | 968,593 |
| GLOBAL CASH ACCESS HLDGS INC | COM | 12,500 | 182,375 |

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| | | | |
|------------------------------|------|---------|------------|
| GLOBAL IMAGING SYS INC | COM | 27,700 | 959,251 |
| GLOBAL INDUSTRIES INC | COM | 98,100 | 1,113,435 |
| GLOBAL PMTS INC | COM | 67,378 | 3,140,489 |
| GLOBAL PWR EQUIP GROUP INC | COM | 30,400 | 137,408 |
| GLOBAL SIGNAL INC | COM | 15,100 | 651,716 |
| GLOBETEL COMMUNICATIONS CORP | COM | 87,085 | 321,344 |
| GMH CMNTYS TR | COM | 30,900 | 479,259 |
| GOLD BANC CORP INC | COM | 43,100 | 785,282 |
| GOLD KIST INC | COM | 49,100 | 734,045 |
| GOLDEN TELECOM INC | COM | 20,145 | 522,964 |
| GOODRICH PETE CORP | COM | 14,515 | 365,052 |
| GOOGLE INC | CL A | 171,025 | 70,951,432 |
| GORMAN RUPP CO | COM | 11,000 | 243,210 |
| GOVERNMENT PPTYS TR INC | COM | 14,200 | 132,486 |
| GRACE W R + CO DEL NEW | COM | 77,300 | 726,620 |
| GRACO INC | COM | 72,075 | 2,629,296 |
| GRAFTECH INTL LTD | COM | 110,100 | 684,822 |
| GRAMERCY CAP CORP | COM | 10,200 | 232,356 |
| GRANITE CONSTR INC | COM | 38,000 | 1,364,580 |
| GRANT PRIDECO INC | COM | 131,800 | 5,815,016 |
| GRAPHIC PACKAGING CORP DEL | COM | 83,400 | 190,152 |
| GRAY TELEVISION INC | COM | 48,700 | 478,234 |
| GREAT AMERICAN FINL RES INC | COM | 8,800 | 174,592 |
| GREAT ATLANTIC + PAC TEA INC | COM | 20,700 | 657,846 |
| GREAT PLAINS ENERGY INC | COM | 80,300 | 2,245,188 |
| GREAT SOUTHN BANCORP INC | COM | 12,600 | 347,886 |
| GREAT WOLF RESORTS INC | COM | 16,246 | 167,496 |
| GREATBATCH INC | COM | 24,700 | 642,447 |
| GREATER BAY BANCORP | COM | 56,458 | 1,446,454 |
| GREEN MTN COFFEE ROASTERS | COM | 3,661 | 148,637 |
| GREENBRIER COS INC | COM | 3,400 | 96,560 |
| GREENE CNTY BANCSHARES INC | COM | 9,280 | 253,901 |
| GREENHILL + CO INC | COM | 10,800 | 606,528 |
| GREIF INC | CL A | 17,500 | 1,159,900 |
| GREY WOLF INC | COM | 209,400 | 1,618,662 |
| GRIFFON CORP | COM | 33,820 | 805,254 |
| GROUP 1 AUTOMOTIVE INC | COM | 20,400 | 641,172 |

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| | | | |
|---------------------------|-----|---------|-----------|
| GSI COMM INC | COM | 35,300 | 532,677 |
| GTECH HLDGS CORP | COM | 128,200 | 4,069,068 |
| GTX INC DEL | COM | 3,300 | 24,948 |
| GUESS INC | COM | 18,900 | 672,840 |
| GUITAR CTR INC | COM | 26,600 | 1,330,266 |
| GULF IS FABRICATION INC | COM | 8,900 | 216,359 |
| GULFMARK OFFSHORE INC | COM | 14,000 | 414,680 |
| GYMBOREE CORP | COM | 36,500 | 854,100 |
| HAEMONETICS CORP MASS | COM | 27,700 | 1,353,422 |
| HAIN CELESTIAL GROUP INC | COM | 26,400 | 558,624 |
| HANCOCK HLDG CO | COM | 31,600 | 1,194,796 |
| HANDLEMAN CO DEL | COM | 28,000 | 347,760 |
| HANMI FINL CORP | COM | 33,220 | 593,309 |
| HANOVER COMPRESSOR CO | COM | 91,100 | 1,285,421 |
| HANOVER INS GROUP INC | COM | 57,400 | 2,397,598 |
| HANSEN NAT CORP | COM | 15,600 | 1,229,436 |
| HARBOR FL BANCSHARES INC | COM | 22,900 | 848,445 |
| HARLAND JOHN H CO | COM | 28,700 | 1,079,120 |
| HARLEYSVILLE GROUP INC | COM | 12,900 | 341,850 |
| HARLEYSVILLE NATL CORP PA | COM | 31,665 | 604,802 |
| HARMAN INTL INDS INC NEW | COM | 70,400 | 6,888,640 |
| HARMONIC INC | COM | 84,114 | 407,953 |
| HARRIS + HARRIS GROUP INC | COM | 25,300 | 351,670 |
| HARRIS CORP DEL | COM | 140,900 | 6,060,109 |
| HARRIS INTERACTIVE INC | COM | 49,300 | 212,483 |
| HARSCO CORP | COM | 43,000 | 2,902,930 |
| HARTE HANKS INC | COM | 63,750 | 1,682,363 |
| HARTMARX CORP | COM | 23,900 | 186,659 |
| HARVEST NAT RES INC | COM | 41,200 | 365,856 |
| HAVERTY FURNITURE COS INC | COM | 20,000 | 257,800 |
| HAWAIIAN ELEC INDS INC | COM | 88,900 | 2,302,510 |
| HAYES LEMMERZ INTL INC | COM | 40,200 | 141,504 |
| HCC INS HLDGS INC | COM | 116,999 | 3,472,530 |
| HEADWATERS INC | COM | 44,400 | 1,573,536 |
| HEALTH CARE PPTY INVS INC | COM | 140,272 | 3,585,352 |
| HEALTH CARE REIT INC | COM | 61,500 | 2,084,850 |
| HEALTH NET INC | COM | 115,800 | 5,969,490 |

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| | | | |
|--------------------------------|------|---------|-----------|
| HEALTHCARE RLTY TR | COM | 51,500 | 1,713,405 |
| HEALTHCARE SVCS GROUP INC | COM | 28,975 | 600,072 |
| HEALTHEXTRAS INC | COM | 19,300 | 484,430 |
| HEALTHTRONICS INC | COM | 29,865 | 228,467 |
| HEARST ARGYLE TELEVISION INC | COM | 37,800 | 901,530 |
| HEARTLAND EXPRESS INC | COM | 50,633 | 1,027,344 |
| HEARTLAND FINL USA INC | COM | 10,350 | 224,595 |
| HEARTLAND PMT SYS INC | COM | 3,900 | 84,474 |
| HECLA MNG CO | COM | 132,700 | 538,762 |
| HEICO CORP NEW | COM | 26,200 | 678,056 |
| HEIDRICK + STRUGGLES INTL INC | COM | 20,300 | 650,615 |
| HELMERICH AND PAYNE INC | COM | 52,900 | 3,275,039 |
| HENRY JACK + ASSOC INC | COM | 77,300 | 1,474,884 |
| HERCULES OFFSHORE INC | COM | 3,500 | 99,435 |
| HERITAGE COMM CORP | COM | 9,317 | 200,316 |
| HERITAGE PPTY INVT TR INC | COM | 32,600 | 1,088,840 |
| HERLEY INDUSTRIES INC | COM | 18,900 | 312,039 |
| HERSHA HOSPITALITY TR | COM | 5,870 | 52,889 |
| HEWITT ASSOCS INC | CL A | 40,859 | 1,144,461 |
| HEXCEL CORP NEW | COM | 63,800 | 1,151,590 |
| HI TECH PHARMACAL CO INC | COM | 6,700 | 296,743 |
| HIBBETT SPORTING GOODS INC | COM | 31,575 | 899,256 |
| HIGHLAND HOSPITALITY CORP | COM | 35,900 | 396,695 |
| HIGHWOODS PPTYS INC | COM | 56,600 | 1,610,270 |
| HILB ROGAL + HOBBS CO | COM | 31,800 | 1,224,618 |
| HILLENBRAND INDS INC | COM | 59,600 | 2,944,836 |
| HNI CORP | COM | 58,700 | 3,224,391 |
| HOLLINGER INTERNATIONAL INC | CL A | 62,550 | 560,448 |
| HOLLY CORP | COM | 22,100 | 1,301,027 |
| HOLOGIC INC | COM | 47,600 | 1,804,992 |
| HOME PROPERTIES INC | COM | 30,300 | 1,236,240 |
| HOMEBANC CORP GA | COM | 65,500 | 489,940 |
| HOMESTORE INC | COM | 156,191 | 796,574 |
| HOOKER FURNITURE CORP | COM | 4,800 | 82,320 |
| HOOPER HOLMES INC | COM | 63,350 | 161,543 |
| HORACE MANN EDUCATORS CORP NEW | COM | 46,200 | 875,952 |
| HORIZON FINL CORP WASH | COM | 13,000 | 283,920 |

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| | | | |
|--------------------------------|---------|---------|-----------|
| HORIZON HEALTH CORP | COM | 10,690 | 241,915 |
| HORMEL FOODS CORP | COM | 77,700 | 2,539,236 |
| HORNBECK OFFSHORE SVCS INC NEW | COM | 16,300 | 533,010 |
| | COM SH | | |
| HOSPITALITY PPTYS TR | BEN INT | 74,100 | 2,971,410 |
| HOST MARRIOTT CORP NEW | COM | 366,200 | 6,939,490 |
| HOT TOPIC INC | COM | 50,075 | 713,569 |
| HOUSTON EXPL CO | COM | 27,700 | 1,462,560 |
| HOVNANIAN ENTERPRISES INC | CL A | 36,000 | 1,787,040 |
| | COM SH | | |
| HRPT PPTYS TR | BEN INT | 223,063 | 2,308,702 |
| HUB GROUP INC | CL A | 20,990 | 741,997 |
| HUBBELL INC | CLB | 63,322 | 2,857,089 |
| HUDSON CITY BANCORP INC | COM | 620,843 | 7,524,617 |
| HUDSON HIGHLAND GROUP INC | COM | 19,200 | 333,312 |
| HUDSON UTD BANCORP | COM | 48,726 | 2,030,900 |
| HUGHES SUPPLY INC | COM | 69,600 | 2,495,160 |
| HUMAN GENOME SCIENCES INC | COM | 145,103 | 1,242,082 |
| HUNGARIAN TEL + CABLE CORP | COM | 210 | 3,266 |
| HUNT J B TRANS SVCS INC | COM | 122,000 | 2,762,080 |
| HUNTSMAN CORP | COM | 60,300 | 1,038,366 |
| HURON CONSULTING GRP INC | COM | 900 | 21,591 |
| HUTCHINSON TECHNOLOGY INC | COM | 28,800 | 819,360 |
| HYDRIL COMPANY | COM | 19,000 | 1,189,400 |
| HYPERCOM CORP | COM | 35,000 | 223,650 |
| HYPERION SOLUTIONS CORP | COM | 64,350 | 2,305,017 |
| I FLOW CORP | COM | 17,493 | 255,748 |
| IAC INTERACTIVECORP | COM | 183,068 | 5,182,655 |
| IBERIABANK CORP | COM | 10,875 | 554,734 |
| ICOS CORP | COM | 67,160 | 1,855,631 |
| ICU MEDICAL INC | COM | 12,600 | 494,046 |
| IDACORP INC | COM | 43,800 | 1,283,340 |
| IDENIX PHARMACEUTICALS INC | COM | 9,600 | 164,256 |
| IDENTIX INC | COM | 92,864 | 465,249 |
| IDEX CORP | COM | 53,825 | 2,212,746 |
| IDEXX LABS INC | COM | 34,900 | 2,512,102 |
| IDT CORP | CL B | 62,600 | 732,420 |
| IDX SYS CORP | COM | 23,300 | 1,023,336 |
| IGATE CORP | COM | 24,000 | 116,640 |

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| | | | |
|--------------------------------|------|---------|-----------|
| IHOP CORP NEW | COM | 23,500 | 1,102,385 |
| IHS INC | CL A | 15,700 | 322,164 |
| II VI INC | COM | 22,700 | 405,649 |
| IKON OFFICE SOLUTIONS INC | COM | 125,800 | 1,309,578 |
| ILLUMINA INC | COM | 32,221 | 454,316 |
| IMATION CORP | COM | 32,300 | 1,488,061 |
| IMCLONE SYS INC | COM | 72,256 | 2,474,045 |
| IMMUCOR CORP | COM | 48,980 | 1,144,173 |
| IMMUNOGEN INC | COM | 48,500 | 248,805 |
| IMPAC MORT HOLDINGS INC | COM | 76,300 | 717,983 |
| INAMED CORP | COM | 39,350 | 3,450,208 |
| INCYTE CORP | COM | 81,800 | 436,812 |
| INDEPENDENCE CMNTY BK CORP | COM | 84,052 | 3,339,386 |
| INDEPENDENCE HLDG CO NEW | COM | 5,200 | 101,660 |
| INDEPENDENT BK CORP MASS | COM | 15,800 | 450,774 |
| INDEPENDENT BK CORP MI | COM | 24,238 | 660,001 |
| INDYMAC BANCORP INC | COM | 64,800 | 2,528,496 |
| INFINITY PPTY + CAS CORP | COM | 22,200 | 826,062 |
| INFOCROSSING INC | COM | 12,158 | 104,680 |
| INFORMATICA CORP | COM | 90,400 | 1,084,800 |
| INFOSPACE INC | COM | 35,600 | 919,192 |
| INFOUSA INC NEW | COM | 37,100 | 405,503 |
| INGLES MKTS INC | COM | 13,400 | 209,710 |
| INGRAM MICRO INC | CL A | 132,200 | 2,634,746 |
| INLAND REAL ESTATE CORP | COM | 63,800 | 943,602 |
| INNKEEPERS USA TR | COM | 45,294 | 724,704 |
| INNOVATIVE SOLUTIONS + SUPPORT | COM | 15,000 | 191,700 |
| INNOVO GROUP INC | COM | 100 | 103 |
| INPHONIC INC | COM | 16,800 | 145,992 |
| INPUT/OUTPUT INC | COM | 80,300 | 564,509 |
| INSIGHT ENTERPRISES INC | COM | 56,150 | 1,101,102 |
| INSITUFORM TECHNOLOGIES INC | CL A | 29,100 | 563,667 |
| INSPIRE PHAMACEUTICAL INC | COM | 49,900 | 253,492 |
| INTEGRA BK CORP | COM | 18,940 | 404,180 |
| INTEGRA LIFESCIENCES CORP | COM | 23,100 | 819,126 |
| INTEGRAL SYS INC MD | COM | 5,690 | 107,313 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 206,110 | 2,716,530 |

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| | | | |
|--------------------------------|------------|---------|-----------|
| INTEGRATED SILICON SOLUTION | COM | 40,200 | 258,888 |
| INTER PARFUMS INC | COM | 3,800 | 68,248 |
| INTER TEL INC | COM | 22,250 | 435,433 |
| INTERACTIVE DATA CORP | COM | 43,300 | 983,343 |
| INTERCHANGE FINL SVCS CORP | COM | 18,600 | 320,850 |
| INTERCONTINENTALEXCHANGE INC | COM | 12,400 | 450,740 |
| INTERDIGITAL COMM CORP | COM | 60,700 | 1,112,024 |
| INTERFACE INC | CL A | 50,100 | 411,822 |
| INTERGRAPH CORP | COM | 32,800 | 1,633,768 |
| INTERLINE BRANDS INC | COM | 9,700 | 220,675 |
| INTERMAGNETICS GEN CORP | COM | 31,144 | 993,494 |
| INTERMEC INC | COM | 55,600 | 1,879,280 |
| INTERMUNE INC | COM | 30,400 | 510,720 |
| INTERNATIONAL BANCSHARES CORP | COM | 47,498 | 1,394,541 |
| INTERNATIONAL DISPLAYWORKS INC | COM | 4,215 | 25,037 |
| INTERNATIONAL RECTIFIER CORP | COM | 72,800 | 2,322,320 |
| INTERNATIONAL SECS EXCHANGE | CL A | 14,030 | 386,106 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 34,100 | 1,633,390 |
| INTERNET CAP GROUP INC | COM | 38,700 | 318,114 |
| INTERNET SEC SYS INC | COM | 46,600 | 976,270 |
| INTERPOOL INC | COM | 10,600 | 200,128 |
| INTERSIL CORP | CL A | 161,848 | 4,026,778 |
| INTERVIDEO INC | COM | 1,300 | 13,715 |
| INTERVOICE BRITE INC | COM | 42,400 | 337,504 |
| INTERWOVEN INC | COM | 52,024 | 440,643 |
| INTEVAC INC | COM | 9,900 | 130,680 |
| INTRADO INC | COM | 17,200 | 395,944 |
| INTRALASE CORP | COM | 10,000 | 178,300 |
| INTUITIVE SURGICAL INC | COM | 36,500 | 4,280,355 |
| INVACARE CORP | COM | 34,200 | 1,076,958 |
| INVERNESS MED INNOVATIONS INC | COM | 14,600 | 346,166 |
| INVESTMENT TECHNOLOGY GROUP | COM | 37,000 | 1,311,280 |
| INVESTORS BANCORP INC | COM | 15,900 | 175,377 |
| INVESTORS FINL SERVICES CORP | COM | 65,500 | 2,412,365 |
| INVESTORS REAL ESTATE TR | SH BEN INT | 47,300 | 436,579 |
| INVITROGEN CORP | COM | 48,450 | 3,228,708 |
| IONATRON INC | COM | 30,975 | 313,157 |

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| | | | |
|-----------------------------|-----|---------|-----------|
| IOWA TELECOMMUNICATION SVCS | COM | 19,600 | 303,604 |
| IPASS INC | COM | 46,600 | 305,696 |
| IPAYMENT INC | COM | 11,534 | 478,892 |
| IRIS INTL INC | COM | 20,665 | 451,737 |
| IRON MTN INC PA | COM | 112,902 | 4,766,722 |
| IRWIN FINL CORP | COM | 19,500 | 417,690 |
| ISIS PHARMACEUTICALS | COM | 53,300 | 279,292 |
| ISLE CAPRI CASINOS INC | COM | 15,800 | 384,888 |
| ISTA PHARMACEUTICALS INC | COM | 4,000 | 25,440 |
| ISTAR FINL INC | COM | 117,518 | 4,189,517 |
| ITC HLDGS CORP | COM | 11,600 | 325,844 |
| ITLA CAP CORP | COM | 5,900 | 288,215 |
| ITRON INC | COM | 25,000 | 1,001,000 |
| ITT EDL SVCS INC | COM | 46,700 | 2,760,437 |
| IVAX CORP | COM | 210,266 | 6,587,634 |
| IVILLAGE INC | COM | 50,193 | 402,548 |
| IXIA | COM | 28,800 | 425,664 |
| IXYS CORP DEL | COM | 21,800 | 254,842 |
| J + J SNACK FOODS CORP | COM | 7,400 | 439,634 |
| J JILL GROUP INC | COM | 21,400 | 407,242 |
| J2 GLOBAL COMMUNICATIONS | COM | 23,400 | 1,000,116 |
| JACK IN THE BOX INC | COM | 38,000 | 1,327,340 |
| JACKSON HEWITT TAX SVC INC | COM | 41,600 | 1,152,736 |
| JACOBS ENGR GROUP INC | COM | 59,100 | 4,011,117 |
| JACUZZI BRANDS INC | COM | 93,300 | 783,720 |
| JAKKS PAC INC | COM | 29,500 | 617,730 |
| JAMDAT MOBILE INC | COM | 9,800 | 260,484 |
| JAMES RIV COAL CO | COM | 10,335 | 394,797 |
| JARDEN CORP | COM | 72,275 | 2,179,091 |
| JDA SOFTWARE GROUP INC | COM | 35,200 | 598,752 |
| JEFFRIES GROUP INC NEW | COM | 54,800 | 2,464,904 |
| JER INVS TR INC | COM | 12,400 | 210,180 |
| JETBLUE AWYS CORP | COM | 150,450 | 2,313,921 |
| JLG INDS INC | COM | 54,700 | 2,497,602 |
| JO ANN STORES INC | COM | 20,400 | 240,720 |
| JONES LANG LASALLE INC | COM | 35,100 | 1,767,285 |
| JORGENSEN EARLE M CO | COM | 3,600 | 33,228 |

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| | | | |
|------------------------------|------|---------|------------|
| JOS A BANK CLOTHIERS INC | COM | 14,537 | 631,051 |
| JOURNAL COMMUNICATIONS INC | CL A | 21,100 | 294,345 |
| JOURNAL REGISTER CO | COM | 41,400 | 618,930 |
| JOY GLOBAL INC | COM | 124,275 | 4,971,000 |
| JUNIPER NETWORKS INC | COM | 567,612 | 12,657,748 |
| JUPITERMEDIA CORP | COM | 25,090 | 370,830 |
| K SWISS INC | CL A | 28,700 | 931,028 |
| K V PHARMACEUTICAL COMPANY | CL A | 40,650 | 837,390 |
| K+ F INDS HLDGS INC | COM | 11,700 | 179,712 |
| K2 INC | COM | 57,900 | 585,369 |
| KADANT INC | COM | 14,644 | 270,914 |
| KAMAN CORP | COM | 26,400 | 519,816 |
| KANBAY INTL INC | COM | 22,396 | 355,872 |
| KANSAS CITY LIFE INS CO | COM | 2,600 | 130,208 |
| KANSAS CITY SOUTHERN | COM | 84,550 | 2,065,557 |
| KAYDON CORP | COM | 30,400 | 977,056 |
| KCS ENERGY INC | COM | 55,800 | 1,351,476 |
| KEANE INC | COM | 55,700 | 613,257 |
| KEARNY FINL CORP | COM | 13,000 | 158,600 |
| KEITHLEY INSTRS INC | COM | 11,800 | 164,964 |
| KELLWOOD CO | COM | 29,200 | 697,296 |
| KELLY SVCS INC | CL A | 19,800 | 519,156 |
| KEMET CORP | COM | 100,900 | 713,363 |
| KENNAMETAL INC | COM | 40,950 | 2,090,088 |
| KENSEY NASH CORP | COM | 9,600 | 211,488 |
| KERYX BIOPHARMACEUTICALS INC | COM | 20,955 | 306,781 |
| KEYNOTE SYS INC | COM | 18,600 | 239,010 |
| KEYSTONE AUTOMOTIVE INDS INC | COM | 15,900 | 500,532 |
| KFORCE INC | COM | 28,600 | 319,176 |
| KFX INC | COM | 60,000 | 1,026,600 |
| KILROY RLTY CORP | COM | 32,400 | 2,005,560 |
| KIMBALL INTL INC | CL B | 24,700 | 262,561 |
| KIMCO RLTY CORP | COM | 207,690 | 6,662,695 |
| KINDRED HEALTHCARE INC | COM | 28,400 | 731,584 |
| KINETIC CONCEPTS INC | COM | 47,700 | 1,896,552 |
| KIRBY CORP | COM | 22,900 | 1,194,693 |
| KITE RLTY GROUP TR | COM | 19,000 | 293,930 |

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| | | | |
|----------------------------|---------|---------|-----------|
| KKR FINL CORP | COM | 35,100 | 842,049 |
| KMG AMER CORP | COM | 24,200 | 222,156 |
| KNBT BANCORP INC | COM | 32,400 | 527,796 |
| KNIGHT CAP GROUP INCbef | COM | 126,900 | 1,255,041 |
| KNIGHT TRANSN INC | COM | 58,088 | 1,204,154 |
| KNOLL INC | COM | 8,600 | 147,146 |
| KOMAG INC | COM | 31,600 | 1,095,256 |
| KOPIN CORP | COM | 79,550 | 425,593 |
| KORN / FERRY INTL | COM | 36,200 | 676,578 |
| KOS PHARMACEUTICALSINC | COM | 13,800 | 713,874 |
| KRAFT FOODS INC | CL A | 260,060 | 7,318,088 |
| KRISPY KREME DOUGHNUTS INC | COM | 60,000 | 344,400 |
| KRONOS INC | COM | 33,100 | 1,385,566 |
| KRONOS WORLDWIDE INC | COM | 4,974 | 144,296 |
| KULICKE + SOFFA INDS INC | COM | 61,000 | 539,240 |
| KYPHON INC | COM | 30,799 | 1,257,523 |
| LA BARGE INC | COM | 12,805 | 184,008 |
| LA QUINTA CORP | CL B | 216,200 | 2,408,468 |
| LA Z BOY INC | COM | 56,900 | 771,564 |
| LABOR READY INC | COM | 57,150 | 1,189,863 |
| LABRANCHE + CO INC | COM | 62,500 | 631,875 |
| LACLEDE GROUP INC | COM | 23,100 | 674,751 |
| LAFARGE NORTH AMERICA INC | COM | 35,900 | 1,975,218 |
| LAIDLAW INTL INC | COM | 98,100 | 2,278,863 |
| LAKELAND BANCORP INC | COM | 15,193 | 223,337 |
| LAKELAND FINANCIAL CORP | COM | 6,600 | 266,508 |
| LAM RESH CORP | COM | 145,700 | 5,198,576 |
| LAMAR ADVERTISING CO | CL A | 89,400 | 4,124,916 |
| LANCASTER COLONY CORP | COM | 29,550 | 1,094,828 |
| LANCE INC | COM | 35,800 | 666,954 |
| LANDAMERICA FINL GROUP INC | COM | 21,300 | 1,329,120 |
| LANDAUER INC | COM | 10,500 | 483,945 |
| LANDRYS RESTAURANTS INC | COM | 20,600 | 550,226 |
| LANDSTAR SYS INC | COM | 66,700 | 2,784,058 |
| LAS VEGAS SANDS CORP | COM | 26,200 | 1,034,114 |
| | COM SH | | |
| LASALLE HOTEL PPTYS | BEN INT | 32,000 | 1,175,040 |
| LASERSCOPE | COM | 23,200 | 521,072 |

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| | | | |
|-----------------------------|------------|-----------|------------|
| LATTICE SEMICONDUCTOR CORP | COM | 124,900 | 539,568 |
| LAUDER ESTEE COS INC | CL A | 142,100 | 4,757,508 |
| LAUREATE ED INC | COM | 51,500 | 2,704,265 |
| LAWSON PRODS INC | COM | 5,300 | 200,022 |
| LAWSON SOFTWARE INC | COM | 56,100 | 412,335 |
| LAYNE CHRISTENSEN CO | COM | 12,200 | 310,246 |
| LCA VISION INC | COM | 22,050 | 1,047,596 |
| LEAPFROG ENTERPRISES INC | COM | 22,300 | 259,795 |
| LEAR CORP | COM | 66,200 | 1,884,052 |
| LEARNING TREE INTL INC | COM | 10,100 | 129,583 |
| LECG CORP | COM | 14,015 | 243,581 |
| LECROY CORP | COM | 4,500 | 68,805 |
| LEE ENTERPRISES INC | COM | 47,650 | 1,758,762 |
| LEGG MASON INC | COM | 118,800 | 14,219,172 |
| LENNOX INTL INC | COM | 53,600 | 1,511,520 |
| LEUCADIA NATL CORP | COM | 84,279 | 3,999,881 |
| LEVEL 3 COMMUNICATIONS INC | COM | 750,130 | 2,152,873 |
| LEVITT CORP FLA | CL A | 17,825 | 405,341 |
| LEXAR MEDIA INC | COM | 73,700 | 605,077 |
| LEXICON GENETICS INC | COM | 63,937 | 233,370 |
| LEXINGTON CORPORATE PPTY TR | COM | 56,200 | 1,197,060 |
| LIBBEY INC | COM | 15,600 | 159,432 |
| LIBERTY CORP S C | COM | 17,900 | 837,899 |
| LIBERTY GLOBAL INC | COM SER C | 243,490 | 5,161,988 |
| LIBERTY GLOBAL INC | COM SER A | 247,390 | 5,566,275 |
| LIBERTY MEDIA CORP | COM SER A | 2,893,453 | 22,771,475 |
| LIBERTY PROPERTY | SH BEN INT | 91,600 | 3,925,060 |
| LIFE TIME FITNESS INC | COM | 21,600 | 822,744 |
| LIFECELL CORP | COM | 36,300 | 692,241 |
| LIFELINE SYS INC | COM | 12,900 | 471,624 |
| LIFEPOINT HOSPS INC | COM | 58,670 | 2,200,125 |
| LIFETIME BRANDS INC | COM | 10,600 | 219,102 |
| LIN TV CORP | CL A | 32,600 | 363,164 |
| LINCARE HLDGS INC | COM | 97,400 | 4,082,034 |
| LINCOLN ELEC HLDGS INC | COM | 37,450 | 1,485,267 |
| LINDSAY MFG CO | COM | 13,700 | 263,451 |
| LINENS N THINGS INC | COM | 49,300 | 1,311,380 |

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| | | | |
|-------------------------------|------|---------|-----------|
| LIONBRIDGE TECHNOLOGIES INC | COM | 38,000 | 266,760 |
| LITHIA MTRS INC | CL A | 15,600 | 490,464 |
| LITTELFUSE INC | COM | 23,900 | 651,275 |
| LKQ CORP | COM | 12,413 | 429,738 |
| LO JACK CORP | COM | 20,105 | 485,134 |
| LODGENET ENTMT CORP | COM | 12,300 | 171,462 |
| LODGIAN INC | COM | 13,685 | 146,840 |
| LOEWS CORP | COM | 70,700 | 3,110,093 |
| LONE STAR STEAKHOUSE + SALOON | COM | 17,400 | 413,076 |
| LONE STAR TECHNOLOGIES INC | COM | 32,700 | 1,689,282 |
| LONGS DRUG STORES CORP | COM | 32,700 | 1,189,953 |
| LONGVIEW FIBRE CO WASHINGTON | COM | 54,900 | 1,142,469 |
| LSI INDS INC | COM | 21,987 | 344,316 |
| LTC PROPERTIES | COM | 27,000 | 567,810 |
| LTX CORP | COM | 71,900 | 323,550 |
| LUBRIZOL CORP | COM | 71,800 | 3,118,274 |
| LUBYS CAFETERIAS INC | COM | 29,000 | 385,700 |
| LUFKIN INDS INC | COM | 14,800 | 738,076 |
| LUMINENT MTG CAP INC | COM | 38,600 | 289,886 |
| LUMINEX CORP DEL | COM | 23,700 | 275,394 |
| LYON WILLIAM HOMES | COM | 1,800 | 181,620 |
| LYONDELL CHEMICAL CO | COM | 207,660 | 4,946,461 |
| M + F WORLDWIDE CORP | COM | 11,500 | 187,680 |
| M.D.C. HOLDINGS INC | COM | 33,865 | 2,098,953 |
| M/I HOMES INC | COM | 13,200 | 536,184 |
| MACATAWA BK CORP | COM | 11,283 | 410,476 |
| MACDERMID INC | COM | 34,500 | 962,550 |
| MACERICH CO | COM | 60,900 | 4,088,826 |
| MACK CA RLTY CORP | COM | 66,250 | 2,862,000 |
| MACROVISION CORP | COM | 51,600 | 863,268 |
| MADDEN STEVEN LTD | COM | 10,800 | 315,684 |
| MAF BANCORP INC | COM | 35,415 | 1,465,473 |
| MAGELLAN HEALTH SVCS INC | COM | 29,200 | 918,340 |
| MAGMA DESIGN AUTOMATION INC | COM | 27,100 | 227,911 |
| MAGNA ENTMT CORP | CL A | 49,700 | 354,858 |
| MAGUIRE PPTYS INC | COM | 36,800 | 1,137,120 |
| MAIN STR BKS INC NEW | COM | 17,400 | 473,802 |

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| | | | |
|---------------------------|------|---------|-----------|
| MAINSOURCE FINL GROUP INC | COM | 14,459 | 258,093 |
| MAIR HLDGS INC | COM | 20,800 | 97,968 |
| MANHATTAN ASSOCS INC | COM | 33,800 | 692,224 |
| MANITOWOC INC | COM | 32,900 | 1,652,238 |
| MANNATECH INC | COM | 8,200 | 113,242 |
| MANNKIND CORP | COM | 14,400 | 162,144 |
| MANPOWER INC WIS | COM | 95,333 | 4,432,985 |
| MANTECH INTL CORP | CL A | 16,600 | 462,476 |
| MAPINFO CORP | COM | 13,845 | 174,585 |
| MARCHEX INC | CL B | 16,200 | 364,338 |
| MARCUS CORP | COM | 25,200 | 592,200 |
| MARINE PRODS CORP | COM | 10,425 | 109,358 |
| MARINEMAX INC | COM | 10,200 | 322,014 |
| MARITRANS INC | COM | 11,230 | 292,205 |
| MARKEL CORP | COM | 10,100 | 3,202,205 |
| MARKETAXESS HLDGS INC | COM | 18,100 | 206,883 |
| MARLIN BUSINESS SVCS CORP | COM | 3,500 | 83,615 |
| MARSHALL EDWARDS INC | COM | 5,100 | 31,875 |
| MARTEK BIOSCIENCES CORP | COM | 35,200 | 866,272 |
| MARTEN TRANS LTD | COM | 15,300 | 278,766 |
| MARTHA STEWART LIVING INC | CL A | 25,100 | 437,493 |
| MARTIN MARIETTA MATLS INC | COM | 47,400 | 3,636,528 |
| MARVEL ENTMT INC | COM | 78,050 | 1,278,459 |
| MASSEY ENERGY CORP | COM | 81,900 | 3,101,553 |
| MASTEC INC | COM | 22,100 | 231,387 |
| MATRIA HEALTHCARE INC | COM | 16,649 | 645,315 |
| MATRIXONE INC | COM | 53,800 | 268,462 |
| MATTHEWS INTL CORP | CL A | 35,500 | 1,292,555 |
| MATTSON TECHNOLOGY INC | COM | 37,500 | 377,250 |
| MAUI LD + PINEAPPLE INC | COM | 5,100 | 173,043 |
| MAVERICK TUBE CORP | COM | 48,200 | 1,921,252 |
| MAXIMUS INC | COM | 19,500 | 715,455 |
| MAXTOR CORP | COM | 248,016 | 1,721,231 |
| MXYGEN INC | COM | 28,500 | 214,035 |
| MB FINL INC | COM | 20,700 | 732,780 |
| MBT FINL CORP | COM | 16,876 | 273,391 |
| MCAFFEE INC | COM | 167,955 | 4,556,619 |

| | | | |
|------------------------------|------------|---------|-----------|
| MCCLATCHY CO | CL A | 21,300 | 1,258,830 |
| MCCORMICK + SCHMICKS SEAFOOD | COM | 4,700 | 106,267 |
| MCDATA CORPORATION | CL A | 125,800 | 478,040 |
| MCG CAP CORP | COM | 55,500 | 809,745 |
| MCGRATH RENTCORP | COM | 24,448 | 679,654 |
| MCI INC | COM | 292,885 | 5,778,621 |
| MCMORAN EXPLORATION CO | COM | 14,800 | 292,596 |
| MDU RES GROUP INC | COM | 125,350 | 4,103,959 |
| MEASUREMENT SPECIALTIES INC | COM | 14,700 | 357,945 |
| MEDAREX INC | COM | 117,900 | 1,632,915 |
| MEDCATH CORP | COM | 2,400 | 44,520 |
| MEDIA GEN INC | CL A | 22,400 | 1,135,680 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 65,000 | 356,850 |
| MEDICINES CO | COM | 51,400 | 896,930 |
| MEDICIS PHARMACEUTICAL CORP | CL A | 57,800 | 1,852,490 |
| MEDIS TECHNOLOGIES LTD | COM | 12,160 | 178,874 |
| MEMC ELECTR MATLS INC | COM | 145,900 | 3,234,603 |
| MENS WEARHOUSE INC | COM | 49,200 | 1,448,448 |
| MENTOR CORP MINN | COM | 34,400 | 1,585,152 |
| MENTOR GRAPHICS CORP | COM | 83,100 | 859,254 |
| MERCANTILE BANKCORP | COM | 9,219 | 354,932 |
| MERCANTILE BANKSHARES CORP | COM | 82,596 | 4,661,718 |
| MERCER INTL INC | SH BEN INT | 34,530 | 271,406 |
| MERCURY COMPUTER SYS INC | COM | 27,400 | 565,262 |
| MERCURY GEN CORP | COM | 30,200 | 1,758,244 |
| MERGE TECHNOLOGIES INC | COM | 19,443 | 486,853 |
| MERIDIAN BIOSCIENCE INC | COM | 22,312 | 449,364 |
| MERIDIAN RESOURCE CORP | COM | 103,300 | 433,860 |
| MERISTAR HOSPITALITY CORP | COM | 79,100 | 743,540 |
| MERIT MED SYS INC | COM | 27,476 | 333,559 |
| MERITAGE HOME CORP | COM | 24,300 | 1,528,956 |
| MESA AIR GROUP INC | COM | 33,200 | 347,272 |
| MESTEK INC | COM | 10,600 | 138,860 |
| METAL MGMT INC | COM | 16,900 | 393,094 |
| METHODE ELECTRS INC | COM | 38,060 | 379,458 |
| METROLOGIC INSTRS INC | COM | 9,600 | 184,896 |
| METTLER TOLEDO INTL INC | COM | 41,800 | 2,307,360 |

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| | | | |
|-----------------------------|-----|---------|-----------|
| MFA MTG INVTS INC | COM | 100,200 | 571,140 |
| MGE ENERGY INC | COM | 21,700 | 735,847 |
| MGI PHARMA INC | COM | 84,100 | 1,443,156 |
| MGM MIRAGE INC | COM | 124,900 | 4,580,083 |
| MICHAELS STORES INC | COM | 143,600 | 5,079,132 |
| MICREL INC | COM | 70,200 | 814,320 |
| MICRO THERAPEUTICS INC NEW | COM | 11,200 | 77,616 |
| MICROCHIP TECHNOLOGY INC | COM | 219,102 | 7,044,129 |
| MICROMUSE INC | COM | 68,700 | 679,443 |
| MICROS SYS INC | COM | 41,200 | 1,990,784 |
| MICROSEMI CORP | COM | 66,600 | 1,842,156 |
| MICROSTRATEGY INC | COM | 14,700 | 1,216,278 |
| MICROTUNE INC DEL | COM | 60,963 | 254,216 |
| MID AMER APT CMNTYS INC | COM | 21,112 | 1,023,932 |
| MID STATE BANCSHARES | COM | 29,000 | 775,750 |
| MIDAS INC | COM | 17,500 | 321,300 |
| MIDDLEBY CORP | COM | 4,800 | 415,200 |
| MIDDLESEX WTR CO | COM | 13,099 | 227,137 |
| MIDLAND CO | COM | 12,400 | 446,896 |
| MIDWAY GAMES INC | COM | 22,410 | 425,118 |
| MIDWEST BANC HLDGS INC | COM | 14,800 | 329,300 |
| MIKOHN GAMING CORP | COM | 24,785 | 244,628 |
| MILLENNIUM PHARMACEUTICALS | COM | 333,317 | 3,233,175 |
| MILLER HERMAN INC | COM | 72,700 | 2,049,413 |
| MILLS CORP | COM | 59,255 | 2,485,155 |
| MINE SAFETY APPLIANCES CO | COM | 32,200 | 1,165,962 |
| MINERALS TECHNOLOGIES INC | COM | 21,000 | 1,173,690 |
| MIPS TECHNOLOGIES INC COM | COM | 54,046 | 306,981 |
| MKS INSTRS INC | COM | 34,870 | 623,824 |
| MOBILE MINI INC | COM | 16,700 | 791,580 |
| MOBILITY ELECTRONICS INC | COM | 35,071 | 338,786 |
| MODINE MFG CO | COM | 37,100 | 1,209,089 |
| MOHAWK INDS INC | COM | 54,372 | 4,729,277 |
| MOLECULAR DEVICES CORP | COM | 16,100 | 465,773 |
| MOLINA HEALTHCARE INC | COM | 13,300 | 354,312 |
| MOMENTA PHARMACEUTICALS INC | COM | 9,700 | 213,788 |
| MONACO COACH CORP | COM | 30,175 | 401,328 |

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| | | | |
|-------------------------------|-------------|---------|-----------|
| MONARCH CASINO + RESORT INC | COM | 10,800 | 244,080 |
| MONEYGRAM INTL INC | COM | 83,700 | 2,182,896 |
| MONOGRAM BIOSCIENCES INC | COM | 100,935 | 188,748 |
| MONOLITHIC PWR SYS INC | COM | 19,300 | 289,307 |
| MONRO MUFFLER BRAKE INC | COM | 11,550 | 350,196 |
| MOOG INC | CL A | 36,175 | 1,026,647 |
| MORNINGSTAR INC | COM | 10,400 | 360,256 |
| MORTGAGEIT HLDGS INC | COM | 19,700 | 269,102 |
| MOSAIC CO | COM | 134,800 | 1,972,124 |
| MOVADO GROUP INC | COM | 18,600 | 340,380 |
| MOVIE GALLERY INC | COM | 24,950 | 139,970 |
| MPS GROUP INC | COM | 117,300 | 1,603,491 |
| MRO SOFTWARE INC | COM | 23,200 | 325,728 |
| MRV COMMUNICATIONS INC | COM | 130,250 | 267,013 |
| MSC INDL DIRECT INC | CL A | 44,700 | 1,797,834 |
| MTC TECHNOLOGIES INC | COM | 6,300 | 172,494 |
| MTR GAMING GROUP INC | COM | 26,900 | 280,029 |
| MTS SYS CORP | COM | 20,500 | 710,120 |
| MUELLER INDS INC | 6% | 288,900 | 277,344 |
| | 01 Nov 2014 | | |
| MUELLER INDS INC | COM | 37,600 | 1,030,992 |
| MULTI FINELINE ELECTRONIX INC | COM | 8,200 | 394,994 |
| MULTIMEDIA GAMES INC | COM | 29,200 | 270,100 |
| MYERS IND INC | COM | 27,343 | 398,661 |
| MYOGEN INC | COM | 22,900 | 690,664 |
| MYRIAD GENETICS INC | COM | 33,600 | 698,880 |
| NABI BIOPHARMACEUTICALS | COM | 64,600 | 218,348 |
| NACCO INDS INC | CL A | 6,170 | 722,816 |
| NALCO HLDG CO | COM | 80,300 | 1,422,113 |
| NANOGEN INC | COM | 26,044 | 68,235 |
| NARA BANCORP INC | COM | 23,400 | 416,052 |
| NASB FINL INC | COM | 4,400 | 173,184 |
| NASDAQ STK MKT INC | COM | 41,835 | 1,471,755 |
| | ACCREDITED | | |
| | INVS | | |
| NASH FINCH CO | COM | 16,600 | 422,968 |
| NASTECH PHARMACEUTICAL INC | COM | 17,538 | 258,159 |
| NATIONAL BEVERAGE CORP | COM | 9,900 | 96,723 |
| NATIONAL FINL PARTNERS CORP | COM | 36,500 | 1,918,075 |
| NATIONAL FUEL GAS CO N J | COM | 86,900 | 2,710,411 |

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| | | | |
|------------------------------|------|--------|-----------|
| NATIONAL HEALTH INVS INC | COM | 26,300 | 682,748 |
| NATIONAL HEALTHCARE CORP | COM | 8,200 | 306,516 |
| NATIONAL INSTRS CORP | COM | 57,450 | 1,841,273 |
| NATIONAL PENN BANCSHARES INC | COM | 47,447 | 903,865 |
| NATIONAL PRESTO INDS INC | COM | 4,900 | 217,315 |
| NATIONAL WESTN LIFE INS CO | CL A | 2,400 | 496,584 |
| NATIONWIDE FINL SVCS INC | CL A | 62,200 | 2,736,800 |
| NATIONWIDE HEALTH PPTYS INC | COM | 74,000 | 1,583,600 |
| NATURES SUNSHINE PRODS INC | COM | 10,500 | 189,840 |
| NAUTILUS INC | COM | 32,387 | 604,341 |
| NAVARRE CORP | COM | 21,900 | 121,107 |
| NAVIGANT CONSULTING CO | COM | 53,900 | 1,184,722 |
| NAVIGATORS GROUP INC | COM | 8,000 | 348,880 |
| NAVTEQ CORP | COM | 91,400 | 4,009,718 |
| NBC CAP CORP | COM | 6,266 | 149,068 |
| NBT BANCORP INC | COM | 37,614 | 812,086 |
| NBTY INC | COM | 60,800 | 988,000 |
| NCI BLDG SYS INC | COM | 23,320 | 990,634 |
| NCO GROUP INC | COM | 23,300 | 394,236 |
| NDCHEALTH CORP | COM | 39,500 | 759,585 |
| NEENAH PAPER INC | COM | 19,100 | 534,800 |
| NEKTAR THERAPEUTICS | COM | 91,700 | 1,509,382 |
| NELNET INC | CL A | 14,200 | 577,656 |
| NELSON THOMAS INC | COM | 16,100 | 396,865 |
| NEOPHARM INC | COM | 19,721 | 212,790 |
| NESS TECHNOLOGIES INC | COM | 22,300 | 240,171 |
| NETBANK INC | COM | 57,600 | 413,568 |
| NETFLIX COM INC | COM | 38,000 | 1,028,280 |
| NETGEAR INC | COM | 27,700 | 533,225 |
| NETIQ | COM | 65,316 | 802,734 |
| NETLOGIC MICROSYSTEMS INC | COM | 11,845 | 322,658 |
| NETRATINGS INC | COM | 12,800 | 157,824 |
| NETSCOUT SYS INC | COM | 22,500 | 122,625 |
| NEUROCRINE BIOSCIENCES INC | COM | 38,200 | 2,396,286 |
| NEUROGEN CORP | COM | 32,300 | 212,857 |
| NEUROMETRIX INC | COM | 7,100 | 193,688 |
| NEUSTAR INC | CL A | 23,300 | 710,417 |

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| | | | |
|-----------------------------|------|---------|-----------|
| NEW CENTY FINL CORP MD | COM | 51,000 | 1,839,570 |
| NEW JERSEY RES CORP | COM | 30,450 | 1,275,551 |
| NEW PLAN EXCEL RLTY TR INC | COM | 108,340 | 2,511,321 |
| NEW RIV PHARMACEUTICALS INC | COM | 7,700 | 399,476 |
| NEW YORK + CO INC | COM | 14,000 | 296,800 |
| NEW YORK CMNTY BANCORP INC | COM | 277,184 | 4,579,080 |
| NEWALLIANCE BANCSHARES INC | COM | 119,800 | 1,741,892 |
| NEWCASTLE INVT CORP NEW | COM | 42,100 | 1,046,185 |
| NEWFIELD EXPL CO | COM | 133,200 | 6,669,324 |
| NEWMARKET CORP | COM | 15,900 | 388,914 |
| NEWPARK RES INC | COM | 93,800 | 715,694 |
| NEWPORT CORP | COM | 46,600 | 630,964 |
| NEXTEL PARTNERS INC | CL A | 158,200 | 4,420,108 |
| NGP CAP RES CO | COM | 17,203 | 225,875 |
| NIC INC | COM | 37,100 | 228,536 |
| NII HLDGS INC | CL B | 126,600 | 5,529,888 |
| NITROMED INC | COM | 14,600 | 203,670 |
| NL INDS INC | COM | 10,000 | 140,900 |
| NN INC | COM | 12,400 | 131,440 |
| NOBLE ENERGY INC | COM | 182,486 | 7,354,186 |
| NOBLE INTL LTD | COM | 1,000 | 20,840 |
| NORDSON CORP | COM | 29,900 | 1,211,249 |
| NORTH PITTSBURGH SYS INC | COM | 18,500 | 349,095 |
| NORTHEAST UTILS | COM | 138,944 | 2,735,807 |
| NORTHERN EMPIRE BANCSHARES | COM | 8,610 | 203,713 |
| NORTHFIELD LABORATORIES INC | COM | 17,600 | 235,840 |
| NORTHSTAR RLTY FIN CORP | COM | 2,610 | 26,596 |
| NORTHWEST BANCORP INC PA | COM | 16,500 | 350,790 |
| NORTHWEST NAT GAS CO | COM | 29,400 | 1,004,892 |
| NORTHWESTERN CORP | COM | 33,695 | 1,046,904 |
| NOVASTAR FINL INC | COM | 31,600 | 888,276 |
| NOVATEL WIRELESS INC | COM | 18,800 | 227,668 |
| NOVEN PHARMACEUTICALS INC | COM | 25,200 | 381,276 |
| NPS PHARMACEUTICALS INC | COM | 39,100 | 462,944 |
| NRG ENERGY INC | COM | 86,300 | 4,066,456 |
| NS GROUP INC | COM | 22,300 | 932,363 |
| NSTAR | COM | 105,010 | 3,013,787 |

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| | | | |
|-----------------------------|-------------|---------|-----------|
| NTL INC DEL | COM | 76,457 | 5,205,193 |
| NU SKIN ENTERPRISES INC | CL A | 57,500 | 1,010,850 |
| NUANCE COMMUNICATIONS INC | COM | 95,538 | 728,955 |
| NUCO2 INC | COM | 5,000 | 139,400 |
| NUTRI SYS INC NEW | COM | 25,505 | 918,690 |
| NUVASIVE INC | COM | 11,900 | 215,390 |
| NUVEEN INVTS INC | CL A | 55,100 | 2,348,362 |
| NUVELO INC | COM | 29,225 | 237,015 |
| NVR INC | COM | 5,600 | 3,931,200 |
| O CHARLEYS INC | COM | 27,500 | 426,525 |
| O REILLY AUTOMOTIVE INC | COM | 107,800 | 3,450,678 |
| OAKLEY INC | COM | 28,100 | 412,789 |
| OCEANEERING INTL INC | COM | 28,600 | 1,423,708 |
| OCEANFIRST FINL CORP | COM | 9,150 | 208,254 |
| OCTEL CORP | COM | 12,500 | 203,375 |
| OCWEN FINL CORP | COM | 48,800 | 424,560 |
| ODYSSEY HEALTHCARE INC | COM | 39,075 | 728,358 |
| ODYSSEY MARINE EXPLORATION | COM | 5,625 | 19,913 |
| ODYSSEY RE HLDGS CORP | COM | 16,000 | 401,280 |
| OFFSHORE LOGISTICS INC | COM | 24,900 | 727,080 |
| OGE ENERGY CORP | COM | 96,600 | 2,587,914 |
| OHIO CAS CORP | COM | 65,700 | 1,860,624 |
| OIL STATES INTL INC | COM | 40,800 | 1,292,544 |
| OLD DOMINION FGHT LINES INC | COM | 27,787 | 749,693 |
| | COM RTS | | |
| | CALLABLE | | |
| OLD NATL BANCORP IND | THRU 3/2/20 | 75,521 | 1,634,274 |
| OLD REP INTL CORP | COM | 192,350 | 5,051,111 |
| OLD SECOND BANCORP INC DEL | COM | 16,732 | 511,497 |
| OLIN CORP | COM | 76,082 | 1,497,294 |
| OM GROUP INC | COM | 32,400 | 607,824 |
| OMEGA FINL CORP | COM | 13,800 | 384,606 |
| OMEGA HEALTHCARE INVESTORS | COM | 48,900 | 615,651 |
| OMERGA FLEX INC | COM | 1,600 | 27,824 |
| OMNICARE INC | COM | 110,100 | 6,299,922 |
| OMNIVISION TECHNOLOGIES INC | COM | 58,600 | 1,169,656 |
| ON SEMICONDUCTOR CORP | COM | 129,200 | 714,476 |
| ONE LIBRTY PROPERTIES INC | COM | 12,700 | 233,807 |
| ONEOK INC NEW | COM | 104,300 | 2,777,509 |

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| | | | |
|--------------------------------|------|---------|-----------|
| ONLINE RES CORP | COM | 9,265 | 102,378 |
| ONYX PHARMACEUTICALS INC | COM | 38,900 | 1,118,764 |
| OPEN SOLUTIONS INC | COM | 13,300 | 304,836 |
| OPENWAVE SYS INC | COM | 78,899 | 1,378,366 |
| OPLINK COMMUNICATIONS INC | COM | 17,242 | 250,009 |
| OPSWARE INC | COM | 61,100 | 414,869 |
| OPTICAL COMMUNICATION PRODS | CL A | 16,100 | 37,191 |
| OPTION CARE INC | COM | 23,025 | 307,614 |
| OPTIONSXPRESS HLDGS INC | COM | 16,700 | 409,985 |
| ORASURE TECHNOLOGIES INC | COM | 46,800 | 412,776 |
| ORBITAL SCIENCES CORP | CL A | 60,000 | 770,400 |
| ORCHID CELLMARK INC | COM | 11,460 | 87,096 |
| OREGON STL MLS INC | COM | 35,900 | 1,056,178 |
| ORIENTAL FINL GROUP INC | COM | 20,962 | 259,090 |
| ORLEANS HOMEBUILDERS INC | COM | 2,200 | 40,370 |
| ORMAT TECHNOLOGIES INC | COM | 2,800 | 73,192 |
| OSHKOSH TRUCK CORP | COM | 74,400 | 3,317,496 |
| OSI PHARMACEUTICALS INC | COM | 57,235 | 1,604,874 |
| OSI SYS INC | COM | 16,100 | 296,079 |
| OTTER TAIL CORP | COM | 30,900 | 895,482 |
| OUTBACK STEAKHOUSE INC | COM | 68,000 | 2,829,480 |
| OUTDOOR CHANNEL HLDGS INC | COM | 12,400 | 167,400 |
| OVERSEAS SHIPHOLDING GROUP INC | COM | 29,500 | 1,486,505 |
| OVERSTOCK COM INC DEL | COM | 14,200 | 399,730 |
| OWENS + MINOR INC NEW | COM | 42,200 | 1,161,766 |
| OWENS ILL INC | COM | 156,600 | 3,294,864 |
| OXFORD INDS INC | COM | 15,400 | 842,380 |
| P A M TRANSN SVCS INC | COM | 7,990 | 142,142 |
| P F CHANGS CHINA BISTRO INC | COM | 28,000 | 1,389,640 |
| PACER INTL INC TN | COM | 34,900 | 909,494 |
| PACIFIC CAP BANCORP NEW | COM | 50,000 | 1,779,000 |
| PACIFIC ETHANOL INC | COM | 2,625 | 28,403 |
| PACIFIC SUNWEAR OF CALIF | COM | 82,762 | 2,062,429 |
| PACKAGING CORP AMER | COM | 70,300 | 1,613,385 |
| PACKETEER INC | COM | 29,800 | 231,546 |
| PAIN THERAPEUTICS INC | COM | 29,200 | 197,392 |
| PAINCARE HLDGS INC | COM | 37,200 | 121,272 |

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| | | | |
|--------------------------------|------------|---------|------------|
| PALM HBR HOMES INC | COM | 10,500 | 197,400 |
| PALM INC NEW | COM | 43,800 | 1,392,840 |
| PALOMAR MED TECHNOLOGIES INC | COM | 19,200 | 672,768 |
| PAN PAC RETAIL PPTYS INC | COM | 44,011 | 2,943,896 |
| PANAMSAT HLDG CORP | COM | 47,365 | 1,160,443 |
| PANERA BREAD CO | CL A | 30,100 | 1,976,968 |
| PANTRY INC | COM | 15,600 | 733,044 |
| PAPA JOHNS INTL INC | COM | 14,100 | 836,271 |
| PAR PHARMACEUTICAL COS INC | COM | 37,600 | 1,178,384 |
| PAR TECHNOLOGY | COM | 6,600 | 183,216 |
| PARALLEL PETE CORP DEL | COM | 40,730 | 692,817 |
| PAREXEL INTL CORP | COM | 32,000 | 648,320 |
| PARK ELECTROCHEMICAL CORP | COM | 24,250 | 630,015 |
| PARK NATL CORP | COM | 13,137 | 1,348,382 |
| PARKER DRILLING CO | COM | 108,500 | 1,175,055 |
| PARKWAY PPTYS INC | COM | 16,742 | 672,024 |
| PARLUX FRAGRANCES INC | COM | 5,700 | 174,021 |
| PARTNERS TR FINL GROUP INC NEW | COM | 53,226 | 641,373 |
| PATHMARK STORES INC NEW | COM | 36,700 | 366,633 |
| PATTERSON UTI ENERGY INC | COM | 176,600 | 5,818,970 |
| PAXAR CORP | COM | 41,000 | 804,830 |
| PAYLESS SHOESOURCE INC | COM | 70,730 | 1,775,323 |
| PDF SOLUTIONS INC | COM | 18,600 | 302,250 |
| PDL BIOPHARMA INC | COM | 117,000 | 3,325,140 |
| PEABODY ENERGY CORP | COM | 133,636 | 11,014,279 |
| PEAPACK GLADSTONE FINL CORP | COM | 7,964 | 222,196 |
| PEDIATRIX MED GROUP | COM | 23,900 | 2,116,823 |
| PEETS COFFEE AND TEA INC | COM | 13,400 | 406,690 |
| PEGASUS SOLUTIONS INC | COM | 29,800 | 267,306 |
| PEGASYSTEMS INC | COM | 12,400 | 90,644 |
| PENN NATL GAMING INC | COM | 73,800 | 2,431,710 |
| PENN VA CORP | COM | 20,000 | 1,148,000 |
| PENNFED FINL SVCX INC | COM | 11,200 | 206,304 |
| PENNSYLVANIA COMM BANCORP INC | COM | 3,300 | 105,105 |
| PENNSYLVANIA REAL ESTATE INVT | SH BEN INT | 36,418 | 1,360,576 |
| PENTAIR INC | COM | 107,000 | 3,693,640 |
| PENWEST PHARMACEUTICALS CO | COM | 19,000 | 370,880 |

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| | | | |
|-----------------------------|------|---------|-----------|
| PEOPLES BANCORP INC | COM | 12,495 | 356,482 |
| PEOPLES BK BRIDGEPORT CONN | COM | 63,673 | 1,977,683 |
| PEP BOYS MANNY MOE + JACK | COM | 64,580 | 961,596 |
| PEPCO HLDGS INC | COM | 197,276 | 4,413,064 |
| PEPSIAMERICAS INC | COM | 72,184 | 1,679,000 |
| PER SE TECHNOLOGIES INC | COM | 23,266 | 543,494 |
| PERFORMANCE FOOD GROUP CO | COM | 47,800 | 1,356,086 |
| PERICOM SEMICONDUCTOR CORP | COM | 26,100 | 208,017 |
| PERINI CORP | COM | 22,900 | 553,035 |
| PEROT SYS CORP | CL A | 89,400 | 1,264,116 |
| PERRIGO CO | COM | 89,700 | 1,337,427 |
| PETCO ANIMAL SUPPLIES INC | COM | 56,000 | 1,229,200 |
| PETROHAWK ENERGY CORP | COM | 51,375 | 679,178 |
| PETROLEUM DEV CORP | COM | 19,800 | 660,132 |
| PETROQUEST ENERGY INC | COM | 48,065 | 397,978 |
| PETSMART INC | COM | 152,500 | 3,913,150 |
| PFF BANCORP INC | COM | 21,480 | 655,570 |
| PHARMACEUTICAL PROD DEV INC | COM | 52,100 | 3,227,595 |
| PHARMION CORP | COM | 18,000 | 319,860 |
| PHASE FORWARD INC | COM | 22,500 | 219,375 |
| PHH CORP | COM | 56,000 | 1,569,120 |
| PHILADELPHIA CONS HLDG CORP | COM | 18,900 | 1,827,441 |
| PHILLIPS VAN HEUSEN CORP | COM | 35,300 | 1,143,720 |
| PHOENIX COS INC NEW | COM | 113,500 | 1,548,140 |
| PHOENIX TECHNOLOGIES LTD | COM | 26,915 | 168,488 |
| PHOTON DYNAMICS INC | COM | 19,850 | 362,858 |
| PHOTRONICS INC | COM | 43,000 | 647,580 |
| PICO HLDGS INC | COM | 8,700 | 280,662 |
| PIEDMONT NAT GAS INC | COM | 83,100 | 2,007,696 |
| PIER 1 IMPORTS INC | COM | 98,250 | 857,723 |
| PIKE ELEC CORP | COM | 8,000 | 129,760 |
| PILGRIMS PRIDE CORP | COM | 18,100 | 600,196 |
| PINNACLE AIRL CORP | COM | 21,800 | 145,406 |
| PINNACLE ENTMT INC | COM | 44,100 | 1,089,711 |
| PINNACLE FINL PARTNERS INC | COM | 1,260 | 31,475 |
| PIONEER COS INC | COM | 11,485 | 344,205 |
| PIONEER DRILLING CO | COM | 22,405 | 401,722 |

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| | | | |
|-------------------------------|------|---------|-----------|
| PIONEER NAT RES CO | COM | 132,855 | 6,811,476 |
| PIPER JAFFRAY COS | COM | 23,000 | 929,200 |
| PIXAR | COM | 53,400 | 2,815,248 |
| PIXELWORKS INC | COM | 42,300 | 214,884 |
| PLACER SIERRA BANCSHARES | COM | 5,308 | 147,085 |
| PLAINS EXPL + PRODTN CO | COM | 81,621 | 3,242,802 |
| PLANTRONICS INC NEW | COM | 49,700 | 1,406,510 |
| PLAYBOY ENTERPRISES INC | CL B | 18,400 | 255,576 |
| PLAYTEX PRODS INC | COM | 33,700 | 460,679 |
| PLEXUS CORP | COM | 47,300 | 1,075,602 |
| PLUG PWR INC | COM | 33,742 | 173,096 |
| PLX TECHNOLOGY INC | COM | 20,200 | 173,720 |
| PMA CAP CORP | CL A | 27,300 | 249,249 |
| PMI GROUP INC | COM | 97,800 | 4,016,646 |
| PNM RES INC | COM | 66,050 | 1,617,565 |
| POGO PRODUCING CO | COM | 63,800 | 3,177,878 |
| POLARIS INDS INC | COM | 41,700 | 2,093,340 |
| POLO RALPH LAUREN CORP | CL A | 57,700 | 3,239,278 |
| POLYCOM INC | COM | 107,342 | 1,642,333 |
| POLYMEDICA CORP | COM | 26,953 | 902,117 |
| POLYONE CORP | COM | 114,425 | 735,753 |
| POPULAR INC | COM | 290,647 | 6,147,184 |
| PORTALPLAYER INC | COM | 12,600 | 356,832 |
| PORTFOLIO RECOVERY ASSOCS INC | COM | 15,400 | 715,176 |
| POST PPTYS INC | COM | 44,600 | 1,781,770 |
| POTLATCH CORP | COM | 32,200 | 1,641,556 |
| POWELL INDS INC | COM | 8,200 | 147,272 |
| POWER INTEGRATIONS | COM | 34,250 | 815,493 |
| POWER ONE INC | COM | 60,000 | 361,200 |
| POWERWAVE TECHNOLOGIES INC | COM | 113,410 | 1,425,564 |
| POZEN INC | COM | 28,200 | 270,438 |
| PRA INTL | COM | 8,573 | 241,330 |
| PRE PAID LEGAL SVCS INC | COM | 12,200 | 466,162 |
| PRECISION CASTPARTS CORP | COM | 138,430 | 7,172,058 |
| PREFERRED BK LOS ANGELES CA | COM | 1,800 | 80,100 |
| PREFORMED LINE PRODS CO | COM | 3,400 | 145,486 |
| PREMIERE GLOBAL SVCS INC | COM | 82,000 | 666,660 |

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| | | | |
|--------------------------------|------------|---------|-----------|
| PREMIERWEST BANCORP | COM | 18,475 | 258,650 |
| PREMIUM STD FARMS INC | COM | 13,800 | 206,448 |
| PRENTISS PPTYS TR | SH BEN INT | 43,800 | 1,781,784 |
| PRESIDENTIAL LIFE CORP | COM | 25,600 | 487,424 |
| PRESSTEK INC | COM | 27,100 | 244,984 |
| PRESTIGE BRANDS HLDGS INC | COM | 30,800 | 385,000 |
| PRG SHULTZ INTL INC | COM | 45,300 | 27,633 |
| PRICE COMMUNICATIONS CORP | COM | 53,308 | 792,690 |
| PRICELINE COM INC | COM | 24,932 | 556,482 |
| PRIDE INTERNATIONAL INC | COM | 167,100 | 5,138,325 |
| PRIMEDIA INC | COM | 148,063 | 238,381 |
| PRIVATEBANKCORP INC | COM | 17,400 | 618,918 |
| PROASSURANCE CORP | COM | 28,170 | 1,370,189 |
| PROGENICS PHARMACEUTICALS INC | COM | 22,105 | 552,846 |
| PROGRESS SOFTWARE CORP | COM | 43,300 | 1,228,854 |
| PROQUEST COMPANY | COM | 26,300 | 734,033 |
| PROSPERITY BANCSHARES INC | COM | 19,300 | 554,682 |
| PROTECTIVE LIFE CORP | COM | 73,500 | 3,217,095 |
| PROVIDE COMM INC | COM | 5,300 | 175,483 |
| PROVIDENCE SVC CORP | COM | 5,155 | 148,412 |
| PROVIDENT BANKSHARES CORP | COM | 36,104 | 1,219,232 |
| PROVIDENT FINACIAL SERVICES | COM | 78,110 | 1,445,816 |
| PROVIDENT FINL HLDGS INC | COM | 6,717 | 176,657 |
| PROVIDENT NEW YORK BANCORP | COM | 42,999 | 473,419 |
| PS BUSINESS PKS INC CA | COM | 16,500 | 811,800 |
| PSS WORLD MED INC | COM | 83,100 | 1,233,204 |
| PSYCHIATRIC SOLUTIONS INC | COM | 25,738 | 1,511,850 |
| PUGET ENERGY INC | COM | 118,900 | 2,427,938 |
| QAD INC | COM | 13,600 | 103,904 |
| QUALITY SYSTEMS | COM | 7,900 | 606,404 |
| QUANEX CORP | COM | 27,370 | 1,367,679 |
| QUANTA SERVICES INC | COM | 123,750 | 1,629,788 |
| QUANTUM CORP | COM | 179,300 | 546,865 |
| QUANTUM FUEL SYS TECHN WORLDWI | COM | 7,335 | 19,658 |
| QUEST SOFTWARE INC | COM | 65,300 | 952,727 |
| QUESTAR CORP | COM | 88,900 | 6,729,730 |
| QUICKSILVER RES INC | COM | 55,050 | 2,312,651 |

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| | | | |
|-------------------------------|---------|---------|-----------|
| QUIKSILVER INC | COM | 127,200 | 1,760,448 |
| R + B INC | COM | 16,425 | 155,709 |
| R + G FINANCIAL CORP | CL B | 34,150 | 450,780 |
| RADIAN GROUP INC | COM | 91,080 | 5,336,377 |
| RADIANT SYS INC | COM | 28,175 | 342,608 |
| RADIATION THERAPY SVCS INC | COM | 8,800 | 310,728 |
| RADIO ONE INC | CL D | 96,600 | 999,810 |
| RADISYS CORP | COM | 23,150 | 401,421 |
| RAILAMERICA INC | COM | 35,500 | 390,145 |
| RAIT INVT TR | COM | 28,200 | 730,944 |
| RALCORP HLDGS INC NEW | COM | 32,000 | 1,277,120 |
| RAMBUS INC DEL | COM | 93,900 | 1,520,241 |
| | COM SH | | |
| RAMCO GERSHENSON PPTYS TR | BEN INT | 16,100 | 429,065 |
| RANGE RES CORP | COM | 134,250 | 3,536,145 |
| RARE HOSPITALITY INTL INC | COM | 36,374 | 1,105,406 |
| RAVEN INDS INC | COM | 19,100 | 551,035 |
| RAYMOND JAMES FINANCIAL INC | COM | 67,875 | 2,556,851 |
| RAYONIER INC | COM | 80,986 | 3,227,292 |
| RC2 CORP | COM | 16,900 | 600,288 |
| RCN CORP | COM | 20,500 | 480,725 |
| READERS DIGEST ASSN INC | COM | 109,100 | 1,660,502 |
| REALNETWORKS INC | COM | 113,800 | 883,088 |
| REALTY INCOME CORP | COM | 87,000 | 1,880,940 |
| RECKSON ASSOCS RLTY CORP | COM | 87,300 | 3,141,054 |
| RED HAT INC | COM | 184,900 | 5,036,676 |
| RED ROBIN GOURMET BURGERS INC | COM | 11,600 | 591,136 |
| REDBACK NETWORKS INC | COM | 53,465 | 751,718 |
| REDDY ICE HLDGS INC | COM | 12,400 | 270,444 |
| REDWOOD TR INC. | COM | 16,700 | 689,042 |
| REGAL BELOIT CORP | COM | 29,300 | 1,037,220 |
| REGAL ENTMT GROUP | CL A | 46,200 | 878,724 |
| REGENCY CTRS CORP | COM | 71,330 | 4,204,904 |
| REGENERON PHARMACEUTICALS INC | COM | 35,000 | 558,250 |
| REGENT COMMUNICATIONS INC DEL | COM | 40,800 | 189,312 |
| REGIS CORP MINNESOTA | COM | 48,200 | 1,859,074 |
| REHABCARE GROUP INC | COM | 18,700 | 377,740 |
| REINSURANCE GROUP AMER INC | COM | 30,875 | 1,474,590 |

| | | | |
|--------------------------------|------|---------|-----------|
| RELIANCE STL + ALUM CO | COM | 29,200 | 1,784,704 |
| RELIANT ENERGY INC | COM | 297,161 | 3,066,702 |
| REMINGTON OIL GAS CORP | COM | 24,900 | 908,850 |
| RENAISSANCE LEARNING INC | COM | 9,500 | 179,645 |
| RENAL CARE GROUP INC | COM | 70,250 | 3,323,528 |
| RENASANT CORP | COM | 11,350 | 359,001 |
| RENOVIS INC | COM | 24,900 | 380,970 |
| RENT A CTR INC NEW | COM | 74,950 | 1,413,557 |
| RENT WAY INC | COM | 26,700 | 170,613 |
| REPUBLIC AWYS HLDGS INC | COM | 15,400 | 234,080 |
| REPUBLIC BANCORP INC | COM | 82,209 | 978,287 |
| REPUBLIC BANCORP INC KY | COM | 12,237 | 262,484 |
| REPUBLIC SVCS INC | COM | 140,555 | 5,277,840 |
| RES CARE INC | COM | 14,700 | 255,339 |
| RESMED INC | COM | 72,450 | 2,775,560 |
| RESOURCE AMER INC | COM | 21,100 | 359,755 |
| RESOURCES GLOBAL PROFESSIONALS | COM | 48,600 | 1,266,516 |
| RESPIRONICS INC | COM | 74,200 | 2,750,594 |
| RESTORATION HARDWARE INC DEL | COM | 24,500 | 147,490 |
| RETAIL VENTURES INC | COM | 10,800 | 134,352 |
| REVLON INC | CL A | 154,944 | 480,326 |
| REYNOLDS + REYNOLDS CO | CL A | 68,500 | 1,922,795 |
| RF MICRO DEVICES INC | COM | 213,140 | 1,153,087 |
| RH DONNELLEY CORP | COM | 24,700 | 1,522,014 |
| RIGEL PHARMACEUTICALS INC | COM | 19,900 | 166,364 |
| RIGHTNOW TECHNOLOGIES INC | COM | 5,100 | 94,146 |
| RIMAGE CORP | COM | 7,700 | 223,146 |
| RITE AID CORP | COM | 531,600 | 1,849,968 |
| RLI CORP | COM | 24,200 | 1,206,854 |
| ROANOKE ELEC STL CORP | COM | 11,100 | 261,960 |
| ROBBINS + MYERS INC | COM | 9,700 | 197,395 |
| ROCK TENN CO | CL A | 27,100 | 369,915 |
| ROCKWOOD HLDGS INC | COM | 23,200 | 457,736 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 18,100 | 786,807 |
| ROGERS CORP | COM | 16,300 | 638,634 |
| ROLLINS INC | COM | 32,550 | 641,561 |
| ROPER INDS | COM | 90,100 | 3,559,851 |

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| | | | |
|--------------------------------|------|---------|------------|
| ROSS STORES INC | COM | 151,900 | 4,389,910 |
| ROYAL BANCSHARES PA INC | CL A | 7,417 | 171,788 |
| ROYAL GOLD INC | COM | 20,100 | 698,073 |
| RPC INC | COM | 25,650 | 675,621 |
| RPM INTL INC | COM | 127,500 | 2,214,675 |
| RSA SEC INC | COM | 79,550 | 893,347 |
| RTI INTL METALS INC | COM | 23,900 | 907,005 |
| RUBY TUESDAY INC | COM | 68,100 | 1,763,109 |
| RUDDICK CORP | COM | 36,500 | 776,720 |
| RUDOLPH TECHNOLOGIES INC | COM | 14,000 | 180,320 |
| RUSH ENTERPRISES INC | CL A | 16,615 | 247,231 |
| RUSS BERRIE + CO INC | COM | 10,600 | 121,052 |
| RUSSELL CORP | COM | 36,500 | 491,290 |
| RUTHS CHRIS STEAK HSE INC | COM | 14,858 | 268,930 |
| RYANS RESTAURANT GROUP INC | COM | 49,200 | 593,352 |
| RYERSON INC | COM | 29,200 | 710,144 |
| RYLAND GROUP INC | COM | 49,200 | 3,548,796 |
| S + T BANCORP INC | COM | 29,100 | 1,071,462 |
| S Y BANCORP INC | COM | 12,400 | 310,248 |
| S1 CORP | COM | 88,010 | 382,844 |
| SAFENET INC | COM | 23,524 | 757,943 |
| SAFETY INS GROUP INC | COM | 12,300 | 496,551 |
| SAGA COMMUNICATIONS | CL A | 17,500 | 190,225 |
| SAKS INC | COM | 128,100 | 2,159,766 |
| SALEM COMMUNICATIONS CORP DEL | CL A | 9,800 | 171,402 |
| SALESFORCE COM INC | COM | 65,800 | 2,108,890 |
| SALIX PHARMACEUTICALS LTD | COM | 47,550 | 835,929 |
| SANDERS MORRIS HARIS GROUP INC | COM | 10,207 | 167,293 |
| SANDERSON FARMS INC | COM | 19,650 | 599,915 |
| SANDISK CORP | COM | 185,875 | 11,676,668 |
| SANDY SPRING BANCORP INC | COM | 19,350 | 674,928 |
| SANFILIPPO JOHN B + SON INC | COM | 6,300 | 81,459 |
| SANTANDER BANCORP | COM | 7,066 | 177,498 |
| SAPIENT CORP | COM | 96,500 | 549,085 |
| SAUER DANFOSS INC | COM | 11,500 | 216,315 |
| SAUL CTRS INC | COM | 13,435 | 485,004 |
| SAVIENT PHARMACEUTICALS INC | COM | 56,835 | 212,563 |
| SAXON CAP INC | COM | 55,900 | 633,347 |

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| | | | |
|-----------------------------|------------|---------|-----------|
| SBA COMMUNICATIONS CORP | COM | 79,000 | 1,414,100 |
| SCANA CORP NEW | COM | 120,046 | 4,727,411 |
| SCANSOURCE INC | COM | 13,100 | 716,308 |
| SCBT FINL CORP | COM | 8,736 | 291,957 |
| SCHAWK INC | CL A | 11,300 | 234,475 |
| SCHEIN HENRY INC | COM | 90,800 | 3,962,512 |
| SCHNITZER STL INDS INC | CL A | 23,934 | 732,141 |
| SCHOLASTIC CORP | COM | 33,300 | 949,383 |
| SCHOOL SPECIALTY INC | COM | 21,346 | 777,848 |
| SCHULMAN A INC | COM | 30,400 | 654,208 |
| SCHWEITZER MAUDUIT INTL INC | COM | 18,600 | 460,908 |
| SCIENTIFIC GAMES CORP | CL A | 63,400 | 1,729,552 |
| SCORE BRD INC | COM | 137 | 0 |
| SCOTTS MIRACLE GRO CO | CL A | 48,200 | 2,180,568 |
| SCP POOL CORP | COM | 56,374 | 2,098,240 |
| SCS TRANSA INC | COM | 14,650 | 311,313 |
| SEABORD CORP DEL | COM | 320 | 483,520 |
| SEACHANGE INTL INC | COM | 29,550 | 233,445 |
| SEACOAST BKG CORP FLA | COM | 14,480 | 332,316 |
| SEACOR HLDGS INC | COM | 20,562 | 1,400,272 |
| SEATTLE GENETICS INC | COM | 34,700 | 163,784 |
| SECURE COMPUTING CORP | COM | 40,100 | 491,626 |
| SECURITY BK CORP | COM | 7,696 | 179,240 |
| SEI INVESTMENTS CO | COM | 68,400 | 2,530,800 |
| SELECT COMFORT CORP | COM | 39,600 | 1,083,060 |
| SELECTIVE INS GROUP INC | COM | 28,800 | 1,529,280 |
| SEMITool INC | COM | 20,400 | 221,952 |
| SEMTECH CORP | COM | 80,900 | 1,477,234 |
| SENIOR HSG PPTSY TR | SH BEN INT | 62,590 | 1,058,397 |
| SENO MYX INC | COM | 17,285 | 209,494 |
| SENSIENT TECHNOLOGIES CORP | COM | 50,600 | 905,740 |
| SEPRACOR INC | COM | 109,000 | 5,624,400 |
| SEQUA CORP | CL A | 6,300 | 435,015 |
| SERENA SOFTWARE INC | COM | 28,350 | 664,524 |
| SEROLOGICALS CORP | COM | 38,571 | 761,392 |
| SERVICE CORP INTL | COM | 319,000 | 2,609,420 |
| SERVICE MASTER COMPANY | COM | 303,300 | 3,624,435 |

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| | | | |
|--------------------------------|------|-----------|-----------|
| SFBC INTL INC | COM | 20,000 | 320,200 |
| SHARPER IMAGE CORP | COM | 9,200 | 89,608 |
| SHAW GROUP INC | COM | 81,500 | 2,370,835 |
| SHENANDOAH TELECOMMUNICATIONS | COM | 7,400 | 294,816 |
| SHOE CARNIVAL INC | COM | 9,400 | 206,048 |
| SHUFFLE MASTER INC | COM | 36,825 | 925,781 |
| SHURGARD STORAGE CTRS | CL A | 51,000 | 2,892,210 |
| SI INTL INC | COM | 8,800 | 269,016 |
| SIERRA BANCORP | COM | 3,700 | 84,323 |
| SIERRA HEALTH SVCS INC | COM | 26,600 | 2,126,936 |
| SIERRA PAC RES NEW | COM | 188,300 | 2,455,432 |
| SIGMATEL INC | COM | 26,400 | 345,840 |
| SIGNATURE BK NEW YORK NY | COM | 14,000 | 392,980 |
| SILGAN HLDGS INC | COM | 26,200 | 946,344 |
| SILICON IMAGE INC | COM | 91,000 | 823,550 |
| SILICON LABORATORIES INC | COM | 44,300 | 1,624,038 |
| SILICON STORAGE TECHNOLOGY INC | COM | 95,300 | 481,265 |
| SIMMONS 1ST NATL CORP | CL A | 16,200 | 448,740 |
| SIMPSON MFG INC | COM | 37,600 | 1,366,760 |
| SINCLAIR BROADCAST GROUP INC | CL A | 47,600 | 437,920 |
| SIRF TECHNOLOGY HLDGS INC | COM | 31,800 | 947,640 |
| SIRIUS SATELLITE RADIO INC | COM | 1,380,400 | 9,248,680 |
| SIRVA INC | COM | 21,400 | 171,200 |
| SIX FLAGS INC | COM | 104,600 | 806,466 |
| SIZELER PPTY INVS INC | COM | 17,785 | 228,537 |
| SJW CORP | COM | 7,500 | 341,250 |
| SKECHERS U S A INC | CL A | 22,200 | 340,104 |
| SKY FINL GROUP INC | COM | 101,415 | 2,821,365 |
| SKYLINE CORP | COM | 8,900 | 323,960 |
| SKYWEST INC | COM | 59,800 | 1,606,228 |
| SKYWORKS SOLUTIONS INC | COM | 170,086 | 865,738 |
| SL GREEN RLTY CORP | COM | 44,400 | 3,391,716 |
| SMART + FINAL INC | COM | 14,100 | 181,608 |
| SMITH A O CORP | COM | 16,228 | 569,603 |
| SMITH INTL INC | COM | 223,400 | 8,290,374 |
| SMITHFIELD FOODS INC | COM | 92,350 | 2,825,910 |
| SMUCKER J M CO | COM | 50,365 | 2,216,060 |

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| | | | |
|------------------------------|------|---------|-----------|
| SMURFIT STONE CONTAINER CORP | COM | 270,410 | 3,831,710 |
| SOHU COM INC | COM | 17,800 | 326,452 |
| SOMANETICS CORP | COM | 12,131 | 388,192 |
| SONIC AUTOMOTIVE INC | CL A | 32,900 | 733,012 |
| SONIC CORP | COM | 66,284 | 1,955,378 |
| SONIC SOLUTIONS | COM | 20,300 | 306,733 |
| SONICWALL INC | COM | 67,700 | 536,184 |
| SONOCO PRODS CO | COM | 103,900 | 3,054,660 |
| SONOSITE INC | COM | 17,900 | 626,679 |
| SONUS NETWORKS INC | COM | 236,315 | 879,092 |
| SOTHEBYS HLDGS INC | CL A | 50,800 | 932,688 |
| SOUND FED BANCORP INC | COM | 3,795 | 72,485 |
| SOURCE INTERLINK COS INC | COM | 32,326 | 359,465 |
| SOURCECORP INC | COM | 17,150 | 411,257 |
| SOUTH FINL GROUP INC | COM | 69,960 | 1,926,698 |
| SOUTH JERSEY INDS INC | COM | 30,600 | 891,684 |
| SOUTHERN COPPER CORP DEL | COM | 24,700 | 1,654,406 |
| SOUTHERN UN CO NEW | COM | 100,843 | 2,382,920 |
| SOUTHSIDE BANCSHARES INC | COM | 14,701 | 296,960 |
| SOUTHWEST BANCORP INC OKLA | COM | 11,600 | 232,000 |
| SOUTHWEST GAS CORP | COM | 37,600 | 992,640 |
| SOUTHWEST WTR CO | COM | 16,979 | 242,962 |
| SOUTHWESTERN ENERGY CO | COM | 174,400 | 6,267,936 |
| SOVRAN SELF STORAGE INC | COM | 16,702 | 784,493 |
| SPANISH BROADCASTING SYS INC | CL A | 37,906 | 193,700 |
| SPARTAN STORES INC | COM | 5,958 | 62,082 |
| SPARTECH CORP | COM | 36,425 | 799,529 |
| SPATIALIGHT INC | COM | 10,200 | 35,394 |
| SPECIALTY LABORATORIES INC | COM | 7,500 | 97,875 |
| SPECTRALINK CORP | COM | 20,000 | 237,400 |
| SPECTRUM BRANDS INC | COM | 35,400 | 718,974 |
| SPEEDWAY MOTORSPORTSINC | COM | 18,100 | 627,527 |
| SPHERION CORP | COM | 73,900 | 739,739 |
| SPIRIT FIN CORP | COM | 71,000 | 805,850 |
| SPORTS AUTH INC NEW | COM | 25,143 | 782,702 |
| SPSS INC | COM | 20,600 | 637,158 |
| SPX CORP | COM | 68,100 | 3,116,937 |

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| | | | |
|-------------------------------|---|---------|-----------|
| SRA INTL INC | CL A | 25,800 | 787,932 |
| SSA GLOBAL TECHNOLOGIES INC | COM | 8,882 | 161,564 |
| ST JOE CO | COM | 79,200 | 5,323,824 |
| ST MARY LD + EXPL CO | COM | 63,200 | 2,326,392 |
| STAGE STORES INC | COM | 25,499 | 759,345 |
| STAMPS COM INC | COM | 22,050 | 506,268 |
| STANCORP FINL GROUP INC | COM | 54,600 | 2,727,270 |
| STANDARD MICROSYSTEMS CORP | COM | 18,900 | 542,241 |
| STANDARD MTR PRODS INC | COM | 11,600 | 107,068 |
| STANDARD PAC CORP NEW | COM | 72,400 | 2,664,320 |
| STANDARD REGISTER | COM | 15,800 | 249,798 |
| STANDEX INTL CORP | COM | 16,100 | 446,936 |
| STANLEY FURNITURE CO INC | COM | 15,100 | 350,018 |
| STAR SCIENTIFIC INC | COM | 31,400 | 73,790 |
| STARTEK INC | COM | 12,600 | 226,800 |
| STATE AUTO FINL CORP | COM | 16,300 | 594,298 |
| STATE BANCORP INC N Y | COM | 8,863 | 148,367 |
| STATION CASINOS INC | COM | 59,050 | 4,003,590 |
| STEEL DYNAMICS INC | COM | 39,700 | 1,409,747 |
| STEEL TECHNOLOGIES INC | COM | 10,900 | 305,091 |
| STEELCASE INC | CL A | 57,200 | 905,476 |
| STEIN MART INC | COM | 24,800 | 450,120 |
| STEINWAY MUSICAL INSTRS INC | COM | 4,900 | 124,999 |
| STELLENT INC | COM | 31,000 | 307,830 |
| STEMCELLS INC | COM | 62,500 | 215,625 |
| STEPAN CHEM CO | COM | 8,800 | 236,632 |
| STERICYCLE INC | COM | 45,600 | 2,684,928 |
| STERIS CORP | COM | 74,200 | 1,856,484 |
| STERLING BANCORP | COM (RTS CALLABLE THRU 03 MAR99) | 22,012 | 434,297 |
| STERLING BANCSHARES INC | COM | 46,050 | 711,012 |
| STERLING FINL CORP | COM | 29,807 | 590,179 |
| STERLING FINL CORP WASH | COM | 38,485 | 961,355 |
| STEWART + STEVENSON SVCS INC | COM | 30,600 | 646,578 |
| STEWART ENTERPRISES INC | CL A | 120,400 | 651,364 |
| STEWART INFORMATION SVCS CORP | COM | 19,200 | 934,464 |
| STIFEL FINL CORP | COM | 7,000 | 263,130 |
| STILLWATER MNG CO | COM | 43,043 | 498,008 |

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|--------------------------------|-----|---------|-----------|
| STONE ENERGY CORP | COM | 23,677 | 1,078,014 |
| STRATASYS INC | COM | 9,500 | 237,595 |
| STRATEGIC HOTEL CAP INC | COM | 41,900 | 862,302 |
| STRATTEC SEC CORP | COM | 3,200 | 129,344 |
| STRAYER ED INC | COM | 16,000 | 1,499,200 |
| STRIDE RITE CORP | COM | 38,600 | 523,416 |
| STUDENT LN CORP | COM | 4,400 | 920,612 |
| STURM RUGER + CO INC | COM | 24,500 | 171,745 |
| SUFFOLK BANCORP | COM | 13,000 | 439,010 |
| SUMMIT BANKSHARES INC FT WORTH | COM | 14,040 | 252,439 |
| SUN BANCORP INC N J | COM | 10,996 | 217,171 |
| SUN CMNTYS INC | COM | 17,800 | 558,920 |
| SUNRISE SENIOR LIVING INC | COM | 38,800 | 1,307,948 |
| SUNSTONE HOTEL INVS INC NEW | COM | 24,700 | 656,279 |
| SUNTERRA CORP | COM | 26,200 | 372,564 |
| SUPERGEN INC | COM | 49,500 | 249,975 |
| SUPERIOR ENERGY SVCS INC | COM | 82,400 | 1,734,520 |
| SUPERIOR ESSEX INC | COM | 13,805 | 278,309 |
| SUPERIOR INDS INTL INC | COM | 21,400 | 476,364 |
| SUPERTEX INC | COM | 10,798 | 477,812 |
| SUPPORTSOFT INC | COM | 33,400 | 140,948 |
| SUREWEST COMMUNICATIONS | COM | 17,100 | 450,927 |
| SURMODICS INC | COM | 16,600 | 614,034 |
| SUSQUEHANNA BANCSHARES INC PA | COM | 51,345 | 1,215,850 |
| SVB FINL GROUP | COM | 38,000 | 1,779,920 |
| SWIFT ENERGY CO | COM | 28,400 | 1,279,988 |
| SWIFT TRANSN INC | COM | 47,500 | 964,250 |
| SWS GROUP INC | COM | 15,973 | 334,475 |
| SYBASE INC | COM | 98,107 | 2,144,619 |
| SYBRON DENTAL SPECIALTIES | COM | 42,200 | 1,679,982 |
| SYCAMORE NETWORKS INC | COM | 200,700 | 867,024 |
| SYKES ENTERPRISES INC | COM | 27,700 | 370,349 |
| SYMBION INC DE | COM | 20,000 | 460,000 |
| SYMMETRICOM INC | COM | 44,300 | 375,221 |
| SYMS CORP | COM | 6,600 | 95,304 |
| SYMYX TECHNOLOGIES INC | COM | 28,800 | 785,952 |
| SYNAPTICS INC | COM | 21,400 | 529,008 |

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| | | | |
|--------------------------------|------|---------|-----------|
| SYNIVERSE HLDGS INC | COM | 11,400 | 238,260 |
| SYNNEX CORP | COM | 11,000 | 166,210 |
| SYNOPSIS INC | COM | 153,338 | 3,075,960 |
| SYNTEL INC | COM | 6,100 | 127,063 |
| SYNTROLEUM CORP | COM | 44,572 | 402,485 |
| SYPRIS SOLUTIONS INC | COM | 8,300 | 82,834 |
| SYSTEMAX INC | COM | 9,800 | 61,152 |
| T HQ INC | COM | 67,412 | 1,607,764 |
| TAKE TWO INTERACTIVE SOFTWARE | COM | 71,250 | 1,261,125 |
| TALBOTS INC | COM | 26,000 | 723,320 |
| TALK AMER HLDGS INC | COM | 34,466 | 297,442 |
| TALX CORP | COM | 24,720 | 1,129,951 |
| TANGER FACTORY OUTLET CTRS INC | COM | 30,396 | 873,581 |
| TANOX INC | COM | 28,500 | 466,545 |
| TARRAGON CORPORATION | COM | 11,947 | 246,347 |
| TASER INTL INC | COM | 51,600 | 360,168 |
| TAUBMAN CENTERS INC | REIT | 54,600 | 1,897,350 |
| TAYLOR CAP GROUP INC | COM | 4,600 | 185,840 |
| TCF FINANCIAL CORP | COM | 143,500 | 3,894,590 |
| TD BANKNORTH INC | COM | 75,359 | 2,189,179 |
| TECH DATA CORP | COM | 63,575 | 2,522,656 |
| TECHNE CORP | COM | 39,500 | 2,217,925 |
| TECHNICAL OLYMPIC USA INC | COM | 17,287 | 364,583 |
| TECHNITROL INC | COM | 47,400 | 810,540 |
| TECHNOLOGY INVT CAP CORP | COM | 13,600 | 205,360 |
| TECUMSEH PRODS CO | CL A | 16,284 | 373,066 |
| TEJON RANCH CO | COM | 8,300 | 331,336 |
| TEKELEC INC | COM | 61,400 | 853,460 |
| TELEDYNE TECHNOLOGIES INC | COM | 35,711 | 1,039,190 |
| TELEFLEX INC | COM | 38,000 | 2,469,240 |
| TELEPHONE + DATA SYS INC | COM | 112,000 | 4,035,360 |
| TELETECH HLDGS INC | COM | 43,400 | 522,970 |
| TELEWEST GLOBAL INC | COM | 255,200 | 6,078,864 |
| TELIK INC | COM | 47,200 | 801,928 |
| TELKONET INC | COM | 49,900 | 207,085 |
| TEMPUR PEDIC INTL INC | COM | 40,800 | 469,200 |
| TENNANT CO | COM | 10,300 | 535,600 |

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| | | | |
|-----------------------------|------|---------|-----------|
| TENNECO INC | COM | 52,100 | 1,021,681 |
| TERAYON COMMUNICATION SYS | COM | 81,600 | 188,496 |
| TERCICA INC | COM | 5,100 | 36,567 |
| TEREX CORP NEW | COM | 52,863 | 3,140,062 |
| TERRA INDS INC | COM | 102,100 | 571,760 |
| TERREMARK WORLDWIDE INC | COM | 25,270 | 117,506 |
| TESORO CORP | COM | 72,100 | 4,437,755 |
| TESSERA TECHNOLOGIES INC | COM | 42,300 | 1,093,455 |
| TETRA TECH INC NEW | COM | 63,675 | 997,787 |
| TETRA TECHNOLOGIES INC DEL | COM | 38,250 | 1,167,390 |
| TEXAS CAP BANCSHARES INC | COM | 20,917 | 468,750 |
| TEXAS INDS INC | COM | 23,963 | 1,194,316 |
| TEXAS REGL BANCSHARES INC | CL A | 43,791 | 1,239,285 |
| TEXAS ROADHOUSE INC | CL A | 39,000 | 606,450 |
| THE STEAK AND SHAKE COMPANY | COM | 29,110 | 493,415 |
| THERMOGENESIS CORP | COM | 38,581 | 186,346 |
| THOMAS + BETTS CORP | COM | 64,500 | 2,706,420 |
| THOR INDS INC | COM | 39,300 | 1,574,751 |
| THORATEC CORP | COM | 47,845 | 989,913 |
| THORNBURG MTG INC | COM | 106,400 | 2,787,680 |
| TIBCO SOFTWARE INC | COM | 235,400 | 1,758,438 |
| TIDEWATER INC | COM | 66,500 | 2,956,590 |
| TIERONE CORP | COM | 25,100 | 738,191 |
| TIMBERLAND CO | CL A | 56,200 | 1,829,310 |
| TIME WARNER TELECOM INC | CL A | 50,200 | 494,470 |
| TIMKEN CO | COM | 83,900 | 2,686,478 |
| TITAN INTL INC ILL | COM | 15,600 | 269,100 |
| TITANIUM METALS CORP | COM | 11,400 | 721,164 |
| TIVO INC | COM | 45,800 | 234,496 |
| TNS INC | COM | 5,700 | 109,326 |
| TODCO | CL A | 46,600 | 1,773,596 |
| TOLL BROS INC | COM | 110,000 | 3,810,400 |
| TOMPKINS TRUSTCO INC | COM | 9,438 | 422,822 |
| TOO INC | COM | 37,900 | 1,069,159 |
| TOOTSIE ROLL INDS INC | COM | 27,835 | 805,267 |
| TOPPS COMPANY INC | COM | 39,800 | 295,714 |
| TREADOR RES CORP | COM | 15,410 | 324,689 |

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| | | | |
|--------------------------------|------------|---------|-----------|
| TORO CO | COM | 45,400 | 1,987,158 |
| TOTAL SYS SVCS INC | COM | 41,900 | 829,201 |
| TOWER GROUP INC | COM | 16,469 | 361,989 |
| TOWN + CNTRY TR | SH BEN INT | 17,510 | 592,013 |
| TRACTOR SUPPLY CO | COM | 32,500 | 1,720,550 |
| TRADESTATION GROUP INC | COM | 19,300 | 238,934 |
| TRAMMELL CROW CO | COM | 33,400 | 856,710 |
| TRANS WORLD ENTMT CORP | COM | 24,500 | 139,650 |
| TRANSACTION SYS ARCHITECTS INC | CL A | 43,000 | 1,237,970 |
| TRANSATLANTIC HLDGS INC | COM | 28,350 | 1,905,120 |
| TRANSMONTAIGNE INC | COM | 23,000 | 151,800 |
| TRANSWITCH CORP | COM | 14,735 | 26,965 |
| TRAVELZOO INC | COM | 2,200 | 48,400 |
| TREDEGAR INDS INC | COM | 36,800 | 474,352 |
| TREEHOUSE FOODS INC | COM | 29,884 | 559,428 |
| TREX INC | COM | 9,600 | 269,280 |
| TRI VY CORP | COM | 18,000 | 140,040 |
| TRIAD GTY INC | COM | 9,500 | 417,905 |
| TRIAD HOSPS INC | COM | 89,443 | 3,508,849 |
| TRIARC COS INC | CL B SER 1 | 44,100 | 654,885 |
| TRICO BANCSHARES | COM | 14,100 | 329,799 |
| TRIDENT MICROSYSTEMS INC | COM | 55,000 | 990,000 |
| TRIMBLE NAVIGATION LTD | COM | 53,750 | 1,907,588 |
| TRIMERIS INC | COM | 17,050 | 195,905 |
| TRINITY INDS INC | COM | 42,700 | 1,881,789 |
| TRIPATH IMAGING INC | COM | 23,200 | 140,128 |
| TRIQUINT SEMICONDUCTOR INC | COM | 161,570 | 718,987 |
| TRIUMPH GROUP INC NEW | COM | 18,600 | 680,946 |
| TRIZEC PPTYS INC | COM | 102,200 | 2,342,424 |
| TRIZETTO GROUP INC | COM | 46,500 | 790,035 |
| TRUSTCO BK CORP N Y | COM | 82,833 | 1,028,786 |
| TRUSTMARK CORP | COM | 50,200 | 1,378,994 |
| TRUSTREET PPTYS INC | COM | 54,600 | 798,252 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 40,600 | 1,069,810 |
| TTM TECHNOLOGIES | COM | 43,200 | 406,080 |
| TUESDAY MORNING CORP | COM | 27,800 | 581,576 |
| TUPPERWARE BRANDS CORP | COM | 57,700 | 1,292,480 |

| | | | |
|--------------------------------|------|---------|-----------|
| TURBOCHEF TECHNOLOGIES INC | COM | 13,000 | 186,680 |
| TYLER TECHNOLOGIES INC | COM | 45,030 | 395,363 |
| U S B HLDG INC | COM | 18,669 | 404,371 |
| U S I HLDGS CORP | COM | 46,200 | 636,174 |
| U S XPRESS ENTERPRISES INC | CL A | 7,400 | 128,612 |
| U STORE IT TR | COM | 43,800 | 921,990 |
| UAP HLDG CORP | COM | 29,700 | 606,474 |
| UBIQUITEL INC | COM | 89,667 | 886,807 |
| UCBH HLDGS INC | COM | 101,600 | 1,816,608 |
| UGI CORP NEW | COM | 110,900 | 2,284,540 |
| UICI | COM | 43,100 | 1,530,481 |
| UIL HLDG CORP | COM | 14,500 | 666,855 |
| ULTICOM INC | COM | 14,000 | 137,340 |
| ULTIMATE SOFTWARE GROUP INC | COM | 22,543 | 429,895 |
| ULTRALIFE BATTERIES INC | COM | 14,300 | 171,600 |
| ULTRATECH INC | COM | 24,300 | 399,006 |
| UMB FINL CORP | COM | 16,201 | 1,035,406 |
| UMPQUA HLDGS CORP | COM | 51,305 | 1,463,732 |
| UNDER ARMOUR INC | CL A | 5,800 | 222,198 |
| UNIFIRST CORP | COM | 10,300 | 320,330 |
| UNION BANKSHARES CORP | COM | 8,100 | 349,110 |
| UNIONBANCAL CORP | COM | 59,861 | 4,113,648 |
| UNISOURCE ENERGY CORP | COM | 38,600 | 1,204,320 |
| UNIT CORP | COM | 46,850 | 2,578,156 |
| UNITED AUTO GROUP INC | COM | 25,000 | 955,000 |
| UNITED BANKSHARES INC W VA | COM | 39,400 | 1,388,456 |
| UNITED CAP CORP | COM | 6,700 | 165,289 |
| UNITED CMNTY BKS INC BLAIRSVIL | COM | 33,750 | 899,775 |
| UNITED DOMINION RLTY TR INC | COM | 146,600 | 3,436,304 |
| UNITED FIRECAS CO | COM | 18,800 | 760,084 |
| UNITED INDL CORP | COM | 11,800 | 488,166 |
| UNITED NAT FOODS INC | COM | 45,800 | 1,209,120 |
| UNITED ONLINE INC | COM | 51,800 | 736,596 |
| UNITED PANAM FINL CORP | COM | 5,200 | 134,524 |
| UNITED RENTALS INC | COM | 64,800 | 1,515,672 |
| UNITED SEC BANCSHARES INC | COM | 1,020 | 27,346 |
| UNITED STATES CELLULAR CORP | COM | 15,750 | 778,050 |

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| | | | |
|--------------------------------|------------|---------|-----------|
| UNITED STATIONERS INC | COM | 37,330 | 1,810,505 |
| UNITED SURGICAL PARTNERS | COM | 46,049 | 1,480,475 |
| UNITED THERAPEUTICS CORP DEL | COM | 21,600 | 1,492,992 |
| UNITRIN INC | COM | 52,000 | 2,342,600 |
| UNIVERSAL AMERN FINL CORP | COM | 29,800 | 449,384 |
| UNIVERSAL COMPRESSION HLDGS | COM | 20,700 | 851,184 |
| UNIVERSAL CORP VA | COM | 27,900 | 1,209,744 |
| UNIVERSAL DISPLAY CORP | COM | 20,400 | 214,404 |
| UNIVERSAL ELECTRS INC | COM | 16,600 | 286,018 |
| UNIVERSAL FST PRODS INC | COM | 19,400 | 1,071,850 |
| UNIVERSAL HEALTH RLTY INCOME | SH BEN INT | 14,100 | 441,894 |
| UNIVERSAL HEALTH SVCS INC | CL B | 49,700 | 2,322,978 |
| UNIVERSAL TECHNICAL INST INC | COM | 20,000 | 618,800 |
| UNIVEST CORP PA | COM | 14,150 | 343,421 |
| UNIZAN FINL CORP | COM | 26,625 | 707,160 |
| URBAN OUTFITTERS INC | COM | 112,500 | 2,847,375 |
| URS CORP NEW | COM | 43,000 | 1,617,230 |
| URSTADT BIDDLE PPTYS INC | CL A | 22,500 | 364,725 |
| US PHYSICAL THERAPY INC | COM | 6,401 | 118,226 |
| USA MOBILITY INC | COM | 25,060 | 694,663 |
| USA TRUCK INC | COM | 900 | 26,217 |
| USANA HEALTH SCIENCES | COM | 10,000 | 383,600 |
| USEC INC | COM | 95,900 | 1,146,005 |
| USG CORP | COM | 39,100 | 2,541,500 |
| UTD COMMUNITY FINL | COM | 35,000 | 413,350 |
| UTSTARCOM INC | COM | 101,500 | 818,090 |
| VAIL RESORTS INC | COM | 32,100 | 1,060,263 |
| VALASSIS COMMUNICATIONS INC | COM | 54,300 | 1,578,501 |
| VALEANT PHARMACEUTICALS INTL | COM | 91,700 | 1,657,936 |
| VALENCE TECHNOLOGY INC | COM | 66,600 | 102,564 |
| VALHI INC NEW | COM | 11,300 | 209,050 |
| VALLEY NATL BANCORP | COM | 111,015 | 2,675,462 |
| VALMONT INDS INC | COM | 18,100 | 605,626 |
| VALOR COMMUNICATIONS GROUP INC | COM | 25,400 | 289,560 |
| VALSPAR CORP | COM | 109,200 | 2,693,964 |
| VALUE LINE INC | COM | 1,800 | 62,874 |
| VALUECLICK INC | COM | 92,600 | 1,676,986 |

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| | | | |
|-----------------------------|------|---------|-----------|
| VALUEVISION MEDIA INC | CL A | 35,300 | 444,780 |
| VARIAN INC | COM | 36,700 | 1,460,293 |
| VARIAN MED SYS INC | COM | 138,900 | 6,992,226 |
| VARIAN SEMI EQUIP ASSOC INC | COM | 42,100 | 1,849,453 |
| VASCO DATA SEC INTL INC | COM | 26,945 | 265,678 |
| VCA ANTECH INC | COM | 80,300 | 2,264,460 |
| VECTOR GROUP LTD | COM | 30,494 | 554,076 |
| VECTREN CORP | COM | 83,490 | 2,267,588 |