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STATE STREET CORP
Form 13F-HR
February 12, 2002

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: December 31, 2001

Check here if amendment [] Amendment Number []

Institutional Investment Manager filing this report:

Name: State Street Corporation

Address: 225 Franklin Street

Boston, Massachusetts 02110

Form 13F File Number: 28-399

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

Person signing this report on behalf of the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

/s/ FREDERICK P. BAUGHMAN Boston, Massachusetts February 12, 2002

[Signature] [City, State] [Date]

Report Type (Check only one):

- [] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
[] 13F NOTICE. (Check here if no holdings reported are in this report and all

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holdings are reported by other reporting manager(s).)

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

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

| 13F File Number | Name |
|-----------------|---------------|
| 28-5798 | Roy A. Hammer |

Form 13F SUMMARY PAGE

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 10 |
| Form 13F Information Table Entry Total: | 3,243 |
| Form 13F Information Table Value Total: | 326,637,881 |
| | (thousands) |

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|-----|----------------------|-----------------------|
| 1 | 28-1932 | Frederick Ballou |
| 2 | 28-3602 | Francis L. Coolidge |
| 3 | 28-2710 | F. Davis Dossori, Jr. |
| 4 | 28-3488 | Nicholas A. Grace |
| 5 | 28-5798 | Roy A. Hammer |
| 6 | 28-6740 | Edward J. Joyce |
| 7 | 28-5796 | George H. Kidder |
| 8 | 28-1487 | Peter B. Loring |
| 9 | 28-4282 | Dean Ridlon |
| 10 | 28-6281 | Michael B. Elefante |

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State Street Corporation

SEC13F Report - December 31, 2001

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 2,019,786 | 48,471 | 48,303 | 168 | |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 2,420,946 | 34,511 | 34,511 | | |
| ACE LTD | ORD | G0070K10 | 36,880,746 | 918,574 | 898,340 | 20,234 | |
| AMDOCS LTD | ORD | G0260210 | 12,734,435 | 374,873 | 285,815 | 82,558 | |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 324,630 | 12,607 | 12,607 | | |
| BUNGE LIMITED | COM | G1696210 | 1,236,168 | 53,100 | 53,100 | | |
| EVEREST RE GROUP LTD | COM | G3223R10 | 12,639,463 | 178,776 | 178,676 | 100 | |
| FOSTER WHEELER LTD | SHS | G3653510 | 252,368 | 49,484 | 49,484 | | |
| FRESH DEL MONTE PROD | ORD | G3673810 | 603,806 | 40,120 | 39,120 | 1,000 | |
| GARMIN LTD | ORD | G3726010 | 297,477 | 13,953 | 13,953 | | |
| GLOBAL CROSSING LTD | COM | G3921A10 | 993,167 | 1,182,342 | 1,181,922 | 420 | |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 15,839,180 | 555,371 | 531,701 | 1,728 | 2 |
| HELEN OF TROY CORP L | COM | G4388N10 | 247,964 | 19,981 | 19,981 | | |
| LORAL SPACE & COMMUN | COM | G5646210 | 839,699 | 280,836 | 267,673 | 13,163 | |
| PARTNERRE LTD | COM | G6852T10 | 648,810 | 12,015 | 12,015 | | |
| RENAISSANCE RE HLDGS | COM | G7496G10 | 3,877,914 | 40,649 | 40,649 | | |
| HILFIGER TOMMY CORP | ORD | G8915Z10 | 323,578 | 23,533 | 23,533 | | |
| TRANSOCEAN SEDCO FOR | ORD | G9007810 | 183,817,956 | 5,435,185 | 5,358,564 | 43,426 | 3 |
| TRENWICK GROUP LTD | COM | G9032C10 | 214,739 | 21,115 | 11,215 | | |
| WILLIS GROUP HOLDING | SHS | G9665510 | 1,228,132 | 52,150 | 50,700 | 1,450 | |
| XOMA LTD | ORD | G9825R10 | 641,136 | 65,090 | 65,090 | | |
| XL CAP LTD | CL A | G9825510 | 191,978,879 | 2,101,345 | 2,099,745 | 1,600 | |

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| | | | | | | |
|----------------------|-----------|----------|---------------|------------|------------|---------|
| UBS AG | NAMEN AKT | H8920M85 | 37,650,300 | 753,006 | 91,406 | 661,600 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 6,194,677 | 155,294 | 155,219 | 75 |
| ORBOTECH LTD | ORD | M7525310 | 714,612 | 22,941 | 22,941 | |
| VERISITY LTD | ORD | M9738511 | 248,245 | 13,100 | 13,100 | |
| ASML HLDG NV | N Y SHS | N0705911 | 11,502,032 | 674,606 | 71,341 | 585,320 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 2,534,247 | 156,435 | 150,435 | 6,000 |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 55,348,240 | 2,307,138 | 1,612,726 | 694,412 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 217,000 | 21,700 | 21,700 | |
| OMI CORP NEW | COM | Y6476W10 | 200,822 | 50,458 | 50,458 | |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 5,991,586 | 171,925 | 120,600 | 43,845 |
| AAR CORP | COM | 00036110 | 3,652,518 | 405,385 | 405,285 | 100 |
| ABB LTD | SPONSORED | 00037520 | 529,340 | 56,253 | 56,253 | |
| ACTV INC | COM | 00088E10 | 634,079 | 339,080 | 339,080 | |
| A D C TELECOMMUNICAT | COM | 00088610 | 76,383,667 | 16,605,145 | 16,550,498 | 52,217 |
| ADE CORP MASS | COM | 00089C10 | 830,920 | 83,092 | 82,892 | 200 |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 2,263,115 | 139,012 | 128,012 | 11,000 |
| ABM INDS INC | COM | 00095710 | 5,158,924 | 164,559 | 164,459 | 100 |
| AEP INDS INC | COM | 00103110 | 354,895 | 14,812 | 14,812 | |
| AFC ENTERPRISES INC | COM | 00104Q10 | 2,713,572 | 95,582 | 95,582 | |
| AFLAC INC | COM | 00105510 | 299,385,835 | 12,189,977 | 12,042,894 | 122,533 |
| AGCO CORP | COM | 00108410 | 12,576,076 | 796,963 | 796,243 | 720 |
| AGL RES INC | COM | 00120410 | 18,884,595 | 820,356 | 819,756 | 600 |
| AES CORP | COM | 00130H10 | 166,980,669 | 10,212,885 | 10,194,693 | 17,352 |
| Page Total | | | 1,181,010,945 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|--------------------|--------|--------|------|
| DAIMLERCHRYSLER AG | 48,471 | | |

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| | | | |
|----------------------|-----------|---------|---------|
| DEUTSCHE BANK AG NAM | 34,511 | | |
| ----- | | | |
| ACE LTD | 915,374 | | 3,200 |
| ----- | | | |
| AMDOCS LTD | 321,416 | 6,500 | 46,957 |
| ----- | | | |
| ARCH CAP GROUP LTD | 12,607 | | |
| ----- | | | |
| BUNGE LIMITED | 53,100 | | |
| ----- | | | |
| EVEREST RE GROUP LTD | 178,476 | | 300 |
| ----- | | | |
| FOSTER WHEELER LTD | 49,484 | | |
| ----- | | | |
| FRESH DEL MONTE PROD | 40,120 | | |
| ----- | | | |
| GARMIN LTD | 13,953 | | |
| ----- | | | |
| GLOBAL CROSSING LTD | 667,609 | | 514,733 |
| ----- | | | |
| GLOBALSANTAFE CORP | 399,351 | 21,942 | 134,078 |
| ----- | | | |
| HELEN OF TROY CORP L | 19,981 | | |
| ----- | | | |
| LORAL SPACE & COMMUN | 280,836 | | |
| ----- | | | |
| PARTNERRE LTD | 11,515 | | 500 |
| ----- | | | |
| RENAISSANCE RE HLDGS | 40,649 | | |
| ----- | | | |
| HILFIGER TOMMY CORP | 23,533 | | |
| ----- | | | |
| TRANSOCEAN SEDCO FOR | 4,735,890 | 106,539 | 592,756 |
| ----- | | | |
| TRENWICK GROUP LTD | 11,215 | 9,900 | |
| ----- | | | |
| WILLIS GROUP HOLDING | 52,150 | | |
| ----- | | | |
| XOMA LTD | 65,090 | | |
| ----- | | | |
| XL CAP LTD | 1,876,294 | 29,400 | 195,651 |
| ----- | | | |
| UBS AG | 340,847 | 407,359 | 4,800 |
| ----- | | | |
| CHECK POINT SOFTWARE | 98,699 | 43,971 | 12,624 |
| ----- | | | |
| ORBOTECH LTD | 17,707 | 5,234 | |
| ----- | | | |
| VERISITY LTD | 13,100 | | |
| ----- | | | |
| ASML HLDG NV | 646,061 | 17,945 | 10,600 |
| ----- | | | |
| ROYAL CARIBBEAN CRUI | 156,435 | | |
| ----- | | | |
| FLEXTRONICS INTL LTD | 2,222,828 | | 84,310 |
| ----- | | | |
| GENERAL MARITIME COR | 21,700 | | |
| ----- | | | |
| OMI CORP NEW | 50,458 | | |
| ----- | | | |
| TEEKAY SHIPPING MARS | 164,445 | 7,480 | |
| ----- | | | |

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| | | | |
|----------------------|------------|---------|-----------|
| AAR CORP | 385,985 | 19,400 | |
| ABB LTD | 56,253 | | |
| ACTV INC | 313,980 | 25,100 | |
| A D C TELECOMMUNICAT | 14,330,383 | 232,075 | 2,042,687 |
| ADE CORP MASS | 76,992 | 6,100 | |
| ABN AMRO HLDG NV | 139,012 | | |
| ABM INDS INC | 153,159 | 11,400 | |
| AEP INDS INC | 14,812 | | |
| AFC ENTERPRISES INC | 92,782 | 2,800 | |
| AFLAC INC | 10,380,947 | 195,023 | 1,614,007 |
| AGCO CORP | 755,863 | 41,100 | |
| AGL RES INC | 769,556 | 50,800 | |
| AES CORP | 8,844,164 | 156,501 | 1,212,220 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| AK STL HLDG CORP | COM | 00154710 | 14,310,145 | 1,257,482 | 1,251,452 | 5,650 | |
| AMB PROPERTY CORP | COM | 00163T10 | 20,585,734 | 791,759 | 791,659 | 100 | |
| AMC ENTMT INC | COM | 00166910 | 2,030,844 | 169,237 | 169,237 | | |
| AMLI RESIDENTIAL PPT | SH BEN INT | 00173510 | 5,836,992 | 231,443 | 231,443 | | |
| AMN HEALTHCARE SERVI | COM | 00174410 | 1,126,962 | 41,130 | 41,130 | | |
| AMR CORP | COM | 00176510 | 82,006,243 | 3,677,410 | 3,116,965 | 560,005 | |
| AOL TIME WARNER INC | COM | 00184A10 | 3,112,970,399 | 96,977,271 | 95,960,662 | 895,607 | 12 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 600,189 | 230,842 | 230,842 | | |

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| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|------------|----|
| AT&T CORP | COM | 00195710 | 1,688,552,703 | 93,084,493 | 80,349,015 | 12,390,612 | 34 |
| ATMI INC | COM | 00207R10 | 5,828,463 | 244,380 | 243,340 | 1,040 | |
| ATS MED INC | COM | 00208310 | 1,044,004 | 196,982 | 196,982 | | |
| AT&T WIRELESS SVCS I | COM | 00209A10 | 751,816,112 | 52,318,449 | 51,796,654 | 396,761 | 12 |
| AVI BIOPHARMA INC | COM | 00234610 | 1,496,673 | 137,058 | 137,058 | | |
| AVX CORP NEW | COM | 00244410 | 14,209,294 | 602,344 | 602,044 | 300 | |
| AXT INC | COM | 00246W10 | 2,428,338 | 168,284 | 168,184 | 100 | |
| AAIPHARMA INC | COM | 00252W10 | 2,428,317 | 96,515 | 96,515 | | |
| AARON RENTS INC | COM | 00253520 | 1,914,157 | 117,433 | 117,433 | | |
| AARON RENTS INC | CL A | 00253530 | 206,550 | 15,300 | 15,300 | | |
| ABBOTT LABS | COM | 00282410 | 1,932,329,899 | 34,660,626 | 33,208,194 | 785,340 | 66 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 26,939,888 | 1,015,450 | 1,007,454 | 5,746 | |
| ABGENIX INC | COM | 00339B10 | 16,187,904 | 481,210 | 479,420 | 1,690 | |
| ABIOMED INC | COM | 00365410 | 2,058,719 | 130,134 | 129,634 | 500 | |
| ACACIA RESH CORP | COM | 00388110 | 1,843,476 | 166,529 | 166,507 | | |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 1,228,083 | 193,399 | 193,399 | | |
| ACCLAIM ENTMT INC | COM PAR \$0 | 00432520 | 2,439,929 | 460,364 | 460,364 | | |
| ACCREDITO HEALTH INC | COM | 00437V10 | 9,368,366 | 235,979 | 235,949 | 30 | |
| ACKERLEY GROUP INC | COM | 00452710 | 2,391,655 | 136,666 | 136,666 | | |
| ACLARA BIOSCIENCES I | COM | 00461P10 | 1,461,797 | 288,323 | 288,323 | | |
| ACME COMMUNICATION I | COM | 00463110 | 436,495 | 64,762 | 62,062 | 2,700 | |
| ACTIVISION INC NEW | COM NEW | 00493020 | 15,180,502 | 583,641 | 583,641 | | |
| ACTION PERFORMANCE C | COM | 00493310 | 5,304,957 | 173,308 | 173,308 | | |
| ACTEL CORP | COM | 00493410 | 8,062,952 | 404,970 | 404,950 | 20 | |
| ACTERNA CORP | COM | 00503U10 | 4,438,555 | 1,123,685 | 1,122,945 | 600 | |
| ACTIVE POWER INC | COM | 00504W10 | 2,031,921 | 298,812 | 298,812 | | |
| ACTRADE FINL TECHNOL | COM | 00507P10 | 1,775,452 | 60,287 | 60,287 | | |
| ACTUATE CORP | COM | 00508B10 | 2,292,191 | 434,951 | 431,651 | 3,200 | |
| ACTUANT CORP | CL A NEW | 00508X20 | 959,649 | 28,561 | 28,521 | 40 | |
| ACUITY BRANDS INC | COM | 00508Y10 | 15,851,774 | 1,310,064 | 1,309,819 | 245 | |
| ACXIOM CORP | COM | 00512510 | 15,592,237 | 892,515 | 891,775 | 340 | |

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| | | | | | | |
|----------------------|-----------|----------|---------------|-----------|-----------|--------|
| ADAPTEC INC | COM | 00651F10 | 15,617,805 | 1,077,090 | 1,064,767 | 12,323 |
| ADECCO SA | SPONSORED | 00675410 | 274,198 | 20,311 | 20,311 | |
| ADELPHIA COMMUNICATI | CL A | 00684810 | 18,736,997 | 600,930 | 594,535 | 2,335 |
| ADMINISTAFF INC | COM | 00709410 | 6,170,374 | 225,114 | 225,094 | 20 |
| ADOBE SYS INC | COM | 00724F10 | 157,087,632 | 5,059,183 | 5,048,248 | 10,155 |
| ADOLOR CORP | COM | 00724X10 | 7,165,388 | 399,186 | 348,182 | 50,904 |
| ADTRAN INC | COM | 00738A10 | 8,237,881 | 322,801 | 322,551 | 150 |
| ADVANCED AUTO PARTS | COM | 00751Y10 | 1,085,097 | 21,811 | 21,811 | |
| Page Total | | | 7,991,943,892 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|------------|------------|
| AK STL HLDG CORP | 1,192,502 | 8,580 | 56,400 |
| AMB PROPERTY CORP | 741,559 | 3,700 | 46,500 |
| AMC ENTMT INC | 157,637 | | 11,600 |
| AMLI RESIDENTIAL PPT | 220,743 | | 10,700 |
| AMN HEALTHCARE SERVI | 41,130 | | |
| AMR CORP | 2,757,470 | 588,805 | 331,135 |
| AOL TIME WARNER INC | 82,956,861 | 1,436,662 | 12,583,748 |
| APAC CUSTOMER SERVIC | 215,542 | | 15,300 |
| AT&T CORP | 69,786,652 | 12,960,814 | 10,337,027 |
| ATMI INC | 228,380 | | 16,000 |
| ATS MED INC | 181,582 | | 15,400 |
| AT&T WIRELESS SVCS I | 44,666,024 | 833,184 | 6,819,241 |
| AVI BIOPHARMA INC | 137,058 | | |
| AVX CORP NEW | 566,044 | 3,400 | 32,900 |
| AXT INC | 155,984 | | 12,300 |
| AAIPHARMA INC | 90,415 | | 6,100 |
| AARON RENTS INC | 104,533 | | 12,900 |

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|----------------------|------------|-----------|-----------|
| AARON RENTS INC | 15,300 | | |
| ABBOTT LABS | 28,842,778 | 1,806,162 | 4,011,686 |
| ABERCROMBIE & FITCH | 949,800 | 7,550 | 58,100 |
| ABGENIX INC | 426,710 | 6,200 | 48,300 |
| ABIOMED INC | 119,834 | | 10,300 |
| ACACIA RESH CORP | 154,518 | 22 | 11,989 |
| ACADIA RLTY TR | 177,999 | | 15,400 |
| ACCLAIM ENTMT INC | 433,764 | | 26,600 |
| ACCREDO HEALTH INC | 219,864 | | 16,115 |
| ACKERLEY GROUP INC | 129,366 | | 7,300 |
| ACLARA BIOSCIENCES I | 266,123 | | 22,200 |
| ACME COMMUNICATION I | 64,762 | | |
| ACTIVISION INC NEW | 567,592 | | 16,049 |
| ACTION PERFORMANCE C | 164,808 | | 8,500 |
| ACTEL CORP | 390,470 | | 14,500 |
| ACTERNA CORP | 988,245 | 16,740 | 118,700 |
| ACTIVE POWER INC | 279,412 | | 19,400 |
| ACTRADE FINL TECHNOL | 56,087 | | 4,200 |
| ACTUATE CORP | 399,551 | 100 | 35,300 |
| ACTUANT CORP | 28,051 | | 510 |
| ACUITY BRANDS INC | 1,283,645 | | 26,419 |
| ACXIOM CORP | 829,915 | 6,500 | 56,100 |
| ADAPTEC INC | 984,147 | | 92,943 |
| ADECCO SA | 20,311 | | |
| ADELPHIA COMMUNICATI | 540,670 | 7,960 | 52,300 |
| ADMINISTAFF INC | 210,814 | | 14,300 |
| ADOBE SYS INC | 4,280,620 | 164,534 | 614,029 |
| ADOLOR CORP | 381,686 | 100 | 17,400 |
| ADTRAN INC | 309,301 | 100 | 13,400 |
| ADVANCED AUTO PARTS | 21,811 | | |

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| ADVANCED DIGITAL INF | COM | 00752510 | 8,754,696 | 545,804 | 544,784 | 920 | |
| ADVANCED MARKETING S | COM | 00753T10 | 4,053,270 | 222,097 | 222,097 | | |
| ADVANCED FIBRE COMMU | COM | 00754A10 | 14,296,797 | 809,100 | 807,480 | 1,320 | |
| ADVANCED TISSUE SCIE | COM | 00755F10 | 2,687,708 | 616,447 | 616,447 | | |
| ADVANCED NEUROMODULA | COM | 00757T10 | 2,068,223 | 58,673 | 58,673 | | |
| ADVO INC | COM | 00758510 | 8,954,965 | 208,255 | 208,255 | | |
| ADVISORY BRD CO | COM | 00762W10 | 761,196 | 27,480 | 27,480 | | |
| AEROFLEX INC | COM | 00776810 | 17,500,747 | 924,498 | 923,698 | 700 | |
| ADVANCEPCS | COM | 00790K10 | 16,974,455 | 578,346 | 576,526 | 1,820 | |
| ADVANCED MICRO DEVIC | COM | 00790310 | 114,220,801 | 7,201,816 | 7,186,546 | 15,030 | |
| AEGON N V | ORD AMER R | 00792410 | 2,974,120 | 111,099 | 111,094 | 5 | |
| ADVANTA CORP | CL A | 00794210 | 2,037,312 | 204,961 | 204,961 | | |
| ADVANCED ENERGY INDS | COM | 00797310 | 4,564,284 | 171,332 | 171,332 | | |
| ADVENT SOFTWARE INC | COM | 00797410 | 19,192,138 | 384,227 | 383,490 | 737 | |
| AETHER SYS INC | COM | 00808V10 | 2,493,844 | 271,070 | 268,170 | 2,900 | |
| AETNA INC NEW | COM | 00817Y10 | 98,536,973 | 2,986,874 | 2,982,524 | 3,695 | |
| AFFILIATED COMPUTER | CL A | 00819010 | 62,165,222 | 585,746 | 581,261 | 4,205 | |
| AFFILIATED MANAGERS | COM | 00825210 | 22,559,661 | 320,086 | 283,491 | 30,420 | |
| AFFYMETRIX INC | COM | 00826T10 | 9,539,613 | 252,705 | 251,585 | 1,020 | |
| AFTERMARKET TECHNOLO | COM | 00831810 | 279,417 | 17,248 | 17,248 | | |
| AGERE SYS INC | CL A | 00845V10 | 22,383,993 | 3,933,918 | 3,924,198 | 9,620 | |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 316,129,713 | 11,088,380 | 10,803,196 | 130,158 | 15 |

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|----------------------|-----------|----------|---------------|------------|------------|------------|
| AGILE SOFTWARE CORP | COM | 00846X10 | 5,003,804 | 290,581 | 290,431 | 150 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 712,140,428 | 15,180,994 | 4,925,926 | 10,080,566 |
| AIRBORNE INC | COM | 00926910 | 16,266,137 | 1,096,840 | 1,095,320 | 1,520 |
| AIRGAS INC | COM | 00936310 | 20,369,527 | 1,347,191 | 1,347,141 | 50 |
| AIRGATE PCS INC | COM | 00936710 | 5,054,045 | 110,956 | 110,956 | |
| AIRNET SYS INC | COM | 00941710 | 288,350 | 34,994 | 3,800 | 31,194 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 3,628,475 | 549,769 | 549,769 | |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 5,416,602 | 911,886 | 732,658 | 3,578 |
| AKSYS LTD | COM | 01019610 | 653,101 | 140,452 | 140,452 | |
| AKZO NOBEL NV | SPONSORED | 01019930 | 1,326,349 | 29,573 | 25,373 | 4,200 |
| ALABAMA NATL BANCORP | COM | 01031710 | 4,282,147 | 127,029 | 127,029 | |
| ALAMOSA HLDGS INC | COM | 01158910 | 8,904,540 | 746,399 | 732,429 | 6,400 |
| ALASKA AIR GROUP INC | COM | 01165910 | 9,878,722 | 339,475 | 337,895 | 80 |
| ALASKA COMMUNICATION | COM | 01167P10 | 820,973 | 103,008 | 103,008 | |
| ALBANY INTL CORP | CL A | 01234810 | 6,416,907 | 295,710 | 295,710 | |
| ALBANY MOLECULAR RES | COM | 01242310 | 5,790,555 | 218,594 | 218,194 | 400 |
| ALBEMARLE CORP | COM | 01265310 | 10,029,600 | 417,900 | 416,950 | 400 |
| ALBERTA ENERGY LTD | COM | 01287310 | 10,497,129 | 277,335 | 24,286 | 253,049 |
| ALBERTO CULVER CO | CL B CONV | 01306810 | 51,549,338 | 1,152,198 | 1,151,028 | 1,070 |
| ALBERTSONS INC | COM | 01310410 | 288,484,298 | 9,161,140 | 9,112,431 | 25,148 |
| ALCAN INC | COM | 01371610 | 174,743,039 | 4,863,430 | 4,862,055 | 1,375 |
| ALCOA INC | COM | 01381710 | 745,493,062 | 20,970,269 | 20,888,205 | 66,712 |
| ALCATEL | SPONSORED | 01390430 | 12,829,063 | 775,170 | 337,561 | 437,609 |
| ALEXANDER & BALDWIN | COM | 01448210 | 13,447,615 | 503,656 | 503,556 | 100 |
| ALEXANDERS INC | COM | 01475210 | 1,055,324 | 18,547 | 18,547 | |
| Page Total | | | 2,867,498,278 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------|------|--------|------|
| | | | |

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| | | | |
|----------------------|-----------|------------|-----------|
| ADVANCED DIGITAL INF | 510,754 | 100 | 34,950 |
| ADVANCED MARKETING S | 214,247 | | 7,850 |
| ADVANCED FIBRE COMMU | 747,300 | 7,600 | 54,200 |
| ADVANCED TISSUE SCIE | 574,747 | | 41,700 |
| ADVANCED NEUROMODULA | 54,173 | | 4,500 |
| ADVO INC | 196,655 | | 11,600 |
| ADVISORY BRD CO | 27,480 | | |
| AEROFLEX INC | 889,998 | 100 | 34,400 |
| ADVANCEPCS | 513,900 | 6,000 | 58,446 |
| ADVANCED MICRO DEVIC | 6,198,545 | 90,096 | 913,175 |
| AEGON N V | 111,099 | | |
| ADVANTA CORP | 191,861 | | 13,100 |
| ADVANCED ENERGY INDS | 159,832 | | 11,500 |
| ADVENT SOFTWARE INC | 352,727 | 2,300 | 29,200 |
| AETHER SYS INC | 257,270 | | 13,800 |
| AETNA INC NEW | 2,606,357 | 31,381 | 349,136 |
| AFFILIATED COMPUTER | 552,243 | 2,980 | 30,523 |
| AFFILIATED MANAGERS | 296,711 | 8,075 | 15,300 |
| AFFYMETRIX INC | 225,205 | 3,800 | 23,700 |
| AFTERMARKET TECHNOLO | 17,248 | | |
| AGERE SYS INC | 3,516,382 | 34,500 | 383,036 |
| AGILENT TECHNOLOGIES | 9,549,902 | 291,565 | 1,246,913 |
| AGILE SOFTWARE CORP | 274,841 | | 15,740 |
| AIR PRODS & CHEMS IN | 4,454,806 | 10,093,527 | 632,661 |
| AIRBORNE INC | 1,050,040 | | 46,800 |
| AIRGAS INC | 1,310,891 | | 36,300 |
| AIRGATE PCS INC | 104,156 | | 6,800 |
| AIRNET SYS INC | 3,800 | 31,194 | |
| AIRTRAN HLDGS INC | 513,269 | | 36,500 |
| AKAMAI TECHNOLOGIES | 692,936 | 175,650 | 43,300 |

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| | | | |
|----------------------|------------|---------|-----------|
| AKSYS LTD | 129,752 | | 10,700 |
| AKZO NOBEL NV | 29,573 | | |
| ALABAMA NATL BANCORP | 122,029 | | 5,000 |
| ALAMOSA HLDGS INC | 694,229 | 7,570 | 44,600 |
| ALASKA AIR GROUP INC | 313,575 | 1,500 | 24,400 |
| ALASKA COMMUNICATION | 103,008 | | |
| ALBANY INTL CORP | 286,210 | | 9,500 |
| ALBANY MOLECULAR RES | 205,694 | | 12,900 |
| ALBEMARLE CORP | 392,850 | 6,650 | 18,400 |
| ALBERTA ENERGY LTD | 273,235 | | 4,100 |
| ALBERTO CULVER CO | 1,037,991 | 23,503 | 90,704 |
| ALBERTSONS INC | 7,875,307 | 166,135 | 1,119,698 |
| ALCAN INC | 4,467,515 | 77,800 | 318,115 |
| ALCOA INC | 18,521,965 | 285,907 | 2,162,397 |
| ALCATEL | 766,060 | | 9,110 |
| ALEXANDER & BALDWIN | 476,756 | | 26,900 |
| ALEXANDERS INC | 17,247 | | 1,300 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 20,903,871 | 508,610 | 413,393 | 95,217 | |
| ALEXION PHARMACEUTIC | COM | 01535110 | 3,672,916 | 150,283 | 149,983 | 300 | |
| ALFA CORP | COM | 01538510 | 7,977,891 | 355,521 | 355,421 | 100 | |
| ALICO INC | COM | 01623010 | 974,765 | 31,093 | 31,093 | | |

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|----------------------|-------------|----------|-------------|------------|------------|---------|----|
| ALIGN TECHNOLOGY INC | COM | 01625510 | 541,255 | 120,279 | 87,166 | 6,600 | 2 |
| ALKERMES INC | COM | 01642T10 | 10,200,212 | 386,958 | 383,618 | 2,240 | |
| ALLEGHANY CORP DEL | COM | 01717510 | 6,960,531 | 36,168 | 33,760 | 2,408 | |
| ALLEGHENY ENERGY INC | COM | 01736110 | 113,736,414 | 3,140,155 | 3,122,697 | 4,258 | 1 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 27,387,958 | 1,635,102 | 1,633,302 | 1,800 | |
| ALLEGIANCE TELECOM I | COM | 01747T10 | 7,626,302 | 919,940 | 844,044 | 54,116 | 2 |
| ALLEN TELECOM INC | COM | 01809110 | 2,133,270 | 250,973 | 250,913 | 60 | |
| ALLERGAN INC | COM | 01849010 | 213,728,440 | 2,847,814 | 2,842,630 | 4,684 | |
| ALLETE INC | COM | 01852210 | 22,660,041 | 899,208 | 897,493 | 315 | |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 4,815,329 | 99,655 | 97,988 | 600 | |
| ALLIANCE GAMING CORP | COM NEW | 01859P60 | 10,649,995 | 362,368 | 362,368 | | |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 375,760 | 30,800 | 30,800 | | |
| ALLIANCE SEMICONDUCT | COM | 01877H10 | 3,401,063 | 281,545 | 281,545 | | |
| ALLIANT ENERGY CORP | COM | 01880210 | 30,095,200 | 991,278 | 969,305 | 12,590 | |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 16,953,120 | 219,600 | 218,993 | 607 | |
| ALLIANZ AKTIENGESELL | SP ADR 1/1 | 01880510 | 12,604,996 | 534,110 | 120,294 | 413,816 | |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 17,344,132 | 667,082 | 656,118 | 2,700 | |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 473,781 | 20,510 | 20,510 | | |
| ALLIED RESH CORP | COM | 01948310 | 626,316 | 44,994 | 44,994 | | |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 57,630,913 | 4,098,927 | 4,090,892 | 7,935 | |
| ALLMERICA FINL CORP | COM | 01975410 | 65,165,779 | 1,462,756 | 509,629 | 952,496 | |
| ALLOY INC | COM | 01985510 | 2,816,877 | 130,835 | 130,835 | | |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 786,448 | 242,731 | 242,631 | 100 | |
| ALLSTATE CORP | COM | 02000210 | 563,552,125 | 16,722,615 | 16,667,782 | 41,223 | 1 |
| ALLTEL CORP | COM | 02003910 | 459,918,377 | 7,450,484 | 6,591,348 | 728,670 | 13 |
| ALPHA INDS INC | COM | 02075310 | 9,206,074 | 422,297 | 421,557 | 640 | |
| ALPHARMA INC | CL A | 02081310 | 7,236,958 | 273,609 | 273,189 | 420 | |
| ALTERA CORP | COM | 02144110 | 168,626,236 | 7,946,571 | 7,827,380 | 83,891 | 3 |
| AMAZON COM INC | COM | 02313510 | 19,563,631 | 1,808,099 | 1,806,761 | 1,198 | |
| AMBAC FINL GROUP INC | COM | 02313910 | 119,280,588 | 2,061,538 | 2,053,187 | 5,151 | |
| AMBASSADORS INTL INC | COM | 02317810 | 1,257,217 | 59,896 | 59,796 | | |

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|----------------------|------------|----------|---------------|-----------|-----------|--------|
| AMCOL INTL CORP | COM | 02341W10 | 1,488,211 | 206,696 | 206,696 | |
| AMERADA HESS CORP | COM | 02355110 | 105,348,250 | 1,685,572 | 1,678,062 | 4,135 |
| AMERCO | COM | 02358610 | 2,274,547 | 120,858 | 120,858 | |
| AMEREN CORP | COM | 02360810 | 121,988,335 | 2,883,885 | 2,879,057 | 4,122 |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 7,052,597 | 362,043 | 362,043 | |
| AMERICA ONLINE LATIN | CL A | 02365B10 | 1,006,018 | 221,103 | 221,003 | |
| AMERICA WEST HLDG CO | CL B | 02365720 | 1,065,981 | 304,566 | 304,566 | |
| AMCORE FINL INC | COM | 02391210 | 5,324,865 | 238,249 | 238,249 | |
| AMERICAN AXLE & MFG | COM | 02406110 | 2,604,639 | 121,826 | 121,626 | |
| AMERICAN CAPITAL STR | COM | 02493710 | 9,886,835 | 348,742 | 348,742 | |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 16,869,469 | 644,611 | 642,271 | 2,150 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 294,673,070 | 6,769,425 | 6,740,861 | 20,139 |
| Page Total | | | 2,580,467,598 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|---------|
| ALEXANDRIA REAL ESTA | 498,510 | | 10,100 |
| ALEXION PHARMACEUTIC | 140,883 | | 9,400 |
| ALFA CORP | 329,921 | | 25,600 |
| ALICO INC | 31,093 | | |
| ALIGN TECHNOLOGY INC | 89,466 | 26,513 | 4,300 |
| ALKERMES INC | 344,458 | 5,800 | 36,700 |
| ALLEGHANY CORP DEL | 30,702 | 2,204 | 3,262 |
| ALLEGHENY ENERGY INC | 2,793,296 | 59,443 | 287,416 |
| ALLEGHENY TECHNOLOGI | 1,483,804 | 23,222 | 128,076 |
| ALLEGIANCE TELECOM I | 842,810 | 25,680 | 51,450 |
| ALLEN TELECOM INC | 231,973 | | 19,000 |
| ALLERGAN INC | 2,442,257 | 113,546 | 292,011 |
| ALLETE INC | 839,308 | 8,000 | 51,900 |

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| | | | |
|----------------------|------------|---------|-----------|
| ALLIANCE CAP MGMT HL | 98,088 | 1,067 | 500 |
| ALLIANCE GAMING CORP | 353,368 | | 9,000 |
| ALLIANCE IMAGING INC | 30,800 | | |
| ALLIANCE SEMICONDUCT | 264,145 | | 17,400 |
| ALLIANT ENERGY CORP | 924,895 | 13,683 | 52,700 |
| ALLIANT TECHSYSTEMS | 205,350 | | 14,250 |
| ALLIANZ AKTIENGESELL | 525,510 | | 8,600 |
| ALLIED CAP CORP NEW | 587,535 | 16,264 | 63,283 |
| ALLIED IRISH BKS P L | 20,510 | | |
| ALLIED RESH CORP | 44,994 | | |
| ALLIED WASTE INDS IN | 3,757,101 | 61,021 | 280,805 |
| ALLMERICA FINL CORP | 477,709 | 949,747 | 35,300 |
| ALLOY INC | 127,135 | | 3,700 |
| ALLSCRIPTS HEALTHCAR | 223,431 | | 19,300 |
| ALLSTATE CORP | 14,658,966 | 231,769 | 1,831,880 |
| ALLTEL CORP | 6,578,114 | 227,547 | 644,823 |
| ALPHA INDS INC | 394,997 | 100 | 27,200 |
| ALPHARMA INC | 256,209 | | 17,400 |
| ALTERA CORP | 6,875,312 | 299,052 | 772,207 |
| AMAZON COM INC | 1,448,370 | 10,240 | 349,489 |
| AMBAC FINL GROUP INC | 1,839,249 | 28,510 | 193,779 |
| AMBASSADORS INTL INC | 58,496 | 100 | 1,300 |
| AMCOL INTL CORP | 189,096 | | 17,600 |
| AMERADA HESS CORP | 1,507,140 | 29,410 | 149,022 |
| AMERCO | 115,558 | | 5,300 |
| AMEREN CORP | 2,508,948 | 48,654 | 326,283 |
| AMERICA MOVIL S A DE | 132,716 | 184,721 | 44,606 |
| AMERICA ONLINE LATIN | 216,103 | 100 | 4,900 |
| AMERICA WEST HLDG CO | 280,366 | | 24,200 |
| AMCORE FINL INC | 219,949 | | 18,300 |
| AMERICAN AXLE & MFG | 119,926 | 200 | 1,700 |

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| | | | |
|----------------------|-----------|---------|---------|
| AMERICAN CAPITAL STR | 329,042 | | 19,700 |
| AMERICAN EAGLE OUTFI | 608,971 | 4,490 | 31,150 |
| AMERICAN ELEC PWR IN | 5,837,322 | 121,355 | 810,748 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| AMERICAN EXPRESS CO | COM | 02581610 | 1,233,348,966 | 34,557,270 | 33,662,735 | 722,930 | 17 |
| AMERICAN FINL GROUP | COM | 02593210 | 12,823,643 | 522,348 | 521,128 | 1,220 | |
| AMERICAN FINL HLDGS | COM | 02607510 | 4,906,543 | 193,095 | 192,995 | | |
| AMERICAN GREETINGS C | CL A | 02637510 | 26,488,053 | 1,922,210 | 1,918,966 | 3,244 | |
| AMERICAN HEALTHWAYS | COM | 02649V10 | 3,284,038 | 102,819 | 102,819 | | |
| AMERICAN HOME PRODS | COM | 02660910 | 1,793,844,260 | 29,234,750 | 27,690,305 | 858,986 | 68 |
| AMERICAN INTL GROUP | COM | 02687410 | 4,563,304,351 | 57,472,347 | 54,036,547 | 2,240,686 | 1,19 |
| AMERICAN ITALIAN PAS | CL A | 02707010 | 6,520,954 | 155,150 | 152,730 | 20 | |
| AMERICAN MGMT SYS IN | COM | 02735210 | 7,382,823 | 408,342 | 406,142 | 2,200 | |
| AMERICAN MED SYS HLD | COM | 02744M10 | 5,650,997 | 273,127 | 273,127 | | |
| AMERICAN NATL INS CO | COM | 02859110 | 7,703,223 | 91,596 | 90,996 | 600 | |
| AMERICAN PHYSICIANS | COM | 02888410 | 2,167,213 | 99,642 | 99,642 | | |
| AMERICAN PWR CONVERS | COM | 02906610 | 59,415,373 | 4,108,947 | 4,100,702 | 8,005 | |
| AMERICAN REAL ESTATE | DEPOSITRY | 02916910 | 250,356 | 27,725 | 27,725 | | |
| AMERICAN RLTY INVS I | COM | 02917410 | 311,892 | 31,600 | 31,600 | | |
| AMERICAN STD COS INC | COM | 02971210 | 50,897,328 | 745,967 | 744,272 | 1,495 | |
| AMERICAN STS WTR CO | COM | 02989910 | 3,225,605 | 92,292 | 92,292 | | |
| AMERICAN TOWER CORP | CL A | 02991220 | 11,571,601 | 1,221,922 | 1,087,638 | 106,314 | 2 |

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|------------------------------|-------------|----------|----------------|------------|------------|---------|
| AMERICAN SUPERCONDUCTOR CORP | COM | 03011110 | 2,449,952 | 199,833 | 198,008 | 1,825 |
| AMERICAN WATER WORKS INC | COM | 03041110 | 38,465,569 | 921,331 | 916,821 | 3,210 |
| AMERICAN WOODMARK CO | COM | 03050610 | 2,682,716 | 49,911 | 49,800 | 11 |
| AMERICREDIT CORP | COM | 03060R10 | 29,304,081 | 928,814 | 927,114 | 1,400 |
| AMERISTAR CASINOS INC | COM | 03070Q10 | 830,983 | 33,173 | 33,173 | |
| AMERIPATH INC | COM | 03071D10 | 7,558,227 | 234,291 | 234,251 | 40 |
| AMERON INTL INC | COM | 03071010 | 2,306,366 | 33,329 | 33,219 | 110 |
| AMERSHAM PLC | SPONSORED | 03071910 | 967,005 | 20,226 | 20,226 | |
| AMERITRADE HLDG CORP | CL A | 03072H10 | 4,300,033 | 726,357 | 724,457 | 1,900 |
| AMERUS GROUP CO | COM | 03072M10 | 13,679,160 | 381,673 | 381,673 | |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 122,084,379 | 1,921,076 | 1,916,538 | 4,253 |
| AMERIGROUP CORP | COM | 03073T10 | 263,780 | 12,100 | 12,100 | |
| AMETEK INC NEW | COM | 03110010 | 14,002,675 | 439,093 | 436,743 | 2,100 |
| AMGEN INC | COM | 03116210 | 1,303,737,642 | 23,099,533 | 22,814,945 | 177,061 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 13,385,466 | 835,026 | 832,926 | 2,000 |
| AMPHENOL CORP NEW | CL A | 03209510 | 16,128,607 | 335,663 | 334,943 | 620 |
| AMSOUTH BANCORPORATION | COM | 03216510 | 141,488,461 | 7,486,162 | 7,422,622 | 40,087 |
| AMSURG CORP | COM | 03232P40 | 4,731,440 | 174,078 | 174,078 | |
| AMTRAN INC | COM | 03234G10 | 404,472 | 27,055 | 27,055 | |
| AMYLIN PHARMACEUTICALS | COM | 03234610 | 4,670,914 | 511,041 | 510,841 | 100 |
| AMVESCAP PLC | SPONSORED | 03235E10 | 618,155 | 21,301 | 21,301 | |
| ANADARKO PETE CORP | COM | 03251110 | 358,317,704 | 6,302,862 | 5,714,447 | 446,979 |
| ANADIGICS INC | COM | 03251510 | 4,359,044 | 285,839 | 285,819 | 20 |
| ANALOG DEVICES INC | COM | 03265410 | 368,520,675 | 8,301,885 | 7,928,615 | 277,425 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 2,365,669 | 61,430 | 61,130 | 300 |
| ANAREN MICROWAVE INC | COM | 03274410 | 3,357,291 | 193,839 | 193,839 | |
| ANCHOR BANCORP WIS INC | COM | 03283910 | 3,498,647 | 197,218 | 197,198 | 20 |
| ANDREW CORP | COM | 03442510 | 49,143,509 | 2,245,021 | 2,241,971 | 2,950 |
| ANDRX GROUP | COM | 03455310 | 27,083,840 | 384,659 | 383,734 | 925 |
| Page Total | | | 10,333,803,681 | | | |

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| Name of Issuer | Voting Authority | | |
|----------------------|------------------|-----------|-----------|
| | Sole | Shared | None |
| AMERICAN EXPRESS CO | 26,939,119 | 3,840,102 | 3,778,049 |
| AMERICAN FINL GROUP | 493,248 | 2,800 | 26,300 |
| AMERICAN FINL HLDGS | 173,395 | 100 | 19,600 |
| AMERICAN GREETINGS C | 1,785,833 | 13,633 | 122,744 |
| AMERICAN HEALTHWAYS | 95,919 | | 6,900 |
| AMERICAN HOME PRODS | 24,342,010 | 1,504,169 | 3,388,571 |
| AMERICAN INTL GROUP | 48,513,146 | 1,969,360 | 6,989,841 |
| AMERICAN ITALIAN PAS | 140,650 | 2,400 | 12,100 |
| AMERICAN MGMT SYS IN | 381,442 | | 26,900 |
| AMERICAN MED SYS HLD | 255,727 | | 17,400 |
| AMERICAN NATL INS CO | 83,996 | 600 | 7,000 |
| AMERICAN PHYSICIANS | 92,442 | | 7,200 |
| AMERICAN PWR CONVERS | 3,550,076 | 60,795 | 498,076 |
| AMERICAN REAL ESTATE | 27,725 | | |
| AMERICAN RLTY INVS I | 31,600 | | |
| AMERICAN STD COS INC | 703,967 | 3,600 | 38,400 |
| AMERICAN STS WTR CO | 84,992 | | 7,300 |
| AMERICAN TOWER CORP | 1,075,852 | 40,670 | 105,400 |
| AMERICAN SUPERCONduc | 186,933 | | 12,900 |
| AMERICAN WTR WKS INC | 837,931 | 5,500 | 77,900 |
| AMERICAN WOODMARK CO | 46,311 | 100 | 3,500 |
| AMERICREDIT CORP | 875,312 | 4,500 | 49,002 |
| AMERISTAR CASINOS IN | 33,173 | | |
| AMERIPATH INC | 218,991 | | 15,300 |
| AMERON INTL INC | 30,929 | | 2,400 |
| AMERSHAM PLC | 20,226 | | |

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|----------------------|------------|---------|-----------|
| AMERITRADE HLDG CORP | 651,557 | 6,600 | 68,200 |
| AMERUS GROUP CO | 354,973 | | 26,700 |
| AMERISOURCEBERGEN CO | 1,704,422 | 51,267 | 165,387 |
| AMERIGROUP CORP | 12,100 | | |
| AMETEK INC NEW | 416,003 | 250 | 22,840 |
| AMGEN INC | 19,202,188 | 864,333 | 3,033,012 |
| AMKOR TECHNOLOGY INC | 746,526 | 9,700 | 78,800 |
| AMPHENOL CORP NEW | 305,763 | 3,700 | 26,200 |
| AMSOUTH BANCORPORATI | 6,558,726 | 129,379 | 798,057 |
| AMSURG CORP | 159,278 | | 14,800 |
| AMTRAN INC | 27,055 | | |
| AMYLIN PHARMACEUTICA | 473,141 | 100 | 37,800 |
| AMVESCAP PLC | 21,301 | | |
| ANADARKO PETE CORP | 5,333,312 | 214,106 | 755,444 |
| ANADIGICS INC | 266,039 | | 19,800 |
| ANALOG DEVICES INC | 6,981,404 | 345,579 | 974,902 |
| ANALOGIC CORP | 57,430 | | 4,000 |
| ANAREN MICROWAVE INC | 180,739 | | 13,100 |
| ANCHOR BANCORP WIS I | 180,618 | | 16,600 |
| ANDREW CORP | 2,054,906 | 17,737 | 172,378 |
| ANDRX GROUP | 343,846 | 3,400 | 37,413 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| | | | | | | | |

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| | | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|---------|----|
| ANHEUSER BUSCH COS I | COM | 03522910 | 903,650,427 | 19,987,844 | 19,506,070 | 264,768 | 21 |
| ANIXTER INTL INC | COM | 03529010 | 7,854,370 | 270,747 | 270,427 | 320 | |
| ANNALY MTG MGMT INC | COM | 03571040 | 8,684,704 | 542,794 | 542,794 | | |
| ANNTAYLOR STORES COR | COM | 03611510 | 8,217,580 | 234,788 | 234,428 | 360 | |
| ANSOFT CORP | COM | 03638410 | 1,667,086 | 114,184 | 52,629 | 5,553 | 5 |
| ANSYS INC | COM | 03662Q10 | 7,274,141 | 295,097 | 295,097 | | |
| ANTHEM INC | COM | 03674B10 | 3,385,206 | 68,388 | 68,388 | | |
| ANSWERTHINK INC | COM | 03691610 | 2,389,718 | 365,960 | 365,860 | 100 | |
| ANTHRACITE CAP INC | COM | 03702310 | 3,779,548 | 343,908 | 337,308 | 6,600 | |
| ANTIGENICS INC DEL | COM | 03703210 | 2,152,090 | 131,225 | 131,225 | | |
| AON CORP | COM | 03738910 | 197,348,196 | 5,555,974 | 5,533,652 | 11,226 | 1 |
| APACHE CORP | COM | 03741110 | 148,696,070 | 2,981,076 | 2,907,999 | 53,372 | 1 |
| APACHE CORP | PFD C DP 1 | 03741160 | 1,147,500 | 25,000 | | 25,000 | |
| APARTMENT INVT & MGM | CL A | 03748R10 | 43,232,364 | 945,383 | 875,658 | 69,725 | |
| APEX MORTGAGE CAPITA | COM | 03756410 | 901,125 | 80,100 | 80,100 | | |
| APHTON CORP | COM | 03759P10 | 1,836,709 | 125,802 | 125,762 | 40 | |
| APOGEE ENTERPRISES I | COM | 03759810 | 23,965,607 | 1,514,893 | 1,514,793 | | |
| APOGENT TECHNOLOGIES | COM | 03760A10 | 33,325,576 | 1,291,689 | 1,273,369 | 17,220 | |
| APOLLO GROUP INC | CL A | 03760410 | 61,259,240 | 1,361,014 | 1,353,599 | 7,115 | |
| APOLLO GROUP INC | COM UNV PH | 03760420 | 1,445,822 | 44,364 | 44,264 | 100 | |
| APPLE COMPUTER INC | COM | 03783310 | 167,502,478 | 7,648,515 | 7,627,889 | 19,066 | |
| APPLEBEES INTL INC | COM | 03789910 | 12,622,980 | 369,093 | 352,593 | 16,500 | |
| APPLIED INNOVATION I | COM | 03791610 | 464,628 | 74,940 | 74,940 | | |
| APRIA HEALTHCARE GRO | COM | 03793310 | 15,185,973 | 607,682 | 607,602 | 80 | |
| APPLERA CORP | COM AP BIO | 03802010 | 218,620,488 | 5,567,112 | 5,297,961 | 232,631 | 3 |
| APPLERA CORP | COM CE GEN | 03802020 | 15,303,538 | 573,381 | 569,957 | 2,724 | |
| APPLICA INC | COM | 03815A10 | 1,566,100 | 173,818 | 173,818 | | |
| APPLIED INDL TECHNOL | COM | 03820C10 | 5,234,327 | 280,661 | 280,661 | | |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 67,228,789 | 5,938,939 | 5,919,725 | 8,934 | 1 |
| APPLIED MATLS INC | COM | 03822210 | 788,811,069 | 19,671,099 | 18,696,335 | 798,037 | 17 |
| APPLIED MOLECULAR EV | COM | 03823E10 | 1,697,610 | 137,905 | 137,905 | | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|---------|---------|
| APTARGROUP INC | COM | 03833610 | 23,972,955 | 684,355 | 413,831 | 166,464 | 10 |
| AQUILA INC DEL | CL A | 03840J10 | 1,844,542 | 107,868 | 107,768 | | 100 |
| ARACRUZ CELULOSE S A | SPON ADR C | 03849620 | 420,285 | 23,118 | 23,118 | | |
| ARBITRON INC | COM | 03875Q10 | 9,428,371 | 276,087 | 274,561 | | 1,526 |
| ARCH CHEMICALS INC | COM | 03937R10 | 4,383,524 | 188,945 | 188,945 | | |
| ARCH COAL INC | COM | 03938010 | 12,986,897 | 572,110 | 570,428 | | 1,241 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 200,444,617 | 13,968,266 | 13,932,757 | | 25,176 |
| ARCHSTONE SMITH TR | COM | 03958310 | 55,788,007 | 2,121,217 | 1,984,098 | | 137,119 |
| ARCTIC CAT INC | COM | 03967010 | 2,622,573 | 154,269 | 154,249 | | 20 |
| ARDEN GROUP INC | CL A | 03976210 | 916,380 | 15,273 | 15,273 | | |
| ARDEN RLTY INC | COM | 03979310 | 18,221,824 | 687,616 | 686,356 | | 1,260 |
| AREA BANCSHARES CORP | COM | 03987210 | 2,719,725 | 139,688 | 139,688 | | |
| ARENA PHARMACEUTICAL | COM | 04004710 | 1,859,874 | 154,603 | 154,603 | | |
| ARGONAUT GROUP INC | COM | 04015710 | 4,148,233 | 211,969 | 211,349 | | 620 |
| ARGOSY GAMING CO | COM | 04022810 | 10,725,583 | 329,815 | 329,815 | | |
| ARGUSS COMMUNICATION | COM | 04028210 | 235,183 | 57,927 | 7,261 | | 50,666 |
| Page Total | | | 3,107,169,632 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|---------|-----------|
| ANHEUSER BUSCH COS I | 16,872,680 | 770,926 | 2,344,238 |
| ANIXTER INTL INC | 255,947 | | 14,800 |
| ANNALY MTG MGMT INC | 506,294 | | 36,500 |
| ANNTAYLOR STORES COR | 218,188 | | 16,600 |
| ANSOFT CORP | 58,182 | 56,002 | |
| ANSYS INC | 286,197 | | 8,900 |
| ANTHEM INC | 68,388 | | |
| ANSWERTHINK INC | 343,460 | | 22,500 |
| ANTHRACITE CAP INC | 324,208 | | 19,700 |

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| | | | |
|----------------------|------------|---------|-----------|
| ANTIGENICS INC DEL | 122,825 | | 8,400 |
| AON CORP | 4,773,645 | 81,951 | 700,378 |
| APACHE CORP | 2,559,184 | 54,541 | 367,351 |
| APACHE CORP | 25,000 | | |
| APARTMENT INVT & MGM | 900,083 | 3,700 | 41,600 |
| APEX MORTGAGE CAPITA | 80,100 | | |
| APHTON CORP | 116,002 | | 9,800 |
| APOGEE ENTERPRISES I | 593,337 | 895,956 | 25,600 |
| APOGENT TECHNOLOGIES | 1,217,389 | 6,900 | 67,400 |
| APOLLO GROUP INC | 1,300,314 | 5,300 | 55,400 |
| APOLLO GROUP INC | 38,964 | | 5,400 |
| APPLE COMPUTER INC | 6,529,099 | 107,242 | 1,012,174 |
| APPLEBEES INTL INC | 346,293 | | 22,800 |
| APPLIED INNOVATION I | 74,940 | | |
| APRIA HEALTHCARE GRO | 581,982 | | 25,700 |
| APPLERA CORP | 4,705,746 | 210,206 | 651,160 |
| APPLERA CORP | 478,257 | 3,800 | 91,324 |
| APPLICA INC | 159,218 | | 14,600 |
| APPLIED INDL TECHNOL | 265,861 | | 14,800 |
| APPLIED MICRO CIRCUI | 5,163,404 | 96,953 | 678,582 |
| APPLIED MATLS INC | 16,582,584 | 743,184 | 2,345,331 |
| APPLIED MOLECULAR EV | 127,805 | | 10,100 |
| APTARGROUP INC | 558,783 | 104,060 | 21,512 |
| AQUILA INC DEL | 96,968 | | 10,900 |
| ARACRUZ CELULOSE S A | 3,568 | 9,850 | 9,700 |
| ARBITRON INC | 259,473 | | 16,614 |
| ARCH CHEMICALS INC | 175,545 | | 13,400 |
| ARCH COAL INC | 546,769 | 2,741 | 22,600 |
| ARCHER DANIELS MIDLA | 12,102,362 | 205,880 | 1,660,024 |
| ARCHSTONE SMITH TR | 1,979,405 | 10,100 | 131,712 |
| ARCTIC CAT INC | 143,369 | | 10,900 |

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| | | | |
|----------------------|---------|-------|--------|
| ARDEN GROUP INC | 15,273 | | |
| ARDEN RLTY INC | 645,116 | 5,100 | 37,400 |
| AREA BANCSHARES CORP | 130,888 | | 8,800 |
| ARENA PHARMACEUTICAL | 145,303 | | 9,300 |
| ARGONAUT GROUP INC | 197,769 | | 14,200 |
| ARGOSY GAMING CO | 315,015 | | 14,800 |
| ARGUSS COMMUNICATION | 57,927 | | |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 1,275,980 | 239,396 | 239,396 | | |
| ARIBA INC | COM | 04033V10 | 9,841,012 | 1,597,567 | 1,589,126 | 8,321 | |
| ARKANSAS BEST CORP D | COM | 04079010 | 5,315,762 | 184,447 | 184,447 | | |
| ARM HLDGS PLC | SPONSORED | 04206810 | 233,288 | 14,964 | 14,964 | | |
| ARMOR HOLDINGS INC | COM | 04226010 | 4,123,370 | 152,774 | 152,774 | | |
| ARMSTRONG HLDGS INC | COM | 04238410 | 1,131,335 | 331,770 | 331,510 | 260 | |
| ARQULE INC | COM | 04269E10 | 4,007,580 | 235,740 | 233,040 | 2,700 | |
| ARRIS GROUP INC | COM | 04269Q10 | 8,568,343 | 877,904 | 876,084 | 1,620 | |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 1,939,824 | 130,540 | 130,540 | | |
| ARROW ELECTRS INC | COM | 04273510 | 34,420,461 | 1,151,186 | 1,143,576 | 6,160 | |
| ARROW FINL CORP | COM | 04274410 | 1,533,905 | 52,549 | 52,549 | | |
| ARROW INTL INC | COM | 04276410 | 4,478,232 | 112,124 | 112,124 | | |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 1,612,106 | 463,249 | 458,219 | 4,930 | |
| ARTISAN COMPONENTS I | COM | 04292310 | 1,786,190 | 113,050 | 113,050 | | |

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|----------------------|-----------|----------|---------------|------------|------------|-----------|
| ARTESYN TECHNOLOGIES | COM | 04312710 | 2,890,475 | 310,470 | 310,470 | |
| ARTHROCARE CORP | COM | 04313610 | 3,346,060 | 186,618 | 186,618 | |
| ARVINMERITOR INC | COM | 04335310 | 21,094,675 | 1,074,067 | 1,072,508 | 1,160 |
| ASCENTIAL SOFTWARE C | COM | 04362P10 | 12,707,960 | 3,137,768 | 3,104,896 | 20,572 |
| ASHLAND INC | COM | 04420410 | 80,103,859 | 1,738,365 | 1,731,231 | 5,240 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 7,829,297 | 449,443 | 448,943 | 500 |
| ASPECT COMMUNICATION | COM | 04523Q10 | 1,779,080 | 458,526 | 458,526 | |
| ASPECT MED SYS INC | COM | 04523510 | 1,017,180 | 101,718 | 101,242 | 476 |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 4,785,312 | 284,840 | 281,540 | 3,300 |
| ASSOCIATED BANC CORP | COM | 04548710 | 29,534,377 | 836,905 | 834,315 | 2,410 |
| ASSOCIATED ESTATES R | COM | 04560410 | 2,013,118 | 219,294 | 219,294 | |
| ASTEC INDS INC | COM | 04622410 | 2,077,511 | 143,673 | 143,513 | 100 |
| ASTORIA FINL CORP | COM | 04626510 | 33,925,900 | 1,282,158 | 1,274,918 | 6,640 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 17,065,525 | 366,213 | 107,938 | 258,275 |
| ASTROPOWER INC | COM | 04644A10 | 4,592,969 | 113,603 | 112,091 | 1,200 |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 4,084,743 | 320,121 | 319,301 | 820 |
| AT & T LATIN AMER CO | COM | 04649A10 | 372,472 | 315,655 | 315,655 | |
| ATLANTIC COAST AIRLI | COM | 04839610 | 15,159,810 | 650,915 | 649,315 | 1,600 |
| ATLAS AIR WORLDWIDE | COM | 04916410 | 7,342,184 | 501,173 | 499,463 | 1,710 |
| ATMEL CORP | COM | 04951310 | 37,772,377 | 5,125,153 | 5,107,433 | 15,720 |
| ATMOS ENERGY CORP | COM | 04956010 | 7,871,871 | 370,441 | 370,141 | 300 |
| ATRIX LABS INC | COM | 04962L10 | 3,402,278 | 165,079 | 165,079 | |
| ATWOOD OCEANICS INC | COM | 05009510 | 4,524,261 | 129,821 | 128,321 | 1,500 |
| AUDIOVOX CORP | CL A | 05075710 | 1,257,517 | 168,568 | 168,568 | |
| AUGUST TECHNOLOGY CO | COM | 05106U10 | 441,898 | 40,027 | 40,027 | |
| AURORA FOODS INC | COM | 05164B10 | 1,206,808 | 238,972 | 238,972 | |
| AUSPEX SYS INC | COM | 05211610 | 659,381 | 366,323 | 366,323 | |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 596,665 | 13,059 | 13,059 | |
| AUTODESK INC | COM | 05276910 | 40,605,776 | 1,089,503 | 1,086,273 | 3,030 |
| AUTOLIV INC | COM | 05280010 | 13,256,012 | 652,684 | 629,338 | 15,048 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 1,019,878,532 | 17,315,425 | 14,244,392 | 2,055,909 |

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| | | | | | | |
|----------------|-----|----------|---------------|-----------|-----------|--------|
| AUTONATION INC | COM | 05329W10 | 24,691,601 | 2,002,563 | 1,991,163 | 10,760 |
| AUTOZONE INC | COM | 05333210 | 188,949,167 | 2,631,604 | 2,627,739 | 3,665 |
| Page Total | | | 1,677,104,039 | | | |

| Name of Issuer | Voting Authority | | |
|----------------------|------------------|--------|---------|
| | Sole | Shared | None |
| ARIAD PHARMACEUTICAL | 224,196 | | 15,200 |
| ARIBA INC | 1,445,447 | 14,220 | 137,900 |
| ARKANSAS BEST CORP D | 174,347 | | 10,100 |
| ARM HLDGS PLC | 14,964 | | |
| ARMOR HOLDINGS INC | 138,374 | | 14,400 |
| ARMSTRONG HLDGS INC | 308,751 | | 23,019 |
| ARQULE INC | 223,840 | | 11,900 |
| ARRIS GROUP INC | 860,504 | 200 | 17,200 |
| ARRAY BIOPHARMA INC | 130,540 | | |
| ARROW ELECTRS INC | 1,002,914 | 11,250 | 137,022 |
| ARROW FINL CORP | 50,344 | | 2,205 |
| ARROW INTL INC | 103,733 | | 8,391 |
| ART TECHNOLOGY GROUP | 430,449 | 100 | 32,700 |
| ARTISAN COMPONENTS I | 113,050 | | |
| ARTESYN TECHNOLOGIES | 289,970 | | 20,500 |
| ARTHROCARE CORP | 172,486 | | 14,132 |
| ARVINMERITOR INC | 1,027,268 | 399 | 46,400 |
| ASCENTIAL SOFTWARE C | 2,952,768 | 12,300 | 172,700 |
| ASHLAND INC | 1,580,852 | 21,543 | 135,970 |
| ASIAINFO HLDGS INC | 432,943 | | 16,500 |
| ASPECT COMMUNICATION | 425,026 | | 33,500 |
| ASPECT MED SYS INC | 94,018 | | 7,700 |

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| | | | |
|----------------------|------------|-----------|-----------|
| ASPEN TECHNOLOGY INC | 266,040 | | 18,800 |
| ----- | | | |
| ASSOCIATED BANC CORP | 786,642 | 3,780 | 46,483 |
| ----- | | | |
| ASSOCIATED ESTATES R | 213,194 | | 6,100 |
| ----- | | | |
| ASTEC INDS INC | 137,613 | 60 | 6,000 |
| ----- | | | |
| ASTORIA FINL CORP | 1,200,804 | 16,400 | 64,954 |
| ----- | | | |
| ASTRAZENECA PLC | 362,256 | | 3,957 |
| ----- | | | |
| ASTROPOWER INC | 101,591 | 312 | 11,700 |
| ----- | | | |
| ASYST TECHNOLOGY COR | 297,721 | | 22,400 |
| ----- | | | |
| AT & T LATIN AMER CO | 288,755 | | 26,900 |
| ----- | | | |
| ATLANTIC COAST AIRLI | 628,365 | | 22,550 |
| ----- | | | |
| ATLAS AIR WORLDWIDE | 490,673 | | 10,500 |
| ----- | | | |
| ATMEL CORP | 4,543,857 | 25,500 | 555,796 |
| ----- | | | |
| ATMOS ENERGY CORP | 344,941 | | 25,500 |
| ----- | | | |
| ATRIX LABS INC | 155,679 | | 9,400 |
| ----- | | | |
| ATWOOD OCEANICS INC | 123,321 | | 6,500 |
| ----- | | | |
| AUDIOVOX CORP | 158,668 | | 9,900 |
| ----- | | | |
| AUGUST TECHNOLOGY CO | 40,027 | | |
| ----- | | | |
| AURORA FOODS INC | 226,772 | | 12,200 |
| ----- | | | |
| AUSPEX SYS INC | 338,223 | | 28,100 |
| ----- | | | |
| AUSTRALIA&NEW ZEALAN | 13,059 | | |
| ----- | | | |
| AUTODESK INC | 967,294 | 17,370 | 104,839 |
| ----- | | | |
| AUTOLIV INC | 574,286 | 13,398 | 65,000 |
| ----- | | | |
| AUTOMATIC DATA PROCE | 14,020,120 | 1,459,829 | 1,835,476 |
| ----- | | | |
| AUTONATION INC | 1,729,023 | 27,440 | 246,100 |
| ----- | | | |
| AUTOZONE INC | 2,304,492 | 80,382 | 246,730 |
| ----- | | | |
| Page Total | | | |
| ----- | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| AVANIR PHARMACEUTICA | CL A | 05348P10 | 2,160,265 | 504,735 | 504,635 | 100 | |
| AVANEX CORP | COM | 05348W10 | 1,775,428 | 300,920 | 299,232 | 1,688 | |
| AVALONBAY CMNTYS INC | COM | 05348410 | 43,482,999 | 919,108 | 857,043 | 62,065 | |
| AVANT CORP | COM | 05348710 | 7,119,885 | 347,481 | 346,881 | 600 | |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 2,103,373 | 524,532 | 524,012 | 520 | |
| AVATAR HLDGS INC | COM | 05349410 | 1,017,650 | 43,194 | 43,194 | | |
| AVAYA INC | COM | 05349910 | 71,966,503 | 5,923,169 | 5,877,941 | 39,897 | |
| AVENTIS | SPONSORED | 05356110 | 2,563,739 | 36,109 | 30,734 | 5,375 | |
| AVERY DENNISON CORP | COM | 05361110 | 160,794,045 | 2,844,402 | 2,575,018 | 202,616 | 6 |
| AVIALL INC NEW | COM | 05366B10 | 1,288,898 | 170,715 | 170,715 | | |
| AVICI SYS INC | COM | 05367L10 | 1,172,404 | 402,888 | 393,570 | 4,318 | |
| AVID TECHNOLOGY INC | COM | 05367P10 | 2,663,753 | 219,239 | 219,139 | | |
| AVIGEN INC | COM | 05369010 | 1,977,371 | 171,796 | 171,796 | | |
| AVIRON | COM | 05376210 | 14,780,949 | 297,224 | 258,114 | 31,595 | |
| AVISTA CORP | COM | 05379B10 | 6,734,634 | 507,891 | 507,851 | 40 | |
| AVNET INC | COM | 05380710 | 34,925,737 | 1,371,250 | 1,364,604 | 5,574 | |
| AVOCENT CORP | COM | 05389310 | 12,843,551 | 529,631 | 528,522 | 909 | |
| AVON PRODS INC | COM | 05430310 | 245,527,300 | 5,280,157 | 5,247,819 | 27,458 | |
| AWARE INC MASS | COM | 05453N10 | 1,631,340 | 196,547 | 190,507 | 6,040 | |
| AXA | SPONSORED | 05453610 | 16,162,950 | 768,932 | 179,107 | 589,825 | |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 9,973,186 | 773,715 | 702,767 | 70,848 | |
| AZTAR CORP | COM | 05480210 | 9,734,300 | 531,929 | 531,207 | 722 | |
| BB&T CORP | COM | 05493710 | 312,303,726 | 8,648,677 | 8,628,284 | 19,893 | |
| B A S F A G | SPONSORED | 05526250 | 1,857,665 | 49,002 | 49,002 | | |
| BCE INC | COM | 05534B10 | 698,158 | 30,621 | 30,621 | | |
| BEI TECHNOLOGIES INC | COM | 05538P10 | 3,277,010 | 187,902 | 187,902 | | |
| BG PLC | ADR FIN IN | 05543420 | 687,913 | 33,313 | 33,313 | | |

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| | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|---------|
| BISYS GROUP INC | COM | 05547210 | 39,888,486 | 623,355 | 618,023 | 5,132 |
| BKF CAP GROUP INC | COM | 05548G10 | 1,331,278 | 46,386 | 46,386 | |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 37,647,155 | 853,677 | 844,042 | 6,970 |
| BJ SVCS CO | COM | 05548210 | 70,215,959 | 2,163,820 | 2,158,123 | 5,259 |
| BMC INDS INC MINN | COM | 05560710 | 437,447 | 212,353 | 212,353 | |
| BOK FINL CORP | COM NEW | 05561Q20 | 4,301,020 | 136,497 | 136,497 | |
| BOC GROUP PLC | SPONSORED | 05561760 | 359,081 | 11,617 | 11,617 | |
| BP PLC | SPONSORED | 05562210 | 3,460,008,616 | 74,392,789 | 73,991,892 | 400,897 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 216,941 | 14,599 | 14,599 | |
| BRE PROPERTIES INC | CL A | 05564E10 | 18,192,993 | 587,629 | 587,629 | |
| BSB BANCORP | COM | 05565210 | 2,126,834 | 89,702 | 89,582 | 120 |
| BT GROUP PLC | ADR | 05577E10 | 2,630,271 | 71,572 | 71,572 | |
| BMC SOFTWARE INC | COM | 05592110 | 85,971,114 | 5,251,748 | 5,245,223 | 6,145 |
| BWAY CORP | COM | 05603910 | 382,052 | 34,732 | 1,500 | 33,232 |
| BAKER HUGHES INC | COM | 05722410 | 288,639,553 | 7,914,438 | 7,286,048 | 572,739 |
| BALDOR ELEC CO | COM | 05774110 | 4,934,699 | 236,110 | 236,090 | 20 |
| BALDWIN & LYONS INC | CL B | 05775520 | 1,601,126 | 62,544 | 62,544 | |
| BALL CORP | COM | 05849810 | 57,283,119 | 810,228 | 808,073 | 2,055 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 5,205,640 | 241,449 | 241,389 | 60 |
| BANCFIRST CORP | COM | 05945F10 | 1,502,371 | 43,296 | 43,296 | |
| Page Total | | | 5,054,100,487 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|---------|--------|--------|
| AVANIR PHARMACEUTICA | 468,935 | | 35,800 |
| AVANEX CORP | 282,607 | | 18,313 |
| AVALONBAY CMNTYS INC | 853,583 | 3,500 | 62,025 |
| AVANT CORP | 320,381 | | 27,100 |
| AVANT IMMUNOTHERAPEU | 489,232 | | 35,300 |

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| | | | |
|----------------------|-----------|------------|---------|
| AVATAR HLDGS INC | 42,094 | | 1,100 |
| AVAYA INC | 5,022,361 | 199,822 | 700,986 |
| AVENTIS | 36,109 | | |
| AVERY DENNISON CORP | 2,353,203 | 140,585 | 350,614 |
| AVIALL INC NEW | 159,215 | | 11,500 |
| AVICI SYS INC | 367,288 | 5,000 | 30,600 |
| AVID TECHNOLOGY INC | 202,039 | 100 | 17,100 |
| AVIGEN INC | 161,996 | | 9,800 |
| AVIRON | 270,109 | 9,915 | 17,200 |
| AVISTA CORP | 476,091 | | 31,800 |
| AVNET INC | 1,229,192 | 9,272 | 132,786 |
| AVOCENT CORP | 501,386 | 200 | 28,045 |
| AVON PRODS INC | 4,407,330 | 182,587 | 690,240 |
| AWARE INC MASS | 184,947 | | 11,600 |
| AXA | 755,632 | | 13,300 |
| AXCELIS TECHNOLOGIES | 640,860 | 71,666 | 61,189 |
| AZTAR CORP | 506,929 | | 25,000 |
| BB&T CORP | 7,650,849 | 131,683 | 866,145 |
| B A S F A G | 49,002 | | |
| BCE INC | 30,621 | | |
| BEI TECHNOLOGIES INC | 181,202 | | 6,700 |
| BG PLC | 33,313 | | |
| BISYS GROUP INC | 584,444 | 3,300 | 35,611 |
| BKF CAP GROUP INC | 42,786 | | 3,600 |
| BJS WHOLESALE CLUB I | 800,812 | 6,965 | 45,900 |
| BJ SVCS CO | 1,964,689 | 9,938 | 189,193 |
| BMC INDS INC MINN | 207,453 | | 4,900 |
| BOK FINL CORP | 129,596 | | 6,901 |
| BOC GROUP PLC | 11,617 | | |
| BP PLC | 882,918 | 73,503,011 | 6,860 |
| BP PRUDHOE BAY RTY T | 14,599 | | |

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| | | | |
|---------------------|-----------|---------|---------|
| BRE PROPERTIES INC | 556,229 | | 31,400 |
| BSB BANCORP | 82,802 | | 6,900 |
| BT GROUP PLC | 71,572 | | |
| BMC SOFTWARE INC | 4,507,012 | 72,788 | 671,948 |
| BWAY CORP | 34,732 | | |
| BAKER HUGHES INC | 6,934,056 | 158,005 | 822,377 |
| BALDOR ELEC CO | 210,010 | | 26,100 |
| BALDWIN & LYONS INC | 55,944 | | 6,600 |
| BALL CORP | 751,323 | 9,300 | 49,605 |
| BALLY TOTAL FITNESS | 225,249 | | 16,200 |
| BANCFIRST CORP | 40,496 | | 2,800 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| BANCFIRST CORP ZANES | COM | 05945010 | 1,529,950 | 63,352 | 63,352 | | |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 1,660,481 | 133,372 | 133,372 | | |
| BANCO BRADESCO S A | SP ADR PFD | 05946020 | 1,498,207 | 58,296 | 58,296 | | |
| BANCO SANTANDER CENT | ADR | 05964H10 | 17,261,053 | 2,079,645 | 329,766 | 1,749,879 | |
| BANCO SANTANDER CHIL | SPON ADR S | 05965F10 | 724,113 | 38,889 | 38,889 | | |
| BANCO SANTIAGO | SP ADR REP | 05965L10 | 737,832 | 33,161 | 33,161 | | |
| BANCORPSOUTH INC | COM | 05969210 | 12,931,831 | 779,026 | 778,796 | 230 | |
| BANDAG INC | COM | 05981510 | 11,917,222 | 342,843 | 342,843 | | |
| BANK OF AMERICA CORP | COM | 06050510 | 2,232,382,567 | 35,462,789 | 35,188,593 | 212,988 | 6 |
| BANK OF GRANITE CORP | COM | 06240110 | 2,096,964 | 106,068 | 106,068 | | |

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|----------------------|-------------|----------|---------------|------------|------------|-----------|----|
| BANK MONTREAL QUE | COM | 06367110 | 591,866 | 26,039 | 26,039 | | |
| BANK MUT CORP | COM | 06374810 | 1,552,341 | 101,593 | 101,593 | | |
| BANK NEW YORK INC | COM | 06405710 | 649,521,720 | 15,919,650 | 15,697,780 | 115,289 | 10 |
| BANK ONE CORP | COM | 06423A10 | 1,004,962,957 | 25,735,287 | 25,612,296 | 91,264 | 3 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 6,619,027 | 721,027 | 721,027 | | |
| BANKNORTH GROUP INC | COM | 06646R10 | 62,258,296 | 2,764,578 | 1,881,439 | 828,772 | 5 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 2,530,737 | 170,420 | 170,420 | | |
| BANNER CORP | COM | 06652V10 | 1,521,680 | 89,987 | 89,987 | | |
| BANTA CORP | COM | 06682110 | 15,494,132 | 524,869 | 515,269 | 4,500 | |
| BARCLAYS PLC | ADR | 06738E20 | 32,519,658 | 241,692 | 40,884 | 200,808 | |
| BARD C R INC | COM | 06738310 | 64,278,442 | 996,565 | 983,734 | 12,831 | |
| BARNES & NOBLE INC | COM | 06777410 | 16,184,569 | 546,776 | 543,956 | 2,620 | |
| BARNES GROUP INC | COM | 06780610 | 3,666,535 | 152,836 | 152,336 | 500 | |
| BARRICK GOLD CORP | COM | 06790110 | 131,931,701 | 8,271,580 | 8,265,302 | 6,278 | |
| BARR LABS INC | COM | 06830610 | 50,594,301 | 637,529 | 636,579 | 850 | |
| BARRA INC | COM | 06831310 | 7,153,441 | 151,910 | 151,560 | 350 | |
| BASSETT FURNITURE IN | COM | 07020310 | 1,777,939 | 126,905 | 126,905 | | |
| BAUSCH & LOMB INC | COM | 07170710 | 51,999,459 | 1,380,761 | 1,379,111 | 1,550 | |
| BAXTER INTL INC | COM | 07181310 | 979,845,145 | 18,270,467 | 13,397,180 | 4,855,736 | 1 |
| BAY VIEW CAP CORP DE | COM | 07262L10 | 4,252,396 | 580,136 | 577,136 | 3,000 | |
| BE AEROSPACE INC | COM | 07330210 | 2,835,299 | 309,193 | 305,293 | 3,900 | |
| BEA SYS INC | COM | 07332510 | 39,845,744 | 2,587,386 | 2,572,888 | 13,268 | |
| BEACON POWER CORP | COM | 07367710 | 278,036 | 213,874 | 213,874 | | |
| BEAR STEARNS COS INC | COM | 07390210 | 125,247,827 | 2,135,877 | 2,132,034 | 3,638 | |
| BEASLEY BROADCAST GR | CL A | 07401410 | 1,097,263 | 84,340 | 84,340 | | |
| BEAZER HOMES USA INC | COM | 07556Q10 | 5,713,333 | 78,083 | 78,083 | | |
| BEBE STORES INC | COM | 07557110 | 842,685 | 45,160 | 45,160 | | |
| BECKMAN COULTER INC | COM | 07581110 | 30,689,799 | 692,772 | 677,072 | 1,050 | 1 |
| BECTON DICKINSON & C | COM | 07588710 | 373,237,374 | 11,259,046 | 11,239,531 | 11,735 | |
| BED BATH & BEYOND IN | COM | 07589610 | 206,054,980 | 6,078,318 | 5,953,588 | 111,340 | 1 |
| BEDFORD PPTY INVS IN | COM PAR \$0 | 07644630 | 6,215,625 | 276,250 | 276,250 | | |

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| | | | | | | |
|----------------------|-----------|----------|----------------|-------------|-------------|---------|
| BEL FUSE INC | CL B | 07734730 | 1,743,104 | 69,585 | 69,565 | 20 |
| BELDEN INC | COM | 07745910 | 6,792,597 | 288,433 | 287,073 | 1,360 |
| BELL MICROPRODUCTS I | COM | 07813710 | 1,768,617 | 140,144 | 140,144 | |
| BELLSOUTH CORP | COM | 07986010 | 6,788,380,556 | 177,939,202 | 177,065,310 | 465,446 |
| BELO CORP | COM SER A | 08055510 | 16,705,087 | 890,938 | 887,948 | 2,590 |
| BEMIS INC | COM | 08143710 | 54,501,325 | 1,108,201 | 1,092,600 | 5,725 |
| Page Total | | | 13,033,945,813 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|---------|-----------|
| BANCFIRST CORP ZANES | 62,052 | | 1,300 |
| BANCO BILBAO VIZCAYA | 133,372 | | |
| BANCO BRADESCO S A | | 48,607 | 9,689 |
| BANCO SANTANDER CENT | 2,041,245 | | 38,400 |
| BANCO SANTANDER CHIL | 5,443 | 26,018 | 7,428 |
| BANCO SANTIAGO | 13,215 | 14,880 | 5,066 |
| BANCORPSOUTH INC | 725,426 | | 53,600 |
| BANDAG INC | 331,943 | | 10,900 |
| BANK OF AMERICA CORP | 30,833,786 | 561,909 | 4,067,094 |
| BANK OF GRANITE CORP | 96,468 | | 9,600 |
| BANK MONTREAL QUE | 26,039 | | |
| BANK MUT CORP | 99,493 | | 2,100 |
| BANK NEW YORK INC | 13,423,859 | 614,682 | 1,881,109 |
| BANK ONE CORP | 21,800,251 | 563,786 | 3,371,250 |
| BANKATLANTIC BANCORP | 706,727 | | 14,300 |
| BANKNORTH GROUP INC | 2,592,187 | 69,167 | 103,224 |
| BANKUNITED FINL CORP | 161,620 | | 8,800 |
| BANNER CORP | 83,387 | | 6,600 |

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| | | | |
|----------------------|------------|-------------|-----------|
| BANTA CORP | 495,492 | 5,100 | 24,277 |
| ----- | | | |
| BARCLAYS PLC | 238,392 | | 3,300 |
| ----- | | | |
| BARD C R INC | 884,797 | 31,416 | 80,352 |
| ----- | | | |
| BARNES & NOBLE INC | 513,976 | 4,200 | 28,600 |
| ----- | | | |
| BARNES GROUP INC | 140,636 | | 12,200 |
| ----- | | | |
| BARRICK GOLD CORP | 7,566,483 | 149,838 | 555,259 |
| ----- | | | |
| BARR LABS INC | 617,398 | 1,800 | 18,331 |
| ----- | | | |
| BARRA INC | 144,360 | | 7,550 |
| ----- | | | |
| BASSETT FURNITURE IN | 121,505 | | 5,400 |
| ----- | | | |
| BAUSCH & LOMB INC | 1,249,834 | 34,656 | 96,271 |
| ----- | | | |
| BAXTER INTL INC | 11,444,392 | 5,121,328 | 1,704,747 |
| ----- | | | |
| BAY VIEW CAP CORP DE | 544,936 | | 35,200 |
| ----- | | | |
| BE AEROSPACE INC | 292,593 | | 16,600 |
| ----- | | | |
| BEA SYS INC | 2,068,356 | 19,230 | 499,800 |
| ----- | | | |
| BEACON POWER CORP | 213,874 | | |
| ----- | | | |
| BEAR STEARNS COS INC | 1,898,827 | 29,021 | 208,029 |
| ----- | | | |
| BEASLEY BROADCAST GR | 79,140 | | 5,200 |
| ----- | | | |
| BEAZER HOMES USA INC | 72,783 | | 5,300 |
| ----- | | | |
| BEBE STORES INC | 43,560 | | 1,600 |
| ----- | | | |
| BECKMAN COULTER INC | 638,073 | 17,650 | 37,049 |
| ----- | | | |
| BECTON DICKINSON & C | 5,355,904 | 5,170,597 | 732,545 |
| ----- | | | |
| BED BATH & BEYOND IN | 5,244,752 | 212,425 | 621,141 |
| ----- | | | |
| BEDFORD PPTY INVS IN | 264,250 | | 12,000 |
| ----- | | | |
| BEL FUSE INC | 63,485 | | 6,100 |
| ----- | | | |
| BELDEN INC | 272,233 | | 16,200 |
| ----- | | | |
| BELL MICROPRODUCTS I | 131,544 | | 8,600 |
| ----- | | | |
| BELLSOUTH CORP | 35,185,217 | 137,293,393 | 5,460,592 |
| ----- | | | |
| BELO CORP | 838,138 | 4,300 | 48,500 |
| ----- | | | |
| BEMIS INC | 983,555 | 24,885 | 99,761 |
| ----- | | | |
| Page Total | | | |
| ----- | | | |

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 3,426,640 | 180,730 | 180,530 | 200 | |
| BERKLEY W R CORP | COM | 08442310 | 10,842,513 | 201,909 | 201,409 | 500 | |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 440,185,775 | 174,331 | 169,912 | 2,080 | |
| BERRY PETE CO | CL A | 08578910 | 2,587,532 | 164,811 | 164,811 | | |
| BEST BUY INC | COM | 08651610 | 340,693,193 | 4,574,291 | 4,534,093 | 34,288 | |
| BETHLEHEM STL CORP | COM | 08750910 | 487,012 | 1,082,249 | 1,082,149 | 100 | |
| BEVERLY ENTERPRISES | COM NEW | 08785130 | 7,901,628 | 918,794 | 918,794 | | |
| BHP BILLITON LTD | SPONSORED | 08860610 | 918,564 | 85,767 | 85,767 | | |
| BIG LOTS INC | COM | 08930210 | 23,085,400 | 2,219,750 | 2,216,215 | 3,435 | |
| BIO RAD LABS INC | CL A | 09057220 | 4,909,168 | 77,554 | 77,554 | | |
| BIO TECHNOLOGY GEN C | COM | 09057810 | 4,308,635 | 523,528 | 522,045 | 1,483 | |
| BIOGEN INC | COM | 09059710 | 215,377,810 | 3,755,498 | 3,027,631 | 723,467 | |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 2,711,950 | 201,782 | 201,782 | | |
| BIOMET INC | COM | 09061310 | 170,569,050 | 5,520,034 | 5,498,265 | 21,589 | |
| BIOPURE CORP | CL A | 09065H10 | 5,050,575 | 355,424 | 297,179 | 44,465 | 1 |
| BIOSPHERE MEDICAL IN | COM | 09066V10 | 362,961 | 32,206 | 32,206 | | |
| BIOVAIL CORP | COM | 09067J10 | 37,600,762 | 668,458 | 327,060 | 341,398 | |
| BIOSITE INC | COM | 09094510 | 4,117,819 | 224,160 | 224,160 | | |
| BLACK & DECKER CORP | COM | 09179710 | 72,171,604 | 1,912,844 | 1,900,599 | 11,745 | |
| BLACK BOX CORP DEL | COM | 09182610 | 9,903,154 | 187,276 | 185,856 | 1,420 | |
| BLACK HILLS CORP | COM | 09211310 | 8,962,693 | 264,855 | 260,915 | 840 | |
| BLACKROCK INC | CL A | 09247X10 | 3,333,289 | 79,935 | 79,935 | | |
| BLOCK H & R INC | COM | 09367110 | 183,609,049 | 4,107,585 | 4,048,315 | 29,270 | 3 |

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| | | | | | | |
|----------------------|------|----------|---------------|------------|------------|-----------|
| BLOCKBUSTER INC | CL A | 09367910 | 24,050,250 | 954,375 | 954,255 | 120 |
| BLUE MARTINI SOFTWAR | COM | 09569810 | 793,863 | 263,742 | 263,742 | |
| BLYTH INC | COM | 09643P10 | 12,757,065 | 548,691 | 548,611 | 80 |
| BOB EVANS FARMS INC | COM | 09676110 | 20,495,384 | 834,163 | 834,163 | |
| BOCA RESORTS INC | CL A | 09688T10 | 3,641,747 | 277,996 | 277,956 | 40 |
| BOEING CO | COM | 09702310 | 3,468,475,405 | 89,439,799 | 88,165,223 | 1,221,432 |
| BOISE CASCADE CORP | COM | 09738310 | 76,590,383 | 2,251,996 | 1,240,547 | 1,011,449 |
| BONE CARE INTL INC | COM | 09807210 | 1,405,345 | 82,040 | 82,040 | |
| BORDERS GROUP INC | COM | 09970910 | 19,284,916 | 972,022 | 970,382 | 1,340 |
| BORG WARNER INC | COM | 09972410 | 26,135,502 | 500,201 | 499,601 | 400 |
| BORLAND SOFTWARE COR | COM | 09984910 | 7,706,708 | 492,127 | 492,127 | |
| BORON LEPORE & ASSOC | COM | 10001P10 | 831,564 | 60,302 | 60,302 | |
| BOSTON BEER INC | CL A | 10055710 | 1,459,327 | 85,092 | 85,092 | |
| BOSTON COMMUNICATION | COM | 10058210 | 2,127,126 | 187,412 | 187,412 | |
| BOSTON PRIVATE FINL | COM | 10111910 | 3,770,902 | 170,861 | 151,211 | 150 |
| BOSTON PROPERTIES IN | COM | 10112110 | 38,703,418 | 1,018,511 | 967,426 | 51,085 |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 197,394,920 | 8,183,869 | 8,152,654 | 16,160 |
| BOTTOMLINE TECH DEL | COM | 10138810 | 324,174 | 29,933 | 28,033 | 1,700 |
| BOWATER INC | COM | 10218310 | 27,286,164 | 572,037 | 569,137 | 2,800 |
| BOWNE & CO INC | COM | 10304310 | 4,226,905 | 330,227 | 330,067 | 160 |
| BOYD GAMING CORP | COM | 10330410 | 2,100,611 | 323,171 | 323,171 | |
| BOYDS COLLECTION LTD | COM | 10335410 | 3,260,073 | 481,547 | 481,547 | |
| BOYKIN LODGING CO | COM | 10343010 | 1,780,681 | 223,423 | 223,323 | 100 |
| BRADY CORP | CL A | 10467410 | 6,313,243 | 172,493 | 169,053 | 3,340 |
| Page Total | | | 5,504,032,452 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|---------|--------|--------|
| BENCHMARK ELECTRS IN | 167,730 | | 13,000 |

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| | | | |
|-----------------------|------------|------------|-----------|
| BERKLEY W R CORP | 190,309 | | 11,600 |
| BERKSHIRE HATHAWAY I | 2,324 | 171,928 | 79 |
| BERRY PETE CO | 151,511 | | 13,300 |
| BEST BUY INC | 3,933,205 | 150,517 | 490,569 |
| BETHLEHEM STL CORP | 988,289 | | 93,960 |
| BEVERLY ENTERPRISES | 858,794 | | 60,000 |
| BHP BILLITON LTD | 85,767 | | |
| BIG LOTS INC | 2,011,431 | 25,270 | 183,049 |
| BIO RAD LABS INC | 72,554 | | 5,000 |
| BIO TECHNOLOGY GEN C | 486,828 | | 36,700 |
| BIOGEN INC | 3,270,584 | 128,506 | 356,408 |
| BIOMARIN PHARMACEUTI | 190,582 | | 11,200 |
| BIOMET INC | 4,625,165 | 220,518 | 674,351 |
| BIOPURE CORP | 331,544 | 13,780 | 10,100 |
| BIOSPHERE MEDICAL IN | 32,206 | | |
| BIOVAIL CORP | 663,158 | | 5,300 |
| BIOSITE INC | 216,560 | | 7,600 |
| BLACK & DECKER CORP | 1,657,621 | 19,835 | 235,388 |
| BLACK BOX CORP DEL | 175,376 | | 11,900 |
| BLACK HILLS CORP | 244,155 | 5,400 | 15,300 |
| BLACKROCK INC | 70,435 | 900 | 8,600 |
| BLOCK H & R INC | 3,426,466 | 158,126 | 522,993 |
| BLOCKBUSTER INC | 903,275 | 15,000 | 36,100 |
| BLUE MARTINI SOFTWARE | 260,242 | | 3,500 |
| BLYTH INC | 526,491 | | 22,200 |
| BOB EVANS FARMS INC | 411,480 | 389,083 | 33,600 |
| BOCA RESORTS INC | 259,096 | | 18,900 |
| BOEING CO | 17,372,798 | 69,849,809 | 2,217,192 |
| BOISE CASCADE CORP | 1,102,601 | 1,020,349 | 129,046 |
| BONE CARE INTL INC | 76,740 | | 5,300 |
| BORDERS GROUP INC | 913,422 | 7,300 | 51,300 |

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| | | | |
|----------------------|-----------|---------|---------|
| BORG WARNER INC | 478,501 | 3,400 | 18,300 |
| BORLAND SOFTWARE COR | 442,827 | | 49,300 |
| BORON LEPORE & ASSOC | 60,302 | | |
| BOSTON BEER INC | 85,092 | | |
| BOSTON COMMUNICATION | 178,112 | | 9,300 |
| BOSTON PRIVATE FINL | 144,061 | 19,500 | 7,300 |
| BOSTON PROPERTIES IN | 966,996 | 4,000 | 47,515 |
| BOSTON SCIENTIFIC CO | 6,949,603 | 262,321 | 971,945 |
| BOTTOMLINE TECH DEL | 29,733 | 200 | |
| BOWATER INC | 529,969 | 2,700 | 39,368 |
| BOWNE & CO INC | 303,927 | | 26,300 |
| BOYD GAMING CORP | 299,371 | | 23,800 |
| BOYDS COLLECTION LTD | 448,747 | | 32,800 |
| BOYKIN LODGING CO | 209,723 | | 13,700 |
| BRADY CORP | 154,293 | 100 | 18,100 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| BRANDYWINE RLTG TR | SH BEN INT | 10536820 | 7,922,172 | 375,993 | 375,973 | | 20 |
| BRASCAN CORP | CL A LTD V | 10549P60 | 242,058 | 13,403 | 13,403 | | |
| BRASIL TELECOM PARTI | SPON ADR P | 10553010 | 958,395 | 23,105 | 23,105 | | |
| BRAUN CONSULTING INC | COM | 10565110 | 248,780 | 70,079 | 70,079 | | |
| BRIGGS & STRATTON CO | COM | 10904310 | 16,100,718 | 377,066 | 376,766 | | 300 |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 3,662,239 | 130,841 | 99,966 | | 30,875 |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|------|
| BRIGHTPOINT INC | COM | 10947310 | 1,593,955 | 507,629 | 507,629 | | |
| BRINKER INTL INC | COM | 10964110 | 48,466,034 | 1,628,563 | 1,599,081 | 17,482 | 1 |
| BRIO SOFTWARE INC | COM | 10970410 | 408,787 | 141,940 | 141,940 | | |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 2,275,246,884 | 44,612,684 | 42,109,851 | 1,301,636 | 1,20 |
| BRITESMILE INC | COM | 11041510 | 615,230 | 123,046 | 123,046 | | |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 20,499,926 | 1,205,878 | 31,395 | 1,174,483 | |
| BROADCOM CORP | CL A | 11132010 | 207,917,705 | 5,087,294 | 5,077,209 | 9,490 | |
| BROADVISION INC | COM | 11141210 | 3,870,759 | 1,412,686 | 1,408,006 | 4,540 | |
| BROADWING INC | COM | 11162010 | 21,876,068 | 2,302,744 | 2,296,578 | 4,330 | |
| BROCADE COMMUNICATIO | COM | 11162110 | 58,988,541 | 1,781,055 | 1,729,879 | 37,135 | 1 |
| BROOKLINE BANCORP IN | COM | 11373910 | 2,027,989 | 123,357 | 121,697 | 1,660 | |
| BROOKS AUTOMATION IN | COM | 11434A10 | 9,309,769 | 228,910 | 205,885 | 23,025 | |
| BROWN & BROWN INC | COM | 11523610 | 13,484,944 | 493,954 | 493,954 | | |
| BROWN FORMAN CORP | CL B | 11563720 | 74,304,509 | 1,186,973 | 1,185,713 | 1,260 | |
| BROWN TOM INC | COM NEW | 11566020 | 8,480,950 | 313,993 | 313,533 | 360 | |
| BROWN SHOE INC NEW | COM | 11573610 | 2,473,319 | 152,298 | 152,138 | 60 | |
| BRUKER DALTONICS INC | COM | 11679510 | 7,040,179 | 430,592 | 430,592 | | |
| BRUNSWICK CORP | COM | 11704310 | 44,034,711 | 2,023,654 | 2,021,134 | 2,520 | |
| BRUSH ENGINEERED MAT | COM | 11742110 | 2,416,200 | 169,677 | 169,677 | | |
| BSQUARE CORP | COM | 11776U10 | 549,339 | 131,736 | 131,536 | 200 | |
| BUCA INC | COM | 11776910 | 1,672,272 | 103,163 | 103,023 | 140 | |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 1,210,604 | 32,300 | 20,500 | 10,800 | |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 2,729,709 | 237,366 | 236,866 | 500 | |
| BUCKLE INC | COM | 11844010 | 3,994,264 | 179,115 | 179,115 | | |
| BUILDING MATLS HLDG | COM | 12011310 | 1,205,543 | 111,110 | 111,110 | | |
| BURLINGTON COAT FACT | COM | 12157910 | 3,153,460 | 187,706 | 187,706 | | |
| BURLINGTON NORTHN SA | COM | 12189T10 | 272,774,074 | 9,560,956 | 9,396,522 | 127,047 | 3 |
| BURLINGTON RES INC | COM | 12201410 | 175,976,182 | 4,687,698 | 4,595,193 | 79,732 | 1 |
| BURNHAM PAC PPTYS IN | COM | 12232C10 | 1,096,702 | 266,190 | 266,190 | | |
| BUSH INDS INC | CL A | 12316410 | 883,504 | 81,354 | 81,354 | | |
| BUTLER MFG CO DEL | COM | 12365510 | 1,253,175 | 45,241 | 45,241 | | |

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| | | | | | | |
|----------------------|-----|----------|---------------|---------|---------|--------|
| C&D TECHNOLOGIES INC | COM | 12466110 | 7,291,229 | 319,091 | 318,751 | 340 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 17,953,519 | 569,953 | 486,543 | 83,410 |
| CCC INFORMATION SVCS | COM | 12487Q10 | 724,190 | 117,183 | 117,183 | |
| CBRL GROUP INC | COM | 12489V10 | 29,198,474 | 991,796 | 987,836 | 3,760 |
| CCBT FINL COS INC | COM | 12500Q10 | 2,114,772 | 89,609 | 72,509 | 9,100 |
| C COR NET CORP | COM | 12501010 | 4,356,721 | 299,020 | 297,560 | 1,460 |
| C D I CORP | COM | 12507110 | 2,245,895 | 118,205 | 118,205 | |
| CDW COMPUTER CTRS IN | COM | 12512910 | 36,776,848 | 684,730 | 682,510 | 1,920 |
| CEC ENTMT INC | COM | 12513710 | 11,938,064 | 275,134 | 274,914 | 220 |
| CFS BANCORP INC | COM | 12525D10 | 1,908,176 | 132,974 | 132,974 | |
| Page Total | | | 3,413,197,537 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|-----------|-----------|
| BRANDYWINE RLTG TR | 360,193 | | 15,800 |
| BRASCAN CORP | 13,403 | | |
| BRASIL TELECOM PARTI | 2,000 | 16,746 | 4,359 |
| BRAUN CONSULTING INC | 70,079 | | |
| BRIGGS & STRATTON CO | 362,939 | | 14,127 |
| BRIGHT HORIZON FAMIL | 122,041 | | 8,800 |
| BRIGHTPOINT INC | 470,329 | | 37,300 |
| BRINKER INTL INC | 1,524,413 | 17,550 | 86,600 |
| BRIO SOFTWARE INC | 141,940 | | |
| BRISTOL MYERS SQUIBB | 36,990,094 | 2,614,113 | 5,008,477 |
| BRITESMILE INC | 123,046 | | |
| BRITISH AMERN TOB PL | 31,395 | 1,174,483 | |
| BROADCOM CORP | 4,452,266 | 70,834 | 564,194 |
| BROADVISION INC | 1,281,011 | 14,875 | 116,800 |

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| | | | |
|----------------------|-----------|---------|-----------|
| BROADWING INC | 2,109,808 | 14,636 | 178,300 |
| BROCADE COMMUNICATIO | 1,454,018 | 26,841 | 300,196 |
| BROOKLINE BANCORP IN | 114,557 | | 8,800 |
| BROOKS AUTOMATION IN | 217,110 | | 11,800 |
| BROWN & BROWN INC | 468,154 | | 25,800 |
| BROWN FORMAN CORP | 1,075,511 | 12,915 | 98,547 |
| BROWN TOM INC | 294,693 | 100 | 19,200 |
| BROWN SHOE INC NEW | 142,998 | 100 | 9,200 |
| BRUKER DALTONICS INC | 402,192 | | 28,400 |
| BRUNSWICK CORP | 1,816,773 | 29,436 | 177,445 |
| BRUSH ENGINEERED MAT | 157,877 | | 11,800 |
| BSQUARE CORP | 124,336 | | 7,400 |
| BUCA INC | 98,313 | | 4,850 |
| BUCKEYE PARTNERS L P | 30,600 | 1,000 | 700 |
| BUCKEYE TECHNOLOGIES | 218,666 | | 18,700 |
| BUCKLE INC | 174,115 | | 5,000 |
| BUILDING MATLS HLDG | 103,110 | | 8,000 |
| BURLINGTON COAT FACT | 174,706 | | 13,000 |
| BURLINGTON NORTHN SA | 8,350,484 | 166,932 | 1,043,540 |
| BURLINGTON RES INC | 4,109,352 | 67,963 | 510,383 |
| BURNHAM PAC PPTYS IN | 241,090 | | 25,100 |
| BUSH INDS INC | 76,154 | | 5,200 |
| BUTLER MFG CO DEL | 43,241 | | 2,000 |
| C&D TECHNOLOGIES INC | 301,541 | | 17,550 |
| CBL & ASSOC PPTYS IN | 557,253 | | 12,700 |
| CCC INFORMATION SVCS | 103,483 | | 13,700 |
| CBRL GROUP INC | 954,296 | 200 | 37,300 |
| CCBT FINL COS INC | 76,209 | 8,000 | 5,400 |
| C COR NET CORP | 279,720 | | 19,300 |
| C D I CORP | 111,205 | | 7,000 |
| CDW COMPUTER CTRS IN | 654,830 | 2,500 | 27,400 |

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| | | |
|-----------------|---------|--------|
| CEC ENTMT INC | 257,734 | 17,400 |
| CFS BANCORP INC | 122,974 | 10,000 |
| Page Total | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| CH ENERGY GROUP INC | COM | 12541M10 | 6,952,244 | 159,932 | 158,669 | 1,163 | |
| C H ROBINSON WORLDWI | COM | 12541W10 | 22,582,961 | 781,012 | 777,916 | 2,796 | |
| CIGNA CORP | COM | 12550910 | 353,266,852 | 3,812,918 | 3,765,338 | 26,268 | 2 |
| CKE RESTAURANTS INC | COM | 12561E10 | 409,123 | 45,207 | 45,207 | | |
| CLECO CORP NEW | COM | 12561W10 | 13,589,477 | 618,547 | 613,707 | 3,440 | |
| CMGI INC | COM | 12575010 | 3,093,886 | 1,898,090 | 1,885,540 | 11,235 | |
| CMS ENERGY CORP | COM | 12589610 | 63,963,294 | 2,661,810 | 2,652,560 | 9,250 | |
| CPI CORP | COM | 12590210 | 1,138,145 | 68,563 | 68,563 | | |
| CPB INC | COM | 12590310 | 1,963,029 | 66,747 | 66,747 | | |
| CSS INDS INC | COM | 12590610 | 1,242,458 | 40,196 | 40,196 | | |
| CSK AUTO CORP | COM | 12596510 | 2,149,657 | 216,046 | 215,966 | 80 | |
| CNA FINL CORP | COM | 12611710 | 9,563,763 | 327,863 | 327,563 | 300 | |
| CNA SURETY CORP | COM | 12612L10 | 2,592,793 | 167,277 | 167,277 | | |
| CNF INC | COM | 12612W10 | 29,401,072 | 876,336 | 875,296 | 940 | |
| CNET NETWORKS INC | COM | 12613R10 | 7,771,096 | 866,343 | 865,814 | 429 | |
| CRH PLC | ADR | 12626K20 | 7,405,208 | 432,800 | 54,309 | 378,491 | |
| CSG SYS INTL INC | COM | 12634910 | 21,291,585 | 526,368 | 525,418 | 750 | |
| CSX CORP | COM | 12640810 | 158,640,120 | 4,526,109 | 4,498,073 | 21,628 | |
| CTC COMMUNICATIONS G | COM | 12641910 | 202,364 | 39,294 | 19,561 | 8,333 | 1 |

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| | | | | | | |
|-----------------------|------------|----------|---------------|-----------|-----------|---------|
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 2,531,659 | 153,341 | 153,301 | 40 |
| CTS CORP | COM | 12650110 | 4,237,572 | 266,514 | 266,494 | 20 |
| CUNO INC | COM | 12658310 | 4,614,345 | 151,290 | 151,250 | 40 |
| CVB FINL CORP | COM | 12660010 | 5,973,739 | 255,288 | 255,288 | |
| CVS CORP | COM | 12665010 | 281,436,918 | 9,508,004 | 9,145,843 | 260,967 |
| CV THERAPEUTICS INC | COM | 12666710 | 12,331,965 | 237,062 | 219,240 | 14,997 |
| CABLE & WIRELESS PUB | SPONSORED | 12683020 | 5,078,393 | 342,903 | 68,319 | 274,584 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 32,020,825 | 674,833 | 669,973 | 2,333 |
| CABLEVISION SYS CORP | CL A RAINB | 12686C84 | 7,097,347 | 287,342 | 285,170 | 909 |
| CABLE DESIGN TECHNOL | COM | 12692410 | 7,081,178 | 517,630 | 516,530 | 1,100 |
| CACHEFLOW INC | COM | 12694610 | 494,411 | 184,482 | 182,207 | 275 |
| CABOT CORP | COM | 12705510 | 87,648,676 | 2,455,145 | 644,077 | 63,629 |
| CABOT MICROELECTRONI | COM | 12709P10 | 63,573,002 | 802,183 | 354,455 | 21,616 |
| CABOT OIL & GAS CORP | CL A | 12709710 | 7,761,680 | 322,731 | 268,313 | 14,432 |
| CACI INTL INC | CL A | 12719030 | 14,634,325 | 370,630 | 370,630 | |
| CADBURY SCHWEPPEES PL | ADR | 12720930 | 752,850 | 29,271 | 24,271 | 5,000 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 69,502,204 | 3,170,721 | 3,151,421 | 15,620 |
| CADIZ INC | COM | 12753710 | 2,455,852 | 306,216 | 306,216 | |
| CADMUS COMMUNICATION | COM | 12758710 | 269,986 | 25,115 | 25,115 | |
| CAL DIVE INTL INC | COM | 12791410 | 7,131,483 | 288,958 | 287,558 | 1,400 |
| CALGON CARBON CORP | COM | 12960310 | 2,676,175 | 320,500 | 320,500 | |
| CALIFORNIA FIRST NTN | COM | 13022210 | 263,120 | 23,920 | 23,920 | |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 3,380,652 | 136,592 | 136,592 | |
| CALIFORNIA WTR SVC G | COM | 13078810 | 3,310,703 | 128,571 | 128,571 | |
| CALIPER TECHNOLOGIES | COM | 13087610 | 3,053,675 | 195,623 | 195,266 | 357 |
| CALLAWAY GOLF CO | COM | 13119310 | 20,931,562 | 1,093,032 | 1,091,372 | 1,460 |
| CALLON PETE CO DEL | COM | 13123X10 | 514,421 | 75,098 | 75,098 | |
| CALPINE CORP | COM | 13134710 | 106,984,117 | 6,371,895 | 6,356,510 | 15,160 |
| Page Total | | | 1,464,961,962 | | | |

Voting Authority

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| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|-----------|
| CH ENERGY GROUP INC | 148,432 | 100 | 11,400 |
| C H ROBINSON WORLDWI | 736,522 | 3,700 | 40,790 |
| CIGNA CORP | 3,297,073 | 55,384 | 460,461 |
| CKE RESTAURANTS INC | 45,207 | | |
| CLECO CORP NEW | 573,847 | 1,400 | 43,300 |
| CMGI INC | 1,712,775 | 20,515 | 164,800 |
| CMS ENERGY CORP | 2,384,673 | 37,339 | 239,798 |
| CPI CORP | 62,363 | | 6,200 |
| CPB INC | 61,947 | | 4,800 |
| CSS INDS INC | 37,196 | | 3,000 |
| CSK AUTO CORP | 204,146 | | 11,900 |
| CNA FINL CORP | 310,063 | 2,200 | 15,600 |
| CNA SURETY CORP | 156,877 | | 10,400 |
| CNF INC | 841,336 | 4,300 | 30,700 |
| CNET NETWORKS INC | 788,543 | 7,100 | 70,700 |
| CRH PLC | 425,500 | | 7,300 |
| CSG SYS INTL INC | 493,568 | 2,800 | 30,000 |
| CSX CORP | 3,919,239 | 72,009 | 534,861 |
| CTC COMMUNICATIONS G | 27,894 | 11,400 | |
| CT COMMUNICATIONS IN | 141,541 | | 11,800 |
| CTS CORP | 248,914 | | 17,600 |
| CUNO INC | 138,590 | | 12,700 |
| CVB FINL CORP | 241,098 | | 14,190 |
| CVS CORP | 8,137,622 | 215,104 | 1,155,278 |
| CV THERAPEUTICS INC | 224,137 | 2,825 | 10,100 |
| CABLE & WIRELESS PUB | 337,368 | | 5,535 |
| CABLEVISION SYS CORP | 590,933 | 7,627 | 76,273 |
| CABLEVISION SYS CORP | 254,629 | 4,063 | 28,650 |

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|----------------------|-----------|-----------|---------|
| CABLE DESIGN TECHNOL | 489,630 | | 28,000 |
| CACHEFLOW INC | 172,282 | 2,000 | 10,200 |
| CABOT CORP | 631,741 | 1,751,039 | 72,365 |
| CABOT MICROELECTRONI | 358,871 | 428,212 | 15,100 |
| CABOT OIL & GAS CORP | 264,745 | 39,986 | 18,000 |
| CACI INTL INC | 358,630 | | 12,000 |
| CADBURY SCHWEPPE PL | 29,271 | | |
| CADENCE DESIGN SYSTE | 2,825,737 | 18,080 | 326,904 |
| CADIZ INC | 281,116 | | 25,100 |
| CADMUS COMMUNICATION | 25,115 | | |
| CAL DIVE INTL INC | 268,758 | | 20,200 |
| CALGON CARBON CORP | 287,700 | | 32,800 |
| CALIFORNIA FIRST NTN | 23,920 | | |
| CALIFORNIA PIZZA KIT | 127,392 | | 9,200 |
| CALIFORNIA WTR SVC G | 118,771 | | 9,800 |
| CALIPER TECHNOLOGIES | 182,423 | | 13,200 |
| CALLAWAY GOLF CO | 1,035,932 | 6,800 | 50,300 |
| CALLON PETE CO DEL | 67,898 | | 7,200 |
| CALPINE CORP | 5,548,961 | 91,819 | 731,115 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-----------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| CAMBREX CORP | COM | 13201110 | 10,830,894 | 248,415 | 231,995 | 16,320 | |
| CAMCO FINL CORP | COM | 13261810 | 256,565 | 20,202 | 20,202 | | |

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|----------------------|------------|----------|-------------|------------|------------|-----------|
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 24,544,299 | 668,782 | 626,047 | 42,735 |
| CAMINUS CORP | COM | 13376610 | 1,914,980 | 83,260 | 83,260 | |
| CAMPBELL SOUP CO | COM | 13442910 | 237,239,159 | 7,942,389 | 7,907,268 | 23,569 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 674,019 | 19,605 | 19,605 | |
| CANADIAN NATL RY CO | COM | 13637510 | 527,748 | 10,931 | 10,931 | |
| CANON INC | ADR | 13800630 | 23,609,824 | 673,412 | 267,138 | 406,274 |
| CAPITAL CITY BK GROU | COM | 13967410 | 1,450,213 | 59,852 | 59,852 | |
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 6,903,441 | 347,081 | 346,981 | 100 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 216,859,092 | 4,019,631 | 3,971,110 | 46,081 |
| CAPITOL FED FINL | COM | 14057C10 | 6,663,631 | 319,752 | 319,752 | |
| CAPITOL TRANSAMERICA | COM | 14064010 | 1,407,577 | 85,567 | 85,567 | |
| CAPSTONE TURBINE COR | COM | 14067D10 | 2,274,710 | 420,464 | 419,784 | 620 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 2,212,807 | 94,162 | 94,112 | |
| CARBO CERAMICS INC | COM | 14078110 | 2,623,994 | 67,007 | 66,607 | 400 |
| CARAUSTAR INDS INC | COM | 14090910 | 5,630,916 | 812,542 | 269,666 | 542,876 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 683,167,687 | 10,565,538 | 10,192,949 | 335,276 |
| CARDIODYNAMICS INTL | COM | 14159710 | 1,720,331 | 260,262 | 260,262 | |
| CAREER EDUCATION COR | COM | 14166510 | 13,721,324 | 400,272 | 399,192 | 1,080 |
| CAREMARK RX INC | COM | 14170510 | 33,595,028 | 2,059,781 | 1,463,099 | 596,220 |
| CARLISLE COS INC | COM | 14233910 | 16,702,053 | 451,651 | 451,451 | 200 |
| CARLTON COMMUNICATIO | ADR | 14287220 | 352,728 | 19,596 | 19,596 | |
| CARNIVAL CORP | COM | 14365810 | 263,806,714 | 9,394,826 | 9,316,907 | 71,519 |
| CARRIAGE SVCS INC | CL A | 14390510 | 272,986 | 51,800 | 51,800 | |
| CARPENTER TECHNOLOGY | COM | 14428510 | 45,404,962 | 1,705,671 | 265,200 | 1,440,471 |
| CARRAMERICA RLTY COR | COM | 14441810 | 18,945,451 | 629,417 | 628,927 | 490 |
| CARREKER CORP | COM | 14443310 | 781,065 | 132,384 | 132,384 | |
| CARRIER ACCESS CORP | COM | 14446010 | 262,183 | 89,789 | 89,789 | |
| CASCADE CORP | COM | 14719510 | 475,163 | 39,564 | 39,564 | |
| CASCADE NAT GAS CORP | COM | 14733910 | 2,328,546 | 105,603 | 105,603 | |
| CASELLA WASTE SYS IN | CL A | 14744810 | 2,588,654 | 174,791 | 174,771 | |
| CASEYS GEN STORES IN | COM | 14752810 | 9,494,801 | 637,235 | 636,715 | 520 |

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| | | | | | | |
|----------------------|-----------|----------|---------------|-----------|-----------|---------|
| CASH AMER INTL INC | COM | 14754D10 | 1,721,479 | 202,527 | 202,527 | |
| CASS INFORMATION SYS | COM | 14808P10 | 1,310,603 | 53,494 | | 5 |
| CASTLE A M & CO | COM | 14841110 | 454,403 | 55,415 | 55,415 | |
| CATALINA MARKETING C | COM | 14886710 | 20,534,661 | 591,777 | 589,357 | 520 |
| CATALYTICA ENERGY SY | COM | 14888410 | 629,928 | 137,840 | 137,840 | |
| CATAPULT COMMUNICATI | COM | 14901610 | 1,169,494 | 44,877 | 44,877 | |
| CATELLUS DEV CORP | COM | 14911110 | 17,816,922 | 968,311 | 825,146 | 143,165 |
| CATERPILLAR INC DEL | COM | 14912310 | 490,253,024 | 9,382,833 | 9,279,142 | 67,786 |
| CATHAY BANCORP INC | COM | 14915010 | 5,056,491 | 78,946 | 71,946 | |
| CATO CORP NEW | CL A | 14920510 | 2,609,844 | 138,087 | 138,087 | |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,042,419 | 42,050 | 35,050 | 7,000 |
| CELL GENESYS INC | COM | 15092110 | 8,285,524 | 356,520 | 356,020 | 400 |
| CELERITEK INC | COM | 15092610 | 1,422,339 | 106,224 | 106,124 | |
| CELL THERAPEUTICS IN | COM | 15093410 | 7,410,352 | 306,974 | 306,574 | 400 |
| Page Total | | | 2,198,961,028 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|---------|
| CAMBREX CORP | 234,315 | 100 | 14,000 |
| CAMCO FINL CORP | 20,202 | | |
| CAMDEN PPTY TR | 644,482 | | 24,300 |
| CAMINUS CORP | 77,560 | | 5,700 |
| CAMPBELL SOUP CO | 6,662,853 | 292,359 | 987,177 |
| CDN IMPERIAL BK OF C | 19,605 | | |
| CANADIAN NATL RY CO | 9,942 | | 989 |
| CANON INC | 662,312 | | 11,100 |
| CAPITAL CITY BK GROU | 55,652 | | 4,200 |
| CAPITAL AUTOMOTIVE R | 335,881 | | 11,200 |

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| | | | |
|----------------------|-----------|-----------|-----------|
| CAPITAL ONE FINL COR | 3,493,003 | 61,476 | 465,152 |
| ----- | | | |
| CAPITOL FED FINL | 307,052 | | 12,700 |
| ----- | | | |
| CAPITOL TRANSAMERICA | 82,567 | | 3,000 |
| ----- | | | |
| CAPSTONE TURBINE COR | 375,404 | 5,560 | 39,500 |
| ----- | | | |
| CAPSTEAD MTG CORP | 88,862 | 50 | 5,250 |
| ----- | | | |
| CARBO CERAMICS INC | 63,707 | | 3,300 |
| ----- | | | |
| CARAUSTAR INDS INC | 785,342 | | 27,200 |
| ----- | | | |
| CARDINAL HEALTH INC | 9,072,941 | 316,914 | 1,175,683 |
| ----- | | | |
| CARDIODYNAMICS INTL | 254,562 | | 5,700 |
| ----- | | | |
| CAREER EDUCATION COR | 369,572 | | 30,700 |
| ----- | | | |
| CAREMARK RX INC | 1,266,591 | 606,662 | 186,528 |
| ----- | | | |
| CARLISLE COS INC | 431,142 | | 20,509 |
| ----- | | | |
| CARLTON COMMUNICATIO | 19,596 | | |
| ----- | | | |
| CARNIVAL CORP | 8,301,279 | 149,500 | 944,047 |
| ----- | | | |
| CARRIAGE SVCS INC | 51,800 | | |
| ----- | | | |
| CARPENTER TECHNOLOGY | 252,800 | 1,440,471 | 12,400 |
| ----- | | | |
| CARRAMERICA RLTY COR | 589,917 | 3,100 | 36,400 |
| ----- | | | |
| CARREKER CORP | 125,384 | | 7,000 |
| ----- | | | |
| CARRIER ACCESS CORP | 89,789 | | |
| ----- | | | |
| CASCADE CORP | 39,564 | | |
| ----- | | | |
| CASCADE NAT GAS CORP | 94,303 | | 11,300 |
| ----- | | | |
| CASELLA WASTE SYS IN | 162,871 | 20 | 11,900 |
| ----- | | | |
| CASEYS GEN STORES IN | 607,635 | | 29,600 |
| ----- | | | |
| CASH AMER INTL INC | 186,527 | | 16,000 |
| ----- | | | |
| CASS INFORMATION SYS | | 53,494 | |
| ----- | | | |
| CASTLE A M & CO | 55,415 | | |
| ----- | | | |
| CATALINA MARKETING C | 564,777 | 3,700 | 23,300 |
| ----- | | | |
| CATALYTICA ENERGY SY | 129,840 | | 8,000 |
| ----- | | | |
| CATAPULT COMMUNICATI | 43,877 | | 1,000 |
| ----- | | | |
| CATELLUS DEV CORP | 892,211 | 8,700 | 67,400 |
| ----- | | | |
| CATERPILLAR INC DEL | 8,407,507 | 141,041 | 834,285 |
| ----- | | | |

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| | | | |
|----------------------|---------|-------|--------|
| CATHAY BANCORP INC | 65,546 | 7,000 | 6,400 |
| CATO CORP NEW | 129,487 | | 8,600 |
| CEDAR FAIR L P | 42,050 | | |
| CELL GENESYS INC | 334,320 | 100 | 22,100 |
| CELERITEK INC | 97,824 | 100 | 8,300 |
| CELL THERAPEUTICS IN | 288,774 | | 18,200 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| CELGENE CORP | COM | 15102010 | 15,206,496 | 476,394 | 474,574 | 1,720 | |
| CELL PATHWAYS INC NE | COM | 15114R10 | 1,613,314 | 231,798 | 231,798 | | |
| CEMEX S A | SPON ADR 5 | 15129088 | 1,591,445 | 64,431 | 64,431 | | |
| CENDANT CORP | COM | 15131310 | 405,359,937 | 20,671,083 | 20,566,163 | 67,985 | 3 |
| CENTENNIAL BANCORP | COM | 15133T10 | 1,395,181 | 189,049 | 189,049 | | |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 1,706,055 | 166,607 | 166,607 | | |
| CENTER TR INC | COM | 15184510 | 416,840 | 98,080 | 98,080 | | |
| CENTERPOINT PPTYS TR | SH BEN INT | 15189510 | 22,017,426 | 442,117 | 391,692 | 50,425 | |
| CENTEX CONSTRUCTION | COM | 15231R10 | 2,203,052 | 68,738 | 68,538 | 200 | |
| CENTEX CORP | COM | 15231210 | 72,364,258 | 1,267,547 | 1,264,937 | 2,510 | |
| CENTILLIUM COMMUNICA | COM | 15231910 | 1,810,653 | 230,363 | 230,363 | | |
| CENTRA SOFTWARE INC | COM | 15234X10 | 1,511,904 | 188,988 | 188,308 | 680 | |
| CENTRAL COAST BANCOR | COM | 15314510 | 1,014,904 | 46,132 | 46,132 | | |
| CENTRAL PKG CORP | COM | 15478510 | 3,371,598 | 171,670 | 171,570 | 100 | |
| CENTRAL VT PUB SVC C | COM | 15577110 | 3,237,645 | 193,871 | 193,871 | | |

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|----------------------|------------|----------|---------------|------------|------------|------------|----|
| CENTURY ALUM CO | COM | 15643110 | 1,546,620 | 115,765 | 115,765 | | |
| CENTURY BANCORP INC | CL A NON V | 15643210 | 1,080,000 | 54,000 | | | 5 |
| CENTURY BUSINESS SVC | COM | 15649010 | 1,647,092 | 716,127 | 666,127 | 50,000 | |
| CEPHEID | COM | 15670R10 | 238,560 | 56,800 | 51,800 | | |
| CENTURYTEL INC | COM | 15670010 | 101,503,470 | 3,094,618 | 2,818,177 | 215,755 | 6 |
| CEPHALON INC | COM | 15670810 | 21,608,088 | 285,878 | 282,840 | 2,978 | |
| CERIDIAN CORP NEW | COM | 15677910 | 30,921,675 | 1,649,156 | 1,632,046 | 16,810 | |
| CERNER CORP | COM | 15678210 | 11,738,592 | 235,101 | 233,489 | 1,612 | |
| CERTEGY INC | COM | 15688010 | 30,715,084 | 897,577 | 892,564 | 3,813 | |
| CERUS CORP | COM | 15708510 | 4,827,219 | 105,513 | 105,513 | | |
| CHAMPION ENTERPRISES | COM | 15849610 | 5,939,242 | 482,473 | 482,373 | | |
| CHAMPIONSHIP AUTO RA | COM | 15871110 | 1,822,980 | 113,299 | 113,059 | 240 | |
| CHARLES RIVER ASSOCI | COM | 15985210 | 246,102 | 12,005 | 12,005 | | |
| CHARLES RIV LABS INT | COM | 15986410 | 13,616,952 | 406,719 | 388,019 | 18,700 | |
| CHARTER ONE FINL INC | COM | 16090310 | 123,229,234 | 4,538,830 | 4,521,898 | 15,023 | |
| CHARTER MUN MTG ACCE | SH BEN INT | 16090810 | 4,844,011 | 298,093 | 298,073 | | |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 3,310,532 | 177,890 | 177,890 | | |
| CHARMING SHOPPES INC | COM | 16113310 | 4,898,018 | 922,414 | 922,414 | | |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 15,296,872 | 931,033 | 927,893 | 3,140 | |
| CHARTERED SEMICONDC | ADR | 16133R10 | 7,139,270 | 270,028 | 20,430 | 249,598 | |
| CHATEAU CMNTYS INC | COM | 16172610 | 8,705,115 | 291,141 | 291,141 | | |
| CHECKFREE CORP NEW | COM | 16281310 | 11,578,842 | 643,269 | 643,019 | 50 | |
| CHECKPOINT SYS INC | COM | 16282510 | 3,952,236 | 294,943 | 293,943 | 1,000 | |
| CHEESECAKE FACTORY I | COM | 16307210 | 12,739,102 | 366,382 | 361,520 | 4,712 | |
| CHELSEA PPTY GROUP I | COM | 16342110 | 20,679,054 | 421,162 | 369,312 | 51,850 | |
| CHEMED CORP | COM | 16359610 | 4,180,785 | 123,327 | 123,327 | | |
| CHEMFIRST INC | COM | 16361A10 | 2,429,814 | 101,369 | 101,369 | | |
| CHEMICAL FINL CORP | COM | 16373110 | 6,195,587 | 205,424 | 205,424 | | |
| CHESAPEAKE CORP | COM | 16515910 | 4,079,115 | 146,678 | 146,498 | 100 | |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 8,232,715 | 1,245,494 | 1,241,694 | 3,800 | |
| CHEVRONTEXACO CORP | COM | 16676410 | 4,106,083,970 | 45,821,716 | 29,062,251 | 16,562,738 | 19 |

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| | | | | | | |
|----------------|-----|----------|---------------|---------|---------|--------|
| CHICOS FAS INC | COM | 16861510 | 12,565,685 | 316,516 | 282,311 | 27,445 |
| Page Total | | | 5,122,412,341 | | | |

| Voting Authority | | | |
|----------------------|------------|---------|-----------|
| Name of Issuer | Sole | Shared | None |
| CELGENE CORP | 422,794 | 6,300 | 47,300 |
| CELL PATHWAYS INC NE | 227,298 | | 4,500 |
| CEMEX S A | 59,012 | | 5,419 |
| CENDANT CORP | 17,863,888 | 338,484 | 2,468,711 |
| CENTENNIAL BANCORP | 185,164 | | 3,885 |
| CENTENNIAL COMMUNCTN | 162,007 | | 4,600 |
| CENTER TR INC | 98,080 | | |
| CENTERPOINT PPTYS TR | 428,417 | | 13,700 |
| CENTEX CONSTRUCTION | 64,338 | | 4,400 |
| CENTEX CORP | 1,095,563 | 18,966 | 153,018 |
| CENTILLIUM COMMUNICA | 214,663 | | 15,700 |
| CENTRA SOFTWARE INC | 175,788 | | 13,200 |
| CENTRAL COAST BANCOR | 45,032 | | 1,100 |
| CENTRAL PKG CORP | 164,070 | | 7,600 |
| CENTRAL VT PUB SVC C | 186,671 | | 7,200 |
| CENTURY ALUM CO | 107,965 | | 7,800 |
| CENTURY BANCORP INC | | 54,000 | |
| CENTURY BUSINESS SVC | 669,327 | | 46,800 |
| CEPHEID | 51,800 | 5,000 | |
| CENTURYTEL INC | 2,768,394 | 95,528 | 230,696 |
| CEPHALON INC | 255,318 | 2,560 | 28,000 |
| CERIDIAN CORP NEW | 1,388,327 | 7,330 | 253,499 |
| CERNER CORP | 216,101 | 2,200 | 16,800 |
| CERTEGY INC | 790,396 | 5,120 | 102,061 |

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| | | | |
|----------------------|------------|------------|-----------|
| CERUS CORP | 98,813 | | 6,700 |
| CHAMPION ENTERPRISES | 438,973 | 100 | 43,400 |
| CHAMPIONSHIP AUTO RA | 104,799 | | 8,500 |
| CHARLES RIVER ASSOCI | 12,005 | | |
| CHARLES RIV LABS INT | 382,919 | | 23,800 |
| CHARTER ONE FINL INC | 4,000,218 | 73,919 | 464,693 |
| CHARTER MUN MTG ACCE | 282,673 | 20 | 15,400 |
| CHARLOTTE RUSSE HLDG | 164,990 | | 12,900 |
| CHARMING SHOPPES INC | 829,814 | | 92,600 |
| CHARTER COMMUNICATIO | 852,508 | 7,600 | 70,925 |
| CHARTERED SEMICONDOC | 265,488 | | 4,540 |
| CHATEAU CMNTYS INC | 276,841 | | 14,300 |
| CHECKFREE CORP NEW | 590,369 | 5,100 | 47,800 |
| CHECKPOINT SYS INC | 276,843 | | 18,100 |
| CHEESECAKE FACTORY I | 339,882 | 150 | 26,350 |
| CHELSEA PPTY GROUP I | 412,262 | | 8,900 |
| CHEMED CORP | 116,327 | | 7,000 |
| CHEMFIRST INC | 94,669 | | 6,700 |
| CHEMICAL FINL CORP | 191,249 | | 14,175 |
| CHESAPEAKE CORP | 135,298 | 80 | 11,300 |
| CHESAPEAKE ENERGY CO | 1,165,694 | | 79,800 |
| CHEVRONTEXACO CORP | 26,261,162 | 16,861,327 | 2,699,227 |
| CHICOS FAS INC | 295,656 | 6,760 | 14,100 |
| Page Total | | | |

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| | | | | | | | Investment Discretion | |
|---------|----------|-------|-------------|--------|------|-----------|-----------------------|--|
| Name of | Title of | Cusip | Fair Market | Shares | Sole | Shared as | Sh | |

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| Issuer | Class | Number | Value | Prin Amt | Defined | Ot |
|----------------------|------------|----------|----------------|-------------|-------------|-----------|
| CHILE FD INC | COM | 16883410 | 236,942 | 28,107 | 28,107 | |
| CHILES OFFSHORE INC | COM | 16888M10 | 1,776,554 | 89,319 | 89,319 | |
| CHILDRENS PL RETAIL | COM | 16890510 | 3,075,552 | 113,280 | 113,080 | 200 |
| CHIPPAC INC | CL A | 16965710 | 2,200,586 | 296,575 | 296,575 | |
| CHOICE HOTELS INTL I | COM | 16990510 | 6,905,616 | 311,766 | 309,816 | 1,800 |
| CHIRON CORP | COM | 17004010 | 160,166,020 | 3,653,422 | 3,644,360 | 7,397 |
| CHITTENDEN CORP | COM | 17022810 | 9,663,312 | 350,120 | 333,825 | 7,422 |
| CHOICE ONE COMMUNICA | COM | 17038P10 | 262,808 | 75,088 | 74,483 | 605 |
| CHOICEPOINT INC | COM | 17038810 | 35,259,710 | 695,595 | 693,019 | 2,326 |
| CHORDIANT SOFTWARE I | COM | 17040410 | 2,038,351 | 257,693 | 257,693 | |
| CHRISTOPHER & BANKS | COM | 17104610 | 6,717,760 | 196,139 | 196,139 | |
| CHUBB CORP | COM | 17123210 | 263,893,812 | 3,824,548 | 3,754,569 | 36,307 |
| CHURCH & DWIGHT INC | COM | 17134010 | 20,754,303 | 779,358 | 779,258 | 100 |
| CHURCHILL DOWNS INC | COM | 17148410 | 1,213,651 | 32,828 | 32,828 | |
| CIBER INC | COM | 17163B10 | 4,336,595 | 458,899 | 456,628 | 2,271 |
| CIENA CORP | COM | 17177910 | 93,519,169 | 6,535,232 | 6,525,822 | 7,990 |
| CIMA LABS INC | COM | 17179610 | 4,547,163 | 125,786 | 125,766 | |
| CINCINNATI FINL CORP | COM | 17206210 | 127,979,592 | 3,354,642 | 3,347,668 | 6,754 |
| CINERGY CORP | COM | 17247410 | 119,291,578 | 3,568,399 | 3,561,131 | 6,488 |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 1,232,736 | 154,092 | 154,092 | |
| CIRCOR INTL INC | COM | 17273K10 | 1,332,016 | 72,196 | 72,196 | |
| CIRCUIT CITY STORE I | CIRCT CITY | 17273710 | 130,533,274 | 5,030,184 | 5,021,076 | 8,948 |
| CIRCUIT CITY STORE I | CARMAX GRO | 17273730 | 7,063,953 | 310,640 | 310,640 | |
| CISCO SYS INC | COM | 17275R10 | 3,095,877,316 | 170,948,499 | 165,577,603 | 3,776,447 |
| CIRRUS LOGIC INC | COM | 17275510 | 10,235,875 | 774,272 | 771,962 | 2,110 |
| CINTAS CORP | COM | 17290810 | 153,280,464 | 3,193,343 | 3,175,241 | 5,102 |
| CITIGROUP INC | COM | 17296710 | 11,354,924,102 | 224,939,067 | 222,308,843 | 2,054,325 |
| CITIZENS BKG CORP MI | COM | 17442010 | 14,201,957 | 431,933 | 430,933 | 1,000 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 59,253,524 | 5,558,492 | 5,519,582 | 38,710 |

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|----------------------|------|----------|----------------|------------|------------|---------|
| CITIZENS INC | CL A | 17474010 | 2,023,278 | 159,943 | 159,943 | |
| CITRIX SYS INC | COM | 17737610 | 100,419,512 | 4,431,576 | 4,424,256 | 7,100 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 1,845,327 | 77,017 | 77,017 | |
| CITY HLDG CO | COM | 17783510 | 1,807,372 | 150,114 | 149,914 | 200 |
| CITY NATL CORP | COM | 17856610 | 24,935,818 | 532,248 | 531,698 | 550 |
| CLAIRES STORES INC | COM | 17958410 | 8,564,916 | 567,213 | 566,733 | 280 |
| CLARCOR INC | COM | 17989510 | 7,714,781 | 284,154 | 284,054 | 100 |
| CLARK / BARDES INC | COM | 18066810 | 2,195,110 | 87,004 | 87,004 | |
| CLAYTON HOMES INC | COM | 18419010 | 19,074,468 | 1,115,466 | 1,112,696 | 1,850 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 628,891,942 | 12,353,014 | 12,167,082 | 173,415 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 1,842,389 | 100,677 | 100,577 | 100 |
| CLICK COMMERCE INC | COM | 18681D10 | 507,006 | 160,445 | 160,445 | |
| CLOROX CO DEL | COM | 18905410 | 206,152,595 | 5,212,455 | 5,195,055 | 7,720 |
| CLOSURE MED CORP | COM | 18909310 | 1,250,016 | 53,511 | 53,511 | |
| COACH INC | COM | 18975410 | 34,370,030 | 881,735 | 876,100 | 5,251 |
| COACHMEN INDS INC | COM | 18987310 | 1,576,608 | 131,384 | 131,384 | |
| COASTAL BANCORP INC | COM | 19041P10 | 1,051,728 | 36,392 | 36,392 | |
| COBALT CORP | COM | 19074W10 | 554,868 | 86,970 | 86,970 | |
| Page Total | | | 16,736,552,055 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|---------|
| CHILE FD INC | | | 28,107 |
| CHILES OFFSHORE INC | 87,219 | | 2,100 |
| CHILDRENS PL RETAIL | 104,880 | | 8,400 |
| CHIPPAC INC | 276,375 | | 20,200 |
| CHOICE HOTELS INTL I | 289,416 | 150 | 22,200 |
| CHIRON CORP | 3,169,407 | 149,791 | 334,224 |

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| | | | |
|----------------------|-------------|-------------|------------|
| CHITTENDEN CORP | 311,921 | 8,873 | 29,326 |
| CHOICE ONE COMMUNICA | 75,088 | | |
| CHOICEPOINT INC | 650,019 | 3,650 | 41,926 |
| CHORDIANT SOFTWARE I | 257,693 | | |
| CHRISTOPHER & BANKS | 182,639 | | 13,500 |
| CHUBB CORP | 3,259,582 | 81,455 | 483,511 |
| CHURCH & DWIGHT INC | 741,758 | | 37,600 |
| CHURCHILL DOWNS INC | 31,128 | | 1,700 |
| CIBER INC | 425,999 | | 32,900 |
| CIENA CORP | 5,692,476 | 95,320 | 747,436 |
| CIMA LABS INC | 116,666 | 20 | 9,100 |
| CINCINNATI FINL CORP | 2,918,940 | 39,565 | 396,137 |
| CINERGY CORP | 3,123,001 | 52,099 | 393,299 |
| CIPHERGEN BIOSYSTEMS | 154,092 | | |
| CIRCOR INTL INC | 70,496 | | 1,700 |
| CIRCUIT CITY STORE I | 4,314,347 | 52,482 | 663,355 |
| CIRCUIT CITY STORE I | 288,040 | | 22,600 |
| CISCO SYS INC | 142,880,875 | 6,703,528 | 21,364,096 |
| CIRRUS LOGIC INC | 726,272 | 5,900 | 42,100 |
| CINTAS CORP | 2,710,260 | 130,573 | 352,510 |
| CITIGROUP INC | 101,840,314 | 109,717,341 | 13,381,412 |
| CITIZENS BKG CORP MI | 401,133 | | 30,800 |
| CITIZENS COMMUNICATI | 4,896,504 | 75,285 | 586,703 |
| CITIZENS INC | 156,343 | | 3,600 |
| CITRIX SYS INC | 3,853,282 | 132,221 | 446,073 |
| CITY BK LYNNWOOD WAS | 71,117 | | 5,900 |
| CITY HLDG CO | 147,114 | | 3,000 |
| CITY NATL CORP | 504,748 | 2,000 | 25,500 |
| CLAIRES STORES INC | 528,013 | 200 | 39,000 |
| CLARCOR INC | 260,104 | | 24,050 |
| CLARK / BARDES INC | 81,804 | | 5,200 |

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|----------------------|------------|---------|-----------|
| CLAYTON HOMES INC | 1,040,246 | 9,420 | 65,800 |
| CLEAR CHANNEL COMMUN | 10,783,108 | 186,084 | 1,383,822 |
| CLEVELAND CLIFFS INC | 94,477 | | 6,200 |
| CLICK COMMERCE INC | 149,745 | | 10,700 |
| CLOROX CO DEL | 4,372,571 | 185,850 | 654,034 |
| CLOSURE MED CORP | 50,211 | | 3,300 |
| COACH INC | 841,817 | 4,084 | 35,834 |
| COACHMEN INDS INC | 123,084 | | 8,300 |
| COASTAL BANCORP INC | 35,492 | | 900 |
| COBALT CORP | 86,970 | | |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| COBIZ INC | COM | 19089710 | 799,173 | 59,198 | 59,198 | | |
| COCA COLA BOTTLING C | COM | 19109810 | 1,083,666 | 28,623 | 28,623 | | |
| COCA COLA CO | COM | 19121610 | 2,635,232,690 | 55,890,407 | 53,187,101 | 1,359,320 | 1,340 |
| COCA COLA ENTERPRISE | COM | 19121910 | 139,999,101 | 7,391,716 | 7,380,956 | 10,130 | |
| COCA-COLA FEMSA S A | SPON ADR R | 19124110 | 1,093,554 | 54,487 | 54,487 | | |
| COGNEX CORP | COM | 19242210 | 7,854,971 | 306,715 | 294,155 | 460 | 1 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 9,337,661 | 227,859 | 227,859 | | |
| COHERENT INC | COM | 19247910 | 7,955,344 | 257,288 | 256,878 | 410 | |
| COHU INC | COM | 19257610 | 5,481,553 | 277,547 | 277,527 | 20 | |
| COINSTAR INC | COM | 19259P30 | 4,913,275 | 196,531 | 196,491 | 40 | |
| COLDWATER CREEK INC | COM | 19306810 | 949,118 | 44,812 | 44,812 | | |

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|----------------------|------------|----------|-------------|------------|------------|---------|---|
| COLE NATIONAL CORP N | CL A | 19329010 | 1,641,429 | 99,180 | 99,180 | | |
| COLE KENNETH PRODTNS | CL A | 19329410 | 1,714,652 | 96,873 | 96,873 | | |
| COLES MYER LTD | SPON ADR N | 19387040 | 411,507 | 12,050 | 12,050 | | |
| COLGATE PALMOLIVE CO | COM | 19416210 | 704,160,245 | 12,193,251 | 11,711,533 | 412,164 | 6 |
| COLLINS & AIKMAN COR | COM | 19483010 | 7,764,949 | 1,008,435 | 1,008,435 | | |
| COLONIAL BANCGROUP I | COM | 19549330 | 31,074,240 | 2,205,411 | 2,188,835 | 16,576 | |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 6,627,162 | 212,750 | 212,750 | | |
| COLUMBIA BKG SYS INC | COM | 19723610 | 1,421,001 | 108,889 | 108,889 | | |
| COLUMBIA LABS INC | COM | 19777910 | 730,772 | 211,818 | 211,818 | | |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 2,838,924 | 85,253 | 84,703 | 550 | |
| COMARCO INC | COM | 20008010 | 372,100 | 24,400 | 24,400 | | |
| COMCAST CORP | CL A | 20030010 | 1,535,868 | 42,663 | 41,363 | 700 | |
| COMCAST CORP | CL A SPL | 20030020 | 734,917,644 | 20,414,379 | 19,941,655 | 423,391 | 4 |
| COMDISCO INC | COM | 20033610 | 507,788 | 976,517 | 976,097 | 420 | |
| COMERICA INC | COM | 20034010 | 238,780,388 | 4,167,197 | 3,999,261 | 160,616 | |
| COMMERCE BANCORP INC | COM | 20051910 | 15,441,107 | 392,504 | 389,262 | 1,542 | |
| COMMERCE BANCSHARES | COM | 20052510 | 22,327,584 | 572,649 | 530,397 | 39,858 | |
| COMMERCE GROUP INC M | COM | 20064110 | 12,698,024 | 336,907 | 300,407 | 36,500 | |
| COMMERCE ONE INC DEL | COM | 20069310 | 9,615,645 | 2,693,458 | 2,573,149 | 79,590 | 4 |
| COMMERCIAL FEDERAL C | COM | 20164710 | 17,387,579 | 739,897 | 739,797 | | |
| COMMERCIAL METALS CO | COM | 20172310 | 3,866,514 | 110,535 | 110,402 | 133 | |
| COMMERCIAL NET LEASE | COM | 20221810 | 4,336,111 | 333,547 | 333,527 | 20 | |
| COMMONWEALTH BANCORP | COM | 20268X10 | 1,664,727 | 75,157 | 75,157 | | |
| COMMONWEALTH TEL ENT | COM | 20334910 | 7,282,229 | 160,049 | 159,649 | 400 | |
| COMMSCOPE INC | COM | 20337210 | 13,090,536 | 615,446 | 613,896 | 1,250 | |
| COMMUNITY BK SYS INC | COM | 20360710 | 2,672,924 | 102,020 | 102,020 | | |
| COMMUNITY BKS INC MI | COM | 20362810 | 1,888,056 | 69,928 | 69,928 | | |
| COMMUNITY HEALTH SYS | COM | 20366810 | 11,552,341 | 453,033 | 425,036 | 22,567 | |
| COMMUNITY FIRST BANK | COM | 20390210 | 9,525,029 | 370,768 | 370,768 | | |
| COMMUNITY TR BANCORP | COM | 20414910 | 2,247,011 | 94,611 | 94,611 | | |
| COMPANHIA BRASILEIRA | ADR | 20440T20 | 721,732 | 32,806 | 32,806 | | |

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|----------------------|------------|----------|---------------|--------|--------|
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 445,750 | 27,652 | 27,652 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 347,571 | 23,987 | 23,987 |
| COMPANHIA PARANAENSE | SPON ADR P | 20441B40 | 284,955 | 36,300 | 36,300 |
| COMPANHIA DE BEBIDAS | SPONSORED | 20441W10 | 411,264 | 29,376 | 29,376 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 1,713,226 | 84,437 | 84,437 |
| Page Total | | | 4,688,718,690 | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|-----------|-----------|
| COBIZ INC | 59,198 | | |
| COCA COLA BOTTLING C | 28,023 | | 600 |
| COCA COLA CO | 46,275,114 | 3,064,776 | 6,550,517 |
| COCA COLA ENTERPRISE | 6,624,644 | 113,721 | 653,351 |
| COCA-COLA FEMSA S A | 27,887 | 17,000 | 9,600 |
| COGNEX CORP | 274,615 | 12,100 | 20,000 |
| COGNIZANT TECHNOLOGY | 223,959 | | 3,900 |
| COHERENT INC | 239,888 | | 17,400 |
| COHU INC | 262,747 | | 14,800 |
| COINSTAR INC | 181,231 | | 15,300 |
| COLDWATER CREEK INC | 44,812 | | |
| COLE NATIONAL CORP N | 96,780 | | 2,400 |
| COLE KENNETH PRODTNS | 91,573 | | 5,300 |
| COLES MYER LTD | 12,050 | | |
| COLGATE PALMOLIVE CO | 10,447,317 | 475,628 | 1,270,306 |
| COLLINS & AIKMAN COR | 947,235 | | 61,200 |
| COLONIAL BANGROUP I | 2,122,011 | 10,000 | 73,400 |
| COLONIAL PPTYS TR | 203,650 | | 9,100 |
| COLUMBIA BKG SYS INC | 106,579 | | 2,310 |
| COLUMBIA LABS INC | 196,618 | | 15,200 |

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|----------------------|------------|---------|-----------|
| COLUMBIA SPORTSWEAR | 78,053 | | 7,200 |
| COMARCO INC | 24,400 | | |
| COMCAST CORP | 41,263 | 600 | 800 |
| COMCAST CORP | 17,587,602 | 321,595 | 2,505,182 |
| COMDISCO INC | 904,117 | | 72,400 |
| COMERICA INC | 3,611,781 | 60,506 | 494,910 |
| COMMERCE BANCORP INC | 350,404 | 6,500 | 35,600 |
| COMMERCE BANCSHARES | 523,506 | 7,122 | 42,021 |
| COMMERCE GROUP INC M | 320,307 | | 16,600 |
| COMMERCE ONE INC DEL | 2,471,089 | 40,719 | 181,650 |
| COMMERCIAL FEDERAL C | 704,497 | 100 | 35,300 |
| COMMERCIAL METALS CO | 100,835 | | 9,700 |
| COMMERCIAL NET LEASE | 311,247 | | 22,300 |
| COMMONWEALTH BANCORP | 73,257 | | 1,900 |
| COMMONWEALTH TEL ENT | 152,349 | | 7,700 |
| COMMSCOPE INC | 583,146 | 300 | 32,000 |
| COMMUNITY BK SYS INC | 97,620 | | 4,400 |
| COMMUNITY BKS INC MI | 65,628 | | 4,300 |
| COMMUNITY HEALTH SYS | 420,103 | 8,730 | 24,200 |
| COMMUNITY FIRST BANK | 346,768 | | 24,000 |
| COMMUNITY TR BANCORP | 88,211 | | 6,400 |
| COMPANHIA BRASILEIRA | 23,016 | 9,790 | |
| COMPANHIA SIDERURGIC | 3,415 | 17,828 | 6,409 |
| COMPANHIA ENERGETICA | 6,367 | 17,620 | |
| COMPANHIA PARANAENSE | | | 36,300 |
| COMPANHIA DE BEBIDAS | 29,376 | | |
| COMPANHIA DE BEBIDAS | 6,310 | 78,127 | |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-------------------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| COMPANHIA VALE DO RIO | SPON ADR P | 20441210 | 1,003,425 | 42,500 | 42,500 | | |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 578,108 | 32,478 | 32,478 | | |
| COMPANIA DE TELECOMUNICACOES | SPON ADR N | 20444930 | 2,343,251 | 174,090 | 174,090 | | |
| COMPASS BANCSHARES INC | COM | 20449H10 | 51,773,236 | 1,829,443 | 1,825,463 | 3,580 | |
| COMPAQ COMPUTER CORP | COM | 20449310 | 340,981,869 | 34,936,667 | 34,777,333 | 121,194 | 3,540 |
| COMPUCREDIT CORP | COM | 20478N10 | 1,963,978 | 167,005 | 167,005 | | |
| COMPUTER ASSOC INTL | COM | 20491210 | 454,435,376 | 13,175,859 | 13,148,426 | 26,481 | |
| COMPUTER NETWORK TECHNOLOGIES | COM | 20492510 | 4,966,736 | 279,187 | 269,827 | 9,360 | |
| COMPUTER SCIENCES CORP | COM | 20536310 | 182,423,414 | 3,724,447 | 3,629,711 | 46,658 | 4,000 |
| COMPUTERIZED THERMAL SYSTEMS | COM | 20557C10 | 758,351 | 489,259 | 489,259 | | |
| COMPX INTERNATIONAL | CL A | 20563P10 | 338,465 | 26,096 | 25,996 | 100 | |
| COMPUWARE CORP | COM | 20563810 | 92,409,088 | 7,837,921 | 7,825,726 | 11,555 | |
| COMSTOCK RES INC | COM NEW | 20576820 | 2,949,198 | 421,314 | 421,214 | 100 | |
| COMVERSE TECHNOLOGY | COM PAR \$0 | 20586240 | 83,462,783 | 3,731,014 | 3,725,049 | 5,745 | |
| CONAGRA FOODS INC | COM | 20588710 | 891,502,478 | 37,505,363 | 32,559,452 | 4,921,771 | 2,000 |
| CONCEPTUS INC | COM | 20601610 | 1,937,206 | 82,085 | 80,085 | | |
| CONCORD CAMERA CORP | COM | 20615610 | 1,619,513 | 204,484 | 204,484 | | |
| CONCORD COMMUNICATIONS | COM | 20618610 | 476,147 | 23,058 | 15,786 | 7,272 | |
| CONCORD EFS INC | COM | 20619710 | 331,508,008 | 10,113,118 | 10,071,717 | 40,881 | |
| CONCURRENT COMPUTER | COM | 20671020 | 8,171,004 | 550,236 | 547,936 | 2,300 | |
| CONNECTIV INC | COM | 20682910 | 21,612,351 | 882,497 | 875,670 | 5,740 | |
| CONESTOGA ENTERPRISE | COM | 20701510 | 2,336,024 | 73,115 | 73,115 | | |
| CONEXANT SYSTEMS INC | COM | 20714210 | 69,788,594 | 4,859,930 | 4,825,096 | 19,279 | 1,000 |
| CONMED CORP | COM | 20741010 | 5,163,392 | 258,687 | 258,147 | 540 | |
| CONNECTICUT BANCSHARES | COM | 20754010 | 2,863,533 | 110,775 | 110,775 | | |

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|----------------------|---------|----------|---------------|------------|------------|---------|---|
| CONNECTICUT WTR SVC | COM | 20779710 | 1,905,047 | 64,425 | 64,425 | | |
| CONNETICS CORP | COM | 20819210 | 2,992,695 | 251,487 | 251,487 | | |
| CONOCO INC | COM | 20825150 | 389,278,103 | 13,755,410 | 13,639,093 | 93,503 | 2 |
| CONSECO INC | COM | 20846410 | 28,523,930 | 6,395,500 | 6,369,246 | 20,840 | |
| CONSOL ENERGY INC | COM | 20854P10 | 8,872,276 | 357,177 | 357,177 | | |
| CONSOLIDATED EDISON | COM | 20911510 | 179,711,456 | 4,452,712 | 4,432,037 | 13,182 | |
| CONSOLIDATED FREIGHT | COM | 20923210 | 758,654 | 149,048 | 149,048 | | |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 6,468,577 | 336,030 | 84,850 | 251,180 | |
| CONSTELLATION BRANDS | CL A | 21036P10 | 15,924,131 | 371,625 | 351,057 | 16,818 | |
| CONSTELLATION ENERGY | COM | 21037110 | 91,354,540 | 3,440,849 | 3,423,030 | 12,599 | |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 11,081,902 | 422,812 | 419,722 | 3,090 | |
| CONVERA CORP | CL A | 21191910 | 569,985 | 170,145 | 170,145 | | |
| CONVERGYS CORP | COM | 21248510 | 147,727,882 | 3,940,461 | 3,649,240 | 202,900 | 8 |
| COOPER CAMERON CORP | COM | 21664010 | 23,927,950 | 592,863 | 592,563 | 200 | |
| COOPER COS INC | COM NEW | 21664840 | 12,158,984 | 243,277 | 241,977 | 1,300 | |
| COOPER INDS INC | COM | 21666910 | 89,036,397 | 2,549,725 | 2,530,073 | 10,852 | |
| COOPER TIRE & RUBR C | COM | 21683110 | 25,668,164 | 1,608,281 | 1,603,596 | 3,685 | |
| COORS ADOLPH CO | CL B | 21701610 | 40,453,971 | 757,565 | 756,315 | 1,250 | |
| COORSTEK INC | COM | 21702010 | 2,843,025 | 89,291 | 89,291 | | |
| COPART INC | COM | 21720410 | 13,698,542 | 376,644 | 376,144 | 500 | |
| COPPER MTN NETWORKS | COM | 21751010 | 749,210 | 443,320 | 437,895 | 5,425 | |
| COR THERAPEUTICS INC | COM | 21775310 | 15,679,534 | 655,225 | 653,805 | 1,220 | |
| Page Total | | | 3,666,750,483 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-------|--------|------|
| COMPANHIA VALE DO RI | | 42,500 | |
| COMPANIA CERVECERIAS | 6,788 | 25,690 | |

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| | | | |
|----------------------|------------|------------|-----------|
| COMPANIA DE TELECOMU | 45,748 | 100,278 | 28,064 |
| COMPASS BANCSHARES I | 1,734,793 | 7,700 | 86,950 |
| COMPAQ COMPUTER CORP | 30,677,857 | 541,531 | 3,717,279 |
| COMPUCREDIT CORP | 158,205 | | 8,800 |
| COMPUTER ASSOC INTL | 11,451,532 | 182,047 | 1,542,280 |
| COMPUTER NETWORK TEC | 263,387 | | 15,800 |
| COMPUTER SCIENCES CO | 3,214,951 | 85,264 | 424,232 |
| COMPUTERIZED THERMAL | 449,759 | | 39,500 |
| COMPX INTERNATIONAL | 25,996 | | 100 |
| COMPUWARE CORP | 6,747,885 | 108,328 | 981,708 |
| COMSTOCK RES INC | 407,314 | | 14,000 |
| COMVERSE TECHNOLOGY | 3,266,924 | 53,210 | 410,880 |
| CONAGRA FOODS INC | 10,373,793 | 25,764,231 | 1,367,339 |
| CONCEPTUS INC | 80,085 | 2,000 | |
| CONCORD CAMERA CORP | 190,384 | | 14,100 |
| CONCORD COMMUNICATIO | 22,858 | | 200 |
| CONCORD EFS INC | 8,594,068 | 346,634 | 1,172,416 |
| CONCURRENT COMPUTER | 515,536 | | 34,700 |
| CONNECTIV INC | 817,210 | 8,787 | 56,500 |
| CONESTOGA ENTERPRISE | 68,115 | | 5,000 |
| CONEXANT SYSTEMS INC | 4,311,744 | 88,678 | 459,508 |
| CONMED CORP | 245,037 | | 13,650 |
| CONNECTICUT BANCSHAR | 103,775 | | 7,000 |
| CONNECTICUT WTR SVC | 58,725 | | 5,700 |
| CONNETICS CORP | 243,687 | | 7,800 |
| CONOCO INC | 12,346,241 | 227,871 | 1,181,298 |
| CONSECO INC | 5,713,105 | 74,966 | 607,429 |
| CONSOL ENERGY INC | 344,377 | | 12,800 |
| CONSOLIDATED EDISON | 3,838,094 | 74,424 | 540,194 |
| CONSOLIDATED FREIGHT | 139,748 | | 9,300 |
| CONSOLIDATED GRAPHIC | 82,750 | 251,180 | 2,100 |

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|----------------------|-----------|---------|---------|
| CONSTELLATION BRANDS | 345,775 | 6,650 | 19,200 |
| CONSTELLATION ENERGY | 2,968,830 | 53,965 | 418,054 |
| CONTINENTAL AIRLS IN | 386,012 | 2,900 | 33,900 |
| CONVERA CORP | 168,845 | | 1,300 |
| CONVERGYS CORP | 3,363,587 | 212,817 | 364,057 |
| COOPER CAMERON CORP | 462,172 | 97,691 | 33,000 |
| COOPER COS INC | 233,577 | | 9,700 |
| COOPER INDS INC | 2,133,205 | 129,693 | 286,827 |
| COOPER TIRE & RUBR C | 1,457,649 | 12,900 | 137,732 |
| COORS ADOLPH CO | 646,974 | 8,275 | 102,316 |
| COORSTEK INC | 84,091 | | 5,200 |
| COPART INC | 350,944 | | 25,700 |
| COPPER MTN NETWORKS | 413,220 | | 30,100 |
| COR THERAPEUTICS INC | 617,665 | 4,700 | 32,860 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| CORILLIAN CORP | COM | 21872510 | 722,552 | 150,846 | 150,846 | | |
| CORINTHIAN COLLEGES | COM | 21886810 | 7,751,885 | 189,579 | 189,579 | | |
| CORIXA CORP | COM | 21887F10 | 5,533,071 | 367,158 | 366,738 | 320 | |
| CORN PRODS INTL INC | COM | 21902310 | 11,895,112 | 337,450 | 330,718 | 1,790 | |
| CORNERSTONE RLTY INC | COM | 21922V10 | 6,279,012 | 553,217 | 553,217 | | |
| CORNING INC | COM | 21935010 | 178,059,791 | 19,961,860 | 19,569,781 | 318,733 | 7 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 24,848,138 | 677,061 | 676,861 | 200 | |

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|----------------------|------------|----------|-------------|-----------|-----------|---------|
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 3,172,981 | 267,311 | 245,601 | 21,710 |
| CORRECTIONAL PPTYS T | COM | 22025E10 | 212,838 | 12,594 | 12,594 | |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 4,496,160 | 242,250 | 242,250 | |
| CORUS BANKSHARES INC | COM | 22087310 | 5,280,837 | 116,318 | 116,318 | |
| CORUS ENTERTAINMENT | COM CL B N | 22087410 | 4,471,040 | 224,000 | | 224,000 |
| CORVAS INTL INC | COM | 22100510 | 1,538,254 | 234,848 | 234,848 | |
| CORVEL CORP | COM | 22100610 | 2,158,388 | 65,905 | 65,905 | |
| CORVIS CORP | COM | 22100910 | 5,139,576 | 1,591,200 | 1,579,320 | 11,700 |
| COSINE COMMUNICATION | COM | 22122210 | 1,109,782 | 715,989 | 715,989 | |
| COST PLUS INC CALIF | COM | 22148510 | 5,091,286 | 192,124 | 192,084 | 40 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 441,448,126 | 9,947,006 | 9,891,379 | 54,811 |
| COSTAR GROUP INC | COM | 22160N10 | 2,749,361 | 114,509 | 114,509 | |
| COUNTRYWIDE CR INDS | COM | 22237210 | 115,373,363 | 2,816,045 | 2,811,035 | 4,910 |
| COUSINS PPTYS INC | COM | 22279510 | 12,323,115 | 505,875 | 505,875 | |
| COVANTA ENERGY CORP | COM | 22281N10 | 2,992,280 | 662,009 | 661,559 | 450 |
| COVANSYS CORP | COM | 22281W10 | 1,718,256 | 191,984 | 191,984 | |
| COVANCE INC | COM | 22281610 | 21,114,745 | 930,165 | 883,810 | 46,355 |
| COVENANT TRANS INC | CL A | 22284P10 | 1,079,566 | 67,642 | 67,642 | |
| COVENTRY HEALTH CARE | COM | 22286210 | 25,019,554 | 1,254,113 | 1,253,373 | 640 |
| COX COMMUNICATIONS I | CL A | 22404410 | 91,369,332 | 2,180,132 | 2,166,074 | 9,190 |
| COX RADIO INC | CL A | 22405110 | 6,090,204 | 239,019 | 234,459 | 4,560 |
| CRANE CO | COM | 22439910 | 47,724,244 | 1,861,320 | 1,851,507 | 4,580 |
| CRAWFORD & CO | CL B | 22463310 | 3,900,216 | 332,783 | 332,783 | |
| CREDENCE SYS CORP | COM | 22530210 | 12,759,354 | 687,095 | 685,845 | 1,050 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 1,281,564 | 143,996 | 143,996 | |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 2,561,345 | 60,055 | 60,055 | |
| CREE INC | COM | 22544710 | 22,477,803 | 762,994 | 761,794 | 900 |
| CRESCENT REAL ESTATE | COM | 22575610 | 21,574,298 | 1,191,292 | 1,189,772 | 1,520 |
| CRESTLINE CAP CORP | COM | 22615310 | 4,150,019 | 133,613 | 133,573 | 40 |
| CROMPTON CORP | COM | 22711610 | 12,650,715 | 1,405,635 | 1,395,698 | 8,190 |
| CROSS CTRY INC | COM | 22748P10 | 559,150 | 21,100 | 21,100 | |

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|----------------------|------------|----------|---------------|-----------|-----------|-------|
| CROSSMANN CMNTYS INC | COM | 22764E10 | 3,016,629 | 91,413 | 91,413 | |
| CROSSROADS SYS INC | COM | 22765D10 | 675,776 | 150,507 | 148,707 | 1,800 |
| CROWN AMERN RLTY TR | SH BEN INT | 22818610 | 2,682,459 | 343,905 | 343,905 | |
| CROWN CASTLE INTL CO | COM | 22822710 | 14,504,508 | 1,358,100 | 1,355,640 | 2,260 |
| CROWN CORK & SEAL IN | COM | 22825510 | 2,930,382 | 1,153,694 | 1,151,674 | 2,020 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 1,754,906 | 155,439 | 155,359 | |
| CRYOLIFE INC | COM | 22890310 | 4,240,620 | 141,354 | 141,354 | |
| CUBIC CORP | COM | 22966910 | 2,699,070 | 52,552 | 52,552 | |
| CUBIST PHARMACEUTICA | COM | 22967810 | 9,510,988 | 264,488 | 264,088 | 400 |
| Page Total | | | 1,160,692,651 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|---------|-----------|
| CORILLIAN CORP | 150,846 | | |
| CORINTHIAN COLLEGES | 183,179 | | 6,400 |
| CORIXA CORP | 342,226 | 100 | 24,832 |
| CORN PRODS INTL INC | 309,808 | 4,942 | 22,700 |
| CORNERSTONE RLTY INC | 523,717 | | 29,500 |
| CORNING INC | 17,256,068 | 334,440 | 2,371,352 |
| CORPORATE EXECUTIVE | 655,461 | | 21,600 |
| CORPORATE OFFICE PPT | 264,911 | | 2,400 |
| CORRECTIONAL PPTYS T | 12,594 | | |
| CORRECTIONS CORP AME | 226,750 | | 15,500 |
| CORUS BANKSHARES INC | 109,618 | | 6,700 |
| CORUS ENTERTAINMENT | 224,000 | | |
| CORVAS INTL INC | 217,848 | | 17,000 |
| CORVEL CORP | 60,655 | | 5,250 |
| CORVIS CORP | 1,428,420 | 180 | 162,600 |
| COSINE COMMUNICATION | 661,689 | | 54,300 |

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| | | | |
|----------------------|-----------|---------|-----------|
| COST PLUS INC CALIF | 177,224 | | 14,900 |
| COSTCO WHSL CORP NEW | 8,555,250 | 134,617 | 1,257,139 |
| COSTAR GROUP INC | 105,909 | | 8,600 |
| COUNTRYWIDE CR INDS | 2,487,511 | 34,830 | 293,704 |
| COUSINS PPTYS INC | 483,775 | | 22,100 |
| COVANTA ENERGY CORP | 629,309 | | 32,700 |
| COVANSYS CORP | 177,784 | | 14,200 |
| COVANCE INC | 891,265 | | 38,900 |
| COVENANT TRANS INC | 66,242 | | 1,400 |
| COVENTRY HEALTH CARE | 1,216,313 | 100 | 37,700 |
| COX COMMUNICATIONS I | 1,795,088 | 16,268 | 368,776 |
| COX RADIO INC | 213,919 | 4,100 | 21,000 |
| CRANE CO | 1,718,620 | 32,862 | 109,838 |
| CRAWFORD & CO | 306,283 | | 26,500 |
| CREDENCE SYS CORP | 650,095 | 200 | 36,800 |
| CREDIT ACCEP CORP MI | 137,396 | | 6,600 |
| CREDIT SUISSE GROUP | 60,055 | | |
| CREE INC | 711,894 | 5,700 | 45,400 |
| CRESCENT REAL ESTATE | 1,071,688 | 4,800 | 114,804 |
| CRESTLINE CAP CORP | 125,313 | | 8,300 |
| CROMPTON CORP | 1,327,488 | 1,747 | 76,400 |
| CROSS CTRY INC | 21,100 | | |
| CROSSMANN CMNTYS INC | 86,913 | | 4,500 |
| CROSSROADS SYS INC | 149,407 | | 1,100 |
| CROWN AMERN RLTY TR | 335,705 | | 8,200 |
| CROWN CASTLE INTL CO | 1,228,800 | 10,700 | 118,600 |
| CROWN CORK & SEAL IN | 1,037,131 | | 116,563 |
| CROWN MEDIA HLDGS IN | 148,959 | 80 | 6,400 |
| CRYOLIFE INC | 130,554 | | 10,800 |
| CUBIC CORP | 49,152 | | 3,400 |
| CUBIST PHARMACEUTICA | 247,288 | | 17,200 |

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Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| CULLEN FROST BANKERS | COM | 22989910 | 11,267,154 | 364,869 | 363,869 | 900 | |
| CUMMINS INC | COM | 23102110 | 48,585,104 | 1,260,641 | 1,258,761 | 1,880 | |
| CUMULUS MEDIA INC | CL A | 23108210 | 4,787,176 | 295,870 | 292,470 | 3,400 | |
| CURAGEN CORP | COM | 23126R10 | 7,800,732 | 348,714 | 258,651 | 89,763 | |
| CURIS INC | COM | 23126910 | 1,836,702 | 327,398 | 261,398 | | 6 |
| CURTISS WRIGHT CORP | COM | 23156110 | 4,408,423 | 92,323 | 92,323 | | |
| CYBERONICS INC | COM | 23251P10 | 4,776,408 | 180,038 | 173,778 | 6,260 | |
| CYBEROPTICS CORP | COM | 23251710 | 615,343 | 46,441 | 46,441 | | |
| CYGNUS INC | COM | 23256010 | 1,608,379 | 306,358 | 304,358 | | |
| CYMER INC | COM | 23257210 | 7,740,045 | 289,564 | 289,104 | 360 | |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 25,746,470 | 1,291,845 | 1,287,965 | 3,360 | |
| CYTEC INDS INC | COM | 23282010 | 13,925,034 | 515,742 | 498,262 | 980 | 1 |
| CYTOGEN CORP | COM | 23282410 | 2,078,871 | 690,655 | 689,655 | 1,000 | |
| D & K HEALTHCARE RES | COM | 23286110 | 603,670 | 10,600 | 10,600 | | |
| CYTYC CORP | COM | 23294610 | 30,976,054 | 1,186,822 | 1,179,202 | 7,320 | |
| DDI CORP | COM | 23316210 | 4,762,323 | 483,976 | 483,976 | | |
| DMC STRATEX NETWORKS | COM | 23322L10 | 5,663,948 | 728,014 | 727,714 | 200 | |
| DQE INC | COM | 23329J10 | 15,560,100 | 821,981 | 817,231 | 4,150 | |
| DPL INC | COM | 23329310 | 40,265,131 | 1,672,140 | 1,663,415 | 7,975 | |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 7,264,400 | 203,770 | 203,670 | | |
| D R HORTON INC | COM | 23331A10 | 12,968,613 | 399,526 | 397,493 | 2,033 | |

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| | | | | | | |
|----------------------|---------|----------|---------------|------------|------------|---------|
| DSP GROUP INC | COM | 23332B10 | 8,014,395 | 344,557 | 343,557 | 800 |
| DST SYS INC DEL | COM | 23332610 | 59,689,442 | 1,197,381 | 1,161,337 | 1,540 |
| DTE ENERGY CO | COM | 23333110 | 147,476,935 | 3,516,379 | 3,510,577 | 4,908 |
| DVI INC | COM | 23334310 | 3,835,307 | 222,983 | 201,983 | 21,000 |
| DAISYTEK INTL CORP | COM | 23405310 | 1,878,173 | 142,610 | 142,570 | |
| DAL-TILE INTL INC | COM | 23426R10 | 11,807,117 | 507,833 | 506,663 | 1,170 |
| DAKTRONICS INC | COM | 23426410 | 1,015,495 | 120,177 | 120,177 | |
| DANA CORP | COM | 23581110 | 52,898,803 | 3,811,153 | 3,799,980 | 7,857 |
| DANAHER CORP DEL | COM | 23585110 | 167,633,755 | 2,779,535 | 2,749,311 | 29,774 |
| DARDEN RESTAURANTS I | COM | 23719410 | 90,603,255 | 2,559,414 | 2,551,349 | 5,265 |
| DATASCOPE CORP | COM | 23811310 | 4,608,032 | 135,850 | 135,350 | 500 |
| DATASTREAM SYS INC | COM | 23812410 | 899,808 | 145,836 | 145,836 | |
| DAVITA INC | COM | 23918K10 | 40,186,191 | 1,643,607 | 1,642,347 | 1,160 |
| DEB SHOPS INC | COM | 24272810 | 1,174,621 | 48,438 | 48,438 | |
| DECODE GENETICS INC | COM | 24358610 | 2,423,226 | 247,268 | 247,268 | |
| DEERE & CO | COM | 24419910 | 220,981,160 | 5,061,410 | 5,046,772 | 12,283 |
| DEL MONTE FOODS CO | COM | 24522P10 | 2,049,378 | 240,820 | 238,480 | 2,340 |
| DELIAS CORP | CL A | 24688Q10 | 1,841,028 | 296,940 | 296,083 | 857 |
| DELL COMPUTER CORP | COM | 24702510 | 1,591,296,098 | 58,546,582 | 57,485,431 | 910,273 |
| DELPHI AUTOMOTIVE SY | COM | 24712610 | 879,794,989 | 64,406,661 | 64,358,498 | 42,503 |
| DELPHI FINL GROUP IN | CL A | 24713110 | 4,622,306 | 138,808 | 124,472 | 300 |
| DELTA & PINE LD CO | COM | 24735710 | 8,584,260 | 379,331 | 379,051 | 280 |
| DELTA AIR LINES INC | COM | 24736110 | 71,485,310 | 2,443,107 | 2,438,377 | 4,530 |
| DELTAGEN INC | COM | 24783R10 | 923,634 | 100,395 | 100,395 | |
| DELTIC TIMBER CORP | COM | 24785010 | 2,564,804 | 93,606 | 93,606 | |
| DENBURY RES INC | COM NEW | 24791620 | 1,427,562 | 195,289 | 195,289 | |
| Page Total | | | 3,632,955,164 | | | |

Voting Authority

| Name of | Sole | Shared | None |
|---------|------|--------|------|
|---------|------|--------|------|

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| Issuer | | | |
|----------------------|-----------|---------|---------|
| CULLEN FROST BANKERS | 326,588 | 4,600 | 33,681 |
| CUMMINS INC | 1,175,466 | 11,118 | 74,057 |
| CUMULUS MEDIA INC | 273,670 | | 22,200 |
| CURAGEN CORP | 230,351 | 93,063 | 25,300 |
| CURIS INC | 241,798 | 66,000 | 19,600 |
| CURTISS WRIGHT CORP | 86,023 | | 6,300 |
| CYBERONICS INC | 167,538 | | 12,500 |
| CYBEROPTICS CORP | 46,441 | | |
| CYGNUS INC | 288,658 | 2,000 | 15,700 |
| CYMER INC | 270,364 | 100 | 19,100 |
| CYPRESS SEMICONDUCTO | 1,179,077 | 7,120 | 105,648 |
| CYTEC INDS INC | 473,742 | 16,500 | 25,500 |
| CYTOGEN CORP | 637,655 | | 53,000 |
| D & K HEALTHCARE RES | 10,600 | | |
| CYTYC CORP | 1,108,522 | 6,700 | 71,600 |
| DDI CORP | 458,176 | | 25,800 |
| DMC STRATEX NETWORKS | 682,014 | 100 | 45,900 |
| DQE INC | 638,741 | 144,040 | 39,200 |
| DPL INC | 1,581,790 | 8,050 | 82,300 |
| DRS TECHNOLOGIES INC | 196,270 | 100 | 7,400 |
| D R HORTON INC | 355,586 | 4,800 | 39,140 |
| DSP GROUP INC | 326,857 | 200 | 17,500 |
| DST SYS INC DEL | 1,075,947 | 38,404 | 83,030 |
| DTE ENERGY CO | 3,030,803 | 66,306 | 419,270 |
| DVI INC | 216,783 | | 6,200 |
| DAISYTEK INTL CORP | 131,570 | 40 | 11,000 |
| DAL-TILE INTL INC | 471,533 | | 36,300 |
| DAKTRONICS INC | 111,777 | | 8,400 |
| DANA CORP | 3,347,224 | 40,926 | 423,003 |

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| | | | |
|----------------------|------------|------------|-----------|
| DANAHER CORP DEL | 2,453,913 | 41,603 | 284,019 |
| DARDEN RESTAURANTS I | 2,182,197 | 43,207 | 334,010 |
| DATASCOPE CORP | 127,450 | | 8,400 |
| DATASTREAM SYS INC | 133,436 | | 12,400 |
| DAVITA INC | 1,571,807 | 17,500 | 54,300 |
| DEB SHOPS INC | 48,438 | | |
| DECODE GENETICS INC | 228,268 | | 19,000 |
| DEERE & CO | 4,346,643 | 55,108 | 659,659 |
| DEL MONTE FOODS CO | 225,320 | | 15,500 |
| DELIAS CORP | 280,140 | | 16,800 |
| DELL COMPUTER CORP | 49,271,021 | 1,946,975 | 7,328,586 |
| DELPHI AUTOMOTIVE SY | 10,147,527 | 52,688,541 | 1,570,593 |
| DELPHI FINL GROUP IN | 113,372 | 14,036 | 11,400 |
| DELTA & PINE LD CO | 358,831 | | 20,500 |
| DELTA AIR LINES INC | 2,150,245 | 28,218 | 264,644 |
| DELTAGEN INC | 100,395 | | |
| DELTIC TIMBER CORP | 87,206 | | 6,400 |
| DENBURY RES INC | 184,989 | | 10,300 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| DELUXE CORP | COM | 24801910 | 78,774,806 | 1,894,536 | 1,873,356 | 9,590 | 1 |
| DENDREON CORP | COM | 24823Q10 | 1,328,444 | 131,921 | 131,821 | | |
| DENDRITE INTL INC | COM | 24823910 | 5,497,473 | 391,837 | 391,777 | | 60 |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|----|
| DENTSPLY INTL INC NE | COM | 24903010 | 31,890,353 | 635,266 | 623,426 | 1,640 | 1 |
| DESERT CMNTY BK VICT | COM | 25037Y10 | 340,243 | 11,930 | 11,930 | | |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 2,737,698 | 161,994 | 159,759 | 2,235 | |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 18,088,655 | 947,050 | 864,880 | 82,170 | |
| DEVON ENERGY CORP NE | COM | 25179M10 | 104,286,280 | 2,698,222 | 2,685,590 | 5,512 | |
| DEVRY INC DEL | COM | 25189310 | 19,505,234 | 685,597 | 681,577 | 3,720 | |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 18,602,760 | 402,048 | 104,276 | 297,772 | |
| DIAGNOSTIC PRODS COR | COM | 25245010 | 10,554,153 | 240,140 | 240,140 | | |
| DIAL CORP NEW | COM | 25247D10 | 26,440,155 | 1,541,700 | 1,529,825 | 11,575 | |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 13,214,424 | 434,685 | 431,165 | 3,380 | |
| DIAMONDCLUSTER INTL | CL A | 25278P10 | 3,195,456 | 243,928 | 238,928 | | |
| DIANON SYS INC | COM | 25282610 | 4,868,803 | 80,079 | 80,079 | | |
| DIEBOLD INC | COM | 25365110 | 39,102,649 | 966,930 | 926,690 | 29,816 | 1 |
| DIGENE CORP | COM | 25375210 | 7,132,805 | 241,790 | 241,790 | | |
| DIGEX INC DEL | CL A | 25375610 | 557,697 | 186,521 | 184,336 | 1,185 | |
| DIGIMARC CORP | COM | 25380710 | 1,678,480 | 90,338 | 90,338 | | |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 5,485,131 | 245,310 | 245,290 | 20 | |
| DIGITAL LIGHTWAVE IN | COM | 25385510 | 1,180,960 | 125,902 | 125,802 | | |
| DIGITAL RIV INC | COM | 25388B10 | 581,239 | 36,510 | 36,510 | | |
| DIGITAS INC | COM | 25388K10 | 504,321 | 125,453 | 93,153 | 30,300 | |
| DIGITALTHINK INC | COM | 25388M10 | 2,172,787 | 201,184 | 201,184 | | |
| DIGITAL GENERATION S | COM | 25392110 | 262,177 | 236,196 | 236,196 | | |
| DIME CMNTY BANCSHARE | COM | 25392210 | 3,754,063 | 133,787 | 133,787 | | |
| DILLARDS INC | CL A | 25406710 | 29,678,480 | 1,854,905 | 1,852,495 | 2,310 | |
| DIME BANCORP INC NEW | COM | 25429Q10 | 37,930,434 | 1,051,287 | 1,043,127 | 8,060 | |
| DIMON INC | COM | 25439410 | 2,526,775 | 350,941 | 350,941 | | |
| DIONEX CORP | COM | 25454610 | 5,059,219 | 198,323 | 198,183 | 40 | |
| DISNEY WALT CO | COM DISNEY | 25468710 | 1,043,507,187 | 50,362,316 | 47,462,443 | 1,924,141 | 97 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 720,238 | 54,980 | 54,980 | | |
| DIRECT FOCUS INC | COM | 25493110 | 15,909,254 | 509,912 | 509,230 | 682 | |
| DITECH COMMUNICATION | COM | 25500M10 | 1,905,486 | 316,526 | 224,610 | 91,916 | |

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| | | | | | | |
|----------------------|------|----------|---------------|-----------|-----------|--------|
| DIVERSA CORP | COM | 25506410 | 3,615,579 | 255,518 | 255,511 | 7 |
| DIVINE INC | CL A | 25540210 | 862,026 | 1,164,900 | 1,164,900 | |
| DOBSON COMMUNICATION | CL A | 25606910 | 1,920,594 | 224,894 | 224,794 | 100 |
| DOCENT INC | COM | 25608L10 | 930,683 | 293,591 | 293,591 | |
| DOCUMENTUM INC | COM | 25615910 | 7,624,110 | 351,018 | 343,398 | 1,420 |
| DOLE FOOD INC | COM | 25660510 | 23,028,806 | 858,323 | 856,823 | 800 |
| DOLLAR GEN CORP | COM | 25666910 | 93,744,095 | 6,291,550 | 6,283,528 | 7,525 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 4,400,868 | 283,927 | 283,687 | 240 |
| DOLLAR TREE STORES I | COM | 25674710 | 34,558,183 | 1,118,026 | 1,109,692 | 8,084 |
| DOMINION RES INC VA | COM | 25746U10 | 331,176,662 | 5,510,427 | 5,440,413 | 38,955 |
| DONALDSON INC | COM | 25765110 | 21,672,137 | 557,985 | 552,080 | 5,905 |
| DONNELLEY R R & SONS | COM | 25786710 | 77,818,083 | 2,621,020 | 2,613,875 | 6,985 |
| DORAL FINL CORP | COM | 25811P10 | 11,899,717 | 381,279 | 381,279 | |
| Page Total | | | 2,152,225,862 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| DELUXE CORP | 1,675,495 | 59,616 | 159,425 |
| DENDREON CORP | 122,321 | 100 | 9,500 |
| DENDRITE INTL INC | 371,537 | | 20,300 |
| DENTSPLY INTL INC NE | 591,701 | 12,700 | 30,865 |
| DESERT CMNTY BK VICT | 11,930 | | |
| DEUTSCHE TELEKOM AG | 161,862 | | 132 |
| DEVELOPERS DIVERSIFI | 913,950 | | 33,100 |
| DEVON ENERGY CORP NE | 2,351,093 | 40,498 | 306,631 |
| DEVRY INC DEL | 620,997 | 3,400 | 61,200 |
| DIAGEO P L C | 392,748 | | 9,300 |
| DIAGNOSTIC PRODS COR | 226,940 | | 13,200 |
| DIAL CORP NEW | 1,482,800 | 300 | 58,600 |

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| | | | |
|----------------------|------------|-----------|-----------|
| DIAMOND OFFSHORE DRI | 381,851 | 3,040 | 49,794 |
| DIAMONDCLUSTER INTL | 225,528 | 5,000 | 13,400 |
| DIANON SYS INC | 73,089 | | 6,990 |
| DIEBOLD INC | 905,406 | 14,324 | 47,200 |
| DIGENE CORP | 234,090 | | 7,700 |
| DIGEX INC DEL | 170,621 | 1,000 | 14,900 |
| DIGIMARC CORP | 83,638 | | 6,700 |
| DIGITAL INSIGHT CORP | 230,610 | | 14,700 |
| DIGITAL LIGHTWAVE IN | 118,402 | 100 | 7,400 |
| DIGITAL RIV INC | 36,210 | | 300 |
| DIGITAS INC | 123,453 | 2,000 | |
| DIGITALTHINK INC | 189,084 | | 12,100 |
| DIGITAL GENERATION S | 236,196 | | |
| DIME CMNTY BANCSHARE | 125,087 | | 8,700 |
| DILLARDS INC | 1,646,259 | 20,100 | 188,546 |
| DIME BANCORP INC NEW | 956,287 | 4,800 | 90,200 |
| DIMON INC | 350,941 | | |
| DIONEX CORP | 177,023 | 100 | 21,200 |
| DISNEY WALT CO | 42,766,787 | 1,606,698 | 5,988,831 |
| DISTRIBUCION Y SERVI | 16,969 | 29,159 | 8,852 |
| DIRECT FOCUS INC | 490,337 | | 19,575 |
| DITECH COMMUNICATION | 299,526 | | 17,000 |
| DIVERSA CORP | 238,518 | | 17,000 |
| DIVINE INC | 1,104,917 | | 59,983 |
| DOBSON COMMUNICATION | 206,594 | | 18,300 |
| DOCENT INC | 270,891 | | 22,700 |
| DOCUMENTUM INC | 327,618 | 6,200 | 17,200 |
| DOLE FOOD INC | 826,923 | 700 | 30,700 |
| DOLLAR GEN CORP | 5,532,464 | 96,554 | 662,532 |
| DOLLAR THRIFTY AUTOM | 266,727 | | 17,200 |
| DOLLAR TREE STORES I | 1,048,176 | 5,650 | 64,200 |

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| | | | |
|----------------------|-----------|---------|---------|
| DOMINION RES INC VA | 4,735,311 | 112,284 | 662,832 |
| DONALDSON INC | 519,185 | | 38,800 |
| DONNELLEY R R & SONS | 2,230,284 | 44,218 | 346,518 |
| DORAL FINL CORP | 358,379 | | 22,900 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| DOUBLECLICK INC | COM | 25860930 | 10,041,853 | 885,525 | 881,985 | 3,440 | |
| DOVER CORP | COM | 26000310 | 171,167,759 | 4,617,420 | 4,522,613 | 17,729 | 7 |
| DOVER DOWNS ENTMT IN | COM | 26008610 | 2,644,803 | 172,863 | 172,863 | | |
| DOW CHEM CO | COM | 26054310 | 1,456,455,203 | 43,115,903 | 19,923,245 | 23,102,773 | 8 |
| DOW JONES & CO INC | COM | 26056110 | 269,630,519 | 4,926,558 | 1,730,339 | 50,537 | 3,14 |
| DOWNEY FINL CORP | COM | 26101810 | 12,620,685 | 305,956 | 305,956 | | |
| DRESS BARN INC | COM | 26157010 | 3,501,199 | 139,992 | 139,952 | 40 | |
| DREXLER TECHNOLOGY C | COM | 26187610 | 400,524 | 16,850 | 6,000 | 950 | |
| DREYERS GRAND ICE CR | COM | 26187810 | 15,725,481 | 408,348 | 377,383 | 25,555 | |
| DRIL-QUIP INC | COM | 26203710 | 1,742,622 | 72,308 | 72,308 | | |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,494,307,013 | 35,151,894 | 34,473,905 | 373,032 | 30 |
| DUANE READE INC | COM | 26357810 | 3,107,111 | 102,376 | 101,956 | 320 | |
| DUKE ENERGY CORP | COM | 26439910 | 2,526,360,702 | 64,349,483 | 16,371,120 | 47,781,639 | 19 |
| DUKE REALTY CORP | COM NEW | 26441150 | 33,477,958 | 1,375,995 | 1,373,965 | 2,030 | |
| DUN & BRADSTREET COR | COM | 26483E10 | 32,496,262 | 920,574 | 910,852 | 7,897 | |
| DURA AUTOMOTIVE SYST | CL A | 26590310 | 2,232,670 | 202,970 | 202,970 | | |
| DUPONT PHOTOMASKS IN | COM | 26613X10 | 4,615,780 | 106,232 | 106,232 | | |

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| | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|--------------|
| DURECT CORP | COM | 26660510 | 2,654,086 | 228,998 | 228,998 | |
| DUSA PHARMACEUTICALS | COM | 26689810 | 867,556 | 107,771 | 107,771 | |
| DURASWITCH INDUSTRIE | COM NEW | 26690520 | 263,075 | 30,950 | 30,950 | |
| DYAX CORP | COM | 26746E10 | 1,825,133 | 166,375 | 163,130 | 3,145 |
| DYCOM INDS INC | COM | 26747510 | 18,262,425 | 1,092,904 | 1,089,904 | 3,000 |
| DYNACQ INTL INC | COM PAR \$. | 26791930 | 928,636 | 41,699 | 41,699 | |
| DYNEGY INC NEW | CL A | 26816Q10 | 159,443,161 | 6,252,673 | 6,241,261 | 11,052 |
| EDP-ELECTRICIDADE DE | SPONSORED | 26835310 | 733,875 | 33,664 | 33,664 | |
| EEX CORP | COM NEW | 26842V20 | 1,070,999 | 582,065 | 282,065 | 300,000 |
| EGL INC | COM | 26848410 | 6,408,002 | 459,355 | 459,315 | 40 |
| E M C CORP MASS | COM | 26864810 | 701,102,693 | 52,165,379 | 49,274,903 | 2,113,197 77 |
| EMC INS GROUP INC | COM | 26866410 | 503,952 | 29,385 | 29,385 | |
| ENSCO INTL INC | COM | 26874Q10 | 37,346,891 | 1,502,893 | 1,496,423 | 6,170 |
| ENI S P A | SPONSORED | 26874R10 | 1,394,100 | 22,500 | 20,700 | 1,800 |
| EOG RES INC | COM | 26875P10 | 97,054,515 | 2,481,578 | 2,386,778 | 65,795 2 |
| E ON AG | SPONSORED | 26878010 | 8,340,911 | 161,928 | 46,516 | 115,412 |
| E PIPHANY INC | COM | 26881V10 | 5,189,348 | 595,792 | 593,602 | 2,090 |
| EPIQ SYS INC | COM | 26882D10 | 2,573,801 | 133,013 | 133,013 | |
| ESS TECHNOLOGY INC | COM | 26915110 | 11,739,070 | 552,167 | 552,067 | 100 |
| E TRADE GROUP INC | COM | 26924610 | 34,291,457 | 3,345,508 | 3,333,998 | 9,050 |
| EARTHSHELL CORP | COM | 27032B10 | 796,568 | 398,284 | 395,784 | |
| EARTHLINK INC | COM | 27032110 | 9,897,167 | 813,243 | 806,913 | 3,000 |
| EAST WEST BANCORP IN | COM | 27579R10 | 7,229,364 | 280,752 | 280,752 | |
| EASTGROUP PPTY INC | COM | 27727610 | 4,312,013 | 186,910 | 186,910 | |
| EASTMAN CHEM CO | COM | 27743210 | 62,980,387 | 1,614,054 | 1,609,856 | 2,338 |
| EASTMAN KODAK CO | COM | 27746110 | 257,910,923 | 8,763,538 | 8,718,938 | 14,931 2 |
| EATON CORP | COM | 27805810 | 116,509,168 | 1,565,773 | 1,495,624 | 70,049 |
| EATON VANCE CORP | COM NON VT | 27826510 | 24,206,599 | 680,917 | 680,237 | 640 |
| EBAY INC | COM | 27864210 | 89,612,750 | 1,339,503 | 1,335,654 | 3,749 |
| ECHELON CORP | COM | 27874N10 | 3,079,205 | 217,458 | 216,188 | 1,270 |
| Page Total | | | 7,709,055,974 | | | |

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| Name of Issuer | Voting Authority | | |
|----------------------|------------------|------------|-----------|
| | Sole | Shared | None |
| DOUBLECLICK INC | 802,895 | 10,400 | 72,230 |
| DOVER CORP | 3,887,953 | 139,185 | 590,282 |
| DOVER DOWNS ENTMT IN | 163,063 | | 9,800 |
| DOW CHEM CO | 17,589,257 | 23,327,015 | 2,199,631 |
| DOW JONES & CO INC | 1,535,816 | 3,201,275 | 189,467 |
| DOWNEY FINL CORP | 292,356 | | 13,600 |
| DRESS BARN INC | 129,492 | | 10,500 |
| DREXLER TECHNOLOGY C | 6,950 | 9,900 | |
| DREYERS GRAND ICE CR | 391,638 | 5,410 | 11,300 |
| DRIL-QUIP INC | 68,408 | | 3,900 |
| DU PONT E I DE NEMOU | 31,922,711 | 631,485 | 2,597,698 |
| DUANE READE INC | 97,276 | 100 | 5,000 |
| DUKE ENERGY CORP | 14,747,745 | 47,594,473 | 2,007,265 |
| DUKE REALTY CORP | 1,284,795 | 7,300 | 83,900 |
| DUN & BRADSTREET COR | 845,011 | 6,265 | 69,298 |
| DURA AUTOMOTIVE SYST | 200,570 | | 2,400 |
| DUPONT PHOTOMASKS IN | 101,932 | | 4,300 |
| DURECT CORP | 217,198 | | 11,800 |
| DUSA PHARMACEUTICALS | 97,971 | | 9,800 |
| DURASWITCH INDUSTRIE | 30,950 | | |
| DYAX CORP | 154,275 | 100 | 12,000 |
| DYCOM INDS INC | 1,066,604 | | 26,300 |
| DYNACQ INTL INC | 41,699 | | |
| DYNEGY INC NEW | 5,489,507 | 95,969 | 667,197 |
| EDP-ELECTRICIDADE DE | 33,664 | | |

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| | | | |
|----------------------|------------|-----------|-----------|
| EEX CORP | 576,665 | | 5,400 |
| EGL INC | 441,155 | | 18,200 |
| E M C CORP MASS | 43,487,981 | 2,318,740 | 6,358,658 |
| EMC INS GROUP INC | 29,385 | | |
| ENSCO INTL INC | 1,377,893 | 8,100 | 116,900 |
| ENI S P A | 22,500 | | |
| EOG RES INC | 2,097,957 | 56,074 | 327,547 |
| E ON AG | 159,978 | | 1,950 |
| E PIPHANY INC | 553,142 | 100 | 42,550 |
| EPIQ SYS INC | 131,213 | | 1,800 |
| ESS TECHNOLOGY INC | 532,667 | | 19,500 |
| E TRADE GROUP INC | 3,138,648 | 22,160 | 184,700 |
| EARTHSHELL CORP | 389,784 | 2,500 | 6,000 |
| EARTHLINK INC | 757,113 | 10,230 | 45,900 |
| EAST WEST BANCORP IN | 259,552 | | 21,200 |
| EASTGROUP PPTY INC | 174,310 | | 12,600 |
| EASTMAN CHEM CO | 1,437,982 | 22,506 | 153,566 |
| EASTMAN KODAK CO | 7,902,579 | 128,785 | 732,174 |
| EATON CORP | 1,309,695 | 85,133 | 170,945 |
| EATON VANCE CORP | 638,303 | 5,140 | 37,474 |
| EBAY INC | 1,093,370 | 8,400 | 237,733 |
| ECHELON CORP | 204,358 | | 13,100 |
| Page Total | | | |

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| | | | | | | | Investment Discretion | |
|---------|----------|--------|-------------|----------|------|-----------|-----------------------|--|
| Name of | Title of | Cusip | Fair Market | Shares | Sole | Shared as | Sh | |
| Issuer | Class | Number | Value | Prin Amt | | Defined | Ot | |
| | | | | | | | | |

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| | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|-----------|
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 39,610,311 | 1,441,948 | 1,435,918 | 5,930 |
| ECLIPSYS CORP | COM | 27885610 | 6,577,440 | 392,683 | 392,583 | 60 |
| ECOLAB INC | COM | 27886510 | 150,296,881 | 3,734,084 | 3,223,845 | 415,690 |
| EDEN BIOSCIENCE CORP | COM | 27944510 | 862,178 | 170,055 | 169,955 | 100 |
| EDISON INTL | COM | 28102010 | 468,348,047 | 31,016,427 | 31,001,164 | 14,423 |
| EDISON SCHOOLS INC | CL A | 28103310 | 8,555,708 | 435,405 | 379,760 | 45,495 |
| EDO CORP | COM | 28134710 | 2,443,689 | 92,389 | 92,389 | |
| EDUCATION MGMT CORP | COM | 28139T10 | 12,621,561 | 348,181 | 348,181 | |
| J D EDWARDS & CO | COM | 28166710 | 14,857,788 | 903,209 | 902,009 | 1,100 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 62,308,661 | 2,255,109 | 1,216,544 | 1,038,025 |
| EDWARDS AG INC | COM | 28176010 | 42,672,151 | 966,089 | 945,601 | 19,295 |
| EFUNDS CORP | COM | 28224R10 | 5,969,658 | 434,157 | 424,896 | 2,871 |
| EL PASO CORP | COM | 28336L10 | 491,697,486 | 11,022,136 | 10,905,488 | 72,214 |
| EL PASO ELEC CO | COM NEW | 28367785 | 10,535,497 | 726,586 | 726,066 | 520 |
| ELAN PLC | ADR | 28413120 | 32,599,017 | 723,458 | 384,502 | 338,956 |
| ELANTEC SEMICONDUCTO | COM | 28415510 | 10,691,136 | 278,415 | 278,215 | 200 |
| ELCOR CORP | COM | 28444310 | 5,463,652 | 196,605 | 196,605 | |
| ELECTRO RENT CORP | COM | 28521810 | 1,754,135 | 136,085 | 136,085 | |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 9,598,698 | 319,850 | 319,390 | 460 |
| ELECTROGLAS INC | COM | 28532410 | 2,837,686 | 192,125 | 192,125 | |
| ELECTRONIC ARTS INC | COM | 28551210 | 98,966,778 | 1,650,822 | 1,645,347 | 4,940 |
| ELECTRONIC DATA SYS | COM | 28566110 | 975,267,705 | 14,227,100 | 14,191,133 | 31,315 |
| ELECTRONICS BOUTIQUE | COM | 28604510 | 3,976,586 | 99,564 | 99,564 | |
| ELECTRONICS FOR IMAG | COM | 28608210 | 27,391,660 | 1,227,775 | 1,226,275 | 1,400 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 1,308,806 | 85,711 | 85,711 | |
| ELSEVIER N V | SPON ADR N | 29025910 | 1,083,167 | 46,448 | 46,448 | |
| EMBARCADERO TECHNOLO | COM | 29078710 | 2,669,550 | 110,312 | 110,312 | |
| EMBRAER-EMPRESA BRAS | SP ADR PFD | 29081M10 | 1,691,882 | 76,452 | 76,452 | |
| EMBRATEL PARTICIPACO | SPON ADR P | 29081N10 | 305,077 | 73,336 | 73,336 | |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 273,828 | 28,085 | 28,085 | |

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| | | | | | | |
|----------------------|-----------|----------|---------------|------------|-----------|---------|
| EMBREX INC | COM | 29081710 | 318,620 | 17,800 | 6,800 | 8,500 |
| EMCOR GROUP INC | COM | 29084Q10 | 4,672,931 | 102,928 | 102,928 | |
| EMCORE CORP | COM | 29084610 | 2,939,416 | 218,544 | 218,304 | 240 |
| EMERSON ELEC CO | COM | 29101110 | 589,334,810 | 10,321,100 | 9,278,974 | 683,733 |
| EMEX CORP | COM | 29120610 | 295,836 | 95,431 | 95,431 | |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 5,223,028 | 163,680 | 163,380 | 300 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 8,954,784 | 378,798 | 378,398 | 300 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 4,166,022 | 198,382 | 197,482 | 800 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 1,635,036 | 157,518 | 157,518 | |
| EMULEX CORP | COM NEW | 29247520 | 25,888,295 | 655,234 | 581,200 | 60,964 |
| ENCOMPASS SVCS CORP | COM | 29255U10 | 1,606,446 | 553,947 | 553,787 | 160 |
| ENCORE ACQUISITION C | COM | 29255W10 | 1,145,724 | 86,080 | 86,080 | |
| ENCORE WIRE CORP | COM | 29256210 | 2,864,892 | 236,768 | 236,768 | |
| ENDESA S A | SPONSORED | 29258N10 | 9,289,128 | 592,797 | 181,444 | 411,353 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 2,637,244 | 225,985 | 225,985 | |
| ENDOCARE INC | COM | 29264P10 | 2,117,371 | 118,091 | 117,991 | |
| ENERGEN CORP | COM | 29265N10 | 8,772,466 | 355,881 | 355,681 | 200 |
| Page Total | | | 3,165,098,468 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|------------|---------|
| ECHOSTAR COMMUNICATI | 1,246,991 | 12,600 | 182,357 |
| ECLIPSYS CORP | 365,693 | 40 | 26,950 |
| ECOLAB INC | 3,224,010 | 183,523 | 326,551 |
| EDEN BIOSCIENCE CORP | 157,655 | | 12,400 |
| EDISON INTL | 5,980,249 | 24,212,659 | 823,519 |
| EDISON SCHOOLS INC | 409,755 | 10,150 | 15,500 |
| EDO CORP | 87,189 | | 5,200 |
| EDUCATION MGMT CORP | 334,581 | | 13,600 |

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| | | | |
|----------------------|-----------|-----------|-----------|
| J D EDWARDS & CO | 841,309 | 100 | 61,800 |
| EDWARDS LIFESCIENCES | 1,178,564 | 1,037,305 | 39,240 |
| EDWARDS AG INC | 872,412 | 5,693 | 87,984 |
| EFUNDS CORP | 398,847 | 6,390 | 28,920 |
| EL PASO CORP | 9,530,214 | 191,509 | 1,300,413 |
| EL PASO ELEC CO | 688,786 | | 37,800 |
| ELAN PLC | 714,358 | | 9,100 |
| ELANTEC SEMICONDUCTO | 265,215 | | 13,200 |
| ELCOR CORP | 182,205 | | 14,400 |
| ELECTRO RENT CORP | 127,085 | | 9,000 |
| ELECTRO SCIENTIFIC I | 302,550 | | 17,300 |
| ELECTROGLAS INC | 176,425 | | 15,700 |
| ELECTRONIC ARTS INC | 1,471,316 | 8,035 | 171,471 |
| ELECTRONIC DATA SYS | 9,022,003 | 3,794,836 | 1,410,261 |
| ELECTRONICS BOUTIQUE | 96,064 | | 3,500 |
| ELECTRONICS FOR IMAG | 1,189,875 | 100 | 37,800 |
| ELIZABETH ARDEN INC | 79,911 | | 5,800 |
| ELSEVIER N V | 24,858 | 21,590 | |
| EMBARCADERO TECHNOLO | 104,712 | | 5,600 |
| EMBRAER-EMPRESA BRAS | 43,721 | 22,424 | 10,307 |
| EMBRATEL PARTICIPACO | 9,981 | 49,945 | 13,410 |
| EMBOTELLADORA ANDINA | 3,134 | 18,259 | 6,692 |
| EMBREX INC | 15,300 | 2,500 | |
| EMCOR GROUP INC | 97,328 | | 5,600 |
| EMCORE CORP | 202,844 | | 15,700 |
| EMERSON ELEC CO | 8,581,987 | 491,341 | 1,247,772 |
| EMEX CORP | 95,431 | | |
| EMISPHERE TECHNOLOGI | 153,280 | | 10,400 |
| EMMIS COMMUNICATIONS | 344,498 | 3,300 | 31,000 |
| EMPIRE DIST ELEC CO | 186,282 | 100 | 12,000 |
| EMPRESA NACIONAL DE | 46,351 | 84,199 | 26,968 |

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| | | | |
|----------------------|---------|--------|--------|
| EMULEX CORP | 583,164 | 19,770 | 52,300 |
| ENCOMPASS SVCS CORP | 506,947 | | 47,000 |
| ENCORE ACQUISITION C | 83,180 | | 2,900 |
| ENCORE WIRE CORP | 228,568 | | 8,200 |
| ENDESA S A | 586,597 | | 6,200 |
| ENDO PHARMACEUTICALS | 222,485 | | 3,500 |
| ENDOCARE INC | 110,791 | 100 | 7,200 |
| ENERGEN CORP | 328,981 | | 26,900 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| ENERGY CONVERSION DE | COM | 29265910 | 2,698,729 | 142,263 | 142,263 | | |
| ENERGY EAST CORP | COM | 29266M10 | 24,957,170 | 1,314,227 | 1,309,023 | 5,204 | |
| ENERGIZER HLDGS INC | COM | 29266R10 | 22,818,680 | 1,197,831 | 1,195,721 | 1,245 | |
| ENERGY PARTNERS LTD | COM | 29270U10 | 1,392,597 | 184,450 | 184,450 | | |
| ENERSIS S A | SPONSORED | 29274F10 | 599,125 | 45,047 | 45,047 | | |
| ENGELHARD CORP | COM | 29284510 | 75,393,759 | 2,723,763 | 2,720,338 | 3,425 | |
| ENGINEERED SUPPORT S | COM | 29286610 | 6,832,558 | 199,724 | 199,724 | | |
| ENESCO GROUP INC | COM | 29297310 | 401,839 | 63,784 | 63,784 | | |
| ENRON CORP | COM | 29356110 | 316,542 | 527,571 | 502,396 | 15,375 | |
| ENTEGRIS INC | COM | 29362U10 | 6,293,484 | 574,223 | 574,223 | | |
| ENTERASYS NETWORKS I | COM | 29363710 | 16,858,170 | 1,904,878 | 1,891,056 | 13,002 | |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 19,323,750 | 386,475 | 385,790 | 485 | |
| ENERGY CORP NEW | COM | 29364G10 | 212,342,778 | 5,429,373 | 5,329,015 | 80,115 | 2 |

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|----------------------|------------|----------|-------------|------------|------------|-----------|
| ENTERPRISE PRODS PAR | COM | 29379210 | 1,729,793 | 36,765 | 36,765 | |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 3,215,331 | 166,167 | 166,167 | |
| ENTREMED INC | COM | 29382F10 | 1,181,639 | 139,839 | 131,539 | 5,500 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 3,408,140 | 285,200 | 282,200 | 3,000 |
| ENTRUST INC | COM | 29384810 | 4,495,970 | 441,214 | 440,924 | 190 |
| ENZON INC | COM | 29390410 | 20,324,115 | 361,125 | 327,525 | 27,880 |
| ENZO BIOCHEM INC | COM | 29410010 | 5,026,556 | 213,896 | 204,176 | 9,720 |
| EOTT ENERGY PARTNERS | UNIT LTD P | 29410310 | 251,335 | 16,700 | 1,200 | 15,500 |
| EQUIFAX INC | COM | 29442910 | 72,492,334 | 3,001,753 | 2,984,843 | 10,910 |
| EQUITABLE RES INC | COM | 29454910 | 25,592,259 | 751,167 | 745,163 | 1,180 |
| EQUITY INNS INC | COM | 29470310 | 3,387,308 | 511,678 | 511,678 | |
| EQUITY OFFICE PROPER | COM | 29474110 | 306,523,351 | 10,190,271 | 10,101,204 | 89,067 |
| EQUITY ONE | COM | 29475210 | 450,424 | 32,782 | 32,782 | |
| EQUITY RESIDENTIAL P | SH BEN INT | 29476L10 | 180,528,422 | 6,287,998 | 6,286,398 | 1,600 |
| ERICSSON L M TEL CO | ADR CL B S | 29482140 | 18,928,680 | 3,626,184 | 1,491,374 | 2,134,810 |
| ERIE INDTY CO | CL A | 29530P10 | 8,253,256 | 214,426 | 213,786 | 640 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 4,989,288 | 144,659 | 144,658 | 1 |
| ESPERION THERAPEUTIC | COM | 29664R10 | 1,475,850 | 200,796 | 200,796 | |
| ESPEED INC | CL A | 29664310 | 1,108,990 | 133,936 | 133,636 | |
| ESSEX PPTY TR INC | COM | 29717810 | 13,494,068 | 273,104 | 260,364 | 12,740 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 6,302,880 | 393,684 | 393,644 | 40 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 12,318,001 | 296,177 | 294,001 | 2,076 |
| EVERGREEN RES INC | COM NO PAR | 29990030 | 5,712,619 | 147,957 | 147,957 | |
| EXACT SCIENCES CORP | COM | 30063P10 | 546,888 | 53,303 | 53,103 | 200 |
| EXAR CORP | COM | 30064510 | 7,349,062 | 352,473 | 351,533 | 940 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 1,463,374 | 84,102 | 83,992 | 110 |
| EXE TECHNOLOGIES INC | COM | 30150410 | 1,320,422 | 259,415 | 259,415 | |
| EXELON CORP | COM | 30161N10 | 354,018,208 | 7,393,864 | 7,359,583 | 28,951 |
| EXELIXIS INC | COM | 30161Q10 | 5,154,609 | 310,145 | 310,045 | |
| EXFO ELECTRO OPTICAL | SUB VTG SH | 30204310 | 1,688,029 | 142,090 | 116,100 | 25,990 |
| EXIDE TECHNOLOGIES | COM | 30205110 | 271,536 | 220,761 | 220,761 | |

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| | | | | | | |
|----------------------|------|----------|---------------|---------|---------|-------|
| EXPEDIA INC | CL A | 30212510 | 8,156,518 | 200,850 | 200,690 | 60 |
| EXPEDITORS INTL WASH | COM | 30213010 | 30,506,406 | 535,670 | 533,300 | 2,190 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 40,428,929 | 864,605 | 863,445 | 960 |
| Page Total | | | 1,542,323,771 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| ENERGY CONVERSION DE | 134,363 | | 7,900 |
| ENERGY EAST CORP | 1,233,127 | 6,500 | 74,600 |
| ENERGIZER HLDGS INC | 1,104,933 | 5,865 | 87,033 |
| ENERGY PARTNERS LTD | 170,850 | | 13,600 |
| ENERSIS S A | 13,943 | 23,445 | 7,659 |
| ENGELHARD CORP | 2,411,536 | 38,981 | 273,246 |
| ENGINEERED SUPPORT S | 195,624 | | 4,100 |
| ENESCO GROUP INC | 59,884 | | 3,900 |
| ENRON CORP | 444,491 | 9,800 | 73,280 |
| ENTEGRIS INC | 549,723 | | 24,500 |
| ENTERASYS NETWORKS I | 1,735,396 | 12,610 | 156,872 |
| ENTERCOM COMMUNICATI | 367,075 | 1,600 | 17,800 |
| ENERGY CORP NEW | 4,756,644 | 94,398 | 578,331 |
| ENTERPRISE PRODS PAR | 36,765 | | |
| ENTERTAINMENT PPTYS | 154,967 | | 11,200 |
| ENTREMED INC | 126,939 | 2,800 | 10,100 |
| ENTRAVISION COMMUNIC | 258,600 | 2,400 | 24,200 |
| ENTRUST INC | 412,714 | 100 | 28,400 |
| ENZON INC | 326,644 | 8,020 | 26,461 |
| ENZO BIOCHEM INC | 198,566 | | 15,330 |
| EOTT ENERGY PARTNERS | 16,700 | | |

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| | | | |
|----------------------|-----------|---------|---------|
| EQUIFAX INC | 2,545,446 | 110,421 | 345,886 |
| EQUITABLE RES INC | 679,641 | 8,324 | 63,202 |
| EQUITY INNS INC | 488,478 | | 23,200 |
| EQUITY OFFICE PROPER | 9,089,698 | 119,325 | 981,248 |
| EQUITY ONE | 32,782 | | |
| EQUITY RESIDENTIAL P | 5,641,826 | 68,600 | 577,572 |
| ERICSSON L M TEL CO | 3,579,204 | | 46,980 |
| ERIE INDTY CO | 200,226 | 1,700 | 12,500 |
| ESCO TECHNOLOGIES IN | 136,664 | | 7,995 |
| ESPERION THERAPEUTIC | 188,196 | | 12,600 |
| ESPEED INC | 127,536 | 300 | 6,100 |
| ESSEX PPTY TR INC | 263,904 | | 9,200 |
| ESTERLINE TECHNOLOGI | 381,384 | | 12,300 |
| ETHAN ALLEN INTERIOR | 274,777 | 2,000 | 19,400 |
| EVERGREEN RES INC | 136,757 | | 11,200 |
| EXACT SCIENCES CORP | 53,303 | | |
| EXAR CORP | 329,073 | | 23,400 |
| EXCEL TECHNOLOGY INC | 77,202 | | 6,900 |
| EXE TECHNOLOGIES INC | 240,215 | | 19,200 |
| EXELON CORP | 6,412,513 | 109,459 | 871,892 |
| EXELIXIS INC | 288,945 | 100 | 21,100 |
| EXFO ELECTRO OPTICAL | 142,090 | | |
| EXIDE TECHNOLOGIES | 206,361 | | 14,400 |
| EXPEDIA INC | 193,050 | 100 | 7,700 |
| EXPEDITORS INTL WASH | 501,310 | 2,780 | 31,580 |
| EXPRESS SCRIPTS INC | 809,386 | 4,700 | 50,519 |

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-------------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------------------|
| | | | | | Sole | Shared as Defined | Shared as Discretion |
| EXTENDED STAY AMER I | COM | 30224P10 | 12,056,279 | 735,139 | 729,519 | 5,540 | |
| EXTENSITY INC | COM | 30225510 | 218,207 | 100,095 | 99,995 | 100 | |
| EXTREME NETWORKS INC | COM | 30226D10 | 11,362,590 | 880,821 | 830,921 | 37,820 | 1 |
| EXULT INC DEL | COM | 30228410 | 8,125,328 | 506,251 | 504,451 | 1,700 | |
| EXXON MOBIL CORP | COM | 30231G10 | 6,201,259,005 | 157,792,850 | 149,917,637 | 4,229,679 | 3,64 |
| F&M BANCORP MD | COM | 30236710 | 2,607,734 | 102,465 | 102,465 | | |
| FBL FINL GROUP INC | CL A | 30239F10 | 1,866,842 | 111,921 | 111,921 | | |
| FEI CO | COM | 30241L10 | 10,807,551 | 342,988 | 342,888 | | |
| FLIR SYS INC | COM | 30244510 | 8,812,911 | 232,408 | 232,408 | | |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 2,047,696 | 124,480 | 124,480 | | |
| F M C CORP | COM NEW | 30249130 | 27,079,461 | 455,117 | 454,347 | 720 | |
| FNB CORP PA | COM | 30252010 | 8,236,061 | 312,564 | 311,682 | 882 | |
| FPL GROUP INC | COM | 30257110 | 212,713,784 | 3,771,521 | 3,666,604 | 59,757 | 4 |
| FSI INTL INC | COM | 30263310 | 2,823,920 | 306,282 | 306,082 | 200 | |
| FTD COM INC | CL A | 30265F10 | 456,554 | 65,222 | 65,222 | | |
| F Y I INC | COM | 30271210 | 7,469,495 | 222,970 | 222,870 | | |
| FTI CONSULTING INC | COM | 30294110 | 2,617,800 | 79,811 | 79,811 | | |
| FACTORY 2-U INC | COM | 30307210 | 2,249,750 | 112,263 | 112,243 | 20 | |
| FACTSET RESH SYS INC | COM | 30307510 | 7,570,065 | 216,597 | 201,597 | | 1 |
| FAIR ISAAC & CO INC | COM | 30325010 | 10,574,629 | 167,798 | 167,198 | 600 | |
| FAIRCHILD CORP | CL A | 30369810 | 262,467 | 90,506 | 90,506 | | |
| FAIRCHILD SEMICONDUCTOR | CL A | 30372610 | 31,698,999 | 1,124,078 | 1,121,178 | 2,900 | |
| FALCONSTOR SOFTWARE | COM | 30613710 | 2,837,628 | 313,204 | 312,104 | 1,100 | |
| FAMILY DLR STORES INC | COM | 30700010 | 94,973,252 | 3,167,887 | 3,157,767 | 6,520 | |
| FARMERS CAP BK CORP | COM | 30956210 | 2,171,010 | 59,204 | 59,204 | | |
| FASTENAL CO | COM | 31190010 | 25,392,867 | 382,250 | 381,630 | 520 | |

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| | | | | | | | |
|----------------------|------------|----------|----------------|------------|------------|---------|----|
| FEDDERS CORP | COM | 31313510 | 778,230 | 255,997 | 255,997 | | |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 5,847,997 | 144,395 | 144,295 | | |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,058,373,366 | 16,183,079 | 15,622,191 | 460,003 | 10 |
| FEDERAL MOGUL CORP | COM | 31354910 | 9,339,643 | 11,822,334 | 11,822,334 | | |
| FEDERAL NATL MTG ASS | COM | 31358610 | 1,860,155,230 | 23,398,179 | 23,147,927 | 193,931 | 5 |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 11,274,577 | 490,199 | 490,199 | | |
| FEDERAL SIGNAL CORP | COM | 31385510 | 16,321,215 | 732,879 | 720,559 | 12,120 | |
| FEDERATED DEPT STORE | COM | 31410H10 | 204,481,267 | 4,999,542 | 4,985,099 | 13,603 | |
| FEDERATED INVS INC P | CL B | 31421110 | 21,684,552 | 680,193 | 679,893 | 300 | |
| FEDEX CORP | COM | 31428X10 | 338,923,583 | 6,532,837 | 6,439,291 | 20,226 | 7 |
| FELCOR LODGING TR IN | COM | 31430F10 | 9,861,322 | 590,145 | 589,745 | 400 | |
| FERRO CORP | COM | 31540510 | 10,612,210 | 411,326 | 410,746 | 580 | |
| F5 NETWORKS INC | COM | 31561610 | 4,117,564 | 191,159 | 191,159 | | |
| FIBERCORE INC | COM | 31563B10 | 570,866 | 237,861 | 236,861 | 1,000 | |
| FIDELITY BANKSHARES | COM | 31604Q10 | 2,257,088 | 141,333 | 141,333 | | |
| FIDELITY NATL FINL I | COM | 31632610 | 31,199,466 | 1,258,043 | 1,256,676 | 1,257 | |
| FIFTH THIRD BANCORP | COM | 31677310 | 795,803,422 | 12,975,761 | 11,668,454 | 935,890 | 37 |
| FILENET CORP | COM | 31686910 | 9,710,956 | 478,608 | 476,868 | 1,740 | |
| FINANCIAL FED CORP | COM | 31749210 | 6,287,781 | 201,209 | 201,209 | | |
| FINANCIAL INSTNS INC | COM | 31758540 | 1,519,713 | 64,945 | 64,945 | | |
| FINISAR | COM | 31787A10 | 7,967,981 | 783,479 | 781,579 | 1,800 | |
| Page Total | | | 11,105,379,914 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|---------|--------|--------|
| EXTENDED STAY AMER I | 692,359 | 3,880 | 38,900 |
| EXTENSITY INC | 99,995 | | 100 |
| EXTREME NETWORKS INC | 776,213 | 20,780 | 83,828 |
| EXULT INC DEL | 454,951 | 6,300 | 45,000 |

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| | | | |
|----------------------|-------------|------------|------------|
| EXXON MOBIL CORP | 134,902,810 | 5,750,504 | 17,139,536 |
| F&M BANCORP MD | 94,565 | | 7,900 |
| FBL FINL GROUP INC | 105,421 | | 6,500 |
| FEI CO | 332,788 | 100 | 10,100 |
| FLIR SYS INC | 225,708 | | 6,700 |
| FMC TECHNOLOGIES INC | 124,480 | | |
| F M C CORP | 435,710 | 3,502 | 15,905 |
| FNB CORP PA | 296,604 | | 15,960 |
| FPL GROUP INC | 3,221,975 | 102,447 | 447,099 |
| FSI INTL INC | 290,282 | | 16,000 |
| FTD COM INC | 65,222 | | |
| F Y I INC | 213,520 | 100 | 9,350 |
| FTI CONSULTING INC | 77,911 | | 1,900 |
| FACTORY 2-U INC | 103,363 | | 8,900 |
| FACTSET RESH SYS INC | 188,297 | 15,000 | 13,300 |
| FAIR ISAAC & CO INC | 155,948 | | 11,850 |
| FAIRCHILD CORP | 90,506 | | |
| FAIRCHILD SEMICONDOC | 1,055,678 | 4,700 | 63,700 |
| FALCONSTOR SOFTWARE | 299,404 | | 13,800 |
| FAMILY DLR STORES IN | 2,782,349 | 118,200 | 267,338 |
| FARMERS CAP BK CORP | 55,404 | | 3,800 |
| FASTENAL CO | 349,950 | 2,800 | 29,500 |
| FEDDERS CORP | 240,897 | | 15,100 |
| FEDERAL AGRIC MTG CO | 139,295 | 100 | 5,000 |
| FEDERAL HOME LN MTG | 13,931,734 | 312,601 | 1,938,744 |
| FEDERAL MOGUL CORP | 543,088 | 11,234,646 | 44,600 |
| FEDERAL NATL MTG ASS | 19,679,683 | 766,595 | 2,951,901 |
| FEDERAL REALTY INVT | 467,999 | | 22,200 |
| FEDERAL SIGNAL CORP | 702,514 | 200 | 30,165 |
| FEDERATED DEPT STORE | 4,467,954 | 50,996 | 480,592 |
| FEDERATED INVS INC P | 623,211 | 4,400 | 52,582 |

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| | | | |
|----------------------|------------|---------|-----------|
| FEDEX CORP | 5,516,216 | 165,615 | 851,006 |
| FELCOR LODGING TR IN | 571,445 | | 18,700 |
| FERRO CORP | 393,626 | | 17,700 |
| F5 NETWORKS INC | 179,559 | | 11,600 |
| FIBERCORE INC | 218,261 | | 19,600 |
| FIDELITY BANKSHARES | 131,533 | | 9,800 |
| FIDELITY NATL FINL I | 1,190,413 | 7,560 | 60,070 |
| FIFTH THIRD BANCORP | 10,739,093 | 771,780 | 1,464,888 |
| FILENET CORP | 456,508 | | 22,100 |
| FINANCIAL FED CORP | 194,709 | | 6,500 |
| FINANCIAL INSTNS INC | 63,345 | | 1,600 |
| FINISAR | 701,679 | 8,200 | 73,600 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| FINISH LINE INC | CL A | 31792310 | 2,608,519 | 170,603 | 170,603 | | |
| FINOVA GROUP INC | COM | 31792810 | 265,864 | 435,844 | 435,844 | | |
| FIRST AMERN CORP CAL | COM | 31852230 | 16,904,435 | 902,051 | 901,551 | 500 | |
| FIRST BANCORP P R | COM | 31867210 | 5,608,287 | 196,782 | 196,682 | 100 | |
| FIRST BANCORP N C | COM | 31891010 | 1,283,884 | 56,935 | 56,035 | 900 | |
| FIRST BKS AMER INC | COM | 31928N10 | 370,486 | 11,754 | 11,754 | | |
| FIRST BUSEY CORP | COM | 31938310 | 1,722,073 | 80,171 | 80,171 | | |
| FIRST CHARTER CORP | COM | 31943910 | 4,882,289 | 288,722 | 288,722 | | |
| FIRST CTZNS BANCShar | CL A | 31946M10 | 5,924,041 | 60,604 | 60,604 | | |

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| | | | | | | |
|----------------------|---------|----------|-------------|------------|------------|----------|
| FIRST COMWLTH FINL C | COM | 31982910 | 6,190,767 | 537,393 | 537,393 | |
| FIRST CMNTY BANCSTAR | COM | 31983A10 | 1,859,439 | 63,096 | 63,096 | |
| FIRST CMNTY BANCORP | COM | 31983B10 | 388,766 | 19,835 | 19,835 | |
| FIRST CONSULTING GRO | COM | 31986R10 | 2,578,932 | 164,788 | 164,658 | 130 |
| FIRST FED CAP CORP | COM | 31996010 | 2,529,521 | 161,116 | 161,116 | |
| FIRST DATA CORP | COM | 31996310 | 718,076,934 | 9,153,307 | 9,039,974 | 85,533 2 |
| FIRST ESSEX BANCORP | COM | 32010310 | 1,521,071 | 53,977 | 52,977 | 1,000 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 3,051,357 | 101,374 | 101,374 | |
| FIRST FINL BANCORP O | COM | 32020910 | 6,164,121 | 349,242 | 346,537 | 2,705 |
| FIRST FINL CORP IND | COM | 32021810 | 2,629,947 | 59,976 | 59,976 | |
| FIRST FINL HLDGS INC | COM | 32023910 | 2,916,593 | 120,670 | 120,670 | |
| FIRST HORIZON PHARMA | COM | 32051K10 | 4,218,816 | 143,546 | 142,046 | 1,500 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 16,408,919 | 527,618 | 527,618 | |
| FIRST IND CORP | COM | 32054R10 | 1,879,133 | 85,766 | 85,766 | |
| FIRST MERCHANTS CORP | COM | 32081710 | 2,624,233 | 109,252 | 109,252 | |
| FIRST MIDWEST BANCOR | COM | 32086710 | 13,700,443 | 469,354 | 469,329 | 25 |
| FIRST HEALTH GROUP C | COM | 32096010 | 24,872,284 | 1,005,347 | 1,003,947 | 1,200 |
| FIRST NIAGARA FINL G | COM | 33582U10 | 1,686,079 | 100,183 | 100,183 | |
| FIRST PL FINL CORP | COM | 33610T10 | 2,152,536 | 136,669 | 136,669 | |
| FIRST REP BK SAN FRA | COM | 33615810 | 2,491,289 | 103,159 | 103,159 | |
| FIRST SENTINEL BANCO | COM | 33640T10 | 3,132,015 | 250,161 | 250,161 | |
| 1ST SOURCE CORP | COM | 33690110 | 2,642,396 | 127,652 | 127,652 | |
| FIRST TENN NATL CORP | COM | 33716210 | 54,109,601 | 1,492,267 | 1,481,927 | 8,040 |
| FIRST VA BANKS INC | COM | 33747710 | 28,779,295 | 566,968 | 560,618 | 6,050 |
| FISERV INC | COM | 33773810 | 195,834,488 | 4,627,469 | 4,611,508 | 15,661 |
| FISHER COMMUNICATION | COM | 33775620 | 1,409,232 | 32,028 | 32,028 | |
| FIRSTFED FINL CORP | COM | 33790710 | 9,677,939 | 377,602 | 377,502 | 100 |
| FIRSTMERIT CORP | COM | 33791510 | 26,789,761 | 988,917 | 951,037 | 37,480 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 4,673,199 | 232,151 | 230,501 | 1,650 |
| FIRSTENERGY CORP | COM | 33793210 | 719,508,377 | 20,569,136 | 20,549,299 | 17,155 |
| FISHER SCIENTIFIC IN | COM NEW | 33803220 | 24,019,102 | 822,572 | 821,872 | 600 |

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| | | | | | | | |
|----------------------|------|----------|---------------|------------|------------|---------|----|
| FLEETBOSTON FINL COR | COM | 33903010 | 935,508,797 | 25,630,378 | 24,720,261 | 635,771 | 27 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 3,967,958 | 350,217 | 350,217 | | |
| FLEMING COS INC | COM | 33913010 | 7,569,367 | 409,155 | 406,455 | 1,200 | |
| FLORIDA EAST COAST I | CL A | 34063210 | 5,364,433 | 231,725 | 227,425 | 300 | |
| FLORIDA ROCK INDS IN | COM | 34114010 | 6,447,042 | 176,245 | 175,465 | 630 | |
| FLUOR CORP NEW | COM | 34341210 | 60,175,702 | 1,608,976 | 1,606,351 | 2,625 | |
| FLOW INTL CORP | COM | 34346810 | 1,309,166 | 105,834 | 105,834 | | |
| Page Total | | | 2,948,428,928 | | | | |

| Voting Authority | | | |
|----------------------|-----------|---------|-----------|
| Name of Issuer | Sole | Shared | None |
| FINISH LINE INC | 159,803 | | 10,800 |
| FINOVA GROUP INC | 435,744 | | 100 |
| FIRST AMERN CORP CAL | 860,051 | | 42,000 |
| FIRST BANCORP P R | 182,282 | | 14,500 |
| FIRST BANCORP N C | 54,735 | | 2,200 |
| FIRST BKS AMER INC | 11,754 | | |
| FIRST BUSEY CORP | 73,171 | | 7,000 |
| FIRST CHARTER CORP | 267,322 | | 21,400 |
| FIRST CTZNS BANCSHAR | 56,404 | | 4,200 |
| FIRST COMWLTH FINL C | 498,393 | | 39,000 |
| FIRST CMNTY BANCSHAR | 58,096 | | 5,000 |
| FIRST CMNTY BANCORP | 19,835 | | |
| FIRST CONSULTING GRO | 153,488 | | 11,300 |
| FIRST FED CAP CORP | 151,716 | | 9,400 |
| FIRST DATA CORP | 7,792,422 | 304,932 | 1,055,953 |
| FIRST ESSEX BANCORP | 52,677 | | 1,300 |
| FIRST FINL BANKSHARE | 94,624 | | 6,750 |

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| | | | |
|----------------------|------------|------------|-----------|
| FIRST FINL BANCORP O | 324,357 | | 24,885 |
| ----- | | | |
| FIRST FINL CORP IND | 55,676 | | 4,300 |
| ----- | | | |
| FIRST FINL HLDGS INC | 112,270 | | 8,400 |
| ----- | | | |
| FIRST HORIZON PHARMA | 136,796 | | 6,750 |
| ----- | | | |
| FIRST INDUSTRIAL REA | 503,218 | | 24,400 |
| ----- | | | |
| FIRST IND CORP | 79,966 | | 5,800 |
| ----- | | | |
| FIRST MERCHANTS CORP | 99,382 | | 9,870 |
| ----- | | | |
| FIRST MIDWEST BANCOR | 435,729 | | 33,625 |
| ----- | | | |
| FIRST HEALTH GROUP C | 944,900 | 4,900 | 55,547 |
| ----- | | | |
| FIRST NIAGARA FINL G | 92,683 | | 7,500 |
| ----- | | | |
| FIRST PL FINL CORP | 127,069 | | 9,600 |
| ----- | | | |
| FIRST REP BK SAN FRA | 96,559 | | 6,600 |
| ----- | | | |
| FIRST SENTINEL BANCO | 233,461 | | 16,700 |
| ----- | | | |
| 1ST SOURCE CORP | 119,987 | | 7,665 |
| ----- | | | |
| FIRST TENN NATL CORP | 1,336,567 | 9,800 | 145,900 |
| ----- | | | |
| FIRST VA BANKS INC | 524,886 | 2,800 | 39,282 |
| ----- | | | |
| FISERV INC | 4,036,915 | 146,681 | 443,873 |
| ----- | | | |
| FISHER COMMUNICATION | 29,428 | | 2,600 |
| ----- | | | |
| FIRSTFED FINL CORP | 357,502 | | 20,100 |
| ----- | | | |
| FIRSTMERIT CORP | 930,320 | 5,800 | 52,797 |
| ----- | | | |
| FLAGSTAR BANCORP INC | 232,151 | | |
| ----- | | | |
| FIRSTENERGY CORP | 6,025,168 | 13,716,975 | 826,993 |
| ----- | | | |
| FISHER SCIENTIFIC IN | 780,872 | 5,300 | 36,400 |
| ----- | | | |
| FLEETBOSTON FINL COR | 22,287,659 | 604,169 | 2,738,550 |
| ----- | | | |
| FLEETWOOD ENTERPRISE | 317,917 | | 32,300 |
| ----- | | | |
| FLEMING COS INC | 367,955 | 1,500 | 39,700 |
| ----- | | | |
| FLORIDA EAST COAST I | 213,625 | 4,000 | 14,100 |
| ----- | | | |
| FLORIDA ROCK INDS IN | 164,305 | 150 | 11,790 |
| ----- | | | |
| FLUOR CORP NEW | 1,406,587 | 22,232 | 180,157 |
| ----- | | | |
| FLOW INTL CORP | 103,434 | | 2,400 |
| ----- | | | |

Page Total

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| FLOWERS FOODS INC | COM | 34349810 | 13,442,780 | 336,743 | 162,141 | 174,542 | |
| FLOWSERVE CORP | COM | 34354P10 | 23,895,620 | 897,994 | 897,679 | 315 | |
| FLUSHING FINL CORP | COM | 34387310 | 1,642,210 | 92,259 | 92,259 | | |
| FOAMEX INTL INC | COM | 34412310 | 1,166,375 | 143,997 | 143,997 | | |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 7,529,619 | 217,934 | 217,934 | | |
| FOOT LOCKER INC | COM | 34484910 | 16,809,414 | 1,074,084 | 1,068,304 | 3,500 | |
| FOOTSTAR INC | COM | 34491210 | 5,741,985 | 183,450 | 182,509 | 941 | |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 637,932,392 | 40,580,941 | 40,105,514 | 430,633 | 4 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 10,040,753 | 259,451 | 259,451 | | |
| FOREST LABS INC | COM | 34583810 | 320,317,555 | 3,908,695 | 3,877,715 | 9,160 | 2 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 9,260,581 | 328,273 | 327,873 | 300 | |
| FORRESTER RESH INC | COM | 34656310 | 4,335,537 | 215,270 | 215,270 | | |
| FORTUNE BRANDS INC | COM | 34963110 | 138,566,781 | 3,500,045 | 3,060,476 | 394,362 | 4 |
| FORWARD AIR CORP | COM | 34985310 | 7,066,587 | 208,331 | 180,996 | 27,335 | |
| FOSSIL INC | COM | 34988210 | 2,804,739 | 133,559 | 133,559 | | |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 6,538,541 | 802,275 | 796,065 | 6,110 | |
| 4 KIDS ENTMT INC | COM | 35086510 | 1,553,126 | 77,540 | 77,520 | 20 | |
| FOX ENTMT GROUP INC | CL A | 35138T10 | 29,734,983 | 1,120,806 | 1,114,586 | 4,170 | |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 1,358,660 | 33,975 | 33,975 | | |
| FRANKLIN ELEC INC | COM | 35351410 | 3,194,802 | 38,961 | 38,961 | | |
| FRANKLIN RES INC | COM | 35461310 | 178,043,735 | 5,048,022 | 4,801,397 | 189,863 | 5 |
| FREDS INC | CL A | 35610810 | 5,034,188 | 122,905 | 121,805 | 1,000 | |

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| | | | | | | | |
|-----------------------|------------|----------|---------------|------------|------------|---------|----|
| FREEMARKETS INC | COM | 35660210 | 17,548,724 | 732,112 | 332,033 | 214,536 | 18 |
| FREEPOR-T-MCMORAN COP | CL B | 35671D85 | 38,033,250 | 2,840,422 | 2,824,025 | 3,080 | 1 |
| FREMONT GEN CORP | COM | 35728810 | 4,367,196 | 558,465 | 558,465 | | |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 311,791 | 15,613 | 15,613 | | |
| FRIEDMAN BILLINGS RA | CL A | 35843310 | 1,056,616 | 203,587 | 203,587 | | |
| FRIEDMANS INC | CL A | 35843810 | 1,060,406 | 125,939 | 125,939 | | |
| FRONTIER AIRLINES IN | COM | 35906510 | 6,195,259 | 364,427 | 364,427 | | |
| FRONTIER FINL CORP W | COM | 35907K10 | 4,004,625 | 153,082 | 153,082 | | |
| FRONTIER OIL CORP | COM | 35914P10 | 10,395,523 | 624,731 | 624,731 | | |
| FUELCELL ENERGY INC | COM | 35952H10 | 5,545,797 | 305,722 | 297,422 | | |
| FUJI PHOTO FILM LTD | ADR | 35958630 | 1,162,371 | 32,342 | 32,342 | | |
| FULLER H B CO | COM | 35969410 | 10,344,541 | 359,560 | 358,760 | 600 | |
| FULTON FINL CORP PA | COM | 36027110 | 14,826,586 | 679,184 | 678,012 | 1,172 | |
| FURNITURE BRANDS INT | COM | 36092110 | 19,553,589 | 610,668 | 609,668 | 1,000 | |
| G & K SVCS INC | CL A | 36126810 | 9,360,766 | 289,807 | 289,612 | 75 | |
| GATX CORP | COM | 36144810 | 14,970,647 | 460,352 | 452,957 | 7,195 | |
| GBC BANCORP CALIF | COM | 36147510 | 2,391,683 | 81,074 | 74,574 | | |
| GABELLI ASSET MGMT I | CL A | 36239Y10 | 2,127,902 | 49,257 | 49,257 | | |
| GABLES RESIDENTIAL T | SH BEN INT | 36241810 | 9,075,152 | 306,593 | 306,493 | 100 | |
| GALLAGHER ARTHUR J & | COM | 36357610 | 40,073,482 | 1,161,887 | 1,087,862 | 48,605 | 2 |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 591,795 | 21,959 | 20,899 | 1,060 | |
| GANNETT INC | COM | 36473010 | 385,939,596 | 5,740,586 | 5,605,980 | 56,532 | 7 |
| GAP INC DEL | COM | 36476010 | 236,442,055 | 16,961,410 | 16,919,642 | 40,748 | |
| GARAN INC | COM | 36480210 | 1,205,937 | 28,375 | 27,675 | 700 | |
| GARDNER DENVER INC | COM | 36555810 | 2,985,456 | 133,757 | 133,682 | 75 | |
| Page Total | | | 2,265,581,708 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------|------|--------|------|
| | | | |

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| | | | |
|-----------------------|------------|---------|-----------|
| FLOWERS FOODS INC | 149,701 | 174,482 | 12,560 |
| FLOWSERVE CORP | 871,714 | | 26,280 |
| FLUSHING FINL CORP | 90,009 | | 2,250 |
| FOAMEX INTL INC | 143,997 | | |
| FOMENTO ECONOMICO ME | 188,300 | 12,600 | 17,034 |
| FOOT LOCKER INC | 929,404 | 14,380 | 130,300 |
| FOOTSTAR INC | 171,350 | | 12,100 |
| FORD MTR CO DEL | 35,084,377 | 621,278 | 4,875,286 |
| FOREST CITY ENTERPRI | 243,551 | | 15,900 |
| FOREST LABS INC | 3,341,491 | 167,739 | 399,465 |
| FOREST OIL CORP | 310,013 | 1,000 | 17,260 |
| FORRESTER RESH INC | 206,370 | | 8,900 |
| FORTUNE BRANDS INC | 2,686,726 | 453,410 | 359,909 |
| FORWARD AIR CORP | 199,031 | | 9,300 |
| FOSSIL INC | 125,159 | | 8,400 |
| FOUNDRY NETWORKS INC | 741,275 | 5,700 | 55,300 |
| 4 KIDS ENTMT INC | 74,040 | | 3,500 |
| FOX ENTMT GROUP INC | 995,145 | 10,950 | 114,711 |
| FRANCE TELECOM | 33,975 | | |
| FRANKLIN ELEC INC | 35,661 | | 3,300 |
| FRANKLIN RES INC | 4,395,190 | 133,727 | 519,105 |
| FREDS INC | 115,805 | 100 | 7,000 |
| FREEMARKETS INC | 528,369 | 185,543 | 18,200 |
| FREEMPORT-MCMORAN COP | 2,516,731 | 55,686 | 268,005 |
| FREMONT GEN CORP | 523,665 | | 34,800 |
| FRESENIUS MED CARE A | 15,613 | | |
| FRIEDMAN BILLINGS RA | 188,587 | | 15,000 |
| FRIEDMANS INC | 117,339 | | 8,600 |
| FRONTIER AIRLINES IN | 345,677 | | 18,750 |
| FRONTIER FINL CORP W | 142,082 | | 11,000 |
| FRONTIER OIL CORP | 607,931 | | 16,800 |

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| | | | |
|----------------------|------------|---------|-----------|
| FUELCELL ENERGY INC | 282,822 | 8,300 | 14,600 |
| FUJI PHOTO FILM LTD | 32,342 | | |
| FULLER H B CO | 332,000 | 200 | 27,360 |
| FULTON FINL CORP PA | 623,184 | 6,600 | 49,400 |
| FURNITURE BRANDS INT | 578,468 | | 32,200 |
| G & K SVCS INC | 275,887 | 120 | 13,800 |
| GATX CORP | 418,052 | 2,300 | 40,000 |
| GBC BANCORP CALIF | 69,674 | 6,500 | 4,900 |
| GABELLI ASSET MGMT I | 45,857 | | 3,400 |
| GABLES RESIDENTIAL T | 290,793 | | 15,800 |
| GALLAGHER ARTHUR J & | 1,079,954 | 30,520 | 51,413 |
| GALLAHER GROUP PLC | 21,959 | | |
| GANNETT INC | 4,912,947 | 163,698 | 663,941 |
| GAP INC DEL | 14,765,305 | 228,461 | 1,967,644 |
| GARAN INC | 28,375 | | |
| GARDNER DENVER INC | 125,457 | | 8,300 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----|
| | | | | | Sole | Shared as Defined | Sh |
| GART SPORTS CO | COM | 36663010 | 213,885 | 10,185 | 10,185 | | |
| GARTNER INC | COM | 36665110 | 7,572,653 | 647,789 | 646,869 | 920 | |
| GARTNER INC | CL B | 36665120 | 4,680,334 | 417,887 | 416,943 | 319 | |
| GATEWAY INC | COM | 36762610 | 46,017,848 | 5,723,613 | 5,714,875 | 7,260 | |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 5,143,318 | 209,078 | 208,828 | 150 | |

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| | | | | | | |
|----------------------|-------------|----------|---------------|-------------|-------------|----------------|
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 52,967,801 | 1,912,195 | 1,894,765 | 17,430 |
| GENAISSANCE PHARMACE | COM | 36867W10 | 764,562 | 164,422 | 164,322 | |
| GENCORP INC | COM | 36868210 | 4,403,096 | 312,055 | 308,855 | 3,200 |
| GENE LOGIC INC | COM | 36868910 | 5,044,127 | 267,735 | 267,435 | 300 |
| GENELABS TECHNOLOGIE | COM | 36870610 | 598,569 | 323,551 | 323,551 | |
| GENENCOR INTL INC | COM | 36870910 | 2,149,285 | 134,667 | 134,667 | |
| GENENTECH INC | COM NEW | 36871040 | 100,317,743 | 1,849,175 | 1,834,077 | 12,408 |
| GENERAL CABLE CORP D | COM | 36930010 | 9,290,428 | 709,193 | 709,193 | |
| GENERAL COMMUNICATIO | CL A | 36938510 | 2,982,813 | 349,685 | 349,685 | |
| GENERAL DYNAMICS COR | COM | 36955010 | 343,872,220 | 4,317,833 | 4,305,048 | 12,165 |
| GENERAL ELEC CO | COM | 36960410 | 9,330,366,245 | 232,793,569 | 220,532,560 | 6,564,337 5,69 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 21,947,724 | 565,663 | 563,353 | 2,310 |
| GENERAL MLS INC | COM | 37033410 | 428,500,144 | 8,238,803 | 7,785,045 | 193,846 25 |
| GENERAL MTRS CORP | COM | 37044210 | 4,156,655,065 | 85,527,882 | 85,461,489 | 39,210 2 |
| GENERAL MTRS CORP | CL H NEW | 37044283 | 781,030,964 | 50,552,166 | 50,523,581 | 13,334 1 |
| GENESCO INC | COM | 37153210 | 4,081,976 | 196,627 | 196,627 | |
| GENESISINTERMEDIA IN | COM | 37184Y10 | 599,068 | 101,537 | 101,537 | |
| GENTEX CORP | COM | 37190110 | 57,403,156 | 2,147,518 | 1,613,128 | 423,415 11 |
| GENLYTE GROUP INC | COM | 37230210 | 3,267,350 | 109,790 | 109,490 | 300 |
| GENOME THERAPEUTICS | COM | 37243010 | 1,370,655 | 201,271 | 200,671 | 600 |
| GENTA INC | COM NEW | 37245M20 | 3,323,473 | 233,554 | 233,554 | |
| GENZYME TRANSGENICS | COM | 37246E10 | 1,032,450 | 177,397 | 177,397 | |
| GENUINE PARTS CO | COM | 37246010 | 139,853,203 | 3,810,714 | 3,768,540 | 34,149 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 4,036,780 | 183,908 | 183,908 | |
| GENUITY INC | CL A | 37248E10 | 2,344,007 | 1,483,549 | 1,453,149 | 3 |
| GENZYME CORP | COM GENL D | 37291710 | 263,843,605 | 4,407,678 | 4,382,650 | 20,328 |
| GENZYME CORP | COM-MOLECU | 37291750 | 921,072 | 115,134 | 113,235 | 1,791 |
| GENZYME CORP | COM BIOSUR | 37291770 | 1,569,598 | 295,593 | 294,706 | 440 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 4,178,465 | 225,863 | 225,763 | 100 |
| GEORGIA PAC CORP | COM GA PAC | 37329810 | 143,247,803 | 5,188,258 | 5,169,688 | 15,122 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 1,766,693 | 189,967 | 185,241 | 2,726 |

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| | | | | | | | |
|----------------------|-----------|----------|----------------|------------|------------|------------|----|
| GERMAN AMERN BANCORP | COM | 37386510 | 1,381,519 | 85,279 | 85,279 | | |
| GERON CORP | COM | 37416310 | 1,577,118 | 181,278 | 181,278 | | |
| GETTY IMAGES INC | COM | 37427610 | 8,795,985 | 382,767 | 382,317 | 450 | |
| GETTY RLTY CORP NEW | COM | 37429710 | 1,906,187 | 101,124 | 101,124 | | |
| GIBRALTAR STL CORP | COM | 37476F10 | 1,134,279 | 64,742 | 64,742 | | |
| GILEAD SCIENCES INC | COM | 37555810 | 71,230,490 | 1,083,848 | 1,055,193 | 23,555 | |
| GILLETTE CO | COM | 37576610 | 1,104,747,251 | 33,076,265 | 22,360,004 | 10,436,054 | 28 |
| GLACIER BANCORP INC | COM | 37637Q10 | 2,619,718 | 125,827 | 125,827 | | |
| GLATFELTER | COM | 37731610 | 4,675,230 | 300,079 | 299,779 | 300 | |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 974,055,829 | 19,551,502 | 19,192,624 | 358,878 | |
| GLENBOROUGH RLTY TR | COM | 37803P10 | 8,394,380 | 432,700 | 410,830 | 21,870 | |
| Page Total | | | 18,117,876,164 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| GART SPORTS CO | 10,185 | | |
| GARTNER INC | 599,989 | | 47,800 |
| GARTNER INC | 417,262 | 625 | |
| GATEWAY INC | 5,149,717 | 81,888 | 492,008 |
| GAYLORD ENTMT CO NEW | 196,678 | 100 | 12,300 |
| GEMSTAR-TV GUIDE INT | 1,574,035 | 11,700 | 326,460 |
| GENAISSANCE PHARMACE | 153,022 | 100 | 11,300 |
| GENCORP INC | 292,655 | | 19,400 |
| GENE LOGIC INC | 250,435 | | 17,300 |
| GENELABS TECHNOLOGIE | 298,351 | | 25,200 |
| GENENCOR INTL INC | 133,267 | | 1,400 |
| GENENTECH INC | 1,533,847 | 15,790 | 299,538 |
| GENERAL CABLE CORP D | 691,493 | | 17,700 |

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| | | | |
|----------------------|-------------|------------|------------|
| GENERAL COMMUNICATIO | 326,385 | | 23,300 |
| GENERAL DYNAMICS COR | 3,755,154 | 46,860 | 515,819 |
| GENERAL ELEC CO | 187,693,420 | 19,544,198 | 25,555,951 |
| GENERAL GROWTH PPTYS | 525,663 | 4,500 | 35,500 |
| GENERAL MLS INC | 6,698,791 | 516,082 | 1,023,930 |
| GENERAL MTRS CORP | 12,284,361 | 71,910,383 | 1,333,138 |
| GENERAL MTRS CORP | 5,912,833 | 43,474,640 | 1,164,693 |
| GENESCO INC | 181,227 | | 15,400 |
| GENESISINTERMEDIA IN | 94,137 | | 7,400 |
| GENTEX CORP | 1,902,543 | 114,975 | 130,000 |
| GENLYTE GROUP INC | 101,090 | | 8,700 |
| GENOME THERAPEUTICS | 185,171 | | 16,100 |
| GENTA INC | 221,254 | | 12,300 |
| GENZYME TRANSGENICS | 164,097 | | 13,300 |
| GENUINE PARTS CO | 3,273,599 | 56,374 | 480,741 |
| GENTIVA HEALTH SERVI | 173,408 | | 10,500 |
| GENUITY INC | 1,359,049 | 30,400 | 94,100 |
| GENZYME CORP | 3,808,103 | 142,700 | 456,875 |
| GENZYME CORP | 112,426 | 108 | 2,600 |
| GENZYME CORP | 271,410 | 447 | 23,736 |
| GEORGIA GULF CORP | 210,863 | | 15,000 |
| GEORGIA PAC CORP | 4,465,458 | 64,270 | 658,530 |
| GERBER SCIENTIFIC IN | 169,867 | 2,000 | 18,100 |
| GERMAN AMERN BANCORP | 81,919 | | 3,360 |
| GERON CORP | 166,578 | | 14,700 |
| GETTY IMAGES INC | 359,167 | | 23,600 |
| GETTY RLTY CORP NEW | 99,824 | | 1,300 |
| GIBRALTAR STL CORP | 59,942 | | 4,800 |
| GILEAD SCIENCES INC | 1,012,269 | 10,700 | 60,879 |
| GILLETTE CO | 19,280,305 | 10,857,302 | 2,938,658 |
| GLACIER BANCORP INC | 117,427 | | 8,400 |

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| | | |
|---------------------|------------|--------|
| GLATFELTER | 292,279 | 7,800 |
| GLAXOSMITHKLINE PLC | 19,540,764 | 10,738 |
| GLENBOROUGH RLTY TR | 418,700 | 14,000 |
| Page Total | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 7,497,409 | 398,163 | 398,143 | 20 | |
| GLOBAL INDS LTD | COM | 37933610 | 4,330,330 | 486,554 | 481,529 | 5,025 | |
| GLOBAL IMAGING SYSTE | COM | 37934A10 | 939,022 | 62,895 | 62,895 | | |
| GLOBAL SPORTS INC | COM | 37937A10 | 2,633,120 | 131,986 | 131,986 | | |
| GLOBAL PMTS INC | COM | 37940X10 | 13,425,804 | 390,285 | 389,325 | 960 | |
| GLOBAL POWER EQUIPME | COM | 37941P10 | 908,735 | 60,341 | 60,241 | 100 | |
| GOLD BANC CORP INC | COM | 37990710 | 2,004,564 | 281,936 | 278,636 | 3,300 | |
| GOLDEN ST BANCORP IN | COM | 38119710 | 45,043,558 | 1,722,507 | 1,717,117 | 5,190 | |
| GOLDEN TELECOM INC | COM | 38122G10 | 751,314 | 64,380 | 64,380 | | |
| GOLDEN WEST FINL COR | COM | 38131710 | 190,614,561 | 3,238,990 | 3,233,550 | 5,340 | |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 216,288,084 | 2,331,947 | 1,948,693 | 338,570 | 4 |
| GOODRICH CORP | COM | 38238810 | 73,048,154 | 2,744,108 | 2,736,575 | 6,973 | |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 77,868,866 | 3,270,427 | 3,258,789 | 11,538 | |
| GORMAN RUPP CO | COM | 38308210 | 2,104,656 | 78,240 | 78,240 | | |
| GRACO INC | COM | 38410910 | 12,381,856 | 317,077 | 315,697 | 1,380 | |
| GRAINGER W W INC | COM | 38480210 | 99,996,144 | 2,083,253 | 2,072,139 | 10,390 | |
| GRANITE CONSTR INC | COM | 38732810 | 10,156,727 | 421,791 | 421,791 | | |
| GRANITE ST BANKSHARE | COM | 38747210 | 476,295 | 20,182 | 4,300 | 14,757 | |

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|----------------------|------------|----------|---------------|------------|------------|---------|
| GRANT PRIDECO INC | COM | 38821G10 | 12,452,775 | 1,082,850 | 1,077,010 | 4,115 |
| GRAY COMMUNICATIONS | COM | 38919010 | 1,277,445 | 92,035 | 92,035 | |
| GREAT AMERN FINL RES | COM | 38991510 | 1,855,837 | 98,978 | 98,978 | |
| GREAT ATLANTIC & PAC | COM | 39006410 | 4,888,121 | 205,556 | 205,556 | |
| GREAT LAKES CHEM COR | COM | 39056810 | 23,864,739 | 982,897 | 982,422 | 475 |
| GREAT LAKES REIT INC | COM | 39075210 | 2,468,976 | 154,311 | 154,311 | |
| GREAT SOUTHN BANCORP | COM | 39090510 | 1,352,034 | 44,329 | 44,329 | |
| GREAT PLAINS ENERGY | COM | 39116410 | 16,002,201 | 635,008 | 628,098 | 6,210 |
| GREATER BAY BANCORP | COM | 39164810 | 20,534,758 | 718,501 | 717,617 | 884 |
| GREEN MTN COFFEE INC | COM | 39312210 | 1,044,873 | 38,148 | 38,148 | |
| GREEN MOUNTAIN PWR C | COM | 39315410 | 587,941 | 31,525 | 31,525 | |
| GREENPOINT FINL CORP | COM | 39538410 | 56,931,088 | 1,592,478 | 1,587,908 | 4,270 |
| GREIF BROS CORP | CL A | 39762410 | 4,281,687 | 129,945 | 129,945 | |
| GREY WOLF INC | COM | 39788810 | 4,902,255 | 1,650,591 | 1,523,776 | 126,815 |
| GRIFFON CORP | COM | 39843310 | 3,803,535 | 253,569 | 253,569 | |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 9,626,857 | 337,666 | 337,586 | 80 |
| GROUPE DANONE | SPONSORED | 39944910 | 1,471,679 | 61,448 | 61,448 | |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 217,477 | 28,805 | 28,805 | |
| GRUPO TELEVISA SA DE | SP ADR REP | 40049J20 | 9,536,173 | 220,847 | 220,847 | |
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 807,868 | 52,459 | 52,459 | |
| GTECH HLDGS CORP | COM | 40051810 | 26,612,222 | 587,596 | 587,396 | 80 |
| GUESS INC | COM | 40161710 | 696,517 | 92,869 | 92,869 | |
| GUIDANT CORP | COM | 40169810 | 335,534,671 | 6,737,644 | 6,718,633 | 17,591 |
| GUILFORD PHARMACEUTI | COM | 40182910 | 2,628,216 | 219,018 | 219,018 | |
| GUITAR CTR MGMT INC | COM | 40204010 | 2,195,371 | 160,951 | 160,851 | 100 |
| GULF ISLAND FABRICAT | COM | 40230710 | 1,203,537 | 96,206 | 96,206 | |
| GULFMARK OFFSHORE IN | COM | 40262910 | 1,132,428 | 40,001 | 40,001 | |
| GYMBOREE CORP | COM | 40377710 | 3,123,452 | 261,815 | 261,815 | |
| HCA INC | COM | 40411910 | 458,273,243 | 11,890,847 | 11,531,182 | 307,843 |
| Page Total | | | 1,769,777,175 | | | |

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| Name of Issuer | Voting Authority | | |
|----------------------|------------------|---------|---------|
| | Sole | Shared | None |
| GLIMCHER RLTY TR | 378,263 | | 19,900 |
| GLOBAL INDS LTD | 436,454 | 6,100 | 44,000 |
| GLOBAL IMAGING SYSTE | 62,895 | | |
| GLOBAL SPORTS INC | 124,686 | | 7,300 |
| GLOBAL PMTS INC | 367,445 | | 22,840 |
| GLOBAL POWER EQUIPME | 38,041 | | 22,300 |
| GOLD BANC CORP INC | 260,936 | | 21,000 |
| GOLDEN ST BANCORP IN | 1,645,269 | 15,100 | 62,138 |
| GOLDEN TELECOM INC | 64,380 | | |
| GOLDEN WEST FINL COR | 2,782,575 | 46,865 | 409,550 |
| GOLDMAN SACHS GROUP | 1,854,644 | 211,819 | 265,484 |
| GOODRICH CORP | 2,243,806 | 301,030 | 199,272 |
| GOODYEAR TIRE & RUBR | 2,859,565 | 35,886 | 374,976 |
| GORMAN RUPP CO | 73,640 | | 4,600 |
| GRACO INC | 287,915 | | 29,162 |
| GRAINGER W W INC | 1,812,359 | 30,228 | 240,666 |
| GRANITE CONSTR INC | 389,666 | | 32,125 |
| GRANITE ST BANKSHARE | 19,057 | 1,125 | |
| GRANT PRIDECO INC | 1,008,050 | 7,025 | 67,775 |
| GRAY COMMUNICATIONS | 86,335 | | 5,700 |
| GREAT AMERN FINL RES | 95,378 | | 3,600 |
| GREAT ATLANTIC & PAC | 183,056 | | 22,500 |
| GREAT LAKES CHEM COR | 898,122 | 11,293 | 73,482 |
| GREAT LAKES REIT INC | 145,211 | | 9,100 |
| GREAT SOUTHN BANCORP | 43,329 | | 1,000 |
| GREAT PLAINS ENERGY | 589,308 | 6,000 | 39,700 |
| GREATER BAY BANCORP | 685,419 | | 33,082 |

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| | | | |
|-----------------------|------------|---------|-----------|
| GREEN MTN COFFEE INC | 36,248 | | 1,900 |
| GREEN MOUNTAIN PWR C | 31,525 | | |
| GREENPOINT FINL CORP | 1,455,078 | 13,000 | 124,400 |
| GREIF BROS CORP | 120,745 | | 9,200 |
| GREY WOLF INC | 1,561,891 | | 88,700 |
| GRIFFON CORP | 235,639 | | 17,930 |
| GROUP 1 AUTOMOTIVE I | 330,666 | | 7,000 |
| GROUPE DANONE | 61,448 | | |
| GROUPE CGI INC | 28,805 | | |
| GRUPO TELEVISIA SA DE | 172,085 | 39,263 | 9,499 |
| GRUPO AEROPORTUARIO | 29,212 | 14,726 | 8,521 |
| GTECH HLDGS CORP | 569,976 | 120 | 17,500 |
| GUESS INC | 92,869 | | |
| GUIDANT CORP | 5,647,715 | 231,284 | 858,645 |
| GUILFORD PHARMACEUTI | 203,318 | | 15,700 |
| GUITAR CTR MGMT INC | 150,551 | | 10,400 |
| GULF ISLAND FABRICAT | 91,306 | | 4,900 |
| GULFMARK OFFSHORE IN | 39,201 | | 800 |
| GYMBOREE CORP | 244,315 | | 17,500 |
| HCA INC | 10,400,503 | 172,452 | 1,317,892 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| HCC INS HLDGS INC | COM | 40413210 | 14,949,236 | 542,622 | 536,536 | 6,086 | |

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|----------------------|------------|----------|-------------|------------|-----------|-----------|
| HNC SOFTWARE INC | COM | 40425P10 | 6,616,987 | 321,213 | 320,863 | 350 |
| HPL TECHNOLOGIES INC | COM | 40426C10 | 574,770 | 32,200 | 32,200 | |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 13,476,969 | 1,556,232 | 1,556,232 | |
| H POWER CORP | COM | 40427A10 | 684,013 | 219,235 | 218,935 | 300 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 41,240,861 | 690,686 | 267,792 | 422,894 |
| HAEMONETICS CORP | COM | 40502410 | 7,383,875 | 217,685 | 217,525 | 160 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 6,498,848 | 236,666 | 230,211 | 1,955 |
| HALL KINION ASSOCIAT | COM | 40606910 | 397,571 | 42,385 | 42,385 | |
| HALLIBURTON CO | COM | 40621610 | 227,052,514 | 17,332,253 | 9,543,373 | 7,748,705 |
| HANCOCK FABRICS INC | COM | 40990010 | 3,229,692 | 245,604 | 245,604 | |
| HANCOCK HLDG CO | COM | 41012010 | 3,232,992 | 75,116 | 75,116 | |
| HANCOCK JOHN FINL SV | COM | 41014S10 | 283,748,882 | 6,870,433 | 6,855,557 | 13,278 |
| HANDLEMAN CO DEL | COM | 41025210 | 3,647,783 | 245,642 | 245,642 | |
| HANDSPRING INC | COM | 41029310 | 1,968,605 | 292,078 | 290,178 | 1,900 |
| HANMI FINL CORP | COM | 41049510 | 294,103 | 20,283 | | 2 |
| HANOVER COMPRESSOR C | COM | 41076810 | 16,377,901 | 648,373 | 646,833 | 1,340 |
| HANSON PLC | SPON ADR N | 41135240 | 418,669 | 12,453 | 12,453 | |
| HARBOR FLA BANCSHARE | COM | 41190110 | 3,508,732 | 206,396 | 206,316 | 80 |
| HARDINGE INC | COM | 41232430 | 5,752,108 | 602,315 | 602,315 | |
| HARLAND JOHN H CO | COM | 41269310 | 8,653,918 | 391,580 | 391,460 | 120 |
| HARLEY DAVIDSON INC | COM | 41282210 | 400,302,445 | 7,370,695 | 7,157,776 | 196,278 |
| HARLEYSVILLE GROUP I | COM | 41282410 | 6,386,155 | 267,315 | 266,915 | |
| HARLEYSVILLE NATL CO | COM | 41285010 | 3,890,931 | 165,220 | 165,220 | |
| HARMAN INTL INDS INC | COM | 41308610 | 14,250,382 | 315,973 | 315,513 | 360 |
| HARMONIC INC | COM | 41316010 | 6,477,553 | 538,898 | 537,198 | 1,700 |
| HARRAHS ENTMT INC | COM | 41361910 | 228,014,946 | 6,160,901 | 6,157,021 | 3,680 |
| HARRIS CORP DEL | COM | 41387510 | 21,875,853 | 717,006 | 713,896 | 2,810 |
| HARSCO CORP | COM | 41586410 | 16,824,733 | 490,517 | 490,317 | |
| HARTE-HANKS INC | COM | 41619610 | 17,476,104 | 620,380 | 620,060 | 120 |
| HARTFORD FINL SVCS G | COM | 41651510 | 330,902,739 | 5,266,636 | 5,176,533 | 37,848 |
| HARVARD BIOSCIENCE I | COM | 41690610 | 669,021 | 67,306 | 67,306 | |

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|----------------------|------|----------|---------------|-----------|-----------|--------|
| HASBRO INC | COM | 41805610 | 54,391,923 | 3,351,320 | 3,343,193 | 8,127 |
| HAVERTY FURNITURE IN | COM | 41959610 | 2,384,259 | 144,064 | 144,064 | |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 17,075,175 | 423,912 | 423,579 | 333 |
| HEALTH CARE PPTY INV | COM | 42191510 | 13,241,779 | 365,694 | 365,694 | |
| HEALTHSOUTH CORP | COM | 42192410 | 121,554,395 | 8,202,051 | 8,136,846 | 64,875 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 92,102,230 | 5,005,556 | 4,993,961 | 10,915 |
| HEALTHCARE RLTY TR | COM | 42194610 | 11,974,676 | 427,667 | 427,667 | |
| HEADWATERS INC | COM | 42210P10 | 2,449,024 | 213,702 | 213,702 | |
| HEALTH CARE REIT INC | COM | 42217K10 | 7,241,129 | 297,377 | 297,377 | |
| HEALTHEXTRAS INC | COM | 42221110 | 560,556 | 98,171 | 98,171 | |
| HEALTH NET INC | COM | 42222G10 | 29,149,524 | 1,338,362 | 1,336,347 | 1,750 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 4,559,983 | 211,502 | 211,282 | 220 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 4,130,121 | 148,726 | 148,726 | |
| HEICO CORP NEW | COM | 42280610 | 1,497,204 | 99,350 | 99,350 | |
| HEIDRICK & STRUGGLES | COM | 42281910 | 3,025,332 | 166,685 | 165,645 | 1,040 |
| Page Total | | | 2,062,117,201 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|--------|
| HCC INS HLDGS INC | 506,222 | 4,300 | 32,100 |
| HNC SOFTWARE INC | 299,913 | | 21,300 |
| HPL TECHNOLOGIES INC | 32,200 | | |
| HRPT PPTYS TR | 1,470,732 | | 85,500 |
| H POWER CORP | 203,935 | | 15,300 |
| HSBC HLDGS PLC | 683,686 | | 7,000 |
| HAEMONETICS CORP | 205,685 | | 12,000 |
| HAIN CELESTIAL GROUP | 207,566 | 4,500 | 24,600 |
| HALL KINION ASSOCIAT | 42,385 | | |

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| | | | |
|----------------------|-----------|-----------|-----------|
| HALLIBURTON CO | 8,381,936 | 7,862,997 | 1,087,320 |
| HANCOCK FABRICS INC | 242,904 | | 2,700 |
| HANCOCK HLDG CO | 70,316 | | 4,800 |
| HANCOCK JOHN FINL SV | 5,993,516 | 109,061 | 767,856 |
| HANDLEMAN CO DEL | 217,742 | | 27,900 |
| HANDSPRING INC | 289,378 | | 2,700 |
| HANMI FINL CORP | | 20,283 | |
| HANOVER COMPRESSOR C | 594,273 | 6,200 | 47,900 |
| HANSON PLC | 12,453 | | |
| HARBOR FLA BANCSHARE | 189,496 | | 16,900 |
| HARDINGE INC | 7,700 | 594,615 | |
| HARLAND JOHN H CO | 362,780 | | 28,800 |
| HARLEY DAVIDSON INC | 6,195,308 | 233,183 | 942,204 |
| HARLEYSVILLE GROUP I | 248,715 | 400 | 18,200 |
| HARLEYSVILLE NATL CO | 151,620 | | 13,600 |
| HARMAN INTL INDS INC | 284,313 | 100 | 31,560 |
| HARMONIC INC | 505,698 | | 33,200 |
| HARRAHS ENTMT INC | 2,287,308 | 3,560,158 | 313,435 |
| HARRIS CORP DEL | 660,405 | 3,800 | 52,801 |
| HARSCO CORP | 463,517 | 200 | 26,800 |
| HARTE-HANKS INC | 589,364 | 2,100 | 28,916 |
| HARTFORD FINL SVCS G | 4,443,005 | 125,521 | 698,110 |
| HARVARD BIOSCIENCE I | 67,306 | | |
| HASBRO INC | 2,972,303 | 55,101 | 323,916 |
| HAVERTY FURNITURE IN | 133,764 | | 10,300 |
| HAWAIIAN ELEC INDUST | 401,812 | | 22,100 |
| HEALTH CARE PPTY INV | 330,894 | 4,500 | 30,300 |
| HEALTHSOUTH CORP | 7,149,140 | 87,041 | 965,870 |
| HEALTH MGMT ASSOC IN | 4,419,986 | 59,880 | 525,690 |
| HEALTHCARE RLTY TR | 401,567 | | 26,100 |
| HEADWATERS INC | 199,402 | | 14,300 |

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| | | | |
|----------------------|-----------|-------|--------|
| HEALTH CARE REIT INC | 277,877 | | 19,500 |
| HEALTH EXTRAS INC | 98,171 | | |
| HEALTH NET INC | 1,272,497 | 8,165 | 57,700 |
| HEARST-ARGYLE TELEVI | 201,002 | 100 | 10,400 |
| HEARTLAND EXPRESS IN | 137,726 | | 11,000 |
| HEICO CORP NEW | 94,250 | | 5,100 |
| HEIDRICK & STRUGGLES | 154,485 | | 12,200 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Other |
| HEINZ H J CO | COM | 42307410 | 339,312,371 | 8,251,760 | 8,171,665 | 40,200 | 3 |
| HELIX TECHNOLOGY COR | COM | 42331910 | 4,774,308 | 211,721 | 203,681 | 440 | |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 365,089 | 47,912 | 47,912 | | |
| HELMERICH & PAYNE IN | COM | 42345210 | 21,424,919 | 641,849 | 640,049 | 1,100 | |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 718,474 | 159,661 | 159,661 | | |
| HENRY JACK & ASSOC I | COM | 42628110 | 16,994,555 | 778,139 | 777,099 | 640 | |
| HERBALIFE INTL INC | CL A | 42690820 | 1,700,057 | 119,554 | 119,221 | 333 | |
| HERCULES INC | COM | 42705610 | 21,590,060 | 2,159,006 | 2,150,775 | 7,835 | |
| HERSHEY FOODS CORP | COM | 42786610 | 175,629,574 | 2,594,233 | 2,533,986 | 31,213 | 2 |
| HEWLETT PACKARD CO | COM | 42823610 | 958,709,347 | 46,675,236 | 43,894,413 | 1,402,663 | 1,37 |
| HEXCEL CORP NEW | COM | 42829110 | 615,060 | 199,695 | 199,695 | | |
| HI / FN INC | COM | 42835810 | 1,800,863 | 124,455 | 124,455 | | |
| HIBBETT SPORTING GOO | COM | 42856510 | 1,002,324 | 33,080 | 33,080 | | |
| HIBERNIA CORP | CL A | 42865610 | 34,919,973 | 1,962,899 | 1,918,209 | 7,990 | 3 |

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| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|------------|----|
| HICKORY TECH CORP | COM | 42906010 | 1,935,096 | 114,165 | 114,165 | | |
| HIGHWOODS PPTYS INC | COM | 43128410 | 18,373,196 | 708,023 | 708,023 | | |
| HILB ROGAL & HAMILTO | COM | 43129410 | 11,268,796 | 201,049 | 201,049 | | |
| HILLENBRAND INDS INC | COM | 43157310 | 38,105,514 | 689,443 | 685,043 | 3,900 | |
| HILTON HOTELS CORP | COM | 43284810 | 105,391,791 | 9,651,263 | 9,629,280 | 20,343 | |
| HISPANIC BROADCASTIN | CL A | 43357B10 | 24,095,460 | 944,920 | 938,890 | 5,730 | |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 1,384,681 | 18,919 | 18,919 | | |
| HOLLINGER INTL INC | CL A | 43556910 | 3,727,795 | 318,615 | 318,115 | 500 | |
| HOLLY CORP | COM PAR \$0 | 43575830 | 3,436,837 | 178,537 | 178,337 | 200 | |
| HOLLYWOOD CASINO COR | CL A | 43613220 | 922,225 | 87,831 | 87,831 | | |
| HOLLYWOOD ENTMT CORP | COM | 43614110 | 15,612,925 | 1,092,577 | 1,092,577 | | |
| HOME DEPOT INC | COM | 43707610 | 2,838,377,638 | 55,643,553 | 52,768,136 | 2,193,944 | 68 |
| HOME PPTYS N Y INC | COM | 43730610 | 9,464,958 | 299,524 | 299,524 | | |
| HOMESTORE COM INC | COM | 43785210 | 1,596,711 | 443,531 | 443,331 | 100 | |
| HON INDS INC | COM | 43809210 | 23,548,620 | 851,668 | 849,648 | 1,820 | |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 34,999,334 | 429,387 | 164,956 | 264,431 | |
| HONEYWELL INTL INC | COM | 43851610 | 3,082,636,486 | 91,148,329 | 18,823,672 | 72,265,694 | 5 |
| HOOPER HOLMES INC | COM | 43910410 | 4,592,656 | 513,146 | 513,006 | 140 | |
| HORACE MANN EDUCATOR | COM | 44032710 | 11,843,709 | 558,139 | 557,963 | 176 | |
| HORIZON OFFSHORE INC | COM | 44043J10 | 942,500 | 125,000 | 125,000 | | |
| HORMEL FOODS CORP | COM | 44045210 | 32,309,858 | 1,202,451 | 1,199,026 | 3,300 | |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 27,499,133 | 932,174 | 930,874 | 1,300 | |
| HOST MARRIOTT CORP N | COM | 44107P10 | 25,698,825 | 2,855,425 | 2,840,595 | 14,830 | |
| HOT TOPIC INC | COM | 44133910 | 5,140,395 | 163,759 | 163,719 | 40 | |
| HOTEL RESERVATIONS N | CL A | 44145110 | 3,480,590 | 75,665 | 75,665 | | |
| HOTJOBS COM INC | COM | 44147410 | 2,420,475 | 232,962 | 232,962 | | |
| HOUSEHOLD INTL INC | COM | 44181510 | 612,045,713 | 10,563,440 | 10,531,529 | 26,055 | |
| HOUSTON EXPL CO | COM | 44212010 | 4,893,042 | 145,713 | 145,713 | | |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 2,772,060 | 130,266 | 130,266 | | |
| HUBBELL INC | CL B | 44351020 | 16,036,720 | 545,838 | 526,150 | 11,760 | |
| HUDSON CITY BANCORP | COM | 44368310 | 8,909,172 | 338,109 | 337,989 | 120 | |

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| | | | | | |
|--------------------------|----------|---------------|---------|---------|-------|
| HUDSON RIV BANCORP I COM | 44412810 | 3,093,550 | 141,258 | 139,158 | 2,100 |
| HUDSON UNITED BANCOR COM | 44416510 | 12,418,289 | 432,693 | 431,068 | 1,625 |
| Page Total | | 8,568,531,724 | | | |

| Voting Authority | | | |
|----------------------|------------|-----------|-----------|
| Name of Issuer | Sole | Shared | None |
| HEINZ H J CO | 6,967,136 | 285,743 | 998,881 |
| HELIX TECHNOLOGY COR | 189,121 | 7,600 | 15,000 |
| HELLENIC TELECOM ORG | 47,912 | | |
| HELMERICH & PAYNE IN | 587,649 | 5,500 | 48,700 |
| HEMISPHERX BIOPHARMA | 155,061 | | 4,600 |
| HENRY JACK & ASSOC I | 729,239 | 6,300 | 42,600 |
| HERBALIFE INTL INC | 117,054 | | 2,500 |
| HERCULES INC | 1,961,847 | 23,405 | 173,754 |
| HERSHEY FOODS CORP | 2,211,944 | 123,997 | 258,292 |
| HEWLETT PACKARD CO | 39,531,618 | 1,947,851 | 5,195,767 |
| HEXCEL CORP NEW | 187,795 | | 11,900 |
| HI / FN INC | 119,655 | | 4,800 |
| HIBBETT SPORTING GOO | 31,630 | | 1,450 |
| HIBERNIA CORP | 1,818,299 | 45,500 | 99,100 |
| HICKORY TECH CORP | 104,065 | | 10,100 |
| HIGHWOODS PPTYS INC | 674,523 | | 33,500 |
| HILB ROGAL & HAMILTO | 191,749 | | 9,300 |
| HILLENBRAND INDS INC | 628,845 | 3,000 | 57,598 |
| HILTON HOTELS CORP | 7,342,653 | 1,421,795 | 886,815 |
| HISPANIC BROADCASTIN | 877,120 | 8,400 | 59,400 |
| HITACHI LIMITED | 18,919 | | |
| HOLLINGER INTL INC | 291,115 | | 27,500 |
| HOLLY CORP | 173,337 | | 5,200 |

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| | | | |
|----------------------|------------|------------|-----------|
| HOLLYWOOD CASINO COR | 85,731 | | 2,100 |
| HOLLYWOOD ENTMT CORP | 1,065,777 | | 26,800 |
| HOME DEPOT INC | 46,577,285 | 2,315,015 | 6,751,253 |
| HOME PPTYS N Y INC | 288,524 | | 11,000 |
| HOMESTORE COM INC | 395,531 | 4,300 | 43,700 |
| HON INDS INC | 793,268 | 5,400 | 53,000 |
| HONDA MOTOR LTD | 424,987 | | 4,400 |
| HONEYWELL INTL INC | 17,209,902 | 72,366,778 | 1,571,649 |
| HOOPER HOLMES INC | 477,546 | | 35,600 |
| HORACE MANN EDUCATOR | 530,554 | | 27,585 |
| HORIZON OFFSHORE INC | 118,200 | | 6,800 |
| HORMEL FOODS CORP | 1,148,926 | 4,025 | 49,500 |
| HOSPITALITY PPTYS TR | 892,174 | 4,800 | 35,200 |
| HOST MARRIOTT CORP N | 2,518,766 | 11,100 | 325,559 |
| HOT TOPIC INC | 150,959 | | 12,800 |
| HOTEL RESERVATIONS N | 72,265 | | 3,400 |
| HOTJOBS COM INC | 219,362 | | 13,600 |
| HOUSEHOLD INTL INC | 9,033,472 | 156,657 | 1,373,311 |
| HOUSTON EXPL CO | 140,313 | | 5,400 |
| HOVNANIAN ENTERPRISE | 121,966 | | 8,300 |
| HUBBELL INC | 490,450 | 10,428 | 44,960 |
| HUDSON CITY BANCORP | 309,109 | 2,000 | 27,000 |
| HUDSON RIV BANCORP I | 131,758 | | 9,500 |
| HUDSON UNITED BANCOR | 403,453 | | 29,240 |
| Page Total | | | |

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Investment Discretion

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole | Shared as Defined | Sh Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------|-------------------|-------|
| HUGHES SUPPLY INC | COM | 44448210 | 12,416,438 | 402,217 | 402,196 | 21 | |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 260,334 | 25,523 | 25,523 | | |
| HUMANA INC | COM | 44485910 | 40,968,198 | 3,474,826 | 3,469,886 | 4,720 | |
| HUMAN GENOME SCIENCE | COM | 44490310 | 31,335,827 | 929,295 | 925,140 | 3,055 | |
| HUNT J B TRANS SVCS | COM | 44565810 | 6,174,262 | 266,132 | 266,112 | 20 | |
| HUNTINGTON BANCSHARE | COM | 44615010 | 90,358,908 | 5,256,481 | 5,246,339 | 8,822 | |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 6,461,243 | 278,262 | 277,142 | 1,120 | |
| HYDRIL CO | COM | 44877410 | 2,044,321 | 115,957 | 115,957 | | |
| ICN PHARMACEUTICALS | COM | 44892410 | 32,793,016 | 978,896 | 976,854 | 1,842 | |
| IDT CORP | COM | 44894710 | 7,554,076 | 387,190 | 386,850 | 340 | |
| IDT CORP | CL B | 44894730 | 897,903 | 54,058 | 53,718 | 340 | |
| HYPERCOM CORP | COM | 44913M10 | 270,442 | 36,059 | 35,959 | 100 | |
| HYPERION SOLUTIONS C | COM | 44914M10 | 6,084,150 | 306,352 | 306,352 | | |
| HYSEQ INC | COM | 44916330 | 900,028 | 116,584 | 116,584 | | |
| ICT GROUP INC | COM | 44929Y10 | 411,653 | 22,120 | 22,120 | | |
| ICOS CORP | COM | 44929510 | 17,431,374 | 303,471 | 301,231 | 2,140 | |
| ICU MED INC | COM | 44930G10 | 2,467,124 | 55,441 | 55,441 | | |
| IDEC PHARMACEUTICALS | COM | 44937010 | 127,697,236 | 1,852,564 | 1,828,699 | 9,170 | 1 |
| IDX SYS CORP | COM | 44949110 | 2,333,382 | 179,353 | 179,353 | | |
| IGEN INC | COM | 44953610 | 4,823,428 | 120,285 | 117,885 | 2,100 | |
| IHOP CORP | COM | 44962310 | 5,143,790 | 175,556 | 175,556 | | |
| IMC GLOBAL INC | COM | 44966910 | 17,263,428 | 1,327,956 | 1,326,186 | 1,470 | |
| I-MANY INC | COM | 44973Q10 | 3,878,962 | 401,965 | 314,465 | 87,500 | |
| IMS HEALTH INC | COM | 44993410 | 122,333,748 | 6,270,310 | 6,244,818 | 14,972 | 1 |
| IRT PPTY CO | COM | 45005810 | 4,076,113 | 384,539 | 384,539 | | |
| ITC DELTACOM INC | COM | 45031T10 | 339,826 | 390,605 | 385,315 | 5,290 | |
| ISTAR FINL INC | COM | 45031U10 | 14,866,307 | 595,844 | 595,244 | 600 | |
| I-STAT CORP | COM | 45031210 | 1,492,582 | 189,174 | 179,174 | 10,000 | |

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| | | | | | | | |
|----------------------|-----|----------|---------------|-----------|-----------|---------|----|
| ITT EDUCATIONAL SERV | COM | 45068B10 | 8,759,390 | 237,575 | 237,575 | | |
| ITXC CORP | COM | 45069F10 | 1,677,606 | 233,325 | 233,225 | 100 | |
| IXIA | COM | 45071R10 | 5,989,757 | 466,129 | 466,129 | | |
| IBASIS INC | COM | 45073210 | 443,775 | 338,760 | 206,683 | 132,077 | |
| IBERIABANK CORP | COM | 45082810 | 1,358,058 | 48,992 | 48,992 | | |
| ITT INDS INC IND | COM | 45091110 | 96,430,608 | 1,909,517 | 1,893,677 | 2,960 | 1 |
| IDACORP INC | COM | 45110710 | 17,056,060 | 420,100 | 414,535 | 2,230 | |
| IDEX CORP | COM | 45167R10 | 9,762,741 | 282,978 | 279,818 | 3,160 | |
| IDEXX LABS INC | COM | 45168D10 | 15,088,005 | 529,218 | 513,164 | 800 | 1 |
| IKON OFFICE SOLUTION | COM | 45171310 | 23,102,748 | 1,976,283 | 1,972,763 | 3,520 | |
| IDENTIX INC | COM | 45190610 | 4,373,323 | 299,748 | 297,648 | 2,100 | |
| ILEX ONCOLOGY INC | COM | 45192310 | 7,870,857 | 291,082 | 291,082 | | |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 498,527,890 | 7,361,605 | 6,416,718 | 656,821 | 28 |
| ILLUMINA INC | COM | 45232710 | 1,929,627 | 164,084 | 164,084 | | |
| IMATION CORP | COM | 45245A10 | 14,452,751 | 669,729 | 660,328 | 8,501 | |
| IMCLONE SYS INC | COM | 45245W10 | 19,866,760 | 427,610 | 381,924 | 32,790 | 1 |
| IMAGISTICS INTERNATI | COM | 45247T10 | 1,954,424 | 158,253 | 156,989 | 902 | |
| IMMUNE RESPONSE CORP | COM | 45252T10 | 291,798 | 217,760 | 217,760 | | |
| IMMUNEX CORP NEW | COM | 45252810 | 270,417,650 | 9,758,847 | 9,671,001 | 60,481 | 2 |
| Page Total | | | 1,562,431,927 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| HUGHES SUPPLY INC | 385,817 | | 16,400 |
| HUGOTON RTY TR TEX | 25,523 | | |
| HUMANA INC | 3,061,021 | 40,320 | 373,485 |
| HUMAN GENOME SCIENCE | 784,114 | 8,500 | 136,681 |
| HUNT J B TRANS SVCS | 255,732 | | 10,400 |

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| | | | |
|----------------------|-----------|---------|---------|
| HUNTINGTON BANCSHARE | 4,624,305 | 62,156 | 570,020 |
| HUTCHINSON TECHNOLOG | 254,262 | | 24,000 |
| HYDRIL CO | 107,957 | | 8,000 |
| ICN PHARMACEUTICALS | 923,196 | 4,600 | 51,100 |
| IDT CORP | 369,190 | | 18,000 |
| IDT CORP | 54,058 | | |
| HYPERCOM CORP | 36,059 | | |
| HYPERION SOLUTIONS C | 283,752 | | 22,600 |
| HYSEQ INC | 109,284 | | 7,300 |
| ICT GROUP INC | 22,120 | | |
| ICOS CORP | 269,971 | 2,500 | 31,000 |
| ICU MED INC | 51,841 | | 3,600 |
| IDEC PHARMACEUTICALS | 1,682,141 | 21,095 | 149,328 |
| IDX SYS CORP | 168,853 | | 10,500 |
| IGEN INC | 113,585 | 300 | 6,400 |
| IHOP CORP | 164,456 | | 11,100 |
| IMC GLOBAL INC | 1,263,256 | 300 | 64,400 |
| I-MANY INC | 381,265 | | 20,700 |
| IMS HEALTH INC | 5,175,051 | 219,029 | 876,230 |
| IRT PPTY CO | 360,539 | | 24,000 |
| ITC DELTACOM INC | 354,605 | | 36,000 |
| ISTAR FINL INC | 537,543 | 4,800 | 53,501 |
| I-STAT CORP | 177,274 | | 11,900 |
| ITT EDUCATIONAL SERV | 222,875 | | 14,700 |
| ITXC CORP | 233,325 | | |
| IXIA | 440,029 | | 26,100 |
| IBASIS INC | 338,660 | | 100 |
| IBERIABANK CORP | 46,992 | | 2,000 |
| ITT INDS INC IND | 1,644,921 | 57,232 | 207,364 |
| IDACORP INC | 378,265 | 6,635 | 35,200 |
| IDEX CORP | 263,678 | | 19,300 |

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| | | | |
|----------------------|-----------|---------|---------|
| IDEXX LABS INC | 491,464 | 15,254 | 22,500 |
| IKON OFFICE SOLUTION | 1,842,283 | | 134,000 |
| IDENTIX INC | 280,948 | | 18,800 |
| ILEX ONCOLOGY INC | 273,582 | | 17,500 |
| ILLINOIS TOOL WKS IN | 6,110,056 | 374,385 | 877,164 |
| ILLUMINA INC | 152,584 | | 11,500 |
| IMATION CORP | 634,829 | 900 | 34,000 |
| IMCLONE SYS INC | 381,488 | 15,724 | 30,398 |
| IMAGISTICS INTERNATI | 136,000 | 1,544 | 20,709 |
| IMMUNE RESPONSE CORP | 217,760 | | |
| IMMUNEX CORP NEW | 8,355,243 | 412,565 | 991,039 |

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| IMMUNOGEN INC | COM | 45253H10 | 5,770,768 | 348,056 | 345,556 | | |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 205,700 | 24,200 | 24,200 | | |
| IMPATH INC | COM | 45255G10 | 6,877,774 | 154,522 | 154,112 | 410 | |
| IMPCO TECHNOLOGIES I | COM | 45255W10 | 864,277 | 68,107 | 68,107 | | |
| IMPAX LABORATORIES I | COM | 45256B10 | 2,307,634 | 171,699 | 171,699 | | |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 466,104 | 21,332 | 21,332 | | |
| IMMUNOMEDICS INC | COM | 45290710 | 11,278,498 | 556,688 | 556,688 | | |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 580,015 | 20,804 | 20,804 | | |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 332,209 | 12,382 | 12,382 | | |
| INAMED CORP | COM | 45323510 | 4,008,902 | 133,319 | 133,099 | 220 | |

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|----------------------|-----------|----------|-------------|-----------|-----------|---------|
| INCO LTD | COM | 45325840 | 50,124,358 | 2,958,935 | 2,958,235 | 700 |
| INCYTE GENOMICS INC | COM | 45337C10 | 15,341,775 | 789,186 | 787,796 | 1,090 |
| INDEPENDENCE CMNTY B | COM | 45341410 | 20,515,386 | 901,379 | 901,329 | 50 |
| INDEPENDENT BANK COR | COM | 45383610 | 2,516,844 | 117,117 | 113,696 | 3,421 |
| INDEPENDENT BANK COR | COM | 45383810 | 4,301,799 | 154,741 | 154,741 | |
| INDIA FD INC | COM | 45408910 | 2,987,275 | 314,450 | 314,450 | |
| INDUS INTL INC | COM | 45578L10 | 1,978,621 | 271,044 | 271,044 | |
| INDYMAC BANCORP INC | COM | 45660710 | 17,496,376 | 748,348 | 748,288 | 60 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 562,898 | 27,729 | 27,729 | |
| INET TECHNOLOGIES IN | COM | 45662V10 | 1,147,849 | 108,595 | 108,595 | |
| INFOCUS CORP | COM | 45665B10 | 10,197,197 | 463,088 | 461,488 | 1,400 |
| INFOGRAMES INC | COM | 45665T10 | 1,137,009 | 160,368 | 160,368 | |
| INFORMATICA CORP | COM | 45666Q10 | 6,103,457 | 420,638 | 416,118 | 4,420 |
| INFONET SVCS CORP | CL B | 45666T10 | 1,100,138 | 449,036 | 448,136 | 900 |
| INFORMATION HLDGS IN | COM | 45672710 | 5,377,654 | 189,956 | 176,806 | 400 |
| INFORTE CORP | COM | 45677R10 | 207,719 | 14,869 | 10,569 | 4,300 |
| INFOSPACE INC | COM | 45678T10 | 4,627,831 | 2,257,479 | 2,257,099 | 200 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 779,464 | 12,572 | 12,572 | |
| INFOUSA INC NEW | COM | 45681830 | 1,780,505 | 256,557 | 256,557 | |
| ING GROUP N V | SPONSORED | 45683710 | 20,586,606 | 808,904 | 145,487 | 663,417 |
| INGERSOLL-RAND CO | COM | 45686610 | 128,171,063 | 3,065,560 | 3,045,555 | 8,855 |
| INFORMATION RES INC | COM | 45690510 | 2,393,089 | 288,324 | 288,324 | |
| INGLES MKTS INC | CL A | 45703010 | 1,194,163 | 99,930 | 94,430 | 5,000 |
| INGRAM MICRO INC | CL A | 45715310 | 9,904,736 | 571,867 | 569,307 | 2,560 |
| INHALE THERAPEUTIC S | COM | 45719110 | 6,022,554 | 324,666 | 322,166 | 2,300 |
| INKINE PHARMACEUTICA | COM | 45721410 | 384,455 | 246,446 | 246,446 | |
| INKTOMI CORP | COM | 45727710 | 7,843,533 | 1,168,932 | 1,162,382 | 6,450 |
| INNKEEPERS USA TR | COM | 4576J010 | 3,407,754 | 347,730 | 347,730 | |
| INSIGHT ENTERPRISES | COM | 45765U10 | 8,845,791 | 359,585 | 359,175 | 410 |
| INPUT/OUTPUT INC | COM | 45765210 | 3,460,695 | 421,522 | 421,522 | |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 5,260,271 | 205,640 | 205,640 | |

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|----------------------|-----------|----------|-------------|---------|---------|-------|
| INSMED INC | COM NEW | 45766920 | 1,046,278 | 273,895 | 273,895 | |
| INSIGNIA FINL GROUP | COM | 45767A10 | 1,972,965 | 182,682 | 182,682 | |
| INSIGHT COMMUNICATIO | CL A | 45768V10 | 8,827,266 | 365,367 | 364,627 | 740 |
| INNOGY HLDGS PLC | SPONSORED | 45769A10 | 1,767,857 | 63,592 | 63,592 | |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 513,791 | 66,125 | 60,225 | 5,800 |
| INRANGE TECHNOLOGIES | CL B | 45769V20 | 2,185,320 | 176,949 | 176,749 | 200 |
| Page Total | | | 394,764,223 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| IMMUNOGEN INC | 323,756 | 2,500 | 21,800 |
| IMPAC MTG HLDGS INC | 24,200 | | |
| IMPATH INC | 144,422 | | 10,100 |
| IMPCO TECHNOLOGIES I | 63,207 | | 4,900 |
| IMPAX LABORATORIES I | 161,599 | | 10,100 |
| IMPERIAL CHEM INDS P | 21,332 | | |
| IMMUNOMEDICS INC | 535,688 | | 21,000 |
| IMPERIAL OIL LTD | 20,804 | | |
| IMPERIAL TOBACCO GRO | 12,382 | | |
| INAMED CORP | 124,119 | | 9,200 |
| INCO LTD | 2,669,875 | 44,100 | 244,960 |
| INCYTE GENOMICS INC | 747,786 | 300 | 41,100 |
| INDEPENDENCE CMNTY B | 859,479 | | 41,900 |
| INDEPENDENT BANK COR | 107,826 | | 9,291 |
| INDEPENDENT BANK COR | 147,286 | | 7,455 |
| INDIA FD INC | 95,200 | | 219,250 |
| INDUS INTL INC | 251,944 | | 19,100 |
| INDYMAC BANCORP INC | 709,748 | | 38,600 |
| INFINEON TECHNOLOGIE | 27,729 | | |

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| | | | |
|----------------------|-----------|--------|---------|
| INET TECHNOLOGIES IN | 102,795 | | 5,800 |
| INFOCUS CORP | 437,988 | 200 | 24,900 |
| INFOGRAMES INC | 160,368 | | |
| INFORMATICA CORP | 376,338 | 4,100 | 40,200 |
| INFONET SVCS CORP | 411,436 | 100 | 37,500 |
| INFORMATION HLDGS IN | 162,706 | 12,750 | 14,500 |
| INFORTE CORP | 13,369 | | 1,500 |
| INFOSPACE INC | 2,102,299 | 180 | 155,000 |
| INFOSYS TECHNOLOGIES | 12,572 | | |
| INFOUSA INC NEW | 238,957 | | 17,600 |
| ING GROUP N V | 795,804 | | 13,100 |
| INGERSOLL-RAND CO | 2,823,623 | 28,044 | 213,893 |
| INFORMATION RES INC | 271,424 | | 16,900 |
| INGLES MKTS INC | 93,230 | 500 | 6,200 |
| INGRAM MICRO INC | 523,567 | 6,300 | 42,000 |
| INHALE THERAPEUTIC S | 294,766 | 3,900 | 26,000 |
| INKINE PHARMACEUTICA | 225,246 | | 21,200 |
| INKTOMI CORP | 1,096,482 | 100 | 72,350 |
| INNKEEPERS USA TR | 329,530 | | 18,200 |
| INSIGHT ENTERPRISES | 334,785 | | 24,800 |
| INPUT/OUTPUT INC | 393,422 | | 28,100 |
| INSITUFORM TECHNOLOG | 189,440 | | 16,200 |
| INSMED INC | 253,495 | | 20,400 |
| INSIGNIA FINL GROUP | 170,982 | | 11,700 |
| INSIGHT COMMUNICATIO | 336,567 | 2,400 | 26,400 |
| INNOGY HLDGS PLC | 63,592 | | |
| INNOVATIVE SOLUTIONS | 61,075 | 100 | 4,950 |
| INRANGE TECHNOLOGIES | 157,549 | | 19,400 |
| Page Total | | | |

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-----------------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 1,954,790 | 138,736 | 138,736 | | |
| INSTINET GROUP INC | COM | 45775010 | 2,002,804 | 199,284 | 199,284 | | |
| INSURANCE AUTO AUCTION | COM | 45787510 | 1,469,514 | 101,276 | 101,176 | | 100 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 2,941,756 | 111,684 | 111,684 | | |
| INTEGRAL SYS INC MD | COM | 45810H10 | 1,569,163 | 81,515 | 81,515 | | |
| INTEGRATED ELECTRICAL | COM | 45811E10 | 1,437,747 | 280,810 | 280,810 | | |
| INTEGRATED CIRCUIT SYSTEMS | COM | 45811K20 | 9,848,765 | 435,979 | 435,779 | | 200 |
| INTEGRATED DEVICE TECHNOLOG | COM | 45811810 | 34,193,330 | 1,285,947 | 1,284,047 | | 1,600 |
| INTEGRATED SILICON SYSTEMS | COM | 45812P10 | 5,034,397 | 411,307 | 345,307 | | 66,000 |
| INTEGRA BK CORP | COM | 45814P10 | 3,337,207 | 159,370 | 159,370 | | |
| INTELIDATA TECHNOLOG | COM | 45814T10 | 1,043,038 | 368,565 | 368,565 | | |
| INTEL CORP | COM | 45814010 | 5,034,373,217 | 160,075,460 | 152,710,484 | | 4,755,484 2,600 |
| INTER TEL INC | COM | 45837210 | 4,229,841 | 220,075 | 219,975 | | 100 |
| INTERACTIVE INTELLIGENT | COM | 45839M10 | 338,138 | 48,653 | 48,653 | | |
| INTERACTIVE DATA CORP | COM | 45840J10 | 5,354,040 | 378,645 | 378,645 | | |
| INTERCEPT GROUP INC | COM | 45845L10 | 4,984,605 | 121,873 | 121,773 | | |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A10 | 4,894,804 | 504,619 | 503,919 | | 600 |
| INTERFACE INC | CL A | 45866510 | 2,513,672 | 448,070 | 448,070 | | |
| INTERGRAPH CORP | COM | 45868310 | 6,006,372 | 437,145 | 437,145 | | |
| INTERLAND INC | COM | 45872710 | 1,013,781 | 480,465 | 480,145 | | 320 |
| INTERLOGIX INC | COM | 45876310 | 6,934,111 | 179,315 | 179,315 | | |
| INTERMAGNETICS GENERAL CORP | COM | 45877110 | 5,162,750 | 199,334 | 199,334 | | |
| INTERMUNE INC | COM | 45884X10 | 13,717,185 | 278,465 | 276,665 | | 1,800 |
| INTERNAP NETWORK SERVICES | COM | 45885A10 | 1,382,583 | 1,191,882 | 1,190,288 | | 1,594 |

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| | | | | | | |
|----------------------|------|----------|----------------|------------|------------|------------|
| INTERNATIONAL BANCSH | COM | 45904410 | 7,432,899 | 176,344 | 176,063 | 281 |
| INTERNATIONAL BUSINE | COM | 45920010 | 8,371,935,411 | 69,212,429 | 68,019,753 | 905,230 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 69,407,521 | 2,336,167 | 2,327,607 | 7,160 |
| INTERNATIONAL GAME T | COM | 45990210 | 136,417,912 | 1,997,334 | 1,995,380 | 1,654 |
| INTERNATIONAL MULTIF | COM | 46004310 | 3,710,570 | 155,254 | 155,154 | 100 |
| INTL PAPER CO | COM | 46014610 | 1,569,648,692 | 38,900,835 | 12,746,331 | 26,142,508 |
| INTERNATIONAL RECTIF | COM | 46025410 | 24,413,837 | 699,938 | 698,423 | 1,065 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 14,150,368 | 361,902 | 355,456 | 620 |
| INTL SPECIALTY PRODS | COM | 46033710 | 1,309,689 | 146,334 | 146,234 | 100 |
| INTERNEURON PHARMACE | COM | 46057310 | 3,596,187 | 324,273 | 324,173 | |
| INTERNET CAP GROUP I | COM | 46059C10 | 2,107,594 | 1,741,814 | 1,738,074 | 2,600 |
| INTERNET SEC SYS INC | COM | 46060X10 | 16,473,421 | 513,831 | 481,731 | 32,000 |
| INTERPOOL INC | COM | 46062R10 | 4,195,999 | 217,974 | 217,974 | |
| INTERSIL CORP | CL A | 46069S10 | 23,877,674 | 740,393 | 738,003 | 2,290 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 241,795,829 | 8,185,370 | 7,708,304 | 339,697 |
| INTERSTATE BAKERIES | COM | 46072H10 | 22,302,471 | 922,352 | 922,352 | |
| INTERTAN INC | COM | 46112010 | 2,927,698 | 233,097 | 233,097 | |
| INTERTRUST TECHNOLOG | COM | 46113Q10 | 793,968 | 645,503 | 645,503 | |
| INTERWOVEN INC | COM | 46114T10 | 5,786,611 | 594,108 | 588,258 | 5,750 |
| INTERVOICE-BRITE INC | COM | 46114210 | 6,306,982 | 492,733 | 490,733 | |
| INTIMATE BRANDS INC | CL A | 46115610 | 15,003,072 | 1,009,628 | 1,003,178 | 6,450 |
| INTRADO INC | COM | 46117A10 | 2,886,360 | 107,700 | 107,700 | |
| INTUITIVE SURGICAL I | COM | 46120E10 | 2,753,315 | 274,508 | 274,346 | 162 |
| Page Total | | | 15,704,971,690 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|---------|--------|--------|
| INSPIRE PHARMACEUTIC | 128,636 | | 10,100 |

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| | | | |
|----------------------|-------------|------------|------------|
| INSTINET GROUP INC | 179,384 | | 19,900 |
| INSURANCE AUTO AUCTI | 95,876 | | 5,400 |
| INTEGRA LIFESCIENCES | 106,584 | | 5,100 |
| INTEGRAL SYS INC MD | 75,615 | | 5,900 |
| INTEGRATED ELECTRICA | 260,010 | | 20,800 |
| INTEGRATED CIRCUIT S | 418,879 | | 17,100 |
| INTEGRATED DEVICE TE | 1,181,747 | 8,600 | 95,600 |
| INTEGRATED SILICON S | 392,707 | | 18,600 |
| INTEGRA BK CORP | 147,370 | | 12,000 |
| INTELIDATA TECHNOLOG | 339,465 | | 29,100 |
| INTEL CORP | 133,114,911 | 7,284,413 | 19,676,136 |
| INTER TEL INC | 209,475 | | 10,600 |
| INTERACTIVE INTELLIG | 48,653 | | |
| INTERACTIVE DATA COR | 355,845 | | 22,800 |
| INTERCEPT GROUP INC | 114,973 | 100 | 6,800 |
| INTERDIGITAL COMMUNI | 469,019 | 100 | 35,500 |
| INTERFACE INC | 403,370 | | 44,700 |
| INTERGRAPH CORP | 404,045 | | 33,100 |
| INTERLAND INC | 448,065 | | 32,400 |
| INTERLOGIX INC | 167,015 | | 12,300 |
| INTERMAGNETICS GEN C | 190,868 | | 8,466 |
| INTERMUNE INC | 260,765 | | 17,700 |
| INTERNAP NETWORK SVC | 1,142,582 | | 49,300 |
| INTERNATIONAL BANCSH | 165,944 | | 10,400 |
| INTERNATIONAL BUSINE | 35,566,327 | 29,080,306 | 4,565,796 |
| INTERNATIONAL FLAVOR | 2,041,922 | 70,811 | 223,434 |
| INTERNATIONAL GAME T | 1,750,463 | 58,500 | 188,371 |
| INTERNATIONAL MULTIF | 142,654 | | 12,600 |
| INTL PAPER CO | 16,859,688 | 20,847,555 | 1,193,592 |
| INTERNATIONAL RECTIF | 654,688 | 3,750 | 41,500 |
| INTERNATIONAL SPEEDW | 336,776 | 7,126 | 18,000 |

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| | | | |
|----------------------|-----------|---------|---------|
| INTL SPECIALTY PRODS | 137,534 | | 8,800 |
| INTERNEURON PHARMACE | 301,973 | 100 | 22,200 |
| INTERNET CAP GROUP I | 1,633,624 | 1,140 | 107,050 |
| INTERNET SEC SYS INC | 489,331 | 2,400 | 22,100 |
| INTERPOOL INC | 210,174 | | 7,800 |
| INTERSIL CORP | 664,906 | 5,900 | 69,587 |
| INTERPUBLIC GROUP CO | 6,889,858 | 404,102 | 891,410 |
| INTERSTATE BAKERIES | 902,252 | | 20,100 |
| INTERTAN INC | 212,397 | | 20,700 |
| INTERTRUST TECHNOLOG | 599,303 | | 46,200 |
| INTERWOVEN INC | 531,808 | 7,800 | 54,500 |
| INTERVOICE-BRITE INC | 466,833 | 2,000 | 23,900 |
| INTIMATE BRANDS INC | 950,528 | 7,700 | 51,400 |
| INTRADO INC | 100,400 | | 7,300 |
| INTUITIVE SURGICAL I | 255,508 | | 19,000 |

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| INTUIT | COM | 46120210 | 186,742,058 | 4,365,172 | 4,333,962 | 29,290 | |
| INVACARE CORP | COM | 46120310 | 8,072,668 | 239,474 | 239,214 | 260 | |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 19,738,828 | 505,217 | 504,317 | 600 | |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 1,935,319 | 205,885 | 205,885 | | |
| INVITROGEN CORP | COM | 46185R10 | 51,706,038 | 834,911 | 703,154 | 111,207 | 2 |
| INVISION TECHNOLOGIE | COM | 46185110 | 315,774 | 10,600 | 10,600 | | |

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| | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|---------|
| INVESTORS FINL SERVI | COM | 46191510 | 22,257,617 | 336,167 | 334,157 | 2,010 |
| IOMEGA CORP | COM NEW | 46203030 | 6,013,528 | 720,183 | 719,783 | 360 |
| IONICS INC | COM | 46221810 | 5,126,961 | 170,728 | 168,878 | 450 |
| IRELAND BK | SPONSORED | 46267Q10 | 450,392 | 12,326 | 12,326 | |
| IRON MTN INC PA | COM | 46284610 | 10,854,165 | 247,812 | 247,478 | 234 |
| IRWIN FINL CORP | COM | 46411910 | 2,903,192 | 170,776 | 170,776 | |
| ISHARES TR | MSCI EAFE | 46428746 | 7,894,916 | 66,177 | | 66,177 |
| ISHARES TR | RUSSELL100 | 46428759 | 9,770,233 | 176,358 | 176,358 | |
| ISHARES TR | RUSL 2000 | 46428764 | 6,211,541 | 108,215 | | 108,215 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 11,338,579 | 510,977 | 510,977 | |
| ISLE OF CAPRI CASINO | COM | 46459210 | 2,729,881 | 204,027 | 203,947 | 80 |
| ITO YOKADO LTD | ADR NEW | 46571430 | 1,036,262 | 22,775 | 22,775 | |
| ITRON INC | COM | 46574110 | 3,760,926 | 124,123 | 124,123 | |
| I2 TECHNOLOGIES INC | COM | 46575410 | 17,856,117 | 2,260,268 | 2,249,108 | 10,960 |
| IVAX CORP | COM | 46582310 | 39,924,287 | 1,982,338 | 1,978,705 | 2,433 |
| IVEX PACKAGING CORP | COM | 46585510 | 2,956,552 | 155,608 | 155,548 | 60 |
| JDN RLTY CORP | COM | 46591710 | 5,768,504 | 467,843 | 467,843 | |
| IXYS CORP | COM | 46600W10 | 698,037 | 86,284 | 86,084 | 200 |
| J & J SNACK FOODS CO | COM | 46603210 | 1,213,673 | 49,639 | 49,639 | |
| JDS UNIPHASE CORP | COM | 46612J10 | 235,194,573 | 27,096,149 | 27,024,505 | 66,656 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 4,363,725 | 195,245 | 195,245 | |
| J JILL GROUP INC | COM | 46618910 | 2,083,781 | 96,785 | 96,685 | |
| JLG INDS INC | COM | 46621010 | 4,239,615 | 398,086 | 398,066 | 20 |
| JNI CORP | COM | 46622G10 | 1,626,350 | 195,710 | 195,710 | |
| JP REALTY INC | COM | 46624A10 | 6,874,405 | 288,962 | 288,962 | |
| J P MORGAN CHASE & C | COM | 46625H10 | 1,768,277,120 | 48,645,863 | 47,401,074 | 735,835 |
| JABIL CIRCUIT INC | COM | 46631310 | 87,135,789 | 3,835,202 | 3,736,862 | 75,445 |
| JACK IN THE BOX INC | COM | 46636710 | 9,332,782 | 338,881 | 338,101 | 780 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 19,683,444 | 298,234 | 297,634 | 500 |
| JAKKS PAC INC | COM | 47012E10 | 3,176,929 | 167,648 | 167,648 | |
| JEFFERIES GROUP INC | COM | 47231910 | 9,996,118 | 236,259 | 234,859 | 1,400 |

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|----------------------|-----------|----------|---------------|-------------|-------------|-----------|------|
| JEFFERSON PILOT CORP | COM | 47507010 | 149,285,620 | 3,226,402 | 3,202,320 | 11,194 | 1 |
| JEFFERSON SMURFIT GR | SPONSORED | 47508W10 | 498,847 | 22,171 | 22,071 | 100 | |
| JOHN NUVEEN CO | CL A | 47803510 | 5,328,051 | 99,627 | 99,627 | | |
| JOHNSON & JOHNSON | COM | 47816010 | 6,643,465,573 | 112,410,585 | 107,546,952 | 2,868,196 | 1,99 |
| JOHNSON CTLS INC | COM | 47836610 | 154,230,723 | 1,909,978 | 1,899,419 | 7,159 | |
| JONES APPAREL GROUP | COM | 48007410 | 78,520,223 | 2,367,206 | 2,363,594 | 3,212 | |
| JONES LANG LASALLE I | COM | 48020Q10 | 5,557,865 | 307,915 | 307,915 | | |
| JOURNAL REGISTER CO | COM | 48113810 | 5,349,398 | 254,249 | 254,149 | 100 | |
| JOY GLOBAL INC | COM | 48116510 | 421,680 | 25,100 | 25,100 | | |
| JUNIPER NETWORKS INC | COM | 48203R10 | 43,014,984 | 2,269,920 | 2,261,178 | 8,562 | |
| Page Total | | | 9,664,933,643 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|---------|
| INTUIT | 3,703,550 | 144,083 | 517,539 |
| INVACARE CORP | 224,853 | | 14,621 |
| INVESTMENT TECHNOLOG | 469,217 | 4,350 | 31,650 |
| INVESTORS REAL ESTAT | 192,885 | | 13,000 |
| INVITROGEN CORP | 737,368 | 23,450 | 74,093 |
| INVISION TECHNOLOGIE | 10,600 | | |
| INVESTORS FINL SERVI | 312,762 | 2,700 | 20,705 |
| IOMEGA CORP | 686,023 | 40 | 34,120 |
| IONICS INC | 152,428 | 1,400 | 16,900 |
| IRELAND BK | 12,326 | | |
| IRON MTN INC PA | 220,112 | 3,500 | 24,200 |
| IRWIN FINL CORP | 164,076 | | 6,700 |
| ISHARES TR | 66,177 | | |
| ISHARES TR | 176,358 | | |
| ISHARES TR | 108,215 | | |

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| | | | |
|----------------------|------------|------------|-----------|
| ISIS PHARMACEUTICALS | 488,477 | | 22,500 |
| ISLE OF CAPRI CASINO | 184,927 | | 19,100 |
| ITO YOKADO LTD | 22,775 | | |
| ITRON INC | 115,423 | | 8,700 |
| I2 TECHNOLOGIES INC | 1,921,390 | 15,900 | 322,978 |
| IVAX CORP | 1,832,405 | 10,400 | 139,533 |
| IVEX PACKAGING CORP | 143,308 | | 12,300 |
| JDN RLTY CORP | 444,543 | | 23,300 |
| IXYS CORP | 86,284 | | |
| J & J SNACK FOODS CO | 48,439 | | 1,200 |
| JDS UNIPHASE CORP | 23,486,635 | 383,277 | 3,226,237 |
| JDA SOFTWARE GROUP I | 179,745 | | 15,500 |
| J JILL GROUP INC | 90,085 | 100 | 6,600 |
| JLG INDS INC | 370,586 | | 27,500 |
| JNI CORP | 181,610 | | 14,100 |
| JP REALTY INC | 279,862 | | 9,100 |
| J P MORGAN CHASE & C | 41,742,781 | 1,125,716 | 5,777,366 |
| JABIL CIRCUIT INC | 3,400,982 | 76,001 | 358,219 |
| JACK IN THE BOX INC | 314,281 | | 24,600 |
| JACOBS ENGR GROUP IN | 282,134 | 2,000 | 14,100 |
| JAKKS PAC INC | 156,448 | | 11,200 |
| JEFFERIES GROUP INC | 220,159 | | 16,100 |
| JEFFERSON PILOT CORP | 2,747,768 | 52,495 | 426,139 |
| JEFFERSON SMURFIT GR | 22,171 | | |
| JOHN NUVEEN CO | 91,677 | 600 | 7,350 |
| JOHNSON & JOHNSON | 61,189,222 | 42,412,097 | 8,809,266 |
| JOHNSON CTLS INC | 1,645,900 | 30,747 | 233,331 |
| JONES APPAREL GROUP | 2,073,445 | 34,300 | 259,461 |
| JONES LANG LASALLE I | 286,115 | | 21,800 |
| JOURNAL REGISTER CO | 237,649 | | 16,600 |
| JOY GLOBAL INC | 25,100 | | |

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JUNIPER NETWORKS INC 1,920,096 14,980 334,844

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| KCS ENERGY INC | COM | 48243420 | 653,970 | 209,606 | 209,606 | | |
| KLA-TENCOR CORP | COM | 48248010 | 215,283,337 | 4,343,893 | 4,332,838 | 10,715 | |
| K MART CORP | COM | 48258410 | 53,022,911 | 9,711,156 | 9,688,991 | 20,955 | |
| KPMG CONSULTING INC | COM | 48265R10 | 12,460,755 | 752,007 | 749,107 | 2,800 | |
| K-SWISS INC | CL A | 48268610 | 1,907,053 | 57,355 | 57,355 | | |
| K2 INC | COM | 48273210 | 1,109,337 | 153,861 | 153,861 | | |
| K V PHARMACEUTICAL C | CL B CONV | 48274010 | 6,054,471 | 186,521 | 186,521 | | |
| K V PHARMACEUTICAL C | CL A | 48274020 | 735,995 | 24,949 | 24,949 | | |
| KADANT INC | COM | 48282T10 | 2,743,907 | 189,235 | 188,456 | 652 | |
| KAISER ALUMINUM CORP | COM | 48300710 | 445,981 | 275,297 | 275,297 | | |
| KAMAN CORP | CL A | 48354810 | 3,527,955 | 226,151 | 226,131 | 20 | |
| KANA SOFTWARE INC | COM NEW | 48360030 | 2,533,186 | 130,174 | 130,174 | | |
| KANEB SERVICES LLC | COM | 48417310 | 221,677 | 11,339 | 11,339 | | |
| KANSAS CITY LIFE INS | COM | 48483610 | 2,676,356 | 72,139 | 72,139 | | |
| KANSAS CITY SOUTHN I | COM NEW | 48517030 | 9,320,246 | 659,607 | 616,780 | 2,650 | 4 |
| KAYDON CORP | COM | 48658710 | 8,098,302 | 357,068 | 356,128 | 940 | |
| KB HOME | COM | 48666K10 | 45,953,477 | 1,145,972 | 1,144,722 | 1,250 | |
| KEANE INC | COM | 48666510 | 14,580,338 | 808,671 | 804,941 | 1,080 | |
| KEITHLEY INSTRS INC | COM | 48758410 | 3,370,248 | 199,423 | 199,423 | | |
| KELLOGG CO | COM | 48783610 | 219,624,469 | 7,296,494 | 7,242,408 | 51,326 | |

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| | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|---------|
| KELLWOOD CO | COM | 48804410 | 5,231,971 | 217,908 | 217,848 | 60 |
| KELLY SVCS INC | CL A | 48815220 | 7,201,766 | 328,998 | 325,075 | 3,923 |
| KEMET CORP | COM | 48836010 | 15,009,630 | 845,613 | 844,933 | 380 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 1,699,044 | 84,278 | 84,278 | |
| KENNAMETAL INC | COM | 48917010 | 23,646,060 | 587,188 | 587,128 | 60 |
| KERR MCGEE CORP | COM | 49238610 | 263,103,458 | 4,801,158 | 4,793,153 | 5,930 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 699,486 | 95,820 | 95,820 | |
| KEY ENERGY SVCS INC | COM | 49291410 | 13,164,712 | 1,430,947 | 1,429,997 | 950 |
| KEY PRODTN INC | COM | 49313810 | 2,015,333 | 118,549 | 118,549 | |
| KEY3MEDIA GROUP INC | COM | 49326R10 | 1,589,208 | 298,163 | 297,713 | 450 |
| KEYCORP NEW | COM | 49326710 | 960,112,889 | 39,445,887 | 39,366,476 | 47,105 |
| KEYNOTE SYS INC | COM | 49330810 | 1,941,742 | 207,673 | 207,653 | 20 |
| KEYSPAN CORP | COM | 49337W10 | 104,561,884 | 3,017,659 | 3,001,621 | 12,613 |
| KEYSTONE PPTY TR COR | COM | 49359610 | 934,351 | 71,379 | 71,379 | |
| KFORCE INC | COM | 49373210 | 1,804,198 | 286,836 | 286,836 | |
| KILROY RLTG CORP | COM | 49427F10 | 10,448,367 | 397,730 | 397,730 | |
| KIMBALL INTL INC | CL B | 49427410 | 4,669,184 | 308,197 | 308,197 | |
| KIMBERLY CLARK CORP | COM | 49436810 | 761,007,564 | 12,725,879 | 12,058,247 | 452,109 |
| KIMCO REALTY CORP | COM | 49446R10 | 29,772,286 | 910,746 | 910,746 | |
| KINDER MORGAN INC KA | COM | 49455P10 | 123,156,207 | 2,211,460 | 2,203,092 | 4,793 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 907,212 | 23,937 | 23,937 | |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 456,411 | 12,068 | 6,000 | 5,468 |
| KINDRED HEALTHCARE I | COM | 49458010 | 603,200 | 11,600 | 11,600 | |
| KING PHARMACEUTICALS | COM | 49558210 | 209,231,019 | 4,966,319 | 4,960,362 | 5,691 |
| KIRBY CORP | COM | 49726610 | 10,173,967 | 369,291 | 369,271 | 20 |
| KNIGHT RIDDER INC | COM | 49904010 | 115,364,442 | 1,776,751 | 1,764,876 | 11,695 |
| KNIGHT TRADING GROUP | COM | 49906310 | 6,641,963 | 602,719 | 599,419 | 3,200 |
| Page Total | | | 3,279,471,525 | | | |

Voting Authority

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| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|-----------|-----------|
| KCS ENERGY INC | 194,006 | | 15,600 |
| KLA-TENCOR CORP | 3,724,140 | 128,358 | 491,395 |
| K MART CORP | 8,559,939 | 114,101 | 1,037,116 |
| KPMG CONSULTING INC | 670,107 | 9,900 | 72,000 |
| K-SWISS INC | 55,855 | | 1,500 |
| K2 INC | 142,661 | | 11,200 |
| K V PHARMACEUTICAL C | 174,521 | | 12,000 |
| K V PHARMACEUTICAL C | 24,949 | | |
| KADANT INC | 181,270 | 127 | 7,838 |
| KAISER ALUMINUM CORP | 269,797 | | 5,500 |
| KAMAN CORP | 209,751 | | 16,400 |
| KANA SOFTWARE INC | 125,384 | | 4,790 |
| KANEB SERVICES LLC | 11,339 | | |
| KANSAS CITY LIFE INS | 69,039 | | 3,100 |
| KANSAS CITY SOUTHN I | 562,130 | 40,177 | 57,300 |
| KAYDON CORP | 337,268 | | 19,800 |
| KB HOME | 1,058,461 | 7,500 | 80,011 |
| KEANE INC | 768,521 | 2,650 | 37,500 |
| KEITHLEY INSTRS INC | 193,523 | | 5,900 |
| KELLOGG CO | 6,229,009 | 279,696 | 787,789 |
| KELLWOOD CO | 201,408 | | 16,500 |
| KELLY SVCS INC | 306,023 | | 22,975 |
| KEMET CORP | 780,413 | 8,800 | 56,400 |
| KENDLE INTERNATIONAL | 78,278 | | 6,000 |
| KENNAMETAL INC | 567,288 | | 19,900 |
| KERR MCGEE CORP | 2,272,025 | 2,295,301 | 233,832 |
| KERYX BIOPHARMACEUTI | 95,820 | | |
| KEY ENERGY SVCS INC | 1,368,247 | | 62,700 |

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| | | | |
|----------------------|------------|------------|-----------|
| KEY PRODTN INC | 109,849 | | 8,700 |
| KEY3MEDIA GROUP INC | 285,663 | | 12,500 |
| KEYCORP NEW | 9,807,549 | 28,440,796 | 1,197,542 |
| KEYNOTE SYS INC | 195,673 | | 12,000 |
| KEYSPAN CORP | 2,620,681 | 43,816 | 353,162 |
| KEYSTONE PPTY TR COR | 71,379 | | |
| KFORCE INC | 263,636 | | 23,200 |
| KILROY RLTY CORP | 380,330 | | 17,400 |
| KIMBALL INTL INC | 287,097 | | 21,100 |
| KIMBERLY CLARK CORP | 10,658,062 | 544,078 | 1,523,739 |
| KIMCO REALTY CORP | 849,042 | 6,600 | 55,104 |
| KINDER MORGAN INC KA | 1,926,933 | 36,713 | 247,814 |
| KINDER MORGAN MANAGE | 23,937 | | |
| KINDER MORGAN ENERGY | 10,468 | 600 | 1,000 |
| KINDRED HEALTHCARE I | 11,600 | | |
| KING PHARMACEUTICALS | 4,437,013 | 145,048 | 384,258 |
| KIRBY CORP | 357,691 | | 11,600 |
| KNIGHT RIDDER INC | 1,598,911 | 21,760 | 156,080 |
| KNIGHT TRADING GROUP | 540,219 | 8,200 | 54,300 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| KNIGHT TRANSN INC | COM | 49906410 | 3,006,077 | 160,068 | 160,068 | | |
| ROGER EQUITY INC | COM | 50022810 | 5,849,695 | 358,877 | 358,877 | | |

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|----------------------|------------|----------|-------------|------------|------------|---------|
| KOHL'S CORP | COM | 50025510 | 492,988,639 | 6,998,703 | 6,971,342 | 25,691 |
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 11,685,669 | 397,607 | 74,248 | 323,359 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 20,869,104 | 716,905 | 181,103 | 535,802 |
| KOPIN CORP | COM | 50060010 | 10,586,030 | 756,145 | 627,565 | 15,980 |
| KOREA TELECOM | SPONSORED | 50063P10 | 17,725,218 | 871,875 | 871,875 | |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 1,841,849 | 201,295 | 201,295 | |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 1,303,880 | 163,189 | 163,189 | |
| KORN FERRY INTL | COM NEW | 50064320 | 5,974,224 | 560,960 | 559,960 | 1,000 |
| KOS PHARMACEUTICALS | COM | 50064810 | 1,846,775 | 53,375 | 53,375 | |
| KRAFT FOODS INC | CL A | 50075N10 | 11,185,286 | 328,689 | 321,203 | 3,786 |
| KRAMONT RLTY TR | COM SH BEN | 50075Q10 | 2,467,400 | 169,000 | 169,000 | |
| KRISPY KREME DOUGHNU | COM | 50101410 | 12,124,634 | 274,313 | 272,583 | 930 |
| KROGER CO | COM | 50104410 | 378,217,827 | 18,122,560 | 18,059,965 | 59,895 |
| KROLL INC | COM | 50104910 | 2,081,036 | 137,817 | 137,817 | |
| KRONOS INC | COM | 50105210 | 17,877,813 | 369,529 | 368,769 | 760 |
| KULICKE & SOFFA INDS | COM | 50124210 | 8,372,389 | 488,186 | 487,786 | 400 |
| KYOCERA CORP | ADR | 50155620 | 742,905 | 11,133 | 11,133 | |
| LNR PPTY CORP | COM | 50194010 | 6,827,983 | 218,986 | 218,906 | 80 |
| LSI INDS INC | COM | 50216C10 | 2,254,222 | 129,553 | 129,553 | |
| LSI LOGIC CORP | COM | 50216110 | 112,013,714 | 7,098,461 | 7,081,140 | 16,781 |
| LTX CORP | COM | 50239210 | 14,438,234 | 689,505 | 640,020 | 800 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 46,211,850 | 513,465 | 512,745 | 620 |
| LVMH MOET HENNESSY L | SPONSORED | 50244120 | 975,006 | 118,326 | 118,326 | |
| LA JOLLA PHARMACEUTI | COM | 50345910 | 2,512,470 | 281,037 | 281,037 | |
| LA QUINTA PPTYS INC | PAIRED CTF | 50419Q40 | 6,846,275 | 1,192,731 | 1,192,711 | 20 |
| LA Z BOY INC | COM | 50533610 | 9,970,059 | 456,923 | 456,883 | 40 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 25,728,410 | 318,224 | 316,204 | 1,980 |
| LABOR READY INC | COM NEW | 50540120 | 1,738,605 | 340,236 | 340,236 | |
| LABRANCHE & CO INC | COM | 50544710 | 15,382,151 | 446,377 | 445,677 | 500 |
| LACLEDE GROUP INC | COM | 50559710 | 4,198,441 | 175,667 | 175,067 | 600 |
| LADISH INC | COM NEW | 50575420 | 828,140 | 75,837 | 75,837 | |

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|----------------------|------------|----------|---------------|-----------|-----------|-------|
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 377,047 | 16,501 | 16,501 | |
| LAFARGE NORTH AMERIC | COM | 50586210 | 11,513,025 | 306,442 | 304,962 | 1,480 |
| LAKELAND BANCORP INC | COM | 51163710 | 1,487,668 | 91,268 | 91,268 | |
| LAKES GAMING INC | COM | 51206P10 | 211,494 | 34,112 | 34,112 | |
| LAM RESEARCH CORP | COM | 51280710 | 35,570,857 | 1,531,906 | 1,528,186 | 3,220 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 18,014,018 | 425,461 | 424,641 | 720 |
| LANCASTER COLONY COR | COM | 51384710 | 23,154,863 | 652,066 | 651,966 | 100 |
| LANCE INC | COM | 51460610 | 3,097,428 | 216,755 | 216,035 | |
| LANDAUER INC | COM | 51476K10 | 3,611,998 | 106,706 | 106,706 | |
| LANDAMERICA FINL GRO | COM | 51493610 | 8,825,537 | 307,510 | 307,510 | |
| LANDRYS RESTAURANTS | COM | 51508L10 | 3,008,468 | 161,312 | 161,192 | 20 |
| LANDS END INC | COM | 51508610 | 12,472,936 | 248,663 | 248,263 | 300 |
| LANDSTAR SYS INC | COM | 51509810 | 9,001,898 | 124,147 | 124,147 | |
| LANTRONIX INC | COM | 51654810 | 1,130,249 | 178,837 | 178,837 | |
| Page Total | | | 1,388,149,496 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|---------|
| KNIGHT TRANSN INC | 150,168 | | 9,900 |
| KOGER EQUITY INC | 340,277 | | 18,600 |
| KOHL'S CORP | 5,997,008 | 228,753 | 772,942 |
| KONINKLIJKE AHOLD N | 392,457 | | 5,150 |
| KONINKLIJKE PHILIPS | 706,205 | | 10,700 |
| KOPIN CORP | 602,745 | 112,600 | 40,800 |
| KOREA TELECOM | 736,701 | 94,456 | 40,718 |
| KOREA ELECTRIC PWR | 59,712 | 141,583 | |
| KOSAN BIOSCIENCES IN | 160,889 | | 2,300 |
| KORN FERRY INTL | 537,160 | | 23,800 |
| KOS PHARMACEUTICALS | 50,375 | | 3,000 |

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| | | | |
|----------------------|------------|---------|-----------|
| KRAFT FOODS INC | 240,252 | 3,700 | 84,737 |
| KRAMONT RLTY TR | 157,300 | | 11,700 |
| KRISPY KREME DOUGHNU | 244,413 | 4,400 | 25,500 |
| KROGER CO | 15,252,512 | 578,743 | 2,291,305 |
| KROLL INC | 128,517 | | 9,300 |
| KRONOS INC | 356,679 | | 12,850 |
| KULICKE & SOFFA INDS | 455,886 | | 32,300 |
| KYOCERA CORP | 11,133 | | |
| LNR PPTY CORP | 203,386 | | 15,600 |
| LSI INDS INC | 120,703 | | 8,850 |
| LSI LOGIC CORP | 6,232,036 | 97,611 | 768,814 |
| LTX CORP | 609,220 | 48,685 | 31,600 |
| L-3 COMMUNICATIONS H | 491,665 | 2,800 | 19,000 |
| LVMH MOET HENNESSY L | 118,326 | | |
| LA JOLLA PHARMACEUTI | 261,237 | | 19,800 |
| LA QUINTA PPTYS INC | 1,112,731 | | 80,000 |
| LA Z BOY INC | 426,823 | | 30,100 |
| LABORATORY CORP AMER | 282,601 | 2,740 | 32,883 |
| LABOR READY INC | 315,036 | | 25,200 |
| LABRANCHE & CO INC | 414,177 | 3,800 | 28,400 |
| LACLEDE GROUP INC | 162,567 | | 13,100 |
| LADISH INC | 70,137 | | 5,700 |
| LAFARGE COPPEE S A | 16,501 | | |
| LAFARGE NORTH AMERIC | 284,442 | 1,400 | 20,600 |
| LAKELAND BANCORP INC | 84,023 | | 7,245 |
| LAKES GAMING INC | 34,112 | | |
| LAM RESEARCH CORP | 1,444,056 | 7,500 | 80,350 |
| LAMAR ADVERTISING CO | 376,409 | 4,800 | 44,252 |
| LANCASTER COLONY COR | 632,729 | | 19,337 |
| LANCE INC | 204,935 | 720 | 11,100 |
| LANDAUER INC | 101,706 | | 5,000 |

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| | | | |
|----------------------|---------|-----|--------|
| LANDAMERICA FINL GRO | 296,310 | | 11,200 |
| LANDRYS RESTAURANTS | 147,612 | 100 | 13,600 |
| LANDS END INC | 232,567 | 100 | 15,996 |
| LANDSTAR SYS INC | 118,247 | | 5,900 |
| LANTRONIX INC | 169,137 | | 9,700 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| LARGE SCALE BIOLOGY | COM | 51705310 | 398,758 | 88,613 | 88,613 | | |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 2,031,231 | 173,018 | 172,938 | 80 | |
| LATTICE SEMICONDUCTO | COM | 51841510 | 24,566,298 | 1,194,278 | 1,188,808 | 1,870 | |
| LAUDER ESTEE COS INC | CL A | 51843910 | 21,408,994 | 667,779 | 656,369 | 9,530 | |
| LAWSON PRODS INC | COM | 52077610 | 1,469,780 | 56,530 | 56,530 | | |
| LEAP WIRELESS INTL I | COM | 52186310 | 7,141,102 | 340,539 | 339,075 | 1,349 | |
| LEAR CORP | COM | 52186510 | 101,414,298 | 2,659,001 | 2,624,746 | 17,195 | 1 |
| LEARNING TREE INTL I | COM | 52201510 | 5,127,043 | 183,765 | 183,745 | 20 | |
| LECROY CORP | COM | 52324W10 | 1,323,285 | 72,708 | 72,708 | | |
| LEE ENTERPRISES INC | COM | 52376810 | 23,615,950 | 649,325 | 649,025 | 300 | |
| LEGATO SYS INC | COM | 52465110 | 15,295,741 | 1,179,317 | 1,177,317 | 1,700 | |
| LEGGETT & PLATT INC | COM | 52466010 | 93,297,867 | 4,056,429 | 3,888,504 | 159,995 | |
| LEGG MASON INC | COM | 52490110 | 40,201,562 | 804,353 | 789,188 | 9,225 | |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 385,158,512 | 5,765,846 | 5,623,771 | 128,084 | 1 |
| LENNAR CORP | COM | 52605710 | 50,061,254 | 1,069,228 | 1,066,488 | 640 | |
| LENNOX INTL INC | COM | 52610710 | 3,934,446 | 405,613 | 405,413 | 200 | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|------------|----|
| LEUCADIA NATL CORP | COM | 52728810 | 12,260,540 | 424,681 | 424,681 | | |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 13,657,070 | 2,731,414 | 2,718,125 | 10,469 | |
| LEXAR MEDIA INC | COM | 52886P10 | 758,147 | 287,177 | 287,177 | | |
| LEXENT INC | COM | 52886Q10 | 992,293 | 158,767 | 158,767 | | |
| LEXICON GENETICS INC | COM | 52887210 | 3,580,954 | 310,308 | 308,608 | 1,700 | |
| LEXINGTON CORP PPTYS | COM | 52904310 | 2,766,889 | 178,509 | 178,509 | | |
| LEXMARK INTL NEW | CL A | 52977110 | 152,200,825 | 2,579,675 | 2,549,085 | 30,490 | |
| LIBBEY INC | COM | 52989810 | 4,688,931 | 143,612 | 143,312 | 300 | |
| LIBERATE TECHNOLOGIE | COM | 53012910 | 11,072,012 | 964,461 | 962,941 | 1,420 | |
| LIBERTY CORP S C | COM | 53037010 | 8,371,350 | 203,435 | 202,335 | 1,100 | |
| LIBERTY DIGITAL INC | CL A | 53043610 | 591,746 | 171,025 | 170,925 | 100 | |
| LIBERTY LIVEWIRE COR | CL A | 53070910 | 305,216 | 43,935 | 43,935 | | |
| LIBERTY MEDIA CORP N | COM SER A | 53071810 | 455,011,494 | 32,500,821 | 22,252,898 | 10,170,067 | 7 |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 27,928,465 | 935,627 | 870,842 | 64,785 | |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 17,264,168 | 507,173 | 506,565 | 593 | |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 6,497,789 | 363,005 | 362,355 | 650 | |
| LIGHTBRIDGE INC | COM | 53222610 | 2,805,325 | 230,891 | 230,891 | | |
| LIGHTPATH TECHNOLOGI | CL A | 53225710 | 571,429 | 160,966 | 159,756 | 1,210 | |
| LILLY ELI & CO | COM | 53245710 | 1,788,430,805 | 22,770,955 | 22,608,511 | 130,255 | 3 |
| LIMITED INC | COM | 53271610 | 125,395,602 | 8,518,723 | 8,494,363 | 23,220 | |
| LINCARE HLDGS INC | COM | 53279110 | 34,064,592 | 1,188,991 | 1,187,371 | 1,220 | |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 8,463,205 | 346,285 | 346,205 | 80 | |
| LINCOLN NATL CORP IN | COM | 53418710 | 222,001,424 | 4,570,752 | 4,549,057 | 16,644 | |
| LINDSAY MFG CO | COM | 53555510 | 2,131,673 | 110,164 | 90,164 | 3,000 | 1 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 317,713,063 | 8,138,142 | 7,148,741 | 796,973 | 19 |
| LINENS N THINGS INC | COM | 53567910 | 15,166,788 | 594,776 | 541,636 | 41,090 | 1 |
| LIQUI BOX CORP | COM | 53631410 | 1,012,110 | 24,536 | 24,536 | | |
| LITHIA MTRS INC | CL A | 53679710 | 4,621,357 | 223,254 | 97,737 | 125,517 | |
| LITTELFUSE INC | COM | 53700810 | 5,605,441 | 213,622 | 203,782 | 440 | |
| LIZ CLAIBORNE INC | COM | 53932010 | 77,384,980 | 1,555,477 | 1,551,837 | 2,640 | |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 17,312,241 | 384,802 | 87,881 | 296,921 | |

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Page Total 4,117,074,045

| Name of Issuer | Voting Authority | | |
|----------------------|------------------|--------|---------|
| | Sole | Shared | None |
| LARGE SCALE BIOLOGY | 88,613 | | |
| LASALLE HOTEL PPTYS | 165,718 | | 7,300 |
| LATTICE SEMICONDUCTO | 1,122,578 | 11,300 | 60,400 |
| LAUDER ESTEE COS INC | 586,358 | 7,880 | 73,541 |
| LAWSON PRODS INC | 50,330 | | 6,200 |
| LEAP WIRELESS INTL I | 323,324 | 115 | 17,100 |
| LEAR CORP | 2,573,447 | 32,860 | 52,694 |
| LEARNING TREE INTL I | 176,265 | | 7,500 |
| LECROY CORP | 68,308 | | 4,400 |
| LEE ENTERPRISES INC | 611,525 | | 37,800 |
| LEGATO SYS INC | 1,121,617 | 300 | 57,400 |
| LEGGETT & PLATT INC | 3,582,442 | 59,268 | 414,719 |
| LEGG MASON INC | 755,313 | 9,440 | 39,600 |
| LEHMAN BROS HLDGS IN | 5,033,828 | 88,809 | 643,209 |
| LENNAR CORP | 1,010,448 | 16,400 | 42,380 |
| LENNOX INTL INC | 376,613 | | 29,000 |
| LEUCADIA NATL CORP | 397,081 | 3,200 | 24,400 |
| LEVEL 3 COMMUNICATIO | 2,242,432 | 29,220 | 459,762 |
| LEXAR MEDIA INC | 284,777 | | 2,400 |
| LEXENT INC | 158,767 | | |
| LEXICON GENETICS INC | 290,408 | | 19,900 |
| LEXINGTON CORP PPTYS | 165,709 | | 12,800 |
| LEXMARK INTL NEW | 2,211,355 | 89,693 | 278,627 |
| LIBBEY INC | 132,912 | | 10,700 |

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| | | | |
|----------------------|------------|---------|-----------|
| LIBERATE TECHNOLOGIE | 899,161 | 100 | 65,200 |
| LIBERTY CORP S C | 191,935 | | 11,500 |
| LIBERTY DIGITAL INC | 170,925 | | 100 |
| LIBERTY LIVEWIRE COR | 43,935 | | |
| LIBERTY MEDIA CORP N | 28,590,103 | 247,456 | 3,663,262 |
| LIBERTY PPTY TR | 886,628 | 3,800 | 45,199 |
| LIFEPOINT HOSPITALS | 481,358 | 15 | 25,800 |
| LIGAND PHARMACEUTICA | 338,205 | | 24,800 |
| LIGHTBRIDGE INC | 214,191 | | 16,700 |
| LIGHTPATH TECHNOLOGI | 150,366 | | 10,600 |
| LILLY ELI & CO | 19,166,130 | 841,950 | 2,762,875 |
| LIMITED INC | 7,265,005 | 99,510 | 1,154,208 |
| LINCARE HLDGS INC | 1,125,050 | 5,600 | 58,341 |
| LINCOLN ELEC HLDGS I | 326,685 | | 19,600 |
| LINCOLN NATL CORP IN | 3,955,859 | 65,615 | 549,278 |
| LINDSAY MFG CO | 85,764 | 17,000 | 7,400 |
| LINEAR TECHNOLOGY CO | 6,920,327 | 411,652 | 806,163 |
| LINENS N THINGS INC | 558,726 | 12,050 | 24,000 |
| LIQUI BOX CORP | 22,636 | | 1,900 |
| LITHIA MTRS INC | 96,437 | 125,517 | 1,300 |
| LITTELFUSE INC | 190,617 | 9,400 | 13,605 |
| LIZ CLAIBORNE INC | 1,358,811 | 14,382 | 182,284 |
| LLOYDS TSB GROUP PLC | 379,802 | | 5,000 |
| Page Total | | | |

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| | | | | | | | Investment Discretion | |
|---------|----------|-------|-------------|--------|------|-----------|-----------------------|--|
| Name of | Title of | Cusip | Fair Market | Shares | Sole | Shared as | Sh | |
| ----- | | | | | | | | |

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| Issuer | Class | Number | Value | Prin Amt | Defined | Ot |
|----------------------|-----------|----------|---------------|------------|------------|------------|
| LOCAL FINL CORP | COM | 53955310 | 2,633,575 | 188,247 | 188,247 | |
| LOCKHEED MARTIN CORP | COM | 53983010 | 4,022,837,511 | 86,197,504 | 86,176,364 | 19,024 |
| LODGENET ENTMT CORP | COM | 54021110 | 1,641,306 | 96,039 | 96,039 | |
| LOEWS CORP | COM | 54042410 | 183,696,899 | 3,317,026 | 3,307,056 | 8,770 |
| LONE STAR STEAKHOUSE | COM | 54230710 | 3,386,652 | 228,365 | 228,365 | |
| LONE STAR TECHNOLOGI | COM | 54231210 | 4,046,187 | 229,897 | 229,597 | 200 |
| LONGS DRUG STORES CO | COM | 54316210 | 11,186,768 | 478,476 | 475,016 | 3,460 |
| LONGVIEW FIBRE CO | COM | 54321310 | 7,933,497 | 671,761 | 655,411 | 1,350 |
| LOUDCLOUD INC | COM | 54573510 | 977,909 | 230,639 | 230,639 | |
| LOUISIANA PAC CORP | COM | 54634710 | 21,899,149 | 2,594,686 | 2,586,059 | 4,425 |
| LOWES COS INC | COM | 54866110 | 3,293,345,723 | 70,961,985 | 16,171,290 | 54,687,290 |
| LUBRIZOL CORP | COM | 54927110 | 26,148,822 | 745,193 | 742,733 | 1,060 |
| LUBYS INC | COM | 54928210 | 1,186,006 | 207,707 | 205,057 | 2,600 |
| LUCENT TECHNOLOGIES | COM | 54946310 | 479,905,750 | 76,175,516 | 75,541,027 | 482,010 |
| LUFKIN INDS INC | COM | 54976410 | 1,270,936 | 47,423 | 47,423 | |
| LUMINEX CORP DEL | COM | 55027E10 | 2,548,545 | 150,268 | 150,268 | |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 282,417 | 17,137 | 15,805 | 1,332 |
| LYDALL INC DEL | COM | 55081910 | 1,250,230 | 125,023 | 125,023 | |
| LYNCH INTERACTIVE CO | COM | 55114610 | 1,248,141 | 18,089 | 18,089 | |
| LYONDELL CHEMICAL CO | COM | 55207810 | 16,248,142 | 1,133,855 | 1,128,295 | 5,260 |
| M & T BK CORP | COM | 55261F10 | 68,918,066 | 946,027 | 910,388 | 5,428 |
| MAF BANCORP INC | COM | 55261R10 | 7,404,146 | 250,988 | 250,448 | 100 |
| MBIA INC | COM | 55262C10 | 171,772,760 | 3,202,923 | 3,178,513 | 15,860 |
| MBNA CORP | COM | 55262L10 | 612,116,348 | 17,389,669 | 17,265,561 | 97,452 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 2,825,720 | 103,925 | 103,925 | |
| M D C HLDGS INC | COM | 55267610 | 6,606,712 | 174,827 | 174,816 | 11 |
| MDU RES GROUP INC | COM | 55269010 | 22,870,017 | 812,434 | 670,699 | 113,560 |
| MCSI INC | COM | 55270M10 | 2,868,075 | 122,306 | 122,306 | |
| MEMC ELECTR MATLS IN | COM | 55271510 | 1,301,586 | 366,644 | 366,544 | 100 |

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|----------------------|------|----------|---------------|-----------|-----------|-------|
| MGIC INVT CORP WIS | COM | 55284810 | 151,360,585 | 2,452,375 | 2,442,415 | 5,960 |
| MGI PHARMA INC | COM | 55288010 | 3,003,222 | 196,546 | 196,446 | |
| MGM MIRAGE | COM | 55295310 | 29,814,713 | 1,032,723 | 1,029,743 | 2,880 |
| MIM CORP | COM | 55304410 | 256,320 | 14,400 | 14,400 | |
| M/I SCHOTTENSTEIN HO | COM | 55305B10 | 2,716,247 | 54,576 | 54,576 | |
| MKS INSTRUMENT INC | COM | 55306N10 | 5,340,533 | 197,578 | 196,978 | 600 |
| MMO2 PLC | ADR | 55309W10 | 494,512 | 39,247 | 38,588 | 659 |
| MRO SOFTWARE INC | COM | 55347W10 | 3,431,015 | 146,750 | 146,750 | |
| MRV COMMUNICATIONS I | COM | 55347710 | 3,134,076 | 739,169 | 739,069 | |
| MSC INDL DIRECT INC | CL A | 55353010 | 7,049,209 | 356,922 | 354,702 | 2,220 |
| MSC SOFTWARE CORP | COM | 55353110 | 3,888,924 | 249,290 | 249,290 | |
| MTR GAMING GROUP INC | COM | 55376910 | 2,795,504 | 174,719 | 174,719 | |
| MTS SYS CORP | COM | 55377710 | 2,168,119 | 214,453 | 214,453 | |
| MACDERMID INC | COM | 55427310 | 3,282,367 | 193,650 | 193,450 | 200 |
| MACERICH CO | COM | 55438210 | 10,938,585 | 411,225 | 411,125 | 100 |
| MACK CALI RLTY CORP | COM | 55448910 | 16,091,221 | 518,737 | 515,147 | 3,590 |
| MACROCHEM CORP DEL | COM | 55590310 | 524,206 | 171,871 | 171,871 | |
| MACROVISION CORP | COM | 55590410 | 19,124,917 | 543,013 | 542,853 | 120 |
| Page Total | | | 9,245,771,870 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|------------|
| LOCAL FINL CORP | 176,447 | | 11,800 |
| LOCKHEED MARTIN CORP | 7,825,452 | 147,904 | 78,224,148 |
| LODGENET ENTMT CORP | 88,339 | | 7,700 |
| LOEWS CORP | 3,143,961 | 71,002 | 102,063 |
| LONE STAR STEAKHOUSE | 213,165 | | 15,200 |
| LONE STAR TECHNOLOGI | 214,697 | 100 | 15,100 |
| LONGS DRUG STORES CO | 447,729 | | 30,747 |

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| | | | |
|----------------------|------------|------------|-----------|
| LONGVIEW FIBRE CO | 618,674 | 15,000 | 38,087 |
| LOUDCLOUD INC | 223,739 | | 6,900 |
| LOUISIANA PAC CORP | 2,400,438 | 21,302 | 172,946 |
| LOWES COS INC | 13,747,730 | 55,113,005 | 2,101,250 |
| LUBRIZOL CORP | 678,593 | 13,500 | 53,100 |
| LUBYS INC | 187,057 | 50 | 20,600 |
| LUCENT TECHNOLOGIES | 65,250,989 | 1,164,706 | 9,759,821 |
| LUFKIN INDS INC | 46,323 | | 1,100 |
| LUMINEX CORP DEL | 140,368 | | 9,900 |
| LUXOTTICA GROUP S P | 17,137 | | |
| LYDALL INC DEL | 114,213 | | 10,810 |
| LYNCH INTERACTIVE CO | 18,089 | | |
| LYONDELL CHEMICAL CO | 1,030,355 | 7,400 | 96,100 |
| M & T BK CORP | 854,262 | 35,211 | 56,554 |
| MAF BANCORP INC | 239,048 | 440 | 11,500 |
| MBIA INC | 2,722,619 | 47,776 | 432,528 |
| MBNA CORP | 14,807,180 | 270,721 | 2,311,768 |
| MB FINANCIAL INC NEW | 100,725 | | 3,200 |
| M D C HLDGS INC | 163,475 | | 11,352 |
| MDU RES GROUP INC | 735,625 | 34,075 | 42,734 |
| MCSI INC | 114,606 | | 7,700 |
| MEMC ELECTR MATLS IN | 338,044 | | 28,600 |
| MGIC INVT CORP WIS | 2,132,417 | 33,700 | 286,258 |
| MGI PHARMA INC | 185,146 | 100 | 11,300 |
| MGM MIRAGE | 979,223 | 5,400 | 48,100 |
| MIM CORP | 14,400 | | |
| M/I SCHOTTENSTEIN HO | 50,876 | | 3,700 |
| MKS INSTRUMENT INC | 184,778 | | 12,800 |
| MMO2 PLC | 38,347 | | 900 |
| MRO SOFTWARE INC | 137,150 | | 9,600 |
| MRV COMMUNICATIONS I | 691,669 | 100 | 47,400 |

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| | | | |
|----------------------|---------|-------|--------|
| MSC INDL DIRECT INC | 332,722 | | 24,200 |
| MSC SOFTWARE CORP | 231,490 | | 17,800 |
| MTR GAMING GROUP INC | 164,219 | | 10,500 |
| MTS SYS CORP | 201,653 | | 12,800 |
| MACDERMID INC | 181,050 | | 12,600 |
| MACERICH CO | 390,325 | | 20,900 |
| MACK CALI RLTY CORP | 485,037 | 2,600 | 31,100 |
| MACROCHEM CORP DEL | 167,771 | | 4,100 |
| MACROVISION CORP | 514,127 | 2,540 | 26,346 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| MACROMEDIA INC | COM | 55610010 | 13,983,858 | 785,610 | 783,730 | 1,620 | |
| MADDEN STEVEN LTD | COM | 55626910 | 1,099,078 | 78,115 | 78,115 | | |
| MADISON GAS & ELEC C | COM | 55749710 | 6,393,890 | 241,735 | 238,484 | 2,801 | |
| MAGELLAN HEALTH SVCS | COM | 55907910 | 1,537,601 | 242,142 | 242,142 | | |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 605,600 | 20,000 | 20,000 | | |
| MAGNA ENTMT CORP | CL A | 55921110 | 1,298,829 | 185,547 | 185,547 | | |
| MAGNETEK INC | COM | 55942410 | 1,629,089 | 180,809 | 180,809 | | |
| MAGNUM HUNTER RES IN | COM PAR \$0 | 55972F20 | 3,026,354 | 364,621 | 353,221 | 11,400 | |
| MAGYAR TAVKOZLESI RT | SPONSORED | 55977610 | 788,998 | 46,439 | 46,439 | | |
| MAIL-WELL INC | COM | 56032120 | 1,284,612 | 313,320 | 313,320 | | |
| MAIN STR BKS INC NEW | COM | 56034R10 | 1,378,042 | 84,027 | 84,027 | | |
| MANAGEMENT NETWORK G | COM | 56169310 | 642,051 | 93,051 | 93,051 | | |

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| | | | | | | |
|----------------------|-----------|----------|-------------|-----------|-----------|------------|
| MANDALAY RESORT GROU | COM | 56256710 | 17,955,070 | 839,022 | 837,602 | 1,220 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 5,235,456 | 179,604 | 179,204 | 400 |
| MANITOWOC INC | COM | 56357110 | 8,082,921 | 259,901 | 259,541 | 260 |
| MANOR CARE INC NEW | COM | 56405510 | 48,894,121 | 2,062,173 | 2,059,068 | 1,855 |
| MANPOWER INC | COM | 56418H10 | 36,985,263 | 1,097,160 | 1,094,860 | 2,100 |
| MANUFACTURED HOME CM | COM | 56468210 | 6,371,958 | 204,164 | 204,164 | |
| MAPICS INC | COM | 56491010 | 308,104 | 50,017 | 50,017 | |
| MANUFACTURERS SVCS L | COM | 56500510 | 819,006 | 131,041 | 129,141 | 1,900 |
| MANUGISTICS GROUP IN | COM | 56501110 | 7,158,409 | 339,583 | 333,777 | 5,746 |
| MAPINFO CORP | COM | 56510510 | 2,074,594 | 132,224 | 132,224 | |
| MARCUS CORP | COM | 56633010 | 2,520,596 | 178,134 | 178,134 | |
| MARKEL CORP | COM | 57053510 | 10,024,829 | 55,802 | 55,302 | 500 |
| MARSH & MCLENNAN COS | COM | 57174810 | 731,962,616 | 6,812,123 | 6,211,932 | 470,976 12 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 66,281,623 | 1,047,434 | 1,045,104 | 2,030 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 195,048,415 | 4,798,239 | 4,766,419 | 31,560 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 2,970,201 | 136,561 | 136,561 | |
| MARTHA STEWART LIVIN | CL A | 57308310 | 1,361,040 | 82,738 | 82,538 | 100 |
| MARTIN MARIETTA MATL | COM | 57328410 | 56,935,041 | 1,221,782 | 1,219,362 | 2,320 |
| MASCO CORP | COM | 57459910 | 239,730,785 | 9,784,930 | 9,737,456 | 26,190 2 |
| MASISA S A | SPONSORED | 57479910 | 621,648 | 48,078 | 48,078 | |
| MASSEY ENERGY CORP | COM | 57620610 | 10,602,006 | 511,433 | 510,318 | 1,115 |
| MASTEC INC | COM | 57632310 | 1,479,974 | 212,946 | 212,746 | 200 |
| MATRIX PHARMACEUTICA | COM | 57684410 | 353,925 | 225,430 | 225,430 | |
| MATRIXONE INC | COM | 57685P30 | 7,767,032 | 597,924 | 286,231 | 311,575 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 14,616,415 | 1,160,033 | 237,116 | 922,917 |
| MATTEL INC | COM | 57708110 | 165,732,406 | 9,635,605 | 9,605,148 | 27,035 |
| MATTHEWS INTL CORP | CL A | 57712810 | 6,356,584 | 258,608 | 258,608 | |
| MATTSON TECHNOLOGY I | COM | 57722310 | 2,474,085 | 280,827 | 280,827 | |
| MAUI LD & PINEAPPLE | COM | 57734510 | 441,135 | 18,373 | 18,373 | |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 364,546,631 | 6,942,423 | 6,904,962 | 30,340 |
| MAXIM PHARMACEUTICAL | COM | 57772M10 | 1,625,315 | 235,553 | 235,553 | |

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| | | | | | | |
|----------------------|---------|----------|---------------|-----------|-----------|---------|
| MAXTOR CORP | COM NEW | 57772920 | 9,136,979 | 1,441,164 | 1,429,934 | 10,888 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 836,782 | 85,386 | 85,386 | |
| MAXYGEN INC | COM | 57777610 | 4,933,638 | 280,799 | 280,461 | 307 |
| MAY DEPT STORES CO | COM | 57777810 | 274,107,926 | 7,412,329 | 7,124,391 | 187,499 |
| Page Total | | | 2,340,020,531 | | | |

| Name of Issuer | Voting Authority | | |
|----------------------|------------------|--------|---------|
| | Sole | Shared | None |
| MACROMEDIA INC | 748,030 | 260 | 37,320 |
| MADDEN STEVEN LTD | 72,415 | | 5,700 |
| MADISON GAS & ELEC C | 224,385 | 450 | 16,900 |
| MAGELLAN HEALTH SVCS | 227,742 | | 14,400 |
| MAGMA DESIGN AUTOMAT | 20,000 | | |
| MAGNA ENTMT CORP | 171,847 | | 13,700 |
| MAGNETEK INC | 168,109 | | 12,700 |
| MAGNUM HUNTER RES IN | 346,621 | | 18,000 |
| MAGYAR TAVKOZLESI RT | 9,853 | 33,886 | 2,700 |
| MAIL-WELL INC | 284,020 | | 29,300 |
| MAIN STR BKS INC NEW | 78,127 | | 5,900 |
| MANAGEMENT NETWORK G | 93,051 | | |
| MANDALAY RESORT GROU | 793,722 | 6,100 | 39,200 |
| MANHATTAN ASSOCS INC | 170,604 | | 9,000 |
| MANITOWOC INC | 243,501 | 100 | 16,300 |
| MANOR CARE INC NEW | 1,822,641 | 25,702 | 213,830 |
| MANPOWER INC | 995,083 | 4,300 | 97,777 |
| MANUFACTURED HOME CM | 195,064 | | 9,100 |
| MAPICS INC | 50,017 | | |
| MANUFACTURERS SVCS L | 131,041 | | |

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| | | | |
|----------------------|-----------|---------|-----------|
| MANUGISTICS GROUP IN | 303,823 | 4,360 | 31,400 |
| MAPINFO CORP | 122,624 | | 9,600 |
| MARCUS CORP | 165,249 | | 12,885 |
| MARKEL CORP | 49,402 | 600 | 5,800 |
| MARSH & MCLENNAN COS | 5,669,938 | 325,105 | 817,080 |
| MARSHALL & ILSLEY CO | 952,794 | 6,300 | 88,340 |
| MARRIOTT INTL INC NE | 4,172,373 | 70,758 | 555,108 |
| MARTEK BIOSCIENCES C | 127,161 | | 9,400 |
| MARTHA STEWART LIVIN | 76,738 | 100 | 5,900 |
| MARTIN MARIETTA MATL | 532,411 | 657,971 | 31,400 |
| MASCO CORP | 8,356,744 | 151,327 | 1,276,859 |
| MASISA S A | 9,598 | 29,541 | 8,939 |
| MASSEY ENERGY CORP | 458,152 | 5,050 | 48,231 |
| MASTEC INC | 199,246 | | 13,700 |
| MATRIX PHARMACEUTICA | 207,230 | | 18,200 |
| MATRIXONE INC | 579,106 | 118 | 18,700 |
| MATSUSHITA ELEC INDL | 1,141,933 | | 18,100 |
| MATTEL INC | 8,064,479 | 315,735 | 1,255,391 |
| MATTHEWS INTL CORP | 238,808 | | 19,800 |
| MATTSON TECHNOLOGY I | 261,427 | | 19,400 |
| MAUI LD & PINEAPPLE | 18,373 | | |
| MAXIM INTEGRATED PRO | 5,912,558 | 230,717 | 799,148 |
| MAXIM PHARMACEUTICAL | 220,953 | | 14,600 |
| MAXTOR CORP | 1,309,910 | 16,442 | 114,812 |
| MAXWELL TECHNOLOGIES | 79,186 | | 6,200 |
| MAXYGEN INC | 262,768 | 31 | 18,000 |
| MAY DEPT STORES CO | 6,368,955 | 184,362 | 859,012 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| MAVERICK TUBE CORP | COM | 57791410 | 3,916,028 | 302,396 | 302,096 | 200 | |
| MAXIMUS INC | COM | 57793310 | 4,867,772 | 115,734 | 115,734 | | |
| MAYTAG CORP | COM | 57859210 | 141,807,844 | 4,570,024 | 1,808,241 | 2,756,543 | |
| MCAFEE COM CORP | CL A | 57906210 | 2,018,085 | 59,513 | 59,513 | | |
| MCCLATCHY CO | CL A | 57948910 | 8,331,455 | 177,265 | 176,305 | 860 | |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 32,486,500 | 774,041 | 764,046 | 9,695 | |
| MCDATA CORP | CL A | 58003120 | 17,560,914 | 716,772 | 706,809 | 7,305 | |
| MCDERMOTT INTL INC | COM | 58003710 | 15,827,821 | 1,289,961 | 1,289,761 | 200 | |
| MCDONALDS CORP | COM | 58013510 | 808,066,551 | 30,527,637 | 29,368,908 | 859,333 | 29 |
| MCGRATH RENTCORP | COM | 58058910 | 2,628,838 | 70,065 | 70,065 | | |
| MCGRAW HILL COS INC | COM | 58064510 | 287,320,014 | 4,711,709 | 4,551,997 | 66,867 | 9 |
| MCKESSON CORP | COM | 58155010 | 234,201,979 | 6,262,085 | 6,249,030 | 12,655 | |
| MCLEODUSA INC | CL A | 58226610 | 1,327,916 | 3,588,964 | 3,573,679 | 13,363 | |
| MCMORAN EXPLORATION | COM | 58241110 | 729,528 | 125,998 | 125,936 | 62 | |
| MEAD CORP | COM | 58283410 | 67,989,137 | 2,201,008 | 2,194,168 | 6,740 | |
| MEASUREMENT SPECIALT | COM | 58342110 | 795,022 | 84,487 | 84,487 | | |
| MECHANICAL TECHNOLOG | COM | 58353810 | 504,562 | 184,147 | 184,147 | | |
| MEDAREX INC | COM | 58391610 | 8,076,558 | 449,697 | 449,157 | 440 | |
| MED-DESIGN CORP | COM | 58392610 | 1,241,651 | 63,028 | 63,028 | | |
| MEDALLION FINL CORP | COM | 58392810 | 1,002,383 | 126,884 | 126,284 | 600 | |
| MEDFORD BANCORP INC | COM | 58413110 | 1,127,087 | 53,265 | 49,665 | 3,600 | |
| MEDIA GEN INC | CL A | 58440410 | 10,055,195 | 201,790 | 201,530 | 160 | |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 4,469,737 | 244,783 | 244,583 | 200 | |
| MEDICINES CO | COM | 58468810 | 2,343,208 | 202,175 | 202,175 | | |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 24,058,483 | 372,480 | 371,820 | 660 | |

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| | | | | | | | |
|----------------------|-----|----------|----------------|-------------|------------|------------|------|
| MEDIMMUNE INC | COM | 58469910 | 206,549,783 | 4,456,306 | 4,417,976 | 23,120 | 1 |
| MEDQUIST INC | COM | 58494910 | 6,007,160 | 205,373 | 205,238 | 135 | |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 452,561 | 61,573 | 61,573 | | |
| MEDTRONIC INC | COM | 58505510 | 1,368,652,286 | 26,726,270 | 25,692,492 | 840,270 | 19 |
| MELLON FINL CORP | COM | 58551A10 | 421,019,978 | 11,191,387 | 10,833,879 | 281,398 | 7 |
| MEMBERWORKS INC | COM | 58600210 | 1,328,806 | 94,847 | 94,847 | | |
| MENS WEARHOUSE INC | COM | 58711810 | 7,782,737 | 376,888 | 375,288 | 1,500 | |
| MENTOR CORP MINN | COM | 58718810 | 5,559,803 | 194,671 | 194,631 | 40 | |
| MENTOR GRAPHICS CORP | COM | 58720010 | 26,601,502 | 1,128,617 | 1,125,127 | 3,090 | |
| MERCANTILE BANKSHARE | COM | 58740510 | 29,683,655 | 689,676 | 677,376 | 8,400 | |
| MERCK & CO INC | COM | 58933110 | 3,274,954,552 | 55,696,506 | 52,154,990 | 1,911,929 | 1,62 |
| MERCURY COMPUTER SYS | COM | 58937810 | 8,201,797 | 209,711 | 209,271 | 440 | |
| MERCURY GENL CORP NE | COM | 58940010 | 11,745,806 | 269,029 | 259,829 | 600 | |
| MERCURY INTERACTIVE | COM | 58940510 | 58,816,763 | 1,730,923 | 1,700,613 | 24,510 | |
| MEREDITH CORP | COM | 58943310 | 33,553,138 | 941,182 | 938,018 | 960 | |
| MERIDIAN MED TECHNOL | COM | 58965810 | 937,174 | 35,634 | 7,282 | 28,352 | |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 1,069,802 | 268,121 | 268,121 | | |
| MERISTAR HOSPITALITY | COM | 58984Y10 | 7,759,206 | 546,423 | 546,423 | | |
| MERIDIAN GOLD INC | COM | 58997510 | 731,777 | 70,840 | 70,840 | | |
| MERITAGE CORP | COM | 59001A10 | 1,376,943 | 26,841 | 26,841 | | |
| MERIX CORP | COM | 59004910 | 2,033,568 | 117,888 | 117,388 | 500 | |
| MERRILL LYNCH & CO I | COM | 59018810 | 5,315,812,563 | 101,991,799 | 18,121,591 | 83,848,948 | 2 |
| Page Total | | | 12,473,385,628 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|--------------------|-----------|-----------|---------|
| MAVERICK TUBE CORP | 280,996 | 100 | 21,300 |
| MAXIMUS INC | 107,234 | | 8,500 |
| MAYTAG CORP | 1,527,573 | 2,806,425 | 236,026 |

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| | | | |
|----------------------|------------|-----------|-----------|
| MCAFEE COM CORP | 59,513 | | |
| MCCLATCHY CO | 161,765 | 1,500 | 14,000 |
| MCCORMICK & CO INC | 725,141 | 4,200 | 44,700 |
| MCDATA CORP | 685,574 | 4,302 | 26,896 |
| MCDERMOTT INTL INC | 1,215,151 | 10,200 | 64,610 |
| MCDONALDS CORP | 26,164,905 | 713,861 | 3,648,871 |
| MCGRATH RENTCORP | 64,665 | | 5,400 |
| MCGRAW HILL COS INC | 3,900,277 | 237,207 | 574,225 |
| MCKESSON CORP | 5,314,974 | 127,786 | 819,325 |
| MCLEODUSA INC | 3,214,757 | 37,022 | 337,185 |
| MCMORAN EXPLORATION | 115,998 | | 10,000 |
| MEAD CORP | 1,913,673 | 23,023 | 264,312 |
| MEASUREMENT SPECIALT | 83,187 | | 1,300 |
| MECHANICAL TECHNOLOG | 179,747 | | 4,400 |
| MEDAREX INC | 398,697 | 7,000 | 44,000 |
| MED-DESIGN CORP | 58,528 | | 4,500 |
| MEDALLION FINL CORP | 124,684 | | 2,200 |
| MEDFORD BANCORP INC | 52,065 | | 1,200 |
| MEDIA GEN INC | 187,190 | 100 | 14,500 |
| MEDIACOM COMMUNICATI | 230,383 | | 14,400 |
| MEDICINES CO | 189,975 | | 12,200 |
| MEDICIS PHARMACEUTIC | 342,080 | 2,700 | 27,700 |
| MEDIMMUNE INC | 3,697,153 | 185,314 | 573,839 |
| MEDQUIST INC | 196,573 | | 8,800 |
| MEDIS TECHNOLOGIES L | 59,973 | | 1,600 |
| MEDTRONIC INC | 22,083,144 | 1,072,609 | 3,570,517 |
| MELLON FINL CORP | 9,503,696 | 399,390 | 1,288,301 |
| MEMBERWORKS INC | 87,947 | | 6,900 |
| MENS WEARHOUSE INC | 343,888 | 100 | 32,900 |
| MENTOR CORP MINN | 179,671 | | 15,000 |
| MENTOR GRAPHICS CORP | 1,081,117 | 6,000 | 41,500 |

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| | | | |
|----------------------|------------|------------|-----------|
| MERCANTILE BANKSHARE | 634,406 | 7,900 | 47,370 |
| MERCK & CO INC | 45,840,666 | 3,274,673 | 6,581,167 |
| MERCURY COMPUTER SYS | 197,601 | | 12,110 |
| MERCURY GENL CORP NE | 241,729 | 10,200 | 17,100 |
| MERCURY INTERACTIVE | 1,484,586 | 61,835 | 184,502 |
| MEREDITH CORP | 840,886 | 13,703 | 86,593 |
| MERIDIAN MED TECHNOL | 35,634 | | |
| MERIDIAN RESOURCE CO | 256,921 | | 11,200 |
| MERISTAR HOSPITALITY | 523,123 | | 23,300 |
| MERIDIAN GOLD INC | 70,840 | | |
| MERITAGE CORP | 26,041 | | 800 |
| MERIX CORP | 105,938 | | 11,950 |
| MERRILL LYNCH & CO I | 15,566,323 | 84,016,179 | 2,409,297 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| MESA AIR GROUP INC | COM | 59047910 | 1,931,842 | 256,894 | 256,894 | | |
| MESABA HLDGS INC | COM | 59066B10 | 734,342 | 103,138 | 103,138 | | |
| MESTEK INC | COM | 59082910 | 886,638 | 37,490 | 28,490 | | |
| METASOLV INC | COM | 59139P10 | 6,184,019 | 786,871 | 786,771 | | |
| METAWAVE COMMUNICATI | COM | 59140910 | 1,055,414 | 338,274 | 338,274 | | |
| METHODE ELECTRS INC | CL A | 59152020 | 3,035,280 | 379,410 | 377,610 | 1,800 | |
| METLIFE INC | COM | 59156R10 | 417,272,581 | 13,171,483 | 13,145,700 | 24,100 | |
| METRIS COS INC | COM | 59159810 | 21,428,333 | 833,463 | 832,454 | 909 | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|-------------|-------------|-----------|----|
| METRO GOLDWYN MAYER | COM | 59161010 | 9,329,991 | 426,027 | 415,887 | 40 | 1 |
| METRO ONE TELECOMMUN | COM | 59163F10 | 7,284,714 | 240,817 | 240,217 | 600 | |
| METROMEDIA FIBER NET | CL A | 59168910 | 1,564,923 | 3,556,645 | 3,520,085 | 36,300 | |
| METROMEDIA INTL GROU | COM | 59169510 | 555,885 | 686,279 | 686,279 | | |
| METTLER TOLEDO INTER | COM | 59268810 | 15,020,063 | 289,683 | 288,123 | 1,460 | |
| MICHAELS STORES INC | COM | 59408710 | 19,233,771 | 583,726 | 582,906 | 820 | |
| MICREL INC | COM | 59479310 | 23,741,061 | 905,111 | 901,801 | 3,010 | |
| MICRO GENERAL CORP | COM NEW | 59483830 | 1,034,858 | 75,482 | 75,482 | | |
| MICROS SYS INC | COM | 59490110 | 5,364,045 | 213,707 | 213,667 | 40 | |
| MICROSOFT CORP | COM | 59491810 | 7,960,942,247 | 120,165,166 | 117,274,606 | 2,068,808 | 82 |
| MICROVISION INC WASH | COM | 59496010 | 1,307,217 | 91,799 | 91,799 | | |
| MICROSTRATEGY INC | CL A | 59497210 | 983,236 | 255,386 | 254,686 | 700 | |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 60,607,180 | 1,564,460 | 1,552,363 | 11,697 | |
| MICROFINANCIAL INC | COM | 59507210 | 648,691 | 63,287 | 63,287 | | |
| MICROMUSE INC | COM | 59509410 | 9,350,985 | 623,399 | 613,989 | 2,950 | |
| MICRON TECHNOLOGY IN | COM | 59511210 | 391,924,878 | 12,642,738 | 12,612,898 | 27,660 | |
| MICROSEMI CORP | COM | 59513710 | 11,622,025 | 391,314 | 391,314 | | |
| MICROTUNE INC DEL | COM | 59514P10 | 5,618,740 | 239,503 | 239,503 | | |
| MID-AMER APT CMNTYS | COM | 59522J10 | 5,098,886 | 193,874 | 193,874 | | |
| MID ATLANTIC MED SVC | COM | 59523C10 | 20,854,353 | 918,694 | 918,674 | 20 | |
| MID-ATLANTIC RLTY TR | SH BEN INT | 59523210 | 2,354,223 | 151,397 | 151,397 | | |
| MID-STATE BANCSHARES | COM | 59544010 | 3,520,940 | 216,274 | 216,274 | | |
| MIDAS GROUP INC | COM | 59562610 | 1,796,932 | 156,255 | 152,115 | 4,140 | |
| MID AMER BANCORP | COM | 59591510 | 2,840,476 | 85,815 | 85,815 | | |
| MIDDLESEX WATER CO | COM | 59668010 | 1,344,724 | 39,644 | 39,644 | | |
| MIDLAND CO | COM | 59748610 | 1,692,782 | 38,648 | 38,648 | | |
| MIDWEST EXPRESS HLDG | COM | 59791110 | 2,305,456 | 157,908 | 157,608 | 300 | |
| MIDWAY GAMES INC | COM | 59814810 | 4,067,830 | 271,008 | 268,013 | 2,995 | |
| MIDWEST BANC HOLDING | COM | 59825110 | 1,057,591 | 49,769 | 49,769 | | |
| MILACRON INC | COM | 59870910 | 2,911,632 | 184,164 | 183,892 | 260 | |
| MILLENNIUM PHARMACEU | COM | 59990210 | 67,601,251 | 2,758,109 | 2,749,399 | 8,150 | |

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| | | | | | | |
|----------------------|-----|----------|----------------|------------|------------|---------|
| MILLENNIUM CHEMICALS | COM | 59990310 | 7,619,346 | 604,710 | 604,610 | 100 |
| MILLENNIUM CELL INC | COM | 60038B10 | 752,583 | 144,173 | 144,173 | |
| MILLER HERMAN INC | COM | 60054410 | 19,198,954 | 811,452 | 809,182 | 1,970 |
| MILLIPORE CORP | COM | 60107310 | 61,130,059 | 1,007,085 | 1,004,370 | 2,115 |
| MILLS CORP | COM | 60114810 | 7,333,503 | 276,945 | 276,845 | 100 |
| MINE SAFETY APPLIANC | COM | 60272010 | 3,484,538 | 86,788 | 86,788 | |
| MINERALS TECHNOLOGIE | COM | 60315810 | 42,218,434 | 905,198 | 905,198 | |
| MINNESOTA MNG & MFG | COM | 60405910 | 3,505,298,270 | 29,653,145 | 29,013,406 | 346,962 |
| Page Total | | | 12,743,145,722 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|---------|-----------|
| MESA AIR GROUP INC | 236,794 | | 20,100 |
| MESABA HLDGS INC | 95,738 | | 7,400 |
| MESTEK INC | 28,490 | 9,000 | |
| METASOLV INC | 770,471 | 100 | 16,300 |
| METAWAVE COMMUNICATI | 338,274 | | |
| METHODE ELECTRS INC | 356,910 | | 22,500 |
| METLIFE INC | 11,606,327 | 216,224 | 1,348,932 |
| METRIS COS INC | 812,463 | 200 | 20,800 |
| METRO GOLDWYN MAYER | 393,227 | 10,300 | 22,500 |
| METRO ONE TELECOMMUN | 229,567 | | 11,250 |
| METROMEDIA FIBER NET | 3,254,085 | 30,560 | 272,000 |
| METROMEDIA INTL GROU | 632,779 | | 53,500 |
| METTLER TOLEDO INTER | 267,083 | 2,800 | 19,800 |
| MICHAELS STORES INC | 539,926 | | 43,800 |
| MICREL INC | 856,411 | 5,800 | 42,900 |
| MICRO GENERAL CORP | 75,482 | | |

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| | | | |
|----------------------|-------------|------------|------------|
| MICROS SYS INC | 201,107 | | 12,600 |
| MICROSOFT CORP | 101,095,155 | 4,511,060 | 14,558,951 |
| MICROVISION INC WASH | 83,499 | | 8,300 |
| MICROSTRATEGY INC | 237,286 | | 18,100 |
| MICROCHIP TECHNOLOGY | 1,471,510 | 7,900 | 85,050 |
| MICROFINANCIAL INC | 63,287 | | |
| MICROMUSE INC | 567,439 | 12,960 | 43,000 |
| MICRON TECHNOLOGY IN | 10,826,700 | 169,115 | 1,646,923 |
| MICROSEMI CORP | 376,314 | | 15,000 |
| MICROTUNE INC DEL | 225,403 | | 14,100 |
| MID-AMER APT CMNTYS | 185,074 | | 8,800 |
| MID ATLANTIC MED SVC | 890,294 | | 28,400 |
| MID-ATLANTIC RLTY TR | 146,897 | | 4,500 |
| MID-STATE BANCSHARES | 200,074 | | 16,200 |
| MIDAS GROUP INC | 146,655 | | 9,600 |
| MID AMER BANCORP | 80,315 | | 5,500 |
| MIDDLESEX WATER CO | 38,644 | | 1,000 |
| MIDLAND CO | 36,348 | | 2,300 |
| MIDWEST EXPRESS HLDG | 147,308 | | 10,600 |
| MIDWAY GAMES INC | 251,808 | | 19,200 |
| MIDWEST BANC HOLDING | 48,569 | | 1,200 |
| MILACRON INC | 164,552 | 12 | 19,600 |
| MILLENNIUM PHARMACEU | 2,466,743 | 13,360 | 278,006 |
| MILLENNIUM CHEMICALS | 563,710 | | 41,000 |
| MILLENNIUM CELL INC | 141,473 | | 2,700 |
| MILLER HERMAN INC | 731,552 | 7,200 | 72,700 |
| MILLIPORE CORP | 864,079 | 43,706 | 99,300 |
| MILLS CORP | 265,245 | | 11,700 |
| MINE SAFETY APPLIANC | 81,588 | | 5,200 |
| MINERALS TECHNOLOGIE | 271,475 | 614,223 | 19,500 |
| MINNESOTA MNG & MFG | 9,545,326 | 18,952,533 | 1,155,286 |

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Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| MIPS TECHNOLOGIES IN | CL A | 60456710 | 3,012,068 | 348,619 | 348,499 | 20 | |
| MIPS TECHNOLOGIES IN | CL B | 60456720 | 1,312,255 | 164,443 | 164,381 | 62 | |
| MIRANT CORP | COM | 60467510 | 132,195,197 | 8,251,885 | 8,172,105 | 53,648 | 2 |
| MIRAVANT MED TECHNOL | COM | 60469010 | 1,142,100 | 118,845 | 118,845 | | |
| MISSION WEST PPTYS I | COM | 60520310 | 1,652,213 | 129,891 | 129,891 | | |
| MISSISSIPPI VY BANCS | COM | 60572010 | 2,121,268 | 54,114 | 54,114 | | |
| MITCHELL ENERGY & DE | CL A | 60659220 | 9,412,886 | 176,602 | 176,462 | 140 | |
| MITSUBISHI TOKYO FIN | SPONSORED | 60681610 | 12,701,690 | 1,963,167 | 497,302 | 1,465,865 | |
| MOBILE MINI INC | COM | 60740F10 | 4,462,340 | 114,068 | 114,068 | | |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 843,430 | 23,652 | 23,652 | | |
| MOCON INC | COM | 60749410 | 792,120 | 82,000 | | | 8 |
| MODINE MFG CO | COM | 60782810 | 8,747,163 | 374,932 | 374,612 | 220 | |
| MOHAWK INDS INC | COM | 60819010 | 35,363,080 | 644,371 | 643,571 | 600 | |
| MOLDFLOW CORP | COM | 60850710 | 924,069 | 64,530 | 57,230 | 7,300 | |
| MOLECULAR DEVICES CO | COM | 60851C10 | 2,840,573 | 136,108 | 136,108 | | |
| MOLEX INC | COM | 60855410 | 115,550,587 | 3,733,460 | 3,724,138 | 8,146 | |
| MOLEX INC | CL A | 60855420 | 909,989 | 33,641 | 26,322 | 5,569 | |
| MONACO COACH CORP | COM | 60886R10 | 5,055,819 | 231,176 | 231,166 | 10 | |
| MONDAVI ROBERT CORP | CL A | 60920010 | 2,944,354 | 77,483 | 77,483 | | |
| MONOLITHIC SYS TECHN | COM | 60984210 | 335,780 | 16,300 | 16,300 | | |
| MONSANTO CO NEW | COM | 61166W10 | 9,793,009 | 289,734 | 289,734 | | |

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| | | | | | | |
|----------------------|---------|----------|---------------|-------------|------------|------------|
| MONTANA POWER CO | COM | 61208510 | 14,392,037 | 2,502,963 | 1,291,439 | 1,211,524 |
| MONY GROUP INC | COM | 61533710 | 16,166,418 | 467,643 | 465,710 | 1,933 |
| MOODYS CORP | COM | 61536910 | 132,995,799 | 3,336,573 | 3,323,769 | 8,568 |
| MOOG INC | CL A | 61539420 | 4,116,755 | 188,842 | 188,842 | |
| MORGAN STANLEY DEAN | COM NEW | 61744644 | 5,692,046,653 | 101,752,711 | 23,444,065 | 78,230,007 |
| MOTOROLA INC | COM | 62007610 | 749,824,204 | 49,921,718 | 47,746,466 | 1,525,452 |
| MOVADO GROUP INC | COM | 62458010 | 1,815,916 | 94,579 | 94,579 | |
| MOVIE GALLERY INC | COM | 62458110 | 2,119,417 | 87,004 | 87,004 | |
| MUELLER INDS INC | COM | 62475610 | 15,349,929 | 461,652 | 461,252 | 300 |
| MULTEX COM INC | COM | 62536710 | 994,756 | 221,057 | 220,857 | 200 |
| MULTILINK TECHNOLOGY | CL A | 62544T10 | 289,008 | 44,600 | 44,600 | |
| MULTIMEDIA GAMES INC | COM | 62545310 | 512,865 | 13,500 | 13,500 | |
| MURPHY OIL CORP | COM | 62671710 | 34,352,694 | 408,766 | 388,813 | 7,850 |
| MYERS INDS INC | COM | 62846410 | 3,675,016 | 269,232 | 269,232 | |
| MYKROLIS CORP | COM | 62852P10 | 377,600 | 23,600 | 23,600 | |
| MYLAN LABS INC | COM | 62853010 | 66,734,212 | 1,779,579 | 1,773,139 | 5,590 |
| MYRIAD GENETICS INC | COM | 62855J10 | 7,950,798 | 151,041 | 150,441 | 600 |
| NABI INC | COM | 62871610 | 3,537,716 | 342,802 | 342,802 | |
| NBC CAP CORP | COM | 62872910 | 1,271,946 | 41,418 | 41,418 | |
| NBT BANCORP INC | COM | 62877810 | 3,523,779 | 243,187 | 243,187 | |
| NBTY INC | COM | 62878210 | 11,905,358 | 1,017,552 | 1,017,552 | |
| NCH CORP | COM | 62885010 | 1,373,996 | 26,347 | 26,307 | 40 |
| NCI BUILDING SYS INC | COM | 62885210 | 4,307,702 | 243,373 | 243,273 | 100 |
| NCO GROUP INC | COM | 62885810 | 6,243,204 | 272,629 | 272,409 | 220 |
| NCR CORP NEW | COM | 62886E10 | 68,973,095 | 1,871,218 | 1,864,561 | 6,300 |
| NS GROUP INC | COM | 62891610 | 1,173,963 | 156,947 | 156,947 | |
| Page Total | | | 7,198,136,826 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------|------|--------|------|
| | | | |

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|----------------------|------------|------------|-----------|
| MIPS TECHNOLOGIES IN | 324,319 | 100 | 24,200 |
| MIPS TECHNOLOGIES IN | 164,443 | | |
| MIRANT CORP | 7,180,763 | 135,313 | 935,809 |
| MIRAVANT MED TECHNOL | 116,145 | | 2,700 |
| MISSION WEST PPTYS I | 120,391 | | 9,500 |
| MISSISSIPPI VY BANCS | 50,114 | | 4,000 |
| MITCHELL ENERGY & DE | 146,202 | 1,900 | 28,500 |
| MITSUBISHI TOKYO FIN | 1,929,417 | | 33,750 |
| MOBILE MINI INC | 107,268 | | 6,800 |
| MOBILE TELESYSTEMS O | 14,315 | 5,690 | 3,647 |
| MOCON INC | | 82,000 | |
| MODINE MFG CO | 349,386 | 100 | 25,446 |
| MOHAWK INDS INC | 598,771 | 8,400 | 37,200 |
| MOLDFLOW CORP | 64,530 | | |
| MOLECULAR DEVICES CO | 125,908 | | 10,200 |
| MOLEX INC | 3,312,662 | 55,972 | 364,826 |
| MOLEX INC | 12,844 | 1,750 | 19,047 |
| MONACO COACH CORP | 213,476 | | 17,700 |
| MONDAVI ROBERT CORP | 71,783 | | 5,700 |
| MONOLITHIC SYS TECHN | 16,300 | | |
| MONSANTO CO NEW | 262,834 | 3,300 | 23,600 |
| MONTANA POWER CO | 1,231,037 | 1,206,726 | 65,200 |
| MONY GROUP INC | 433,043 | 3,100 | 31,500 |
| MOODYS CORP | 2,766,117 | 124,496 | 445,960 |
| MOOG INC | 182,392 | | 6,450 |
| MORGAN STANLEY DEAN | 22,254,716 | 76,814,333 | 2,683,662 |
| MOTOROLA INC | 42,896,357 | 1,317,628 | 5,707,733 |
| MOVADO GROUP INC | 92,179 | | 2,400 |
| MOVIE GALLERY INC | 86,104 | | 900 |
| MUELLER INDS INC | 443,352 | 100 | 18,200 |

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|----------------------|-----------|--------|---------|
| MULTEX COM INC | 204,357 | | 16,700 |
| MULTILINK TECHNOLOGY | 44,600 | | |
| MULTIMEDIA GAMES INC | 13,500 | | |
| MURPHY OIL CORP | 371,363 | 14,103 | 23,300 |
| MYERS INDS INC | 257,415 | | 11,817 |
| MYKROLIS CORP | 23,600 | | |
| MYLAN LABS INC | 1,623,517 | 8,450 | 147,612 |
| MYRIAD GENETICS INC | 134,441 | 2,000 | 14,600 |
| NABI INC | 320,302 | | 22,500 |
| NBC CAP CORP | 37,318 | | 4,100 |
| NBT BANCORP INC | 225,387 | | 17,800 |
| NBTY INC | 990,952 | | 26,600 |
| NCH CORP | 24,647 | | 1,700 |
| NCI BUILDING SYS INC | 230,073 | | 13,300 |
| NCO GROUP INC | 259,079 | | 13,550 |
| NCR CORP NEW | 1,685,966 | 31,498 | 153,754 |
| NS GROUP INC | 146,747 | | 10,200 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| NEC CORP | ADR | 62905020 | 1,259,643 | 121,470 | 121,470 | | |
| NL INDS INC | COM NEW | 62915640 | 2,702,759 | 176,998 | 176,898 | | 100 |
| NMS COMMUNICATIONS C | COM | 62924810 | 1,720,383 | 356,926 | 336,701 | | 20,225 |
| NN INC | COM | 62933710 | 1,071,336 | 96,084 | 96,084 | | |

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|----------------------|-----------|----------|-------------|------------|------------|---------|
| NPS PHARMACEUTICALS | COM | 62936P10 | 9,535,780 | 248,976 | 248,676 | 300 |
| NRG ENERGY INC | COM | 62937710 | 18,328,951 | 1,182,513 | 943,446 | 208,767 |
| NTL INC | COM | 62940710 | 1,162,936 | 1,237,167 | 1,223,959 | 13,008 |
| NUI CORP | COM | 62943110 | 3,218,862 | 135,817 | 135,817 | |
| NVR INC | COM | 62944T10 | 36,244,068 | 177,667 | 176,847 | 820 |
| NYMAGIC INC | COM | 62948410 | 498,194 | 30,963 | 30,963 | |
| NABORS INDS INC | COM | 62956810 | 123,202,611 | 3,588,774 | 3,420,160 | 147,914 |
| NACCO INDS INC | CL A | 62957910 | 6,055,517 | 106,630 | 86,404 | 19,226 |
| NANOGEN INC | COM | 63007510 | 630,470 | 109,267 | 109,167 | 100 |
| NANOMETRICS INC | COM | 63007710 | 3,189,767 | 164,421 | 131,596 | 32,825 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 564,032 | 95,761 | 95,761 | |
| NAPRO BIOTHERAPUTICS | COM | 63079510 | 2,507,008 | 219,913 | 219,913 | |
| NASH FINCH CO | COM | 63115810 | 8,755,551 | 281,529 | 281,529 | |
| NATCO GROUP INC | CL A | 63227W20 | 671,776 | 95,968 | 95,968 | |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 2,107,671 | 25,861 | 25,861 | |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 247,218 | 52,046 | 52,046 | |
| NATIONAL BEVERAGE CO | COM | 63501710 | 459,057 | 38,739 | 38,739 | |
| NATIONAL CITY CORP | COM | 63540510 | 407,495,248 | 13,936,226 | 13,563,584 | 46,038 |
| NATIONAL COMMERCE FI | COM | 63545P10 | 56,706,914 | 2,241,380 | 2,218,725 | 21,865 |
| NATIONAL HEALTHCARE | COM | 63590610 | 936,140 | 60,907 | 60,907 | |
| NATIONAL FUEL GAS CO | COM | 63618010 | 24,596,062 | 995,792 | 984,292 | 11,500 |
| NATIONAL GOLF PPTYS | COM | 63623G10 | 1,741,544 | 196,341 | 196,341 | |
| NATIONAL GRID GROUP | SPONSORED | 63627410 | 420,198 | 13,665 | 13,665 | |
| NATIONAL HEALTH INVS | COM | 63633D10 | 4,801,401 | 324,419 | 324,419 | |
| NATIONAL INSTRS CORP | COM | 63651810 | 15,537,021 | 414,763 | 414,343 | 320 |
| NATIONAL-OILWELL INC | COM | 63707110 | 16,067,947 | 779,619 | 739,883 | 32,286 |
| NATIONAL PENN BANCSH | COM | 63713810 | 3,802,656 | 172,848 | 172,848 | |
| NATIONAL PRESTO INDS | COM | 63721510 | 1,514,844 | 54,589 | 54,489 | 100 |
| NATIONAL PROCESSING | COM | 63722910 | 3,040,440 | 93,552 | 93,552 | |
| NATIONAL SEMICONDUCT | COM | 63764010 | 112,323,428 | 3,648,049 | 3,636,259 | 10,670 |
| NATIONAL SVC INDS IN | COM | 63765710 | 1,234,323 | 611,051 | 610,606 | 445 |

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|----------------------|---------|----------|-------------|-----------|-----------|-------|
| NATIONAL WESTN LIFE | CL A | 63852210 | 2,825,036 | 25,405 | 25,405 | |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 10,616,496 | 256,066 | 255,506 | 460 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 9,010,056 | 482,079 | 482,079 | |
| NATURES SUNSHINE PRO | COM | 63902710 | 2,393,292 | 203,858 | 203,858 | |
| NAUTICA ENTERPRISES | COM | 63908910 | 3,212,579 | 251,179 | 251,079 | 100 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 51,905,567 | 1,314,065 | 1,313,460 | 505 |
| NAVIGANT CONSULTING | COM | 63935N10 | 1,955,673 | 355,577 | 354,277 | 1,300 |
| NAVIGANT INTL INC | COM | 63935R10 | 1,444,703 | 126,175 | 126,175 | |
| NDCHEALTH CORP | COM | 63948010 | 17,701,657 | 512,349 | 511,249 | 1,100 |
| NEIMAN MARCUS GROUP | CL A | 64020420 | 15,577,876 | 501,380 | 498,818 | 2,262 |
| NEOFORMA COM INC | COM NEW | 64047550 | 844,737 | 28,979 | 28,979 | |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 3,848,432 | 105,091 | 104,991 | |
| Page Total | | | 995,687,860 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| NEC CORP | 121,470 | | |
| NL INDS INC | 170,998 | | 6,000 |
| NMS COMMUNICATIONS C | 334,126 | | 22,800 |
| NN INC | 96,084 | | |
| NPS PHARMACEUTICALS | 231,876 | | 17,100 |
| NRG ENERGY INC | 1,105,713 | 32,400 | 44,400 |
| NTL INC | 1,115,499 | 15,000 | 106,668 |
| NUI CORP | 126,717 | | 9,100 |
| NVR INC | 173,567 | | 4,100 |
| NYMAGIC INC | 30,963 | | |
| NABORS INDS INC | 3,225,521 | 62,431 | 300,822 |
| NACCO INDS INC | 101,630 | 1,000 | 4,000 |

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| | | | |
|----------------------|------------|---------|-----------|
| NANOGEN INC | 106,467 | | 2,800 |
| NANOMETRICS INC | 159,921 | | 4,500 |
| NANOPHASE TCHNOLOGIE | 95,761 | | |
| NAPRO BIOTHERAPUTICS | 205,313 | | 14,600 |
| NASH FINCH CO | 274,829 | | 6,700 |
| NATCO GROUP INC | 95,968 | | |
| NATIONAL AUSTRALIA B | 25,861 | | |
| NATIONAL BK GREECE S | 52,046 | | |
| NATIONAL BEVERAGE CO | 38,739 | | |
| NATIONAL CITY CORP | 11,718,616 | 508,501 | 1,709,109 |
| NATIONAL COMMERCE FI | 2,000,165 | 12,890 | 228,325 |
| NATIONAL HEALTHCARE | 60,907 | | |
| NATIONAL FUEL GAS CO | 916,840 | 4,300 | 74,652 |
| NATIONAL GOLF PPTYS | 190,141 | | 6,200 |
| NATIONAL GRID GROUP | 13,665 | | |
| NATIONAL HEALTH INVS | 309,019 | | 15,400 |
| NATIONAL INSTRS CORP | 394,463 | 2,800 | 17,500 |
| NATIONAL-OILWELL INC | 715,533 | 11,850 | 52,236 |
| NATIONAL PENN BANCSH | 159,330 | | 13,518 |
| NATIONAL PRESTO INDS | 51,889 | | 2,700 |
| NATIONAL PROCESSING | 89,652 | | 3,900 |
| NATIONAL SEMICONDUCT | 3,206,426 | 49,628 | 391,995 |
| NATIONAL SVC INDS IN | 584,632 | | 26,419 |
| NATIONAL WESTN LIFE | 24,505 | | 900 |
| NATIONWIDE FINL SVCS | 238,466 | 2,500 | 15,100 |
| NATIONWIDE HEALTH PP | 451,579 | | 30,500 |
| NATURES SUNSHINE PRO | 191,758 | | 12,100 |
| NAUTICA ENTERPRISES | 235,779 | | 15,400 |
| NAVISTAR INTL CORP N | 1,163,448 | 15,062 | 135,555 |
| NAVIGANT CONSULTING | 332,677 | | 22,900 |
| NAVIGANT INTL INC | 118,875 | | 7,300 |

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| | | | |
|----------------------|---------|-------|--------|
| NDCHEALTH CORP | 490,949 | | 21,400 |
| NEIMAN MARCUS GROUP | 474,980 | 3,400 | 23,000 |
| NEOFORMA COM INC | 28,979 | | |
| NEOSE TECHNOLOGIES I | 97,191 | 100 | 7,800 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| NEOPHARM INC | COM | 64091910 | 2,579,949 | 102,992 | 102,992 | | |
| NETBANK INC | COM | 64093310 | 2,618,920 | 249,897 | 249,897 | | |
| NETWORKS ASSOCS INC | COM | 64093810 | 40,812,316 | 1,578,813 | 1,573,473 | 4,840 | |
| NET2PHONE | COM | 64108N10 | 1,023,171 | 151,581 | 151,581 | | |
| NETEGRITY INC | COM | 64110P10 | 5,124,766 | 264,709 | 264,489 | 200 | |
| NETRO CORP | COM | 64114R10 | 1,272,873 | 346,832 | 344,312 | 2,520 | |
| NETIQ CORP | COM | 64115P10 | 13,525,489 | 383,593 | 382,443 | 1,050 | |
| NETSCOUT SYS INC | COM | 64115T10 | 1,339,408 | 169,331 | 169,331 | | |
| NETRATINGS INC | COM | 64116M10 | 1,467,679 | 93,602 | 93,602 | | |
| NETWORK APPLIANCE IN | COM | 64120L10 | 145,716,966 | 6,662,870 | 6,644,070 | 17,960 | |
| NETWORK PLUS CORP | COM | 64122D50 | 1,319,910 | 1,137,854 | 845,744 | 224,080 | 6 |
| NEUBERGER BERMAN INC | COM | 64123410 | 28,798,312 | 655,998 | 654,668 | 1,180 | |
| NEUROGEN CORP | COM | 64124E10 | 2,004,099 | 114,651 | 114,651 | | |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 10,836,723 | 211,201 | 210,881 | 320 | |
| NEW CENTURY FINANCIA | COM | 64352D10 | 1,585,959 | 117,218 | 117,218 | | |
| NEW ENGLAND BUSINESS | COM | 64387210 | 2,130,226 | 111,239 | 111,239 | | |
| NEW FOCUS INC | COM | 64438310 | 1,735,668 | 455,556 | 454,256 | 1,300 | |

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| | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|--------|
| NEW HORIZONS WORLDWI | COM | 64552610 | 616,319 | 53,593 | 53,593 | |
| NEW JERSEY RES | COM | 64602510 | 7,888,935 | 168,567 | 167,367 | 200 |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 22,491,687 | 1,180,666 | 1,179,676 | 990 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 24,790,233 | 1,083,963 | 1,083,963 | |
| NEW YORK TIMES CO | CL A | 65011110 | 155,909,676 | 3,604,848 | 3,565,735 | 38,893 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 171,470,953 | 6,219,476 | 6,181,823 | 35,753 |
| NEWFIELD EXPL CO | COM | 65129010 | 12,509,711 | 352,287 | 345,317 | 4,375 |
| NEWHALL LAND & FARMI | DEPOSITARY | 65142610 | 488,400 | 16,500 | 16,500 | |
| NEWMARK HOMES CORP | COM | 65157810 | 408,493 | 28,289 | 28,289 | |
| NEWMONT MINING CORP | COM | 65163910 | 79,336,712 | 4,151,581 | 4,142,898 | 8,187 |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 4,740,845 | 600,107 | 599,157 | 950 |
| NEWPORT CORP | COM | 65182410 | 8,003,475 | 415,118 | 414,698 | 400 |
| NEWPORT NEWS SHIPBUI | COM | 65222810 | 7,610,640 | 106,816 | 104,485 | 2,331 |
| NEWPOWER HLDGS INC | COM | 65246310 | 277,685 | 375,251 | 375,151 | |
| NEWS CORP LTD | ADR NEW | 65248770 | 3,529,573 | 110,958 | 110,958 | |
| NEWS CORP LTD | SP ADR PFD | 65248780 | 1,157,836 | 43,758 | 42,876 | 882 |
| NEXTEL COMMUNICATION | CL A | 65332V10 | 166,165,382 | 15,161,075 | 15,042,940 | 72,250 |
| NEXTEL PARTNERS INC | CL A | 65333F10 | 6,753,708 | 562,809 | 562,099 | 710 |
| NEXT LEVEL COMM INC | COM | 65333U10 | 687,272 | 205,156 | 203,456 | 1,700 |
| NIAGARA MOHAWK HLDGS | COM | 65352010 | 54,869,137 | 3,094,706 | 3,082,846 | 11,540 |
| NICOR INC | COM | 65408610 | 39,873,506 | 957,577 | 954,807 | 2,770 |
| NIKE INC | CL B | 65410610 | 262,741,300 | 4,671,787 | 4,660,704 | 3,983 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 19,416,082 | 507,610 | 507,610 | |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 366,184 | 22,604 | 18,200 | 4,404 |
| NISOURCE INC | COM | 65473P10 | 99,322,717 | 4,307,143 | 4,296,239 | 8,472 |
| NISSAN MOTORS | SPONSORED | 65474440 | 344,392 | 31,712 | 31,712 | |
| NOBLE AFFILIATES INC | COM | 65489410 | 23,968,015 | 679,173 | 653,147 | 7,645 |
| NOKIA CORP | SPONSORED | 65490220 | 6,823,657 | 278,176 | 276,196 | 1,980 |
| NOBLE DRILLING CORP | COM | 65504210 | 109,405,411 | 3,214,025 | 3,154,315 | 45,570 |
| NORANDA INC | COM | 65542210 | 1,027,260 | 109,283 | 109,283 | |
| Page Total | | | 1,556,887,630 | | | |

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| Name of Issuer | Voting Authority | | |
|----------------------|------------------|---------|---------|
| | Sole | Shared | None |
| NEOPHARM INC | 95,952 | | 7,040 |
| NETBANK INC | 235,097 | | 14,800 |
| NETWORKS ASSOCS INC | 1,483,713 | 8,900 | 86,200 |
| NET2PHONE | 140,681 | | 10,900 |
| NETEGRITY INC | 248,589 | 20 | 16,100 |
| NETRO CORP | 323,332 | | 23,500 |
| NETIQ CORP | 358,425 | 100 | 25,068 |
| NETSCOUT SYS INC | 157,931 | | 11,400 |
| NETRATINGS INC | 93,602 | | |
| NETWORK APPLIANCE IN | 5,668,307 | 225,030 | 769,533 |
| NETWORK PLUS CORP | 1,069,824 | 68,030 | |
| NEUBERGER BERMAN INC | 617,812 | 3,250 | 34,936 |
| NEUROGEN CORP | 104,551 | | 10,100 |
| NEUROCRINE BIOSCIENC | 197,801 | | 13,400 |
| NEW CENTURY FINANCIA | 117,218 | | |
| NEW ENGLAND BUSINESS | 99,839 | | 11,400 |
| NEW FOCUS INC | 422,956 | | 32,600 |
| NEW HORIZONS WORLDWI | 53,593 | | |
| NEW JERSEY RES | 155,767 | 1,000 | 11,800 |
| NEW PLAN EXCEL RLTY | 1,115,666 | 7,600 | 57,400 |
| NEW YORK CMNTY BANCO | 1,031,988 | | 51,975 |
| NEW YORK TIMES CO | 3,029,102 | 111,848 | 463,898 |
| NEWELL RUBBERMAID IN | 5,365,428 | 98,934 | 755,114 |
| NEWFIELD EXPL CO | 318,992 | 6,695 | 26,600 |
| NEWHALL LAND & FARMI | 16,500 | | |
| NEWMARK HOMES CORP | 28,289 | | |

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| | | | |
|----------------------|------------|---------|-----------|
| NEWMONT MINING CORP | 3,619,337 | 58,067 | 474,177 |
| NEWPARK RES INC | 553,907 | | 46,200 |
| NEWPORT CORP | 396,598 | 20 | 18,500 |
| NEWPORT NEWS SHIPBUI | 79,190 | | 27,626 |
| NEWPOWER HLDGS INC | 346,851 | 100 | 28,300 |
| NEWS CORP LTD | 48,158 | | 62,800 |
| NEWS CORP LTD | 43,758 | | |
| NEXTEL COMMUNICATION | 12,878,791 | 543,817 | 1,738,467 |
| NEXTEL PARTNERS INC | 539,009 | 300 | 23,500 |
| NEXT LEVEL COMM INC | 194,156 | | 11,000 |
| NIAGARA MOHAWK HLDGS | 2,752,771 | 45,426 | 296,509 |
| NICOR INC | 860,368 | 11,721 | 85,488 |
| NIKE INC | 4,097,893 | 74,949 | 498,945 |
| 99 CENTS ONLY STORES | 490,960 | | 16,650 |
| NIPPON TELEG & TEL C | 22,604 | | |
| NISOURCE INC | 3,676,112 | 63,809 | 567,222 |
| NISSAN MOTORS | 31,712 | | |
| NOBLE AFFILIATES INC | 602,622 | 21,381 | 55,170 |
| NOKIA CORP | 278,176 | | |
| NOBLE DRILLING CORP | 2,881,475 | 51,654 | 280,896 |
| NORANDA INC | 74,017 | | 35,266 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| | | | | | | | |

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| | | | | | | |
|----------------------|-----------|----------|-------------|------------|------------|-----------|
| NORDSON CORP | COM | 65566310 | 9,897,570 | 374,766 | 374,406 | 360 |
| NORDSTROM INC | COM | 65566410 | 50,541,236 | 2,498,331 | 2,490,476 | 3,775 |
| NORFOLK SOUTHERN COR | COM | 65584410 | 160,212,063 | 8,740,429 | 8,645,471 | 52,263 |
| NORSK HYDRO A S | SPONSORED | 65653160 | 810,600 | 19,300 | 19,300 | |
| NORTEK INC | COM | 65655910 | 2,328,924 | 83,474 | 83,474 | |
| NORTEL NETWORKS CORP | COM | 65656810 | 363,569,970 | 48,735,921 | 48,722,771 | 13,150 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 768,691 | 57,365 | 57,365 | |
| NORTH FORK BANCORPOR | COM | 65942410 | 76,209,585 | 2,382,294 | 2,358,359 | 12,035 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 3,772,316 | 203,909 | 203,849 | 60 |
| NORTHEAST UTILS | COM | 66439710 | 25,576,175 | 1,450,719 | 1,436,254 | 11,629 |
| NORTHERN TR CORP | COM | 66585910 | 417,376,630 | 6,930,864 | 5,157,482 | 1,406,814 |
| NORTHFIELD LABS INC | COM | 66613510 | 694,846 | 80,975 | 80,975 | |
| NORTHROP GRUMMAN COR | COM | 66680710 | 634,709,236 | 6,296,094 | 6,291,218 | 4,534 |
| NORTHWEST AIRLS CORP | CL A | 66728010 | 28,115,010 | 1,790,765 | 385,527 | 1,405,238 |
| NORTHWEST BANCORP IN | COM | 66732810 | 1,562,223 | 136,558 | 136,558 | |
| NORTHWEST NAT GAS CO | COM | 66765510 | 8,662,758 | 339,716 | 339,116 | 600 |
| NORTHWESTERN CORP | COM | 66807410 | 8,796,184 | 417,871 | 417,165 | 240 |
| NOVARTIS A G | SPONSORED | 66987V10 | 4,335,287 | 118,775 | 118,775 | |
| NU HORIZONS ELECTRS | COM | 66990810 | 1,289,194 | 125,408 | 125,408 | |
| NOVADIGM INC | COM | 66993710 | 1,092,782 | 115,151 | 115,151 | |
| NUANCE COMMUNICATION | COM | 66996710 | 2,413,201 | 265,187 | 244,212 | 20,875 |
| NOVAVAX INC | COM | 67000210 | 1,886,622 | 133,803 | 133,803 | |
| NOVELL INC | COM | 67000610 | 37,061,959 | 8,074,501 | 8,002,551 | 70,810 |
| NOVELLUS SYS INC | COM | 67000810 | 114,318,801 | 2,897,815 | 2,891,800 | 5,715 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 6,627,654 | 373,389 | 373,389 | |
| NOVOSTE CORP | COM | 67010C10 | 1,162,271 | 132,983 | 132,983 | |
| NOVO-NORDISK A S | ADR | 67010020 | 777,017 | 19,377 | 19,377 | |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 3,469,908 | 396,561 | 396,561 | |
| NSTAR | COM | 67019E10 | 24,548,243 | 547,341 | 530,954 | 11,002 |
| NTELOS INC | COM | 67019U10 | 2,395,497 | 154,648 | 154,648 | |
| NUCOR CORP | COM | 67034610 | 101,526,597 | 1,917,043 | 1,868,025 | 22,631 |

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|----------------------|-----|----------|---------------|-----------|-----------|--------|
| NUEVO ENERGY CO | COM | 67050910 | 2,317,890 | 154,526 | 154,526 | |
| NUMERICAL TECHNOLOGI | COM | 67053T10 | 6,228,217 | 176,938 | 176,938 | |
| NVIDIA CORP | COM | 67066G10 | 177,058,543 | 2,646,615 | 2,641,505 | 4,130 |
| NYFIX INC | COM | 67071210 | 5,697,792 | 284,605 | 284,465 | 40 |
| O CHARLEYS INC | COM | 67082310 | 2,692,520 | 145,463 | 145,463 | |
| OGE ENERGY CORP | COM | 67083710 | 19,882,681 | 861,468 | 850,758 | 8,610 |
| OM GROUP INC | COM | 67087210 | 12,576,695 | 190,009 | 183,303 | 3,526 |
| OSI PHARMACEUTICALS | COM | 67104010 | 9,951,423 | 217,565 | 217,045 | 520 |
| OTG SOFTWARE INC | COM | 67105910 | 1,429,690 | 142,969 | 142,969 | |
| OAK TECHNOLOGY INC | COM | 67180210 | 6,004,611 | 436,699 | 436,599 | 100 |
| OAKLEY INC | COM | 67366210 | 3,497,591 | 215,104 | 214,904 | 200 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 246,235,727 | 9,281,407 | 9,258,127 | 22,200 |
| OCEAN ENERGY INC DEL | COM | 67481E10 | 30,508,934 | 1,589,007 | 1,585,007 | 3,600 |
| OCEANEERING INTL INC | COM | 67523210 | 5,600,142 | 253,171 | 253,171 | |
| OCEANFIRST FINL CORP | COM | 67523410 | 1,757,495 | 72,744 | 72,744 | |
| OCTEL CORP | COM | 67572710 | 1,385,028 | 76,946 | 76,946 | |
| Page Total | | | 2,629,334,029 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|------------|---------|-----------|
| NORDSON CORP | 349,966 | | 24,800 |
| NORDSTROM INC | 2,202,298 | 34,253 | 261,780 |
| NORFOLK SOUTHERN COR | 7,487,821 | 158,525 | 1,094,083 |
| NORSK HYDRO A S | 19,300 | | |
| NORTEK INC | 77,974 | | 5,500 |
| NORTEL NETWORKS CORP | 44,611,878 | 741,294 | 3,382,749 |
| NORTH AMERN SCIENTIF | 57,365 | | |
| NORTH FORK BANCORPOR | 2,175,093 | 21,400 | 185,801 |

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| | | | |
|----------------------|-----------|-----------|---------|
| NORTH PITTSBURGH SYS | 193,609 | | 10,300 |
| NORTHEAST UTILS | 1,322,034 | 10,736 | 117,949 |
| NORTHERN TR CORP | 5,781,775 | 516,274 | 632,815 |
| NORTHFIELD LABS INC | 78,975 | | 2,000 |
| NORTHROP GRUMMAN COR | 1,948,208 | 4,157,591 | 190,295 |
| NORTHWEST AIRLS CORP | 361,457 | 1,398,808 | 30,500 |
| NORTHWEST BANCORP IN | 127,458 | | 9,100 |
| NORTHWEST NAT GAS CO | 315,516 | | 24,200 |
| NORTHWESTERN CORP | 394,505 | 466 | 22,900 |
| NOVARTIS A G | 118,775 | | |
| NU HORIZONS ELECTRS | 122,908 | | 2,500 |
| NOVADIGM INC | 112,551 | | 2,600 |
| NUANCE COMMUNICATION | 248,587 | 100 | 16,500 |
| NOVAVAX INC | 125,003 | | 8,800 |
| NOVELL INC | 7,253,283 | 63,640 | 757,578 |
| NOVELLUS SYS INC | 2,551,079 | 42,193 | 304,543 |
| NOVEN PHARMACEUTICAL | 359,489 | | 13,900 |
| NOVOSTE CORP | 121,783 | | 11,200 |
| NOVO-NORDISK A S | 19,377 | | |
| NU SKIN ENTERPRISES | 368,361 | | 28,200 |
| NSTAR | 504,156 | 8,285 | 34,900 |
| NTELOS INC | 144,648 | | 10,000 |
| NUCOR CORP | 1,630,579 | 51,413 | 235,051 |
| NUEVO ENERGY CO | 143,026 | | 11,500 |
| NUMERICAL TECHNOLOGI | 165,338 | | 11,600 |
| NVIDIA CORP | 2,330,837 | 98,080 | 217,698 |
| NYFIX INC | 270,605 | 100 | 13,900 |
| O CHARLEYS INC | 135,063 | | 10,400 |
| OGE ENERGY CORP | 780,568 | 8,900 | 72,000 |
| OM GROUP INC | 169,029 | 5,280 | 15,700 |
| OSI PHARMACEUTICALS | 192,065 | 3,100 | 22,400 |

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| | | | |
|----------------------|-----------|---------|---------|
| OTG SOFTWARE INC | 142,969 | | |
| OAK TECHNOLOGY INC | 408,899 | | 27,800 |
| OAKLEY INC | 199,604 | | 15,500 |
| OCCIDENTAL PETE CORP | 8,126,704 | 173,261 | 981,442 |
| OCEAN ENERGY INC DEL | 1,470,007 | 10,000 | 109,000 |
| OCEANEERING INTL INC | 237,871 | | 15,300 |
| OCEANFIRST FINL CORP | 65,944 | | 6,800 |
| OCTEL CORP | 70,746 | | 6,200 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| OCULAR SCIENCES INC | COM | 67574410 | 4,813,780 | 206,600 | 206,560 | 40 | |
| OCWEN FINL CORP | COM | 67574610 | 5,699,314 | 672,089 | 626,889 | 2,600 | 4 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 274,964 | 10,600 | 10,600 | | |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 791,190 | 44,700 | 44,700 | | |
| OFFICEMAX INC | COM | 67622M10 | 4,541,809 | 1,009,291 | 1,009,291 | | |
| OFFICE DEPOT INC | COM | 67622010 | 171,838,935 | 9,268,551 | 9,238,998 | 28,933 | |
| OFFSHORE LOGISTICS I | COM | 67625510 | 5,755,643 | 324,079 | 322,759 | 1,320 | |
| OGLEBAY NORTON CO | COM | 67700710 | 286,564 | 18,488 | 18,488 | | |
| OHIO CAS CORP | COM | 67724010 | 11,679,071 | 727,668 | 723,218 | 4,450 | |
| OIL STS INTL INC | COM | 67802610 | 1,128,008 | 123,957 | 123,957 | | |
| OLD NATL BANCORP IND | COM | 68003310 | 10,786,926 | 427,205 | 422,270 | 4,935 | |
| OLD REP INTL CORP | COM | 68022310 | 80,353,379 | 2,868,739 | 2,863,108 | 4,931 | |
| OLD SECOND BANCORP I | COM | 68027710 | 2,153,711 | 54,635 | 54,635 | | |

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| | | | | | | |
|----------------------|-------------|----------|---------------|-------------|-------------|---------|
| OLIN CORP | COM PAR \$1 | 68066520 | 7,663,094 | 474,789 | 474,689 | 100 |
| OMNICARE INC | COM | 68190410 | 21,547,149 | 866,043 | 863,543 | 2,100 |
| OMNICOM GROUP INC | COM | 68191910 | 351,478,954 | 3,933,732 | 3,913,687 | 17,105 |
| 1-800 CONTACTS INC | COM | 68197710 | 725,451 | 58,316 | 58,316 | |
| OMEGA FINL CORP | COM | 68209210 | 2,368,651 | 73,675 | 73,675 | |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 2,492,791 | 366,587 | 366,487 | 100 |
| ON ASSIGNMENT INC | COM | 68215910 | 5,543,694 | 241,345 | 227,500 | 13,845 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 718,751 | 347,223 | 347,023 | 200 |
| 1 800 FLOWERS COM | CL A | 68243Q10 | 1,278,544 | 81,958 | 81,958 | |
| ONEIDA LTD | COM | 68250510 | 1,734,341 | 133,926 | 133,926 | |
| ONEOK INC NEW | COM | 68268010 | 14,385,391 | 806,356 | 803,350 | 510 |
| ONI SYSTEMS CORP | COM | 68273F10 | 7,765,206 | 1,238,470 | 1,160,485 | 60,285 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 781,491 | 152,635 | 152,635 | |
| ONYX SOFTWARE CORP | COM | 68340210 | 1,066,217 | 273,389 | 273,369 | 20 |
| OPENWAVE SYS INC | COM | 68371810 | 14,047,387 | 1,434,871 | 1,430,761 | 3,950 |
| OPLINK COMMUNICATION | COM | 68375Q10 | 1,855,266 | 984,226 | 984,226 | |
| OPNET TECHNOLOGIES I | COM | 68375710 | 2,827,486 | 196,217 | 167,748 | 28,469 |
| ORACLE CORP | COM | 68389X10 | 1,585,037,944 | 114,774,652 | 114,190,684 | 435,993 |
| OPTION CARE INC | COM | 68394810 | 1,319,683 | 67,503 | 67,503 | |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 2,971,197 | 244,543 | 244,543 | |
| ORBITAL SCIENCES COR | COM | 68556410 | 1,374,782 | 332,877 | 332,877 | |
| ORCHID BIOSCIENCES I | COM | 68571P10 | 1,863,900 | 338,891 | 338,891 | |
| ORGANOGENESIS INC | COM | 68590610 | 1,456,156 | 303,366 | 301,466 | 200 |
| OREGON STL MLS INC | COM | 68607910 | 1,111,958 | 224,638 | 224,638 | |
| O REILLY AUTOMOTIVE | COM | 68609110 | 13,158,594 | 360,806 | 360,786 | 20 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 1,767,037 | 95,002 | 95,002 | |
| ORION PWR HLDGS INC | COM | 68628610 | 5,880,173 | 225,294 | 224,794 | 500 |
| ORTHODONTIC CTRS AME | COM | 68750P10 | 7,777,408 | 254,997 | 254,977 | 20 |
| OSCA INC | CL A | 68783610 | 1,626,988 | 78,033 | 78,033 | |
| OSHKOSH B GOSH INC | CL A | 68822220 | 3,693,907 | 88,076 | 88,076 | |
| OSHKOSH TRUCK CORP | COM | 68823920 | 13,440,667 | 275,706 | 233,804 | 38,282 |

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| | | | | | | |
|----------------------|-----|----------|---------------|---------|---------|-------|
| OSMONICS INC | COM | 68835010 | 1,361,384 | 97,103 | 97,103 | |
| OTTER TAIL CORP | COM | 68964810 | 6,544,290 | 224,581 | 222,481 | 100 |
| OUTBACK STEAKHOUSE I | COM | 68989910 | 33,613,018 | 981,402 | 975,362 | 5,840 |
| Page Total | | | 2,422,382,244 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|-----------|---------|
| OCULAR SCIENCES INC | 196,900 | | 9,700 |
| OCWEN FINL CORP | 606,889 | 42,600 | 22,600 |
| ODYSSEY HEALTHCARE I | 10,600 | | |
| ODYSSEY RE HLDGS COR | 44,700 | | |
| OFFICEMAX INC | 927,091 | | 82,200 |
| OFFICE DEPOT INC | 6,608,545 | 1,993,022 | 666,984 |
| OFFSHORE LOGISTICS I | 313,079 | | 11,000 |
| OGLEBAY NORTON CO | 17,688 | | 800 |
| OHIO CAS CORP | 686,768 | | 40,900 |
| OIL STS INTL INC | 119,457 | | 4,500 |
| OLD NATL BANCORP IND | 384,390 | 3,070 | 39,745 |
| OLD REP INTL CORP | 2,729,986 | 23,800 | 114,953 |
| OLD SECOND BANCORP I | 51,035 | | 3,600 |
| OLIN CORP | 450,689 | | 24,100 |
| OMNICARE INC | 805,943 | 7,600 | 52,500 |
| OMNICOM GROUP INC | 3,292,944 | 134,902 | 505,886 |
| 1-800 CONTACTS INC | 54,116 | | 4,200 |
| OMEGA FINL CORP | 67,575 | | 6,100 |
| OMNOVA SOLUTIONS INC | 344,987 | | 21,600 |
| ON ASSIGNMENT INC | 226,745 | | 14,600 |
| ON SEMICONDUCTOR COR | 324,423 | | 22,800 |
| 1 800 FLOWERS COM | 81,958 | | |

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| | | | |
|----------------------|------------|-----------|------------|
| ONEIDA LTD | 120,426 | | 13,500 |
| ONEOK INC NEW | 770,850 | 2,496 | 33,010 |
| ONI SYSTEMS CORP | 1,148,460 | 26,300 | 63,710 |
| ONYX PHARMACEUTICALS | 141,135 | | 11,500 |
| ONYX SOFTWARE CORP | 252,989 | | 20,400 |
| OPENWAVE SYS INC | 1,221,357 | 9,840 | 203,674 |
| OPLINK COMMUNICATION | 912,326 | | 71,900 |
| OPNET TECHNOLOGIES I | 191,117 | | 5,100 |
| ORACLE CORP | 97,811,661 | 3,934,159 | 13,028,832 |
| OPTION CARE INC | 67,503 | | |
| ORASURE TECHNOLOGIES | 228,643 | | 15,900 |
| ORBITAL SCIENCES COR | 305,177 | | 27,700 |
| ORCHID BIOSCIENCES I | 318,091 | | 20,800 |
| ORGANOGENESIS INC | 277,866 | 1,700 | 23,800 |
| OREGON STL MLS INC | 208,638 | | 16,000 |
| O REILLY AUTOMOTIVE | 336,206 | | 24,600 |
| ORIENTAL FINL GROUP | 87,802 | | 7,200 |
| ORION PWR HLDGS INC | 205,894 | 1,900 | 17,500 |
| ORTHODONTIC CTRS AME | 225,897 | 3,300 | 25,800 |
| OSCA INC | 75,233 | | 2,800 |
| OSHKOSH B GOSH INC | 79,676 | | 8,400 |
| OSHKOSH TRUCK CORP | 262,386 | 3,620 | 9,700 |
| OSMONICS INC | 86,403 | | 10,700 |
| OTTER TAIL CORP | 205,581 | 2,000 | 17,000 |
| OUTBACK STEAKHOUSE I | 930,752 | 4,000 | 46,650 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 8,560,912 | 380,485 | 380,465 | 20 | |
| OVERTURE SVCS INC | COM | 69039R10 | 13,311,369 | 375,709 | 375,089 | 620 | |
| OWENS & MINOR INC NE | COM | 69073210 | 5,707,990 | 308,540 | 308,460 | 80 | |
| OWENS ILL INC | COM NEW | 69076840 | 203,504,411 | 20,370,812 | 12,639,310 | 7,731,502 | |
| OXFORD HEALTH PLANS | COM | 69147110 | 38,381,752 | 1,273,449 | 1,269,428 | 3,481 | |
| OXFORD INDS INC | COM | 69149730 | 1,211,647 | 51,341 | 51,181 | | |
| P C CONNECTION | COM | 69318J10 | 1,046,538 | 70,569 | 70,269 | 300 | |
| PC-TEL INC | COM | 69325Q10 | 1,510,778 | 155,590 | 155,590 | | |
| PDF SOLUTIONS INC | COM | 69328210 | 342,300 | 16,300 | 16,300 | | |
| PDI INC | COM | 69329V10 | 1,514,032 | 67,833 | 67,833 | | |
| PG&E CORP | COM | 69331C10 | 577,083,925 | 29,993,967 | 29,977,332 | 16,055 | |
| PFF BANCORP INC | COM | 69331W10 | 5,208,782 | 188,724 | 188,724 | | |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 7,867,598 | 166,334 | 131,809 | 29,160 | |
| PICO HLDGS INC | COM NEW | 69336620 | 1,538,337 | 123,067 | 123,027 | 40 | |
| PLX TECHNOLOGY INC | COM | 69341710 | 1,959,039 | 155,356 | 155,256 | 100 | |
| PMA CAP CORP | CL A | 69341920 | 2,972,528 | 154,017 | 154,017 | | |
| PMC-SIERRA INC | COM | 69344F10 | 70,978,678 | 3,338,602 | 3,331,645 | 6,460 | |
| PMI GROUP INC | COM | 69344M10 | 38,657,867 | 576,897 | 573,097 | 3,700 | |
| PNC FINL SVCS GROUP | COM | 69347510 | 362,742,506 | 6,454,493 | 6,353,044 | 69,969 | 3 |
| PPG INDS INC | COM | 69350610 | 202,018,630 | 3,906,006 | 3,864,102 | 34,184 | |
| PPL CORP | COM | 69351T10 | 137,986,309 | 3,959,435 | 3,946,823 | 9,850 | |
| PRI AUTOMATION INC | COM | 69357H10 | 4,290,430 | 209,801 | 209,781 | 20 | |
| PS BUSINESS PKS INC | COM | 69360J10 | 7,983,486 | 253,444 | 253,364 | 80 | |
| PSS WORLD MED INC | COM | 69366A10 | 10,210,257 | 1,251,257 | 1,251,097 | 160 | |
| PTEK HLDGS INC | COM | 69366M10 | 413,205 | 121,531 | 26,531 | 95,000 | |
| PACCAR INC | COM | 69371810 | 100,383,901 | 1,529,776 | 1,524,026 | 3,400 | |
| PACIFIC CAP BANCORP | COM | 69404P10 | 7,962,085 | 286,509 | 286,469 | 40 | |

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|----------------------|------|----------|---------------|------------|------------|---------|
| PACIFIC CENTY FINL C | COM | 69405810 | 20,396,608 | 787,818 | 785,088 | 2,730 |
| PACIFIC NORTHWEST BA | COM | 69466M10 | 2,646,030 | 129,327 | 129,327 | |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 5,703,734 | 279,321 | 276,661 | 2,560 |
| PACIFICARE HEALTH SY | COM | 69511210 | 6,589,648 | 411,853 | 411,753 | 100 |
| PACKAGING CORP AMER | COM | 69515610 | 18,731,017 | 1,032,012 | 1,031,511 | 501 |
| PACKETEER INC | COM | 69521010 | 1,495,623 | 202,934 | 199,409 | 3,525 |
| PACTIV CORP | COM | 69525710 | 59,141,722 | 3,331,928 | 3,327,008 | 4,920 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 1,562,668 | 170,597 | 170,597 | |
| PALL CORP | COM | 69642930 | 70,026,220 | 2,910,483 | 2,896,233 | 14,250 |
| PALM HARBOR HOMES | COM | 69663910 | 3,629,383 | 151,540 | 151,540 | |
| PALM INC | COM | 69664210 | 47,660,472 | 12,283,627 | 12,054,666 | 216,019 |
| PANAMSAT CORP NEW | COM | 69793310 | 8,681,480 | 396,777 | 396,497 | 280 |
| PAN PACIFIC RETAIL P | COM | 69806L10 | 13,579,936 | 472,839 | 424,803 | 48,036 |
| PANCANADIAN ENERGY C | COM | 69831A10 | 365,768 | 14,068 | 13,282 | 786 |
| PANERA BREAD CO | CL A | 69840W10 | 10,952,026 | 210,454 | 210,454 | |
| PAPA JOHNS INTL INC | COM | 69881310 | 16,113,749 | 586,381 | 586,281 | 100 |
| PARADIGM GENETICS IN | COM | 69900R10 | 1,042,256 | 182,852 | 181,973 | 879 |
| PARAMETRIC TECHNOLOG | COM | 69917310 | 44,018,761 | 5,636,205 | 5,620,215 | 14,825 |
| PAREXEL INTL CORP | COM | 69946210 | 3,299,796 | 229,951 | 229,651 | 300 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 4,076,265 | 154,404 | 154,114 | 290 |
| Page Total | | | 2,155,062,454 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|------------|--------|
| OVERSEAS SHIPHOLDING | 363,585 | | 16,900 |
| OVERTURE SVCS INC | 364,309 | | 11,400 |
| OWENS & MINOR INC NE | 286,040 | | 22,500 |
| OWENS ILL INC | 1,315,886 | 18,959,672 | 95,254 |

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|----------------------|-----------|------------|---------|
| OXFORD HEALTH PLANS | 1,139,955 | 6,240 | 127,254 |
| OXFORD INDS INC | 50,081 | 160 | 1,100 |
| P C CONNECTION | 70,569 | | |
| PC-TEL INC | 151,690 | | 3,900 |
| PDF SOLUTIONS INC | 16,300 | | |
| PDI INC | 63,033 | | 4,800 |
| PG&E CORP | 6,984,692 | 22,021,612 | 987,663 |
| PFF BANCORP INC | 181,224 | | 7,500 |
| P F CHANGS CHINA BIS | 156,169 | 5,365 | 4,800 |
| PICO HLDGS INC | 114,667 | | 8,400 |
| PLX TECHNOLOGY INC | 144,356 | | 11,000 |
| PMA CAP CORP | 141,417 | | 12,600 |
| PMC-SIERRA INC | 2,857,504 | 106,297 | 374,801 |
| PMI GROUP INC | 538,147 | 2,400 | 36,350 |
| PNC FINL SVCS GROUP | 5,485,344 | 119,840 | 849,309 |
| PPG INDS INC | 3,431,482 | 56,077 | 418,447 |
| PPL CORP | 3,525,682 | 56,627 | 377,126 |
| PRI AUTOMATION INC | 195,401 | | 14,400 |
| PS BUSINESS PKS INC | 245,344 | | 8,100 |
| PSS WORLD MED INC | 1,206,457 | | 44,800 |
| PTEK HLDGS INC | 121,531 | | |
| PACCAR INC | 1,375,867 | 22,231 | 131,678 |
| PACIFIC CAP BANCORP | 270,209 | | 16,300 |
| PACIFIC CENTY FINL C | 730,996 | 4,300 | 52,522 |
| PACIFIC NORTHWEST BA | 120,627 | | 8,700 |
| PACIFIC SUNWEAR CALI | 258,121 | 100 | 21,100 |
| PACIFICARE HEALTH SY | 391,753 | | 20,100 |
| PACKAGING CORP AMER | 972,212 | 18,300 | 41,500 |
| PACKETEER INC | 191,434 | | 11,500 |
| PACTIV CORP | 2,994,581 | 62,863 | 274,484 |
| PAIN THERAPEUTICS IN | 167,697 | | 2,900 |

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|----------------------|------------|---------|-----------|
| PALL CORP | 2,667,627 | 30,215 | 212,641 |
| PALM HARBOR HOMES | 141,340 | | 10,200 |
| PALM INC | 10,347,218 | 326,488 | 1,609,921 |
| PANAMSAT CORP NEW | 375,777 | 2,600 | 18,400 |
| PAN PACIFIC RETAIL P | 461,039 | | 11,800 |
| PANCANADIAN ENERGY C | 11,606 | | 2,462 |
| PANERA BREAD CO | 204,554 | | 5,900 |
| PAPA JOHNS INTL INC | 577,281 | | 9,100 |
| PARADIGM GENETICS IN | 172,052 | | 10,800 |
| PARAMETRIC TECHNOLOG | 4,808,387 | 176,252 | 651,566 |
| PAREXEL INTL CORP | 215,151 | | 14,800 |
| PARK ELECTROCHEMICAL | 146,604 | | 7,800 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| PARK NATL CORP | COM | 70065810 | 9,989,082 | 107,699 | 107,699 | | |
| PARK PL ENTMT CORP | COM | 70069010 | 30,029,686 | 3,274,775 | 3,260,015 | 14,160 | |
| PARKER DRILLING CO | COM | 70108110 | 3,315,679 | 898,558 | 787,258 | 1,300 | 11 |
| PARKER HANNIFIN CORP | COM | 70109410 | 127,037,193 | 2,767,092 | 2,705,994 | 30,901 | 3 |
| PARKERVISION INC | COM | 70135410 | 1,650,096 | 78,576 | 78,576 | | |
| PARKWAY PPTYS INC | COM | 70159Q10 | 3,462,594 | 104,295 | 104,295 | | |
| PATHMARK STORES INC | COM | 70322A10 | 6,780,316 | 274,952 | 266,952 | 8,000 | |
| PATINA OIL & GAS COR | COM | 70322410 | 10,642,995 | 387,018 | 387,018 | | |
| PATTERSON DENTAL CO | COM | 70341210 | 24,489,114 | 598,317 | 592,602 | 5,615 | |

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|----------------------|------------|----------|---------------|------------|------------|---------|
| PATTERSON UTI ENERGY | COM | 70348110 | 15,521,336 | 665,866 | 663,566 | 2,100 |
| PAXAR CORP | COM | 70422710 | 4,886,617 | 344,128 | 344,088 | 40 |
| PAXSON COMMUNICATION | COM | 70423110 | 3,452,376 | 330,371 | 328,671 | 1,700 |
| PAYCHEX INC | COM | 70432610 | 275,125,973 | 7,894,576 | 7,712,192 | 112,900 |
| PAYLESS SHOESOURCE I | COM | 70437910 | 12,707,306 | 226,310 | 225,205 | 1,005 |
| PEABODY ENERGY CORP | COM | 70454910 | 3,592,251 | 127,430 | 127,430 | |
| PEARSON PLC | SPONSORED | 70501510 | 458,952 | 37,374 | 37,374 | |
| PEC SOLUTIONS INC | COM | 70510710 | 1,105,320 | 29,389 | 29,389 | |
| PECHINEY | SPONSORED | 70515120 | 451,603 | 17,935 | 17,935 | |
| PECO II INC | COM | 70522110 | 691,669 | 116,052 | 116,052 | |
| PEDIATRIX MED GROUP | COM | 70532410 | 8,047,316 | 237,244 | 237,244 | |
| PEGASUS COMMUNICATIO | CL A | 70590410 | 4,078,908 | 391,826 | 389,326 | 2,400 |
| PEGASUS SOLUTIONS IN | COM | 70590610 | 3,181,183 | 224,027 | 223,987 | 40 |
| PEMSTAR INC | COM | 70655210 | 2,447,844 | 203,987 | 203,987 | |
| PENN ENGR & MFG CORP | COM NON VT | 70738930 | 1,983,736 | 118,432 | 118,432 | |
| PENN NATL GAMING INC | COM | 70756910 | 2,671,892 | 88,065 | 88,065 | |
| PENN VA CORP | COM | 70788210 | 2,416,053 | 70,852 | 70,852 | |
| PENNEY J C INC | COM | 70816010 | 1,134,196,051 | 42,163,422 | 42,147,346 | 15,476 |
| PENNFED FINL SVCS IN | COM | 70816710 | 1,288,778 | 51,925 | 51,925 | |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 3,557,673 | 153,348 | 153,248 | 100 |
| PENNZOIL-QUAKER STAT | COM | 70932310 | 14,321,987 | 991,141 | 989,391 | 1,450 |
| PENTAIR INC | COM | 70963110 | 17,813,922 | 487,919 | 487,119 | 800 |
| PENTON MEDIA INC | COM | 70966810 | 1,768,719 | 282,543 | 207,323 | 220 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 2,238,281 | 111,635 | 111,635 | |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 4,498,892 | 211,613 | 200,663 | 4,100 |
| PEOPLES ENERGY CORP | COM | 71103010 | 34,325,853 | 904,979 | 903,799 | 980 |
| PEOPLES HLDG CO | COM | 71114810 | 1,094,941 | 29,593 | 29,593 | |
| PEOPLESOFT INC | COM | 71271310 | 252,394,815 | 6,278,478 | 6,264,465 | 13,653 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 18,271,181 | 1,065,375 | 1,065,375 | |
| PEPSI BOTTLING GROUP | COM | 71340910 | 269,316,157 | 11,460,262 | 11,457,156 | 2,906 |
| PEPSIAMERICAS INC | COM | 71343P20 | 20,364,756 | 1,475,707 | 1,472,087 | 3,220 |

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|----------------------|---------|----------|---------------|------------|------------|-----------|----|
| PEPSICO INC | COM | 71344810 | 1,990,634,559 | 40,883,848 | 38,149,543 | 1,739,874 | 99 |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 2,797,988 | 260,278 | 260,278 | | |
| PEREGRINE SYSTEMS IN | COM | 71366Q10 | 18,956,699 | 1,278,267 | 1,273,526 | 4,641 | |
| PEREGRINE PHARMACEUT | COM | 71366110 | 3,020,406 | 880,585 | 880,585 | | |
| PERFORMANCE FOOD GRO | COM | 71375510 | 14,263,580 | 405,561 | 405,561 | | |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 1,178,806 | 88,499 | 88,499 | | |
| PERICOM SEMICONDUCTO | COM | 71383110 | 6,420,179 | 442,771 | 442,751 | 20 | |
| Page Total | | | 4,372,941,313 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|-----------|
| PARK NATL CORP | 100,199 | | 7,500 |
| PARK PL ENTMT CORP | 2,919,349 | 15,600 | 339,826 |
| PARKER DRILLING CO | 736,258 | 110,000 | 52,300 |
| PARKER HANNIFIN CORP | 2,390,820 | 75,151 | 301,121 |
| PARKERVISION INC | 73,076 | | 5,500 |
| PARKWAY PPTYS INC | 96,695 | | 7,600 |
| PATHMARK STORES INC | 256,252 | | 18,700 |
| PATINA OIL & GAS COR | 378,618 | | 8,400 |
| PATTERSON DENTAL CO | 562,317 | 4,700 | 31,300 |
| PATTERSON UTI ENERGY | 619,366 | 6,000 | 40,500 |
| PAXAR CORP | 317,628 | | 26,500 |
| PAXSON COMMUNICATION | 306,871 | | 23,500 |
| PAYCHEX INC | 6,534,554 | 335,105 | 1,024,917 |
| PAYLESS SHOESOURCE I | 210,210 | 2,000 | 14,100 |
| PEABODY ENERGY CORP | 117,130 | 1,000 | 9,300 |
| PEARSON PLC | 37,374 | | |
| PEC SOLUTIONS INC | 29,389 | | |
| PECHINEY | 17,935 | | |

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| | | | |
|----------------------|------------|------------|-----------|
| PECO II INC | 113,852 | | 2,200 |
| PEDIATRIX MED GROUP | 224,844 | | 12,400 |
| PEGASUS COMMUNICATIO | 364,826 | 100 | 26,900 |
| PEGASUS SOLUTIONS IN | 207,027 | | 17,000 |
| PEMSTAR INC | 193,687 | | 10,300 |
| PENN ENGR & MFG CORP | 107,832 | | 10,600 |
| PENN NATL GAMING INC | 82,765 | | 5,300 |
| PENN VA CORP | 66,352 | | 4,500 |
| PENNEY J C INC | 4,871,690 | 36,564,352 | 727,380 |
| PENNFED FINL SVCS IN | 50,725 | | 1,200 |
| PENNSYLVANIA RL ESTA | 144,648 | | 8,700 |
| PENNZOIL-QUAKER STAT | 938,241 | 300 | 52,600 |
| PENTAIR INC | 451,319 | 6,400 | 30,200 |
| PENTON MEDIA INC | 193,443 | 75,000 | 14,100 |
| PENWEST PHARMACEUTIC | 108,035 | | 3,600 |
| PEOPLES BK BRIDGEPOR | 188,963 | 7,250 | 15,400 |
| PEOPLES ENERGY CORP | 827,917 | 6,250 | 70,812 |
| PEOPLES HLDG CO | 29,593 | | |
| PEOPLESOFT INC | 5,236,266 | 207,499 | 834,713 |
| PEP BOYS MANNY MOE & | 1,020,375 | | 45,000 |
| PEPSI BOTTLING GROUP | 5,277,708 | 5,755,109 | 427,445 |
| PEPSIAMERICAS INC | 1,335,207 | 4,400 | 136,100 |
| PEPSICO INC | 33,694,066 | 2,279,209 | 4,910,573 |
| PER-SE TECHNOLOGIES | 241,378 | | 18,900 |
| PEREGRINE SYSTEMS IN | 1,071,818 | 8,100 | 198,349 |
| PEREGRINE PHARMACEUT | 820,485 | | 60,100 |
| PERFORMANCE FOOD GRO | 373,491 | | 32,070 |
| PERFORMANCE TECHNOLO | 86,499 | | 2,000 |
| PERICOM SEMICONDUCTO | 428,471 | | 14,300 |
| Page Total | | | |

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| PERINI CORP | COM | 71383910 | 745,507 | 106,501 | 106,501 | | |
| PERKINELMER INC | COM | 71404610 | 85,808,210 | 2,450,263 | 2,445,903 | 4,240 | |
| PEROT SYS CORP | CL A | 71426510 | 12,053,313 | 590,270 | 590,220 | 50 | |
| PERRIGO CO | COM | 71429010 | 10,312,678 | 872,477 | 872,477 | | |
| PETRO-CDA | COM | 71644E10 | 316,326 | 12,906 | 12,906 | | |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 5,782,067 | 260,102 | 260,102 | | |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 3,243,313 | 139,198 | 139,198 | | |
| PETROQUEST ENERGY IN | COM | 71674810 | 958,084 | 180,091 | 180,091 | | |
| PETSMART INC | COM | 71676810 | 10,410,592 | 1,057,987 | 1,057,987 | | |
| PHARMACYCLICS INC | COM | 71693310 | 1,428,378 | 143,700 | 142,700 | 1,000 | |
| PFIZER INC | COM | 71708110 | 5,783,052,323 | 145,120,510 | 138,268,876 | 4,025,287 | 2,82 |
| PHARMACEUTICAL PROD | COM | 71712410 | 38,437,979 | 1,189,662 | 1,188,982 | 680 | |
| PHARMACEUTICAL RES I | COM | 71712510 | 5,847,974 | 173,017 | 172,917 | | |
| PHARMACOPEIA INC | COM | 71713B10 | 2,710,022 | 195,106 | 195,106 | | |
| PHARMACIA CORP | COM | 71713U10 | 1,397,863,815 | 32,775,236 | 27,240,479 | 5,479,408 | 5 |
| PHARMOS CORP | COM NEW | 71713920 | 1,036,761 | 441,175 | 441,175 | | |
| PHELPS DODGE CORP | COM | 71726510 | 54,634,143 | 1,686,239 | 1,682,834 | 3,305 | |
| PHILADELPHIA CONS HL | COM | 71752810 | 4,109,220 | 108,969 | 108,969 | | |
| PHILADELPHIA SUBN CO | COM PAR \$0 | 71800960 | 12,111,289 | 537,086 | 535,031 | 937 | |
| PHILIP MORRIS COS IN | COM | 71815410 | 2,162,211,998 | 47,158,386 | 46,364,493 | 481,672 | 31 |
| PHILLIPS PETE CO | COM | 71850710 | 484,312,693 | 8,037,051 | 7,937,148 | 62,439 | 3 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 16,143,205 | 1,481,028 | 237,738 | 1,243,290 | |
| PHOENIX COS INC NEW | COM | 71902E10 | 1,392,828 | 75,288 | 71,400 | 3,888 | |

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|----------------------|-------------|----------|----------------|-----------|-----------|--------|
| PHOENIX TECHNOLOGY L | COM | 71915310 | 3,624,521 | 311,385 | 310,485 | 900 |
| PHOTON DYNAMICS INC | COM | 71936410 | 5,322,333 | 116,590 | 115,105 | 1,485 |
| PHOTRONICS INC | COM | 71940510 | 11,163,797 | 356,102 | 355,882 | 220 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 10,448,731 | 291,864 | 291,314 | 550 |
| PIER 1 IMPORTS INC | COM | 72027910 | 20,847,760 | 1,202,293 | 1,199,233 | 3,060 |
| PILGRIMS PRIDE CORP | CL B | 72146710 | 1,893,192 | 139,719 | 139,719 | |
| PINNACLE ENTMT INC | COM | 72345610 | 1,038,540 | 172,229 | 171,969 | 40 |
| PINNACLE SYS INC | COM | 72348110 | 3,990,167 | 502,540 | 502,440 | 100 |
| PINNACLE WEST CAP CO | COM | 72348410 | 74,205,448 | 1,773,129 | 1,770,782 | 2,347 |
| PIONEER NAT RES CO | COM | 72378710 | 21,853,359 | 1,134,650 | 1,132,590 | 1,860 |
| PIONEER STD ELECTRS | COM | 72387710 | 3,982,554 | 313,587 | 313,567 | 20 |
| PITNEY BOWES INC | COM | 72447910 | 207,524,834 | 5,517,810 | 5,495,885 | 16,395 |
| PITT DESMOINES INC | COM | 72450810 | 1,328,691 | 42,861 | 39,861 | 3,000 |
| PITTSTON CO | COM BRINKS | 72570110 | 15,954,233 | 721,911 | 720,691 | 1,020 |
| PIXELWORKS INC | COM | 72581M10 | 3,460,946 | 215,501 | 213,215 | 2,286 |
| PIXAR | COM | 72581110 | 5,434,634 | 151,130 | 150,618 | 452 |
| PLACER DOME INC | COM | 72590610 | 54,720,981 | 5,015,672 | 5,013,572 | 2,100 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 789,290 | 30,369 | 30,369 | |
| PLAINS RES INC | COM PAR \$0 | 72654050 | 5,292,159 | 215,041 | 215,041 | |
| PLANAR SYS INC | COM | 72690010 | 1,857,053 | 88,012 | 88,012 | |
| PLANTRONICS INC NEW | COM | 72749310 | 14,715,360 | 573,922 | 573,222 | 300 |
| PLATO LEARNING INC | COM | 72764Y10 | 2,385,079 | 143,593 | 143,593 | |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 2,206,779 | 130,656 | 130,656 | |
| PLAYTEX PRODS INC | COM | 72813P10 | 2,709,378 | 277,885 | 275,585 | 2,200 |
| Page Total | | | 10,571,672,537 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------|------|--------|------|
| | | | |

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| | | | |
|----------------------|-------------|-----------|------------|
| PERINI CORP | 106,501 | | |
| PERKINELMER INC | 2,169,995 | 32,001 | 248,267 |
| PEROT SYS CORP | 551,170 | | 39,100 |
| PERRIGO CO | 834,177 | | 38,300 |
| PETRO-CDA | 12,906 | | |
| PETROLEO BRASILEIRO | 74,817 | 158,865 | 26,420 |
| PETROLEO BRASILEIRO | 30,140 | 95,958 | 13,100 |
| PETROQUEST ENERGY IN | 166,191 | | 13,900 |
| PETSMART INC | 982,087 | | 75,900 |
| PHARMACYCLICS INC | 133,200 | | 10,500 |
| PFIZER INC | 119,374,823 | 9,461,989 | 16,283,698 |
| PHARMACEUTICAL PROD | 1,154,926 | 3,300 | 31,436 |
| PHARMACEUTICAL RES I | 162,117 | 100 | 10,800 |
| PHARMACOPEIA INC | 180,706 | | 14,400 |
| PHARMACIA CORP | 23,214,702 | 6,228,894 | 3,331,640 |
| PHARMOS CORP | 407,375 | | 33,800 |
| PHELPS DODGE CORP | 1,470,305 | 23,065 | 192,869 |
| PHILADELPHIA CONS HL | 105,069 | | 3,900 |
| PHILADELPHIA SUBN CO | 501,222 | 1,118 | 34,746 |
| PHILIP MORRIS COS IN | 42,800,922 | 1,651,312 | 2,706,152 |
| PHILLIPS PETE CO | 7,128,804 | 149,686 | 758,561 |
| PHILLIPS VAN HEUSEN | 217,238 | 1,243,290 | 20,500 |
| PHOENIX COS INC NEW | 75,288 | | |
| PHOENIX TECHNOLOGY L | 294,485 | | 16,900 |
| PHOTON DYNAMICS INC | 108,390 | | 8,200 |
| PHOTRONICS INC | 339,202 | | 16,900 |
| PIEDMONT NAT GAS INC | 271,564 | | 20,300 |
| PIER 1 IMPORTS INC | 1,141,493 | | 60,800 |
| PILGRIMS PRIDE CORP | 132,619 | | 7,100 |
| PINNACLE ENTMT INC | 158,809 | 220 | 13,200 |
| PINNACLE SYS INC | 471,740 | | 30,800 |

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|----------------------|-----------|---------|---------|
| PINNACLE WEST CAP CO | 1,591,992 | 25,806 | 155,331 |
| PIONEER NAT RES CO | 1,061,750 | 8,800 | 64,100 |
| PIONEER STD ELECTRS | 291,687 | | 21,900 |
| PITNEY BOWES INC | 4,654,617 | 184,120 | 679,073 |
| PITT DESMOINES INC | 41,961 | | 900 |
| PITTSTON CO | 687,011 | 200 | 34,700 |
| PIXELWORKS INC | 202,001 | | 13,500 |
| PIXAR | 140,170 | 160 | 10,800 |
| PLACER DOME INC | 4,601,868 | 91,250 | 322,554 |
| PLAINS ALL AMERN PIP | 30,369 | | |
| PLAINS RES INC | 203,241 | | 11,800 |
| PLANAR SYS INC | 81,612 | | 6,400 |
| PLANTRONICS INC NEW | 551,722 | 400 | 21,800 |
| PLATO LEARNING INC | 135,460 | | 8,133 |
| PLAYBOY ENTERPRISES | 122,656 | | 8,000 |
| PLAYTEX PRODS INC | 256,485 | 100 | 21,300 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| PLEXUS CORP | COM | 72913210 | 16,291,293 | 613,377 | 580,412 | 32,765 | |
| PLUG POWER INC | COM | 72919P10 | 795,401 | 91,007 | 90,707 | 300 | |
| PLUM CREEK TIMBER CO | COM | 72925110 | 32,729,111 | 1,154,466 | 1,152,442 | 2,024 | |
| POGO PRODUCING CO | COM | 73044810 | 9,255,525 | 352,323 | 351,153 | 1,170 | |
| POHANG IRON & STL LT | SPONSORED | 73045010 | 1,377,263 | 59,881 | 59,881 | | |

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|----------------------|------------|----------|-------------|-----------|-----------|-----------|
| POLARIS INDS INC | COM | 73106810 | 12,124,439 | 209,947 | 209,407 | 460 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 11,699,525 | 437,202 | 436,682 | 420 |
| POLYCOM INC | COM | 73172K10 | 36,063,844 | 1,058,522 | 1,056,702 | 1,520 |
| POLYMEDICA CORP | COM | 73173810 | 2,765,692 | 166,608 | 166,608 | |
| POLYONE CORP | COM | 73179P10 | 70,397,261 | 7,183,394 | 730,616 | 6,452,778 |
| POMEROY COMPUTER RES | COM | 73182210 | 1,315,615 | 97,453 | 97,453 | |
| POPE & TALBOT INC | COM | 73282710 | 2,226,990 | 156,280 | 156,280 | |
| POPULAR INC | COM | 73317410 | 27,604,451 | 949,259 | 948,489 | 770 |
| PORT FINL CORP | COM | 73411910 | 1,413,150 | 54,206 | 54,206 | |
| PORTAL SOFTWARE INC | COM | 73612610 | 1,897,500 | 912,260 | 909,320 | 2,840 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 287,049 | 37,720 | 37,720 | |
| POSSIS MEDICAL INC | COM | 73740710 | 2,657,316 | 152,544 | 152,544 | |
| POST PPTYS INC | COM | 73746410 | 17,372,628 | 489,232 | 489,012 | 220 |
| POTLATCH CORP | COM | 73762810 | 10,269,447 | 350,254 | 348,382 | 520 |
| POTOMAC ELEC PWR CO | COM | 73767910 | 24,890,715 | 1,102,823 | 1,096,399 | 4,510 |
| POWELL INDS INC | COM | 73912810 | 938,668 | 50,009 | 50,009 | |
| POWER INTEGRATIONS I | COM | 73927610 | 5,708,583 | 249,938 | 249,718 | 220 |
| POWER-ONE INC | COM | 73930810 | 15,645,553 | 1,502,935 | 1,500,725 | 1,910 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 15,537,484 | 899,160 | 897,210 | 1,750 |
| POZEN INC | COM | 73941U10 | 991,504 | 188,858 | 188,858 | |
| PRAECIS PHARMACEUTIC | COM | 73942110 | 2,536,780 | 435,873 | 435,273 | |
| PRAXAIR INC | COM | 74005P10 | 205,682,545 | 3,722,761 | 3,712,931 | 9,460 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 3,357,029 | 153,289 | 153,289 | |
| PRECISION CASTPARTS | COM | 74018910 | 24,576,002 | 869,947 | 866,687 | 2,960 |
| PREFORMED LINE PRODS | COM | 74044410 | 388,500 | 21,000 | | 2 |
| PRENTISS PPTYS TR | SH BEN INT | 74070610 | 17,117,820 | 623,600 | 576,310 | 47,290 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 5,457,323 | 265,434 | 264,994 | |
| PRESSTEK INC | COM | 74111310 | 2,574,495 | 280,752 | 280,157 | 560 |
| PRICE COMMUNICATIONS | COM NEW | 74143730 | 13,390,871 | 701,460 | 700,760 | 600 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 90,784,358 | 2,614,004 | 2,376,007 | 195,197 |
| PRICELINE COM INC | COM | 74150310 | 9,892,038 | 1,699,663 | 1,690,023 | 9,540 |

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|----------------------|-------------|----------|-------------|-----------|-----------|-------|
| PRICESMART INC | COM | 74151110 | 1,201,165 | 34,319 | 34,319 | |
| PRIDE INTL INC DEL | COM | 74153Q10 | 23,834,927 | 1,578,472 | 1,575,462 | 2,450 |
| PRIMEDIA INC | COM | 74157K10 | 5,957,572 | 1,369,557 | 1,365,087 | 4,350 |
| PRIME GROUP REALTY T | SH BEN INT | 74158J10 | 1,167,133 | 126,450 | 126,410 | 40 |
| PRIMA ENERGY CORP | COM PAR \$0 | 74190120 | 1,857,558 | 85,405 | 85,405 | |
| PRIME HOSPITALITY CO | COM | 74191710 | 5,782,288 | 523,284 | 523,184 | 100 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 5,702,880 | 237,620 | 237,320 | 300 |
| PRIORITY HEALTHCARE | CL B | 74264T10 | 6,970,153 | 198,072 | 197,852 | 220 |
| PRIVATE MEDIA GROUP | COM | 74266R10 | 1,038,604 | 105,980 | 105,980 | |
| PROASSURANCE CORP | COM | 74267C10 | 3,692,679 | 210,050 | 210,050 | |
| PRIZE ENERGY CORP | COM | 74267L10 | 1,007,754 | 43,588 | 43,588 | |
| Page Total | | | 756,226,481 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|-----------|---------|
| PLEXUS CORP | 587,177 | 200 | 26,000 |
| PLUG POWER INC | 85,707 | | 5,300 |
| PLUM CREEK TIMBER CO | 1,033,654 | 11,224 | 109,588 |
| POGO PRODUCING CO | 313,423 | 4,700 | 34,200 |
| POHANG IRON & STL LT | 17,720 | 23,300 | 18,861 |
| POLARIS INDS INC | 193,767 | 80 | 16,100 |
| POLO RALPH LAUREN CO | 398,402 | 4,600 | 34,200 |
| POLYCOM INC | 992,833 | 8,600 | 57,089 |
| POLYMEDICA CORP | 159,708 | | 6,900 |
| POLYONE CORP | 682,576 | 6,452,618 | 48,200 |
| POMEROY COMPUTER RES | 95,653 | | 1,800 |
| POPE & TALBOT INC | 145,780 | | 10,500 |
| POPULAR INC | 854,037 | 7,900 | 87,322 |
| PORT FINL CORP | 50,006 | | 4,200 |

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| | | | |
|----------------------|-----------|--------|---------|
| PORTAL SOFTWARE INC | 853,460 | 100 | 58,700 |
| PORTUGAL TELECOM SGP | 37,720 | | |
| POSSIS MEDICAL INC | 142,144 | | 10,400 |
| POST PPTYS INC | 464,332 | | 24,900 |
| POTLATCH CORP | 330,632 | 1,352 | 18,270 |
| POTOMAC ELEC PWR CO | 979,710 | 7,414 | 115,699 |
| POWELL INDS INC | 49,009 | | 1,000 |
| POWER INTEGRATIONS I | 230,338 | | 19,600 |
| POWER-ONE INC | 1,365,405 | 25,090 | 112,440 |
| POWERWAVE TECHNOLOGI | 861,760 | 200 | 37,200 |
| POZEN INC | 176,758 | | 12,100 |
| PRAECIS PHARMACEUTIC | 403,673 | 600 | 31,600 |
| PRAXAIR INC | 3,224,879 | 50,823 | 447,059 |
| PRE PAID LEGAL SVCS | 140,889 | | 12,400 |
| PRECISION CASTPARTS | 832,047 | 4,700 | 33,200 |
| PREFORMED LINE PRODS | | 21,000 | |
| PRENTISS PPTYS TR | 604,400 | | 19,200 |
| PRESIDENTIAL LIFE CO | 249,994 | 440 | 15,000 |
| PRESSTEK INC | 261,417 | 35 | 19,300 |
| PRICE COMMUNICATIONS | 671,060 | 100 | 30,300 |
| PRICE T ROWE GROUP I | 2,345,270 | 78,868 | 189,866 |
| PRICELINE COM INC | 1,638,063 | 100 | 61,500 |
| PRICESMART INC | 32,019 | | 2,300 |
| PRIDE INTL INC DEL | 1,481,512 | 12,560 | 84,400 |
| PRIMEDIA INC | 1,225,026 | 15,120 | 129,411 |
| PRIME GROUP REALTY T | 118,150 | | 8,300 |
| PRIMA ENERGY CORP | 78,655 | | 6,750 |
| PRIME HOSPITALITY CO | 491,884 | | 31,400 |
| PRINCIPAL FINANCIAL | 237,620 | | |
| PRIORITY HEALTHCARE | 182,572 | 1,300 | 14,200 |
| PRIVATE MEDIA GROUP | 105,980 | | |

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PROASSURANCE CORP 194,326 15,724

PRIZE ENERGY CORP 43,588

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| PROBUSINESS SERVICES | COM | 74267410 | 2,974,630 | 158,225 | 157,925 | 300 | |
| PROCTER & GAMBLE CO | COM | 74271810 | 2,614,815,083 | 33,044,548 | 30,891,485 | 1,225,166 | 92 |
| PROFIT RECOVERY GROU | COM | 74316810 | 2,973,120 | 364,800 | 364,800 | | |
| PROGENICS PHARMACEUT | COM | 74318710 | 1,231,450 | 66,673 | 66,673 | | |
| PROGRESS ENERGY INC | COM | 74326310 | 1,076,782,441 | 23,912,557 | 23,897,109 | 10,138 | |
| PROGRESS SOFTWARE CO | COM | 74331210 | 5,962,636 | 345,060 | 344,980 | 80 | |
| PROGRESSIVE CORP OHI | COM | 74331510 | 257,235,688 | 1,722,945 | 1,713,244 | 6,401 | |
| PROLOGIS TR | SH BEN INT | 74341010 | 40,534,799 | 1,884,463 | 1,762,393 | 122,070 | |
| PROMISTAR FINL CORP | COM | 74342Y10 | 3,719,847 | 152,141 | 152,141 | | |
| PROQUEST COMPANY | COM | 74346P10 | 4,455,841 | 131,402 | 131,402 | | |
| PROSPERITY BANCSHARE | COM | 74360610 | 1,180,461 | 43,737 | 43,737 | | |
| PROTECTIVE LIFE CORP | COM | 74367410 | 38,859,586 | 1,343,228 | 1,337,108 | 4,920 | |
| PROTEIN DESIGN LABS | COM | 74369L10 | 32,046,748 | 977,035 | 975,775 | 1,060 | |
| PROTON ENERGY SYS IN | COM | 74371K10 | 2,427,331 | 294,222 | 294,222 | | |
| PROVIDENT BANCORP IN | COM | 74383510 | 937,320 | 32,100 | 32,100 | | |
| PROVIDENT BANKSHARES | COM | 74385910 | 12,902,619 | 530,972 | 530,972 | | |
| PROVIDENT FINL GROUP | COM | 74386610 | 14,407,720 | 548,239 | 547,439 | 800 | |
| PROVINCE HEALTHCARE | COM | 74397710 | 8,842,439 | 286,534 | 284,829 | 1,705 | |
| PROVIDIAN FINL CORP | COM | 74406A10 | 20,961,681 | 5,904,699 | 5,885,149 | 18,330 | |

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|----------------------|----------|----------|---------------|------------|------------|---------|
| PROXIM INC | COM | 74428410 | 2,407,306 | 242,672 | 241,572 | 1,100 |
| PRUDENTIAL FINL INC | COM | 74432010 | 647,039 | 19,495 | 18,178 | 1,317 |
| PRUDENTIAL PLC | ADR | 74435K20 | 1,084,644 | 46,293 | 46,293 | |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 201,512,181 | 4,776,302 | 4,757,774 | 11,947 |
| PUBLIC STORAGE INC | COM | 74460D10 | 34,982,191 | 1,047,371 | 1,046,981 | 390 |
| PUGET ENERGY INC NEW | COM | 74531010 | 24,418,404 | 1,115,505 | 1,107,040 | 7,890 |
| PULITZER INC | COM | 74576910 | 4,138,548 | 81,148 | 80,548 | 500 |
| PULTE HOMES INC | COM | 74586710 | 49,651,687 | 1,111,522 | 1,108,808 | 2,525 |
| PUMATECH INC | COM | 74588710 | 858,745 | 332,847 | 332,847 | |
| PURE RES INC | COM | 74622E10 | 2,823,004 | 140,448 | 140,148 | 300 |
| QRS CORP | COM | 74726X10 | 2,050,379 | 145,417 | 144,467 | 950 |
| QLOGIC CORP | COM | 74727710 | 84,899,976 | 1,907,436 | 1,901,256 | 5,880 |
| QUAKER CITY BANCORP | COM | 74731K10 | 1,040,212 | 34,848 | 34,848 | |
| QUAKER CHEM CORP | COM | 74731610 | 2,728,490 | 132,451 | 132,451 | |
| QUAKER FABRIC CORP N | COM | 74739910 | 849,074 | 102,175 | 102,175 | |
| QUALCOMM INC | COM | 74752510 | 831,744,898 | 16,470,196 | 16,393,070 | 59,896 |
| QUANTA SVCS INC | COM | 74762E10 | 5,925,829 | 384,046 | 383,046 | 900 |
| QUANEX CORP | COM | 74762010 | 5,426,242 | 191,740 | 191,740 | |
| QUANTUM CORP | COM DSSG | 74790620 | 16,287,181 | 1,653,521 | 1,647,501 | 5,620 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 80,797,449 | 1,126,725 | 1,122,555 | 3,970 |
| QUEST SOFTWARE INC | COM | 74834T10 | 5,365,964 | 242,694 | 241,994 | 700 |
| QUESTAR CORP | COM | 74835610 | 20,563,369 | 820,893 | 814,293 | 2,700 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 1,326,565 | 69,636 | 69,636 | |
| QUIKSILVER INC | COM | 74838C10 | 3,452,796 | 200,744 | 200,744 | |
| QUINTILES TRANSNATIO | COM | 74876710 | 40,422,294 | 2,518,523 | 2,437,988 | 69,795 |
| QUIXOTE CORP | COM | 74905610 | 934,553 | 49,187 | 49,187 | |
| QWEST COMMUNICATIONS | COM | 74912110 | 477,930,732 | 33,823,831 | 33,494,337 | 240,790 |
| QUOVADX INC | COM | 74913K10 | 374,052 | 40,880 | 40,880 | |
| Page Total | | | 6,047,895,244 | | | |

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| Voting Authority | | | |
|----------------------|------------|------------|-----------|
| Name of Issuer | Sole | Shared | None |
| PROBUSINESS SERVICES | 148,025 | | 10,200 |
| PROCTER & GAMBLE CO | 27,463,641 | 1,863,447 | 3,717,460 |
| PROFIT RECOVERY GROU | 339,800 | | 25,000 |
| PROGENICS PHARMACEUT | 64,973 | | 1,700 |
| PROGRESS ENERGY INC | 3,984,228 | 19,373,538 | 554,791 |
| PROGRESS SOFTWARE CO | 326,625 | | 18,435 |
| PROGRESSIVE CORP OHI | 1,486,385 | 25,560 | 211,000 |
| PROLOGIS TR | 1,794,844 | 8,100 | 81,519 |
| PROMISTAR FINL CORP | 140,041 | | 12,100 |
| PROQUEST COMPANY | 123,102 | | 8,300 |
| PROSPERITY BANCSHARE | 43,737 | | |
| PROTECTIVE LIFE CORP | 1,268,228 | 17,800 | 57,200 |
| PROTEIN DESIGN LABS | 917,135 | 5,000 | 54,900 |
| PROTON ENERGY SYS IN | 273,622 | | 20,600 |
| PROVIDENT BANCORP IN | 32,100 | | |
| PROVIDENT BANKSHARES | 515,737 | | 15,235 |
| PROVIDENT FINL GROUP | 467,839 | 200 | 80,200 |
| PROVINCE HEALTHCARE | 267,034 | | 19,500 |
| PROVIDIAN FINL CORP | 5,115,472 | 65,160 | 724,067 |
| PROXIM INC | 226,872 | | 15,800 |
| PRUDENTIAL FINL INC | 19,495 | | |
| PRUDENTIAL PLC | 46,293 | | |
| PUBLIC SVC ENTERPRIS | 4,157,705 | 80,263 | 538,334 |
| PUBLIC STORAGE INC | 986,471 | 5,000 | 55,900 |
| PUGET ENERGY INC NEW | 1,034,683 | 5,275 | 75,547 |
| PULITZER INC | 74,648 | 100 | 6,400 |
| PULTE HOMES INC | 991,765 | 13,996 | 105,761 |

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|----------------------|------------|---------|-----------|
| PUMATECH INC | 306,247 | | 26,600 |
| PURE RES INC | 132,148 | | 8,300 |
| QRS CORP | 132,817 | | 12,600 |
| QLOGIC CORP | 1,629,946 | 62,202 | 215,288 |
| QUAKER CITY BANCORP | 33,948 | | 900 |
| QUAKER CHEM CORP | 129,751 | | 2,700 |
| QUAKER FABRIC CORP N | 102,175 | | |
| QUALCOMM INC | 13,728,576 | 549,134 | 2,192,486 |
| QUANTA SVCS INC | 365,046 | 3,900 | 15,100 |
| QUANEX CORP | 180,840 | | 10,900 |
| QUANTUM CORP | 1,522,121 | 13,300 | 118,100 |
| QUEST DIAGNOSTICS IN | 1,040,064 | 4,200 | 82,461 |
| QUEST SOFTWARE INC | 221,994 | 100 | 20,600 |
| QUESTAR CORP | 732,293 | 7,900 | 80,700 |
| QUICKSILVER RESOURCE | 68,136 | | 1,500 |
| QUIKSILVER INC | 185,144 | | 15,600 |
| QUINTILES TRANSNATIO | 2,241,928 | 54,998 | 221,597 |
| QUIXOTE CORP | 45,387 | | 3,800 |
| QWEST COMMUNICATIONS | 29,353,029 | 552,153 | 3,918,649 |
| QUOVADX INC | 40,880 | | |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| R & G FINANCIAL CORP | CL B | 74913610 | 1,820,302 | 106,202 | 106,202 | | |

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| | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|---------|
| RCN CORP | COM | 74936110 | 1,031,336 | 351,992 | 350,692 | 300 |
| RFS HOTEL INVS INC | COM | 74955J10 | 5,905,764 | 518,960 | 503,755 | 15,205 |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 9,173,554 | 315,785 | 315,166 | 619 |
| R G S ENERGY GROUP I | COM | 74956K10 | 12,701,844 | 337,815 | 334,879 | 2,936 |
| RLI CORP | COM | 74960710 | 3,038,535 | 67,523 | 67,023 | 500 |
| RPC INC | COM | 74966010 | 1,925,756 | 109,108 | 109,108 | |
| RPM INC OHIO | COM | 74968510 | 24,667,285 | 1,705,898 | 1,700,566 | 2,120 |
| RSA SEC INC | COM | 74971910 | 9,610,455 | 550,427 | 549,247 | 980 |
| RTI INTL METALS INC | COM | 74973W10 | 2,047,103 | 205,739 | 204,679 | 1,060 |
| RF MICRODEVICES INC | COM | 74994110 | 30,733,386 | 1,598,200 | 1,594,790 | 3,010 |
| RACING CHAMPIONS COR | COM | 75006910 | 463,710 | 37,700 | 37,700 | |
| RADIAN GROUP INC | COM | 75023610 | 40,250,377 | 937,145 | 935,975 | 1,170 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 1,749,219 | 152,106 | 152,086 | 20 |
| RADIO ONE INC | CL A | 75040P10 | 6,873,924 | 372,167 | 294,937 | 63,810 |
| RADIO ONE INC | CL D NON V | 75040P40 | 6,160,212 | 342,044 | 336,744 | 5,300 |
| RADIO SHACK CORP | COM | 75043810 | 123,113,695 | 4,090,156 | 4,076,134 | 7,482 |
| RADISYS CORP | COM | 75045910 | 2,906,554 | 147,841 | 147,101 | 740 |
| RAILAMERICA INC | COM | 75075310 | 2,746,315 | 189,925 | 189,925 | |
| RAINDANCE COMM | COM | 75086X10 | 400,642 | 70,165 | 38,765 | 31,400 |
| RAINBOW TECHNOLOGIES | COM | 75086210 | 1,571,049 | 212,304 | 212,304 | |
| RAMBUS INC DEL | COM | 75091710 | 6,502,341 | 813,810 | 811,810 | 1,920 |
| RALCORP HLDGS INC NE | COM | 75102810 | 6,438,764 | 283,646 | 283,546 | 100 |
| RANGE RES CORP | COM | 75281A10 | 2,006,914 | 441,080 | 441,080 | |
| RANK GROUP PLC | SPONSORED | 75303710 | 378,252 | 56,880 | 56,880 | |
| RARE HOSPITALITY INT | COM | 75382010 | 5,400,471 | 239,595 | 239,595 | |
| RATIONAL SOFTWARE CO | COM NEW | 75409P20 | 52,109,499 | 2,672,282 | 2,634,927 | 22,615 |
| RAYMOND JAMES FINANC | COM | 75473010 | 13,061,343 | 367,718 | 366,173 | 1,445 |
| RAYONIER INC | COM | 75490710 | 22,508,459 | 445,977 | 445,477 | 400 |
| RAYOVAC CORP | COM | 75508110 | 3,299,102 | 187,449 | 187,389 | 60 |
| RAYTHEON CO | COM NEW | 75511150 | 371,946,090 | 11,455,069 | 11,269,219 | 169,137 |
| READ-RITE CORP | COM | 75524610 | 6,934,412 | 1,049,079 | 1,044,879 | 4,200 |

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| | | | | | | | |
|----------------------|------------|----------|-------------|-----------|-----------|-----------|---|
| READERS DIGEST ASSN | CL A NON V | 75526710 | 34,793,353 | 1,507,511 | 1,331,771 | 160,340 | 1 |
| READERS DIGEST ASSN | CL B | 75526720 | 35,488,476 | 1,584,307 | | 1,584,307 | |
| REALNETWORKS INC | COM | 75605L10 | 4,356,580 | 733,431 | 733,191 | 140 | |
| REALTY INCOME CORP | COM | 75610910 | 8,631,840 | 293,600 | 293,500 | 100 | |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 13,343,255 | 571,201 | 571,201 | | |
| RECOTON CORP | COM | 75626810 | 1,123,740 | 82,628 | 82,628 | | |
| RED HAT INC | COM | 75657710 | 2,617,571 | 368,672 | 365,732 | 1,240 | |
| REDBACK NETWORKS INC | COM | 75720910 | 3,262,553 | 825,963 | 821,843 | 4,020 | |
| REDWOOD TR INC | COM | 75807540 | 2,495,738 | 103,002 | 103,002 | | |
| REEBOK INTL LTD | COM | 75811010 | 31,350,003 | 1,183,019 | 1,179,299 | 1,820 | |
| REED INTL PLC | SPON ADR N | 75821287 | 1,845,952 | 55,434 | 55,434 | | |
| REGAL BELOIT CORP | COM | 75875010 | 4,180,433 | 191,763 | 191,463 | 300 | |
| REGENCY CTRS CORP | COM | 75884910 | 12,892,067 | 464,579 | 464,579 | | |
| REGENERON PHARMACEUT | COM | 75886F10 | 7,260,464 | 257,829 | 257,829 | | |
| REGENERATION TECH IN | COM | 75886N10 | 1,197,528 | 117,520 | 117,520 | | |
| Page Total | | | 944,316,217 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|--------|
| R & G FINANCIAL CORP | 99,802 | | 6,400 |
| RCN CORP | 320,592 | 1,000 | 30,400 |
| RFS HOTEL INVS INC | 501,060 | | 17,900 |
| R H DONNELLEY CORP | 294,885 | | 20,900 |
| R G S ENERGY GROUP I | 315,415 | | 22,400 |
| RLI CORP | 61,723 | | 5,800 |
| RPC INC | 100,708 | | 8,400 |
| RPM INC OHIO | 1,634,286 | 3,212 | 68,400 |
| RSA SEC INC | 509,677 | 5,700 | 35,050 |
| RTI INTL METALS INC | 191,639 | | 14,100 |

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| | | | |
|----------------------|-----------|-----------|---------|
| RF MICRODEVICES INC | 1,507,200 | 8,400 | 82,600 |
| RACING CHAMPIONS COR | 37,700 | | |
| RADIAN GROUP INC | 879,380 | 6,500 | 51,265 |
| RADIANT SYSTEMS INC | 140,006 | | 12,100 |
| RADIO ONE INC | 311,492 | 13,420 | 47,255 |
| RADIO ONE INC | 336,444 | 5,600 | |
| RADIOSHACK CORP | 3,396,270 | 127,430 | 566,456 |
| RADISYS CORP | 137,491 | | 10,350 |
| RAILAMERICA INC | 179,525 | | 10,400 |
| RAINDANCE COMM | 70,165 | | |
| RAINBOW TECHNOLOGIES | 198,104 | | 14,200 |
| RAMBUS INC DEL | 762,730 | 80 | 51,000 |
| RALCORP HLDGS INC NE | 263,946 | | 19,700 |
| RANGE RES CORP | 411,480 | | 29,600 |
| RANK GROUP PLC | 56,880 | | |
| RARE HOSPITALITY INT | 226,295 | | 13,300 |
| RATIONAL SOFTWARE CO | 2,357,036 | 26,440 | 288,806 |
| RAYMOND JAMES FINANC | 342,018 | 100 | 25,600 |
| RAYONIER INC | 425,677 | 2,600 | 17,700 |
| RAYOVAC CORP | 176,349 | | 11,100 |
| RAYTHEON CO | 7,295,482 | 3,264,962 | 894,625 |
| READ-RITE CORP | 974,979 | | 74,100 |
| READERS DIGEST ASSN | 1,184,043 | 171,720 | 151,748 |
| READERS DIGEST ASSN | | 1,584,307 | |
| REALNETWORKS INC | 671,931 | 6,200 | 55,300 |
| REALTY INCOME CORP | 275,800 | | 17,800 |
| RECKSON ASSOCS RLTY | 550,301 | | 20,900 |
| RECOTON CORP | 81,028 | | 1,600 |
| RED HAT INC | 348,872 | 1,700 | 18,100 |
| REDBACK NETWORKS INC | 734,193 | 9,900 | 81,870 |
| REDWOOD TR INC | 100,702 | | 2,300 |

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| | | | |
|----------------------|-----------|--------|---------|
| REEBOK INTL LTD | 1,046,969 | 18,374 | 117,676 |
| REED INTL PLC | 15,601 | 39,833 | |
| REGAL BELOIT CORP | 175,363 | | 16,400 |
| REGENCY CTRS CORP | 450,179 | | 14,400 |
| REGENERON PHARMACEUT | 241,629 | | 16,200 |
| REGENERATION TECH IN | 115,120 | | 2,400 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| REGENT COMMUNICATION | COM | 75886510 | 1,144,428 | 169,545 | 169,545 | | |
| REGIS CORP MINN | COM | 75893210 | 9,119,417 | 353,740 | 353,720 | 20 | |
| REGIONS FINL CORP | COM | 75894010 | 134,039,134 | 4,476,925 | 4,435,685 | 29,220 | 1 |
| REGISTER COM INC | COM | 75914G10 | 3,431,140 | 298,360 | 298,260 | 100 | |
| REHABCARE GROUP INC | COM | 75914810 | 4,183,900 | 141,348 | 141,348 | | |
| REINSURANCE GROUP AM | COM | 75935110 | 7,219,962 | 216,946 | 216,946 | | |
| RELIANCE STEEL & ALU | COM | 75950910 | 5,852,805 | 222,964 | 222,964 | | |
| RELIANT RES INC | COM | 75952B10 | 6,726,091 | 407,395 | 402,595 | 4,800 | |
| RELIANT ENERGY INC | COM | 75952J10 | 163,667,013 | 6,171,456 | 6,144,800 | 21,772 | |
| REMEC INC | COM | 75954310 | 4,248,507 | 425,276 | 425,276 | | |
| REMINGTON OIL & GAS | COM | 75959430 | 2,543,082 | 146,999 | 146,999 | | |
| RENAISSANCE LEARNING | COM | 75968L10 | 4,933,306 | 161,907 | 161,907 | | |
| REPUBLIC BANCSHARES | COM | 75992910 | 486,707 | 37,439 | 37,439 | | |
| RENAL CARE GROUP INC | COM | 75993010 | 15,905,004 | 495,483 | 494,983 | 500 | |
| RENT A CTR INC NEW | COM | 76009N10 | 2,610,571 | 77,765 | 77,625 | 40 | |

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| | | | | | | |
|----------------------|-----------|----------|------------|-----------|-----------|--------|
| RENT WAY INC | COM | 76009U10 | 1,397,245 | 233,263 | 233,263 | |
| REPSOL YPF S A | SPONSORED | 76026T20 | 693,705 | 47,743 | 47,743 | |
| REPUBLIC BANCORP KY | CL A | 76028120 | 537,900 | 39,874 | 39,874 | |
| REPUBLIC BANCORP INC | COM | 76028210 | 8,756,163 | 632,214 | 631,784 | 430 |
| REPUBLIC SVCS INC | COM | 76075910 | 33,478,207 | 1,676,425 | 1,671,165 | 5,160 |
| RESEARCH FRONTIERS I | COM | 76091110 | 1,482,019 | 88,426 | 88,426 | |
| RESMED INC | COM | 76115210 | 10,657,557 | 197,655 | 197,095 | 560 |
| RESORTQUEST INTL INC | COM | 76118310 | 680,822 | 143,030 | 143,030 | |
| RESOURCE AMERICA INC | CL A | 76119520 | 1,226,687 | 131,337 | 131,337 | |
| RESOURCES CONNECTION | COM | 76122Q10 | 3,351,809 | 127,300 | 127,300 | |
| RESPIRONICS INC | COM | 76123010 | 9,812,230 | 283,263 | 282,983 | 280 |
| RETEK INC | COM | 76128Q10 | 15,496,615 | 518,802 | 517,894 | 708 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 723,839 | 12,066 | 12,066 | |
| REVLON INC | CL A | 76152550 | 439,460 | 65,985 | 65,785 | 200 |
| REYNOLDS & REYNOLDS | CL A | 76169510 | 37,239,076 | 1,535,632 | 1,524,672 | 10,760 |
| REYNOLDS R J TOB HLD | COM | 76182K10 | 54,610,662 | 969,994 | 963,352 | 6,128 |
| RIBOZYME PHARMACEUTI | COM | 76256710 | 421,116 | 92,148 | 92,148 | |
| RICHARDSON ELECTRS L | COM | 76316510 | 597,897 | 49,413 | 49,413 | |
| RIGEL PHARMACEUTICAL | COM | 76655910 | 1,112,396 | 239,225 | 239,225 | |
| RIGHTCHOICE MANAGED | COM | 76657T10 | 3,478,922 | 49,706 | 49,706 | |
| RIGGS NATL CORP WASH | COM | 76657010 | 1,997,682 | 142,998 | 142,798 | 200 |
| RIGHT MGMT CONSULTAN | COM | 76657310 | 1,831,862 | 105,888 | 105,888 | |
| RIO TINTO PLC | SPONSORED | 76720410 | 14,141,528 | 180,607 | 84,130 | 96,477 |
| RITE AID CORP | COM | 76775410 | 18,363,483 | 3,629,147 | 3,623,787 | 5,140 |
| RIVERSTONE NETWORKS | COM | 76932010 | 13,546,878 | 816,077 | 813,051 | 2,894 |
| RIVIANA FOODS INC | COM | 76953610 | 1,099,204 | 61,927 | 61,927 | |
| ROADWAY CORP | COM | 76974210 | 6,624,056 | 180,492 | 179,992 | |
| ROANOKE ELEC STL COR | COM | 76984110 | 1,474,695 | 106,862 | 106,862 | |
| ROBBINS & MYERS INC | COM | 77019610 | 2,199,369 | 93,950 | 93,950 | |
| ROBERT HALF INTL INC | COM | 77032310 | 94,820,083 | 3,551,314 | 3,545,884 | 5,190 |
| ROCK-TENN CO | CL A | 77273920 | 3,057,508 | 212,327 | 121,095 | 91,232 |

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| | | | | | | |
|--------------------------|----------|-------------|-----------|-----------|--------|---|
| ROCKWELL INTL CORP N COM | 77390310 | 67,342,576 | 3,770,581 | 3,732,544 | 14,454 | 2 |
| Page Total | | 778,804,318 | | | | |

| Name of Issuer | Voting Authority | | |
|----------------------|------------------|--------|---------|
| | Sole | Shared | None |
| REGENT COMMUNICATION | 166,545 | | 3,000 |
| REGIS CORP MINN | 330,440 | | 23,300 |
| REGIONS FINL CORP | 3,962,340 | 78,257 | 436,328 |
| REGISTER COM INC | 283,960 | | 14,400 |
| REHABCARE GROUP INC | 131,648 | | 9,700 |
| REINSURANCE GROUP AM | 205,046 | 100 | 11,800 |
| RELIANCE STEEL & ALU | 212,164 | | 10,800 |
| RELIANT RES INC | 319,795 | 4,500 | 83,100 |
| RELIANT ENERGY INC | 5,339,096 | 95,262 | 737,098 |
| REMEC INC | 401,376 | | 23,900 |
| REMINGTON OIL & GAS | 137,099 | | 9,900 |
| RENAISSANCE LEARNING | 156,357 | | 5,550 |
| REPUBLIC BANCSHARES | 37,439 | | |
| RENAL CARE GROUP INC | 464,083 | | 31,400 |
| RENT A CTR INC NEW | 73,265 | 100 | 4,400 |
| RENT WAY INC | 217,863 | | 15,400 |
| REPSOL YPF S A | 47,743 | | |
| REPUBLIC BANCORP KY | 39,874 | | |
| REPUBLIC BANCORP INC | 597,674 | | 34,540 |
| REPUBLIC SVCS INC | 1,556,359 | 9,900 | 110,166 |
| RESEARCH FRONTIERS I | 82,026 | | 6,400 |
| RESMED INC | 174,355 | 2,700 | 20,600 |
| RESORTQUEST INTL INC | 133,030 | | 10,000 |

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| | | | |
|----------------------|-----------|---------|---------|
| RESOURCE AMERICA INC | 121,737 | | 9,600 |
| RESOURCES CONNECTION | 125,300 | | 2,000 |
| RESPIRONICS INC | 260,563 | | 22,700 |
| RETEK INC | 485,002 | 4,200 | 29,600 |
| REUTERS GROUP PLC | 12,066 | | |
| REVLON INC | 65,985 | | |
| REYNOLDS & REYNOLDS | 1,491,532 | 2,900 | 41,200 |
| REYNOLDS R J TOB HLD | 960,880 | 6,414 | 2,700 |
| RIBOZYME PHARMACEUTI | 92,148 | | |
| RICHARDSON ELECTRS L | 45,413 | | 4,000 |
| RIGEL PHARMACEUTICAL | 223,125 | | 16,100 |
| RIGHTCHOICE MANAGED | 47,306 | | 2,400 |
| RIGGS NATL CORP WASH | 131,498 | | 11,500 |
| RIGHT MGMT CONSULTAN | 103,938 | | 1,950 |
| RIO TINTO PLC | 179,017 | | 1,590 |
| RITE AID CORP | 3,367,027 | 17,320 | 244,800 |
| RIVERSTONE NETWORKS | 738,590 | 6,053 | 71,434 |
| RIVIANA FOODS INC | 57,527 | | 4,400 |
| ROADWAY CORP | 164,892 | 500 | 15,100 |
| ROANOKE ELEC STL COR | 100,062 | | 6,800 |
| ROBBINS & MYERS INC | 88,062 | | 5,888 |
| ROBERT HALF INTL INC | 2,997,138 | 118,271 | 435,905 |
| ROCK-TENN CO | 210,127 | | 2,200 |
| ROCKWELL INTL CORP N | 3,225,771 | 87,729 | 457,081 |
| Page Total | | | |

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Investment Discretion

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole | Shared as Defined | Sh Ot |
|----------------------|----------------|--------------|-------------------|-----------------|------------|-------------------|-------|
| ROCKWELL COLLINS INC | COM | 77434110 | 73,348,665 | 3,761,470 | 3,714,833 | 25,054 | 2 |
| ROGERS CORP | COM | 77513310 | 4,182,854 | 138,048 | 138,008 | 40 | |
| ROHM & HAAS CO | COM | 77537110 | 161,547,183 | 4,664,949 | 4,617,245 | 36,578 | 1 |
| ROLLINS INC | COM | 77571110 | 5,387,100 | 269,355 | 269,315 | 40 | |
| ROPER INDS INC NEW | COM | 77669610 | 18,276,687 | 369,226 | 368,566 | 560 | |
| ROSLYN BANCORP INC | COM | 77816210 | 17,339,857 | 990,849 | 990,099 | 750 | |
| ROSS STORES INC | COM | 77829610 | 37,620,312 | 1,172,703 | 1,169,713 | 2,590 | |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 521,556 | 99,344 | 99,344 | | |
| ROUSE CO | COM | 77927310 | 20,074,868 | 685,383 | 681,523 | 3,860 | |
| ROWAN COS INC | COM | 77938210 | 38,798,787 | 2,003,035 | 1,995,260 | 7,415 | |
| ROXIO INC | COM | 78000810 | 2,604,010 | 157,342 | 156,315 | 1,027 | |
| ROYAL & SUN ALLIANCE | SPON ADR N | 78004V20 | 388,551 | 13,302 | 13,302 | | |
| ROYAL BANCSHARES PA | CL A | 78008110 | 594,082 | 29,483 | 29,483 | | |
| ROYAL BK CDA MONTREA | COM | 78008710 | 455,589 | 13,988 | 13,854 | 134 | |
| ROYAL DUTCH PETE CO | NY REG GLD | 78025780 | 1,599,723,974 | 32,634,108 | 32,462,327 | 171,781 | |
| RUBY TUESDAY INC | COM | 78118210 | 16,711,682 | 810,067 | 724,008 | 73,109 | 1 |
| RUDDICK CORP | COM | 78125810 | 6,879,905 | 430,263 | 430,063 | 100 | |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 3,079,670 | 89,734 | 89,734 | | |
| RURAL CELLULAR CORP | CL A | 78190410 | 1,594,101 | 71,645 | 70,715 | 930 | |
| RUSS BERRIE & CO | COM | 78223310 | 4,494,750 | 149,825 | 149,825 | | |
| RUSSELL CORP | COM | 78235210 | 3,737,294 | 248,987 | 248,719 | 268 | |
| RYANS FAMILY STEAK H | COM | 78351910 | 6,579,261 | 303,892 | 300,212 | 2,720 | |
| RYDER SYS INC | COM | 78354910 | 36,433,294 | 1,644,844 | 1,643,364 | 1,480 | |
| RYERSON TULL INC NEW | COM | 78375P10 | 2,443,639 | 222,149 | 222,149 | | |
| RYLAND GROUP INC | COM | 78376410 | 19,038,807 | 260,093 | 260,093 | | |
| S & T BANCORP INC | COM | 78385910 | 5,454,380 | 224,645 | 224,645 | | |
| SBC COMMUNICATIONS I | COM | 78387G10 | 3,099,700,754 | 79,134,561 | 75,494,664 | 3,112,118 | 52 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 2,244,464 | 154,047 | 154,047 | | |

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|----------------------|------------|----------|---------------|-----------|-----------|--------|
| SBA COMMUNICATIONS C | COM | 78388J10 | 4,550,060 | 349,467 | 348,827 | 540 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 1,975,331 | 134,927 | 134,927 | |
| SCPIE HLDGS INC | COM | 78402P10 | 2,465,014 | 84,274 | 84,274 | |
| SCP POOL CORP | COM | 78402810 | 5,101,857 | 185,860 | 183,625 | 2,085 |
| SEI INVESTMENTS CO | COM | 78411710 | 48,200,846 | 1,068,518 | 1,041,405 | 26,853 |
| SEMCO ENERGY INC | COM | 78412D10 | 1,896,998 | 176,465 | 176,465 | |
| SJW CORP | COM | 78430510 | 2,259,417 | 26,491 | 26,491 | |
| SKF AB | SPONSORED | 78437540 | 371,481 | 19,198 | 19,198 | |
| SK TELECOM LTD | SPONSORED | 78440P10 | 1,416,607 | 65,523 | 65,523 | |
| SL GREEN RLTY CORP | COM | 78440X10 | 25,817,221 | 840,678 | 752,328 | 88,350 |
| SLI INC | COM | 78442T10 | 537,469 | 205,927 | 205,867 | 60 |
| SPDR TR | UNIT SER 1 | 78462F10 | 53,380,957 | 467,025 | 395,079 | 71,946 |
| SPSS INC | COM | 78462K10 | 1,729,435 | 97,433 | 97,433 | |
| SPS TECHNOLOGIES INC | COM | 78462610 | 3,523,951 | 100,915 | 100,495 | 420 |
| S1 CORPORATION | COM | 78463B10 | 9,922,336 | 613,247 | 611,847 | 1,300 |
| SPX CORP | COM | 78463510 | 81,829,100 | 597,729 | 530,782 | 49,518 |
| SRI/SURGICAL EXPRESS | COM | 78464W10 | 227,824 | 14,239 | 14,239 | |
| SABA SOFTWARE INC | COM | 78493210 | 1,317,371 | 252,370 | 252,270 | |
| SWS GROUP INC | COM | 78503N10 | 3,357,516 | 131,926 | 131,805 | 121 |
| Page Total | | | 5,439,136,867 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| ROCKWELL COLLINS INC | 3,245,979 | 63,328 | 452,163 |
| ROGERS CORP | 126,182 | | 11,866 |
| ROHM & HAAS CO | 4,036,044 | 80,582 | 548,323 |
| ROLLINS INC | 256,855 | | 12,500 |
| ROPER INDS INC NEW | 348,669 | 100 | 20,457 |
| ROSLYN BANCORP INC | 921,899 | 8,050 | 60,900 |

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| | | | |
|----------------------|------------|-----------|-----------|
| ROSS STORES INC | 1,097,003 | 8,500 | 67,200 |
| ROSTELECOM OPEN JT S | 53,472 | 27,403 | 18,469 |
| ROUSE CO | 625,983 | 3,000 | 56,400 |
| ROWAN COS INC | 1,797,416 | 21,953 | 183,666 |
| ROXIO INC | 146,936 | | 10,406 |
| ROYAL & SUN ALLIANCE | 13,302 | | |
| ROYAL BANCSHARES PA | 29,483 | | |
| ROYAL BK CDA MONTREA | 12,779 | | 1,209 |
| ROYAL DUTCH PETE CO | 29,830,018 | 490,750 | 2,313,340 |
| RUBY TUESDAY INC | 736,617 | 12,950 | 60,500 |
| RUDDICK CORP | 408,050 | 100 | 22,113 |
| RUDOLPH TECHNOLOGIES | 83,734 | | 6,000 |
| RURAL CELLULAR CORP | 67,245 | | 4,400 |
| RUSS BERRIE & CO | 143,425 | | 6,400 |
| RUSSELL CORP | 220,711 | | 28,276 |
| RYANS FAMILY STEAK H | 269,232 | 960 | 33,700 |
| RYDER SYS INC | 1,519,636 | 14,300 | 110,908 |
| RYERSON TULL INC NEW | 207,749 | | 14,400 |
| RYLAND GROUP INC | 250,993 | | 9,100 |
| S & T BANCORP INC | 209,945 | | 14,700 |
| SBC COMMUNICATIONS I | 65,815,937 | 3,510,914 | 9,807,710 |
| SBS TECHNOLOGIES INC | 145,347 | | 8,700 |
| SBA COMMUNICATIONS C | 325,267 | 100 | 24,100 |
| SCM MICROSYSTEMS INC | 124,827 | | 10,100 |
| SCPIE HLDGS INC | 78,374 | | 5,900 |
| SCP POOL CORP | 171,123 | 150 | 14,587 |
| SEI INVESTMENTS CO | 1,020,163 | 4,160 | 44,195 |
| SEMCO ENERGY INC | 162,965 | | 13,500 |
| SJW CORP | 24,991 | | 1,500 |
| SKF AB | 19,198 | | |
| SK TELECOM LTD | 28,312 | 37,211 | |

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| | | | |
|----------------------|---------|--------|--------|
| SL GREEN RLTY CORP | 822,178 | | 18,500 |
| SLI INC | 194,727 | | 11,200 |
| SPDR TR | 442,625 | | 24,400 |
| SPSS INC | 89,833 | | 7,600 |
| SPS TECHNOLOGIES INC | 94,715 | | 6,200 |
| S1 CORPORATION | 575,947 | 100 | 37,200 |
| SPX CORP | 535,777 | 19,729 | 42,223 |
| SRI/SURGICAL EXPRESS | 14,239 | | |
| SABA SOFTWARE INC | 237,170 | 100 | 15,100 |
| SWS GROUP INC | 119,827 | | 12,099 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| S Y BANCORP INC | COM | 78506010 | 1,472,625 | 44,223 | 44,223 | | |
| SABRE HLDGS CORP | CL A | 78590510 | 111,920,081 | 2,642,741 | 2,636,505 | 4,912 | |
| SAFECO CORP | COM | 78642910 | 103,428,404 | 3,320,334 | 3,304,225 | 9,710 | |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 3,980,263 | 1,137,218 | 1,136,128 | 990 | |
| SAFEWAY INC | COM NEW | 78651420 | 431,193,081 | 10,327,978 | 10,270,988 | 50,945 | |
| SAGA COMMUNICATIONS | CL A | 78659810 | 1,965,527 | 94,953 | 94,953 | | |
| SAGE INC | COM | 78663210 | 3,953,218 | 106,642 | 106,642 | | |
| ST FRANCIS CAP CORP | COM | 78937410 | 1,501,252 | 64,905 | 64,905 | | |
| ST JOE CO | COM | 79014810 | 6,608,773 | 238,154 | 237,034 | 1,120 | |
| ST JUDE MED INC | COM | 79084910 | 179,215,656 | 2,307,993 | 2,301,578 | 4,915 | |
| ST MARY LD & EXPL CO | COM | 79222810 | 5,585,705 | 263,601 | 260,396 | 3,205 | |

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| | | | | | | |
|----------------------|-----------|----------|---------------|------------|------------|-----------|
| ST PAUL COS INC | COM | 79286010 | 225,586,633 | 5,130,467 | 5,092,138 | 32,073 |
| SAKS INC | COM | 79377W10 | 13,017,951 | 1,393,785 | 1,388,955 | 4,730 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 1,972,595 | 85,765 | 85,765 | |
| SALTON INC | COM | 79575710 | 1,171,900 | 62,071 | 62,071 | |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 411,575 | 18,802 | 18,802 | |
| SANCHEZ COMPUTER ASS | COM | 79970210 | 1,067,724 | 124,880 | 124,760 | 120 |
| SANDERSON FARMS INC | COM | 80001310 | 1,099,738 | 51,510 | 51,510 | |
| SANDISK CORP | COM | 80004C10 | 9,954,374 | 691,276 | 690,676 | 500 |
| SANDY SPRING BANCORP | COM | 80036310 | 4,056,733 | 127,330 | 127,330 | |
| SANGAMO BIOSCIENCES | COM | 80067710 | 832,866 | 89,172 | 89,172 | |
| SANMINA SCI CORP | COM | 80090710 | 215,167,197 | 10,812,422 | 10,788,600 | 23,194 |
| SANGSTAT MED CORP | COM | 80100310 | 4,622,490 | 235,361 | 235,361 | |
| SANTANDER BANCORP | COM | 80280910 | 1,670,172 | 86,047 | 86,047 | |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 455,928 | 14,279 | 13,959 | 320 |
| SAPIENT CORP | COM | 80306210 | 19,327,707 | 2,503,589 | 2,493,047 | 10,142 |
| SARA LEE CORP | COM | 80311110 | 471,122,835 | 21,193,110 | 17,435,990 | 3,662,780 |
| SATCON TECHNOLOGY CO | COM | 80389310 | 420,461 | 80,858 | 80,858 | |
| SAUER-DANFOSS INC | COM | 80413710 | 904,376 | 113,047 | 112,987 | 60 |
| SAUL CTRS INC | COM | 80439510 | 3,367,193 | 157,714 | 157,714 | |
| SCANA CORP NEW | COM | 80589M10 | 28,253,823 | 1,015,229 | 1,008,779 | 6,050 |
| SCANSOURCE INC | COM | 80603710 | 2,462,681 | 51,737 | 51,737 | |
| SCHAWK INC | CL A | 80637310 | 865,128 | 78,648 | 78,648 | |
| SCHEIN HENRY INC | COM | 80640710 | 37,190,376 | 1,004,331 | 997,431 | 400 |
| SCHERING PLOUGH CORP | COM | 80660510 | 1,072,520,422 | 29,950,305 | 29,366,467 | 299,753 |
| SCHLUMBERGER LTD | COM | 80685710 | 546,687,439 | 9,948,816 | 9,757,925 | 190,891 |
| SCHOLASTIC CORP | COM | 80706610 | 27,296,928 | 542,359 | 541,759 | 400 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 5,040,692 | 220,310 | 220,070 | 240 |
| SCHULER HOMES INC | CL A | 80818810 | 5,441,857 | 274,149 | 274,149 | |
| SCHULMAN A INC | COM | 80819410 | 5,083,642 | 372,428 | 372,128 | 300 |
| SCHWAB CHARLES CORP | COM | 80851310 | 433,289,808 | 28,008,391 | 27,876,569 | 118,997 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 3,270,161 | 137,691 | 137,691 | |

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| | | | | | | |
|----------------------|------------|----------|---------------|-----------|-----------|-------|
| SCICLONE PHARMACEUTI | COM | 80862K10 | 835,035 | 278,345 | 278,345 | |
| SCIENTIFIC ATLANTA I | COM | 80865510 | 87,119,838 | 3,639,091 | 3,632,481 | 6,390 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 1,853,162 | 211,790 | 132,790 | 7 |
| SCIOS INC | COM | 80890510 | 9,706,931 | 408,369 | 408,369 | |
| SCOTTISH PWR PLC | SPON ADR F | 81013T70 | 545,972 | 25,160 | 25,149 | 11 |
| Page Total | | | 4,094,518,928 | | | |

| Voting Authority | | | |
|----------------------|-----------|---------|-----------|
| Name of Issuer | Sole | Shared | None |
| S Y BANCORP INC | 43,123 | | 1,100 |
| SABRE HLDGS CORP | 2,308,645 | 42,628 | 291,468 |
| SAFECO CORP | 2,921,565 | 36,971 | 361,798 |
| SAFEGUARD SCIENTIFIC | 1,062,618 | 100 | 74,500 |
| SAFEWAY INC | 8,974,540 | 159,212 | 1,194,226 |
| SAGA COMMUNICATIONS | 88,853 | | 6,100 |
| SAGE INC | 99,542 | | 7,100 |
| ST FRANCIS CAP CORP | 63,505 | | 1,400 |
| ST JOE CO | 214,654 | 700 | 22,800 |
| ST JUDE MED INC | 1,978,911 | 80,502 | 248,580 |
| ST MARY LD & EXPL CO | 245,101 | | 18,500 |
| ST PAUL COS INC | 4,468,345 | 71,847 | 590,275 |
| SAKS INC | 1,311,985 | 6,000 | 75,800 |
| SALEM COMMUNICATIONS | 80,265 | | 5,500 |
| SALTON INC | 58,571 | | 3,500 |
| SAN PAOLO-IMI S P A | 18,802 | | |
| SANCHEZ COMPUTER ASS | 122,380 | | 2,500 |
| SANDERSON FARMS INC | 51,510 | | |
| SANDISK CORP | 644,076 | 4,700 | 42,500 |

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| | | | |
|----------------------|------------|-----------|-----------|
| SANDY SPRING BANCORP | 118,780 | | 8,550 |
| ----- | | | |
| SANGAMO BIOSCIENCES | 87,472 | | 1,700 |
| ----- | | | |
| SANMINA SCI CORP | 9,447,143 | 142,469 | 1,222,810 |
| ----- | | | |
| SANGSTAT MED CORP | 224,561 | | 10,800 |
| ----- | | | |
| SANTANDER BANCORP | 80,947 | | 5,100 |
| ----- | | | |
| SAP AKTIENGESELLSCHA | 14,279 | | |
| ----- | | | |
| SAPIENT CORP | 2,277,431 | 25,900 | 200,258 |
| ----- | | | |
| SARA LEE CORP | 14,832,337 | 4,321,008 | 2,039,765 |
| ----- | | | |
| SATCON TECHNOLOGY CO | 80,858 | | |
| ----- | | | |
| SAUER-DANFOSS INC | 100,647 | | 12,400 |
| ----- | | | |
| SAUL CTRS INC | 149,314 | | 8,400 |
| ----- | | | |
| SCANA CORP NEW | 942,329 | 6,300 | 66,600 |
| ----- | | | |
| SCANSOURCE INC | 48,037 | | 3,700 |
| ----- | | | |
| SCHAWK INC | 78,648 | | |
| ----- | | | |
| SCHEIN HENRY INC | 948,631 | 21,500 | 34,200 |
| ----- | | | |
| SCHERING PLOUGH CORP | 25,299,091 | 1,366,031 | 3,285,183 |
| ----- | | | |
| SCHLUMBERGER LTD | 8,751,291 | 140,594 | 1,056,931 |
| ----- | | | |
| SCHOLASTIC CORP | 503,859 | 6,900 | 31,600 |
| ----- | | | |
| SCHOOL SPECIALTY INC | 210,710 | | 9,600 |
| ----- | | | |
| SCHULER HOMES INC | 255,449 | | 18,700 |
| ----- | | | |
| SCHULMAN A INC | 353,428 | | 19,000 |
| ----- | | | |
| SCHWAB CHARLES CORP | 23,380,650 | 948,741 | 3,679,000 |
| ----- | | | |
| SCHWEITZER-MAUDUIT I | 137,691 | | |
| ----- | | | |
| SCICLONE PHARMACEUTI | 258,045 | | 20,300 |
| ----- | | | |
| SCIENTIFIC ATLANTA I | 3,160,793 | 45,347 | 432,951 |
| ----- | | | |
| SCIENTIFIC GAMES COR | 132,790 | 79,000 | |
| ----- | | | |
| SCIOS INC | 383,769 | | 24,600 |
| ----- | | | |
| SCOTTISH PWR PLC | 25,160 | | |
| ----- | | | |
| Page Total | | | |
| ----- | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| SCOTTS CO | CL A | 81018610 | 14,035,050 | 294,854 | 290,554 | 4,200 | |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 24,017,004 | 363,894 | 363,614 | 280 | |
| SEACHANGE INTL INC | COM | 81169910 | 5,473,018 | 160,405 | 160,405 | | |
| SEACOAST FINL SVCS C | COM | 81170Q10 | 5,155,924 | 300,637 | 297,661 | 1,876 | |
| SEACOAST BKG CORP FL | CL A | 81170710 | 1,489,718 | 32,106 | 32,106 | | |
| SEACOR SMIT INC | COM | 81190410 | 7,564,684 | 163,032 | 162,642 | 390 | |
| SEALED AIR CORP NEW | COM | 81211K10 | 81,265,517 | 1,990,826 | 1,973,416 | 11,839 | |
| SEARS ROEBUCK & CO | COM | 81238710 | 1,570,132,459 | 32,958,280 | 32,941,494 | 14,055 | |
| SEATTLE GENETICS INC | COM | 81257810 | 372,449 | 65,342 | 62,487 | | |
| SECOND BANCORP INC | COM | 81311410 | 1,587,254 | 73,450 | 73,450 | | |
| SECTOR SPDR TR | SBI CONS S | 81369Y30 | 1,003,300 | 39,500 | 39,500 | | |
| SECTOR SPDR TR | SBI INT-UT | 81369Y88 | 568,448 | 20,280 | 20,280 | | |
| SECURE COMPUTING COR | COM | 81370510 | 5,225,454 | 254,280 | 253,480 | 800 | |
| SECURITY CAP GROUP I | CL B | 81413P20 | 13,529,846 | 533,301 | 528,201 | 5,000 | |
| SEEBEYOND TECHNOLOGI | COM | 81570410 | 2,860,821 | 294,930 | 294,930 | | |
| SEITEL INC | COM NEW | 81607430 | 4,078,313 | 299,876 | 299,876 | | |
| SELECT MEDICAL CORP | COM | 81619610 | 1,629,515 | 101,338 | 101,338 | | |
| SELECTICA INC | COM | 81628810 | 872,289 | 144,180 | 144,180 | | |
| SELECTIVE INS GROUP | COM | 81630010 | 5,311,789 | 244,445 | 244,245 | 100 | |
| SEMTECH CORP | COM | 81685010 | 31,745,148 | 889,469 | 888,389 | 880 | |
| SEMPRA ENERGY | COM | 81685110 | 111,625,044 | 4,546,845 | 4,538,172 | 7,773 | |
| SEMITool INC | COM | 81690910 | 1,670,879 | 145,547 | 145,547 | | |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 3,003,071 | 215,893 | 215,833 | 60 | |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 12,260,690 | 589,173 | 588,873 | 300 | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|-----------|-----------|--------|---|
| SEPRACOR INC | COM | 81731510 | 49,962,820 | 875,619 | 809,250 | 4,869 | 6 |
| SEQUA CORPORATION | CL A | 81732010 | 3,535,345 | 74,397 | 74,397 | | |
| SEQUENOM INC | COM | 81733710 | 2,343,836 | 219,666 | 219,666 | | |
| SERENA SOFTWARE INC | COM | 81749210 | 9,139,648 | 420,407 | 420,397 | 10 | |
| SERONO S A | SPONSORED | 81752M10 | 491,774 | 22,162 | 22,162 | | |
| SEROLOGICALS CORP | COM | 81752310 | 5,619,390 | 261,367 | 241,117 | 20,250 | |
| SERVICE CORP INTL | COM | 81756510 | 10,812,995 | 2,166,933 | 2,143,079 | 23,634 | |
| SERVICEMASTER CO | COM | 81760N10 | 35,448,322 | 2,568,719 | 2,558,554 | 9,270 | |
| 7-ELEVEN INC | COM NEW | 81782620 | 3,153,924 | 269,336 | 269,336 | | |
| SHAW GROUP INC | COM | 82028010 | 6,270,669 | 266,837 | 265,897 | 940 | |
| SHELL TRANS & TRADIN | NEW YRK SH | 82270360 | 3,204,582 | 77,312 | 77,312 | | |
| SHERWIN WILLIAMS CO | COM | 82434810 | 113,256,907 | 4,118,433 | 4,106,633 | 5,700 | |
| SHOPKO STORES INC | COM | 82491110 | 2,513,063 | 264,533 | 264,533 | | |
| SHUFFLE MASTER INC | COM | 82554910 | 2,455,504 | 156,701 | 156,701 | | |
| SHURGARD STORAGE CTR | COM | 82567D10 | 12,383,200 | 386,975 | 386,875 | 100 | |
| SICOR INC | COM | 82584610 | 10,474,945 | 668,045 | 667,585 | 460 | |
| SIEBEL SYS INC | COM | 82617010 | 262,101,251 | 9,367,450 | 9,345,495 | 21,195 | |
| SIEMENS A G | SPONSORED | 82619750 | 2,488,370 | 38,002 | 38,002 | | |
| SIERRA HEALTH SVCS I | COM | 82632210 | 2,777,773 | 342,935 | 342,935 | | |
| SIERRA PAC RES NEW | COM | 82642810 | 19,176,905 | 1,274,213 | 1,272,882 | 1,031 | |
| SIGMA ALDRICH CORP | COM | 82655210 | 64,308,686 | 1,631,786 | 1,611,609 | 18,937 | |
| SIGNALSOFT CORP | COM | 82668M10 | 673,266 | 150,619 | 150,619 | | |
| SILICON LABORATORIES | COM | 82691910 | 4,385,401 | 130,092 | 130,042 | 50 | |
| Page Total | | | 2,533,456,260 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|---------------------|---------|--------|--------|
| SCOTTS CO | 284,354 | 100 | 10,400 |
| SCRIPPS E W CO OHIO | 334,306 | 2,500 | 27,088 |

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| | | | |
|----------------------|-----------|------------|---------|
| SEACHANGE INTL INC | 148,305 | | 12,100 |
| SEACOAST FINL SVCS C | 279,637 | 1,100 | 19,900 |
| SEACOAST BKG CORP FL | 29,806 | | 2,300 |
| SEACOR SMIT INC | 151,732 | | 11,300 |
| SEALED AIR CORP NEW | 1,682,292 | 63,878 | 244,656 |
| SEARS ROEBUCK & CO | 7,180,715 | 24,853,688 | 923,877 |
| SEATTLE GENETICS INC | 59,687 | 2,855 | 2,800 |
| SECOND BANCORP INC | 70,650 | | 2,800 |
| SECTOR SPDR TR | | | 39,500 |
| SECTOR SPDR TR | | | 20,280 |
| SECURE COMPUTING COR | 237,380 | | 16,900 |
| SECURITY CAP GROUP I | 477,901 | 6,300 | 49,100 |
| SEEBEYOND TECHNOLOGI | 277,130 | | 17,800 |
| SEITEL INC | 285,976 | | 13,900 |
| SELECT MEDICAL CORP | 95,538 | | 5,800 |
| SELECTICA INC | 141,880 | | 2,300 |
| SELECTIVE INS GROUP | 225,245 | 100 | 19,100 |
| SEMTECH CORP | 841,169 | 3,400 | 44,900 |
| SEMPRA ENERGY | 3,953,026 | 63,134 | 530,685 |
| SEMITOOL INC | 135,947 | | 9,600 |
| SENIOR HSG PPTYS TR | 207,693 | | 8,200 |
| SENSIENT TECHNOLOGIE | 557,956 | | 31,217 |
| SEPRACOR INC | 760,419 | 66,300 | 48,900 |
| SEQUA CORPORATION | 70,697 | | 3,700 |
| SEQUENOM INC | 207,966 | | 11,700 |
| SERENA SOFTWARE INC | 410,407 | | 10,000 |
| SERONO S A | 22,162 | | |
| SEROLOGICALS CORP | 250,267 | | 11,100 |
| SERVICE CORP INTL | 1,871,213 | 24,920 | 270,800 |
| SERVICEMASTER CO | 2,116,435 | 17,995 | 434,289 |
| 7-ELEVEN INC | 254,536 | | 14,800 |

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| | | | |
|----------------------|-----------|---------|-----------|
| SHAW GROUP INC | 235,437 | 3,600 | 27,800 |
| SHELL TRANS & TRADIN | 77,312 | | |
| SHERWIN WILLIAMS CO | 3,575,534 | 61,492 | 481,407 |
| SHOPKO STORES INC | 252,233 | | 12,300 |
| SHUFFLE MASTER INC | 146,251 | | 10,450 |
| SHURGARD STORAGE CTR | 367,375 | | 19,600 |
| SICOR INC | 635,445 | 3,000 | 29,600 |
| SIEBEL SYS INC | 7,980,077 | 313,779 | 1,073,594 |
| SIEMENS A G | 38,002 | | |
| SIERRA HEALTH SVCS I | 338,635 | | 4,300 |
| SIERRA PAC RES NEW | 1,210,513 | 300 | 63,400 |
| SIGMA ALDRICH CORP | 1,410,997 | 26,005 | 194,784 |
| SIGNALSOFT CORP | 138,919 | | 11,700 |
| SILICON LABORATORIES | 124,192 | | 5,900 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| SILGAN HOLDINGS INC | COM | 82704810 | 2,377,682 | 90,890 | 90,890 | | |
| SILICON IMAGE INC | COM | 82705T10 | 1,785,326 | 474,821 | 474,801 | | 20 |
| SILICON GRAPHICS INC | COM | 82705610 | 3,702,623 | 1,763,154 | 1,762,284 | | 770 |
| SILICON STORAGE TECH | COM | 82705710 | 7,184,624 | 745,293 | 744,103 | | 1,190 |
| SILICON VY BANCSHARE | COM | 82706410 | 18,634,979 | 697,156 | 690,072 | | 6,084 |
| SILICONIX INC | COM NEW | 82707920 | 1,943,118 | 70,865 | 70,865 | | |
| SIMMONS 1ST NATL COR | CL A \$5 PA | 82873020 | 2,157,297 | 67,101 | 67,101 | | |

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| | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|---------|
| SIMON PPTY GROUP INC | COM | 82880610 | 58,012,070 | 1,977,909 | 1,895,719 | 82,190 |
| SIMPLEX SOLUTIONS IN | COM | 82885410 | 693,445 | 41,900 | 41,900 | |
| SIMPSON MANUFACTURIN | COM | 82907310 | 4,106,862 | 71,673 | 71,673 | |
| SINCLAIR BROADCAST G | CL A | 82922610 | 2,890,607 | 305,561 | 252,601 | 52,960 |
| SIRENZA MICRODEVICES | COM | 82966T10 | 632,483 | 103,856 | 90,093 | 13,763 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 5,403,763 | 464,640 | 459,040 | 5,500 |
| SITEL CORP | COM | 82980K10 | 1,282,308 | 534,295 | 534,295 | |
| SIPEX CORP | COM | 82990910 | 3,081,944 | 239,840 | 239,840 | |
| SIX FLAGS INC | COM | 83001P10 | 13,260,528 | 862,193 | 860,583 | 1,310 |
| SIX CONTINENTS PLC | SPONSORED | 83001810 | 1,613,972 | 159,326 | 159,326 | |
| SKECHERS U S A INC | CL A | 83056610 | 1,958,246 | 133,943 | 133,943 | |
| SKILLSOFT CORP | COM | 83066P10 | 2,371,705 | 91,501 | 91,501 | |
| SKY FINL GROUP INC | COM | 83080P10 | 12,274,030 | 603,443 | 601,893 | 1,550 |
| SKYLINE CORP | COM | 83083010 | 2,168,135 | 67,229 | 67,229 | |
| SKYWEST INC | COM | 83087910 | 8,579,093 | 337,096 | 336,476 | 520 |
| SMART & FINAL INC | COM | 83168310 | 1,494,778 | 143,178 | 143,178 | |
| SMITH A O | COM | 83186520 | 2,148,178 | 110,163 | 110,143 | 20 |
| SMITH INTL INC | COM | 83211010 | 30,592,891 | 570,550 | 558,865 | 8,245 |
| SMITHFIELD FOODS INC | COM | 83224810 | 48,161,323 | 2,185,178 | 2,183,318 | 1,660 |
| SMUCKER J M CO | COM | 83269630 | 10,242,899 | 289,511 | 289,311 | |
| SMURFIT-STONE CONTAI | COM | 83272710 | 22,305,314 | 1,396,701 | 1,383,799 | 10,552 |
| SNAP ON INC | COM | 83303410 | 40,131,774 | 1,192,269 | 1,190,959 | 1,310 |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 577,216 | 24,752 | 24,752 | |
| SOLA INTL INC | COM | 83409210 | 3,974,303 | 204,861 | 204,861 | |
| SOLETRON CORP | COM | 83418210 | 199,016,311 | 17,643,290 | 17,244,687 | 295,535 |
| SOLUTIA INC | COM | 83437610 | 15,202,587 | 1,084,350 | 1,082,070 | 1,880 |
| SOMERA COMMUNICATION | COM | 83445810 | 2,052,475 | 271,851 | 269,591 | 2,260 |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 14,625,622 | 623,960 | 623,900 | 60 |
| SONIC CORP | COM | 83545110 | 7,639,920 | 212,220 | 212,220 | |
| SONICBLUE INC | COM | 83546Q10 | 3,455,242 | 855,258 | 854,758 | 500 |
| SONICWALL INC | COM | 83547010 | 12,470,837 | 641,504 | 640,884 | 620 |

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| | | | | | | |
|----------------------|---------|----------|-------------|-----------|-----------|-----------|
| SONOCO PRODS CO | COM | 83549510 | 145,395,125 | 5,470,095 | 1,598,735 | 3,869,625 |
| SONOSITE INC | COM | 83568G10 | 2,410,569 | 93,833 | 93,733 | |
| SONY CORP | ADR NEW | 83569930 | 29,960,606 | 664,315 | 298,784 | 365,531 |
| SORRENTO NETWORKS CO | COM | 83586Q10 | 432,085 | 120,358 | 119,438 | 920 |
| SOTHEBYS HLDGS INC | CL A | 83589810 | 7,864,386 | 473,473 | 472,973 | 300 |
| SONUS NETWORKS INC | COM | 83591610 | 4,447,941 | 962,758 | 953,938 | 8,600 |
| SOUNDVIEW TECHNOLOGY | COM | 83611Q10 | 1,332,345 | 571,822 | 571,822 | |
| SOUTH FINL GROUP INC | COM | 83784110 | 7,129,500 | 401,662 | 401,445 | 217 |
| SOUTH JERSEY INDS IN | COM | 83851810 | 3,620,588 | 111,061 | 111,061 | |
| Page Total | | | 772,799,655 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| SILGAN HOLDINGS INC | 84,890 | | 6,000 |
| SILICON IMAGE INC | 452,221 | | 22,600 |
| SILICON GRAPHICS INC | 1,639,754 | 100 | 123,300 |
| SILICON STORAGE TECH | 698,293 | | 47,000 |
| SILICON VY BANCSHARE | 670,056 | 1,000 | 26,100 |
| SILICONIX INC | 66,965 | | 3,900 |
| SIMMONS 1ST NATL COR | 62,601 | | 4,500 |
| SIMON PPTY GROUP INC | 1,780,946 | 9,600 | 187,363 |
| SIMPLEX SOLUTIONS IN | 41,900 | | |
| SIMPSON MANUFACTURIN | 65,773 | | 5,900 |
| SINCLAIR BROADCAST G | 289,761 | | 15,800 |
| SIRENZA MICRODEVICES | 103,856 | | |
| SIRIUS SATELLITE RAD | 443,240 | 100 | 21,300 |
| SITEL CORP | 504,795 | | 29,500 |
| SIPEX CORP | 225,640 | | 14,200 |

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| | | | |
|----------------------|------------|-----------|-----------|
| SIX FLAGS INC | 800,193 | 7,900 | 54,100 |
| ----- | | | |
| SIX CONTINENTS PLC | 159,326 | | |
| ----- | | | |
| SKECHERS U S A INC | 125,443 | | 8,500 |
| ----- | | | |
| SKILLSOFT CORP | 90,701 | | 800 |
| ----- | | | |
| SKY FINL GROUP INC | 542,743 | 7,200 | 53,500 |
| ----- | | | |
| SKYLINE CORP | 60,729 | | 6,500 |
| ----- | | | |
| SKYWEST INC | 299,496 | 4,400 | 33,200 |
| ----- | | | |
| SMART & FINAL INC | 135,678 | | 7,500 |
| ----- | | | |
| SMITH A O | 99,763 | | 10,400 |
| ----- | | | |
| SMITH INTL INC | 509,580 | 6,340 | 54,630 |
| ----- | | | |
| SMITHFIELD FOODS INC | 2,077,882 | 23,800 | 83,496 |
| ----- | | | |
| SMUCKER J M CO | 267,711 | 200 | 21,600 |
| ----- | | | |
| SMURFIT-STONE CONTAI | 1,232,451 | 14,050 | 150,200 |
| ----- | | | |
| SNAP ON INC | 1,058,387 | 16,984 | 116,898 |
| ----- | | | |
| SOCIEDAD QUIMICA MIN | 5,521 | 15,008 | 4,223 |
| ----- | | | |
| SOLA INTL INC | 190,861 | | 14,000 |
| ----- | | | |
| SOLECTRON CORP | 15,336,832 | 329,209 | 1,977,249 |
| ----- | | | |
| SOLUTIA INC | 1,007,550 | 9,500 | 67,300 |
| ----- | | | |
| SOMERA COMMUNICATION | 250,651 | | 21,200 |
| ----- | | | |
| SONIC AUTOMOTIVE INC | 611,460 | | 12,500 |
| ----- | | | |
| SONIC CORP | 199,210 | | 13,010 |
| ----- | | | |
| SONICBLUE INC | 799,758 | | 55,500 |
| ----- | | | |
| SONICWALL INC | 616,804 | | 24,700 |
| ----- | | | |
| SONOCO PRODS CO | 1,493,607 | 3,874,943 | 101,545 |
| ----- | | | |
| SONOSITE INC | 91,933 | 100 | 1,800 |
| ----- | | | |
| SONY CORP | 657,815 | | 6,500 |
| ----- | | | |
| SORRENTO NETWORKS CO | 112,458 | | 7,900 |
| ----- | | | |
| SOTHEBYS HLDGS INC | 458,773 | 200 | 14,500 |
| ----- | | | |
| SONUS NETWORKS INC | 859,238 | 8,720 | 94,800 |
| ----- | | | |
| SOUNDVIEW TECHNOLOGY | 522,722 | | 49,100 |
| ----- | | | |
| SOUTH FINL GROUP INC | 370,262 | | 31,400 |
| ----- | | | |

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SOUTH JERSEY INDS IN 102,761 8,300

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| SOUTHERN CO | COM | 84258710 | 362,627,668 | 14,304,839 | 14,260,032 | 32,503 | 1 |
| SOUTHERN PERU COPPER | COM | 84361110 | 1,467,710 | 122,821 | 122,821 | | |
| SOUTHERN UN CO NEW | COM | 84403010 | 6,968,109 | 369,465 | 362,743 | 755 | |
| SOUTHTRUST CORP | COM | 84473010 | 179,048,001 | 7,257,722 | 7,238,144 | 19,138 | |
| SOUTHWEST AIRLS CO | COM | 84474110 | 1,674,811,057 | 90,628,304 | 90,565,950 | 49,947 | 1 |
| SOUTHWEST BANCORPORA | COM | 84476R10 | 7,419,570 | 245,113 | 244,993 | 20 | |
| SOUTHWEST GAS CORP | COM | 84489510 | 6,171,617 | 276,135 | 274,235 | 1,900 | |
| SOUTHWESTERN ENERGY | COM | 84546710 | 2,331,076 | 224,142 | 224,142 | | |
| SOVEREIGN BANCORP IN | COM | 84590510 | 35,362,412 | 2,889,086 | 2,869,372 | 13,820 | |
| SOVRAN SELF STORAGE | COM | 84610H10 | 5,549,528 | 178,155 | 178,155 | | |
| SPANISH BROADCASTING | CL A | 84642588 | 3,348,249 | 338,549 | 338,349 | 200 | |
| SPARTAN STORES INC | COM | 84682210 | 2,121,739 | 177,403 | 177,403 | | |
| SPARTECH CORP | COM NEW | 84722020 | 2,721,046 | 132,411 | 132,411 | | |
| SPECIALTY LABORATORI | COM | 84749R10 | 3,247,476 | 118,133 | 117,938 | 195 | |
| SPECTRALINK CORP | COM | 84758010 | 3,579,484 | 208,960 | 208,810 | 150 | |
| SPECTRASITE HLDGS IN | COM | 84760T10 | 2,456,457 | 684,250 | 682,300 | 1,950 | |
| SPECTRIAN CORP | COM | 84760810 | 1,097,054 | 99,461 | 99,461 | | |
| SPEECHWORKS INTL INC | COM | 84764M10 | 2,507,692 | 222,906 | 222,871 | 35 | |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 3,779,840 | 149,519 | 144,519 | | |
| SPHERION CORP | COM | 84842010 | 4,851,754 | 497,106 | 496,206 | 900 | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|----|
| SPIEGEL INC | CL A | 84845710 | 893,014 | 196,267 | 196,267 | | |
| SPINNAKER EXPL CO | COM | 84855W10 | 7,176,698 | 174,361 | 173,961 | 200 | |
| SPORTS RESORTS INTL | COM | 84918U10 | 1,690,278 | 219,232 | 219,232 | | |
| SPRINT CORP | COM FON GR | 85206110 | 363,080,194 | 18,081,683 | 17,991,587 | 71,222 | 1 |
| SPRINT CORP | PCS COM SE | 85206150 | 473,282,243 | 19,388,867 | 19,174,139 | 192,799 | 2 |
| STAMPS COM INC | COM | 85285710 | 1,081,056 | 301,971 | 301,971 | | |
| STANCORP FINL GROUP | COM | 85289110 | 22,866,448 | 483,946 | 483,946 | | |
| STANDARD COML CORP | COM | 85325810 | 1,410,337 | 85,475 | 85,475 | | |
| STANDARD MICROSYSTEM | COM | 85362610 | 2,409,371 | 155,243 | 155,243 | | |
| STANDARD MTR PRODS I | COM | 85366610 | 888,946 | 63,953 | 63,953 | | |
| STANDARD PAC CORP NE | COM | 85375C10 | 6,301,482 | 259,107 | 258,747 | 360 | |
| STANDARD REGISTER CO | COM | 85388710 | 2,797,288 | 150,960 | 150,860 | 100 | |
| STANDEX INTL CORP | COM | 85423110 | 2,551,927 | 117,330 | 114,810 | | |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 1,157,717 | 48,705 | 48,705 | | |
| STANLEY WKS | COM | 85461610 | 87,385,345 | 1,876,430 | 1,839,379 | 28,691 | |
| STARBASE CORP | COM NEW | 85491020 | 376,564 | 553,771 | 553,771 | | |
| STAPLES INC | COM | 85503010 | 184,092,486 | 9,844,518 | 9,384,343 | 347,939 | 11 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 324,624 | 128,310 | 128,310 | | |
| STARBUCKS CORP | COM | 85524410 | 150,804,524 | 7,916,248 | 7,829,888 | 75,590 | 1 |
| STARTEK INC | COM | 85569C10 | 1,452,763 | 76,663 | 76,663 | | |
| STATE AUTO FINL CORP | COM | 85570710 | 2,174,454 | 133,895 | 133,895 | | |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 165,855,913 | 5,556,312 | 4,186,317 | 1,369,995 | |
| STATE STR CORP | COM | 85747710 | 815,239,612 | 15,602,672 | 7,203,766 | 7,921,234 | 47 |
| STATEN IS BANCORP IN | COM | 85755010 | 10,525,136 | 645,318 | 645,318 | | |
| STATION CASINOS INC | COM | 85768910 | 4,009,701 | 358,329 | 358,329 | | |
| STEAK N SHAKE CO | COM | 85787310 | 2,359,866 | 213,756 | 213,756 | | |
| STEEL DYNAMICS INC | COM | 85811910 | 2,813,323 | 242,319 | 239,249 | 3,070 | |
| Page Total | | | 4,626,468,849 | | | | |

Voting Authority

| Name of | Sole | Shared | None |
|---------|------|--------|------|
|---------|------|--------|------|

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| Issuer | | | |
|----------------------|------------|------------|-----------|
| SOUTHERN CO | 12,360,643 | 235,757 | 1,708,439 |
| SOUTHERN PERU COPPER | 114,021 | | 8,800 |
| SOUTHERN UN CO NEW | 324,863 | 5,967 | 38,635 |
| SOUTHTRUST CORP | 6,362,033 | 101,591 | 794,098 |
| SOUTHWEST AIRLS CO | 13,673,337 | 75,035,952 | 1,919,015 |
| SOUTHWEST BANCORPORA | 226,013 | 100 | 19,000 |
| SOUTHWEST GAS CORP | 255,335 | | 20,800 |
| SOUTHWESTERN ENERGY | 208,342 | | 15,800 |
| SOVEREIGN BANCORP IN | 2,710,592 | 19,794 | 158,700 |
| SOVRAN SELF STORAGE | 169,955 | | 8,200 |
| SPANISH BROADCASTING | 315,549 | | 23,000 |
| SPARTAN STORES INC | 165,303 | | 12,100 |
| SPARTECH CORP | 123,111 | | 9,300 |
| SPECIALTY LABORATORI | 116,233 | | 1,900 |
| SPECTRALINK CORP | 199,560 | | 9,400 |
| SPECTRASITE HLDGS IN | 647,850 | | 36,400 |
| SPECTRIAN CORP | 98,161 | | 1,300 |
| SPEECHWORKS INTL INC | 207,906 | | 15,000 |
| SPEEDWAY MOTORSPORTS | 136,019 | 5,000 | 8,500 |
| SPHERION CORP | 458,606 | | 38,500 |
| SPIEGEL INC | 196,267 | | |
| SPINNAKER EXPL CO | 162,261 | 200 | 11,900 |
| SPORTS RESORTS INTL | 204,032 | | 15,200 |
| SPRINT CORP | 15,941,342 | 295,503 | 1,844,838 |
| SPRINT CORP | 16,751,561 | 669,563 | 1,967,743 |
| STAMPS COM INC | 301,871 | | 100 |
| STANCORP FINL GROUP | 446,046 | 12,000 | 25,900 |
| STANDARD COML CORP | 83,375 | | 2,100 |
| STANDARD MICROSYSTEM | 144,943 | | 10,300 |

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|----------------------|-----------|-----------|-----------|
| STANDARD MTR PRODS I | 63,953 | | |
| STANDARD PAC CORP NE | 242,707 | | 16,400 |
| STANDARD REGISTER CO | 135,960 | | 15,000 |
| STANDEX INTL CORP | 107,910 | 2,520 | 6,900 |
| STANLEY FURNITURE IN | 45,405 | | 3,300 |
| STANLEY WKS | 1,581,206 | 65,647 | 229,577 |
| STARBASE CORP | 505,171 | | 48,600 |
| STAPLES INC | 8,316,919 | 241,490 | 1,286,109 |
| STAR SCIENTIFIC INC | 128,310 | | |
| STARBUCKS CORP | 6,722,549 | 283,620 | 910,079 |
| STARTEK INC | 75,263 | | 1,400 |
| STATE AUTO FINL CORP | 129,095 | | 4,800 |
| STARWOOD HOTELS&RESO | 3,649,556 | 1,415,217 | 491,539 |
| STATE STR CORP | 6,262,288 | 8,430,297 | 910,087 |
| STATEN IS BANCORP IN | 607,518 | | 37,800 |
| STATION CASINOS INC | 335,329 | | 23,000 |
| STEAK N SHAKE CO | 199,067 | | 14,689 |
| STEEL DYNAMICS INC | 226,719 | | 15,600 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| STEELCASE INC | CL A | 85815520 | 7,611,623 | 517,094 | 515,454 | 1,640 | |
| STEIN MART INC | COM | 85837510 | 2,099,873 | 251,181 | 251,181 | | |
| STEINWAY MUSICAL INS | COM ORD | 85849510 | 908,367 | 54,688 | 54,688 | | |

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| | | | | | | |
|----------------------|-------------|----------|-------------|------------|------------|--------------|
| STELLENT INC | COM | 85856W10 | 5,069,067 | 171,484 | 170,954 | 430 |
| STEPAN CO | COM | 85858610 | 1,426,158 | 58,738 | 58,738 | |
| STERLING BANCSHARES | COM | 85890710 | 6,835,506 | 545,967 | 545,967 | |
| STERICYCLE INC | COM | 85891210 | 9,052,186 | 148,689 | 148,689 | |
| STERIS CORP | COM | 85915210 | 18,441,920 | 1,009,410 | 1,006,010 | 3,400 |
| STERLING BANCORP | COM | 85915810 | 2,327,240 | 79,700 | 79,700 | |
| STERLING FINL CORP | COM | 85931710 | 2,424,550 | 99,530 | 99,530 | |
| STEWART & STEVENSON | COM | 86034210 | 6,079,918 | 323,228 | 321,818 | 1,410 |
| STEWART ENTERPRISES | CL A | 86037010 | 5,333,424 | 890,388 | 890,388 | |
| STEWART INFORMATION | COM | 86037210 | 2,448,723 | 123,986 | 123,986 | |
| STILLWATER MNG CO | COM | 86074Q10 | 7,954,667 | 429,982 | 428,042 | 1,840 |
| STILWELL FINL INC | COM | 86083110 | 123,176,542 | 4,525,222 | 4,500,917 | 16,305 |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 2,520,646 | 79,591 | 79,591 | |
| STONE ENERGY CORP | COM | 86164210 | 8,815,412 | 223,175 | 222,775 | 300 |
| STONERIDGE INC | COM | 86183P10 | 993,501 | 109,176 | 109,076 | 100 |
| STORAGE USA INC | COM | 86190710 | 10,322,793 | 245,197 | 245,197 | |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 506,644 | 41,325 | 40,991 | 334 |
| STORAGENETWORKS INC | COM | 86211E10 | 2,526,674 | 408,847 | 401,464 | 7,383 |
| STORAGE TECHNOLOGY C | COM PAR \$0 | 86211120 | 31,687,130 | 1,533,001 | 1,530,401 | 2,200 |
| STRATOS LIGHTWAVE IN | COM | 86310010 | 3,549,165 | 577,100 | 577,099 | 1 |
| STRAYER ED INC | COM | 86323610 | 2,716,042 | 55,748 | 55,748 | |
| STRIDE RITE CORP | COM | 86331410 | 2,630,473 | 401,599 | 401,599 | |
| STRYKER CORP | COM | 86366710 | 278,303,140 | 4,767,914 | 4,117,291 | 528,525 12 |
| STUDENT LN CORP | COM | 86390210 | 4,056,517 | 50,329 | 50,329 | |
| STURM RUGER & CO INC | COM | 86415910 | 1,944,881 | 162,344 | 162,324 | 20 |
| SUEZ | SPONSORED | 86468610 | 16,909,728 | 536,306 | 157,690 | 378,616 |
| SUFFOLK BANCORP | COM | 86473910 | 2,835,756 | 51,975 | 51,975 | |
| SUMMIT PPTYS INC | COM | 86623910 | 8,017,633 | 320,449 | 320,449 | |
| SUN COMMUNITIES INC | COM | 86667410 | 11,910,799 | 319,753 | 272,888 | 46,865 |
| SUN LIFE FINL SVCS C | COM | 86679610 | 433,058 | 20,049 | 20,049 | |
| SUN MICROSYSTEMS INC | COM | 86681010 | 894,999,389 | 72,764,178 | 71,475,239 | 1,025,900 26 |

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| | | | | | | |
|----------------------|------|----------|---------------|-----------|-----------|---------|
| SUNCOR ENERGY INC | COM | 86722910 | 512,941 | 15,572 | 15,572 | |
| SUNGARD DATA SYS INC | COM | 86736310 | 114,999,961 | 3,975,111 | 3,520,255 | 391,556 |
| SUNOCO INC | COM | 86764P10 | 82,365,729 | 2,205,831 | 2,173,345 | 32,386 |
| SUNRISE ASSISTED LIV | COM | 86768K10 | 5,266,260 | 180,909 | 180,509 | 400 |
| SUNRISE TELECOM INC | COM | 86769Y10 | 612,992 | 152,866 | 152,866 | |
| SUNTRUST BKS INC | COM | 86791410 | 379,520,717 | 6,052,962 | 6,018,514 | 32,398 |
| SUPERGEN INC | COM | 86805910 | 2,358,375 | 164,691 | 164,691 | |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 3,667,565 | 423,996 | 423,076 | 400 |
| SUPERIOR INDS INTL I | COM | 86816810 | 12,474,763 | 309,932 | 309,932 | |
| SUPERTEX INC | COM | 86853210 | 2,189,257 | 125,029 | 125,029 | |
| SUPERVALU INC | COM | 86853610 | 94,667,760 | 4,279,736 | 4,274,456 | 5,280 |
| SUPPORT COM INC | COM | 86858710 | 1,223,515 | 195,138 | 195,138 | |
| SUREBEAM CORP | CL A | 86866R10 | 602,025 | 57,500 | 57,500 | |
| Page Total | | | 2,187,331,005 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|---------|--------|--------|
| STEELCASE INC | 449,594 | 7,700 | 59,800 |
| STEIN MART INC | 232,481 | | 18,700 |
| STEINWAY MUSICAL INS | 50,888 | | 3,800 |
| STELLENT INC | 160,484 | 100 | 10,900 |
| STEPAN CO | 55,238 | | 3,500 |
| STERLING BANCSHARES | 525,417 | | 20,550 |
| STERICYCLE INC | 136,789 | | 11,900 |
| STERIS CORP | 963,910 | | 45,500 |
| STERLING BANCORP | 74,310 | | 5,390 |
| STERLING FINL CORP | 92,530 | | 7,000 |
| STEWART & STEVENSON | 306,288 | | 16,940 |

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| | | | |
|----------------------|------------|-----------|-----------|
| STEWART ENTERPRISES | 832,088 | | 58,300 |
| STEWART INFORMATION | 117,386 | | 6,600 |
| STILLWATER MNG CO | 393,682 | 100 | 36,200 |
| STILWELL FINL INC | 3,985,917 | 74,402 | 464,903 |
| STMICROELECTRONICS N | 79,591 | | |
| STONE ENERGY CORP | 207,468 | 100 | 15,607 |
| STONERIDGE INC | 106,776 | | 2,400 |
| STORAGE USA INC | 233,997 | | 11,200 |
| STORA ENSO CORP | 41,325 | | |
| STORAGENETWORKS INC | 372,547 | | 36,300 |
| STORAGE TECHNOLOGY C | 1,441,301 | 23,300 | 68,400 |
| STRATOS LIGHTWAVE IN | 543,096 | | 34,004 |
| STRAYER ED INC | 51,148 | | 4,600 |
| STRIDE RITE CORP | 363,199 | | 38,400 |
| STRYKER CORP | 4,098,795 | 239,736 | 429,383 |
| STUDENT LN CORP | 47,729 | | 2,600 |
| STURM RUGER & CO INC | 155,644 | | 6,700 |
| SUEZ | 527,656 | | 8,650 |
| SUFFOLK BANCORP | 48,275 | | 3,700 |
| SUMMIT PPTYS INC | 303,849 | | 16,600 |
| SUN COMMUNITIES INC | 310,453 | | 9,300 |
| SUN LIFE FINL SVCS C | 20,049 | | |
| SUN MICROSYSTEMS INC | 61,145,891 | 2,524,866 | 9,093,421 |
| SUNCOR ENERGY INC | 14,772 | | 800 |
| SUNGARD DATA SYS INC | 3,575,630 | 79,200 | 320,281 |
| SUNOCO INC | 1,964,775 | 39,233 | 201,823 |
| SUNRISE ASSISTED LIV | 168,009 | | 12,900 |
| SUNRISE TELECOM INC | 149,666 | | 3,200 |
| SUNTRUST BKS INC | 5,176,637 | 87,617 | 788,708 |
| SUPERGEN INC | 154,291 | | 10,400 |
| SUPERIOR ENERGY SVCS | 390,376 | 520 | 33,100 |

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| | | | |
|----------------------|-----------|--------|---------|
| SUPERIOR INDS INTL I | 297,332 | | 12,600 |
| SUPERTEX INC | 123,529 | | 1,500 |
| SUPERVALU INC | 3,895,089 | 48,367 | 336,280 |
| SUPPORT COM INC | 181,638 | | 13,500 |
| SUREBEAM CORP | 57,500 | | |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| SURMODICS INC | COM | 86887310 | 4,459,896 | 122,323 | 122,023 | 300 | |
| SUSQUEHANNA BANC SHAR | COM | 86909910 | 7,782,054 | 373,240 | 372,580 | | |
| SWIFT ENERGY CO | COM | 87073810 | 4,612,589 | 228,346 | 228,146 | 200 | |
| SWIFT TRANSN CO | COM | 87075610 | 17,197,158 | 799,496 | 799,196 | 100 | |
| SWISSCOM AG | SPONSORED | 87101310 | 914,445 | 32,953 | 32,953 | | |
| SYBASE INC | COM | 87113010 | 20,949,169 | 1,329,262 | 1,324,963 | 3,999 | |
| SYBRON DENTAL SPECIA | COM | 87114210 | 7,518,493 | 348,401 | 340,702 | 7,666 | |
| SYCAMORE NETWORKS IN | COM | 87120610 | 11,384,398 | 2,123,955 | 1,903,350 | 218,855 | |
| SYKES ENTERPRISES IN | COM | 87123710 | 3,118,682 | 333,906 | 333,906 | | |
| SYLVAN LEARNING SYS | COM | 87139910 | 8,634,887 | 391,250 | 391,150 | 100 | |
| SYMANTEC CORP | COM | 87150310 | 76,722,120 | 1,156,673 | 1,154,093 | 2,280 | |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 71,399,814 | 4,496,210 | 4,492,653 | 3,257 | |
| SYMMETRICOM INC | COM | 87154310 | 1,550,058 | 203,687 | 203,687 | | |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 5,116,928 | 240,910 | 240,570 | 340 | |
| SYNCOR INTL CORP DEL | COM | 87157J10 | 5,121,519 | 178,824 | 178,824 | | |
| SYNGENTA AG | SPONSORED | 87160A10 | 2,105,372 | 198,620 | 198,611 | 9 | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|------|
| SYNPLICITY INC | COM | 87160Y10 | 1,515,857 | 112,369 | 112,369 | | |
| SYNOPSIS INC | COM | 87160710 | 37,575,372 | 636,116 | 629,405 | 6,511 | |
| SYNOVUS FINL CORP | COM | 87161C10 | 138,044,738 | 5,510,768 | 5,502,818 | 7,650 | |
| SYNTEL INC | COM | 87162H10 | 876,460 | 67,785 | 67,785 | | |
| SYNTROLEUM CORP | COM | 87163010 | 1,481,699 | 208,690 | 208,650 | 40 | |
| SYSCO CORP | COM | 87182910 | 480,719,053 | 18,334,060 | 14,623,563 | 2,217,227 | 1,49 |
| SYSTEMS & COMPUTER T | COM | 87187310 | 4,996,443 | 483,215 | 483,115 | 100 | |
| TBC CORP | COM | 87218010 | 2,118,056 | 158,182 | 158,182 | | |
| TCF FINL CORP | COM | 87227510 | 45,445,216 | 947,170 | 924,358 | 13,350 | |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 290,011 | 11,373 | 11,373 | | |
| TECO ENERGY INC | COM | 87237510 | 72,300,226 | 2,755,344 | 2,626,784 | 58,670 | 6 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 1,036,170 | 34,539 | 31,139 | 1,000 | |
| THQ INC | COM NEW | 87244340 | 10,586,235 | 218,408 | 218,408 | | |
| TJX COS INC NEW | COM | 87254010 | 237,739,230 | 5,964,356 | 5,942,381 | 19,775 | |
| TRC COS INC | COM | 87262510 | 2,416,900 | 48,338 | 48,338 | | |
| TRW INC | COM | 87264910 | 96,505,979 | 2,605,453 | 2,592,065 | 7,540 | |
| TMP WORLDWIDE INC | COM | 87294110 | 83,543,717 | 1,947,406 | 1,945,696 | 1,610 | |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 1,127,297 | 111,393 | 111,393 | | |
| TXU CORP | COM | 87316810 | 278,422,824 | 5,905,044 | 5,886,770 | 11,875 | |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 3,359,756 | 195,676 | 195,676 | | |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 5,276,772 | 326,331 | 324,871 | 1,460 | |
| TALBOTS INC | COM | 87416110 | 10,055,278 | 277,387 | 276,590 | 397 | |
| TALX CORP | COM | 87491810 | 3,963,651 | 158,673 | 158,673 | | |
| TANDY BRANDS ACCESSO | COM | 87537810 | 6,270,749 | 875,803 | 6,739 | 869,064 | |
| TANGER FACTORY OUTLE | COM | 87546510 | 1,734,136 | 83,172 | 83,172 | | |
| TANOX INC | COM | 87588Q10 | 4,077,210 | 220,354 | 220,334 | 20 | |
| TARGET CORP | COM | 87612E10 | 3,380,749,390 | 82,356,867 | 81,489,004 | 700,665 | 16 |
| TARGETED GENETICS CO | COM | 87612M10 | 783,824 | 289,234 | 289,234 | | |
| TASTY BAKING CO | COM | 87655330 | 1,148,730 | 64,900 | 6,900 | | 5 |
| TAUBMAN CTRS INC | COM | 87666410 | 12,230,519 | 823,604 | 823,604 | | |
| TECH DATA CORP | COM | 87823710 | 36,990,636 | 854,682 | 852,262 | 2,120 | |

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Page Total

5,211,969,716

| Name of Issuer | Voting Authority | | |
|----------------------|------------------|-----------|-----------|
| | Sole | Shared | None |
| SURMODICS INC | 113,523 | | 8,800 |
| SUSQUEHANNA BANCSHAR | 346,080 | 660 | 26,500 |
| SWIFT ENERGY CO | 214,446 | | 13,900 |
| SWIFT TRANSN CO | 761,996 | 200 | 37,300 |
| SWISSCOM AG | 32,953 | | |
| SYBASE INC | 1,255,205 | 8,400 | 65,657 |
| SYBRON DENTAL SPECIA | 326,702 | 33 | 21,666 |
| SYCAMORE NETWORKS IN | 2,023,805 | 10,050 | 90,100 |
| SYKES ENTERPRISES IN | 319,406 | | 14,500 |
| SYLVAN LEARNING SYS | 372,800 | | 18,450 |
| SYMANTEC CORP | 1,077,023 | 9,500 | 70,150 |
| SYMBOL TECHNOLOGIES | 3,946,861 | 67,761 | 481,588 |
| SYMMETRICOM INC | 186,487 | | 17,200 |
| SYMYX TECHNOLOGIES | 227,410 | | 13,500 |
| SYNCOR INTL CORP DEL | 165,924 | | 12,900 |
| SYNGENTA AG | 198,620 | | |
| SYNPLICITY INC | 105,969 | | 6,400 |
| SYNOPSYS INC | 592,716 | 4,800 | 38,600 |
| SYNOVUS FINL CORP | 4,811,196 | 79,064 | 620,508 |
| SYNTEL INC | 67,785 | | |
| SYNTROLEUM CORP | 186,790 | | 21,900 |
| SYSCO CORP | 14,293,412 | 1,965,897 | 2,074,751 |
| SYSTEMS & COMPUTER T | 460,815 | | 22,400 |
| TBC CORP | 154,682 | | 3,500 |
| TCF FINL CORP | 883,108 | 13,962 | 50,100 |

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| | | | |
|----------------------|------------|------------|-----------|
| TC PIPELINES LP | 11,373 | | |
| TECO ENERGY INC | 2,410,454 | 102,190 | 242,700 |
| TEPPCO PARTNERS L P | 31,439 | 2,400 | 700 |
| THQ INC | 204,808 | | 13,600 |
| TJX COS INC NEW | 4,990,496 | 185,151 | 788,709 |
| TRC COS INC | 45,138 | | 3,200 |
| TRW INC | 2,253,169 | 66,960 | 285,324 |
| TMP WORLDWIDE INC | 1,727,221 | 30,502 | 189,683 |
| TTM TECHNOLOGIES IN | 111,393 | | |
| TXU CORP | 5,150,507 | 89,303 | 665,234 |
| TAIWAN SEMICONDUCTOR | 195,676 | | |
| TAKE-TWO INTERACTIVE | 306,431 | | 19,900 |
| TALBOTS INC | 250,587 | 3,100 | 23,700 |
| TALX CORP | 153,283 | | 5,390 |
| TANDY BRANDS ACCESSO | 6,739 | 869,064 | |
| TANGER FACTORY OUTLE | 78,772 | | 4,400 |
| TANOX INC | 205,654 | | 14,700 |
| TARGET CORP | 17,005,833 | 62,730,711 | 2,620,323 |
| TARGETED GENETICS CO | 269,034 | | 20,200 |
| TASTY BAKING CO | 6,900 | 58,000 | |
| TAUBMAN CTRS INC | 805,704 | | 17,900 |
| TECH DATA CORP | 811,482 | 5,200 | 38,000 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| | | | | | | | |

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| | | | | | | |
|----------------------|------------|----------|-------------|-----------|-----------|---------|
| TECHNE CORP | COM | 87837710 | 16,104,850 | 437,038 | 436,418 | 620 |
| TECHNITROL INC | COM | 87855510 | 9,617,256 | 348,199 | 346,179 | 1,520 |
| TECUMSEH PRODS CO | CL A | 87889520 | 10,401,680 | 205,445 | 204,945 | 400 |
| TEJON RANCH CO DEL | COM | 87908010 | 1,659,784 | 69,418 | 69,418 | |
| TEKELEC | COM | 87910110 | 5,909,981 | 326,338 | 325,818 | 520 |
| TEKTRONIX INC | COM | 87913110 | 50,925,296 | 1,975,380 | 1,972,525 | 2,755 |
| TELE CENTRO OESTE CE | SPON ADR P | 87923P10 | 934,150 | 133,450 | 133,450 | |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 2,058,002 | 131,670 | 131,670 | |
| TELECOM ITALIA SPA | SPON ADR O | 87927W10 | 2,338,852 | 27,355 | 27,355 | |
| TELECORP PCS INC NEW | CL A | 87930010 | 9,773,774 | 783,783 | 782,663 | 1,020 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 4,842,414 | 297,263 | 296,740 | 509 |
| TELEFLEX INC | COM | 87936910 | 21,766,999 | 460,093 | 459,373 | 520 |
| TELEFONICA S A | SPONSORED | 87938220 | 20,147,133 | 502,673 | 117,955 | 384,718 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 12,744,688 | 363,926 | 363,926 | |
| TELEPHONE & DATA SYS | COM | 87943310 | 53,074,021 | 591,354 | 588,164 | 3,010 |
| TELEMIG CELULAR PART | SPON ADR P | 87944E10 | 506,929 | 13,475 | 13,475 | |
| TELENOR ASA | SPONSORED | 87944W10 | 356,875 | 28,550 | 28,550 | |
| TELE2 AB | SPON ADR R | 87952P20 | 574,329 | 16,151 | 16,151 | |
| TELIK INC | COM | 87959M10 | 2,911,815 | 215,690 | 215,690 | |
| TELLABS INC | COM | 87966410 | 132,465,578 | 8,854,651 | 8,834,541 | 18,150 |
| TELLIUM INC | COM | 87967E10 | 1,064,476 | 170,863 | 170,363 | 500 |
| TELSTRA CORP LTD | SPON ADR F | 87969N20 | 221,400 | 15,871 | 15,871 | |
| TELULAR CORP | COM NEW | 87970T20 | 268,974 | 29,300 | 29,300 | |
| TEMPLE INLAND INC | COM | 87986810 | 80,756,176 | 1,423,518 | 1,039,505 | 383,913 |
| TELETECH HOLDINGS IN | COM | 87993910 | 5,127,488 | 357,815 | 357,795 | 20 |
| TENET HEALTHCARE COR | COM | 88033G10 | 431,439,034 | 7,347,395 | 7,331,919 | 14,836 |
| TENNANT CO | COM | 88034510 | 3,067,724 | 82,688 | 82,688 | |
| TERADYNE INC | COM | 88077010 | 107,570,835 | 3,569,039 | 3,557,089 | 11,430 |
| TERAYON COMMUNICATIO | COM | 88077510 | 4,885,042 | 590,623 | 588,023 | 2,600 |
| TEREX CORP NEW | COM | 88077910 | 5,394,707 | 307,566 | 307,546 | 20 |

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|----------------------|-----------|----------|---------------|------------|------------|---------|
| TERRA INDS INC | COM | 88091510 | 1,267,161 | 362,046 | 362,046 | |
| TERRA NETWORKS S A | SPONSORED | 88100W10 | 312,879 | 39,756 | 39,735 | 21 |
| TERREMARK WORLDWIDE | COM | 88144810 | 677,422 | 1,188,460 | 1,188,460 | |
| TESORO PETE CORP | COM | 88160910 | 4,408,630 | 336,280 | 332,380 | 3,900 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 2,512,261 | 119,917 | 119,917 | |
| TETRA TECH INC NEW | COM | 88162G10 | 8,842,548 | 444,126 | 443,501 | 625 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 3,173,513 | 51,493 | 51,493 | |
| TEXAS BIOTECHNOLOGY | COM | 88221T10 | 2,475,824 | 380,896 | 380,896 | |
| TEXAS INDS INC | COM | 88249110 | 7,851,729 | 212,784 | 212,744 | 40 |
| TEXAS INSTRS INC | COM | 88250810 | 1,075,128,628 | 38,397,451 | 38,171,904 | 169,738 |
| TEXAS REGL BANCSHARE | CL A VTG | 88267310 | 6,694,945 | 176,881 | 176,881 | |
| TEXTRON INC | COM | 88320310 | 144,214,629 | 3,478,404 | 3,456,219 | 16,194 |
| THERAGENICS CORP | COM | 88337510 | 4,061,580 | 411,925 | 411,925 | |
| THERASENSE INC | COM | 88338110 | 664,640 | 26,800 | 26,800 | |
| THERMA-WAVE INC | COM | 88343A10 | 2,163,773 | 145,025 | 145,005 | 20 |
| THERMO ELECTRON CORP | COM | 88355610 | 89,723,239 | 3,760,404 | 3,746,736 | 11,897 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 549,390 | 74,747 | 74,747 | |
| Page Total | | | 2,353,633,053 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| TECHNE CORP | 412,058 | | 24,980 |
| TECHNITROL INC | 327,799 | 500 | 19,900 |
| TECUMSEH PRODS CO | 194,545 | 100 | 10,800 |
| TEJON RANCH CO DEL | 66,218 | | 3,200 |
| TEKELEC | 289,838 | 4,400 | 32,100 |
| TEKTRONIX INC | 1,755,123 | 26,458 | 193,799 |
| TELE CENTRO OESTE CE | 53,348 | 73,902 | 6,200 |

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| | | | |
|----------------------|-----------|---------|-----------|
| TELE NORTE LESTE PAR | 62,965 | 68,705 | |
| ----- | | | |
| TELECOM ITALIA SPA | 27,355 | | |
| ----- | | | |
| TELECORP PCS INC NEW | 714,683 | 3,100 | 66,000 |
| ----- | | | |
| TELEDYNE TECHNOLOGIE | 277,049 | 14 | 20,200 |
| ----- | | | |
| TELEFLEX INC | 434,398 | 3,100 | 22,595 |
| ----- | | | |
| TELEFONICA S A | 494,378 | | 8,295 |
| ----- | | | |
| TELEFONOS DE MEXICO | 158,741 | 150,161 | 55,024 |
| ----- | | | |
| TELEPHONE & DATA SYS | 539,874 | 3,180 | 48,300 |
| ----- | | | |
| TELEMIG CELULAR PART | 496 | 12,979 | |
| ----- | | | |
| TELENOR ASA | 28,550 | | |
| ----- | | | |
| TELE2 AB | 16,151 | | |
| ----- | | | |
| TELIK INC | 204,890 | | 10,800 |
| ----- | | | |
| TELLABS INC | 7,620,879 | 120,779 | 1,112,993 |
| ----- | | | |
| TELLIUM INC | 165,263 | | 5,600 |
| ----- | | | |
| TELSTRA CORP LTD | 15,871 | | |
| ----- | | | |
| TELULAR CORP | 29,300 | | |
| ----- | | | |
| TEMPLE INLAND INC | 904,549 | 393,154 | 125,815 |
| ----- | | | |
| TELETECH HOLDINGS IN | 340,615 | | 17,200 |
| ----- | | | |
| TENET HEALTHCARE COR | 6,394,364 | 79,334 | 873,697 |
| ----- | | | |
| TENNANT CO | 73,788 | | 8,900 |
| ----- | | | |
| TERADYNE INC | 3,096,102 | 52,671 | 420,266 |
| ----- | | | |
| TERAYON COMMUNICATIO | 552,423 | | 38,200 |
| ----- | | | |
| TEREX CORP NEW | 288,666 | | 18,900 |
| ----- | | | |
| TERRA INDS INC | 356,146 | | 5,900 |
| ----- | | | |
| TERRA NETWORKS S A | 39,756 | | |
| ----- | | | |
| TERREMARK WORLDWIDE | 1,097,860 | | 90,600 |
| ----- | | | |
| TESORO PETE CORP | 319,780 | | 16,500 |
| ----- | | | |
| TETRA TECHNOLOGIES I | 112,517 | | 7,400 |
| ----- | | | |
| TETRA TECH INC NEW | 416,126 | | 28,000 |
| ----- | | | |
| TEVA PHARMACEUTICAL | 25,705 | 21,378 | 4,410 |
| ----- | | | |
| TEXAS BIOTECHNOLOGY | 353,596 | | 27,300 |
| ----- | | | |

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|----------------------|------------|-----------|-----------|
| TEXAS INDS INC | 198,384 | | 14,400 |
| TEXAS INSTRS INC | 32,109,943 | 1,262,171 | 5,025,337 |
| TEXAS REGL BANCSHARE | 168,361 | | 8,520 |
| TEXTRON INC | 3,079,184 | 55,019 | 344,201 |
| THERAGENICS CORP | 395,425 | | 16,500 |
| THERASENSE INC | 26,800 | | |
| THERMA-WAVE INC | 137,525 | | 7,500 |
| THERMO ELECTRON CORP | 3,261,176 | 76,123 | 423,105 |
| THIRD WAVE TECHNOLOG | 71,147 | | 3,600 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| THOMAS & BETTS CORP | COM | 88431510 | 29,465,566 | 1,393,171 | 1,388,877 | 3,494 | |
| THOMAS INDS INC | COM | 88442510 | 3,644,450 | 145,778 | 145,778 | | |
| THOMSON MULTIMEDIA | SPONSORED | 88511810 | 342,082 | 11,380 | 11,380 | | |
| THOR INDS INC | COM | 88516010 | 2,363,308 | 63,787 | 63,787 | | |
| THORATEC CORP | COM NEW | 88517530 | 5,606,481 | 329,793 | 329,793 | | |
| THORNBURG MTG INC | COM | 88521810 | 9,937,724 | 504,453 | 504,453 | | |
| 3DO CO | COM | 88553W10 | 548,820 | 263,856 | 263,856 | | |
| 3COM CORP | COM | 88553510 | 23,924,751 | 3,749,961 | 3,723,831 | 21,670 | |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 990,973 | 69,542 | 69,542 | | |
| THREE FIVE SYS INC | COM | 88554L10 | 3,108,511 | 195,381 | 195,166 | 215 | |
| 3-DIMENSIONAL PHARMA | COM | 88554W10 | 809,895 | 95,394 | 95,394 | | |
| 3TEC ENERGY CORP | COM NEW | 88575R30 | 1,795,514 | 128,251 | 128,151 | | |

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|----------------------|------------|----------|------------|-----------|-----------|--------|
| TIBCO SOFTWARE INC | COM | 88632Q10 | 8,154,213 | 546,163 | 540,034 | 6,029 |
| TICKETMASTER | CL B | 88633P20 | 3,420,429 | 208,690 | 208,570 | 120 |
| TIDEWATER INC | COM | 88642310 | 20,783,818 | 613,092 | 611,592 | 1,200 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 482,944 | 22,400 | 22,400 | |
| TIFFANY & CO NEW | COM | 88654710 | 95,814,222 | 3,044,621 | 3,031,366 | 9,155 |
| TIMBERLAND CO | CL A | 88710010 | 11,390,679 | 307,192 | 306,352 | 720 |
| TIME WARNER TELECOM | CL A | 88731910 | 6,651,333 | 375,994 | 375,314 | 580 |
| TIMKEN CO | COM | 88738910 | 7,564,230 | 467,505 | 465,285 | 2,220 |
| TITAN CORP | COM | 88826610 | 21,537,164 | 863,213 | 862,473 | 640 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 2,127,249 | 216,845 | 216,845 | |
| TITANIUM METALS CORP | COM | 88833910 | 710,247 | 178,007 | 178,007 | |
| TIVO INC | COM | 88870610 | 1,051,353 | 160,512 | 159,812 | 700 |
| TOKIO MARINE & FIRE | ADR NEW | 88909040 | 1,310,902 | 35,817 | 35,817 | |
| TOLL BROTHERS INC | COM | 88947810 | 11,311,230 | 257,659 | 257,659 | |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 4,659,728 | 139,722 | 139,722 | |
| TOMPKINSTRUSTCO INC | COM | 89011010 | 2,477,347 | 61,549 | 61,549 | |
| TOO INC | COM | 89033310 | 7,735,392 | 281,287 | 280,827 | 432 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 15,002,616 | 383,895 | 382,604 | 1,085 |
| TOPPS INC | COM | 89078610 | 7,786,813 | 640,890 | 640,790 | 100 |
| TORCHMARK CORP | COM | 89102710 | 99,752,482 | 2,536,295 | 2,516,155 | 13,340 |
| TORO CO | COM | 89109210 | 13,992,030 | 310,934 | 310,634 | 300 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 1,198,943 | 46,579 | 46,579 | |
| TOTAL FINA ELF S A | SPONSORED | 89151E10 | 13,354,941 | 190,133 | 91,144 | 98,989 |
| TOWER AUTOMOTIVE INC | COM | 89170710 | 3,468,323 | 384,089 | 384,089 | |
| TOTAL SYS SVCS INC | COM | 89190610 | 7,127,599 | 336,525 | 336,125 | 400 |
| TOWN & CTRY TR | SH BEN INT | 89208110 | 7,661,354 | 366,572 | 320,547 | 46,025 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 3,821,133 | 74,983 | 74,983 | |
| TOYS R US INC | COM | 89233510 | 87,204,897 | 4,204,672 | 4,186,172 | 18,360 |
| TPG N V | SPONSORED | 89233910 | 330,501 | 15,444 | 15,444 | |
| TRADESTATION GROUP I | COM | 89267P10 | 210,871 | 135,174 | 135,174 | |
| TRAMMELL CROW CO | COM | 89288R10 | 2,647,745 | 226,303 | 226,223 | 80 |

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|----------------------|------|----------|-------------|---------|---------|-----|
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 2,119,001 | 278,816 | 278,716 | 100 |
| TRANSACTION SYS ARCH | CL A | 89341610 | 5,449,582 | 444,501 | 444,321 | 80 |
| TRANSALTA CORP | COM | 89346D10 | 1,722,600 | 125,280 | 125,280 | |
| TRANSATLANTIC HLDGS | COM | 89352110 | 19,666,738 | 216,118 | 215,563 | 555 |
| Page Total | | | 582,238,724 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|---------|---------|
| THOMAS & BETTS CORP | 1,263,567 | 14,800 | 114,804 |
| THOMAS INDS INC | 130,178 | | 15,600 |
| THOMSON MULTIMEDIA | 11,380 | | |
| THOR INDS INC | 59,487 | | 4,300 |
| THORATEC CORP | 312,093 | | 17,700 |
| THORNBURG MTG INC | 490,953 | | 13,500 |
| 3DO CO | 243,356 | | 20,500 |
| 3COM CORP | 3,226,957 | 137,007 | 385,997 |
| 3-D SYS CORP DEL | 68,042 | | 1,500 |
| THREE FIVE SYS INC | 181,281 | | 14,100 |
| 3-DIMENSIONAL PHARMA | 93,194 | | 2,200 |
| 3TEC ENERGY CORP | 119,651 | 100 | 8,500 |
| TIBCO SOFTWARE INC | 498,263 | 6,900 | 41,000 |
| TICKETMASTER | 193,690 | 100 | 14,900 |
| TIDEWATER INC | 574,286 | 3,700 | 35,106 |
| TIER TECHNOLOGIES IN | 22,400 | | |
| TIFFANY & CO NEW | 2,633,335 | 101,645 | 309,641 |
| TIMBERLAND CO | 285,072 | 1,320 | 20,800 |
| TIME WARNER TELECOM | 333,394 | 5,300 | 37,300 |
| TIMKEN CO | 434,995 | | 32,510 |
| TITAN CORP | 824,913 | 100 | 38,200 |

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| | | | |
|----------------------|-----------|--------|---------|
| TITAN PHARMACEUTICAL | 200,845 | | 16,000 |
| TITANIUM METALS CORP | 165,807 | | 12,200 |
| TIVO INC | 160,512 | | |
| TOKIO MARINE & FIRE | 35,817 | | |
| TOLL BROTHERS INC | 243,859 | | 13,800 |
| TOLLGRADE COMMUNICAT | 132,122 | | 7,600 |
| TOMPKINSTRUSTCO INC | 56,649 | | 4,900 |
| TOO INC | 261,059 | 28 | 20,200 |
| TOOTSIE ROLL INDS IN | 358,718 | 1,135 | 24,042 |
| TOPPS INC | 611,090 | | 29,800 |
| TORCHMARK CORP | 2,224,423 | 46,053 | 265,819 |
| TORO CO | 299,234 | | 11,700 |
| TORONTO DOMINION BK | 46,579 | | |
| TOTAL FINA ELF S A | 188,233 | | 1,900 |
| TOWER AUTOMOTIVE INC | 355,989 | | 28,100 |
| TOTAL SYS SVCS INC | 309,725 | 1,800 | 25,000 |
| TOWN & CTRY TR | 354,772 | | 11,800 |
| TOYOTA MOTOR CORP | 74,983 | | |
| TOYS R US INC | 3,612,491 | 53,217 | 538,964 |
| TPG N V | 15,444 | | |
| TRADESTATION GROUP I | 135,174 | | |
| TRAMMELL CROW CO | 208,503 | | 17,800 |
| TRANS WORLD ENTMT CO | 255,516 | | 23,300 |
| TRANSACTION SYS ARCH | 420,601 | 100 | 23,800 |
| TRANSALTA CORP | 90,147 | | 35,133 |
| TRANSATLANTIC HLDGS | 197,630 | 1,150 | 17,338 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| TRANSCANADA PIPELINE | COM | 89352610 | 275,858 | 22,051 | 22,051 | | |
| TRANSGENOMIC INC | COM | 89365K20 | 1,089,572 | 99,052 | 99,052 | | |
| TRANSKARYOTIC THERAP | COM | 89373510 | 9,298,043 | 217,244 | 216,944 | 300 | |
| TRANSMETA CORP DEL | COM | 89376R10 | 1,268,472 | 553,918 | 549,868 | 4,050 | |
| TRANSMONTAIGNE INC | COM | 89393410 | 790,844 | 145,109 | 145,109 | | |
| TRAVELOCITY COM INC | COM | 89395310 | 1,827,879 | 63,667 | 63,667 | | |
| TRANSWITCH CORP | COM | 89406510 | 4,688,838 | 1,041,964 | 1,037,524 | 4,340 | |
| TREDEGAR CORP | COM | 89465010 | 3,017,485 | 158,815 | 158,815 | | |
| TREMONT CORP | COM PAR \$1 | 89474520 | 318,304 | 11,014 | 11,014 | | |
| TREND MICRO INC | SPONS ADR | 89486M20 | 430,049 | 18,697 | 18,697 | | |
| TRENDWEST RESORTS IN | COM | 89491710 | 2,248,340 | 88,797 | 88,797 | | |
| TREX INC | COM | 89531P10 | 1,081,385 | 56,945 | 56,945 | | |
| TRI CONTL CORP | COM | 89543610 | 522,975 | 27,892 | 27,892 | | |
| TRIAD HOSPITALS INC | COM | 89579K10 | 20,311,109 | 692,031 | 690,968 | 968 | |
| TRIANGLE PHARMACEUTI | COM | 89589H10 | 1,472,764 | 367,273 | 367,273 | | |
| TRIAD GTY INC | COM | 89592510 | 2,481,266 | 68,411 | 68,411 | | |
| TRIARC COS INC | CL A | 89592710 | 2,883,219 | 118,651 | 118,651 | | |
| TRICON GLOBAL RESTAU | COM | 89595310 | 218,264,631 | 4,436,273 | 4,415,845 | 16,423 | |
| TRIBUNE CO NEW | COM | 89604710 | 226,522,691 | 6,051,902 | 5,889,511 | 87,614 | 7 |
| TRICO MARINE SERVICE | COM | 89610610 | 1,777,979 | 235,494 | 235,434 | 60 | |
| TRIGON HEALTHCARE IN | COM | 89618L10 | 29,954,132 | 431,305 | 430,275 | 930 | |
| TRIKON TECHNOLOGIES | COM NEW | 89618740 | 820,631 | 69,841 | 69,841 | | |
| TRIMBLE NAVIGATION L | COM | 89623910 | 4,538,038 | 279,953 | 277,493 | 460 | |
| TRIMERIS INC | COM | 89626310 | 6,885,896 | 153,122 | 152,812 | 310 | |
| TRINITY INDS INC | COM | 89652210 | 28,484,593 | 1,048,384 | 1,047,584 | 500 | |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 23,794,980 | 1,940,863 | 1,936,560 | 2,288 | |

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| | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|--------|
| TRITON PCS HLDGS INC | CL A | 89677M10 | 7,354,229 | 250,570 | 248,650 | 1,820 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 4,687,507 | 144,231 | 144,231 | |
| TRIZETTO GROUP INC | COM | 89688210 | 2,815,355 | 214,585 | 214,545 | 40 |
| TRIZEC HAHN CORP | SUB VTG | 89693810 | 259,018 | 16,498 | 16,498 | |
| TRIPATH IMAGING INC | COM | 89694210 | 1,764,640 | 234,348 | 234,348 | |
| TROPICAL SPORTSWEAR | COM | 89708P10 | 738,300 | 39,376 | 39,376 | |
| TROY FINL CORP | COM | 89732910 | 1,070,764 | 43,176 | 43,176 | |
| TRUST CO NJ JERSEY C | COM | 89830410 | 5,436,572 | 215,737 | 170,188 | 45,549 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 7,949,393 | 632,410 | 632,295 | 115 |
| TRUSTMARK CORP | COM | 89840210 | 8,338,512 | 344,140 | 340,390 | 3,750 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 1,913,940 | 105,801 | 105,801 | |
| TULARIK INC | COM | 89916510 | 4,876,516 | 203,019 | 202,939 | |
| TUPPERWARE CORP | COM | 89989610 | 26,250,686 | 1,363,672 | 1,362,322 | 1,350 |
| TURKCELL ILETISIM HI | SPON ADR N | 90011120 | 415,937 | 20,260 | 20,260 | |
| TURNSTONE SYSTEMS IN | COM | 90042310 | 1,096,494 | 276,195 | 275,895 | 300 |
| TWEETER HOME ENTMT G | COM | 90116710 | 5,120,472 | 176,568 | 176,148 | 420 |
| 21ST CENTY INS GROUP | COM | 90130N10 | 4,955,237 | 254,768 | 254,648 | 120 |
| II VI INC | COM | 90210410 | 1,563,622 | 90,750 | 90,750 | |
| TYCO INTL LTD NEW | COM | 90212410 | 2,038,623,063 | 34,611,597 | 34,514,623 | 96,974 |
| TYSON FOODS INC | CL A | 90249410 | 43,330,217 | 3,751,534 | 3,743,505 | 6,963 |
| UAL CORP | COM PAR \$0 | 90254950 | 5,471,334 | 405,284 | 404,765 | 519 |
| Page Total | | | 2,769,081,781 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|---------|--------|--------|
| TRANSCANADA PIPELINE | 22,051 | | |
| TRANSGENOMIC INC | 99,052 | | |
| TRANSKARYOTIC THERAP | 204,044 | | 13,200 |

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| | | | |
|----------------------|-----------|-----------|---------|
| TRANSMETA CORP DEL | 488,418 | 8,100 | 57,400 |
| TRANSMONTAIGNE INC | 140,009 | | 5,100 |
| TRAVELOCITY COM INC | 57,667 | | 6,000 |
| TRANSWITCH CORP | 989,164 | 100 | 52,700 |
| TREDEGAR CORP | 149,015 | | 9,800 |
| TREMONT CORP | 11,014 | | |
| TREND MICRO INC | 18,697 | | |
| TRENDWEST RESORTS IN | 83,547 | | 5,250 |
| TREX INC | 53,445 | | 3,500 |
| TRI CONTL CORP | 4,791 | | 23,101 |
| TRIAD HOSPITALS INC | 638,262 | 6,295 | 47,474 |
| TRIANGLE PHARMACEUTI | 342,373 | | 24,900 |
| TRIAD GTY INC | 64,211 | | 4,200 |
| TRIARC COS INC | 109,351 | | 9,300 |
| TRICON GLOBAL RESTAU | 2,705,542 | 1,377,976 | 352,755 |
| TRIBUNE CO NEW | 5,133,778 | 157,407 | 760,717 |
| TRICO MARINE SERVICE | 218,294 | | 17,200 |
| TRIGON HEALTHCARE IN | 395,176 | 2,100 | 34,029 |
| TRIKON TECHNOLOGIES | 69,841 | | |
| TRIMBLE NAVIGATION L | 262,253 | 2,000 | 15,700 |
| TRIMERIS INC | 142,222 | | 10,900 |
| TRINITY INDS INC | 1,023,684 | 300 | 24,400 |
| TRIQUINT SEMICONDUCT | 1,857,814 | 2,015 | 81,034 |
| TRITON PCS HLDGS INC | 224,170 | 3,600 | 22,800 |
| TRIUMPH GROUP INC NE | 132,431 | | 11,800 |
| TRIZETTO GROUP INC | 200,185 | | 14,400 |
| TRIZEC HAHN CORP | 16,298 | | 200 |
| TRIPATH IMAGING INC | 220,048 | | 14,300 |
| TROPICAL SPORTSWEAR | 39,376 | | |
| TROY FINL CORP | 41,276 | | 1,900 |
| TRUST CO NJ JERSEY C | 160,388 | 45,549 | 9,800 |

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| | | | |
|----------------------|------------|---------|-----------|
| TRUSTCO BK CORP N Y | 586,065 | | 46,345 |
| TRUSTMARK CORP | 310,540 | 4,000 | 29,600 |
| TUESDAY MORNING CORP | 103,101 | | 2,700 |
| TULARIK INC | 191,039 | 80 | 11,900 |
| TUPPERWARE CORP | 1,182,372 | 42,000 | 139,300 |
| TURKCELL ILETISIM HI | 14,887 | | 5,373 |
| TURNSTONE SYSTEMS IN | 257,595 | | 18,600 |
| TWEETER HOME ENTMT G | 164,368 | | 12,200 |
| 21ST CENTY INS GROUP | 232,968 | | 21,800 |
| II VI INC | 84,450 | | 6,300 |
| TYCO INTL LTD NEW | 30,590,512 | 481,443 | 3,539,642 |
| TYSON FOODS INC | 3,490,299 | 24,654 | 236,581 |
| UAL CORP | 352,475 | 5,000 | 47,809 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| UCAR INTL INC | COM | 90262K10 | 7,737,480 | 723,129 | 722,729 | 400 | |
| UCBH HOLDINGS INC | COM | 90262T30 | 5,295,897 | 186,213 | 186,013 | 200 | |
| UGI CORP NEW | COM | 90268110 | 12,040,649 | 398,697 | 397,497 | 1,200 | |
| UICI | COM | 90273710 | 7,058,475 | 522,850 | 522,850 | | |
| UIL HLDG CORP | COM | 90274810 | 6,372,024 | 124,211 | 123,411 | 700 | |
| UMB FINL CORP | COM | 90278810 | 10,406,040 | 260,151 | 256,051 | 4,000 | |
| U S B HLDG INC | COM | 90291010 | 1,642,908 | 97,502 | 97,502 | | |
| UST INC | COM | 90291110 | 106,050,000 | 3,030,000 | 3,013,325 | 11,595 | |

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|----------------------|------------|----------|-------------|------------|------------|---------|
| U S RESTAURANT PPTYS | COM | 90297110 | 2,263,457 | 155,244 | 155,244 | |
| US BANCORP DEL | COM NEW | 90297330 | 964,239,134 | 46,069,715 | 45,379,673 | 608,509 |
| USA NETWORKS INC | COM | 90298410 | 26,545,920 | 972,022 | 965,432 | 6,490 |
| UNB CORP OHIO | COM | 90305610 | 1,574,115 | 84,858 | 84,858 | |
| URS CORP NEW | COM | 90323610 | 3,554,254 | 129,670 | 129,670 | |
| U S G CORP | COM NEW | 90329340 | 2,117,561 | 370,203 | 370,103 | 100 |
| USEC INC | COM | 90333E10 | 5,847,872 | 816,742 | 816,742 | |
| U S CONCRETE INC | COM | 90333L10 | 1,114,113 | 168,805 | 168,805 | |
| U S PHYSICAL THERAPY | COM | 90337L10 | 610,654 | 37,788 | 37,788 | |
| USX-U S STL | COM | 90337T10 | 27,792,493 | 1,534,649 | 1,529,024 | 5,525 |
| US UNWIRED INC | CL A | 90338R10 | 5,474,376 | 537,758 | 422,598 | 115,160 |
| US ONCOLOGY INC | COM | 90338W10 | 6,661,175 | 883,445 | 883,345 | |
| UBIQUITEL INC | COM | 90347430 | 3,782,864 | 507,767 | 507,767 | |
| ULTICOM INC | COM | 90384410 | 1,125,784 | 111,907 | 111,907 | |
| ULTIMATE ELECTRS INC | COM | 90384910 | 2,270,130 | 75,671 | 75,671 | |
| USA ED INC | COM | 90390U10 | 273,689,436 | 3,257,432 | 3,247,577 | 9,635 |
| ULTRA PETE CORP | COM | 90391410 | 320,334 | 52,600 | 52,600 | |
| ULTRAMAR DIAMOND SHA | COM | 90400010 | 46,371,072 | 937,168 | 934,108 | 2,660 |
| ULTRATECH STEPPER IN | COM | 90403410 | 5,257,655 | 318,260 | 318,220 | 40 |
| UMPQUA HLDGS CORP | COM | 90421410 | 1,546,587 | 114,562 | 114,562 | |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 288,829 | 12,952 | 12,952 | |
| UNIFI INC | COM | 90467710 | 4,693,229 | 647,342 | 647,322 | 20 |
| UNIFIRST CORP MASS | COM | 90470810 | 1,752,022 | 77,695 | 77,695 | |
| UNILAB CORP NEW | COM NEW | 90476320 | 573,535 | 22,850 | 22,850 | |
| UNILEVER PLC | SPON ADR N | 90476770 | 13,114,501 | 394,184 | 64,611 | 329,573 |
| UNILEVER N V | N Y SHS NE | 90478470 | 521,567,007 | 9,053,411 | 9,001,852 | 51,559 |
| UNION PAC CORP | COM | 90781810 | 298,301,691 | 5,233,363 | 5,127,982 | 37,753 |
| UNION PLANTERS CORP | COM | 90806810 | 127,849,408 | 2,832,914 | 2,825,158 | 7,263 |
| UNIONBANCAL CORP | COM | 90890610 | 27,856,470 | 733,065 | 732,245 | 820 |
| UNIROYAL TECHNOLOGY | COM | 90916310 | 428,595 | 133,936 | 133,936 | |
| UNISOURCE ENERGY COR | COM | 90920510 | 10,719,421 | 589,303 | 588,963 | 100 |

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|----------------------|-----|----------|---------------|-----------|-----------|---------|
| UNISYS CORP | COM | 90921410 | 83,690,141 | 6,673,855 | 6,661,250 | 11,530 |
| UNIT CORP | COM | 90921810 | 3,955,436 | 306,623 | 305,965 | 200 |
| UNITED AUTO GROUP IN | COM | 90944010 | 1,728,495 | 66,970 | 66,910 | 60 |
| UNITED CMNTY FINL CO | COM | 90983910 | 2,068,358 | 287,272 | 287,272 | |
| UNITED BANKSHARES IN | COM | 90990710 | 11,140,825 | 386,030 | 385,430 | |
| UNITED DOMINION REAL | COM | 91019710 | 24,352,977 | 1,691,179 | 1,586,789 | 104,390 |
| UNITED FIRE & CAS CO | COM | 91033110 | 1,999,490 | 69,839 | 61,902 | 7,937 |
| UNITED INDL CORP | COM | 91067110 | 2,013,450 | 120,206 | 120,206 | |
| Page Total | | | 2,676,856,339 | | | |

| Voting Authority | | | |
|----------------------|------------|---------|-----------|
| Name of Issuer | Sole | Shared | None |
| UCAR INTL INC | 689,229 | | 33,900 |
| UCBH HOLDINGS INC | 165,813 | | 20,400 |
| UGI CORP NEW | 380,697 | | 18,000 |
| UICI | 494,750 | | 28,100 |
| UIL HLDG CORP | 116,011 | 100 | 8,100 |
| UMB FINL CORP | 248,711 | 100 | 11,340 |
| U S B HLDG INC | 91,302 | | 6,200 |
| UST INC | 2,817,659 | 115,898 | 96,443 |
| U S RESTAURANT PPTYS | 144,144 | | 11,100 |
| US BANCORP DEL | 39,548,045 | 681,838 | 5,839,832 |
| USA NETWORKS INC | 891,022 | 6,700 | 74,300 |
| UNB CORP OHIO | 78,358 | | 6,500 |
| URS CORP NEW | 121,370 | | 8,300 |
| U S G CORP | 341,103 | | 29,100 |
| USEC INC | 759,042 | | 57,700 |
| U S CONCRETE INC | 165,805 | | 3,000 |
| U S PHYSICAL THERAPY | 37,788 | | |

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| | | | |
|----------------------|-----------|---------|---------|
| USX-U S STL | 1,455,069 | 900 | 78,680 |
| US UNWIRED INC | 518,858 | | 18,900 |
| US ONCOLOGY INC | 824,545 | 100 | 58,800 |
| UBIQUITEL INC | 480,767 | | 27,000 |
| ULTICOM INC | 106,207 | | 5,700 |
| ULTIMATE ELECTRS INC | 69,471 | | 6,200 |
| USA ED INC | 2,779,746 | 109,865 | 367,821 |
| ULTRA PETE CORP | 52,600 | | |
| ULTRAMAR DIAMOND SHA | 881,768 | 8,400 | 47,000 |
| ULTRATECH STEPPER IN | 303,860 | | 14,400 |
| UMPQUA HLDGS CORP | 103,662 | | 10,900 |
| UNIBANCO-UNIAO DE BA | | 12,952 | |
| UNIFI INC | 609,542 | | 37,800 |
| UNIFIRST CORP MASS | 75,595 | | 2,100 |
| UNILAB CORP NEW | 22,850 | | |
| UNILEVER PLC | 391,984 | | 2,200 |
| UNILEVER N V | 8,053,595 | 374,417 | 625,399 |
| UNION PAC CORP | 4,482,338 | 141,706 | 609,319 |
| UNION PLANTERS CORP | 2,517,070 | 43,682 | 272,162 |
| UNIONBANCAL CORP | 690,165 | 7,400 | 35,500 |
| UNIROYAL TECHNOLOGY | 124,936 | | 9,000 |
| UNISOURCE ENERGY COR | 567,963 | 240 | 21,100 |
| UNISYS CORP | 5,798,767 | 88,993 | 786,095 |
| UNIT CORP | 283,965 | 458 | 22,200 |
| UNITED AUTO GROUP IN | 65,370 | | 1,600 |
| UNITED CMNTY FINL CO | 262,872 | | 24,400 |
| UNITED BANKSHARES IN | 361,730 | 600 | 23,700 |
| UNITED DOMINION REAL | 1,625,279 | | 65,900 |
| UNITED FIRE & CAS CO | 68,639 | | 1,200 |
| UNITED INDL CORP | 112,406 | | 7,800 |

Page Total

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| UNITED MICROELECTRON | SPONSORED | 91087320 | 1,154,889 | 120,301 | 120,301 | | |
| UNITED NATL BANCORP | COM | 91090910 | 3,328,914 | 138,647 | 138,647 | | |
| UNITED NAT FOODS INC | COM | 91116310 | 4,907,550 | 196,302 | 195,602 | | 700 |
| UNITED PARCEL SERVIC | CL B | 91131210 | 120,039,411 | 2,202,558 | 1,932,433 | | 239,681 |
| UNITED RENTALS INC | COM | 91136310 | 11,106,156 | 489,258 | 487,177 | | 2,081 |
| UNITED STATES CELLUL | COM | 91168410 | 11,962,335 | 264,361 | 262,111 | | 1,850 |
| US AIRWAYS GROUP INC | COM | 91190510 | 9,217,358 | 1,453,842 | 1,446,272 | | 7,470 |
| U S INDS INC NEW | COM | 91208010 | 1,772,057 | 692,210 | 692,170 | | 40 |
| UNITED STATIONERS IN | COM | 91300410 | 16,509,531 | 490,625 | 488,060 | | 2,565 |
| UNITED SURGICAL PART | COM | 91301630 | 329,940 | 15,600 | 15,600 | | |
| UNITED TECHNOLOGIES | COM | 91301710 | 820,164,717 | 12,690,155 | 12,469,632 | | 136,455 |
| UNITED THERAPEUTICS | COM | 91307C10 | 1,497,988 | 143,899 | 143,899 | | |
| UNITED UTILS PLC | SPONSORED | 91311Q10 | 234,624 | 13,071 | 13,071 | | |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 506,607,186 | 7,158,502 | 7,143,324 | | 13,938 |
| UNITEDGLOBALCOM | CL A | 91324750 | 3,379,665 | 675,933 | 675,813 | | 20 |
| UNITRIN INC | COM | 91327510 | 21,966,559 | 555,834 | 554,314 | | 320 |
| UNIVERSAL ACCESS GLO | COM | 91336M10 | 1,913,407 | 407,976 | 407,976 | | |
| UNIVERSAL AMERN FINL | COM | 91337710 | 2,677,772 | 394,370 | 394,370 | | |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 3,077,193 | 104,347 | 103,847 | | 500 |
| UNIVERSAL CORP VA | COM | 91345610 | 18,031,397 | 495,232 | 494,042 | | 1,190 |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 1,185,984 | 130,328 | 130,328 | | |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 3,333,026 | 193,668 | 188,968 | | 4,700 |

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|----------------------|------------|----------|---------------|-----------|-----------|---------|
| UNIVERSAL FST PRODS | COM | 91354310 | 2,586,027 | 123,556 | 123,296 | 260 |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 2,311,131 | 98,346 | 98,346 | |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 24,766,197 | 578,920 | 577,360 | 1,440 |
| UNIVISION COMMUNICAT | CL A | 91490610 | 208,160,105 | 5,144,837 | 4,795,692 | 308,626 |
| UNOCAL CORP | COM | 91528910 | 190,686,074 | 5,286,556 | 5,221,271 | 22,849 |
| UNOVA INC | COM | 91529B10 | 2,406,095 | 414,844 | 412,284 | 2,560 |
| UNUMPROVIDENT CORP | COM | 91529Y10 | 140,796,439 | 5,311,069 | 5,277,517 | 23,792 |
| UPM KYMMENE CORP | SPONSORED | 91543610 | 621,006 | 18,593 | 18,593 | |
| USFREIGHTWAYS CORP | COM | 91690610 | 9,058,397 | 288,484 | 288,364 | 20 |
| URBAN OUTFITTERS INC | COM | 91704710 | 1,721,782 | 71,384 | 71,384 | |
| UROLOGIX INC | COM | 91727310 | 2,001,651 | 99,833 | 99,833 | |
| VI TECHNOLOGIES INC | COM | 91792010 | 360,427 | 51,860 | 51,860 | |
| UTILICORP UTD INC | COM | 91800510 | 30,498,337 | 1,211,694 | 1,198,434 | 7,980 |
| UTSTARCOM INC | COM | 91807610 | 11,559,628 | 405,601 | 405,430 | 50 |
| VA SOFTWARE CORP | COM | 91819B10 | 623,368 | 254,436 | 251,086 | 3,300 |
| VCA ANTECH INC | COM | 91819410 | 295,728 | 24,400 | 24,400 | |
| V F CORP | COM | 91820410 | 96,435,372 | 2,472,068 | 2,459,423 | 9,245 |
| VAIL RESORTS INC | COM | 91879Q10 | 1,514,585 | 85,425 | 85,425 | |
| VALASSIS COMMUNICATI | COM | 91886610 | 24,067,899 | 675,685 | 674,165 | 1,320 |
| VALHI INC NEW | COM | 91890510 | 1,292,047 | 101,736 | 101,736 | |
| VALENCE TECHNOLOGY I | COM | 91891410 | 2,035,378 | 603,970 | 527,225 | 76,745 |
| VALENTIS INC | COM | 91913E10 | 798,414 | 257,553 | 257,553 | |
| VALERO ENERGY CORP N | COM | 91913Y10 | 37,100,404 | 973,253 | 972,033 | 1,020 |
| VALLEY NATL BANCORP | COM | 91979410 | 17,788,419 | 539,861 | 535,838 | 3,938 |
| VALMONT INDS INC | COM | 92025310 | 2,011,602 | 139,115 | 139,115 | |
| Page Total | | | 2,375,894,171 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------|------|--------|------|
| | | | |

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| | | | |
|----------------------|------------|---------|-----------|
| UNITED MICROELECTRON | 120,301 | | |
| UNITED NATL BANCORP | 126,147 | | 12,500 |
| UNITED NAT FOODS INC | 190,702 | | 5,600 |
| UNITED PARCEL SERVIC | 1,822,656 | 44,444 | 335,458 |
| UNITED RENTALS INC | 465,158 | 2,500 | 21,600 |
| UNITED STATES CELLUL | 252,261 | 1,600 | 10,500 |
| US AIRWAYS GROUP INC | 1,307,483 | 40,464 | 105,895 |
| U S INDS INC NEW | 641,510 | | 50,700 |
| UNITED STATIONERS IN | 469,621 | | 21,004 |
| UNITED SURGICAL PART | 15,600 | | |
| UNITED TECHNOLOGIES | 11,214,901 | 242,789 | 1,232,465 |
| UNITED THERAPEUTICS | 134,399 | | 9,500 |
| UNITED UTILS PLC | 13,071 | | |
| UNITEDHEALTH GROUP I | 6,131,441 | 202,794 | 824,267 |
| UNITEDGLOBALCOM | 629,133 | 100 | 46,700 |
| UNITRIN INC | 509,234 | 3,700 | 42,900 |
| UNIVERSAL ACCESS GLO | 381,776 | | 26,200 |
| UNIVERSAL AMERN FINL | 369,470 | | 24,900 |
| UNIVERSAL COMPRESSIO | 99,347 | | 5,000 |
| UNIVERSAL CORP VA | 495,032 | | 200 |
| UNIVERSAL DISPLAY CO | 121,528 | | 8,800 |
| UNIVERSAL ELECTRS IN | 184,968 | | 8,700 |
| UNIVERSAL FST PRODS | 116,856 | | 6,700 |
| UNIVERSAL HEALTH RLT | 92,746 | | 5,600 |
| UNIVERSAL HLTH SVCS | 543,102 | 2,620 | 33,198 |
| UNIVISION COMMUNICAT | 4,530,204 | 174,283 | 440,350 |
| UNOCAL CORP | 4,569,046 | 107,507 | 610,003 |
| UNOVA INC | 387,244 | | 27,600 |
| UNUMPROVIDENT CORP | 4,589,705 | 86,424 | 634,940 |
| UPM KYMMENE CORP | 18,593 | | |

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|----------------------|-----------|--------|---------|
| USFREIGHTWAYS CORP | 270,984 | 100 | 17,400 |
| URBAN OUTFITTERS INC | 71,384 | | |
| UROLOGIX INC | 93,133 | | 6,700 |
| VI TECHNOLOGIES INC | 51,860 | | |
| UTILICORP UTD INC | 1,126,564 | 13,680 | 71,450 |
| UTSTARCOM INC | 379,480 | 2,421 | 23,700 |
| VA SOFTWARE CORP | 249,486 | 50 | 4,900 |
| VCA ANTECH INC | 24,400 | | |
| V F CORP | 2,139,493 | 35,475 | 297,100 |
| VAIL RESORTS INC | 80,525 | | 4,900 |
| VALASSIS COMMUNICATI | 637,585 | 3,000 | 35,100 |
| VALHI INC NEW | 101,736 | | |
| VALENCE TECHNOLOGY I | 583,070 | | 20,900 |
| VALENTIS INC | 238,953 | | 18,600 |
| VALERO ENERGY CORP N | 918,901 | 9,200 | 45,152 |
| VALLEY NATL BANCORP | 484,074 | 5,860 | 49,927 |
| VALMONT INDS INC | 128,515 | | 10,600 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|-------------------|-----------------|----------------------|--------------------|-----------------------|----------------------|----------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| VALSPAR CORP | COM | 92035510 | 21,933,291 | 553,871 | 552,591 | 780 | |
| VALUE CITY DEPT STOR | COM | 92038710 | 703,632 | 149,709 | 149,709 | | |
| VALUE LINE INC | COM | 92043710 | 1,513,012 | 31,209 | 31,209 | | |
| VALUEVISION INTL INC | CL A | 92047K10 | 4,434,901 | 226,386 | 226,006 | 380 | |

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|----------------------|---------|----------|---------------|------------|------------|-----------|
| VANS INC | COM | 92193010 | 3,038,999 | 238,540 | 238,400 | 140 |
| VARCO INTL INC DEL | COM | 92212210 | 13,510,132 | 901,878 | 858,241 | 43,577 |
| VARIAN MED SYS INC | COM | 92220P10 | 22,192,715 | 311,433 | 309,973 | 860 |
| VARIAN INC | COM | 92220610 | 11,997,090 | 369,824 | 369,524 | 300 |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 10,318,162 | 298,299 | 296,159 | 1,640 |
| VASOMEDICAL INC | COM | 92232110 | 1,843,406 | 498,218 | 468,218 | 3 |
| VASTERA INC | COM | 92239N10 | 3,412,358 | 205,440 | 205,440 | |
| VAXGEN INC | COM NEW | 92239020 | 922,780 | 79,550 | 79,550 | |
| VECTREN CORP | COM | 92240G10 | 16,075,496 | 670,371 | 667,447 | 2,924 |
| VECTOR GROUP LTD | COM | 92240M10 | 6,658,038 | 202,680 | 181,927 | 15,753 |
| VEECO INSTRS INC DEL | COM | 92241710 | 9,185,864 | 254,809 | 254,509 | 300 |
| VENTAS INC | COM | 92276F10 | 6,126,694 | 532,756 | 532,636 | 120 |
| VENTANA MED SYS INC | COM | 92276H10 | 2,588,338 | 114,427 | 114,427 | |
| VENTIV HEALTH INC | COM | 92279310 | 530,074 | 144,829 | 144,729 | |
| VERITY INC | COM | 92343C10 | 7,513,985 | 371,061 | 370,861 | 200 |
| VERISIGN INC | COM | 92343E10 | 86,962,254 | 2,286,074 | 2,186,887 | 84,579 |
| VERITAS DGC INC | COM | 92343P10 | 11,852,987 | 640,702 | 640,377 | 325 |
| VERIZON COMMUNICATIO | COM | 92343V10 | 2,900,049,185 | 61,105,124 | 59,470,934 | 1,015,634 |
| VERITAS SOFTWARE CO | COM | 92343610 | 384,038,033 | 8,566,541 | 8,479,451 | 74,707 |
| VERSOR INC | COM | 92531410 | 2,438,296 | 119,818 | 119,718 | |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 18,587,581 | 755,900 | 748,611 | 6,089 |
| VERTICALNET INC | COM | 92532L10 | 913,407 | 652,434 | 647,194 | 240 |
| VESTA INS GROUP INC | COM | 92539110 | 2,482,560 | 310,320 | 310,320 | |
| VIAD CORP | COM | 92552R10 | 21,279,037 | 898,608 | 884,368 | 1,040 |
| VIASAT INC | COM | 92552V10 | 2,303,636 | 147,669 | 144,203 | 40 |
| VIACOM INC | CL A | 92552410 | 3,395,523 | 76,735 | 75,895 | 640 |
| VIACOM INC | CL B | 92552430 | 1,633,222,627 | 36,992,585 | 36,795,833 | 173,260 |
| VIASYSTEMS GROUP INC | COM | 92553H10 | 321,621 | 510,511 | 475,124 | 35,387 |
| VIASYS HEALTHCARE IN | COM NEW | 92553Q20 | 3,603,038 | 178,280 | 176,640 | 1,605 |
| VICAL INC | COM | 92560210 | 2,524,242 | 206,229 | 206,129 | 100 |
| VICOR CORP | COM | 92581510 | 3,423,708 | 211,340 | 211,000 | 240 |

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|----------------------|-----|----------|---------------|-----------|-----------|--------|
| VIDAMED INC | COM | 92653010 | 2,399,879 | 306,890 | 306,890 | |
| VIEWPOINT CORP | COM | 92672P10 | 2,483,559 | 364,693 | 364,693 | |
| VIGNETTE CORP | COM | 92673410 | 9,274,806 | 1,727,152 | 1,675,862 | 50,630 |
| VINTAGE PETE INC | COM | 92746010 | 8,790,209 | 608,319 | 608,319 | |
| VION PHARMACEUTICALS | COM | 92762410 | 1,073,848 | 243,503 | 243,403 | |
| VIRAGE LOGIC CORP | COM | 92763R10 | 1,881,693 | 97,852 | 97,852 | |
| VIROPHARMA INC | COM | 92824110 | 3,594,291 | 156,614 | 156,614 | |
| VISHAY INTERTECHNOLO | COM | 92829810 | 39,469,521 | 2,024,078 | 2,017,172 | 5,612 |
| VISIONICS CORP DEL | COM | 92831E10 | 265,512 | 18,400 | 18,400 | |
| VISTEON CORP | COM | 92839U10 | 42,290,494 | 2,811,868 | 2,802,509 | 8,146 |
| VISX INC DEL | COM | 92844S10 | 9,171,477 | 692,187 | 691,937 | 50 |
| VISUAL NETWORKS INC | COM | 92844410 | 1,150,523 | 249,031 | 249,031 | |
| Page Total | | | 5,343,742,514 | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|---------|--------|--------|
| VALSPAR CORP | 517,671 | 4,700 | 31,500 |
| VALUE CITY DEPT STOR | 140,009 | | 9,700 |
| VALUE LINE INC | 28,009 | | 3,200 |
| VALUEVISION INTL INC | 211,886 | | 14,500 |
| VANS INC | 230,740 | | 7,800 |
| VARCO INTL INC DEL | 844,018 | 6,060 | 51,800 |
| VARIAN MED SYS INC | 288,629 | 2,400 | 20,404 |
| VARIAN INC | 347,624 | | 22,200 |
| VARIAN SEMICONDUCTOR | 276,799 | 500 | 21,000 |
| VASOMEDICAL INC | 436,318 | 30,000 | 31,900 |
| VASTERA INC | 194,140 | | 11,300 |
| VAXGEN INC | 74,450 | | 5,100 |
| VECTREN CORP | 621,271 | 5,900 | 43,200 |

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| | | | |
|----------------------|------------|-----------|-----------|
| VECTOR GROUP LTD | 197,580 | 5,000 | 100 |
| VEECO INSTRS INC DEL | 239,859 | | 14,950 |
| VENTAS INC | 488,356 | | 44,400 |
| VENTANA MED SYS INC | 106,027 | | 8,400 |
| VENTIV HEALTH INC | 134,929 | 100 | 9,800 |
| VERITY INC | 351,761 | | 19,300 |
| VERISIGN INC | 1,916,284 | 29,008 | 340,782 |
| VERITAS DGC INC | 622,302 | | 18,400 |
| VERIZON COMMUNICATIO | 51,842,567 | 1,461,811 | 7,800,746 |
| VERITAS SOFTWARE CO | 7,384,231 | 290,235 | 892,075 |
| VERSICOR INC | 116,018 | 100 | 3,700 |
| VERTEX PHARMACEUTICA | 705,205 | 4,400 | 46,295 |
| VERTICALNET INC | 592,834 | 5,000 | 54,600 |
| VESTA INS GROUP INC | 295,120 | | 15,200 |
| VIAD CORP | 810,008 | 17,800 | 70,800 |
| VIASAT INC | 132,643 | 3,426 | 11,600 |
| VIACOM INC | 11,736 | 200 | 64,799 |
| VIACOM INC | 32,145,342 | 532,542 | 4,314,701 |
| VIASYSTEMS GROUP INC | 481,111 | | 29,400 |
| VIASYS HEALTHCARE IN | 156,570 | 2,009 | 19,701 |
| VICAL INC | 192,429 | | 13,800 |
| VICOR CORP | 198,740 | 100 | 12,500 |
| VIDAMED INC | 285,090 | | 21,800 |
| VIEWPOINT CORP | 340,993 | | 23,700 |
| VIGNETTE CORP | 1,551,692 | 18,360 | 157,100 |
| VINTAGE PETE INC | 577,019 | | 31,300 |
| VION PHARMACEUTICALS | 227,103 | 100 | 16,300 |
| VIRAGE LOGIC CORP | 97,852 | | |
| VIROPHARMA INC | 145,614 | | 11,000 |
| VISHAY INTERTECHNOLO | 1,906,282 | 14,194 | 103,602 |
| VISIONICS CORP DEL | 18,400 | | |

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|---------------------|-----------|--------|---------|
| VISTEON CORP | 2,448,069 | 35,576 | 328,223 |
| VISX INC DEL | 658,287 | 200 | 33,700 |
| VISUAL NETWORKS INC | 230,331 | | 18,700 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| VITAL SIGNS INC | COM | 92846910 | 3,026,772 | 86,727 | 86,627 | 100 | |
| VITRIA TECHNOLOGY | COM | 92849010 | 4,222,895 | 660,860 | 657,620 | 3,240 | |
| VITESSE SEMICONDUCTO | COM | 92849710 | 47,512,543 | 3,822,409 | 3,776,815 | 28,145 | 1 |
| VIVENDI UNIVERSAL | SPON ADR N | 92851S20 | 2,822,684 | 52,476 | 52,276 | 200 | |
| VODAFONE GROUP PLC N | SPONSORED | 92857W10 | 43,698,449 | 1,701,653 | 853,322 | 848,331 | |
| VOLT INFORMATION SCI | COM | 92870310 | 1,328,071 | 77,665 | 77,665 | | |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 313,846 | 19,137 | 19,137 | | |
| WMC LTD | SPONSORED | 92894710 | 247,630 | 12,699 | 12,699 | | |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 40,856,025 | 982,116 | 940,301 | 41,815 | |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 705,752 | 39,986 | 39,986 | | |
| VULCAN MATLS CO | COM | 92916010 | 104,174,482 | 2,173,018 | 2,171,213 | 1,805 | |
| WFS FINL INC | COM | 92923B10 | 2,735,147 | 113,917 | 113,917 | | |
| WD-40 CO | COM | 92923610 | 3,810,337 | 142,977 | 142,577 | | |
| WGL HLDGS INC | COM | 92924F10 | 17,872,613 | 614,813 | 610,738 | 3,755 | |
| W-H ENERGY SVCS INC | COM | 92925E10 | 3,423,265 | 179,699 | 179,699 | | |
| W HLDG CO INC | COM | 92925110 | 5,513,281 | 340,326 | 340,206 | 120 | |
| WJ COMMUNICATIONS IN | COM | 92928410 | 591,924 | 162,171 | 162,171 | | |
| WMS INDS INC | COM | 92929710 | 3,846,340 | 192,317 | 192,317 | | |

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|----------------------|------------|----------|---------------|------------|------------|-----------|------|
| W P CAREY & CO LLC | COM | 92930Y10 | 668,624 | 28,820 | 27,901 | | |
| WPP GROUP PLC | SPON ADR N | 92930930 | 9,468,559 | 175,669 | 28,948 | 146,721 | |
| WPS RESOURCES CORP | COM | 92931B10 | 79,033,782 | 2,162,347 | 265,465 | 1,896,162 | |
| WSFS FINL CORP | COM | 92932810 | 1,178,325 | 67,915 | 67,915 | | |
| WABASH NATL CORP | COM | 92956610 | 1,725,843 | 221,262 | 221,262 | | |
| WABTEC CORP | COM | 92974010 | 3,044,766 | 247,542 | 247,542 | | |
| WACKENHUT CORP | COM SER A | 92979410 | 2,533,915 | 102,174 | 102,174 | | |
| WACKENHUT CORRECTION | COM | 92979810 | 1,093,318 | 78,883 | 78,883 | | |
| WACHOVIA CORP 2ND NE | COM | 92990310 | 989,285,978 | 31,546,109 | 31,117,457 | 285,543 | 14 |
| WADDELL & REED FINL | CL A | 93005910 | 26,146,013 | 811,988 | 807,557 | 1,155 | |
| WAL MART STORES INC | COM | 93114210 | 5,275,838,642 | 91,673,999 | 88,258,604 | 2,253,581 | 1,16 |
| WALGREEN CO | COM | 93142210 | 773,835,489 | 22,989,765 | 21,266,267 | 1,132,173 | 59 |
| WALLACE COMPUTER SER | COM | 93227010 | 11,736,826 | 618,053 | 617,953 | 100 | |
| WALTER INDS INC | COM | 93317Q10 | 3,355,869 | 296,717 | 296,517 | 200 | |
| WASHINGTON FED INC | COM | 93882410 | 14,386,915 | 558,065 | 553,865 | 200 | |
| WASHINGTON MUT INC | COM | 93932210 | 647,964,430 | 19,815,426 | 19,739,982 | 70,834 | |
| WASHINGTON POST CO | CL B | 93964010 | 46,295,500 | 87,350 | 77,270 | 2,638 | |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 11,492,360 | 461,726 | 461,506 | 220 | |
| WASHINGTON TR BANCOR | COM | 94061010 | 1,956,449 | 102,971 | 102,971 | | |
| WASTE CONNECTIONS IN | COM | 94105310 | 7,506,738 | 242,231 | 242,131 | 100 | |
| WASTE MGMT INC DEL | COM | 94106L10 | 549,424,178 | 17,217,931 | 13,249,534 | 3,966,082 | |
| WATCHGUARD TECHNOLOG | COM | 94110510 | 1,263,831 | 194,137 | 194,137 | | |
| WATERS CORP | COM | 94184810 | 111,104,465 | 2,867,212 | 2,863,652 | 3,160 | |
| WATSCO INC | COM | 94262220 | 3,791,811 | 267,029 | 267,029 | | |
| WATSON PHARMACEUTICA | COM | 94268310 | 75,783,495 | 2,414,256 | 2,411,701 | 1,355 | |
| WATSON WYATT & CO HL | CL A | 94271210 | 3,228,253 | 148,085 | 148,085 | | |
| WATTS INDS INC | CL A | 94274910 | 3,727,245 | 248,483 | 248,483 | | |
| WAUSAU-MOSINEE PAPER | COM | 94331510 | 7,349,794 | 607,421 | 607,021 | 400 | |
| WAVE SYSTEMS CORP | CL A | 94352610 | 926,134 | 413,453 | 410,253 | 3,200 | |
| Page Total | | | 8,951,849,603 | | | | |

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| Name of Issuer | Voting Authority | | |
|----------------------|------------------|-----------|---------|
| | Sole | Shared | None |
| VITAL SIGNS INC | 85,127 | | 1,600 |
| VITRIA TECHNOLOGY | 619,360 | | 41,500 |
| VITESSE SEMICONDUCTO | 3,330,805 | 68,670 | 422,934 |
| VIVENDI UNIVERSAL | 46,034 | | 6,442 |
| VODAFONE GROUP PLC N | 1,531,753 | | 169,900 |
| VOLT INFORMATION SCI | 72,465 | | 5,200 |
| VOLVO AKTIEBOLAGET | 19,137 | | |
| WMC LTD | 12,699 | | |
| VORNADO RLTY TR | 935,316 | 3,600 | 43,200 |
| VOTORANTIM CELULOSE | 15,597 | 24,389 | |
| VULCAN MATLS CO | 1,905,100 | 28,716 | 239,202 |
| WFS FINL INC | 108,217 | | 5,700 |
| WD-40 CO | 132,777 | 400 | 9,800 |
| WGL HLDGS INC | 569,333 | 320 | 45,160 |
| W-H ENERGY SVCS INC | 168,299 | | 11,400 |
| W HLDG CO INC | 319,226 | | 21,100 |
| WJ COMMUNICATIONS IN | 162,171 | | |
| WMS INDS INC | 180,117 | | 12,200 |
| W P CAREY & CO LLC | 27,901 | 919 | |
| WPP GROUP PLC | 173,461 | | 2,208 |
| WPS RESOURCES CORP | 249,485 | 1,895,662 | 17,200 |
| WSFS FINL CORP | 61,315 | | 6,600 |
| WABASH NATL CORP | 207,562 | | 13,700 |
| WABTEC CORP | 226,842 | | 20,700 |
| WACKENHUT CORP | 97,474 | | 4,700 |
| WACKENHUT CORRECTION | 78,883 | | |

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|----------------------|------------|-----------|-----------|
| WACHOVIA CORP 2ND NE | 27,069,946 | 575,704 | 3,900,459 |
| WADDELL & REED FINL | 756,645 | 7,376 | 47,967 |
| WAL MART STORES INC | 78,309,684 | 4,163,593 | 9,200,722 |
| WALGREEN CO | 18,769,745 | 1,306,833 | 2,913,187 |
| WALLACE COMPUTER SER | 590,653 | | 27,400 |
| WALTER INDS INC | 276,517 | | 20,200 |
| WASHINGTON FED INC | 513,075 | 9,000 | 35,990 |
| WASHINGTON MUT INC | 16,920,644 | 297,561 | 2,597,221 |
| WASHINGTON POST CO | 74,500 | 7,642 | 5,208 |
| WASHINGTON REAL ESTA | 438,226 | | 23,500 |
| WASHINGTON TR BANCOR | 95,471 | | 7,500 |
| WASTE CONNECTIONS IN | 225,431 | | 16,800 |
| WASTE MGMT INC DEL | 11,595,616 | 4,042,482 | 1,579,833 |
| WATCHGUARD TECHNOLOG | 186,337 | | 7,800 |
| WATERS CORP | 2,468,476 | 85,600 | 313,136 |
| WATSCO INC | 254,329 | | 12,700 |
| WATSON PHARMACEUTICA | 2,203,805 | 24,228 | 186,223 |
| WATSON WYATT & CO HL | 142,085 | | 6,000 |
| WATTS INDS INC | 232,983 | | 15,500 |
| WAUSAU-MOSINEE PAPER | 576,921 | | 30,500 |
| WAVE SYSTEMS CORP | 382,353 | | 31,100 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sh |
|----------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----|
| | | | | | Sole | Shared as Defined | |
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|----------------------|------------|----------|---------------|------------|------------|--------------|
| WAYPOINT FINL CORP | COM | 94675610 | 4,750,094 | 314,993 | 314,993 | |
| WEATHERFORD INTL INC | COM | 94707410 | 42,369,650 | 1,137,135 | 1,131,990 | 3,420 |
| WEBEX INC | COM | 94767L10 | 4,515,344 | 181,704 | 181,704 | |
| WEBMETHODS INC | COM | 94768C10 | 3,998,885 | 238,597 | 238,197 | 400 |
| WEBSENSE INC | COM | 94768410 | 12,667,201 | 394,986 | 394,986 | |
| WEBMD CORP | COM | 94769M10 | 12,146,341 | 1,720,445 | 1,713,625 | 6,620 |
| WEBSTER FINL CORP CO | COM | 94789010 | 17,420,072 | 552,492 | 544,859 | 7,379 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 2,279,468 | 67,400 | 67,400 | |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 19,801,920 | 412,540 | 412,540 | |
| WEIS MKTS INC | COM | 94884910 | 2,617,056 | 93,600 | 92,741 | 100 |
| WELLMAN INC | COM | 94970210 | 4,181,633 | 269,957 | 269,957 | |
| WELLPOINT HEALTH NET | COM | 94973H10 | 189,519,365 | 1,621,903 | 1,618,152 | 3,651 |
| WELLS FARGO & CO NEW | COM | 94974610 | 1,673,498,496 | 38,497,780 | 36,777,956 | 1,149,041 57 |
| WENDYS INTL INC | COM | 95059010 | 68,416,980 | 2,345,457 | 2,340,387 | 5,070 |
| WERNER ENTERPRISES I | COM | 95075510 | 7,770,824 | 319,787 | 319,767 | 20 |
| WESBANCO INC | COM | 95081010 | 5,339,022 | 252,675 | 249,275 | 3,400 |
| WESCO FINL CORP | COM | 95081710 | 5,415,795 | 17,193 | 16,473 | 20 |
| WESCO INTL INC | COM | 95082P10 | 885,733 | 178,936 | 178,796 | 140 |
| WEST COAST BANCORP O | COM | 95214510 | 1,964,752 | 141,146 | 141,146 | |
| WEST CORP | COM | 95235510 | 5,944,449 | 238,350 | 238,350 | |
| WEST MARINE INC | COM | 95423510 | 351,472 | 23,926 | 23,426 | |
| WEST PHARMACEUTICAL | COM | 95530610 | 2,493,244 | 93,731 | 93,711 | 20 |
| WESTAMERICA BANCORPO | COM | 95709010 | 17,898,856 | 452,334 | 452,284 | 50 |
| WESTCORP INC | COM | 95790710 | 2,162,564 | 115,831 | 115,831 | |
| WESTERN DIGITAL CORP | COM | 95810210 | 10,543,738 | 1,681,617 | 1,678,217 | 3,400 |
| WESTERN GAS RES INC | COM | 95825910 | 9,960,377 | 308,180 | 308,180 | |
| WESTERN MULTIPLEX CO | CL A | 95874P10 | 2,283,319 | 422,837 | 422,837 | |
| WESTERN RES INC | COM | 95942510 | 14,507,340 | 843,450 | 837,485 | 5,965 |
| WESTERN WIRELESS COR | CL A | 95988E20 | 11,210,956 | 396,848 | 392,148 | 1,100 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 643,192 | 15,897 | 15,897 | |
| WESTPOINT STEVENS IN | COM | 96123810 | 9,549,311 | 3,897,678 | 261,751 | 3,635,927 |

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|----------------------|------|----------|---------------|------------|------------|---------|------|
| WESTPORT RES CORP NE | COM | 96141810 | 5,004,538 | 288,446 | 288,446 | | |
| WESTVACO CORP | COM | 96154810 | 513,705,518 | 18,056,433 | 18,046,736 | 3,610 | |
| WESTWOOD ONE INC | COM | 96181510 | 35,239,154 | 1,172,684 | 1,165,264 | 7,120 | |
| WET SEAL INC | CL A | 96184010 | 5,336,218 | 226,591 | 226,591 | | |
| WEYERHAEUSER CO | COM | 96216610 | 250,985,063 | 4,640,996 | 4,615,894 | 12,042 | 1 |
| WHIRLPOOL CORP | COM | 96332010 | 114,513,594 | 1,561,620 | 1,557,785 | 3,635 | |
| WHITNEY HLDG CORP | COM | 96661210 | 10,840,640 | 247,221 | 247,221 | | |
| WHOLE FOODS MKT INC | COM | 96683710 | 22,484,626 | 516,176 | 510,872 | 5,104 | |
| WILD OATS MARKETS IN | COM | 96808B10 | 1,775,344 | 178,786 | 178,616 | 170 | |
| WILEY JOHN & SONS IN | CL A | 96822320 | 79,451,910 | 3,449,931 | 411,207 | 244,420 | 2,79 |
| WILEY JOHN & SONS IN | CL B | 96822330 | 29,387,023 | 1,263,958 | | | 1,26 |
| WILLAMETTE INDS INC | COM | 96913310 | 112,002,127 | 2,148,928 | 2,145,443 | 3,210 | |
| WILLIAMS COMMUNICATI | CL A | 96945510 | 8,154,532 | 3,470,014 | 3,442,164 | 23,462 | |
| WILLIAMS COS INC DEL | COM | 96945710 | 297,128,594 | 11,642,970 | 11,581,633 | 51,651 | |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 563,313 | 43,001 | 43,001 | | |
| WILLIAMS SONOMA INC | COM | 96990410 | 23,977,925 | 558,926 | 558,066 | 720 | |
| Page Total | | | 3,677,657,568 | | | | |

Voting Authority

| Name of Issuer | Sole | Shared | None |
|----------------------|-----------|--------|---------|
| WAYPOINT FINL CORP | 293,293 | | 21,700 |
| WEATHERFORD INTL INC | 1,010,812 | 7,925 | 118,398 |
| WEBEX INC | 171,204 | | 10,500 |
| WEBMETHODS INC | 223,997 | | 14,600 |
| WEBSENSE INC | 384,786 | | 10,200 |
| WEBMD CORP | 1,545,645 | 13,900 | 160,900 |
| WEBSTER FINL CORP CO | 506,285 | 10,054 | 36,153 |
| WEIGHT WATCHERS INTL | 67,400 | | |
| WEINGARTEN RLTY INVS | 394,740 | | 17,800 |

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| | | | |
|----------------------|------------|------------|-----------|
| WEIS MKTS INC | 80,941 | 859 | 11,800 |
| WELLMAN INC | 244,057 | | 25,900 |
| WELLPOINT HEALTH NET | 1,429,106 | 17,369 | 175,428 |
| WELLS FARGO & CO NEW | 32,507,663 | 1,109,182 | 4,880,935 |
| WENDYS INTL INC | 2,084,749 | 41,629 | 219,079 |
| WERNER ENTERPRISES I | 298,610 | | 21,177 |
| WESBANCO INC | 239,375 | | 13,300 |
| WESCO FINL CORP | 13,393 | 700 | 3,100 |
| WESCO INTL INC | 166,736 | | 12,200 |
| WEST COAST BANCORP O | 131,046 | | 10,100 |
| WEST CORP | 226,850 | 100 | 11,400 |
| WEST MARINE INC | 23,426 | 500 | |
| WEST PHARMACEUTICAL | 87,231 | | 6,500 |
| WESTAMERICA BANCORPO | 429,434 | | 22,900 |
| WESTCORP INC | 111,731 | | 4,100 |
| WESTERN DIGITAL CORP | 1,573,617 | | 108,000 |
| WESTERN GAS RES INC | 294,480 | | 13,700 |
| WESTERN MULTIPLEX CO | 391,637 | | 31,200 |
| WESTERN RES INC | 794,450 | 3,700 | 45,300 |
| WESTERN WIRELESS COR | 351,048 | 7,000 | 38,800 |
| WESTPAC BKG CORP | 15,897 | | |
| WESTPOINT STEVENS IN | 241,651 | 3,635,927 | 20,100 |
| WESTPORT RES CORP NE | 268,485 | | 19,961 |
| WESTVACO CORP | 2,028,372 | 15,809,338 | 218,723 |
| WESTWOOD ONE INC | 1,123,958 | 6,100 | 42,626 |
| WET SEAL INC | 217,141 | | 9,450 |
| WEYERHAEUSER CO | 4,032,351 | 75,269 | 533,376 |
| WHIRLPOOL CORP | 1,319,759 | 22,352 | 219,509 |
| WHITNEY HLDG CORP | 230,521 | | 16,700 |
| WHOLE FOODS MKT INC | 459,576 | 4,400 | 52,200 |
| WILD OATS MARKETS IN | 159,836 | | 18,950 |

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|----------------------|------------|-----------|-----------|
| WILEY JOHN & SONS IN | 626,227 | 2,794,304 | 29,400 |
| WILEY JOHN & SONS IN | | 1,263,958 | |
| WILLAMETTE INDS INC | 1,913,460 | 30,665 | 204,803 |
| WILLIAMS COMMUNICATI | 3,141,779 | 40,277 | 287,958 |
| WILLIAMS COS INC DEL | 10,058,121 | 161,811 | 1,423,038 |
| WILLIAMS CLAYTON ENE | 43,001 | | |
| WILLIAMS SONOMA INC | 527,586 | 2,340 | 29,000 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| WILMINGTON TRUST COR | COM | 97180710 | 21,278,174 | 336,095 | 331,135 | 2,860 | |
| WILSON GREATBATCH TE | COM | 97223210 | 3,422,135 | 94,796 | 94,696 | 100 | |
| WILSONS THE LEATHER | COM | 97246310 | 1,120,005 | 98,160 | 98,120 | 40 | |
| WIND RIVER SYSTEMS I | COM | 97314910 | 12,778,552 | 713,487 | 712,487 | 600 | |
| WINN DIXIE STORES IN | COM | 97428010 | 38,564,917 | 2,706,310 | 2,699,040 | 7,170 | |
| WINNEBAGO INDS INC | COM | 97463710 | 7,315,671 | 198,042 | 197,942 | 100 | |
| WINSTON HOTELS INC | COM | 97563A10 | 1,207,238 | 155,974 | 155,974 | | |
| WINTRUST FINANCIAL C | COM | 97650W10 | 1,986,224 | 64,973 | 64,973 | | |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 404,393 | 11,049 | 11,049 | | |
| WIRELESS FACILITIES | COM | 97653A10 | 1,496,812 | 222,409 | 219,529 | 2,880 | |
| WISCONSIN ENERGY COR | COM | 97665710 | 26,158,139 | 1,159,492 | 1,133,387 | 5,270 | 2 |
| WITNESS SYS INC | COM | 97742410 | 1,568,802 | 117,778 | 116,503 | 1,275 | |
| WOLVERINE TUBE INC | COM | 97809310 | 985,815 | 86,856 | 86,856 | | |
| WOLVERINE WORLD WIDE | COM | 97809710 | 14,431,625 | 958,912 | 874,457 | 70,455 | 1 |

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|----------------------|------------|----------|-------------|------------|------------|--------------|
| WOODHEAD INDS INC | COM | 97943810 | 2,530,192 | 159,332 | 159,332 | |
| WOODWARD GOVERNOR CO | COM | 98074510 | 4,745,278 | 81,464 | 81,444 | 20 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 738,511 | 101,166 | 101,166 | |
| WORLD FUEL SVCS CORP | COM | 98147510 | 723,874 | 39,556 | 39,556 | |
| WORLD WRESTLING FEDN | CL A | 98156Q10 | 1,467,171 | 111,572 | 111,572 | |
| WORLDCOM INC GA NEW | WRLDCOM GP | 98157D10 | 947,770,447 | 67,313,242 | 65,697,557 | 1,381,893 23 |
| WORLDCOM INC GA NEW | MCI GROUP | 98157D30 | 13,358,291 | 1,051,834 | 1,036,742 | 12,296 |
| WORTHINGTON INDS INC | COM | 98181110 | 26,452,413 | 1,862,846 | 1,841,815 | 16,675 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 279,240 | 15,600 | 15,600 | |
| WRIGLEY WM JR CO | COM | 98252610 | 214,292,523 | 4,171,550 | 4,155,346 | 13,004 |
| WYNDHAM INTL INC | CL A | 98310110 | 748,969 | 1,337,445 | 1,320,445 | 17,000 |
| XM SATELLITE RADIO H | CL A | 98375910 | 4,532,863 | 246,888 | 242,088 | 4,800 |
| XTO ENERGY CORP | COM | 98385X10 | 20,759,445 | 1,186,254 | 1,184,154 | 2,100 |
| X-RITE INC | COM | 98385710 | 1,357,625 | 159,533 | 159,533 | |
| XCEL ENERGY INC | COM | 98389B10 | 185,570,669 | 6,689,642 | 6,648,665 | 23,963 1 |
| XANSER CORP | COM | 98389J10 | 394,532 | 196,285 | 196,285 | |
| XILINX INC | COM | 98391910 | 274,967,685 | 7,041,426 | 7,005,560 | 24,666 1 |
| XEROX CORP | COM | 98412110 | 492,211,561 | 47,237,194 | 15,076,657 | 32,158,547 |
| XYBERNAUT CORP | COM | 98414910 | 865,865 | 363,809 | 361,009 | 2,800 |
| YAHOO INC | COM | 98433210 | 196,793,545 | 11,093,210 | 11,077,920 | 14,120 |
| YANKEE CANDLE INC | COM | 98475710 | 3,641,665 | 160,709 | 159,209 | 1,500 |
| XICOR INC | COM | 98490310 | 2,218,745 | 199,887 | 199,787 | |
| YELLOW CORP | COM | 98550910 | 12,835,186 | 511,362 | 296,352 | 215,010 |
| YORK INTL CORP NEW | COM | 98667010 | 29,216,426 | 766,232 | 764,702 | 1,330 |
| YOUNG BROADCASTING I | CL A | 98743410 | 2,879,790 | 160,434 | 160,434 | |
| ZALE CORP NEW | COM | 98885810 | 32,519,191 | 776,485 | 775,985 | 400 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 18,092,540 | 325,933 | 324,963 | 870 |
| ZENITH NATL INS CORP | COM | 98939010 | 2,214,217 | 79,249 | 78,749 | 500 |
| ZIMMER HLDGS INC | COM | 98956P10 | 137,044,340 | 4,487,372 | 4,302,222 | 87,804 9 |
| ZIONS BANCORPORATION | COM | 98970110 | 97,806,529 | 1,860,147 | 1,857,403 | 2,336 |
| ZIXIT CORP | COM | 98974P10 | 652,669 | 128,986 | 128,986 | |

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|------------|-----|----------|---------------|---------|---------|-------|
| ZORAN CORP | COM | 98975F10 | 5,440,467 | 166,681 | 165,211 | 1,470 |
| ZYGO CORP | COM | 98985510 | 2,027,138 | 127,493 | 127,493 | |
| Page Total | | | 2,869,868,104 | | | |

| Name of Issuer | Voting Authority | | |
|----------------------|------------------|-----------|-----------|
| | Sole | Shared | None |
| WILMINGTON TRUST COR | 314,395 | 3,600 | 18,100 |
| WILSON GREATBATCH TE | 89,996 | | 4,800 |
| WILSONS THE LEATHER | 91,860 | | 6,300 |
| WIND RIVER SYSTEMS I | 667,987 | 6,100 | 39,400 |
| WINN DIXIE STORES IN | 2,389,380 | 37,665 | 279,265 |
| WINNEBAGO INDS INC | 190,842 | | 7,200 |
| WINSTON HOTELS INC | 153,274 | | 2,700 |
| WINTRUST FINANCIAL C | 63,673 | | 1,300 |
| WIPRO LTD | 11,049 | | |
| WIRELESS FACILITIES | 213,009 | | 9,400 |
| WISCONSIN ENERGY COR | 1,038,603 | 27,035 | 93,854 |
| WITNESS SYS INC | 110,578 | | 7,200 |
| WOLVERINE TUBE INC | 84,556 | | 2,300 |
| WOLVERINE WORLD WIDE | 916,212 | 14,000 | 28,700 |
| WOODHEAD INDS INC | 152,132 | | 7,200 |
| WOODWARD GOVERNOR CO | 75,364 | | 6,100 |
| WORLD ACCEP CORP DEL | 101,166 | | |
| WORLD FUEL SVCS CORP | 39,556 | | |
| WORLD WRESTLING FEDN | 103,772 | | 7,800 |
| WORLDCOM INC GA NEW | 58,582,991 | 1,117,770 | 7,612,481 |
| WORLDCOM INC GA NEW | 857,224 | 13,166 | 181,444 |
| WORTHINGTON INDS INC | 1,677,517 | 26,256 | 159,073 |

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| | | | |
|----------------------|------------|------------|-----------|
| WRIGHT MED GROUP INC | 15,600 | | |
| WRIGLEY WM JR CO | 3,600,295 | 159,710 | 411,545 |
| WYNDHAM INTL INC | 1,242,545 | | 94,900 |
| XM SATELLITE RADIO H | 238,188 | | 8,700 |
| XTO ENERGY CORP | 1,101,854 | 10,100 | 74,300 |
| X-RITE INC | 148,833 | | 10,700 |
| XCEL ENERGY INC | 5,898,423 | 130,650 | 660,569 |
| XANSER CORP | 178,885 | | 17,400 |
| XILINX INC | 5,886,212 | 238,615 | 916,599 |
| XEROX CORP | 12,978,872 | 32,296,593 | 1,961,729 |
| XYBERNAUT CORP | 336,109 | | 27,700 |
| YAHOO INC | 9,341,757 | 375,630 | 1,375,823 |
| YANKEE CANDLE INC | 151,509 | | 9,200 |
| XICOR INC | 186,387 | 100 | 13,400 |
| YELLOW CORP | 487,362 | | 24,000 |
| YORK INTL CORP NEW | 742,132 | 200 | 23,900 |
| YOUNG BROADCASTING I | 151,434 | | 9,000 |
| ZALE CORP NEW | 290,742 | 463,443 | 22,300 |
| ZEBRA TECHNOLOGIES C | 309,233 | 100 | 16,600 |
| ZENITH NATL INS CORP | 74,049 | | 5,200 |
| ZIMMER HLDGS INC | 3,668,646 | 265,604 | 553,122 |
| ZIONS BANCORPORATION | 1,648,395 | 22,811 | 188,941 |
| ZIXIT CORP | 116,786 | | 12,200 |
| ZORAN CORP | 155,381 | | 11,300 |
| ZYGO CORP | 118,293 | | 9,200 |
| Page Total | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Other |
|----------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| ZOLL MED CORP | COM | 98992210 | 3,161,460 | 81,188 | 81,188 | | |
| ZOMAX INC MINN | COM | 98992910 | 2,073,221 | 259,477 | 259,477 | | |
| Page Total | | | 5,234,681 | | | | |
| Grand Total | | | 326,637,880,888 | | | | |

TOTAL MARKET VALUE 326,637,880,888

| Name of Issuer | Voting Authority | | |
|----------------|------------------|--------|--------|
| | Sole | Shared | None |
| ZOLL MED CORP | 75,088 | | 6,100 |
| ZOMAX INC MINN | 241,677 | | 17,800 |
| Page Total | | | |
| Grand Total | | | |