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STATE STREET CORP  
Form 13F-HR  
May 02, 2002

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: March 31, 2002  
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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  
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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 April 26, 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 holdings are reported by other reporting manager(s).)
- 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).)

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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: | 3,261       |  |
| Form 13F Information Table Value Total: | 336,452,442 |  |
|   | (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   |

State Street Corporation  
 SEC13F Report - March 31, 2002

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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 Discretionary |
| DAIMLERCHRYSLER AG   | ORD            | D1668R12     | 2,182,649         | 48,471          | 48,303                |                   | 168                     |
| DEUTSCHE BANK AG NAM | ORD            | D1819089     | 2,222,508         | 34,511          | 34,511                |                   |                         |
| ACE LTD              | ORD            | G0070K10     | 193,294,595       | 4,635,362       | 4,624,030             |                   | 11,332                  |
| AMDOCS LTD           | ORD            | G0260210     | 14,696,568        | 551,466         | 483,762               |                   | 61,204                  |
| ARCH CAP GROUP LTD   | ORD            | G0450A10     | 325,386           | 12,607          | 12,607                |                   |                         |
| ACCENTURE LTD BERMUD | CL A           | G1150G11     | 3,098,268         | 116,040         | 116,040               |                   |                         |
| BUNGE LIMITED        | COM            | G1696210     | 1,158,275         | 53,500          | 53,500                |                   |                         |
| EVEREST RE GROUP LTD | COM            | G3223R10     | 13,796,233        | 198,965         | 198,965               |                   |                         |
| FOSTER WHEELER LTD   | SHS            | G3653510     | 252,491           | 73,186          | 73,186                |                   |                         |
| FRESH DEL MONTE PROD | ORD            | G3673810     | 754,256           | 40,120          | 39,120                |                   | 1,000                   |
| GARMIN LTD           | ORD            | G3726010     | 334,632           | 14,600          | 14,600                |                   |                         |
| GLOBALSANTAFE CORP   | SHS            | G3930E10     | 21,387,075        | 654,039         | 623,104               |                   | 3,993                   |
| HELEN OF TROY CORP L | COM            | G4388N10     | 283,730           | 19,981          | 19,981                |                   |                         |
| INGERSOLL-RAND COMPA | CL A           | G4776G10     | 151,903,787       | 3,036,861       | 3,022,923             |                   | 7,288                   |
| IPC HLDGS LTD        | ORD            | G4933P10     | 582,108           | 17,889          | 17,889                |                   |                         |
| LORAL SPACE & COMMUN | COM            | G5646210     | 685,121           | 318,661         | 305,498               |                   | 13,163                  |
| PARTNERRE LTD        | COM            | G6852T10     | 682,227           | 12,495          | 12,495                |                   |                         |
| RENAISSANCE RE HLDGS | COM            | G7496G10     | 3,481,194         | 33,798          | 33,798                |                   |                         |
| HILFIGER TOMMY CORP  | ORD            | G8915Z10     | 356,798           | 24,864          | 24,864                |                   |                         |
| TRANSOCEAN SEDCO FOR | ORD            | G9007810     | 189,271,434       | 5,695,800       | 5,618,013             |                   | 45,544                  |
| WHITE MTNS INS GROUP | COM            | G9618E10     | 7,524,193         | 21,784          | 21,724                |                   | 60                      |
| WILLIS GROUP HOLDING | SHS            | G9665510     | 1,260,688         | 51,040          | 50,700                |                   | 340                     |
| XOMA LTD             | ORD            | G9825R10     | 579,386           | 67,449          | 67,449                |                   |                         |
| XL CAP LTD           | CL A           | G9825510     | 197,946,341       | 2,120,475       | 2,118,575             |                   | 1,900                   |
| UBS AG               | NAMEN AKT      | H8920M85     | 41,250,361        | 829,153         | 212,943               |                   | 616,210                 |
| CHECK POINT SOFTWARE | ORD            | M2246510     | 8,220,068         | 270,397         | 270,322               |                   | 75                      |
| VERISITY LTD         | ORD            | M9738511     | 441,871           | 19,700          | 19,700                |                   |                         |
| ASML HLDG NV         | N Y SHS        | N0705911     | 13,662,303        | 538,522         | 71,341                |                   | 467,181                 |
| CORE LABORATORIES N  | COM            | N2271710     | 269,827           | 18,281          | 18,281                |                   |                         |
| ROYAL CARIBBEAN CRUI | COM            | V7780T10     | 4,776,879         | 211,835         | 205,835               |                   | 6,000                   |
| FLEXTRONICS INTL LTD | ORD            | Y2573F10     | 62,666,047        | 3,433,756       | 2,533,863             |                   | 899,893                 |
| GENERAL MARITIME COR | SHS            | Y2692M10     | 260,400           | 21,700          | 21,700                |                   |                         |
| OMI CORP NEW         | COM            | Y6476W10     | 201,832           | 50,458          | 50,458                |                   |                         |
| TEEKAY SHIPPING MARS | COM            | Y8564W10     | 8,071,414         | 211,737         | 163,817               |                   | 40,440                  |
| AAR CORP             | COM            | 00036110     | 4,328,042         | 401,861         | 401,761               |                   | 100                     |
| ABB LTD              | SPONSORED      | 00037520     | 438,773           | 56,253          | 56,253                |                   |                         |
| ACTV INC             | COM            | 00088E10     | 529,975           | 351,210         | 351,110               |                   | 100                     |
| A D C TELECOMMUNICAT | COM            | 00088610     | 69,357,545        | 17,041,166      | 16,980,941            |                   | 57,795                  |
| Page Total           |                |              | 1,022,535,280     |                 |                       |                   |                         |

Page 1 of 80

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                         |
|----------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------------------------|
|                |                |              |                   |                 | Sole                  | Shared as Defined | Shared as Discretionary |
| ADE CORP MASS  | COM            | 00089C10     | 1,313,479         | 86,017          | 85,817                |                   | 200                     |

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|                      |             |          |               |            |            |  |            |        |
|----------------------|-------------|----------|---------------|------------|------------|--|------------|--------|
| ABN AMRO HLDG NV     | SPONSORED   | 00093710 | 2,427,107     | 128,012    | 128,012    |  |            |        |
| ABM INDS INC         | COM         | 00095710 | 7,466,211     | 203,439    | 203,339    |  | 100        |        |
| AEP INDS INC         | COM         | 00103110 | 523,292       | 15,212     | 15,212     |  |            |        |
| AFC ENTERPRISES INC  | COM         | 00104Q10 | 3,408,387     | 101,895    | 101,895    |  |            |        |
| AFLAC INC            | COM         | 00105510 | 349,013,143   | 11,830,954 | 11,688,099 |  | 119,505    | 23,35  |
| AGCO CORP            | COM         | 00108410 | 31,388,476    | 1,375,481  | 1,374,761  |  |            | 720    |
| AGL RES INC          | COM         | 00120410 | 20,297,326    | 863,716    | 863,116    |  |            | 600    |
| AES CORP             | COM         | 00130H10 | 94,686,849    | 10,520,761 | 10,462,820 |  | 56,401     | 1,54   |
| AK STL HLDG CORP     | COM         | 00154710 | 14,484,298    | 1,012,888  | 1,006,558  |  | 5,950      | 38     |
| AMB PROPERTY CORP    | COM         | 00163T10 | 21,165,952    | 769,671    | 769,451    |  |            | 220    |
| AMC ENTMT INC        | COM         | 00166910 | 2,459,796     | 180,337    | 180,337    |  |            |        |
| AMLI RESIDENTIAL PPT | SH BEN INT  | 00173510 | 5,853,814     | 232,110    | 232,110    |  |            |        |
| AMN HEALTHCARE SERVI | COM         | 00174410 | 1,109,087     | 41,230     | 41,230     |  |            |        |
| AMR CORP             | COM         | 00176510 | 106,153,463   | 4,019,442  | 3,131,226  |  | 887,776    | 44     |
| AOL TIME WARNER INC  | COM         | 00184A10 | 2,348,379,442 | 99,297,228 | 98,128,019 |  | 1,019,313  | 149,89 |
| APAC CUSTOMER SERVIC | COM         | 00185E10 | 757,030       | 236,572    | 236,572    |  |            |        |
| AT&T CORP            | COM         | 00195710 | 1,478,181,627 | 94,151,696 | 82,568,084 |  | 11,262,221 | 321,39 |
| ATMI INC             | COM         | 00207R10 | 10,947,776    | 348,101    | 347,061    |  | 1,040      |        |
| ATP OIL & GAS CORP   | COM         | 00208J10 | 314,737       | 77,713     | 77,713     |  |            |        |
| ATS MED INC          | COM         | 00208310 | 645,264       | 322,632    | 322,632    |  |            |        |
| AT&T WIRELESS SVCS I | COM         | 00209A10 | 492,876,007   | 55,069,945 | 54,677,911 |  | 309,970    | 82,06  |
| AVI BIOPHARMA INC    | COM         | 00234610 | 1,134,834     | 139,758    | 139,758    |  |            |        |
| AVX CORP NEW         | COM         | 00244410 | 12,811,887    | 611,838    | 610,338    |  | 1,500      |        |
| AXT INC              | COM         | 00246W10 | 2,568,684     | 240,064    | 239,964    |  | 100        |        |
| AAIPHARMA INC        | COM         | 00252W10 | 3,614,809     | 100,579    | 100,579    |  |            |        |
| AARON RENTS INC      | COM         | 00253520 | 2,888,537     | 126,413    | 126,413    |  |            |        |
| AARON RENTS INC      | CL A        | 00253530 | 337,365       | 15,300     | 15,300     |  |            |        |
| ABBOTT LABS          | COM         | 00282410 | 1,879,808,122 | 35,737,797 | 34,281,728 |  | 799,944    | 656,12 |
| ABERCROMBIE & FITCH  | CL A        | 00289620 | 31,733,671    | 1,030,314  | 1,021,698  |  | 6,366      | 2,25   |
| ABGENIX INC          | COM         | 00339B10 | 9,347,829     | 494,856    | 492,806    |  | 1,950      | 10     |
| ABIOMED INC          | COM         | 00365410 | 1,467,897     | 132,243    | 131,643    |  | 600        |        |
| ACACIA RESH CORP     | COM         | 00388110 | 1,948,679     | 170,787    | 170,765    |  |            | 2      |
| ACADIA RLTY TR       | COM SH BEN  | 00423910 | 1,405,283     | 202,199    | 202,199    |  |            |        |
| ACCLAIM ENTMT INC    | COM PAR \$0 | 00432520 | 2,184,030     | 481,064    | 481,064    |  |            |        |
| ACCREDO HEALTH INC   | COM         | 00437V10 | 14,404,607    | 251,521    | 251,491    |  | 30         |        |
| ACKERLEY GROUP INC   | COM         | 00452710 | 2,570,875     | 143,946    | 143,946    |  |            |        |
| ACLARA BIOSCIENCES I | COM         | 00461P10 | 1,004,832     | 300,848    | 300,848    |  |            |        |
| ACME COMMUNICATION I | COM         | 00463110 | 615,871       | 59,562     | 56,862     |  | 2,700      |        |
| ACTIVISION INC NEW   | COM NEW     | 00493020 | 26,316,831    | 882,227    | 882,227    |  |            |        |
| ACTION PERFORMANCE C | COM         | 00493310 | 12,869,419    | 261,308    | 261,008    |  |            | 30     |
| Page Total           |             |          | 7,002,886,625 |            |            |  |            |        |

Page 2 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Oth |
| ACTEL CORP           | COM            | 00493410     | 7,117,240         | 343,662         | 343,642               |                   | 20        |
| ACTERNA CORP         | COM            | 00503U10     | 1,702,065         | 1,134,710       | 1,134,470             |                   | 100       |
| ACTIVE POWER INC     | COM            | 00504W10     | 2,077,498         | 395,714         | 395,714               |                   |           |
| ACTRADE FINL TECHNOL | COM            | 00507P10     | 972,448           | 63,393          | 63,393                |                   |           |
| ACTUATE CORP         | COM            | 00508B10     | 3,128,570         | 433,320         | 430,020               |                   | 3,200     |
| ACTUANT CORP         | CL A NEW       | 00508X20     | 1,139,548         | 26,409          | 26,369                |                   | 40        |

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|                      |            |          |               |            |            |         |        |
|----------------------|------------|----------|---------------|------------|------------|---------|--------|
| ACUITY BRANDS INC    | COM        | 00508Y10 | 10,967,026    | 663,462    | 663,217    | 245     |        |
| ACXIOM CORP          | COM        | 00512510 | 15,333,169    | 894,584    | 893,844    | 340     | 40     |
| ADAPTEC INC          | COM        | 00651F10 | 14,829,576    | 1,109,168  | 1,088,353  | 20,815  |        |
| ADECCO SA            | SPONSORED  | 00675410 | 324,976       | 20,311     | 20,311     |         |        |
| ADELPHIA COMMUNICATI | CL A       | 00684810 | 9,654,425     | 647,948    | 642,368    | 2,520   | 3,06   |
| ADMINISTAFF INC      | COM        | 00709410 | 8,397,751     | 303,936    | 303,916    | 20      |        |
| ADOBE SYS INC        | COM        | 00724F10 | 210,335,234   | 5,220,532  | 5,209,267  | 10,385  | 88     |
| ADOLOR CORP          | COM        | 00724X10 | 4,599,163     | 412,481    | 356,037    | 56,344  | 10     |
| ADTRAN INC           | COM        | 00738A10 | 8,068,722     | 334,247    | 333,997    | 150     | 10     |
| ADVANCED AUTO PARTS  | COM        | 00751Y10 | 1,182,706     | 25,711     | 25,711     |         |        |
| ADVANCED DIGITAL INF | COM        | 00752510 | 7,553,410     | 580,585    | 579,565    | 920     | 10     |
| ADVANCED MARKETING S | COM        | 00753T10 | 3,005,472     | 125,228    | 125,228    |         |        |
| ADVANCED FIBRE COMMU | COM        | 00754A10 | 15,402,546    | 802,634    | 801,034    | 1,300   | 30     |
| ADVANCED TISSUE SCIE | COM        | 00755F10 | 1,965,936     | 625,099    | 625,099    |         |        |
| ADVANCED NEUROMODULA | COM        | 00757T10 | 2,165,275     | 64,558     | 64,558     |         |        |
| ADVO INC             | COM        | 00758510 | 12,070,037    | 285,749    | 285,749    |         |        |
| AEGIS RLTY INC       | COM        | 00760P10 | 2,703,928     | 239,710    | 239,710    |         |        |
| ADVANTEST CORP       | SPONSORED  | 00762U10 | 4,315,142     | 228,920    | 20,375     | 208,545 |        |
| ADVISORY BRD CO      | COM        | 00762W10 | 913,161       | 28,080     | 28,080     |         |        |
| AEROFLEX INC         | COM        | 00776810 | 13,059,754    | 1,015,533  | 1,014,733  | 700     | 10     |
| ADVANCEPCS           | COM        | 00790K10 | 19,391,259    | 644,442    | 641,922    | 2,120   | 40     |
| ADVANCED MICRO DEVIC | COM        | 00790310 | 108,598,001   | 7,382,597  | 7,365,497  | 16,660  | 44     |
| AEGON N V            | ORD AMER R | 00792410 | 2,715,235     | 111,098    | 111,094    | 4       |        |
| ADVANTA CORP         | CL A       | 00794210 | 2,759,388     | 216,253    | 216,253    |         |        |
| ADVANCED ENERGY INDS | COM        | 00797310 | 6,844,194     | 190,328    | 190,328    |         |        |
| ADVENT SOFTWARE INC  | COM        | 00797410 | 24,118,703    | 407,686    | 406,949    | 737     |        |
| AETHER SYS INC       | COM        | 00808V10 | 1,011,886     | 231,553    | 228,653    | 2,900   |        |
| AETNA INC NEW        | COM        | 00817Y10 | 117,096,337   | 3,016,392  | 3,011,042  | 4,445   | 90     |
| AFFILIATED COMPUTER  | CL A       | 00819010 | 74,960,267    | 1,335,476  | 1,329,036  | 5,880   | 56     |
| AFFILIATED MANAGERS  | COM        | 00825210 | 22,106,041    | 307,755    | 279,880    | 23,570  | 4,30   |
| AFFYMETRIX INC       | COM        | 00826T10 | 7,553,810     | 260,656    | 259,586    | 970     | 10     |
| AFTERMARKET TECHNOLO | COM        | 00831810 | 322,020       | 17,248     | 17,248     |         |        |
| AGERE SYS INC        | CL A       | 00845V10 | 15,651,663    | 4,023,564  | 4,011,414  | 12,050  | 10     |
| AGILENT TECHNOLOGIES | COM        | 00846U10 | 395,386,447   | 11,309,681 | 11,049,197 | 122,777 | 137,70 |
| AGILE SOFTWARE CORP  | COM        | 00846X10 | 3,677,165     | 303,898    | 303,748    | 150     |        |
| Page Total           |            |          | 1,165,177,194 |            |            |         |        |

Page 3 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Oth |
| AIR PRODS & CHEMS IN | COM            | 00915810     | 751,481,106       | 14,549,489      | 5,046,393             | 9,327,194         | 175,90    |
| AIRBORNE INC         | COM            | 00926910     | 19,640,640        | 1,122,964       | 1,121,444             | 1,520             |           |
| AIRGAS INC           | COM            | 00936310     | 25,310,965        | 1,259,252       | 1,259,202             | 50                |           |
| AIRGATE PCS INC      | COM            | 00936710     | 2,820,636         | 201,474         | 201,474               |                   |           |
| AIRNET SYS INC       | COM            | 00941710     | 440,813           | 42,264          | 3,800                 | 38,464            |           |
| AIRTRAN HLDGS INC    | COM            | 00949P10     | 3,561,163         | 588,622         | 588,622               |                   |           |
| AKAMAI TECHNOLOGIES  | COM            | 00971T10     | 3,742,611         | 935,419         | 756,191               | 3,578             | 175,65    |
| AKSYS LTD            | COM            | 01019610     | 1,497,446         | 170,552         | 170,552               |                   |           |
| AKZO NOBEL NV        | SPONSORED      | 01019930     | 1,190,754         | 25,373          | 25,373                |                   |           |
| ALABAMA NATL BANCORP | COM            | 01031710     | 5,305,773         | 143,983         | 143,983               |                   |           |
| ALAMOSA HLDGS INC    | COM            | 01158910     | 4,254,826         | 845,890         | 797,825               | 18,630            | 29,43     |

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|                      |            |          |               |            |            |         |       |
|----------------------|------------|----------|---------------|------------|------------|---------|-------|
| ALASKA AIR GROUP INC | COM        | 01165910 | 11,707,726    | 351,689    | 350,109    | 80      | 1,50  |
| ALASKA COMMUNICATION | COM        | 01167P10 | 875,497       | 116,733    | 116,733    |         |       |
| ALBANY INTL CORP     | CL A       | 01234810 | 9,162,629     | 302,397    | 302,397    |         |       |
| ALBANY MOLECULAR RES | COM        | 01242310 | 5,415,398     | 225,924    | 225,524    | 400     |       |
| ALBEMARLE CORP       | COM        | 01265310 | 11,475,460    | 416,381    | 415,431    | 400     | 55    |
| ALBERTA ENERGY LTD   | COM        | 01287310 | 9,876,841     | 224,985    | 27,936     | 197,049 |       |
| ALBERTO CULVER CO    | CL B CONV  | 01306810 | 61,760,718    | 1,143,717  | 1,142,167  | 1,450   | 10    |
| ALBERTSONS INC       | COM        | 01310410 | 316,123,155   | 9,539,021  | 9,488,296  | 28,028  | 22,69 |
| ALCAN INC            | COM        | 01371610 | 198,292,866   | 5,003,605  | 5,002,030  | 1,575   |       |
| ALCOA INC            | COM        | 01381710 | 837,809,696   | 22,199,515 | 22,116,638 | 72,677  | 10,20 |
| ALCATEL              | SPONSORED  | 01390430 | 750,712       | 52,979     | 50,887     | 2,092   |       |
| ALEXANDER & BALDWIN  | COM        | 01448210 | 13,969,666    | 505,964    | 505,864    | 100     |       |
| ALEXANDERS INC       | COM        | 01475210 | 1,042,702     | 17,249     | 17,249     |         |       |
| ALEXANDRIA REAL ESTA | COM        | 01527110 | 21,765,558    | 488,017    | 401,860    | 86,157  |       |
| ALEXION PHARMACEUTIC | COM        | 01535110 | 3,653,736     | 155,412    | 155,112    | 300     |       |
| ALFA CORP            | COM        | 01538510 | 10,419,840    | 373,471    | 373,371    | 100     |       |
| ALICO INC            | COM        | 01623010 | 922,900       | 31,693     | 31,693     |         |       |
| ALIGN TECHNOLOGY INC | COM        | 01625510 | 657,088       | 123,979    | 90,866     | 6,600   | 26,51 |
| ALKERMES INC         | COM        | 01642T10 | 10,625,469    | 407,731    | 404,091    | 2,540   | 1,10  |
| ALLEGHANY CORP DEL   | COM        | 01717510 | 7,073,437     | 37,725     | 35,466     | 2,259   |       |
| ALLEGHENY ENERGY INC | COM        | 01736110 | 130,339,417   | 3,152,102  | 3,127,179  | 8,058   | 16,86 |
| ALLEGHENY TECHNOLOGI | COM        | 01741R10 | 28,565,357    | 1,727,047  | 1,725,047  | 2,000   |       |
| ALLEGIANCE TELECOM I | COM        | 01747T10 | 1,706,628     | 568,876    | 559,491    | 6,435   | 2,95  |
| ALLEN TELECOM INC    | COM        | 01809110 | 1,751,349     | 262,178    | 262,118    | 60      |       |
| ALLERGAN INC         | COM        | 01849010 | 173,984,980   | 2,691,183  | 2,684,223  | 6,660   | 30    |
| ALLETE INC           | COM        | 01852210 | 27,964,507    | 961,310    | 953,814    | 6,096   | 1,40  |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 4,655,683     | 100,338    | 98,188     | 100     | 2,05  |
| ALLIANCE GAMING CORP | COM NEW    | 01859P60 | 10,706,260    | 350,680    | 350,680    |         |       |
| ALLIANCE IMAGING INC | COM NEW    | 01860620 | 413,280       | 33,600     | 33,600     |         |       |
| ALLIANCE SEMICONDUCT | COM        | 01877H10 | 4,233,358     | 367,479    | 367,479    |         |       |
| Page Total           |            |          | 2,736,948,646 |            |            |         |       |

Page 4 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Oth |
| ALLIANT ENERGY CORP  | COM            | 01880210     | 30,726,215        | 1,016,751       | 995,648               | 11,820            | 9,2       |
| ALLIANT TECHSYSTEMS  | COM            | 01880410     | 23,788,351        | 233,242         | 232,335               | 907               |           |
| ALLIANZ AKTIENGESELL | SP ADR 1/1     | 01880510     | 12,424,838        | 532,113         | 120,794               | 411,319           |           |
| ALLIED CAP CORP NEW  | COM            | 01903Q10     | 24,100,697        | 876,389         | 865,325               | 2,800             | 8,2       |
| ALLIED IRISH BKS P L | SPON ADR O     | 01922840     | 492,240           | 20,510          | 20,510                |                   |           |
| ALLIED RESH CORP     | COM            | 01948310     | 1,008,750         | 43,294          | 43,294                |                   |           |
| ALLIED WASTE INDS IN | COM PAR\$.0    | 01958930     | 52,597,480        | 4,045,960       | 4,036,855             | 9,005             | 1         |
| ALLMERICA FINL CORP  | COM            | 01975410     | 64,339,140        | 1,432,943       | 519,508               | 912,804           | 6         |
| ALLOS THERAPEUTICS I | COM            | 01977710     | 1,278,598         | 183,971         | 183,971               |                   |           |
| ALLOY INC            | COM            | 01985510     | 2,122,762         | 141,235         | 141,235               |                   |           |
| ALLSCRIPTS HEALTHCAR | COM            | 01988P10     | 1,653,000         | 262,381         | 262,281               | 100               |           |
| ALLSTATE CORP        | COM            | 02000210     | 631,834,576       | 16,728,477      | 16,675,916            | 43,973            | 8,5       |
| ALLTEL CORP          | COM            | 02003910     | 416,532,787       | 7,498,340       | 6,645,757             | 720,840           | 131,7     |
| ALLTRISTA CORP       | COM            | 02004010     | 594,887           | 21,593          | 20,993                | 600               |           |
| ALPHA INDS INC       | COM            | 02075310     | 8,193,428         | 537,274         | 536,554               | 620               | 1         |
| ALPHARMA INC         | CL A           | 02081310     | 4,098,737         | 286,625         | 286,315               | 310               |           |

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|                      |            |          |               |            |            |           |         |
|----------------------|------------|----------|---------------|------------|------------|-----------|---------|
| ALTERA CORP          | COM        | 02144110 | 183,698,792   | 8,399,579  | 8,268,339  | 95,940    | 35,3    |
| AMAZON COM INC       | COM        | 02313510 | 28,235,006    | 1,974,476  | 1,968,960  | 5,376     | 1       |
| AMBAC FINL GROUP INC | COM        | 02313910 | 122,966,905   | 2,081,715  | 2,073,264  | 5,251     | 3,2     |
| AMBASSADORS GROUP IN | COM        | 02317710 | 261,795       | 19,012     | 18,912     |           | 1       |
| AMBASSADORS INTL INC | COM        | 02317810 | 524,935       | 61,396     | 61,296     |           | 1       |
| AMCOL INTL CORP      | COM        | 02341W10 | 1,268,787     | 209,717    | 209,717    |           |         |
| AMERADA HESS CORP    | COM        | 02355110 | 140,086,192   | 1,765,199  | 1,757,339  | 4,485     | 3,3     |
| AMERCO               | COM        | 02358610 | 2,216,623     | 127,319    | 127,319    |           |         |
| AMEREN CORP          | COM        | 02360810 | 125,621,687   | 2,938,519  | 2,933,554  | 4,795     | 1       |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 7,474,489     | 376,359    | 376,359    |           |         |
| AMERICA ONLINE LATIN | CL A       | 02365B10 | 489,969       | 217,764    | 217,664    |           | 1       |
| AMERICA WEST HLDG CO | CL B       | 02365720 | 1,725,500     | 308,125    | 308,125    |           |         |
| AMCORE FINL INC      | COM        | 02391210 | 5,707,828     | 242,783    | 242,783    |           |         |
| AMERICA FIRST MTG IN | COM        | 02393410 | 230,910       | 25,800     | 25,800     |           |         |
| AMERICAN AXLE & MFG  | COM        | 02406110 | 3,774,379     | 130,151    | 129,951    |           | 2       |
| AMERICAN CAPITAL STR | COM        | 02493710 | 11,373,991    | 367,377    | 366,877    |           | 5       |
| AMERICAN EAGLE OUTFI | COM        | 02553E10 | 16,224,944    | 655,024    | 652,454    | 2,380     | 1       |
| AMERICAN ELEC PWR IN | COM        | 02553710 | 317,006,420   | 6,877,987  | 6,852,213  | 17,675    | 8,0     |
| AMERICAN EXPRESS CO  | COM        | 02581610 | 1,477,920,194 | 36,082,036 | 35,144,847 | 764,184   | 173,0   |
| AMERICAN FINL GROUP  | COM        | 02593210 | 15,436,770    | 537,492    | 536,052    | 1,440     |         |
| AMERICAN FINL HLDGS  | COM        | 02607510 | 5,070,429     | 190,546    | 190,131    |           | 4       |
| AMERICAN GREETINGS C | CL A       | 02637510 | 45,019,151    | 2,480,394  | 2,477,090  | 3,304     |         |
| AMERICAN HEALTHWAYS  | COM        | 02649V10 | 2,903,844     | 106,995    | 106,995    |           |         |
| AMERICAN INTL GROUP  | COM        | 02687410 | 4,243,710,453 | 58,826,039 | 55,396,271 | 2,236,027 | 1,193,7 |
| AMERICAN ITALIAN PAS | CL A       | 02707010 | 7,607,224     | 167,560    | 165,140    | 20        | 2,4     |
| Page Total           |            |          | 8,042,343,703 |            |            |           |         |

Page 5 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |          |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Oth |
| AMERICAN MGMT SYS IN | COM            | 02735210     | 9,073,081         | 485,685         | 483,485               | 2,200             |          |
| AMERICAN MED SYS HLD | COM            | 02744M10     | 6,630,500         | 294,558         | 293,833               | 725               |          |
| AMERICAN NATL INS CO | COM            | 02859110     | 8,843,404         | 93,581          | 92,821                | 760               |          |
| AMERICAN PHYSICIANS  | COM            | 02888410     | 1,980,069         | 101,542         | 101,542               |                   |          |
| AMERICAN PWR CONVERS | COM            | 02906610     | 59,738,424        | 4,041,842       | 4,031,067             | 10,535            | 24       |
| AMERICAN REAL ESTATE | DEPOSITRY      | 02916910     | 257,950           | 28,725          | 28,725                |                   |          |
| AMERICAN RLTY INVS I | COM            | 02917410     | 222,780           | 31,600          | 31,600                |                   |          |
| AMERICAN STD COS INC | COM            | 02971210     | 53,823,911        | 760,762         | 758,707               | 1,855             | 20       |
| AMERICAN STS WTR CO  | COM            | 02989910     | 4,247,202         | 120,488         | 120,488               |                   |          |
| AMERICAN TOWER CORP  | CL A           | 02991220     | 6,956,515         | 1,264,821       | 1,132,236             | 108,615           | 23,97    |
| AMERICAN SUPERCONduc | COM            | 03011110     | 1,541,166         | 204,128         | 202,303               | 1,825             |          |
| AMERICAN WTR WKS INC | COM            | 03041110     | 39,116,466        | 893,070         | 890,000               | 1,770             | 1,30     |
| AMERICAN WOODMARK CO | COM            | 03050610     | 3,249,159         | 51,511          | 51,400                | 11                | 10       |
| AMERICREDIT CORP     | COM            | 03060R10     | 29,498,779        | 776,488         | 774,338               | 1,850             | 30       |
| AMERISTAR CASINOS IN | COM            | 03070Q10     | 1,209,559         | 44,016          | 44,016                |                   |          |
| AMERIPATH INC        | COM            | 03071D10     | 6,659,692         | 248,496         | 248,456               | 40                |          |
| AMERON INTL INC      | COM            | 03071010     | 2,620,238         | 36,519          | 36,409                | 110               |          |
| AMERSHAM PLC         | SPONSORED      | 03071910     | 851,617           | 15,626          | 15,626                |                   |          |
| AMERITRADE HLDG CORP | CL A           | 03072H10     | 5,510,931         | 849,142         | 847,142               | 2,000             |          |
| AMERUS GROUP CO      | COM            | 03072M10     | 15,207,551        | 395,515         | 395,515               |                   |          |
| AMERISOURCEBERGEN CO | COM            | 03073E10     | 136,753,948       | 2,002,254       | 1,996,628             | 5,341             | 28       |

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|                      |             |          |               |            |            |         |        |  |
|----------------------|-------------|----------|---------------|------------|------------|---------|--------|--|
| AMERIGROUP CORP      | COM         | 03073T10 | 363,135       | 12,900     | 12,900     |         |        |  |
| AMETEK INC NEW       | COM         | 03110010 | 16,908,782    | 454,415    | 452,065    | 2,100   | 25     |  |
| AMGEN INC            | COM         | 03116210 | 1,406,203,077 | 23,562,384 | 23,269,413 | 189,237 | 103,73 |  |
| AMKOR TECHNOLOGY INC | COM         | 03165210 | 19,239,006    | 862,349    | 860,149    | 2,100   | 10     |  |
| AMPCO-PITTSBURGH COR | COM         | 03203710 | 1,940,528     | 166,569    | 166,569    |         |        |  |
| AMPHENOL CORP NEW    | CL A        | 03209510 | 21,494,116    | 459,276    | 458,556    | 620     | 10     |  |
| AMSOUTH BANCORPORATI | COM         | 03216510 | 167,871,326   | 7,637,458  | 7,573,582  | 39,917  | 23,95  |  |
| AMSURG CORP          | COM         | 03232P40 | 5,245,652     | 192,784    | 192,784    |         |        |  |
| AMTRAN INC           | COM         | 03234G10 | 416,570       | 29,755     | 29,755     |         |        |  |
| AMYLIN PHARMACEUTICA | COM         | 03234610 | 5,954,318     | 594,837    | 594,637    | 100     | 10     |  |
| AMVESCAP PLC         | SPONSORED   | 03235E10 | 710,171       | 25,601     | 25,601     |         |        |  |
| ANADARKO PETE CORP   | COM         | 03251110 | 373,655,940   | 6,620,410  | 6,042,509  | 431,980 | 145,92 |  |
| ANADIGICS INC        | COM         | 03251510 | 3,528,265     | 285,921    | 285,901    | 20      |        |  |
| ANALOG DEVICES INC   | COM         | 03265410 | 383,117,716   | 8,506,166  | 8,023,711  | 376,635 | 105,82 |  |
| ANALOGIC CORP        | COM PAR \$0 | 03265720 | 3,535,690     | 85,013     | 84,613     | 400     |        |  |
| ANAREN MICROWAVE INC | COM         | 03274410 | 2,887,561     | 198,731    | 198,731    |         |        |  |
| ANCHOR BANCORP WIS I | COM         | 03283910 | 4,728,462     | 236,069    | 236,049    | 20      |        |  |
| ANDREW CORP          | COM         | 03442510 | 32,342,553    | 1,933,207  | 1,930,057  | 3,050   | 10     |  |
| ANDRX GROUP          | COM         | 03455310 | 14,477,790    | 381,597    | 380,672    | 925     |        |  |
| ANGELICA CORP        | COM         | 03466310 | 206,078       | 13,304     | 13,304     |         |        |  |
| Page Total           |             |          | 2,858,819,678 |            |            |         |        |  |

Page 6 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |          |  |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|--|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Oth |  |
| ANHEUSER BUSCH COS I | COM            | 03522910     | 1,028,686,294     | 19,706,634      | 19,225,943            | 267,830           | 212,86   |  |
| ANIXTER INTL INC     | COM            | 03529010     | 11,025,737        | 372,114         | 371,794               | 320               |          |  |
| ANNALY MTG MGMT INC  | COM            | 03571040     | 17,903,847        | 1,054,408       | 1,054,408             |                   |          |  |
| ANNTAYLOR STORES COR | COM            | 03611510     | 10,661,855        | 246,688         | 246,328               | 360               |          |  |
| ANSOFT CORP          | COM            | 03638410     | 1,916,694         | 104,452         | 53,529                |                   | 50,92    |  |
| ANSYS INC            | COM            | 03662Q10     | 8,520,321         | 314,403         | 314,403               |                   |          |  |
| ANTHEM INC           | COM            | 03674B10     | 4,187,699         | 72,741          | 71,952                | 307               | 48       |  |
| ANSWERTHINK INC      | COM            | 03691610     | 2,476,833         | 380,466         | 380,366               | 100               |          |  |
| ANTHRACITE CAP INC   | COM            | 03702310     | 4,152,972         | 361,128         | 354,528               | 6,600             |          |  |
| ANTIGENICS INC DEL   | COM            | 03703210     | 1,924,562         | 137,567         | 137,567               |                   |          |  |
| AO TATNEFT           | SPON ADR R     | 03737P30     | 1,263,047         | 90,089          | 90,089                |                   |          |  |
| AON CORP             | COM            | 03738910     | 197,305,395       | 5,637,297       | 5,614,500             | 12,051            | 10,74    |  |
| APACHE CORP          | COM            | 03741110     | 180,079,634       | 3,165,957       | 3,080,916             | 63,636            | 21,40    |  |
| APACHE CORP          | PFD C DP 1     | 03741160     | 519,500           | 10,000          |                       | 10,000            |          |  |
| APARTMENT INVT & MGM | CL A           | 03748R10     | 45,041,805        | 931,193         | 856,773               | 74,420            |          |  |
| APEX MORTGAGE CAPITA | COM            | 03756410     | 928,359           | 80,100          | 80,100                |                   |          |  |
| APHTON CORP          | COM            | 03759P10     | 1,544,724         | 130,798         | 130,758               | 40                |          |  |
| APOGEE ENTERPRISES I | COM            | 03759810     | 18,743,018        | 1,536,313       | 1,536,213             |                   | 10       |  |
| APOGEE TECHNOLOGIES  | COM            | 03760A10     | 32,454,002        | 1,314,992       | 1,306,472             | 7,420             | 1,10     |  |
| APOLLO GROUP INC     | CL A           | 03760410     | 65,373,572        | 1,220,795       | 1,213,411             | 7,084             | 30       |  |
| APOLLO GROUP INC     | COM UNV PH     | 03760420     | 2,084,217         | 49,814          | 49,714                | 100               |          |  |
| APPLE COMPUTER INC   | COM            | 03783310     | 186,916,025       | 7,896,748       | 7,872,168             | 22,020            | 2,56     |  |
| APPLEBEES INTL INC   | COM            | 03789910     | 18,559,754        | 511,288         | 494,788               | 16,500            |          |  |
| APPLIED INNOVATION I | COM            | 03791610     | 331,420           | 75,840          | 75,840                |                   |          |  |
| APRIA HEALTHCARE GRO | COM            | 03793310     | 15,487,844        | 631,899         | 631,819               | 80                |          |  |
| APPLERA CORP         | COM AP BIO     | 03802010     | 133,117,829       | 5,956,055       | 5,647,998             | 256,807           | 51,25    |  |



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|                      |            |          |               |            |            |         |        |
|----------------------|------------|----------|---------------|------------|------------|---------|--------|
| APPLERA CORP         | COM CE GEN | 03802020 | 12,255,588    | 596,379    | 594,229    | 1,450   | 70     |
| APPLICA INC          | COM        | 03815A10 | 1,917,903     | 223,012    | 223,012    |         |        |
| APPLIED INDL TECHNOL | COM        | 03820C10 | 5,568,120     | 289,253    | 289,253    |         |        |
| APPLIED MICRO CIRCUI | COM        | 03822W10 | 49,799,968    | 6,224,996  | 6,205,924  | 8,792   | 10,28  |
| APPLIED MATLS INC    | COM        | 03822210 | 1,112,959,499 | 20,507,822 | 19,560,369 | 761,704 | 185,74 |
| APPLIED MOLECULAR EV | COM        | 03823E10 | 1,236,723     | 143,805    | 143,805    |         |        |
| APTARGROUP INC       | COM        | 03833610 | 28,502,064    | 813,183    | 552,861    | 174,312 | 86,01  |
| ARACRUZ CELULOSE S A | SPON ADR C | 03849620 | 9,769,102     | 473,080    | 473,080    |         |        |
| ARAMARK CORP         | CL B       | 03852110 | 501,600       | 19,000     | 19,000     |         |        |
| ARBITRON INC         | COM        | 03875Q10 | 12,838,828    | 379,847    | 378,141    | 1,706   |        |
| ARCH CHEMICALS INC   | COM        | 03937R10 | 4,245,176     | 192,525    | 192,525    |         |        |
| ARCH COAL INC        | COM        | 03938010 | 8,945,071     | 418,385    | 417,761    | 183     | 44     |
| ARCHER DANIELS MIDLA | COM        | 03948310 | 208,163,693   | 14,943,553 | 14,904,353 | 28,895  | 10,30  |
| ARCHSTONE SMITH TR   | COM        | 03958310 | 47,296,298    | 1,765,446  | 1,764,047  | 1,399   |        |
| ARCTIC CAT INC       | COM        | 03967010 | 4,673,772     | 231,949    | 231,929    | 20      |        |
| Page Total           |            |          | 3,499,880,364 |            |            |         |        |

Page 7 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Oth |
| ARDEN GROUP INC      | CL A           | 03976210     | 1,117,091         | 16,673          | 16,673                |                   |           |
| ARDEN RLTY INC       | COM            | 03979310     | 18,352,477        | 646,214         | 644,834               | 1,380             |           |
| ARENA PHARMACEUTICAL | COM            | 04004710     | 2,550,785         | 256,103         | 256,103               |                   |           |
| ARGONAUT GROUP INC   | COM            | 04015710     | 4,563,660         | 215,878         | 215,758               | 120               |           |
| ARGOSY GAMING CO     | COM            | 04022810     | 15,840,393        | 431,736         | 431,736               |                   |           |
| ARIAD PHARMACEUTICAL | COM            | 04033A10     | 1,302,117         | 244,759         | 244,759               |                   |           |
| ARIBA INC            | COM            | 04033V10     | 7,797,892         | 1,721,389       | 1,711,628             | 9,641             | 12        |
| ARKANSAS BEST CORP D | COM            | 04079010     | 7,276,616         | 261,843         | 261,843               |                   |           |
| ARM HLDGS PLC        | SPONSORED      | 04206810     | 207,035           | 16,764          | 16,764                |                   |           |
| ARMOR HOLDINGS INC   | COM            | 04226010     | 4,975,993         | 183,616         | 183,616               |                   |           |
| ARMSTRONG HLDGS INC  | COM            | 04238410     | 1,051,181         | 336,917         | 336,657               | 260               |           |
| ARQUE INC            | COM            | 04269E10     | 3,045,598         | 241,140         | 238,440               | 2,700             |           |
| ARRIS GROUP INC      | COM            | 04269Q10     | 8,700,289         | 935,515         | 933,695               | 1,620             | 20        |
| ARRAY BIOPHARMA INC  | COM            | 04269X10     | 1,858,843         | 143,540         | 143,540               |                   |           |
| ARROW ELECTRS INC    | COM            | 04273510     | 32,456,332        | 1,160,398       | 1,153,888             | 5,060             | 1,45      |
| ARROW FINL CORP      | COM            | 04274410     | 1,571,006         | 54,564          | 54,564                |                   |           |
| ARROW INTL INC       | COM            | 04276410     | 5,702,420         | 120,814         | 116,714               | 4,100             |           |
| ART TECHNOLOGY GROUP | COM            | 04289L10     | 1,085,183         | 526,788         | 511,758               | 4,930             | 10,10     |
| ARTISAN COMPONENTS I | COM            | 04292310     | 1,957,970         | 117,950         | 117,950               |                   |           |
| ARTESYN TECHNOLOGIES | COM            | 04312710     | 3,031,214         | 325,587         | 325,587               |                   |           |
| ARTHROCARE CORP      | COM            | 04313610     | 3,909,862         | 217,094         | 217,094               |                   |           |
| ARVINMERITOR INC     | COM            | 04335310     | 34,876,137        | 1,221,581       | 1,220,022             | 1,160             | 39        |
| ASCENTIAL SOFTWARE C | COM            | 04362P10     | 12,338,145        | 3,204,713       | 3,171,891             | 20,522            | 12,30     |
| ASHLAND INC          | COM            | 04420410     | 84,900,998        | 1,865,546       | 1,858,362             | 5,290             | 1,89      |
| ASIAINFO HLDGS INC   | COM            | 04518A10     | 5,346,157         | 406,243         | 405,743               | 500               |           |
| ASPECT COMMUNICATION | COM            | 04523Q10     | 2,714,599         | 694,271         | 694,271               |                   |           |
| ASPECT MED SYS INC   | COM            | 04523510     | 995,554           | 111,860         | 111,384               | 476               |           |
| ASPEN TECHNOLOGY INC | COM            | 04532710     | 7,042,895         | 307,550         | 304,250               | 3,300             |           |
| ASSOCIATED BANC CORP | COM            | 04548710     | 32,459,936        | 853,535         | 851,495               | 1,860             | 18        |
| ASSOCIATED ESTATES R | COM            | 04560410     | 2,147,215         | 209,894         | 209,894               |                   |           |

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|                      |           |          |             |           |           |         |       |
|----------------------|-----------|----------|-------------|-----------|-----------|---------|-------|
| ASTEC INDS INC       | COM       | 04622410 | 2,890,317   | 164,503   | 164,343   | 100     | 6     |
| ASTORIA FINL CORP    | COM       | 04626510 | 36,200,076  | 1,246,130 | 1,238,300 | 7,230   | 60    |
| ASTRAZENECA PLC      | SPONSORED | 04635310 | 15,226,113  | 307,040   | 112,438   | 194,602 |       |
| ASTROPOWER INC       | COM       | 04644A10 | 5,070,958   | 121,431   | 119,919   | 1,200   | 31    |
| AT RD INC            | COM       | 04648K10 | 229,100     | 29,000    | 29,000    |         |       |
| ASYST TECHNOLOGY COR | COM       | 04648X10 | 6,080,128   | 334,073   | 333,253   | 820     |       |
| AT & T LATIN AMER CO | COM       | 04649A10 | 553,611     | 369,074   | 369,074   |         |       |
| ATHEROGENICS INC     | COM       | 04743910 | 202,720     | 28,000    | 26,000    | 2,000   |       |
| ATLANTIC COAST AIRLI | COM       | 04839610 | 18,580,087  | 774,816   | 773,216   | 1,600   |       |
| ATLAS AIR WORLDWIDE  | COM       | 04916410 | 8,168,113   | 620,206   | 618,396   | 1,810   |       |
| ATMEL CORP           | COM       | 04951310 | 54,074,865  | 5,332,827 | 5,310,467 | 20,360  | 2,000 |
| Page Total           |           |          | 458,451,681 |           |           |         |       |

Page 8 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |         |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Sha Ot  |
| ATMOS ENERGY CORP    | COM            | 04956010     | 9,297,503         | 393,962         | 393,662               | 300               |         |
| ATRIX LABS INC       | COM            | 04962L10     | 3,708,071         | 162,849         | 162,849               |                   |         |
| ATWOOD OCEANICS INC  | COM            | 05009510     | 9,300,349         | 202,622         | 201,022               | 1,600             |         |
| AUDIOVOX CORP        | CL A           | 05075710     | 1,210,009         | 168,525         | 168,525               |                   |         |
| AUGUST TECHNOLOGY CO | COM            | 05106U10     | 859,219           | 58,891          | 58,891                |                   |         |
| AURORA FOODS INC     | COM            | 05164B10     | 1,042,145         | 248,722         | 248,722               |                   |         |
| AUSPEX SYS INC       | COM            | 05211610     | 473,528           | 378,823         | 378,823               |                   |         |
| AUSTRALIA&NEW ZEALAN | SPONSORED      | 05252830     | 618,996           | 13,059          | 13,059                |                   |         |
| AUTODESK INC         | COM            | 05276910     | 52,664,359        | 1,127,958       | 1,124,208             | 3,550             | 2       |
| AUTOLIV INC          | COM            | 05280010     | 16,122,630        | 665,125         | 639,719               | 17,108            | 8,2     |
| AUTOMATIC DATA PROCE | COM            | 05301510     | 1,032,531,114     | 17,719,772      | 14,662,480            | 2,049,354         | 1,007,9 |
| AUTONATION INC       | COM            | 05329W10     | 29,442,271        | 2,106,028       | 2,093,328             | 12,060            | 6       |
| AUTOZONE INC         | COM            | 05333210     | 187,875,057       | 2,728,759       | 2,724,424             | 4,135             | 2       |
| AVANIR PHARMACEUTICA | CL A           | 05348P10     | 1,498,050         | 523,794         | 523,694               | 100               |         |
| AVANEX CORP          | COM            | 05348W10     | 1,234,590         | 307,878         | 306,290               | 1,588             |         |
| AVALONBAY CMNTYS INC | COM            | 05348410     | 43,692,279        | 877,355         | 828,905               | 48,450            |         |
| AVANT CORP           | COM            | 05348710     | 7,325,051         | 365,704         | 365,104               | 600               |         |
| AVANT IMMUNOTHERAPEU | COM            | 05349110     | 930,840           | 538,058         | 538,038               | 20                |         |
| AVATAR HLDGS INC     | COM            | 05349410     | 1,185,138         | 43,894          | 43,894                |                   |         |
| AVAYA INC            | COM            | 05349910     | 46,360,658        | 6,281,932       | 6,240,609             | 37,578            | 3,7     |
| AVENTIS              | SPONSORED      | 05356110     | 7,793,431         | 113,359         | 38,044                | 75,315            |         |
| AVERY DENNISON CORP  | COM            | 05361110     | 185,044,302       | 3,032,022       | 2,782,438             | 181,741           | 67,8    |
| AVIALL INC NEW       | COM            | 05366B10     | 1,583,780         | 175,391         | 175,391               |                   |         |
| AVICI SYS INC        | COM            | 05367L10     | 786,394           | 413,892         | 409,574               | 4,318             |         |
| AVID TECHNOLOGY INC  | COM            | 05367P10     | 3,125,604         | 224,702         | 224,602               |                   | 1       |
| AVIGEN INC           | COM            | 05369010     | 1,954,110         | 176,046         | 176,046               |                   |         |
| AVISTA CORP          | COM            | 05379B10     | 7,305,653         | 470,422         | 470,382               | 40                |         |
| AVNET INC            | COM            | 05380710     | 39,941,885        | 1,476,049       | 1,464,250             | 10,727            | 1,0     |
| AVOCENT CORP         | COM            | 05389310     | 14,898,776        | 556,132         | 555,023               | 909               | 2       |
| AVON PRODS INC       | COM            | 05430310     | 305,562,656       | 5,625,233       | 5,594,154             | 26,199            | 4,8     |
| AWARE INC MASS       | COM            | 05453N10     | 1,312,900         | 206,756         | 200,716               | 6,040             |         |
| AXA                  | SPONSORED      | 05453610     | 16,062,413        | 715,475         | 171,174               | 544,301           |         |
| AXCELIS TECHNOLOGIES | COM            | 05454010     | 15,447,903        | 1,080,273       | 1,008,157             | 72,016            | 1       |
| AZTAR CORP           | COM            | 05480210     | 15,155,194        | 692,018         | 682,629               | 9,389             |         |
| BB&T CORP            | COM            | 05493710     | 353,444,487       | 9,274,324       | 9,250,271             | 23,553            | 5       |

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|                      |            |          |               |           |           |       |   |
|----------------------|------------|----------|---------------|-----------|-----------|-------|---|
| B A S F A G          | SPONSORED  | 05526250 | 2,000,751     | 49,002    | 49,002    |       |   |
| BCE INC              | COM        | 05534B10 | 539,542       | 30,621    | 30,621    |       |   |
| BEI TECHNOLOGIES INC | COM        | 05538P10 | 4,044,286     | 214,551   | 214,551   |       |   |
| BG PLC               | ADR FIN IN | 05543420 | 883,369       | 39,613    | 39,613    |       |   |
| BISYS GROUP INC      | COM        | 05547210 | 42,419,286    | 1,203,384 | 1,194,274 | 8,710 | 4 |
| BKF CAP GROUP INC    | COM        | 05548G10 | 1,402,532     | 46,986    | 46,986    |       |   |
| Page Total           |            |          | 2,468,081,111 |           |           |       |   |

Page 9 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Shared as Defined | Investment Discretion Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|------------|-------------------|-------------------------------|
| BJS WHOLESALE CLUB I | COM            | 05548J10     | 43,912,788        | 982,389         | 967,936    | 8,703             | 5,75                          |
| BJ SVCS CO           | COM            | 05548210     | 85,811,203        | 2,489,446       | 2,480,784  | 8,118             | 54                            |
| BMC INDS INC MINN    | COM            | 05560710     | 491,457           | 297,853         | 297,853    |                   |                               |
| BOK FINL CORP        | COM NEW        | 05561Q20     | 4,759,831         | 140,408         | 140,408    |                   |                               |
| BOC GROUP PLC        | SPONSORED      | 05561760     | 354,318           | 11,617          | 11,617     |                   |                               |
| BP PLC               | SPONSORED      | 05562210     | 3,555,192,671     | 66,952,781      | 66,639,419 | 313,362           |                               |
| BRE PROPERTIES INC   | CL A           | 05564E10     | 19,334,834        | 594,735         | 594,735    |                   |                               |
| BSB BANCORP          | COM            | 05565210     | 2,725,155         | 91,295          | 91,175     | 120               |                               |
| BT GROUP PLC         | ADR            | 05577E10     | 1,644,326         | 40,924          | 40,664     | 260               |                               |
| BMC SOFTWARE INC     | COM            | 05592110     | 101,318,842       | 5,209,195       | 5,198,510  | 10,305            | 38                            |
| BWAY CORP            | COM            | 05603910     | 355,705           | 28,119          | 1,500      | 26,619            |                               |
| BAKER HUGHES INC     | COM            | 05722410     | 308,117,596       | 8,055,362       | 7,496,601  | 504,325           | 54,43                         |
| BALDOR ELEC CO       | COM            | 05774110     | 5,403,999         | 239,115         | 239,095    | 20                |                               |
| BALDWIN & LYONS INC  | CL B           | 05775520     | 1,608,184         | 64,240          | 64,240     |                   |                               |
| BALL CORP            | COM            | 05849810     | 76,485,917        | 1,619,778       | 1,615,668  | 3,910             | 20                            |
| BALLY TOTAL FITNESS  | COM            | 05873K10     | 5,663,692         | 258,027         | 257,792    | 235               |                               |
| BANCFIRST CORP       | COM            | 05945F10     | 1,743,217         | 44,579          | 44,579     |                   |                               |
| BANCO BILBAO VIZCAYA | SPONSORED      | 05946K10     | 1,918,926         | 162,897         | 162,897    |                   |                               |
| BANCO BRADESCO S A   | SP ADR PFD     | 05946020     | 1,764,036         | 58,296          | 58,296     |                   |                               |
| BANCO SANTANDER CENT | ADR            | 05964H10     | 10,666,296        | 1,297,603       | 307,405    | 990,198           |                               |
| BANCO SANTANDER CHIL | SPON ADR S     | 05965F10     | 418,453           | 26,997          | 26,997     |                   |                               |
| BANCORPSOUTH INC     | COM            | 05969210     | 15,892,841        | 805,925         | 805,695    | 230               |                               |
| BANDAG INC           | COM            | 05981510     | 13,162,603        | 349,326         | 349,326    |                   |                               |
| BANK OF AMERICA CORP | COM            | 06050510     | 2,498,751,974     | 36,735,548      | 36,444,942 | 229,340           | 61,26                         |
| BANK OF GRANITE CORP | COM            | 06240110     | 2,527,838         | 109,906         | 109,906    |                   |                               |
| BANK MONTREAL QUE    | COM            | 06367110     | 631,966           | 26,039          | 26,039     |                   |                               |
| BANK MUT CORP        | COM            | 06374810     | 1,786,581         | 105,093         | 105,093    |                   |                               |
| BANK NEW YORK INC    | COM            | 06405710     | 683,690,527       | 16,270,598      | 16,037,452 | 126,469           | 106,67                        |
| BANK ONE CORP        | COM            | 06423A10     | 1,087,759,596     | 26,035,414      | 25,892,168 | 111,519           | 31,72                         |
| BANKATLANTIC BANCORP | CL A           | 06590850     | 10,178,077        | 782,929         | 782,929    |                   |                               |
| BANKNORTH GROUP INC  | COM            | 06646R10     | 69,658,464        | 2,643,585       | 1,860,457  | 727,386           | 55,74                         |
| BANKUNITED FINL CORP | CL A           | 06652B10     | 2,870,662         | 191,633         | 191,633    |                   |                               |
| BANNER CORP          | COM            | 06652V10     | 2,120,193         | 96,636          | 96,636     |                   |                               |
| BANTA CORP           | COM            | 06682110     | 19,221,943        | 538,279         | 529,079    | 4,100             | 5,10                          |
| BARCLAYS PLC         | ADR            | 06738E20     | 16,519,804        | 133,872         | 34,844     | 99,028            |                               |
| BARD C R INC         | COM            | 06738310     | 64,001,224        | 1,083,848       | 1,077,563  | 6,285             |                               |
| BARNES & NOBLE INC   | COM            | 06777410     | 17,061,916        | 550,562         | 547,542    | 2,820             | 20                            |
| BARNES GROUP INC     | COM            | 06780610     | 5,688,973         | 232,203         | 231,703    | 500               |                               |
| BARRICK GOLD CORP    | COM            | 06790110     | 155,699,357       | 8,388,974       | 8,381,492  | 7,482             |                               |
| BARR LABS INC        | COM            | 06830610     | 27,653,878        | 420,144         | 419,054    | 990               | 10                            |

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BARRA INC COM 06831310 11,440,219 188,876 188,526 350  
 Page Total 8,936,010,082

Page 10 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                 |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shared as Other |
| BASSETT FURNITURE IN | COM            | 07020310     | 2,755,302         | 134,405         | 134,405               |                   |                 |
| BAUSCH & LOMB INC    | COM            | 07170710     | 51,504,601        | 1,155,589       | 1,153,939             | 1,550             | 10              |
| BAXTER INTL INC      | COM            | 07181310     | 1,048,149,937     | 17,610,046      | 13,213,436            | 4,377,169         | 19,44           |
| BAY VIEW CAP CORP DE | COM            | 07262L10     | 4,172,495         | 610,014         | 607,014               | 3,000             |                 |
| BAYER A G            | SPONSORED      | 07273030     | 1,676,129         | 49,531          | 49,311                | 220               |                 |
| BE AEROSPACE INC     | COM            | 07330210     | 3,859,721         | 388,693         | 384,793               | 3,900             |                 |
| BEA SYS INC          | COM            | 07332510     | 37,791,848        | 2,756,517       | 2,728,636             | 26,326            | 1,55            |
| BEAR STEARNS COS INC | COM            | 07390210     | 134,922,540       | 2,150,160       | 2,145,201             | 4,754             | 20              |
| BEASLEY BROADCAST GR | CL A           | 07401410     | 1,534,149         | 102,894         | 102,894               |                   |                 |
| BEAZER HOMES USA INC | COM            | 07556Q10     | 6,308,537         | 81,348          | 81,348                |                   |                 |
| BEBE STORES INC      | COM            | 07557110     | 983,077           | 46,702          | 46,702                |                   |                 |
| BECKMAN COULTER INC  | COM            | 07581110     | 36,665,757        | 717,951         | 701,151               | 2,150             | 14,65           |
| BECTON DICKINSON & C | COM            | 07588710     | 441,472,315       | 11,703,932      | 11,685,327            | 12,525            | 6,08            |
| BED BATH & BEYOND IN | COM            | 07589610     | 203,650,571       | 6,034,091       | 5,907,437             | 113,764           | 12,89           |
| BEDFORD PPTY INVS IN | COM PAR \$0    | 07644630     | 7,325,977         | 286,171         | 286,171               |                   |                 |
| BEL FUSE INC         | CL A           | 07734720     | 238,360           | 10,100          | 10,100                |                   |                 |
| BEL FUSE INC         | CL B           | 07734730     | 1,918,617         | 78,439          | 78,419                |                   | 20              |
| BELDEN INC           | COM            | 07745910     | 7,546,865         | 316,696         | 315,336               | 1,360             |                 |
| BELL MICROPRODUCTS I | COM            | 07813710     | 2,156,377         | 207,344         | 207,344               |                   |                 |
| BELLSOUTH CORP       | COM            | 07986010     | 6,323,267,905     | 171,548,234     | 167,431,308           | 3,725,429         | 391,49          |
| BELO CORP            | COM SER A      | 08055510     | 21,851,117        | 939,833         | 936,443               | 2,990             | 40              |
| BEMIS INC            | COM            | 08143710     | 59,217,368        | 1,089,556       | 1,073,795             | 5,985             | 9,77            |
| BENCHMARK ELECTRS IN | COM            | 08160H10     | 14,037,968        | 501,356         | 501,156               | 200               |                 |
| BERKLEY W R CORP     | COM            | 08442310     | 17,399,483        | 302,705         | 302,705               |                   |                 |
| BERKSHIRE HATHAWAY I | CL B           | 08467020     | 409,763,561       | 172,969         | 168,578               | 2,072             | 2,31            |
| BERRY PETE CO        | CL A           | 08578910     | 3,298,065         | 213,467         | 213,467               |                   |                 |
| BEST BUY INC         | COM            | 08651610     | 371,703,816       | 4,693,230       | 4,663,757             | 25,513            | 3,96            |
| BETHLEHEM STL CORP   | COM            | 08750910     | 497,740           | 1,106,090       | 1,105,990             | 100               |                 |
| BEVERLY ENTERPRISES  | COM NEW        | 08785130     | 6,802,812         | 944,835         | 944,835               |                   |                 |
| BHP BILLITON LTD     | SPONSORED      | 08860610     | 8,373,726         | 684,128         | 138,877               | 545,251           |                 |
| BIG LOTS INC         | COM            | 08930210     | 31,480,584        | 2,240,611       | 2,237,276             | 3,235             | 10              |
| BIO RAD LABS INC     | CL A           | 09057220     | 6,066,502         | 161,558         | 161,358               | 200               |                 |
| BIO TECHNOLOGY GEN C | COM            | 09057810     | 3,648,949         | 743,167         | 741,684               | 1,483             |                 |
| BIOGEN INC           | COM            | 09059710     | 189,565,681       | 3,863,956       | 3,135,649             | 724,007           | 4,30            |
| BIOMARIN PHARMACEUTI | COM            | 09061G10     | 2,711,635         | 258,991         | 258,991               |                   |                 |
| BIOMET INC           | COM            | 09061310     | 150,358,944       | 5,556,502       | 5,527,413             | 28,909            | 18              |
| BIOPURE CORP         | CL A           | 09065H10     | 3,471,563         | 327,506         | 224,846               | 99,910            | 2,75            |
| BIOSPHERE MEDICAL IN | COM            | 09066V10     | 235,707           | 32,249          | 32,249                |                   |                 |
| BIOSITE INC          | COM            | 09094510     | 5,889,188         | 237,947         | 237,947               |                   |                 |
| BIORELIANCE CORP     | COM            | 09095110     | 250,046           | 10,900          | 10,900                |                   |                 |
| BLACK & DECKER CORP  | COM            | 09179710     | 97,221,780        | 2,088,994       | 2,082,779             | 5,715             | 50              |
| Page Total           |                |              | 9,721,747,315     |                 |                       |                   |                 |

| Name of Issuer        | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |  | Other    |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--|----------|
|                       |                |              |                   |                 | Sole                  | Shared as Defined |  |          |
| BLACK BOX CORP DEL    | COM            | 09182610     | 12,343,516        | 254,926         | 253,506               | 1,420             |  |          |
| BLACK HILLS CORP      | COM            | 09211310     | 8,927,274         | 266,645         | 265,705               | 840               |  | 10       |
| BLACKROCK INC         | CL A           | 09247X10     | 3,626,292         | 81,307          | 81,307                |                   |  |          |
| BLOCK H & R INC       | COM            | 09367110     | 186,062,766       | 4,185,889       | 4,147,179             | 24,010            |  | 14,70    |
| BLOCKBUSTER INC       | CL A           | 09367910     | 20,266,391        | 863,502         | 863,382               | 120               |  |          |
| BLUE MARTINI SOFTWARE | COM            | 09569810     | 384,595           | 270,842         | 270,842               |                   |  |          |
| BLYTH INC             | COM            | 09643P10     | 14,999,367        | 565,587         | 565,507               | 80                |  |          |
| BOB EVANS FARMS INC   | COM            | 09676110     | 12,856,608        | 455,585         | 455,585               |                   |  |          |
| BOCA RESORTS INC      | CL A           | 09688T10     | 3,716,924         | 287,243         | 287,203               | 40                |  |          |
| BOEING CO             | COM            | 09702310     | 4,356,459,931     | 90,289,325      | 89,056,726            | 1,180,520         |  | 52,07    |
| BOISE CASCADE CORP    | COM            | 09738310     | 79,529,513        | 2,194,523       | 1,278,584             | 915,939           |  |          |
| BONE CARE INTL INC    | COM            | 09807210     | 1,186,078         | 86,323          | 86,323                |                   |  |          |
| BORDERS GROUP INC     | COM            | 09970910     | 20,228,864        | 846,042         | 843,302               | 2,440             |  | 30       |
| BORG WARNER INC       | COM            | 09972410     | 28,875,498        | 458,924         | 458,284               | 440               |  | 20       |
| BORLAND SOFTWARE CORP | COM            | 09984910     | 8,608,821         | 661,708         | 661,708               |                   |  |          |
| BORON LEPORE & ASSOC  | COM            | 10001P10     | 752,494           | 62,087          | 62,087                |                   |  |          |
| BOSTON ACOUSTICS INC  | COM            | 10053410     | 232,584           | 22,025          | 22,025                |                   |  |          |
| BOSTON BEER INC       | CL A           | 10055710     | 1,317,339         | 87,241          | 87,241                |                   |  |          |
| BOSTON COMMUNICATION  | COM            | 10058210     | 2,995,944         | 347,961         | 347,961               |                   |  |          |
| BOSTON PRIVATE FINL   | COM            | 10111910     | 6,224,430         | 232,689         | 213,539               | 150               |  | 19,00    |
| BOSTON PROPERTIES IN  | COM            | 10112110     | 38,730,984        | 981,774         | 943,439               | 38,335            |  |          |
| BOSTON SCIENTIFIC CO  | COM            | 10113710     | 208,065,273       | 8,292,757       | 8,260,182             | 17,520            |  | 15,05    |
| BOTTOMLINE TECH DEL   | COM            | 10138810     | 239,413           | 28,333          | 28,133                |                   |  | 20       |
| BOWATER INC           | COM            | 10218310     | 29,948,574        | 601,377         | 599,157               | 2,120             |  | 10       |
| BOWNE & CO INC        | COM            | 10304310     | 4,668,426         | 331,800         | 331,640               | 160               |  |          |
| BOYD GAMING CORP      | COM            | 10330410     | 4,856,807         | 322,926         | 322,926               |                   |  |          |
| BOYDS COLLECTION LTD  | COM            | 10335410     | 3,244,182         | 495,295         | 495,295               |                   |  |          |
| BOYKIN LODGING CO     | COM            | 10343010     | 2,075,667         | 223,190         | 223,090               | 100               |  |          |
| BRADY CORP            | CL A           | 10467410     | 11,517,009        | 317,273         | 313,833               | 3,340             |  | 10       |
| BRANDYWINE RLTY TR    | SH BEN INT     | 10536820     | 8,914,652         | 372,998         | 372,978               | 20                |  |          |
| BRASCAN CORP          | CL A LTD V     | 10549P60     | 292,319           | 13,403          | 13,403                |                   |  |          |
| BRASIL TELECOM PARTI  | SPON ADR P     | 10553010     | 827,246           | 20,733          | 20,733                |                   |  |          |
| BRAUN CONSULTING INC  | COM            | 10565110     | 308,936           | 71,679          | 71,679                |                   |  |          |
| BRIGGS & STRATTON CO  | COM            | 10904310     | 22,637,888        | 492,128         | 491,828               | 300               |  |          |
| BRIGHT HORIZON FAMIL  | COM            | 10919510     | 4,249,953         | 144,208         | 109,533               | 34,675            |  |          |
| BRIGHTPOINT INC       | COM            | 10947310     | 487,036           | 535,205         | 535,205               |                   |  |          |
| BRINKER INTL INC      | COM            | 10964110     | 48,791,602        | 1,505,449       | 1,481,733             | 16,491            |  | 7,22     |
| BRIO SOFTWARE INC     | COM            | 10970410     | 426,237           | 155,561         | 155,561               |                   |  |          |
| BRISTOL MYERS SQUIBB  | COM            | 11012210     | 1,850,231,525     | 45,696,012      | 43,254,605            | 1,280,929         |  | 1,160,47 |
| BRITESMILE INC        | COM            | 11041510     | 757,212           | 141,008         | 141,008               |                   |  |          |
| BRITISH AMERN TOB PL  | SPONSORED      | 11044810     | 22,868,912        | 1,194,823       | 31,395                | 1,163,428         |  |          |
| Page Total            |                |              | 7,033,735,082     |                 |                       |                   |  |          |

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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 Other |
| BROADCOM CORP        | CL A           | 11132010     | 186,342,647       | 5,190,603       | 5,180,758             | 9,150             | 695          |
| BROADVISION INC      | COM            | 11141210     | 2,463,141         | 1,423,781       | 1,418,161             | 5,480             | 140          |
| BROADWING INC        | COM            | 11162010     | 15,509,572        | 2,218,823       | 2,210,787             | 6,200             | 1,836        |
| BROCADE COMMUNICATIO | COM            | 11162110     | 50,596,326        | 1,873,938       | 1,835,348             | 26,035            | 12,555       |
| BROOKLINE BANCORP IN | COM            | 11373910     | 2,152,391         | 126,166         | 124,506               | 1,660             |              |
| BROOKS AUTOMATION IN | COM            | 11434A10     | 12,480,323        | 274,655         | 243,025               | 27,175            | 4,455        |
| BROOKTROUT INC       | COM            | 11458010     | 339,021           | 55,036          | 55,036                |                   |              |
| BROWN & BROWN INC    | COM            | 11523610     | 16,538,003        | 526,688         | 526,688               |                   |              |
| BROWN FORMAN CORP    | CL B           | 11563720     | 85,850,033        | 1,179,907       | 1,177,867             | 2,040             |              |
| BROWN TOM INC        | COM NEW        | 11566020     | 10,459,858        | 383,145         | 382,685               | 360               | 100          |
| BROWN SHOE INC NEW   | COM            | 11573610     | 3,301,350         | 169,648         | 169,488               | 60                | 100          |
| BRUKER DALTONICS INC | COM            | 11679510     | 4,317,236         | 450,651         | 450,651               |                   |              |
| BRUNSWICK CORP       | COM            | 11704310     | 55,288,631        | 2,023,742       | 2,021,062             | 2,680             |              |
| BRUSH ENGINEERED MAT | COM            | 11742110     | 2,000,072         | 157,486         | 157,486               |                   |              |
| BSQUARE CORP         | COM            | 11776U10     | 615,729           | 168,232         | 138,032               | 200               | 30,000       |
| BUCA INC             | COM            | 11776910     | 2,094,019         | 115,246         | 115,106               | 140               |              |
| BUCKEYE PARTNERS L P | UNIT LTD P     | 11823010     | 1,296,750         | 32,500          | 20,700                | 10,800            | 1,000        |
| BUCKEYE TECHNOLOGIES | COM            | 11825510     | 2,826,320         | 274,400         | 273,900               | 500               |              |
| BUCKLE INC           | COM            | 11844010     | 4,419,555         | 180,390         | 180,390               |                   |              |
| BUILDING MATLS HLDG  | COM            | 12011310     | 3,194,064         | 221,810         | 221,810               |                   |              |
| BURLINGTON COAT FACT | COM            | 12157910     | 3,791,980         | 196,986         | 196,986               |                   |              |
| BURLINGTON NORTHN SA | COM            | 12189T10     | 307,420,089       | 10,186,219      | 9,933,037             | 198,694           | 54,488       |
| BURLINGTON RES INC   | COM            | 12201410     | 186,478,875       | 4,651,506       | 4,566,412             | 72,350            | 12,744       |
| BURNHAM PAC PPTYS IN | COM            | 12232C10     | 484,168           | 286,490         | 286,490               |                   |              |
| BUSH INDS INC        | CL A           | 12316410     | 1,041,777         | 81,708          | 81,708                |                   |              |
| BUTLER MFG CO DEL    | COM            | 12365510     | 1,874,479         | 69,813          | 69,813                |                   |              |
| C&D TECHNOLOGIES INC | COM            | 12466110     | 8,942,874         | 425,446         | 425,106               | 340               |              |
| CBL & ASSOC PPTYS IN | COM            | 12483010     | 21,487,957        | 607,863         | 527,513               | 80,350            |              |
| CCC INFORMATION SVCS | COM            | 12487Q10     | 958,257           | 105,303         | 105,303               |                   |              |
| CBRL GROUP INC       | COM            | 12489V10     | 29,846,182        | 1,048,338       | 1,044,378             | 3,760             | 200          |
| CCBT FINL COS INC    | COM            | 12500Q10     | 2,623,559         | 97,894          | 80,794                | 9,100             | 8,000        |
| C COR NET CORP       | COM            | 12501010     | 6,248,430         | 347,135         | 345,675               | 1,460             |              |
| C D I CORP           | COM            | 12507110     | 3,477,911         | 151,543         | 151,543               |                   |              |
| CDW COMPUTER CTRS IN | COM            | 12512910     | 38,423,162        | 763,273         | 761,053               | 1,920             | 300          |
| CEC ENTMT INC        | COM            | 12513710     | 15,106,060        | 326,971         | 326,551               | 420               |              |
| CFS BANCORP INC      | COM            | 12525D10     | 1,831,488         | 134,175         | 134,175               |                   |              |
| CH ENERGY GROUP INC  | COM            | 12541M10     | 7,772,215         | 163,798         | 162,685               | 1,013             | 100          |
| C H ROBINSON WORLDWI | COM            | 12541W10     | 26,985,772        | 803,148         | 800,247               | 2,601             | 300          |
| CIGNA CORP           | COM            | 12550910     | 386,089,064       | 3,807,960       | 3,763,734             | 23,814            | 20,412       |
| CKE RESTAURANTS INC  | COM            | 12561E10     | 436,956           | 48,822          | 48,822                |                   |              |
| CLECO CORP NEW       | COM            | 12561W10     | 15,299,991        | 640,167         | 635,327               | 3,440             | 1,400        |
| Page Total           |                |              | 1,528,706,287     |                 |                       |                   |              |

Page 13 of 80

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

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|                       |            |          |               |           |           |         |         |
|-----------------------|------------|----------|---------------|-----------|-----------|---------|---------|
| CMGI INC              | COM        | 12575010 | 2,676,507     | 1,982,598 | 1,969,548 | 11,735  | 1,3     |
| CMS ENERGY CORP       | COM        | 12589610 | 59,432,490    | 2,626,270 | 2,616,760 | 9,510   |         |
| CPI CORP              | COM        | 12590210 | 1,594,761     | 96,946    | 96,946    |         |         |
| CPB INC               | COM        | 12590310 | 2,336,830     | 68,030    | 68,030    |         |         |
| CSS INDS INC          | COM        | 12590610 | 1,330,699     | 40,932    | 40,932    |         |         |
| CSK AUTO CORP         | COM        | 12596510 | 2,366,913     | 250,467   | 250,387   | 80      |         |
| CNA FINL CORP         | COM        | 12611710 | 10,204,088    | 343,572   | 343,172   | 400     |         |
| CNA SURETY CORP       | COM        | 12612L10 | 4,122,751     | 273,937   | 273,937   |         |         |
| CNF INC               | COM        | 12612W10 | 32,459,619    | 983,923   | 982,583   | 1,240   | 1       |
| CNET NETWORKS INC     | COM        | 12613R10 | 4,814,766     | 878,607   | 878,138   | 369     | 1       |
| CNS INC               | COM        | 12613610 | 217,980       | 31,500    | 11,500    | 20,000  |         |
| CRH PLC               | ADR        | 12626K20 | 7,654,798     | 421,056   | 54,309    | 366,747 |         |
| CSG SYS INTL INC      | COM        | 12634910 | 15,203,264    | 534,010   | 533,160   | 650     | 2       |
| CSX CORP              | COM        | 12640810 | 174,184,956   | 4,570,584 | 4,538,436 | 25,740  | 6,4     |
| CT COMMUNICATIONS IN  | COM NEW    | 12642640 | 2,349,417     | 157,679   | 157,639   | 40      |         |
| CTS CORP              | COM        | 12650110 | 4,517,760     | 278,016   | 277,996   | 20      |         |
| CUNO INC              | COM        | 12658310 | 5,785,931     | 155,871   | 155,831   | 40      |         |
| CVB FINL CORP         | COM        | 12660010 | 5,074,110     | 251,692   | 251,692   |         |         |
| CVS CORP              | COM        | 12665010 | 315,583,125   | 9,192,634 | 8,913,857 | 185,413 | 93,3    |
| CV THERAPEUTICS INC   | COM        | 12666710 | 10,817,392    | 298,823   | 269,818   | 23,725  | 5,2     |
| CABLE & WIRELESS PUB  | SPONSORED  | 12683020 | 602,857       | 61,266    | 59,916    | 1,350   |         |
| CABLEVISION SYS CORP  | CL A NY CA | 12686C10 | 23,712,620    | 697,430   | 693,443   | 1,460   | 2,5     |
| CABLEVISION SYS CORP  | CL A RAINB | 12686C84 | 7,259,572     | 294,148   | 292,220   | 665     | 1,2     |
| CABLE DESIGN TECHNOL  | COM        | 12692410 | 6,826,442     | 511,344   | 510,244   | 1,100   |         |
| CABOT CORP            | COM        | 12705510 | 94,319,528    | 2,559,553 | 761,935   | 50,179  | 1,747,4 |
| CABOT MICROELECTRONI  | COM        | 12709P10 | 54,932,747    | 812,014   | 364,186   | 21,716  | 426,1   |
| CABOT OIL & GAS CORP  | CL A       | 12709710 | 11,341,986    | 458,077   | 403,941   | 14,150  | 39,9    |
| CACI INTL INC         | CL A       | 12719030 | 15,894,928    | 452,718   | 452,718   |         |         |
| CADBURY SCHWEPPEES PL | ADR        | 12720930 | 673,520       | 24,271    | 24,271    |         |         |
| CADENCE DESIGN SYSTE  | COM        | 12738710 | 77,584,451    | 3,431,422 | 3,412,439 | 16,303  | 2,6     |
| CADIZ INC             | COM        | 12753710 | 2,837,475     | 315,275   | 315,275   |         |         |
| CADMUS COMMUNICATION  | COM        | 12758710 | 300,124       | 25,115    | 25,115    |         |         |
| CAL DIVE INTL INC     | COM        | 12791410 | 7,363,776     | 295,734   | 289,934   | 5,800   |         |
| CALGON CARBON CORP    | COM        | 12960310 | 2,757,656     | 329,076   | 329,076   |         |         |
| CALIFORNIA PIZZA KIT  | COM        | 13054D10 | 3,526,359     | 140,998   | 140,998   |         |         |
| CALIFORNIA WTR SVC G  | COM        | 13078810 | 3,673,088     | 143,480   | 143,480   |         |         |
| CALIPER TECHNOLOGIES  | COM        | 13087610 | 2,662,831     | 205,307   | 204,950   | 357     |         |
| CALLAWAY GOLF CO      | COM        | 13119310 | 18,534,246    | 962,818   | 961,158   | 1,460   | 2       |
| CALLON PETE CO DEL    | COM        | 13123X10 | 631,651       | 80,981    | 80,981    |         |         |
| CALPINE CORP          | COM        | 13134710 | 86,447,668    | 6,806,903 | 6,781,241 | 18,331  | 7,3     |
| CAMBREX CORP          | COM        | 13201110 | 12,103,455    | 287,493   | 258,493   | 26,345  | 2,6     |
| Page Total            |            |          | 1,096,715,137 |           |           |         |         |

14 of 80

| Name of Issuer   | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretio |                   |        |
|------------------|----------------|--------------|-------------------|-----------------|----------------------|-------------------|--------|
|                  |                |              |                   |                 | Sole                 | Shared as Defined | Sha Ot |
| CAMDEN PPTY TR   | SH BEN INT     | 13313110     | 23,616,470        | 603,693         | 565,843              | 37,850            |        |
| CAMINUS CORP     | COM            | 13376610     | 2,105,392         | 93,573          | 93,573               |                   |        |
| CAMPBELL SOUP CO | COM            | 13442910     | 217,535,412       | 8,116,993       | 8,073,274            | 32,567            | 11,1   |

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|                      |            |          |               |            |            |         |      |  |
|----------------------|------------|----------|---------------|------------|------------|---------|------|--|
| CDN IMPERIAL BK OF C | COM        | 13606910 | 695,977       | 19,605     | 19,605     |         |      |  |
| CANON INC            | ADR        | 13800630 | 22,866,753    | 615,525    | 222,947    | 392,578 |      |  |
| CAPITAL CITY BK GROU | COM        | 13967410 | 1,653,345     | 61,235     | 61,235     |         |      |  |
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 9,924,546     | 431,502    | 431,402    | 100     |      |  |
| CAPITAL ONE FINL COR | COM        | 14040H10 | 273,388,396   | 4,281,729  | 4,259,746  | 20,918  | 1,0  |  |
| CAPITOL FED FINL     | COM        | 14057C10 | 7,122,640     | 313,911    | 310,711    | 3,200   |      |  |
| CAPSTONE TURBINE COR | COM        | 14067D10 | 1,442,533     | 442,495    | 441,615    | 820     |      |  |
| CAPSTEAD MTG CORP    | COM NO PAR | 14067E50 | 1,851,833     | 95,702     | 95,002     | 650     |      |  |
| CAPTARIS INC         | COM        | 14071N10 | 783,783       | 226,527    | 226,527    |         |      |  |
| CARBO CERAMICS INC   | COM        | 14078110 | 2,872,115     | 70,120     | 69,720     | 400     |      |  |
| CARAUSTAR INDS INC   | COM        | 14090910 | 8,616,328     | 824,529    | 287,653    | 536,876 |      |  |
| CARDINAL HEALTH INC  | COM        | 14149Y10 | 753,427,993   | 10,628,128 | 10,248,632 | 334,828 | 44,6 |  |
| CARDIODYNAMICS INTL  | COM        | 14159710 | 1,134,184     | 266,867    | 266,867    |         |      |  |
| CAREER EDUCATION COR | COM        | 14166510 | 16,377,451    | 413,572    | 412,492    | 1,080   |      |  |
| CAREMARK RX INC      | COM        | 14170510 | 43,099,075    | 2,210,209  | 1,613,427  | 596,320 | 4    |  |
| CARLISLE COS INC     | COM        | 14233910 | 21,721,363    | 496,829    | 496,429    | 400     |      |  |
| CARLTON COMMUNICATIO | ADR        | 14287220 | 379,182       | 19,596     | 19,596     |         |      |  |
| CARNIVAL CORP        | COM        | 14365810 | 313,369,312   | 9,597,835  | 9,565,285  | 27,000  | 5,5  |  |
| CARRIAGE SVCS INC    | CL A       | 14390510 | 261,590       | 51,800     | 51,800     |         |      |  |
| CARPENTER TECHNOLOGY | COM        | 14428510 | 7,711,236     | 266,456    | 266,456    |         |      |  |
| CARRAMERICA RLTY COR | COM        | 14441810 | 18,551,154    | 590,613    | 589,903    | 710     |      |  |
| CARREKER CORP        | COM        | 14443310 | 1,282,284     | 147,051    | 147,051    |         |      |  |
| CARRIER ACCESS CORP  | COM        | 14446010 | 270,642       | 90,214     | 90,214     |         |      |  |
| CASCADE CORP         | COM        | 14719510 | 566,312       | 40,164     | 40,164     |         |      |  |
| CASCADE NAT GAS CORP | COM        | 14733910 | 3,700,746     | 174,399    | 174,399    |         |      |  |
| CASELLA WASTE SYS IN | CL A       | 14744810 | 2,149,783     | 180,351    | 180,331    |         |      |  |
| CASEYS GEN STORES IN | COM        | 14752810 | 6,056,572     | 448,635    | 447,915    | 720     |      |  |
| CASH AMER INTL INC   | COM        | 14754D10 | 2,163,717     | 245,877    | 245,877    |         |      |  |
| CASS INFORMATION SYS | COM        | 14808P10 | 1,342,431     | 53,494     |            |         | 53,4 |  |
| CASTLE A M & CO      | COM        | 14841110 | 718,236       | 66,258     | 66,258     |         |      |  |
| CATALINA MARKETING C | COM        | 14886710 | 18,023,700    | 493,800    | 491,380    | 520     | 1,9  |  |
| CATALYTICA ENERGY SY | COM        | 14888410 | 499,258       | 148,148    | 148,148    |         |      |  |
| CATAPULT COMMUNICATI | COM        | 14901610 | 2,358,980     | 93,462     | 93,462     |         |      |  |
| CATELLUS DEV CORP    | COM        | 14911110 | 17,260,661    | 877,512    | 812,427    | 65,085  |      |  |
| CATERPILLAR INC DEL  | COM        | 14912310 | 575,847,294   | 10,129,240 | 10,022,410 | 70,725  | 36,1 |  |
| CATHAY BANCORP INC   | COM        | 14915010 | 6,011,049     | 83,371     | 76,371     |         | 7,0  |  |
| CATO CORP NEW        | CL A       | 14920510 | 6,950,713     | 311,971    | 311,971    |         |      |  |
| CEDAR FAIR L P       | DEPOSITRY  | 15018510 | 1,165,918     | 49,050     | 37,850     | 7,000   | 4,2  |  |
| Page Total           |            |          | 2,396,876,359 |            |            |         |      |  |

Page 15 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                 |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shared as Other |
| CELL GENESYS INC     | COM            | 15092110     | 6,738,896         | 397,575         | 397,075               | 400               | 10              |
| CELERITEK INC        | COM            | 15092610     | 1,106,426         | 107,420         | 107,320               |                   | 10              |
| CELL THERAPEUTICS IN | COM            | 15093410     | 7,530,094         | 303,266         | 302,866               | 400               |                 |
| CELESTICA INC        | SUB VTG SH     | 15101Q10     | 2,062,795         | 56,889          | 56,889                |                   |                 |
| CELGENE CORP         | COM            | 15102010     | 11,973,876        | 483,793         | 481,643               | 2,050             | 10              |
| CELL PATHWAYS INC NE | COM            | 15114R10     | 974,065           | 236,999         | 236,999               |                   |                 |
| CELLTECH GROUP PLC   | SPONSORED      | 15115810     | 4,968,640         | 269,303         | 30,862                | 238,441           |                 |
| CEMEX S A            | SPON ADR 5     | 15129088     | 1,300,114         | 44,012          | 44,012                |                   |                 |



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|                      |            |          |               |            |            |         |       |
|----------------------|------------|----------|---------------|------------|------------|---------|-------|
| CENDANT CORP         | COM        | 15131310 | 410,211,916   | 21,365,204 | 21,278,881 | 51,888  | 34,43 |
| CENTENNIAL BANCORP   | COM        | 15133T10 | 2,213,907     | 277,432    | 277,432    |         |       |
| CENTENNIAL COMMUNCTN | CL A NEW   | 15133V20 | 479,019       | 133,061    | 133,061    |         |       |
| CENTER TR INC        | COM        | 15184510 | 501,915       | 94,880     | 94,880     |         |       |
| CENTERPOINT PPTYS TR | SH BEN INT | 15189510 | 24,625,720    | 455,610    | 402,045    | 53,565  |       |
| CENTEX CONSTRUCTION  | COM        | 15231R10 | 4,050,996     | 101,835    | 101,635    | 200     |       |
| CENTEX CORP          | COM        | 15231210 | 69,825,753    | 1,344,613  | 1,341,663  | 2,850   | 10    |
| CENTILLIUM COMMUNICA | COM        | 15231910 | 2,941,364     | 243,088    | 243,088    |         |       |
| CENTRA SOFTWARE INC  | COM        | 15234X10 | 936,424       | 194,279    | 193,599    | 680     |       |
| CENTRAL COAST BANCOR | COM        | 15314510 | 1,275,326     | 64,443     | 64,443     |         |       |
| CENTRAL PKG CORP     | COM        | 15478510 | 4,139,050     | 180,037    | 179,937    | 100     |       |
| CENTRAL VT PUB SVC C | COM        | 15577110 | 5,111,889     | 286,220    | 286,220    |         |       |
| CENTURY ALUM CO      | COM        | 15643110 | 1,948,423     | 119,903    | 119,903    |         |       |
| CENTURY BANCORP INC  | CL A NON V | 15643210 | 1,342,110     | 58,100     | 4,100      |         | 54,00 |
| CENTURY BUSINESS SVC | COM        | 15649010 | 2,757,664     | 794,716    | 744,716    | 50,000  |       |
| CEPHEID              | COM        | 15670R10 | 226,100       | 53,200     | 53,200     |         |       |
| CENTURYTEL INC       | COM        | 15670010 | 103,146,888   | 3,033,732  | 2,771,992  | 201,079 | 60,66 |
| CEPHALON INC         | COM        | 15670810 | 27,204,723    | 431,821    | 411,823    | 16,713  | 3,28  |
| CERIDIAN CORP NEW    | COM        | 15677910 | 37,344,343    | 1,693,621  | 1,688,411  | 4,910   | 30    |
| CERNER CORP          | COM        | 15678210 | 12,322,586    | 258,281    | 256,669    | 1,612   |       |
| CERTEGY INC          | COM        | 15688010 | 38,670,142    | 974,059    | 966,771    | 6,088   | 1,20  |
| CERUS CORP           | COM        | 15708510 | 5,790,274     | 108,088    | 108,088    |         |       |
| CHAMPION ENTERPRISES | COM        | 15849610 | 4,939,992     | 617,499    | 617,399    |         | 10    |
| CHAMPIONSHIP AUTO RA | COM        | 15871110 | 2,298,194     | 162,877    | 162,637    | 240     |       |
| CHARLES RIV LABS INT | COM        | 15986410 | 13,258,545    | 427,695    | 408,895    | 18,800  |       |
| CHARTER ONE FINL INC | COM        | 16090310 | 142,279,936   | 4,557,333  | 4,541,601  | 15,323  | 40    |
| CHARTER MUN MTG ACCE | SH BEN INT | 16090810 | 6,597,444     | 418,089    | 418,069    |         | 2     |
| CHARLOTTE RUSSE HLDG | COM        | 16104810 | 4,853,659     | 187,111    | 187,111    |         |       |
| CHARMING SHOPPES INC | COM        | 16113310 | 7,794,507     | 984,155    | 984,155    |         |       |
| CHARTER COMMUNICATIO | CL A       | 16117M10 | 10,601,942    | 939,056    | 926,796    | 12,260  |       |
| CHATEAU CMNTYS INC   | COM        | 16172610 | 8,399,560     | 292,362    | 292,362    |         |       |
| CHECKFREE CORP NEW   | COM        | 16281310 | 10,313,932    | 672,794    | 672,569    | 25      | 20    |
| CHECKPOINT SYS INC   | COM        | 16282510 | 6,251,602     | 391,950    | 390,950    | 1,000   |       |
| Page Total           |            |          | 1,011,310,751 |            |            |         |       |

Page 16 of 80

| Name of Issuer     | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|--------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                    |                |              |                   |                 | Sole                  | Shared as Defined | Share Othe |
| CHEESECAKE         |                |              |                   |                 |                       |                   |            |
| FACTORY I          | COM            | 16307210     | 14,354,469        | 389,010         | 384,148               | 4,712             | 150        |
| CHELSEA PPTY       |                |              |                   |                 |                       |                   |            |
| GROUP I            | COM            | 16342110     | 19,301,196        | 357,165         | 305,975               | 51,190            |            |
| CHEMED CORP        | COM            | 16359610     | 4,880,636         | 130,673         | 130,673               |                   |            |
| CHEMFIRST INC      | COM            | 16361A10     | 2,854,412         | 106,707         | 106,707               |                   |            |
| CHEMICAL FINL      |                |              |                   |                 |                       |                   |            |
| CORP               | COM            | 16373110     | 6,301,941         | 210,275         | 210,275               |                   |            |
| CHESAPEAKE CORP    | COM            | 16515910     | 4,546,403         | 167,455         | 167,275               | 100               | 80         |
| CHESAPEAKE ENERGY  |                |              |                   |                 |                       |                   |            |
| CO                 | COM            | 16516710     | 10,341,847        | 1,336,156       | 1,329,356             | 6,800             |            |
| CHEVRONTEXACO CORP | COM            | 16676410     | 4,114,915,974     | 45,584,535      | 29,261,041            | 16,127,632        | 195,862    |
| CHICOS FAS INC     | COM            | 16861510     | 14,845,254        | 440,512         | 407,688               | 26,789            | 6,035      |

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|                      |        |          |                |             |             |           |           |
|----------------------|--------|----------|----------------|-------------|-------------|-----------|-----------|
| CHILES OFFSHORE INC  | COM    | 16888M10 | 2,180,147      | 94,789      | 94,789      |           |           |
| CHILDRENS PL RETAIL  | COM    | 16890510 | 3,812,358      | 115,526     | 115,326     | 200       |           |
| CHIPPAC INC          | CL A   | 16965710 | 3,468,777      | 353,236     | 353,236     |           |           |
| CHOICE HOTELS        |        |          |                |             |             |           |           |
| INTL I               | COM    | 16990510 | 7,793,410      | 322,976     | 321,026     | 1,800     | 150       |
| CHIRON CORP          | COM    | 17004010 | 171,412,045    | 3,735,281   | 3,725,133   | 7,987     | 2,161     |
| CHITTENDEN CORP      | COM    | 17022810 | 11,261,519     | 386,330     | 370,785     | 6,672     | 8,873     |
| CHOICEPOINT INC      | COM    | 17038810 | 41,677,516     | 723,568     | 721,292     | 2,026     | 250       |
| CHORDIANT            |        |          |                |             |             |           |           |
| SOFTWARE I           | COM    | 17040410 | 2,063,175      | 283,793     | 283,793     |           |           |
| CHRISTOPHER & BANKS  | COM    | 17104610 | 6,826,065      | 207,795     | 207,795     |           |           |
| CHUBB CORP           | COM    | 17123210 | 300,925,141    | 4,116,623   | 4,045,698   | 37,462    | 33,463    |
| CHURCH & DWIGHT INC  | COM    | 17134010 | 16,358,696     | 555,285     | 555,185     | 100       |           |
| CHURCHILL DOWNS INC  | COM    | 17148410 | 1,227,266      | 33,395      | 33,395      |           |           |
| CIBER INC            | COM    | 17163B10 | 4,498,103      | 491,596     | 489,312     | 2,284     |           |
| CIENA CORP           | COM    | 17177910 | 60,582,753     | 6,731,417   | 6,720,449   | 10,648    | 320       |
| CIMA LABS INC        | COM    | 17179610 | 3,633,327      | 136,335     | 136,315     |           | 20        |
| CINCINNATI FINL CORP | COM    | 17206210 | 150,797,885    | 3,453,914   | 3,446,350   | 7,344     | 220       |
| CINERGY CORP         | COM    | 17247410 | 128,110,732    | 3,583,517   | 3,574,900   | 7,837     | 780       |
| CIPHERGEN BIOSYSTEMS | COM    | 17252Y10 | 964,867        | 160,277     | 160,277     |           |           |
| CIRCOR INTL INC      | COM    | 17273K10 | 1,538,073      | 74,124      | 74,124      |           |           |
| CIRCUIT CITY         | CIRCT  |          |                |             |             |           |           |
| STORE I              | CITY   | 17273710 | 87,803,079     | 4,867,133   | 4,853,726   | 13,247    | 160       |
| CIRCUIT CITY         | CARMAX |          |                |             |             |           |           |
| STORE I              | GRO    | 17273730 | 8,190,896      | 316,740     | 316,740     |           |           |
| CISCO SYS INC        | COM    | 17275R10 | 2,974,365,182  | 175,686,071 | 170,320,587 | 3,779,136 | 1,586,348 |
| CIRRUS LOGIC INC     | COM    | 17275510 | 15,356,877     | 813,825     | 810,345     | 2,310     | 1,170     |
| CINTAS CORP          | COM    | 17290810 | 160,866,957    | 3,226,373   | 3,203,181   | 6,192     | 17,000    |
| CITIGROUP INC        | COM    | 17296710 | 11,198,170,288 | 226,134,295 | 223,470,198 | 2,094,883 | 569,214   |
| CITIZENS BKG CORP MI | COM    | 17442010 | 14,104,675     | 434,391     | 433,391     | 1,000     |           |
| CITIZENS COMMUNICATI | COM    | 17453B10 | 61,778,272     | 5,746,816   | 5,733,672   | 12,944    | 200       |
| CITIZENS INC         | CL A   | 17474010 | 2,024,429      | 188,319     | 188,319     |           |           |
| CITRIX SYS INC       | COM    | 17737610 | 68,968,713     | 3,991,245   | 3,983,685   | 7,440     | 120       |
| CITY BK LYNNWOOD WAS | COM    | 17770A10 | 1,978,564      | 79,942      | 79,942      |           |           |
| CITY HLDG CO         | COM    | 17783510 | 2,597,956      | 169,248     | 168,948     | 300       |           |
| CITY NATL CORP       | COM    | 17856610 | 28,852,323     | 548,419     | 548,319     | 100       |           |
| Page Total           |        |          | 19,736,532,198 |             |             |           |           |

Page 17 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Othe |
| CLAIRES STORES INC   | COM            | 17958410     | 11,670,487        | 599,101         | 598,621               | 280               | 2          |
| CLARCOR INC          | COM            | 17989510     | 10,284,416        | 321,388         | 321,288               | 100               |            |
| CLARK / BARDES INC   | COM            | 18066810     | 2,606,515         | 90,504          | 90,504                |                   |            |
| CLARK DICK PRODTNS I | COM            | 18151210     | 201,460           | 14,000          | 14,000                |                   |            |
| CLAYTON HOMES INC    | COM            | 18419010     | 18,964,551        | 1,132,212       | 1,129,342             | 1,950             | 9          |
| CLEAR CHANNEL COMMUN | COM            | 18450210     | 645,022,094       | 12,546,627      | 12,338,655            | 194,084           | 13,8       |
| CLEVELAND CLIFFS INC | COM            | 18589610     | 4,256,164         | 193,462         | 193,362               | 100               |            |
| CLICK COMMERCE INC   | COM            | 18681D10     | 207,302           | 163,230         | 163,230               |                   |            |
| CLOROX CO DEL        | COM            | 18905410     | 227,224,167       | 5,207,980       | 5,189,950             | 8,350             | 9,6        |
| CLOSURE MED CORP     | COM            | 18909310     | 1,067,935         | 54,265          | 54,265                |                   |            |

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|                      |            |          |               |            |            |           |         |
|----------------------|------------|----------|---------------|------------|------------|-----------|---------|
| COACH INC            | COM        | 18975410 | 52,028,358    | 1,025,998  | 1,020,457  | 5,157     | 3       |
| COACHMEN INDS INC    | COM        | 18987310 | 3,009,811     | 184,651    | 184,651    |           |         |
| COASTAL BANCORP INC  | COM        | 19041P10 | 1,306,357     | 37,756     | 37,756     |           |         |
| COBALT CORP          | COM        | 19074W10 | 889,361       | 99,370     | 99,370     |           |         |
| COBIZ INC            | COM        | 19089710 | 982,227       | 61,198     | 61,198     |           |         |
| COCA COLA BOTTLING C | COM        | 19109810 | 1,399,146     | 28,554     | 28,554     |           |         |
| COCA COLA CO         | COM        | 19121610 | 2,959,164,177 | 56,623,884 | 53,930,782 | 1,361,166 | 1,331,9 |
| COCA COLA ENTERPRISE | COM        | 19121910 | 139,317,213   | 7,418,382  | 7,406,762  | 10,990    | 6       |
| COCA-COLA FEMSA S A  | SPON ADR R | 19124110 | 1,561,643     | 57,287     | 57,287     |           |         |
| COGNEX CORP          | COM        | 19242210 | 9,412,330     | 323,893    | 311,333    | 460       | 12,1    |
| COGNIZANT TECHNOLOGY | CL A       | 19244610 | 10,081,771    | 239,472    | 239,472    |           |         |
| COHERENT INC         | COM        | 19247910 | 9,227,342     | 272,193    | 271,783    | 410       |         |
| COHU INC             | COM        | 19257610 | 7,451,303     | 261,541    | 261,521    | 20        |         |
| COINSTAR INC         | COM        | 19259P30 | 6,781,156     | 201,281    | 201,241    | 40        |         |
| COLDWATER CREEK INC  | COM        | 19306810 | 670,511       | 37,754     | 37,754     |           |         |
| COLE NATIONAL CORP N | CL A       | 19329010 | 1,810,126     | 94,771     | 94,771     |           |         |
| COLE KENNETH PRODTNS | CL A       | 19329410 | 1,957,346     | 97,526     | 97,526     |           |         |
| COLES MYER LTD       | SPON ADR N | 19387040 | 439,825       | 12,050     | 12,050     |           |         |
| COLGATE PALMOLIVE CO | COM        | 19416210 | 703,967,299   | 12,317,888 | 11,790,456 | 450,778   | 76,6    |
| COLLINS & AIKMAN COR | COM        | 19483010 | 7,320,105     | 1,092,553  | 1,092,553  |           |         |
| COLONIAL BANCGROUP I | COM        | 19549330 | 32,877,697    | 2,203,599  | 2,192,023  | 11,576    |         |
| COLONIAL PPTYS TR    | COM SH BEN | 19587210 | 7,390,076     | 214,516    | 214,516    |           |         |
| COLUMBIA BKG SYS INC | COM        | 19723610 | 1,481,300     | 111,376    | 111,376    |           |         |
| COLUMBIA LABS INC    | COM        | 19777910 | 1,101,424     | 222,510    | 222,510    |           |         |
| COLUMBIA SPORTSWEAR  | COM        | 19851610 | 2,915,293     | 86,894     | 86,344     | 550       |         |
| COMARCO INC          | COM        | 20008010 | 258,168       | 24,800     | 24,800     |           |         |
| COMCAST CORP         | CL A       | 20030010 | 426,320       | 12,745     | 8,600      | 3,545     | 6       |
| COMCAST CORP         | CL A SPL   | 20030020 | 646,516,323   | 20,330,702 | 19,863,473 | 418,644   | 48,5    |
| COMDISCO INC         | COM        | 20033610 | 342,441       | 1,037,700  | 1,037,300  | 400       |         |
| COMERICA INC         | COM        | 20034010 | 261,577,639   | 4,180,560  | 4,016,501  | 156,919   | 7,1     |
| COMMERCE BANCORP INC | COM        | 20051910 | 33,115,141    | 737,531    | 735,589    | 1,742     | 2       |
| Page Total           |            |          | 5,828,284,320 |            |            |           |         |

Page 18 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |          |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Oth |
| COMMERCE BANCSHARES  | COM            | 20052510     | 25,344,471        | 573,145         | 530,593               | 40,158            | 2,39     |
| COMMERCE GROUP INC M | COM            | 20064110     | 12,748,592        | 329,421         | 292,921               | 36,500            |          |
| COMMERCE ONE INC DEL | COM            | 20069310     | 4,206,221         | 2,696,296       | 2,576,357             | 79,290            | 40,64    |
| COMMERCIAL FEDERAL C | COM            | 20164710     | 24,959,111        | 927,848         | 927,748               |                   | 10       |
| COMMERCIAL METALS CO | COM            | 20172310     | 7,241,220         | 172,410         | 172,410               |                   |          |
| COMMERCIAL NET LEASE | COM            | 20221810     | 5,080,490         | 363,932         | 363,912               | 20                |          |
| COMMONWEALTH BANCORP | COM            | 20268X10     | 1,930,366         | 77,806          | 77,806                |                   |          |
| COMMONWEALTH INDS IN | COM            | 20300410     | 207,747           | 28,074          | 28,074                |                   |          |
| COMMONWEALTH TEL ENT | COM            | 20334910     | 6,163,796         | 161,145         | 160,645               | 500               |          |
| COMMSCOPE INC        | COM            | 20337210     | 11,105,532        | 638,249         | 636,699               | 1,250             | 30       |
| COMMUNITY BK SYS INC | COM            | 20360710     | 3,118,263         | 103,425         | 103,425               |                   |          |
| COMMUNITY BKS INC MI | COM            | 20362810     | 1,978,667         | 71,613          | 71,613                |                   |          |
| COMMUNITY HEALTH SYS | COM            | 20366810     | 10,090,981        | 456,399         | 403,412               | 47,557            | 5,43     |
| COMMUNITY FIRST BANK | COM            | 20390210     | 10,676,921        | 412,874         | 412,874               |                   |          |
| COMMUNITY TR BANCORP | COM            | 20414910     | 2,602,982         | 101,560         | 101,560               |                   |          |

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|                      |             |          |               |            |            |            |       |
|----------------------|-------------|----------|---------------|------------|------------|------------|-------|
| COMPANHIA BRASILEIRA | ADR         | 20440T20 | 292,852       | 12,901     | 12,901     |            |       |
| COMPANHIA SIDERURGIC | SPONSORED   | 20440W10 | 500,501       | 27,652     | 27,652     |            |       |
| COMPANHIA ENERGETICA | SP ADR N-V  | 20440960 | 357,406       | 23,987     | 23,987     |            |       |
| COMPANHIA DE BEBIDAS | SPONSORED   | 20441W10 | 470,016       | 29,376     | 29,376     |            |       |
| COMPANHIA DE BEBIDAS | SPON ADR P  | 20441W20 | 1,337,683     | 68,564     | 68,564     |            |       |
| COMPANHIA VALE DO RI | SPON ADR P  | 20441210 | 1,180,893     | 44,562     | 44,562     |            |       |
| COMPANIA CERVECERIAS | SPONSORED   | 20442910 | 454,744       | 27,477     | 27,477     |            |       |
| COMPANIA DE TELECOMU | SPON ADR N  | 20444930 | 787,646       | 52,615     | 52,615     |            |       |
| COMPASS BANCSHARES I | COM         | 20449H10 | 56,991,483    | 1,846,177  | 1,839,277  | 6,500      | 40    |
| COMPAQ COMPUTER CORP | COM         | 20449310 | 379,768,225   | 36,341,457 | 36,170,249 | 134,798    | 36,41 |
| COMPUCREDIT CORP     | COM         | 20478N10 | 971,456       | 169,835    | 169,835    |            |       |
| COMPUTER ASSOC INTL  | COM         | 20491210 | 272,323,376   | 12,440,538 | 12,419,510 | 20,276     | 75    |
| COMPUTER NETWORK TEC | COM         | 20492510 | 3,791,601     | 286,808    | 277,448    | 9,360      |       |
| COMPUTER SCIENCES CO | COM         | 20536310 | 194,745,411   | 3,837,348  | 3,750,090  | 42,288     | 44,97 |
| COMPUTER TASK GROUP  | COM         | 20547710 | 375,162       | 64,907     | 64,907     |            |       |
| COMPUTERIZED THERMAL | COM         | 20557C10 | 536,401       | 510,859    | 510,859    |            |       |
| COMPX INTERNATIONAL  | CL A        | 20563P10 | 341,080       | 27,396     | 27,296     | 100        |       |
| COMPUWARE CORP       | COM         | 20563810 | 110,902,490   | 8,590,433  | 8,577,398  | 12,395     | 64    |
| COMSTOCK RES INC     | COM NEW     | 20576820 | 3,243,668     | 424,564    | 424,464    | 100        |       |
| COMVERSE TECHNOLOGY  | COM PAR \$0 | 20586240 | 47,696,240    | 3,764,502  | 3,755,012  | 9,270      | 22    |
| CONAGRA FOODS INC    | COM         | 20588710 | 889,852,537   | 36,694,950 | 12,206,603 | 24,466,807 | 21,54 |
| CONCEPTUS INC        | COM         | 20601610 | 1,941,331     | 90,085     | 88,085     |            | 2,00  |
| CONCORD CAMERA CORP  | COM         | 20615610 | 1,899,091     | 210,776    | 210,776    |            |       |
| CONCORD COMMUNICATIO | COM         | 20618610 | 393,093       | 18,586     | 15,586     | 3,000      |       |
| CONCORD EFS INC      | COM         | 20619710 | 358,387,120   | 10,778,560 | 10,738,330 | 39,510     | 72    |
| CONCURRENT COMPUTER  | COM         | 20671020 | 4,829,464     | 581,163    | 578,863    | 2,300      |       |
| Page Total           |             |          | 2,461,826,330 |            |            |            |       |

Page 19 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Othe |
| CONNECTIV INC        | COM            | 20682910     | 22,609,254        | 908,367         | 900,267               | 7,500             | 60         |
| CONESTOGA ENTERPRISE | COM            | 20701510     | 2,306,447         | 76,221          | 76,221                |                   |            |
| CONEXANT SYSTEMS INC | COM            | 20714210     | 61,197,130        | 5,078,600       | 5,045,102             | 18,969            | 14,52      |
| CONMED CORP          | COM            | 20741010     | 6,394,050         | 255,762         | 255,222               | 540               |            |
| CONNECTICUT BANCSHAR | COM            | 20754010     | 3,107,029         | 113,024         | 113,024               |                   |            |
| CONNECTICUT WTR SVC  | COM            | 20779710     | 1,967,177         | 71,821          | 71,821                |                   |            |
| CONNETICS CORP       | COM            | 20819210     | 2,724,768         | 280,904         | 280,904               |                   |            |
| CONOCO INC           | COM            | 20825150     | 394,526,585       | 13,520,445      | 13,418,879            | 78,803            | 22,76      |
| CONSECO INC          | COM            | 20846410     | 23,454,885        | 6,479,250       | 6,452,886             | 20,950            | 5,41       |
| CONSOL ENERGY INC    | COM            | 20854P10     | 9,977,913         | 380,111         | 380,011               | 100               |            |
| CONSOLIDATED EDISON  | COM            | 20911510     | 188,760,167       | 4,503,941       | 4,482,431             | 14,452            | 7,05       |
| CONSOLIDATED FREIGHT | COM            | 20923210     | 792,036           | 151,152         | 151,152               |                   |            |
| CONSOLIDATED GRAPHIC | COM            | 20934110     | 6,738,498         | 338,618         | 96,920                | 241,698           |            |
| CONSTELLATION BRANDS | CL A           | 21036P10     | 28,427,730        | 517,244         | 486,831               | 26,663            | 3,75       |
| CONSTELLATION ENERGY | COM            | 21037110     | 112,239,518       | 3,638,234       | 3,623,010             | 10,904            | 4,32       |
| CONTINENTAL AIRLS IN | CL B           | 21079530     | 13,616,595        | 480,812         | 477,702               | 3,090             | 2          |
| CONVERA CORP         | CL A           | 21191910     | 612,301           | 174,445         | 174,445               |                   |            |
| CONVERGYS CORP       | COM            | 21248510     | 124,261,360       | 4,202,278       | 3,908,302             | 200,930           | 93,04      |
| COOPER CAMERON CORP  | COM            | 21664010     | 27,082,984        | 529,896         | 529,496               | 300               | 10         |
| COOPER COS INC       | COM NEW        | 21664840     | 15,637,971        | 329,915         | 328,515               | 1,400             |            |

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|                      |            |          |               |            |            |         |       |
|----------------------|------------|----------|---------------|------------|------------|---------|-------|
| COOPER INDS INC      | COM        | 21666910 | 112,179,543   | 2,674,125  | 2,664,853  | 8,772   | 50    |
| COOPER TIRE & RUBR C | COM        | 21683110 | 34,719,152    | 1,603,656  | 1,598,971  | 3,685   | 1,00  |
| COORS ADOLPH CO      | CL B       | 21701610 | 54,119,576    | 802,128    | 800,678    | 1,450   |       |
| COORSTEK INC         | COM        | 21702010 | 3,308,115     | 86,104     | 86,104     |         |       |
| COPART INC           | COM        | 21720410 | 18,331,199    | 1,021,806  | 1,019,988  | 1,334   | 48    |
| COPPER MTN NETWORKS  | COM        | 21751010 | 449,464       | 473,120    | 467,795    | 5,325   |       |
| CORDIANT COMMS GRP P | SPON ADR N | 21851420 | 629,669       | 91,655     | 91,655     |         |       |
| CORILLIAN CORP       | COM        | 21872510 | 506,510       | 153,488    | 153,488    |         |       |
| CORINTHIAN COLLEGES  | COM        | 21886810 | 4,387,942     | 86,804     | 86,804     |         |       |
| CORIXA CORP          | COM        | 21887F10 | 2,343,804     | 379,871    | 379,251    | 520     | 10    |
| CORN PRODS INTL INC  | COM        | 21902310 | 14,266,306    | 443,053    | 436,296    | 1,815   | 4,94  |
| CORNERSTONE RLTY INC | COM        | 21922V10 | 6,194,906     | 555,597    | 555,597    |         |       |
| CORNING INC          | COM        | 21935010 | 154,583,000   | 20,286,483 | 20,023,268 | 209,053 | 54,16 |
| CORPORATE EXECUTIVE  | COM        | 21988R10 | 12,173,219    | 324,524    | 324,324    | 200     |       |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 10,055,389    | 767,587    | 557,892    | 209,695 |       |
| CORRECTIONAL PPTYS T | COM        | 22025E10 | 238,656       | 12,594     | 12,594     |         |       |
| CORRECTIONS CORP AME | COM NEW    | 22025Y40 | 3,409,016     | 262,232    | 262,228    | 4       |       |
| CORUS BANKSHARES INC | COM        | 22087310 | 5,811,540     | 122,271    | 122,271    |         |       |
| CORUS ENTERTAINMENT  | COM CL B N | 22087410 | 1,225,360     | 53,000     |            | 53,000  |       |
| CORVAS INTL INC      | COM        | 22100510 | 1,504,902     | 264,482    | 264,482    |         |       |
| CORVEL CORP          | COM        | 22100610 | 1,994,177     | 66,829     | 66,829     |         |       |
| Page Total           |            |          | 1,488,865,843 |            |            |         |       |

Page 20 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |         |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Sha Oth |
| CORVIS CORP          | COM            | 22100910     | 2,014,094         | 1,612,566       | 1,593,686             | 18,700            | 18      |
| COSINE COMMUNICATION | COM            | 22122210     | 850,098           | 739,216         | 739,216               |                   |         |
| COST PLUS INC CALIF  | COM            | 22148510     | 5,468,158         | 199,845         | 199,805               | 40                |         |
| COSTCO WHSL CORP NEW | COM            | 22160K10     | 389,592,628       | 9,783,843       | 9,752,056             | 30,971            | 81      |
| COSTAR GROUP INC     | COM            | 22160N10     | 2,717,657         | 119,405         | 119,405               |                   |         |
| COUNTRYWIDE CR INDS  | COM            | 22237210     | 130,059,610       | 2,906,360       | 2,901,630             | 4,630             | 10      |
| COUSINS PPTYS INC    | COM            | 22279510     | 14,972,654        | 574,766         | 574,766               |                   |         |
| COVANTA ENERGY CORP  | COM            | 22281N10     | 340,360           | 472,723         | 472,273               | 450               |         |
| COVANSYS CORP        | COM            | 22281W10     | 1,492,380         | 198,984         | 198,984               |                   |         |
| COVANCE INC          | COM            | 22281610     | 19,785,391        | 975,611         | 919,121               | 56,490            |         |
| COVENANT TRANS INC   | CL A           | 22284P10     | 1,019,573         | 69,548          | 69,548                |                   |         |
| COVENTRY HEALTH CARE | COM            | 22286210     | 29,132,402        | 1,120,477       | 1,118,437             | 1,940             | 10      |
| COX COMMUNICATIONS I | CL A           | 22404410     | 85,255,879        | 2,265,034       | 2,251,616             | 8,550             | 4,86    |
| COX RADIO INC        | CL A           | 22405110     | 7,017,327         | 247,089         | 242,529               | 4,560             |         |
| CRANE CO             | COM            | 22439910     | 37,841,512        | 1,384,108       | 1,375,745             | 3,130             | 5,23    |
| CRAWFORD & CO        | CL B           | 22463310     | 4,640,658         | 342,484         | 342,484               |                   |         |
| CREDENCE SYS CORP    | COM            | 22530210     | 16,242,823        | 739,655         | 738,405               | 1,050             | 20      |
| CREDIT ACCEP CORP MI | COM            | 22531010     | 1,590,537         | 147,272         | 147,272               |                   |         |
| CREDIT SUISSE GROUP  | SPONSORED      | 22540110     | 2,404,946         | 64,355          | 64,355                |                   |         |
| CREE INC             | COM            | 22544710     | 14,024,738        | 1,028,961       | 1,027,661             | 1,000             | 30      |
| CRESCENT REAL ESTATE | COM            | 22575610     | 22,537,387        | 1,161,721       | 1,158,901             | 2,820             |         |
| CRESTLINE CAP CORP   | COM            | 22615310     | 4,597,915         | 136,680         | 136,640               | 40                |         |
| CROMPTON CORP        | COM            | 22711610     | 17,796,584        | 1,441,019       | 1,431,082             | 8,190             | 1,74    |
| CROSS CTRY INC       | COM            | 22748P10     | 572,400           | 21,200          | 21,200                |                   |         |
| CROSSMANN CMNTYS INC | COM            | 22764E10     | 3,300,297         | 72,967          | 72,967                |                   |         |

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|                      |            |          |             |           |           |         |       |
|----------------------|------------|----------|-------------|-----------|-----------|---------|-------|
| CROSSROADS SYS INC   | COM        | 22765D10 | 586,218     | 165,132   | 163,332   | 1,800   |       |
| CROWN AMERN RLTY TR  | SH BEN INT | 22818610 | 3,670,265   | 376,824   | 376,824   |         |       |
| CROWN CASTLE INTL CO | COM        | 22822710 | 8,894,131   | 1,345,557 | 1,340,482 | 4,875   | 20    |
| CROWN CORK & SEAL IN | COM        | 22825510 | 11,307,063  | 1,263,359 | 1,261,359 | 2,000   |       |
| CROWN MEDIA HLDGS IN | CL A       | 22841110 | 3,384,009   | 272,904   | 272,824   |         | 8     |
| CRYOLIFE INC         | COM        | 22890310 | 3,046,446   | 145,763   | 145,763   |         |       |
| CUBIC CORP           | COM        | 22966910 | 3,501,544   | 53,565    | 53,565    |         |       |
| CUBIST PHARMACEUTICA | COM        | 22967810 | 4,554,673   | 246,465   | 246,065   | 400     |       |
| CULLEN FROST BANKERS | COM        | 22989910 | 13,259,381  | 369,651   | 368,451   | 1,100   | 10    |
| CUMMINS INC          | COM        | 23102110 | 56,111,176  | 1,188,041 | 1,186,041 | 2,000   |       |
| CUMULUS MEDIA INC    | CL A       | 23108210 | 8,229,721   | 459,761   | 401,471   | 46,395  | 11,89 |
| CURAGEN CORP         | COM        | 23126R10 | 6,046,300   | 376,482   | 272,598   | 103,584 | 30    |
| CURATIVE HEALTH SVCS | COM        | 23126410 | 432,999     | 40,581    | 40,581    |         |       |
| CURIS INC            | COM        | 23126910 | 652,627     | 306,398   | 266,398   |         | 40,00 |
| CURTISS WRIGHT CORP  | COM        | 23156110 | 6,612,494   | 99,436    | 97,736    | 1,700   |       |
| CYBERONICS INC       | COM        | 23251P10 | 2,961,731   | 185,224   | 178,964   | 6,260   |       |
| Page Total           |            |          | 948,518,786 |           |           |         |       |

Page 21 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Othe |
| CYBEROPTICS CORP     | COM            | 23251710     | 602,339           | 46,441          | 46,441                |                   |            |
| CYGNUS INC           | COM            | 23256010     | 1,245,100         | 318,440         | 316,440               |                   | 2,00       |
| CYMER INC            | COM            | 23257210     | 15,263,249        | 307,355         | 306,695               | 560               | 10         |
| CYPRESS SEMICONDUCTO | COM            | 23280610     | 32,137,003        | 1,397,261       | 1,393,431             | 3,310             | 52         |
| CYSIVE INC           | COM            | 23281T10     | 322,006           | 132,024         | 132,024               |                   |            |
| CYTEC INDS INC       | COM            | 23282010     | 15,895,788        | 522,544         | 509,364               | 680               | 12,50      |
| CYTOGEN CORP         | COM            | 23282410     | 1,637,183         | 765,039         | 764,039               | 1,000             |            |
| CYTYC CORP           | COM            | 23294610     | 34,290,076        | 1,273,777       | 1,265,937             | 7,540             | 30         |
| DDI CORP             | COM            | 23316210     | 4,343,237         | 509,172         | 509,172               |                   |            |
| DMC STRATEX NETWORKS | COM            | 23322L10     | 4,996,835         | 918,536         | 918,236               | 200               | 10         |
| DQE INC              | COM            | 23329J10     | 18,048,078        | 846,930         | 842,955               | 3,375             | 60         |
| DPL INC              | COM            | 23329310     | 44,186,093        | 1,729,397       | 1,721,292             | 7,355             | 75         |
| DRS TECHNOLOGIES INC | COM            | 23330X10     | 9,407,284         | 226,955         | 226,855               |                   | 10         |
| D R HORTON INC       | COM            | 23331A10     | 31,187,852        | 827,264         | 824,227               | 3,037             |            |
| DSP GROUP INC        | COM            | 23332B10     | 7,183,516         | 350,929         | 349,929               | 800               | 20         |
| DST SYS INC DEL      | COM            | 23332610     | 63,650,127        | 1,278,115       | 1,236,556             | 1,740             | 39,81      |
| DTE ENERGY CO        | COM            | 23333110     | 161,707,682       | 3,554,015       | 3,547,933             | 5,188             | 89         |
| DVI INC              | COM            | 23334310     | 4,109,603         | 223,348         | 202,348               | 21,000            |            |
| DAISYTEK INTL CORP   | COM            | 23405310     | 2,579,026         | 162,101         | 162,061               |                   | 4          |
| DAKTRONICS INC       | COM            | 23426410     | 974,692           | 121,989         | 121,989               |                   |            |
| DANA CORP            | COM            | 23581110     | 87,520,114        | 4,076,391       | 4,064,708             | 9,017             | 2,66       |
| DANAHER CORP DEL     | COM            | 23585110     | 218,720,578       | 3,079,704       | 3,048,566             | 30,488            | 65         |
| DARDEN RESTAURANTS I | COM            | 23719410     | 118,072,453       | 2,908,905       | 2,900,320             | 5,785             | 2,80       |
| DATASCOPE CORP       | COM            | 23811310     | 4,113,285         | 140,146         | 139,646               | 500               |            |
| DATASTREAM SYS INC   | COM            | 23812410     | 1,669,005         | 185,445         | 185,445               |                   |            |
| DAVITA INC           | COM            | 23918K10     | 42,011,712        | 1,660,542       | 1,659,162             | 1,280             | 10         |
| DEAN FOODS CO NEW    | COM            | 24237010     | 44,638,378        | 589,519         | 586,162               | 3,173             | 18         |
| DEB SHOPS INC        | COM            | 24272810     | 2,831,071         | 105,637         | 105,637               |                   |            |
| DECODE GENETICS INC  | COM            | 24358610     | 1,437,111         | 252,568         | 252,568               |                   |            |
| DEERE & CO           | COM            | 24419910     | 235,565,560       | 5,171,582       | 5,156,274             | 12,953            | 2,35       |

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|                      |         |          |               |            |            |         |        |
|----------------------|---------|----------|---------------|------------|------------|---------|--------|
| DEL MONTE FOODS CO   | COM     | 24522P10 | 2,602,463     | 267,468    | 265,128    | 2,340   |        |
| DELIAS CORP          | CL A    | 24688Q10 | 1,971,906     | 309,610    | 308,753    | 857     |        |
| DELL COMPUTER CORP   | COM     | 24702510 | 1,568,097,565 | 60,057,356 | 58,920,638 | 974,292 | 162,42 |
| DELPHI CORP          | COM     | 24712610 | 948,097,196   | 59,293,133 | 59,242,736 | 44,574  | 5,82   |
| DELPHI FINL GROUP IN | CL A    | 24713110 | 6,834,969     | 174,317    | 159,981    | 300     | 14,03  |
| DELTA & PINE LD CO   | COM     | 24735710 | 7,785,895     | 410,432    | 409,952    | 480     |        |
| DELTA AIR LINES INC  | COM     | 24736110 | 81,331,613    | 2,485,685  | 2,480,085  | 5,400   | 20     |
| DELTAGEN INC         | COM     | 24783R10 | 713,388       | 105,844    | 105,844    |         |        |
| DELTIC TIMBER CORP   | COM     | 24785010 | 5,140,261     | 169,926    | 169,926    |         |        |
| DENBURY RES INC      | COM NEW | 24791620 | 1,717,954     | 202,589    | 202,589    |         |        |
| DELUXE CORP          | COM     | 24801910 | 83,777,183    | 1,811,007  | 1,787,347  | 12,070  | 11,59  |
| Page Total           |         |          | 3,918,416,429 |            |            |         |        |

Page 22 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |         |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Sha Oth |
| DENDREON CORP        | COM            | 24823Q10     | 830,642           | 134,191         | 134,091               |                   | 10      |
| DENDRITE INTL INC    | COM            | 24823910     | 4,768,080         | 445,615         | 445,555               | 60                |         |
| DENTSPLY INTL INC NE | COM            | 24903010     | 36,435,946        | 983,161         | 965,251               | 2,610             | 15,30   |
| DESERT CMNTY BK VICT | COM            | 25037Y10     | 316,741           | 11,930          | 11,930                |                   |         |
| DEUTSCHE TELEKOM AG  | SPONSORED      | 25156610     | 2,400,619         | 160,255         | 158,514               | 1,741             |         |
| DEVELOPERS DIVERSIFI | COM            | 25159110     | 20,191,500        | 961,500         | 875,030               | 86,470            |         |
| DEVON ENERGY CORP NE | COM            | 25179M10     | 151,368,589       | 3,135,873       | 3,120,549             | 8,204             | 7,12    |
| DEVRY INC DEL        | COM            | 25189310     | 24,119,245        | 800,506         | 796,486               | 3,720             | 30      |
| DIAGEO P L C         | SPON ADR N     | 25243Q20     | 6,586,926         | 125,537         | 66,136                | 59,401            |         |
| DIAGNOSTIC PRODS COR | COM            | 25245010     | 12,092,716        | 279,924         | 279,924               |                   |         |
| DIAL CORP NEW        | COM            | 25247D10     | 27,529,424        | 1,527,715       | 1,525,840             | 1,575             | 30      |
| DIAMOND OFFSHORE DRI | COM            | 25271C10     | 13,919,702        | 445,288         | 441,818               | 3,330             | 14      |
| DIAMONDCLUSTER INTL  | CL A           | 25278P10     | 3,245,878         | 251,229         | 246,229               |                   | 5,00    |
| DIANON SYS INC       | COM            | 25282610     | 5,359,866         | 82,612          | 82,612                |                   |         |
| DIEBOLD INC          | COM            | 25365110     | 39,691,026        | 974,252         | 933,832               | 29,996            | 10,42   |
| DIGENE CORP          | COM            | 25375210     | 7,818,024         | 218,686         | 218,686               |                   |         |
| DIGEX INC DEL        | CL A           | 25375610     | 234,047           | 188,748         | 186,828               | 920               | 1,00    |
| DIGI INTL INC        | COM            | 25379810     | 254,231           | 46,648          | 46,622                | 26                |         |
| DIGIMARC CORP        | COM            | 25380710     | 1,823,199         | 93,163          | 93,163                |                   |         |
| DIGITAL INSIGHT CORP | COM            | 25385P10     | 6,888,354         | 250,031         | 250,011               | 20                |         |
| DIGITAL LIGHTWAVE IN | COM            | 25385510     | 761,916           | 122,298         | 122,198               |                   | 10      |
| DIGITAL RIV INC      | COM            | 25388B10     | 546,785           | 36,920          | 36,920                |                   |         |
| DIGITAS INC          | COM            | 25388K10     | 699,675           | 127,678         | 95,378                | 30,300            | 2,00    |
| DIGITALTHINK INC     | COM            | 25388M10     | 474,293           | 210,797         | 210,797               |                   |         |
| DIGITAL GENERATION S | COM            | 25392110     | 271,315           | 237,996         | 237,996               |                   |         |
| DIME CMNTY BANCSHARE | COM            | 25392210     | 4,198,409         | 136,312         | 136,312               |                   |         |
| DILLARDS INC         | CL A           | 25406710     | 58,877,794        | 2,467,636       | 2,465,186             | 2,350             | 10      |
| DIMON INC            | COM            | 25439410     | 3,095,885         | 448,679         | 448,679               |                   |         |
| DIONEX CORP          | COM            | 25454610     | 5,248,345         | 215,715         | 215,575               | 40                | 10      |
| DISNEY WALT CO       | COM DISNEY     | 25468710     | 1,179,547,505     | 51,106,911      | 48,188,524            | 1,984,883         | 933,50  |
| DISTRIBUCION Y SERVI | SPONSORED      | 25475310     | 240,307           | 16,688          | 16,688                |                   |         |
| DIRECT FOCUS INC     | COM            | 25493110     | 16,797,020        | 441,446         | 440,664               | 782               |         |
| DITECH COMMUNICATION | COM            | 25500M10     | 1,035,904         | 231,746         | 227,537               | 4,209             |         |
| DIVERSA CORP         | COM            | 25506410     | 4,374,273         | 344,431         | 344,424               | 7                 |         |
| DIVINE INC           | CL A           | 25540210     | 816,584           | 1,633,169       | 1,632,971             | 198               |         |

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|                      |      |          |               |           |           |       |      |
|----------------------|------|----------|---------------|-----------|-----------|-------|------|
| DOBSON COMMUNICATION | CL A | 25606910 | 756,718       | 240,228   | 240,128   | 100   |      |
| DOCENT INC           | COM  | 25608L10 | 530,824       | 299,901   | 299,901   |       |      |
| DR REDDYS LABS LTD   | ADR  | 25613520 | 956,080       | 43,242    | 43,242    |       |      |
| DOCUMENTUM INC       | COM  | 25615910 | 9,460,859     | 371,743   | 364,123   | 1,420 | 6,20 |
| DOLE FOOD INC        | COM  | 25660510 | 29,224,661    | 942,731   | 941,031   | 1,000 | 70   |
| DOLLAR GEN CORP      | COM  | 25666910 | 102,761,704   | 6,312,144 | 6,303,128 | 8,520 | 49   |
| Page Total           |      |          | 1,786,551,611 |           |           |       |      |

Page 23 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Shared as Defined | Shared as Oth |
|----------------------|----------------|--------------|-------------------|-----------------|------------|-------------------|---------------|
| DOLLAR THRIFTY AUTOM | COM            | 25674310     | 4,561,843         | 215,690         | 215,450    | 240               |               |
| DOLLAR TREE STORES I | COM            | 25674710     | 37,831,504        | 1,153,048       | 1,144,727  | 8,071             | 25            |
| DOMINION RES INC VA  | COM            | 25746U10     | 367,568,732       | 5,641,018       | 5,554,895  | 54,764            | 31,35         |
| DONALDSON INC        | COM            | 25765110     | 23,280,102        | 578,963         | 573,058    | 5,905             |               |
| DONNELLEY R R & SONS | COM            | 25786710     | 86,119,943        | 2,769,130       | 2,761,545  | 7,425             | 16            |
| DORAL FINL CORP      | COM            | 25811P10     | 13,024,510        | 383,638         | 383,638    |                   |               |
| DOUBLECLICK INC      | COM            | 25860930     | 10,961,066        | 914,184         | 910,344    | 3,740             | 10            |
| DOVER CORP           | COM            | 26000310     | 197,869,116       | 4,826,076       | 4,730,859  | 18,139            | 77,07         |
| DOW CHEM CO          | COM            | 26054310     | 675,347,507       | 20,640,205      | 20,451,860 | 101,682           | 86,66         |
| DOW JONES & CO INC   | COM            | 26056110     | 276,863,346       | 4,755,468       | 1,697,140  | 49,187,009,14     |               |
| DOWNEY FINL CORP     | COM            | 26101810     | 12,807,991        | 280,877         | 280,877    |                   |               |
| DRESS BARN INC       | COM            | 26157010     | 5,637,536         | 190,393         | 190,353    | 40                |               |
| DREXLER TECHNOLOGY C | COM            | 26187610     | 387,952           | 17,250          | 6,400      | 950               | 9,90          |
| DREYERS GRAND ICE CR | COM            | 26187810     | 17,841,530        | 433,152         | 402,212    | 25,530            | 5,41          |
| DRIL-QUIP INC        | COM            | 26203710     | 1,696,311         | 66,133          | 66,133     |                   |               |
| DU PONT E I DE NEMOU | COM            | 26353410     | 1,713,773,026     | 36,347,254      | 35,605,278 | 437,181           | 304,79        |
| DUANE READE INC      | COM            | 26357810     | 3,701,407         | 108,929         | 108,509    | 320               | 10            |
| DUKE ENERGY CORP     | WHEN ISSUE     | 26439910     | 2,422,641,992     | 64,091,058      | 17,379,444 | 46,512,700        | 198,91        |
| DUKE REALTY CORP     | COM NEW        | 26441150     | 35,615,086        | 1,369,811       | 1,368,131  | 1,680             |               |
| DUN & BRADSTREET COR | COM            | 26483E10     | 38,710,435        | 967,519         | 961,675    | 4,669             | 1,17          |
| DURA AUTOMOTIVE SYST | CL A           | 26590310     | 3,791,174         | 197,766         | 197,766    |                   |               |
| DUPONT PHOTOMASKS IN | COM            | 26613X10     | 5,956,340         | 114,545         | 114,545    |                   |               |
| DURECT CORP          | COM            | 26660510     | 1,927,822         | 247,474         | 247,474    |                   |               |
| DUSA PHARMACEUTICALS | COM            | 26689810     | 443,141           | 110,509         | 110,509    |                   |               |
| DURASWITCH INDUSTRIE | COM NEW        | 26690520     | 235,567           | 32,050          | 32,050     |                   |               |
| DYAX CORP            | COM            | 26746E10     | 615,940           | 167,375         | 164,130    | 3,145             | 10            |
| DYCOM INDS INC       | COM            | 26747510     | 17,618,395        | 1,178,488       | 1,175,488  | 3,000             |               |
| DYNACQ INTL INC      | COM PAR \$.    | 26791930     | 653,265           | 43,063          | 43,063     |                   |               |
| DYNEGY INC NEW       | CL A           | 26816Q10     | 209,228,301       | 7,214,769       | 7,201,524  | 12,685            | 56            |
| EDP-ELETRICIDADE DE  | SPONSORED      | 26835310     | 714,013           | 33,664          | 33,664     |                   |               |
| EEX CORP             | COM NEW        | 26842V20     | 635,182           | 308,341         | 308,341    |                   |               |
| EGL INC              | COM            | 26848410     | 7,525,786         | 474,813         | 474,773    | 40                |               |
| E M C CORP MASS      | COM            | 26864810     | 641,829,431       | 53,844,751      | 51,276,202 | 1,852,941         | 715,60        |
| EMC INS GROUP INC    | COM            | 26866410     | 558,610           | 28,085          | 28,085     |                   |               |
| ENSCO INTL INC       | COM            | 26874Q10     | 45,885,738        | 1,522,420       | 1,514,450  | 7,670             | 30            |
| ENI S P A            | SPONSORED      | 26874R10     | 770,935           | 10,700          | 10,700     |                   |               |
| EOG RES INC          | COM            | 26875P10     | 107,585,805       | 2,652,510       | 2,559,935  | 65,050            | 27,52         |
| E ON AG              | SPONSORED      | 26878010     | 8,695,393         | 172,186         | 49,296     | 122,890           |               |
| E PIPHANY INC        | COM            | 26881V10     | 4,933,587         | 652,591         | 650,441    | 2,050             | 10            |
| EPIQ SYS INC         | COM            | 26882D10     | 2,486,513         | 156,090         | 156,090    |                   |               |



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ESS TECHNOLOGY INC COM 26915110 12,005,701 578,867 578,767 100  
 Page Total 7,020,337,574

Page 24 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Othe |
| E TRADE GROUP INC    | COM            | 26924610     | 41,123,499        | 4,365,552       | 4,345,291             | 17,801            | 2,46       |
| EARTHSHELL CORP      | COM            | 27032B10     | 591,783           | 405,331         | 402,831               |                   | 2,50       |
| EARTHLINK INC        | COM            | 27032110     | 9,210,922         | 907,480         | 901,150               | 3,000             | 3,33       |
| EAST WEST BANCORP IN | COM            | 27579R10     | 8,738,495         | 298,344         | 298,344               |                   |            |
| EASTGROUP PPTY INC   | COM            | 27727610     | 4,778,969         | 185,519         | 185,519               |                   |            |
| EASTMAN CHEM CO      | COM            | 27743210     | 81,327,075        | 1,666,880       | 1,663,164             | 2,208             | 1,50       |
| EASTMAN KODAK CO     | COM            | 27746110     | 293,134,649       | 9,404,384       | 9,357,431             | 21,010            | 25,94      |
| EATON CORP           | COM            | 27805810     | 125,996,620       | 1,555,898       | 1,501,524             | 54,074            | 30         |
| EATON VANCE CORP     | COM NON VT     | 27826510     | 28,612,509        | 716,208         | 715,428               | 740               | 4          |
| EBAY INC             | COM            | 27864210     | 81,752,590        | 1,443,372       | 1,437,963             | 4,309             | 1,10       |
| ECHELON CORP         | COM            | 27874N10     | 4,197,888         | 233,216         | 231,946               | 1,270             |            |
| ECHOSTAR COMMUNICATI | CL A           | 27876210     | 43,189,444        | 1,525,051       | 1,516,571             | 8,380             | 10         |
| ECLIPSYS CORP        | COM            | 27885610     | 7,660,483         | 466,818         | 465,367               | 1,411             | 4          |
| ECOLAB INC           | COM            | 27886510     | 173,462,091       | 3,794,009       | 3,280,370             | 416,275           | 97,36      |
| EDEN BIOSCIENCE CORP | COM            | 27944510     | 417,914           | 174,131         | 174,031               | 100               |            |
| EDGAR ONLINE INC     | COM            | 27976510     | 374,680           | 116,000         |                       |                   | 116,00     |
| EDISON INTL          | COM            | 28102010     | 531,855,664       | 31,752,577      | 31,735,907            | 15,830            | 84         |
| EDISON SCHOOLS INC   | CL A           | 28103310     | 6,436,645         | 463,068         | 386,158               | 66,760            | 10,15      |
| EDO CORP             | COM            | 28134710     | 2,665,184         | 98,674          | 98,674                |                   |            |
| EDUCATION MGMT CORP  | COM            | 28139T10     | 21,689,802        | 514,342         | 514,342               |                   |            |
| J D EDWARDS & CO     | COM            | 28166710     | 17,629,030        | 977,219         | 976,019               | 1,100             | 10         |
| EDWARDS LIFESCIENCES | COM            | 28176E10     | 66,119,162        | 2,365,623       | 1,285,665             | 1,079,375         | 58         |
| EDWARDS AG INC       | COM            | 28176010     | 45,448,668        | 1,033,394       | 1,012,386             | 19,815            | 1,19       |
| EFUNDS CORP          | COM            | 28224R10     | 7,066,606         | 440,287         | 433,838               | 2,926             | 3,52       |
| EL PASO CORP         | COM            | 28336L10     | 514,629,112       | 11,688,147      | 11,566,298            | 77,859            | 43,99      |
| EL PASO ELEC CO      | COM NEW        | 28367785     | 11,897,818        | 760,244         | 759,424               | 820               |            |
| ELAN PLC             | ADR            | 28413120     | 363,092           | 26,103          | 24,773                | 1,330             |            |
| ELANTEC SEMICONDUCTO | COM            | 28415510     | 15,077,964        | 352,536         | 352,236               | 300               |            |
| ELCOR CORP           | COM            | 28444310     | 4,519,853         | 203,597         | 203,597               |                   |            |
| ELECTRO RENT CORP    | COM            | 28521810     | 2,909,120         | 212,035         | 212,035               |                   |            |
| ELECTRO SCIENTIFIC I | COM            | 28522910     | 14,975,373        | 408,605         | 408,145               | 460               |            |
| ELECTROGLAS INC      | COM            | 28532410     | 4,593,352         | 271,796         | 271,796               |                   |            |
| ELECTRONIC ARTS INC  | COM            | 28551210     | 110,094,390       | 1,810,763       | 1,806,898             | 3,430             | 43         |
| ELECTRONIC DATA SYS  | COM            | 28566110     | 846,422,851       | 14,596,014      | 14,562,610            | 30,300            | 3,10       |
| ELECTRONICS BOUTIQUE | COM            | 28604510     | 3,662,838         | 106,077         | 106,077               |                   |            |
| ELECTRONICS FOR IMAG | COM            | 28608210     | 16,145,669        | 882,277         | 880,777               | 1,400             | 10         |
| ELIZABETH ARDEN INC  | COM            | 28660G10     | 1,044,294         | 89,639          | 89,639                |                   |            |
| ELSEVIER N V         | SPON ADR N     | 29025910     | 2,369,464         | 88,545          | 88,545                |                   |            |
| EMBARCADERO TECHNOLO | COM            | 29078710     | 1,501,575         | 109,925         | 109,925               |                   |            |
| EMBRAER-EMPRESA BRAS | SP ADR PFD     | 29081M10     | 1,696,310         | 84,059          | 84,059                |                   |            |
| EMBRATEL PARTICIPACO | SPON ADR P     | 29081N10     | 253,009           | 73,336          | 73,336                |                   |            |
| Page Total           |                |              | 3,155,636,456     |                 |                       |                   |            |

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Othe |
| EMBEX INC            | COM            | 29081710     | 371,130           | 17,800          | 6,800                 | 8,500             | 2,500      |
| EMCOR GROUP INC      | COM            | 29084Q10     | 9,366,478         | 161,491         | 161,491               |                   |            |
| EMCORE CORP          | COM            | 29084610     | 2,194,395         | 228,345         | 228,105               | 240               |            |
| EMERSON ELEC CO      | COM            | 29101110     | 601,737,593       | 10,485,060      | 9,443,173             | 683,511           | 358,370    |
| EMEX CORP            | COM            | 29120610     | 320,613           | 99,261          | 99,261                |                   |            |
| EMISPHERE TECHNOLOGI | COM            | 29134510     | 2,520,779         | 148,194         | 147,794               | 400               |            |
| EMMIS COMMUNICATIONS | CL A           | 29152510     | 10,466,303        | 391,410         | 390,910               | 400               | 100        |
| EMPIRE DIST ELEC CO  | COM            | 29164110     | 4,599,534         | 215,032         | 214,132               | 800               | 100        |
| EMPRESA NACIONAL DE  | SPONSORED      | 29244T10     | 409,652           | 43,580          | 43,580                |                   |            |
| EMULEX CORP          | COM NEW        | 29247520     | 21,224,965        | 644,548         | 599,549               | 34,929            | 10,070     |
| ENCOMPASS SVCS CORP  | COM            | 29255U10     | 1,009,930         | 570,582         | 570,422               | 160               |            |
| ENCORE ACQUISITION C | COM            | 29255W10     | 1,286,406         | 87,214          | 87,214                |                   |            |
| ENCORE WIRE CORP     | COM            | 29256210     | 3,959,777         | 239,117         | 239,117               |                   |            |
| ENDESA S A           | SPONSORED      | 29258N10     | 8,907,845         | 597,441         | 163,644               | 433,797           |            |
| ENDO PHARMACEUTICALS | COM            | 29264F20     | 2,427,646         | 240,361         | 240,361               |                   |            |
| ENDOCARE INC         | COM            | 29264P10     | 2,368,964         | 120,191         | 120,091               |                   | 100        |
| ENERGEN CORP         | COM            | 29265N10     | 9,930,996         | 375,463         | 374,943               | 520               |            |
| ENERGY CONVERSION DE | COM            | 29265910     | 3,062,119         | 147,572         | 147,572               |                   |            |
| ENERGY EAST CORP     | COM            | 29266M10     | 27,744,300        | 1,275,600       | 1,270,121             | 4,694             | 780        |
| ENERGIZER HLDGS INC  | COM            | 29266R10     | 27,746,887        | 1,168,290       | 1,166,285             | 1,639             | 360        |
| ENERGY PARTNERS LTD  | COM            | 29270U10     | 1,813,287         | 226,378         | 226,378               |                   |            |
| ENERSIS S A          | SPONSORED      | 29274F10     | 235,654           | 26,068          | 26,068                |                   |            |
| ENGELHARD CORP       | COM            | 29284510     | 90,373,044        | 2,912,441       | 2,906,956             | 5,485             |            |
| ENGINEERED SUPPORT S | COM            | 29286610     | 10,377,621        | 224,381         | 224,381               |                   |            |
| ENESCO GROUP INC     | COM            | 29297310     | 413,199           | 59,884          | 59,884                |                   |            |
| ENTEGRIS INC         | COM            | 29362U10     | 9,889,323         | 612,342         | 612,342               |                   |            |
| ENTERASYS NETWORKS I | COM            | 29363710     | 8,247,814         | 1,949,838       | 1,937,471             | 11,547            | 820        |
| ENTERCOM COMMUNICATI | CL A           | 29363910     | 22,590,308        | 411,706         | 410,821               | 685               | 200        |
| ENERGY CORP NEW      | COM            | 29364G10     | 241,214,957       | 5,556,668       | 5,463,601             | 73,107            | 19,960     |
| ENTERPRISE PRODS PAR | COM            | 29379210     | 1,787,257         | 36,965          | 36,965                |                   |            |
| ENTERTAINMENT PPTYS  | COM SH BEN     | 29380T10     | 4,289,593         | 189,805         | 189,805               |                   |            |
| ENTREMED INC         | COM            | 29382F10     | 1,163,111         | 153,041         | 144,741               | 5,500             | 2,800      |
| ENTRAVISION COMMUNIC | CL A           | 29382R10     | 4,227,782         | 285,661         | 282,661               | 3,000             |            |
| ENTRUST INC          | COM            | 29384810     | 2,297,485         | 452,261         | 451,971               | 190               | 100        |
| ENZON INC            | COM            | 29390410     | 16,644,226        | 375,801         | 321,981               | 48,100            | 5,720      |
| ENZO BIOCHEM INC     | COM            | 29410010     | 4,547,397         | 224,452         | 214,249               | 10,203            |            |
| EQUIFAX INC          | COM            | 29442910     | 93,223,296        | 3,117,836       | 3,102,029             | 9,807             | 6,000      |
| EQUITABLE RES INC    | COM            | 29454910     | 28,255,102        | 811,695         | 805,891               | 980               | 4,820      |
| EQUITY INNS INC      | COM            | 29470310     | 4,270,440         | 533,805         | 533,805               |                   |            |
| EQUITY OFFICE PROPER | COM            | 29474110     | 308,889,352       | 10,299,745      | 10,189,526            | 110,219           |            |
| EQUITY ONE           | COM            | 29475210     | 698,391           | 51,925          | 51,925                |                   |            |
| Page Total           |                |              | 1,597,104,951     |                 |                       |                   |            |

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| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Othe |
| EQUITY RESIDENTIAL P | SH BEN INT     | 29476L10     | 183,874,812       | 6,397,871       | 6,396,271             | 1,600             |            |
| ERICSSON L M TEL CO  | ADR CL B S     | 29482140     | 11,352,227        | 2,715,844       | 543,954               | 2,171,890         |            |
| ERIE INDY CO         | CL A           | 29530P10     | 6,754,181         | 166,032         | 165,192               | 840               |            |
| ESCO TECHNOLOGIES IN | COM            | 29631510     | 6,664,633         | 171,592         | 171,591               | 1                 |            |
| ESPERION THERAPEUTIC | COM            | 29664R10     | 1,216,148         | 199,696         | 199,696               |                   |            |
| ESPEED INC           | CL A           | 29664310     | 1,620,750         | 153,190         | 152,890               |                   | 30         |
| ESSEX PPTY TR INC    | COM            | 29717810     | 13,988,153        | 268,075         | 254,275               | 13,800            |            |
| ESTERLINE TECHNOLOGI | COM            | 29742510     | 8,565,409         | 419,873         | 419,833               | 40                |            |
| ETHAN ALLEN INTERIOR | COM            | 29760210     | 15,913,418        | 418,114         | 415,938               | 2,076             | 10         |
| EVERGREEN RES INC    | COM NO PAR     | 29990030     | 8,687,319         | 208,329         | 208,329               |                   |            |
| EXACT SCIENCES CORP  | COM            | 30063P10     | 527,395           | 54,203          | 54,003                | 200               |            |
| EXAR CORP            | COM            | 30064510     | 9,684,075         | 471,474         | 470,534               | 940               |            |
| EXCEL TECHNOLOGY INC | COM            | 30067T10     | 1,861,241         | 84,756          | 84,646                | 110               |            |
| EXE TECHNOLOGIES INC | COM            | 30150410     | 578,792           | 269,206         | 269,206               |                   |            |
| EXELON CORP          | COM            | 30161N10     | 383,603,178       | 7,241,895       | 7,199,973             | 35,656            | 6,26       |
| EXELIXIS INC         | COM            | 30161Q10     | 5,130,017         | 372,010         | 371,910               |                   | 10         |
| EXFO ELECTRO OPTICAL | SUB VTG SH     | 30204310     | 1,304,003         | 207,975         | 116,100               | 91,875            |            |
| EXPEDIA INC          | CL A           | 30212510     | 950,312           | 13,607          | 13,547                | 60                |            |
| EXPEDITORS INTL WASH | COM            | 30213010     | 33,367,671        | 547,011         | 544,014               | 2,817             | 18         |
| EXPRESS SCRIPTS INC  | COM            | 30218210     | 56,185,495        | 975,612         | 973,982               | 1,430             | 20         |
| EXTENDED STAY AMER I | COM            | 30224P10     | 13,201,606        | 758,713         | 752,993               | 5,640             | 8          |
| EXTREME NETWORKS INC | COM            | 30226D10     | 10,794,586        | 1,037,941       | 943,346               | 82,515            | 12,08      |
| EXULT INC DEL        | COM            | 30228410     | 5,692,707         | 521,788         | 519,888               | 1,800             | 10         |
| EXXON MOBIL CORP     | COM            | 30231G10     | 7,031,281,664     | 160,421,667     | 152,580,324           | 4,222,008,619,33  |            |
| F&M BANCORP MD       | COM            | 30236710     | 2,879,563         | 106,690         | 106,690               |                   |            |
| FBL FINL GROUP INC   | CL A           | 30239F10     | 2,177,193         | 116,117         | 116,117               |                   |            |
| FEI CO               | COM            | 30241L10     | 15,504,777        | 436,140         | 436,040               |                   | 10         |
| FLIR SYS INC         | COM            | 30244510     | 13,592,371        | 284,657         | 284,657               |                   |            |
| FMC TECHNOLOGIES INC | COM            | 30249U10     | 12,181,634        | 611,221         | 609,902               | 1,234             | 8          |
| F M C CORP           | COM NEW        | 30249130     | 19,893,722        | 474,564         | 473,494               | 720               | 35         |
| FNB CORP PA          | COM            | 30252010     | 13,883,805        | 473,850         | 472,968               | 882               |            |
| FPL GROUP INC        | COM            | 30257110     | 227,264,654       | 3,816,367       | 3,714,741             | 56,216            | 45,41      |
| FSI INTL INC         | COM            | 30263310     | 4,397,425         | 392,277         | 392,077               | 200               |            |
| FTD COM INC          | CL A           | 30265F10     | 375,390           | 67,022          | 67,022                |                   |            |
| FTI CONSULTING INC   | COM            | 30294110     | 4,245,437         | 137,038         | 137,038               |                   |            |
| FACTORY 2-U INC      | COM            | 30307210     | 1,490,337         | 115,530         | 115,510               | 20                |            |
| FACTSET RESH SYS INC | COM            | 30307510     | 9,097,714         | 225,470         | 210,470               |                   | 15,00      |
| FAIR ISAAC & CO INC  | COM            | 30325010     | 15,545,890        | 245,242         | 244,642               | 600               |            |
| FAIRCHILD CORP       | CL A           | 30369810     | 228,717           | 90,761          | 90,761                |                   |            |
| FAIRCHILD SEMICONduc | CL A           | 30372610     | 30,398,997        | 1,062,902       | 1,059,802             | 3,100             |            |
| FALCONSTOR SOFTWARE  | COM            | 30613710     | 2,530,319         | 399,104         | 398,004               | 1,100             |            |
| Page Total           |                |              | 8,188,487,737     |                 |                       |                   |            |

Page 27 Of 80

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

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|                      |            |          |               |            |            |         |         |
|----------------------|------------|----------|---------------|------------|------------|---------|---------|
| FAMILY DLR STORES IN | COM        | 30700010 | 108,198,227   | 3,228,834  | 3,218,234  | 7,000   | 3,600   |
| FARMERS CAP BK CORP  | COM        | 30956210 | 2,224,874     | 63,117     | 63,117     |         |         |
| FASTENAL CO          | COM        | 31190010 | 33,391,690    | 443,331    | 442,711    | 520     | 100     |
| FEDERAL AGRIC MTG CO | CL C       | 31314830 | 6,367,994     | 143,101    | 143,001    |         | 100     |
| FEDERAL HOME LN MTG  | COM        | 31340030 | 1,074,520,984 | 16,956,304 | 16,392,516 | 454,205 | 109,580 |
| FEDERAL MOGUL CORP   | COM        | 31354910 | 9,555,860     | 11,797,359 | 11,797,359 |         |         |
| FEDERAL NATL MTG ASS | COM        | 31358610 | 1,912,315,138 | 23,939,849 | 23,681,911 | 201,692 | 56,240  |
| FEDERAL REALTY INVT  | SH BEN INT | 31374720 | 12,362,030    | 481,575    | 481,575    |         |         |
| FEDERAL SIGNAL CORP  | COM        | 31385510 | 14,846,158    | 625,892    | 613,572    | 12,120  | 200     |
| FEDERATED DEPT STORE | COM        | 31410H10 | 208,849,219   | 5,112,588  | 5,097,580  | 14,768  | 240     |
| FEDERATED INVS INC P | CL B       | 31421110 | 21,326,446    | 659,241    | 658,941    | 300     |         |
| FEDEX CORP           | COM        | 31428X10 | 383,202,733   | 6,595,572  | 6,501,316  | 20,936  | 73,320  |
| FELCOR LODGING TR IN | COM        | 31430F10 | 13,692,437    | 644,350    | 643,950    | 400     |         |
| FERRO CORP           | COM        | 31540510 | 11,681,020    | 405,591    | 405,011    | 580     |         |
| F5 NETWORKS INC      | COM        | 31561610 | 4,397,984     | 189,242    | 189,242    |         |         |
| FIBERCORE INC        | COM        | 31563B10 | 395,617       | 247,261    | 246,261    | 1,000   |         |
| FIDELITY BANKSHARES  | COM        | 31604Q10 | 2,641,968     | 146,776    | 146,776    |         |         |
| FIDELITY NATIONAL SO | COM        | 31620P10 | 333,704       | 15,778     | 15,635     | 143     |         |
| FIDELITY NATL FINL I | COM        | 31632610 | 34,353,227    | 1,302,739  | 1,301,052  | 1,577   | 110     |
| FIFTH THIRD BANCORP  | COM        | 31677310 | 891,152,621   | 13,206,174 | 11,893,378 | 941,995 | 370,800 |
| FILENET CORP         | COM        | 31686910 | 8,430,428     | 493,296    | 491,556    | 1,740   |         |
| FINANCIAL FED CORP   | COM        | 31749210 | 7,671,142     | 233,805    | 233,805    |         |         |
| FINANCIAL INSTNS INC | COM        | 31758540 | 2,173,731     | 74,673     | 74,673     |         |         |
| FINISAR              | COM        | 31787A10 | 7,057,758     | 916,592    | 914,392    | 2,100   | 100     |
| FINISH LINE INC      | CL A       | 31792310 | 3,275,557     | 177,537    | 177,537    |         |         |
| FIRST AMERN CORP CAL | COM        | 31852230 | 23,772,228    | 1,117,116  | 1,116,016  | 1,100   |         |
| FIRST BANCORP P R    | COM        | 31867210 | 6,615,296     | 228,903    | 228,803    | 100     |         |
| FIRST BANCORP N C    | COM        | 31891010 | 1,479,192     | 64,820     | 63,920     | 900     |         |
| FIRST BKS AMER INC   | COM        | 31928N10 | 502,168       | 12,254     | 12,254     |         |         |
| FIRST BUSEY CORP     | COM        | 31938310 | 1,765,414     | 82,496     | 82,496     |         |         |
| FIRST CHARTER CORP   | COM        | 31943910 | 5,627,698     | 301,430    | 301,430    |         |         |
| FIRST CTZNS BANCSHAR | CL A       | 31946M10 | 6,467,947     | 62,820     | 62,820     |         |         |
| FIRST COMWLTH FINL C | COM        | 31982910 | 7,419,020     | 560,349    | 560,349    |         |         |
| FIRST CMNTY BANCSHAR | COM        | 31983A10 | 2,372,148     | 78,134     | 78,134     |         |         |
| FIRST CMNTY BANCORP  | COM        | 31983B10 | 624,099       | 23,730     | 23,730     |         |         |
| FIRST CONSULTING GRO | COM        | 31986R10 | 1,677,332     | 168,238    | 168,238    |         |         |
| FIRST FED CAP CORP   | COM        | 31996010 | 3,177,242     | 168,554    | 168,554    |         |         |
| FIRST DATA CORP      | COM        | 31996310 | 823,033,176   | 9,433,045  | 9,295,653  | 108,842 | 28,550  |
| FIRST ESSEX BANCORP  | COM        | 32010310 | 2,982,602     | 97,983     | 96,983     | 1,000   |         |
| FIRST FINL BANKSHARE | COM        | 32020R10 | 3,483,529     | 104,894    | 104,894    |         |         |
| FIRST FINL BANCORP O | COM        | 32020910 | 5,723,321     | 364,079    | 361,374    | 2,705   |         |
| Page Total           |            |          | 5,671,140,959 |            |            |         |         |

Page 28 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Share Prin Amt | Investment Discretion |                   |       |
|----------------------|----------------|--------------|-------------------|----------------|-----------------------|-------------------|-------|
|                      |                |              |                   |                | Sole                  | Shared as Defined | Sha O |
| FIRST FINL CORP IND  | COM            | 32021810     | 2,844,248         | 65,259         | 65,259                |                   |       |
| FIRST FINL HLDGS INC | COM            | 32023910     | 3,456,409         | 127,637        | 127,637               |                   |       |
| FIRST HORIZON PHARMA | COM            | 32051K10     | 5,103,491         | 228,242        | 226,742               | 1,500             |       |
| FIRST INDUSTRIAL REA | COM            | 32054K10     | 18,152,945        | 530,013        | 530,013               |                   |       |

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|                      |             |          |               |            |            |         |     |        |
|----------------------|-------------|----------|---------------|------------|------------|---------|-----|--------|
| FIRST IND CORP       | COM         | 32054R10 | 2,153,776     | 110,734    | 110,734    |         |     |        |
| FIRST MERCHANTS CORP | COM         | 32081710 | 2,913,818     | 111,172    | 111,172    |         |     |        |
| FIRST MIDWEST BANCOR | COM         | 32086710 | 15,622,939    | 537,980    | 537,955    |         | 25  |        |
| FIRST HEALTH GROUP C | COM         | 32096010 | 24,910,412    | 1,032,342  | 1,030,822  | 1,320   |     | 20     |
| FIRST NIAGARA FINL G | COM         | 33582U10 | 1,777,484     | 101,920    | 101,920    |         |     |        |
| FIRST PL FINL CORP   | COM         | 33610T10 | 2,428,388     | 144,118    | 144,118    |         |     |        |
| FIRST REP BK SAN FRA | COM         | 33615810 | 3,099,263     | 109,129    | 109,129    |         |     |        |
| FIRST SENTINEL BANCO | COM         | 33640T10 | 3,420,936     | 261,940    | 261,940    |         |     |        |
| 1ST SOURCE CORP      | COM         | 33690110 | 3,105,750     | 131,155    | 131,155    |         |     |        |
| FIRST TENN NATL CORP | COM         | 33716210 | 53,494,712    | 1,526,240  | 1,515,820  | 8,120   |     | 2,30   |
| FIRST VA BANKS INC   | COM         | 33747710 | 31,514,489    | 587,628    | 580,676    | 5,550   |     | 1,40   |
| FISERV INC           | COM         | 33773810 | 230,405,484   | 5,009,904  | 4,994,999  | 14,605  |     | 30     |
| FISHER COMMUNICATION | COM         | 33775620 | 1,566,818     | 34,428     | 34,428     |         |     |        |
| FIRSTFED FINL CORP   | COM         | 33790710 | 11,314,634    | 432,682    | 432,582    |         | 100 |        |
| FIRSTMERIT CORP      | COM         | 33791510 | 28,774,741    | 999,470    | 961,370    | 37,700  |     | 40     |
| FLAGSTAR BANCORP INC | COM         | 33793010 | 6,302,990     | 270,747    | 269,097    | 1,650   |     |        |
| FIRSTENERGY CORP     | COM         | 33793210 | 695,076,327   | 20,100,530 | 20,080,586 | 17,498  |     | 2,44   |
| FISHER SCIENTIFIC IN | COM NEW     | 33803220 | 25,637,934    | 912,382    | 911,682    | 600     |     | 10     |
| FLEETBOSTON FINL COR | COM         | 33903010 | 918,619,240   | 26,246,264 | 25,357,121 | 618,527 |     | 270,61 |
| FLEETWOOD ENTERPRISE | COM         | 33909910 | 3,962,779     | 366,924    | 366,924    |         |     |        |
| FLEMING COS INC      | COM         | 33913010 | 21,935,580    | 979,267    | 976,567    | 1,200   |     | 1,50   |
| FLORIDA EAST COAST I | CL A        | 34063210 | 6,411,705     | 226,482    | 222,242    | 240     |     | 4,00   |
| FLORIDA ROCK INDS IN | COM         | 34114010 | 7,518,445     | 188,716    | 187,936    | 630     |     | 15     |
| FLUOR CORP NEW       | COM         | 34341210 | 67,575,936    | 1,656,679  | 1,653,814  | 2,865   |     |        |
| FLOW INTL CORP       | COM         | 34346810 | 1,076,044     | 110,025    | 110,025    |         |     |        |
| FLOWERS FOODS INC    | COM         | 34349810 | 13,298,269    | 522,115    | 252,057    | 269,968 |     | 9      |
| FLOWERVE CORP        | COM         | 34354P10 | 29,674,390    | 927,035    | 926,720    | 315     |     |        |
| FLUSHING FINL CORP   | COM         | 34387310 | 1,587,269     | 94,368     | 94,368     |         |     |        |
| FOAMEX INTL INC      | COM         | 34412310 | 1,449,795     | 148,697    | 148,697    |         |     |        |
| FOMENTO ECONOMICO ME | SPON ADR U  | 34441910 | 11,501,488    | 243,934    | 243,934    |         |     |        |
| FOOT LOCKER INC      | COM         | 34484910 | 17,556,448    | 1,085,071  | 1,079,390  | 3,601   |     | 2,08   |
| FOOTSTAR INC         | COM         | 34491210 | 7,516,791     | 246,533    | 246,513    | 20      |     |        |
| FORD MTR CO DEL      | COM PAR \$0 | 34537086 | 672,124,072   | 40,759,495 | 40,530,861 | 192,395 |     | 36,23  |
| FOREST CITY ENTERPRI | CL A        | 34555010 | 13,046,426    | 343,327    | 341,927    | 1,400   |     |        |
| FOREST LABS INC      | COM         | 34583810 | 334,567,709   | 4,095,076  | 4,062,766  | 10,390  |     | 21,92  |
| FOREST OIL CORP      | COM PAR \$0 | 34609170 | 11,223,403    | 378,913    | 378,363    | 450     |     | 10     |
| FORRESTER RESH INC   | COM         | 34656310 | 5,171,630     | 270,766    | 270,766    |         |     |        |
| Page Total           |             |          | 3,318,895,407 |            |            |         |     |        |

Page 29 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Share Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                | Sole                  | Shared as Defined | Share Oth |
| FORTUNE BRANDS INC   | COM            | 34963110     | 175,118,500       | 3,547,063      | 3,145,712             | 356,644           | 44,70     |
| FORWARD AIR CORP     | COM            | 34985310     | 7,257,186         | 229,295        | 189,905               | 39,390            |           |
| FOSSIL INC           | COM            | 34988210     | 5,930,686         | 223,042        | 223,042               |                   |           |
| FOUNDRY NETWORKS INC | COM            | 35063R10     | 6,190,935         | 861,048        | 854,338               | 6,610             | 10        |
| 4 KIDS ENTMT INC     | COM            | 35086510     | 2,606,830         | 130,865        | 130,845               | 20                |           |
| FOX ENTMT GROUP INC  | CL A           | 35138T10     | 27,458,666        | 1,161,043      | 1,154,263             | 4,730             | 2,05      |
| FRANCE TELECOM       | SPONSORED      | 35177Q10     | 1,033,179         | 33,975         | 33,975                |                   |           |
| FRANKLIN ELEC INC    | COM            | 35351410     | 5,165,496         | 101,964        | 101,964               |                   |           |
| FRANKLIN RES INC     | COM            | 35461310     | 214,173,388       | 5,109,098      | 4,860,101             | 192,465           | 56,53     |
| FREDS INC            | CL A           | 35610810     | 6,905,340         | 191,815        | 190,165               | 1,500             | 15        |



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|                      |          |          |                |            |            |            |        |
|----------------------|----------|----------|----------------|------------|------------|------------|--------|
| GENERAL MTRS CORP    | COM      | 37044210 | 5,077,170,655  | 83,989,589 | 83,879,830 | 82,296     | 27,46  |
| GENERAL MTRS CORP    | CL H NEW | 37044283 | 825,521,700    | 50,183,690 | 50,140,989 | 28,478     | 14,22  |
| GENESCO INC          | COM      | 37153210 | 5,689,262      | 206,357    | 206,357    |            |        |
| GENESIS HEALTH VENTU | COM      | 37183F10 | 470,906        | 25,874     | 25,700     |            | 17     |
| GENESIS MICROCHIP IN | COM      | 37184C10 | 336,674        | 12,949     | 12,949     |            |        |
| GENTEX CORP          | COM      | 37190110 | 73,145,832     | 2,468,641  | 1,935,157  | 412,954    | 120,53 |
| GENLYTE GROUP INC    | COM      | 37230210 | 4,261,444      | 113,457    | 113,157    | 300        |        |
| GENOME THERAPEUTICS  | COM      | 37243010 | 1,165,620      | 205,940    | 205,340    | 600        |        |
| GENTA INC            | COM NEW  | 37245M20 | 4,234,995      | 252,534    | 252,534    |            |        |
| GENZYME TRANSGENICS  | COM      | 37246E10 | 613,529        | 185,918    | 185,918    |            |        |
| GENUINE PARTS CO     | COM      | 37246010 | 140,337,301    | 3,816,625  | 3,788,687  | 19,913     | 8,02   |
| GENTIVA HEALTH SERVI | COM      | 37247A10 | 4,823,173      | 194,797    | 194,797    |            |        |
| GENUITY INC          | CL A     | 37248E10 | 1,336,014      | 1,535,649  | 1,505,249  |            | 30,40  |
| GENZYME CORP         | COM      |          |                |            |            |            |        |
|                      | GENL D   | 37291710 | 194,498,232    | 4,453,818  | 4,425,867  | 21,834     | 6,11   |
| GENZYME CORP         | COM-     |          |                |            |            |            |        |
|                      | MOLECU   | 37291750 | 835,078        | 143,979    | 134,426    | 6,445      | 3,10   |
| GENZYME CORP         | COM      |          |                |            |            |            |        |
|                      | BIOSUR   | 37291770 | 2,192,261      | 321,918    | 321,206    | 265        | 44     |
| GEORGIA GULF CORP    | COM PAR  |          |                |            |            |            |        |
|                      | \$0      | 37320020 | 6,566,060      | 244,546    | 244,446    | 100        |        |
| GEORGIA PAC CORP     | COM      | 37329810 | 162,421,335    | 5,423,083  | 5,402,062  | 16,573     | 4,44   |
| GERBER SCIENTIFIC IN | COM      | 37373010 | 1,915,233      | 260,576    | 255,850    | 2,726      | 2,00   |
| GERMAN AMERN BANCORP | COM      | 37386510 | 1,477,819      | 88,228     | 88,228     |            |        |
| GERON CORP           | COM      | 37416310 | 1,601,189      | 210,406    | 210,406    |            |        |
| GETTY IMAGES INC     | COM      | 37427610 | 10,258,873     | 342,419    | 341,969    | 450        |        |
| GETTY RLTY CORP NEW  | COM      | 37429710 | 2,047,884      | 108,930    | 108,930    |            |        |
| GIBRALTAR STL CORP   | COM      | 37476F10 | 1,407,850      | 64,699     | 64,699     |            |        |
| GILEAD SCIENCES INC  | COM      | 37555810 | 78,234,486     | 2,173,784  | 2,143,961  | 19,623     | 10,20  |
| GILLETTE CO          | COM      | 37576610 | 1,140,050,026  | 33,521,024 | 22,879,927 | 10,365,140 | 275,95 |
| Page Total           |          |          | 17,716,246,022 |            |            |            |        |

Page 31 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Share Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                | Sole                  | Shared as Defined | Share Oth |
| GLACIER BANCORP INC  | COM            | 37637Q10     | 2,956,586         | 130,476        | 130,476               |                   |           |
| GLAMIS GOLD LTD      | COM            | 37677510     | 263,755           | 49,300         | 49,300                |                   |           |
| GLATFELTER           | COM            | 37731610     | 5,582,694         | 311,187        | 310,887               | 300               |           |
| GLAXOSMITHKLINE PLC  | SPONSORED      | 37733W10     | 910,113,170       | 19,364,110     | 19,001,043            | 363,067           |           |
| GLENBOROUGH RLTY TR  | COM            | 37803P10     | 12,442,609        | 578,726        | 512,236               | 66,490            |           |
| GLIMCHER RLTY TR     | SH BEN INT     | 37930210     | 6,572,617         | 354,319        | 354,299               | 20                |           |
| GLOBAL INDS LTD      | COM            | 37933610     | 4,528,455         | 485,365        | 480,340               | 5,025             |           |
| GLOBAL IMAGING SYSTE | COM            | 37934A10     | 1,335,748         | 72,595         | 72,595                |                   |           |
| GLOBAL SPORTS INC    | COM            | 37937A10     | 2,317,511         | 135,527        | 135,527               |                   |           |
| GLOBAL PMTS INC      | COM            | 37940X10     | 19,131,263        | 521,999        | 521,039               | 960               |           |
| GLOBAL POWER EQUIPME | COM            | 37941P10     | 812,308           | 65,141         | 65,041                | 100               |           |
| GLOBESPANVIRATA INC  | COM            | 37957V10     | 15,258,072        | 1,022,659      | 1,021,359             | 1,300             |           |
| GOLD BANC CORP INC   | COM            | 37990710     | 2,782,908         | 309,212        | 305,912               | 3,300             |           |
| GOLDEN ST BANCORP IN | COM            | 38119710     | 50,850,924        | 1,712,729      | 1,706,619             | 5,910             | 20        |
| GOLDEN TELECOM INC   | COM            | 38122G10     | 1,098,770         | 70,980         | 70,980                |                   |           |
| GOLDEN WEST FINL COR | COM            | 38131710     | 208,419,065       | 3,282,190      | 3,275,365             | 6,725             | 10        |
| GOLDMAN SACHS GROUP  | COM            | 38141G10     | 203,706,885       | 2,257,140      | 1,849,711             | 362,735           | 44,69     |

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|                      |           |          |               |           |           |         |      |
|----------------------|-----------|----------|---------------|-----------|-----------|---------|------|
| GOODRICH CORP        | COM       | 38238810 | 83,012,096    | 2,623,644 | 2,613,431 | 9,653   | 56   |
| GOODYEAR TIRE & RUBR | COM       | 38255010 | 87,048,820    | 3,404,334 | 3,388,996 | 15,238  | 10   |
| GORMAN RUPP CO       | COM       | 38308210 | 3,472,818     | 129,825   | 129,825   |         |      |
| GRACO INC            | COM       | 38410910 | 16,408,791    | 401,684   | 398,604   | 3,080   |      |
| GRAINGER W W INC     | COM       | 38480210 | 120,994,252   | 2,151,774 | 2,140,240 | 10,810  | 72   |
| GRANITE CONSTR INC   | COM       | 38732810 | 12,046,668    | 489,503   | 489,503   |         |      |
| GRANITE ST BANKSHARE | COM       | 38747210 | 551,027       | 20,630    | 4,300     | 14,757  | 1,57 |
| GRANT PRIDECO INC    | COM       | 38821G10 | 16,343,154    | 1,194,675 | 1,190,230 | 4,145   | 30   |
| GRAY COMMUNICATIONS  | COM       | 38919010 | 1,514,450     | 94,535    | 94,535    |         |      |
| GREAT AMERN FINL RES | COM       | 38991510 | 1,857,002     | 102,881   | 102,881   |         |      |
| GREAT ATLANTIC & PAC | COM       | 39006410 | 6,193,848     | 222,161   | 222,161   |         |      |
| GREAT LAKES CHEM COR | COM       | 39056810 | 28,260,144    | 1,003,200 | 1,001,865 | 1,335   |      |
| GREAT LAKES REIT INC | COM       | 39075210 | 2,861,352     | 168,911   | 168,911   |         |      |
| GREAT SOUTHN BANCORP | COM       | 39090510 | 1,477,416     | 46,314    | 46,314    |         |      |
| GREAT PLAINS ENERGY  | COM       | 39116410 | 16,601,206    | 665,379   | 660,369   | 4,310   | 70   |
| GREATER BAY BANCORP  | COM       | 39164810 | 23,784,813    | 697,093   | 694,109   | 2,984   |      |
| GREEN MTN COFFEE INC | COM       | 39312210 | 815,681       | 39,291    | 39,291    |         |      |
| GREEN MOUNTAIN PWR C | COM       | 39315410 | 832,656       | 45,625    | 45,625    |         |      |
| GREENPOINT FINL CORP | COM       | 39538410 | 69,549,992    | 1,591,533 | 1,586,433 | 4,800   | 30   |
| GREIF BROS CORP      | CL A      | 39762410 | 4,735,283     | 132,641   | 132,641   |         |      |
| GREY WOLF INC        | COM       | 39788810 | 8,333,907     | 2,104,522 | 1,864,852 | 239,670 |      |
| GRIFFON CORP         | COM       | 39843310 | 7,307,505     | 436,269   | 436,269   |         |      |
| GROUP 1 AUTOMOTIVE I | COM       | 39890510 | 11,136,083    | 285,175   | 285,095   | 80      |      |
| GROUPE DANONE        | SPONSORED | 39944910 | 1,456,317     | 61,448    | 61,448    |         |      |
| Page Total           |           |          | 1,974,768,621 |           |           |         |      |

Page 32 of 80

| Name of Issuer        | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Investment Shared as Defined | Discre Shar Othe |
|-----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|------------------|
| GRUPO TELEVISIA SA DE | SP ADR REP     | 40049J20     | 14,906,152        | 307,280         | 307,280    |                              |                  |
| GRUPO AEROPORTUARIO   | SPON ADR S     | 40051E20     | 765,766           | 50,713          | 50,713     |                              |                  |
| GTECH HLDGS CORP      | COM            | 40051810     | 30,704,310        | 629,832         | 629,632    | 80                           | 12               |
| GUCCI GROUP N V       | COM NY REG     | 40156610     | 7,557,126         | 81,681          | 9,897      | 71,784                       |                  |
| GUESS INC             | COM            | 40161710     | 781,290           | 100,423         | 100,423    |                              |                  |
| GUIDANT CORP          | COM            | 40169810     | 325,815,005       | 7,521,122       | 7,497,847  | 21,855                       | 1,42             |
| GUILFORD PHARMACEUTI  | COM            | 40182910     | 1,616,738         | 227,070         | 227,070    |                              |                  |
| GUITAR CTR MGMT INC   | COM            | 40204010     | 2,847,438         | 162,525         | 162,425    | 100                          |                  |
| GULF ISLAND FABRICAT  | COM            | 40230710     | 1,503,401         | 100,160         | 100,160    |                              |                  |
| GULFMARK OFFSHORE IN  | COM            | 40262910     | 1,505,356         | 41,665          | 41,665     |                              |                  |
| GYMBOREE CORP         | COM            | 40377710     | 4,147,183         | 281,165         | 281,165    |                              |                  |
| HCA INC               | COM            | 40411910     | 517,165,867       | 11,732,438      | 11,415,789 | 265,090                      | 51,55            |
| HCC INS HLDGS INC     | COM            | 40413210     | 15,728,024        | 562,720         | 556,634    | 6,086                        |                  |
| HNC SOFTWARE INC      | COM            | 40425P10     | 5,680,836         | 338,145         | 337,795    | 350                          |                  |
| HPL TECHNOLOGIES INC  | COM            | 40426C10     | 530,656           | 32,200          | 32,200     |                              |                  |
| HRPT PPTYS TR         | COM SH BEN     | 40426W10     | 14,002,470        | 1,555,830       | 1,555,830  |                              |                  |
| H POWER CORP          | COM            | 40427A10     | 569,659           | 223,396         | 223,096    | 300                          |                  |
| HSBC HLDGS PLC        | SPON ADR N     | 40428040     | 27,888,844        | 478,532         | 265,222    | 213,310                      |                  |
| HAEMONETICS CORP      | COM            | 40502410     | 7,527,331         | 237,156         | 236,896    | 260                          |                  |
| HAIN CELESTIAL GROUP  | COM            | 40521710     | 5,452,362         | 245,050         | 238,595    | 1,955                        | 4,50             |
| HALL KINION ASSOCIAT  | COM            | 40606910     | 351,371           | 42,385          | 42,385     |                              |                  |
| HALLIBURTON CO        | COM            | 40621610     | 314,191,956       | 18,406,090      | 9,575,075  | 8,823,273                    | 7,74             |
| HAMPSHIRE GROUP LTD   | COM            | 40885910     | 201,562           | 10,750          | 10,750     |                              |                  |



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|                      |            |          |               |           |           |         |       |
|----------------------|------------|----------|---------------|-----------|-----------|---------|-------|
| HANCOCK FABRICS INC  | COM        | 40990010 | 4,853,951     | 268,917   | 268,917   |         |       |
| HANCOCK HLDG CO      | COM        | 41012010 | 4,015,149     | 74,770    | 74,770    |         |       |
| HANCOCK JOHN FINL SV | COM        | 41014S10 | 259,657,552   | 6,799,098 | 6,782,957 | 14,543  | 1,59  |
| HANDLEMAN CO DEL     | COM        | 41025210 | 3,980,272     | 387,563   | 387,563   |         |       |
| HANDSPRING INC       | COM        | 41029310 | 1,410,633     | 302,711   | 300,811   | 1,900   |       |
| HANGER ORTHOPEDIC GR | COM NEW    | 41043F20 | 327,712       | 31,663    | 31,663    |         |       |
| HANMI FINL CORP      | COM        | 41049510 | 344,811       | 20,283    |           |         | 20,28 |
| HANOVER COMPRESSOR C | COM        | 41076810 | 12,275,386    | 682,345   | 680,805   | 1,340   | 20    |
| HANSON PLC           | SPON ADR N | 41135240 | 477,572       | 12,453    | 12,453    |         |       |
| HARBOR FLA BANCSHARE | COM        | 41190110 | 4,183,215     | 218,103   | 218,023   | 80      |       |
| HARDINGE INC         | COM        | 41232430 | 7,960,933     | 581,090   | 581,090   |         |       |
| HARLAND JOHN H CO    | COM        | 41269310 | 16,308,967    | 561,024   | 560,904   | 120     |       |
| HARLEY DAVIDSON INC  | COM        | 41282210 | 426,047,727   | 7,728,056 | 7,494,147 | 214,983 | 18,92 |
| HARLEYSVILLE GROUP I | COM        | 41282410 | 7,368,855     | 278,912   | 278,512   |         | 40    |
| HARLEYSVILLE NATL CO | COM        | 41285010 | 3,972,295     | 170,558   | 170,558   |         |       |
| HARMAN INTL INDS INC | COM        | 41308610 | 16,143,372    | 327,120   | 326,560   | 460     | 10    |
| HARMONIC INC         | COM        | 41316010 | 6,994,359     | 602,962   | 601,262   | 1,700   |       |
| HARRAHS ENTMT INC    | COM        | 41361910 | 252,756,024   | 5,710,710 | 5,706,630 | 3,880   | 20    |
| Page Total           |            |          | 2,330,519,488 |           |           |         |       |

Page 33 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                 |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shared as Other |
| HARRIS CORP DEL      | COM            | 41387510     | 30,007,940        | 835,643         | 833,933               | 1,410             | 3               |
| HARSCO CORP          | COM            | 41586410     | 19,972,398        | 510,281         | 510,081               |                   | 2               |
| HARTE-HANKS INC      | COM            | 41619610     | 18,168,194        | 574,216         | 573,796               | 220               | 2               |
| HARTFORD FINL SVCS G | COM            | 41651510     | 377,293,519       | 5,538,660       | 5,437,343             | 49,337            | 51,9            |
| HARVARD BIOSCIENCE I | COM            | 41690610     | 632,932           | 72,006          | 72,006                |                   |                 |
| HASBRO INC           | COM            | 41805610     | 54,907,185        | 3,470,745       | 3,463,188             | 7,557             |                 |
| HAVERTY FURNITURE IN | COM            | 41959610     | 2,658,480         | 154,473         | 154,473               |                   |                 |
| HAWAIIAN ELEC INDUST | COM            | 41987010     | 19,708,646        | 447,822         | 447,722               | 100               |                 |
| HEALTH CARE PPTY INV | COM            | 42191510     | 14,972,357        | 369,232         | 369,232               |                   |                 |
| HEALTHSOUTH CORP     | COM            | 42192410     | 134,325,083       | 9,360,633       | 9,309,298             | 51,005            | 3               |
| HEALTH MGMT ASSOC IN | CL A           | 42193310     | 115,993,450       | 5,595,439       | 5,582,784             | 11,975            | 6               |
| HEALTHCARE RLTY TR   | COM            | 42194610     | 13,236,565        | 435,987         | 435,987               |                   |                 |
| HEADWATERS INC       | COM            | 42210P10     | 3,401,970         | 222,351         | 222,351               |                   |                 |
| HEALTH CARE REIT INC | COM            | 42217K10     | 8,486,619         | 303,962         | 303,962               |                   |                 |
| HEALTH EXTRAS INC    | COM            | 42221110     | 279,768           | 102,856         | 102,856               |                   |                 |
| HEALTH NET INC       | COM            | 42222G10     | 31,475,984        | 1,147,084       | 1,143,949             | 2,870             | 2               |
| HEARST-ARGYLE TELEVI | COM            | 42231710     | 8,186,643         | 331,041         | 330,581               | 460               |                 |
| HEARTLAND EXPRESS IN | COM            | 42234710     | 4,947,485         | 247,870         | 247,870               |                   |                 |
| HEICO CORP NEW       | COM            | 42280610     | 1,598,309         | 101,933         | 101,933               |                   |                 |
| HEIDRICK & STRUGGLES | COM            | 42281910     | 5,373,430         | 258,338         | 257,298               | 1,040             |                 |
| HEINZ H J CO         | COM            | 42307410     | 348,965,200       | 8,408,800       | 8,324,782             | 42,123            | 41,8            |
| HELIX TECHNOLOGY COR | COM            | 42331910     | 5,753,033         | 227,213         | 218,173               | 8,440             | 6               |
| HELLENIC TELECOM ORG | SPONSORED      | 42332530     | 358,381           | 47,912          | 47,912                |                   |                 |
| HELMERICH & PAYNE IN | COM            | 42345210     | 27,894,942        | 695,808         | 693,988               | 1,120             | 7               |
| HEMISPHERX BIOPHARMA | COM            | 42366C10     | 658,488           | 164,622         | 164,622               |                   |                 |
| HENRY JACK & ASSOC I | COM            | 42628110     | 21,861,761        | 985,652         | 984,372               | 880               | 4               |
| HERBALIFE INTL INC   | CL A           | 42690820     | 1,905,450         | 130,421         | 130,088               | 333               |                 |
| HERCULES INC         | COM            | 42705610     | 29,567,685        | 2,221,464       | 2,213,533             | 7,535             | 3               |

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|                      |            |          |               |            |            |           |           |
|----------------------|------------|----------|---------------|------------|------------|-----------|-----------|
| HERSHEY FOODS CORP   | COM        | 42786610 | 176,145,401   | 2,569,965  | 2,504,652  | 36,249    | 29,000    |
| HEWLETT PACKARD CO   | COM        | 42823610 | 862,344,727   | 48,068,268 | 45,551,669 | 1,236,558 | 1,280,000 |
| HEXCEL CORP NEW      | COM        | 42829110 | 883,780       | 220,945    | 220,945    |           |           |
| HI / FN INC          | COM        | 42835810 | 1,161,025     | 98,392     | 98,392     |           |           |
| HIBBETT SPORTING GOO | COM        | 42856510 | 2,495,277     | 106,182    | 106,182    |           |           |
| HIBERNIA CORP        | CL A       | 42865610 | 40,320,940    | 2,111,044  | 2,066,304  | 8,040     | 36,700    |
| HICKORY TECH CORP    | COM        | 42906010 | 2,011,492     | 123,632    | 123,632    |           |           |
| HIGHWOODS PPTYS INC  | COM        | 43128410 | 20,143,591    | 717,109    | 717,109    |           |           |
| HILB ROGAL & HAMILTO | COM        | 43129410 | 11,942,486    | 382,772    | 382,772    |           |           |
| HILLENBRAND INDS INC | COM        | 43157310 | 44,043,139    | 714,638    | 709,208    | 4,400     | 1,000     |
| HILTON HOTELS CORP   | COM        | 43284810 | 139,354,501   | 9,745,070  | 9,721,827  | 21,603    | 1,600     |
| HISPANIC BROADCASTIN | CL A       | 43357B10 | 28,194,770    | 968,227    | 961,847    | 6,080     | 300       |
| HITACHI LIMITED      | ADR 10 COM | 43357850 | 1,391,492     | 18,919     | 18,919     |           |           |
| Page Total           |            |          | 2,633,024,518 |            |            |           |           |

Page 34 of 80

| Name of Issuer        | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretionary |                   |                     |
|-----------------------|----------------|--------------|-------------------|-----------------|--------------------------|-------------------|---------------------|
|                       |                |              |                   |                 | Sole                     | Shared as Defined | Discretionary Other |
| HOLLINGER INTL INC    | CL A           | 43556910     | 4,175,521         | 318,499         | 317,339                  | 1,160             |                     |
| HOLLY CORP            | COM PAR \$0    | 43575830     | 3,823,581         | 206,123         | 205,923                  | 200               |                     |
| HOLLYWOOD CASINO COR  | CL A           | 43613220     | 1,578,109         | 95,701          | 95,701                   |                   |                     |
| HOLLYWOOD ENTMT CORP  | COM            | 43614110     | 18,971,853        | 1,129,277       | 1,129,277                |                   |                     |
| HOLOGIC INC           | COM            | 43644010     | 498,957           | 32,295          | 32,295                   |                   |                     |
| HOME DEPOT INC        | COM            | 43707610     | 2,785,449,490     | 57,301,985      | 54,491,117               | 2,145,863         | 665,000             |
| HOME PPTYS N Y INC    | COM            | 43730610     | 10,711,400        | 310,926         | 310,926                  |                   |                     |
| HOMESTORE COM INC     | COM            | 43785210     | 1,160,262         | 429,727         | 429,327                  | 300               | 100                 |
| HON INDS INC          | COM            | 43809210     | 23,180,003        | 815,910         | 813,890                  | 1,820             | 200                 |
| HONDA MOTOR LTD       | AMERN SHS      | 43812830     | 30,974,631        | 1,463,138       | 640,024                  | 823,114           |                     |
| HONEYWELL INTL INC    | COM            | 43851610     | 3,433,021,984     | 89,705,304      | 19,608,295               | 70,036,793        | 60,210              |
| HOOPER HOLMES INC     | COM            | 43910410     | 5,555,514         | 529,601         | 529,461                  | 140               |                     |
| HORACE MANN EDUCATOR  | COM            | 44032710     | 12,998,354        | 577,448         | 577,272                  | 176               |                     |
| HORIZON OFFSHORE INC  | COM            | 44043J10     | 1,657,402         | 141,296         | 141,296                  |                   |                     |
| HORMEL FOODS CORP     | COM            | 44045210     | 31,891,768        | 1,166,061       | 1,162,416                | 3,520             | 120                 |
| HOSPITALITY PPTYS TR  | COM SH BEN     | 44106M10     | 31,279,264        | 911,135         | 909,735                  | 1,400             |                     |
| HOST MARRIOTT CORP N  | COM            | 44107P10     | 34,912,869        | 2,921,579       | 2,908,389                | 13,190            |                     |
| HOT TOPIC INC         | COM            | 44133910     | 5,538,625         | 265,006         | 264,946                  | 60                |                     |
| HOTEL RESERVATIONS N  | CL A           | 44145110     | 3,340,034         | 56,678          | 56,678                   |                   |                     |
| HOUSEHOLD INTL INC    | COM            | 44181510     | 603,319,773       | 10,621,827      | 10,590,832               | 26,655            | 4,340               |
| HOUSTON EXPL CO       | COM            | 44212010     | 4,348,277         | 140,267         | 140,267                  |                   |                     |
| HOVNIANIAN ENTERPRISE | CL A           | 44248720     | 3,608,661         | 135,715         | 135,715                  |                   |                     |
| HUBBELL INC           | CL B           | 44351020     | 18,500,426        | 562,323         | 538,785                  | 15,610            | 7,920               |
| HUDSON CITY BANCORP   | COM            | 44368310     | 10,624,222        | 327,302         | 326,982                  | 320               |                     |
| HUDSON RIV BANCORP I  | COM            | 44412810     | 3,512,097         | 145,549         | 143,449                  | 2,100             |                     |
| HUDSON UNITED BANCOR  | COM            | 44416510     | 17,661,580        | 555,221         | 553,596                  | 1,625             |                     |
| HUGHES SUPPLY INC     | COM            | 44448210     | 17,212,878        | 441,809         | 441,788                  | 21                |                     |
| HUGOTON RTY TR TEX    | UNIT BEN I     | 44471710     | 305,765           | 25,523          | 25,523                   |                   |                     |
| HUMANA INC            | COM            | 44485910     | 48,075,932        | 3,553,284       | 3,545,824                | 7,240             | 220                 |
| HUMAN GENOME SCIENCE  | COM            | 44490310     | 20,898,549        | 959,089         | 954,314                  | 3,675             | 1,100               |
| HUNT J B TRANS SVCS   | COM            | 44565810     | 8,630,210         | 303,560         | 303,540                  | 20                |                     |
| HUNTINGTON BANCSHARE  | COM            | 44615010     | 104,534,622       | 5,306,326       | 5,296,306                | 8,700             | 1,320               |
| HUTCHINSON TECHNOLOG  | COM            | 44840710     | 12,255,362        | 568,167         | 567,047                  | 1,120             |                     |
| HYDRIL CO             | COM            | 44877410     | 3,280,713         | 134,621         | 134,621                  |                   |                     |

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|                      |           |          |               |           |           |       |    |
|----------------------|-----------|----------|---------------|-----------|-----------|-------|----|
| ICN PHARMACEUTICALS  | COM       | 44892410 | 33,131,950    | 1,043,526 | 1,041,084 | 2,242 | 20 |
| IDT CORP             | COM       | 44894710 | 8,128,514     | 402,601   | 402,061   | 540   |    |
| IDT CORP             | CL B      | 44894730 | 576,343       | 32,654    | 32,314    | 340   |    |
| HYPERCOM CORP        | COM       | 44913M10 | 209,142       | 36,059    | 35,959    | 100   |    |
| HYPERION SOLUTIONS C | COM       | 44914M10 | 8,775,224     | 324,888   | 324,888   |       |    |
| HYSEQ INC            | COM       | 44916330 | 633,404       | 119,061   | 119,061   |       |    |
| ICICI LTD            | SPONSORED | 44926P20 | 278,101       | 34,249    | 34,249    |       |    |
| Page Total           |           |          | 7,369,221,366 |           |           |       |    |

Page 35 of 80

| Name of Issuer        | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                 |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
|                       |                |              |                   |                 | Sole                  | Shared as Defined | Shared as Other |
| ICT GROUP INC         | COM            | 44929Y10     | 637,753           | 26,084          | 26,084                |                   |                 |
| ICOS CORP             | COM            | 44929510     | 15,994,678        | 347,786         | 329,486               | 18,200            | 10              |
| ICU MED INC           | COM            | 44930G10     | 3,245,314         | 89,157          | 89,157                |                   |                 |
| IDEC PHARMACEUTICALS  | COM            | 44937010     | 122,342,195       | 1,902,678       | 1,882,748             | 7,140             | 12,79           |
| IDX SYS CORP          | COM            | 44949110     | 3,266,001         | 185,991         | 185,991               |                   |                 |
| IGEN INC              | COM            | 44953610     | 5,316,192         | 140,343         | 131,443               | 2,100             | 6,80            |
| IHOP CORP             | COM            | 44962310     | 6,138,186         | 182,088         | 182,088               |                   |                 |
| IMC GLOBAL INC        | COM            | 44966910     | 20,146,744        | 1,365,881       | 1,363,391             | 1,470             | 1,02            |
| IMCO RECYCLING INC    | COM            | 44968110     | 220,942           | 24,825          | 24,825                |                   |                 |
| I-MANY INC            | COM            | 44973Q10     | 2,043,748         | 412,046         | 322,899               | 89,147            |                 |
| IMS HEALTH INC        | COM            | 44993410     | 143,384,962       | 6,386,858       | 6,362,676             | 14,062            | 10,12           |
| IRT PPTY CO           | COM            | 45005810     | 4,473,107         | 387,282         | 387,282               |                   |                 |
| ISTAR FINL INC        | COM            | 45031U10     | 17,542,271        | 606,999         | 606,399               | 600               |                 |
| I-STAT CORP           | COM            | 45031210     | 1,398,316         | 191,813         | 181,813               | 10,000            |                 |
| ITT EDUCATIONAL SERV  | COM            | 45068B10     | 14,913,225        | 331,405         | 331,405               |                   |                 |
| ITXC CORP             | COM            | 45069F10     | 1,441,158         | 238,208         | 238,108               | 100               |                 |
| IXIA                  | COM            | 45071R10     | 3,331,762         | 391,972         | 391,972               |                   |                 |
| IBASIS INC            | COM            | 45073210     | 305,711           | 359,660         | 227,583               | 132,077           |                 |
| IBERIABANK CORP       | COM            | 45082810     | 1,659,895         | 47,877          | 47,877                |                   |                 |
| ITT INDS INC IND      | COM            | 45091110     | 118,027,648       | 1,872,266       | 1,856,817             | 3,380             | 12,06           |
| IDACORP INC           | COM            | 45110710     | 17,299,980        | 427,160         | 422,300               | 1,310             | 3,55            |
| IDEX CORP             | COM            | 45167R10     | 10,960,547        | 296,231         | 293,971               | 2,260             |                 |
| IDEXX LABS INC        | COM            | 45168D10     | 15,471,193        | 576,423         | 565,623               | 800               | 10,00           |
| IKON OFFICE SOLUTION  | COM            | 45171310     | 25,691,036        | 2,192,068       | 2,188,548             | 3,520             |                 |
| IDENTIX INC           | COM            | 45190610     | 2,744,475         | 309,411         | 307,311               | 2,100             |                 |
| ILEX ONCOLOGY INC     | COM            | 45192310     | 4,884,856         | 283,016         | 283,016               |                   |                 |
| ILLINOIS TOOL WKS IN  | COM            | 45230810     | 550,212,127       | 7,604,867       | 6,682,674             | 630,395           | 291,79          |
| ILLUMINA INC          | COM            | 45232710     | 1,596,819         | 168,797         | 168,797               |                   |                 |
| IMATION CORP          | COM            | 45245A10     | 19,664,991        | 741,236         | 738,575               | 1,401             | 1,26            |
| IMCLONE SYS INC       | COM            | 45245W10     | 8,675,966         | 352,252         | 350,380               | 1,794             | 7               |
| IMAGISTICS INTERNATI  | COM            | 45247T10     | 2,469,254         | 155,299         | 153,842               | 1,159             | 29              |
| IMMUCOR INC           | COM            | 45252610     | 260,400           | 18,600          | 18,600                |                   |                 |
| IMMUNEX CORP NEW      | COM            | 45252810     | 308,438,122       | 10,192,932      | 10,104,946            | 64,971            | 23,01           |
| IMMUNOGEN INC         | COM            | 45253H10     | 4,084,353         | 368,957         | 366,457               |                   | 2,50            |
| IMPAC MTG HLDGS INC   | COM            | 45254P10     | 236,442           | 25,100          | 25,100                |                   |                 |
| IMPATH INC            | COM            | 45255G10     | 6,312,403         | 153,811         | 153,401               | 410               |                 |
| IMPACO TECHNOLOGIES I | COM            | 45255W10     | 902,832           | 69,663          | 69,663                |                   |                 |
| IMPAX LABORATORIES I  | COM            | 45256B10     | 1,233,168         | 177,690         | 177,690               |                   |                 |
| IMPERIAL CHEM INDS P  | ADR NEW        | 45270450     | 559,141           | 29,413          | 29,413                |                   |                 |
| IMMUNOMEDICS INC      | COM            | 45290710     | 11,042,095        | 582,389         | 582,389               |                   |                 |

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IMPERIAL OIL LTD COM NEW 45303840 620,791 20,804 20,804  
 Page Total 1,479,190,799

Page 36 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| IMPERIAL TOBACCO GRO | SPONSORED      | 45314210     | 413,558           | 12,382          | 12,382                |                   |           |
| INAMED CORP          | COM            | 45323510     | 4,636,103         | 140,915         | 140,595               | 320               |           |
| INCO LTD             | COM            | 45325840     | 58,957,951        | 3,012,670       | 3,011,770             | 900               |           |
| INCYTE GENOMICS INC  | COM            | 45337C10     | 9,691,038         | 814,373         | 812,983               | 1,090             | 30        |
| INDEPENDENCE CMNTY B | COM            | 45341410     | 25,989,307        | 923,900         | 923,850               | 50                |           |
| INDEPENDENT BANK COR | COM            | 45383610     | 3,100,760         | 119,813         | 116,392               | 3,421             |           |
| INDEPENDENT BANK COR | COM            | 45383810     | 4,130,424         | 143,617         | 143,617               |                   |           |
| INDIA FD INC         | COM            | 45408910     | 2,215,922         | 212,050         | 212,050               |                   |           |
| INDUS INTL INC       | COM            | 45578L10     | 1,467,399         | 281,111         | 281,111               |                   |           |
| INDYMAC BANCORP INC  | COM            | 45660710     | 19,174,980        | 776,315         | 776,255               | 60                |           |
| INFINEON TECHNOLOGIE | SPONSORED      | 45662N10     | 626,675           | 27,729          | 27,729                |                   |           |
| INET TECHNOLOGIES IN | COM            | 45662V10     | 1,151,198         | 121,949         | 121,949               |                   |           |
| INFOCUS CORP         | COM            | 45665B10     | 8,857,453         | 486,406         | 484,806               | 1,400             | 20        |
| INFOGRAMES INC       | COM            | 45665T10     | 1,006,172         | 162,548         | 162,548               |                   |           |
| INFORMATICA CORP     | COM            | 45666Q10     | 3,114,372         | 430,162         | 425,842               | 4,220             | 10        |
| INFONET SVCS CORP    | CL B           | 45666T10     | 1,034,580         | 468,136         | 467,036               | 1,100             |           |
| INFORMATION HLDGS IN | COM            | 45672710     | 5,396,572         | 187,381         | 185,831               | 1,300             | 25        |
| INFOSPACE INC        | COM            | 45678T10     | 3,531,797         | 2,323,551       | 2,323,171             | 200               | 18        |
| INFOSYS TECHNOLOGIES | SPONSORED      | 45678810     | 823,466           | 12,572          | 12,572                |                   |           |
| INFOUSA INC NEW      | COM            | 45681830     | 2,215,652         | 290,387         | 290,387               |                   |           |
| ING GROUP N V        | SPONSORED      | 45683710     | 13,332,371        | 495,443         | 121,287               | 374,156           |           |
| INFORMATION RES INC  | COM            | 45690510     | 3,906,264         | 425,056         | 425,056               |                   |           |
| INGLES MKTS INC      | CL A           | 45703010     | 1,210,423         | 103,455         | 97,955                | 5,000             | 50        |
| INGRAM MICRO INC     | CL A           | 45715310     | 10,438,333        | 630,715         | 628,155               | 2,560             |           |
| INHALE THERAPEUTIC S | COM            | 45719110     | 3,297,729         | 312,581         | 310,481               | 1,900             | 20        |
| INKINE PHARMACEUTICA | COM            | 45721410     | 462,844           | 251,546         | 251,546               |                   |           |
| INKTOMI CORP         | COM            | 45727710     | 4,108,104         | 1,190,755       | 1,184,205             | 6,450             | 10        |
| INNKEEPERS USA TR    | COM            | 4576J010     | 4,031,395         | 355,189         | 355,189               |                   |           |
| INNKEEPERS USA TR    | PFD CV A 8     | 4576J030     | 360,380           | 14,800          |                       | 400               | 14,40     |
| INSIGHT ENTERPRISES  | COM            | 45765U10     | 8,645,106         | 381,851         | 381,441               | 410               |           |
| INPUT/OUTPUT INC     | COM            | 45765210     | 3,982,369         | 437,623         | 437,623               |                   |           |
| INSITUFORM TECHNOLOG | CL A           | 45766710     | 5,427,970         | 214,799         | 214,799               |                   |           |
| INSMED INC           | COM NEW        | 45766920     | 797,420           | 284,793         | 284,793               |                   |           |
| INSIGNIA FINL GROUP  | COM            | 45767A10     | 2,121,593         | 185,292         | 185,292               |                   |           |
| INSIGHT COMMUNICATIO | CL A           | 45768V10     | 7,910,133         | 377,572         | 376,632               | 940               |           |
| INNOGY HLDGS PLC     | SPONSORED      | 45769A10     | 2,429,214         | 63,592          | 63,592                |                   |           |
| INNOVATIVE SOLUTIONS | COM            | 45769N10     | 781,010           | 79,210          | 73,310                | 5,800             | 10        |
| INRANGE TECHNOLOGIES | CL B           | 45769V20     | 778,726           | 96,377          | 96,177                | 200               |           |
| INSPIRE PHARMACEUTIC | COM            | 45773310     | 284,957           | 141,770         | 141,770               |                   |           |
| INSTINET GROUP INC   | COM            | 45775010     | 1,309,707         | 201,184         | 201,084               | 100               |           |
| INSURANCE AUTO AUCTI | COM            | 45787510     | 3,030,442         | 181,030         | 180,930               | 100               |           |
| Page Total           |                |              | 236,181,869       |                 |                       |                   |           |

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |              |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shared Other |
| INTEGRA LIFESCIENCES | COM NEW        | 45798520     | 3,226,904         | 114,714         | 114,714               |                   |              |
| INTEGRAL SYS INC MD  | COM            | 45810H10     | 1,701,870         | 84,043          | 84,043                |                   |              |
| INTEGRATED ELECTRICA | COM            | 45811E10     | 1,437,335         | 287,467         | 287,327               |                   | 140          |
| INTEGRATED CIRCUIT S | COM            | 45811K20     | 9,663,051         | 473,679         | 473,479               |                   | 200          |
| INTEGRATED DEVICE TE | COM            | 45811810     | 38,193,690        | 1,149,028       | 1,146,648             |                   | 2,080        |
| INTEGRATED SILICON S | COM            | 45812P10     | 5,803,872         | 451,312         | 378,772               |                   | 72,540       |
| INTEGRA BK CORP      | COM            | 45814P10     | 3,324,945         | 170,510         | 170,510               |                   |              |
| INTELIDATA TECHNOLOG | COM            | 45814T10     | 574,012           | 380,141         | 380,141               |                   |              |
| INTEL CORP           | COM            | 45814010     | 5,003,584,189     | 164,537,461     | 157,191,410           |                   | 4,742,479    |
| INTEGRATED DEFENSE T | COM            | 45819B10     | 2,818,151         | 101,555         | 64,100                |                   | 30,890       |
| INTER TEL INC        | COM            | 45837210     | 4,220,210         | 228,490         | 228,390               |                   | 100          |
| INTERACTIVE INTELLIG | COM            | 45839M10     | 271,621           | 49,566          | 49,566                |                   |              |
| INTERACTIVE DATA COR | COM            | 45840J10     | 6,922,088         | 394,421         | 394,421               |                   |              |
| INTERCEPT INC        | COM            | 45845L10     | 4,618,177         | 127,398         | 127,298               |                   |              |
| INTERDIGITAL COMMUNI | COM            | 45866A10     | 4,997,933         | 521,161         | 520,461               |                   | 600          |
| INTERFACE INC        | CL A           | 45866510     | 4,498,086         | 708,360         | 708,360               |                   |              |
| INTERGRAPH CORP      | COM            | 45868310     | 8,025,845         | 455,755         | 455,755               |                   |              |
| INTERLAND INC        | COM            | 45872710     | 1,303,613         | 509,224         | 508,904               |                   | 320          |
| INTERMAGNETICS GEN C | COM            | 45877110     | 7,294,225         | 267,678         | 267,678               |                   |              |
| INTERMUNE INC        | COM            | 45884X10     | 7,933,909         | 263,848         | 262,948               |                   | 900          |
| INTERNAP NETWORK SVC | COM            | 45885A10     | 1,042,853         | 1,354,355       | 1,353,775             |                   | 580          |
| INTERNATIONAL BANCSH | COM            | 45904410     | 8,077,555         | 183,040         | 182,759               |                   | 281          |
| INTERNATIONAL BUSINE | COM            | 45920010     | 7,586,512,024     | 72,947,231      | 71,704,462            |                   | 949,369      |
| INTERNATIONAL FLAVOR | COM            | 45950610     | 75,621,680        | 2,162,473       | 2,150,413             |                   | 7,160        |
| INTERNATIONAL GAME T | COM            | 45990210     | 135,432,079       | 2,173,172       | 2,170,741             |                   | 2,131        |
| INTERNATIONAL MULTIF | COM            | 46004310     | 3,804,047         | 160,103         | 160,003               |                   | 100          |
| INTL PAPER CO        | COM            | 46014610     | 1,571,422,392     | 36,536,210      | 13,350,926            |                   | 23,173,577   |
| INTERNATIONAL RECTIF | COM            | 46025410     | 33,304,965        | 733,428         | 726,163               |                   | 6,815        |
| INTERNATIONAL SPEEDW | CL A           | 46033520     | 17,010,911        | 372,230         | 365,284               |                   | 1,120        |
| INTL SPECIALTY PRODS | COM            | 46033710     | 1,491,337         | 155,672         | 155,572               |                   | 100          |
| INTERNET CAP GROUP I | COM            | 46059C10     | 1,318,920         | 2,060,814       | 2,059,674             |                   |              |
| INTERNET SEC SYS INC | COM            | 46060X10     | 11,631,129        | 509,021         | 488,906               |                   | 20,015       |
| INTERPOOL INC        | COM            | 46062R10     | 2,802,026         | 149,841         | 149,841               |                   |              |
| INTERSIL CORP        | CL A           | 46069S10     | 26,118,571        | 921,290         | 918,700               |                   | 2,490        |
| INTERPUBLIC GROUP CO | COM            | 46069010     | 290,401,614       | 8,471,459       | 7,967,680             |                   | 363,110      |
| INTERSTATE BAKERIES  | COM            | 46072H10     | 23,188,338        | 957,800         | 957,800               |                   |              |
| INTERTAN INC         | COM            | 46112010     | 2,415,529         | 212,822         | 212,822               |                   |              |
| INTERTRUST TECHNOLOG | COM            | 46113Q10     | 821,136           | 651,696         | 651,696               |                   |              |
| INTERWOVEN INC       | COM            | 46114T10     | 2,998,465         | 599,693         | 593,743               |                   | 5,850        |
| INTERVOICE-BRITE INC | COM            | 46114210     | 4,156,294         | 649,421         | 649,421               |                   |              |
| INTRADO INC          | COM            | 46117A10     | 2,438,301         | 111,900         | 111,900               |                   |              |
| Page Total           |                |              | 14,922,423,892    |                 |                       |                   |              |

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| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share as Other |
| INTUITIVE SURGICAL I | COM            | 46120E10     | 2,655,838         | 282,536         | 282,346               | 190               |                |
| INTUIT               | COM            | 46120210     | 171,243,259       | 4,464,110       | 4,443,348             | 18,842            | 1,             |
| INVACARE CORP        | COM            | 46120310     | 9,591,308         | 255,088         | 254,828               | 260               |                |
| INVESTMENT TECHNOLOG | COM            | 46145F10     | 30,875,209        | 585,423         | 584,303               | 820               |                |
| INVESTORS REAL ESTAT | SH BEN INT     | 46173010     | 2,200,850         | 220,085         | 212,385               | 7,700             |                |
| INVITROGEN CORP      | COM            | 46185R10     | 30,139,755        | 878,198         | 730,081               | 125,342           | 22,            |
| INVESTORS FINL SERVI | COM            | 46191510     | 26,537,267        | 348,945         | 347,285               | 1,660             |                |
| IOMEGA CORP          | COM NEW        | 46203030     | 7,057,211         | 796,525         | 796,125               | 400               |                |
| IONICS INC           | COM            | 46221810     | 5,648,202         | 176,176         | 174,326               | 450               | 1,             |
| IRELAND BK           | SPONSORED      | 46267Q10     | 532,852           | 12,326          | 12,326                |                   |                |
| IRON MTN INC PA      | COM            | 46284610     | 12,078,151        | 380,774         | 378,273               | 2,351             |                |
| IRWIN FINL CORP      | COM            | 46411910     | 3,441,610         | 183,945         | 183,945               |                   |                |
| ISHARES TR           | RUSSELL100     | 46428759     | 3,273,132         | 56,658          | 56,658                |                   |                |
| ISHARES TR           | RUSL 2000      | 46428763     | 2,944,055         | 21,044          | 21,044                |                   |                |
| ISIS PHARMACEUTICALS | COM            | 46433010     | 8,227,991         | 511,691         | 511,691               |                   |                |
| ISLE OF CAPRI CASINO | COM            | 46459210     | 3,725,405         | 201,919         | 201,839               | 80                |                |
| ITO YOKADO LTD       | ADR NEW        | 46571430     | 898,473           | 22,775          | 22,775                |                   |                |
| ITRON INC            | COM            | 46574110     | 4,920,441         | 165,393         | 165,393               |                   |                |
| I2 TECHNOLOGIES INC  | COM            | 46575410     | 12,310,114        | 2,432,829       | 2,421,069             | 11,560            |                |
| IVAX CORP            | COM            | 46582310     | 31,325,282        | 1,951,731       | 1,946,538             | 3,193             | 2,             |
| IVEX PACKAGING CORP  | COM            | 46585510     | 3,773,296         | 164,629         | 164,569               | 60                |                |
| JDN RLTY CORP        | COM            | 46591710     | 5,986,573         | 468,433         | 468,433               |                   |                |
| IXYS CORP            | COM            | 46600W10     | 1,140,078         | 97,526          | 97,326                | 200               |                |
| J & J SNACK FOODS CO | COM            | 46603210     | 3,155,769         | 84,424          | 84,424                |                   |                |
| JDS UNIPHASE CORP    | COM            | 46612J10     | 166,555,812       | 28,277,727      | 28,208,333            | 65,906            | 3,             |
| JDA SOFTWARE GROUP I | COM            | 46612K10     | 6,612,709         | 207,425         | 207,425               |                   |                |
| J JILL GROUP INC     | COM            | 46618910     | 2,577,939         | 90,613          | 90,513                |                   |                |
| JLG INDS INC         | COM            | 46621010     | 6,017,650         | 406,598         | 406,578               | 20                |                |
| JNI CORP             | COM            | 46622G10     | 1,426,086         | 200,293         | 200,293               |                   |                |
| JP REALTY INC        | COM            | 46624A10     | 7,934,825         | 296,629         | 296,629               |                   |                |
| J P MORGAN CHASE & C | COM            | 46625H10     | 1,727,600,639     | 48,460,046      | 47,270,069            | 713,458           | 476,           |
| JABIL CIRCUIT INC    | COM            | 46631310     | 90,778,339        | 3,857,983       | 3,770,950             | 65,338            | 21,            |
| JACK IN THE BOX INC  | COM            | 46636710     | 14,121,138        | 476,261         | 475,481               | 780               |                |
| JACOBS ENGR GROUP IN | COM            | 46981410     | 24,936,243        | 349,786         | 348,786               | 900               |                |
| JAKKS PAC INC        | COM            | 47012E10     | 5,651,236         | 248,406         | 248,406               |                   |                |
| JEFFERIES GROUP INC  | COM            | 47231910     | 12,576,440        | 260,922         | 259,522               | 1,400             |                |
| JEFFERSON PILOT CORP | COM            | 47507010     | 164,706,809       | 3,288,874       | 3,263,869             | 12,117            | 12,            |
| JEFFERSON SMURFIT GR | SPONSORED      | 47508W10     | 530,995           | 22,171          | 22,071                | 100               |                |
| JO-ANN STORES INC    | CL A           | 47758P10     | 866,459           | 53,684          | 53,684                |                   |                |
| JOHN NUVEEN CO       | CL A           | 47803510     | 6,329,289         | 114,765         | 114,765               |                   |                |
| JOHNSON & JOHNSON    | COM            | 47816010     | 7,416,205,464     | 114,183,302     | 109,112,565           | 3,115,922         | 1,954,         |
| Page Total           |                |              | 10,039,110,193    |                 |                       |                   |                |

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

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|                      |           |          |               |            |            |        |        |
|----------------------|-----------|----------|---------------|------------|------------|--------|--------|
| JOHNSON CTLS INC     | COM       | 47836610 | 172,315,240   | 1,951,254  | 1,940,455  | 7,399  | 3,400  |
| JONES APPAREL GROUP  | COM       | 48007410 | 84,627,545    | 2,421,389  | 2,416,677  | 4,312  | 400    |
| JONES LANG LASALLE I | COM       | 48020Q10 | 6,620,059     | 298,874    | 298,874    |        |        |
| JOURNAL REGISTER CO  | COM       | 48113810 | 5,888,999     | 277,783    | 259,833    | 17,950 |        |
| JOY GLOBAL INC       | COM       | 48116510 | 464,550       | 28,500     | 28,500     |        |        |
| JUNIPER NETWORKS INC | COM       | 48203R10 | 28,835,021    | 2,284,867  | 2,234,853  | 49,834 | 180    |
| KCS ENERGY INC       | COM       | 48243420 | 687,167       | 220,246    | 220,246    |        |        |
| KLA-TENCOR CORP      | COM       | 48248010 | 289,289,164   | 4,350,213  | 4,331,722  | 18,151 | 340    |
| K MART CORP          | COM       | 48258410 | 5,572,716     | 3,482,948  | 3,457,118  | 25,070 | 760    |
| KPMG CONSULTING INC  | COM       | 48265R10 | 16,055,465    | 794,825    | 791,925    | 2,800  | 100    |
| K-SWISS INC          | CL A      | 48268610 | 4,150,184     | 98,861     | 98,861     |        |        |
| K2 INC               | COM       | 48273210 | 1,088,155     | 166,895    | 166,895    |        |        |
| K V PHARMACEUTICAL C | CL B CONV | 48274010 | 6,290,335     | 192,365    | 192,365    |        |        |
| K V PHARMACEUTICAL C | CL A      | 48274020 | 731,835       | 25,149     | 25,149     |        |        |
| KADANT INC           | COM       | 48282T10 | 3,684,311     | 258,005    | 257,321    | 557    | 127    |
| KAMAN CORP           | CL A      | 48354810 | 5,285,671     | 311,839    | 311,819    | 20     |        |
| KANA SOFTWARE INC    | COM NEW   | 48360030 | 3,060,432     | 170,024    | 170,024    |        |        |
| KANEB SERVICES LLC   | COM       | 48417310 | 253,426       | 11,339     | 11,339     |        |        |
| KANSAS CITY LIFE INS | COM       | 48483610 | 2,442,886     | 62,961     | 62,961     |        |        |
| KANSAS CITY SOUTHN I | COM NEW   | 48517030 | 10,747,114    | 674,223    | 630,496    | 3,550  | 40,177 |
| KATY INDS INC        | COM       | 48602610 | 231,904       | 37,404     | 37,404     |        |        |
| KAYDON CORP          | COM       | 48658710 | 10,033,173    | 371,599    | 370,659    | 940    |        |
| KB HOME              | COM       | 48666K10 | 53,335,301    | 1,228,924  | 1,227,374  | 1,550  |        |
| KEANE INC            | COM       | 48666510 | 14,404,709    | 844,851    | 842,271    | 1,080  | 1,500  |
| KEITHLEY INSTRS INC  | COM       | 48758410 | 5,081,155     | 231,277    | 231,277    |        |        |
| KELLOGG CO           | COM       | 48783610 | 256,926,316   | 7,653,450  | 7,608,686  | 42,004 | 2,760  |
| KELLWOOD CO          | COM       | 48804410 | 5,444,992     | 224,166    | 224,106    | 60     |        |
| KELLY SVCS INC       | CL A      | 48815220 | 10,327,917    | 365,849    | 361,926    | 3,923  |        |
| KEMET CORP           | COM       | 48836010 | 17,676,848    | 912,589    | 911,809    | 480    | 300    |
| KENDLE INTERNATIONAL | COM       | 48880L10 | 1,634,172     | 87,906     | 87,906     |        |        |
| KENNAMETAL INC       | COM       | 48917010 | 16,076,059    | 397,627    | 397,567    | 60     |        |
| KERR MCGEE CORP      | COM       | 49238610 | 295,384,126   | 4,699,827  | 4,691,892  | 6,560  | 1,375  |
| KERYX BIOPHARMACEUTI | COM       | 49251510 | 533,984       | 97,265     | 97,265     |        |        |
| KEY ENERGY SVCS INC  | COM       | 49291410 | 10,366,818    | 967,054    | 965,904    | 1,150  |        |
| KEY PRODTN INC       | COM       | 49313810 | 2,307,276     | 121,756    | 121,756    |        |        |
| KEY3MEDIA GROUP INC  | COM       | 49326R10 | 1,417,263     | 308,772    | 308,322    | 450    |        |
| KEYCORP NEW          | COM       | 49326710 | 1,042,554,502 | 39,120,244 | 39,044,789 | 45,121 | 30,334 |
| KEYNOTE SYS INC      | COM       | 49330810 | 2,193,205     | 226,337    | 226,317    | 20     |        |
| KEYSPAN CORP         | COM       | 49337W10 | 114,197,023   | 3,138,143  | 3,121,875  | 12,643 | 3,625  |
| KEYSTONE PPTY TR COR | COM       | 49359610 | 1,031,823     | 73,179     | 73,179     |        |        |
| KFORCE INC           | COM       | 49373210 | 1,494,571     | 290,208    | 290,208    |        |        |
| Page Total           |           |          | 2,510,743,412 |            |            |        |        |

Page 40 of 80

| Name of Issuer      | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|---------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                     |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| KILROY RLTY CORP    | COM            | 49427F10     | 10,079,122        | 357,289         | 357,289               |                   |           |
| KIMBALL INTL INC    | CL B           | 49427410     | 5,304,729         | 325,244         | 325,244               |                   |           |
| KIMBERLY CLARK CORP | COM            | 49436810     | 851,541,030       | 13,171,555      | 12,506,932            | 449,674           | 214,94    |

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|                      |            |          |               |            |            |         |        |
|----------------------|------------|----------|---------------|------------|------------|---------|--------|
| KIMCO REALTY CORP    | COM        | 49446R10 | 31,591,044    | 966,087    | 964,587    | 1,500   |        |
| KINDER MORGAN INC KA | COM        | 49455P10 | 114,889,375   | 2,372,277  | 2,363,699  | 5,003   | 3,57   |
| KINDER MORGAN MANAGE | SHS        | 49455U10 | 817,567       | 24,289     | 24,289     |         |        |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 421,344       | 12,768     | 6,700      | 5,468   | 60     |
| KINDRED HEALTHCARE I | COM        | 49458010 | 680,886       | 16,812     | 16,776     | 36      |        |
| KING PHARMACEUTICALS | COM        | 49558210 | 167,089,706   | 4,772,628  | 4,766,466  | 5,696   | 46     |
| KIRBY CORP           | COM        | 49726610 | 12,496,824    | 417,954    | 417,934    | 20      |        |
| KNIGHT RIDDER INC    | COM        | 49904010 | 129,223,268   | 1,881,253  | 1,873,208  | 7,665   | 38     |
| KNIGHT TRADING GROUP | COM        | 49906310 | 4,895,362     | 685,625    | 682,670    | 2,855   | 10     |
| KNIGHT TRANSN INC    | COM        | 49906410 | 3,573,378     | 169,034    | 169,034    |         |        |
| KOGER EQUITY INC     | COM        | 50022810 | 6,141,061     | 343,652    | 343,652    |         |        |
| KOHL'S CORP          | COM        | 50025510 | 516,210,681   | 7,255,245  | 7,224,579  | 28,971  | 1,69   |
| KONINKLIJKE AHOLD N  | SPON ADR N | 50046730 | 1,366,127     | 52,222     | 51,340     | 882     |        |
| KONINKLIJKE PHILIPS  | NY REG SH  | 50047230 | 18,444,293    | 610,334    | 129,608    | 480,726 |        |
| KOOKMIN BK NEW       | SPONSORED  | 50049M10 | 1,614,459     | 38,330     | 38,330     |         |        |
| KOPIN CORP           | COM        | 50060010 | 7,664,516     | 841,330    | 695,600    | 14,130  | 131,60 |
| KOREA ELECTRIC PWR   | SPONSORED  | 50063110 | 2,121,649     | 201,295    | 201,295    |         |        |
| KOSAN BIOSCIENCES IN | COM        | 50064W10 | 1,296,364     | 168,359    | 168,359    |         |        |
| KORN FERRY INTL      | COM NEW    | 50064320 | 5,593,671     | 562,178    | 561,178    | 1,000   |        |
| KOS PHARMACEUTICALS  | COM        | 50064810 | 1,509,707     | 54,228     | 54,228     |         |        |
| KRAFT FOODS INC      | CL A       | 50075N10 | 19,070,025    | 493,403    | 409,022    | 76,717  | 7,66   |
| KRAMONT RLTY TR      | COM SH BEN | 50075Q10 | 2,394,366     | 176,706    | 176,706    |         |        |
| KRISPY KREME DOUGHNU | COM        | 50101410 | 12,340,948    | 302,104    | 300,874    | 1,230   |        |
| KROGER CO            | COM        | 50104410 | 422,398,230   | 19,061,292 | 18,995,317 | 63,275  | 2,70   |
| KROLL INC            | COM        | 50104910 | 3,719,893     | 223,417    | 223,417    |         |        |
| KRONOS INC           | COM        | 50105210 | 16,383,288    | 348,729    | 347,969    | 760     |        |
| KULICKE & SOFFA INDS | COM        | 50124210 | 13,109,259    | 629,950    | 629,250    | 700     |        |
| KYOCERA CORP         | ADR        | 50155620 | 779,310       | 11,133     | 11,133     |         |        |
| LNR PPTY CORP        | COM        | 50194010 | 8,143,148     | 232,197    | 232,197    |         |        |
| LSI INDS INC         | COM        | 50216C10 | 2,645,127     | 133,795    | 133,795    |         |        |
| LSI LOGIC CORP       | COM        | 50216110 | 124,426,536   | 7,319,208  | 7,294,077  | 24,591  | 54     |
| LTX CORP             | COM        | 50239210 | 19,592,597    | 720,581    | 671,196    | 1,000   | 48,38  |
| L-3 COMMUNICATIONS H | COM        | 50242410 | 57,793,568    | 516,014    | 515,194    | 720     | 10     |
| LVMH MOET HENNESSY L | SPONSORED  | 50244120 | 1,201,008     | 118,326    | 118,326    |         |        |
| LA JOLLA PHARMACEUTI | COM        | 50345910 | 2,214,241     | 302,492    | 302,492    |         |        |
| LA QUINTA CORP       | PAIRED CTF | 50419U20 | 18,050,110    | 2,524,491  | 2,443,041  | 81,450  |        |
| LA Z BOY INC         | COM        | 50533610 | 21,625,466    | 787,813    | 787,773    | 40      |        |
| LABORATORY CORP AMER | COM NEW    | 50540R40 | 36,512,786    | 380,897    | 378,717    | 2,140   | 4      |
| Page Total           |            |          | 2,676,966,069 |            |            |         |        |

Page 41 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| LABOR READY INC      | COM NEW        | 50540120     | 2,929,625         | 375,593         | 375,593               |                   |           |
| LABRANCHE & CO INC   | COM            | 50544710     | 14,344,820        | 461,991         | 460,991               | 800               | 20        |
| LACLEDE GROUP INC    | COM            | 50559710     | 4,224,686         | 181,317         | 180,717               | 600               |           |
| LADISH INC           | COM NEW        | 50575420     | 854,569           | 76,643          | 76,643                |                   |           |
| LAFARGE COPPEE S A   | SPON ADR N     | 50586140     | 374,572           | 16,501          | 16,501                |                   |           |
| LAFARGE NORTH AMERIC | COM            | 50586210     | 20,325,870        | 470,071         | 467,991               | 2,080             |           |
| LAKELAND BANCORP INC | COM            | 51163710     | 1,681,196         | 95,198          | 95,198                |                   |           |
| LAKES GAMING INC     | COM            | 51206P10     | 237,078           | 34,112          | 34,112                |                   |           |



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|                      |            |          |               |           |           |         |      |
|----------------------|------------|----------|---------------|-----------|-----------|---------|------|
| LAM RESEARCH CORP    | COM        | 51280710 | 42,674,673    | 1,455,480 | 1,451,460 | 3,520   | 50   |
| LAMAR ADVERTISING CO | CL A       | 51281510 | 17,099,598    | 420,965   | 419,945   | 920     | 10   |
| LANCASTER COLONY COR | COM        | 51384710 | 24,212,751    | 653,692   | 653,592   | 100     |      |
| LANCE INC            | COM        | 51460610 | 3,155,252     | 220,647   | 219,927   |         | 72   |
| LANDAUER INC         | COM        | 51476K10 | 6,395,675     | 168,529   | 126,512   | 42,017  |      |
| LANDAMERICA FINL GRO | COM        | 51493610 | 15,931,808    | 460,058   | 460,058   |         |      |
| LANDRYS RESTAURANTS  | COM        | 51508L10 | 5,412,728     | 235,746   | 235,626   | 20      | 10   |
| LANDS END INC        | COM        | 51508610 | 12,730,426    | 283,718   | 283,318   | 300     | 10   |
| LANDSTAR SYS INC     | COM        | 51509810 | 14,642,262    | 157,783   | 157,783   |         |      |
| LANTRONIX INC        | COM        | 51654810 | 489,087       | 188,837   | 188,837   |         |      |
| LARGE SCALE BIOLOGY  | COM        | 51705310 | 299,103       | 90,913    | 90,913    |         |      |
| LASALLE HOTEL PTYS   | COM SH BEN | 51794210 | 2,630,637     | 162,385   | 162,305   | 80      |      |
| LATTICE SEMICONDUCTO | COM        | 51841510 | 18,817,490    | 1,073,445 | 1,067,975 | 1,870   | 3,60 |
| LAUDER ESTEE COS INC | CL A       | 51843910 | 23,927,406    | 700,451   | 686,461   | 12,110  | 1,88 |
| LAWSON PRODS INC     | COM        | 52077610 | 3,262,856     | 113,215   | 113,215   |         |      |
| LEAP WIRELESS INTL I | COM        | 52186310 | 2,987,971     | 354,866   | 353,402   | 1,349   | 11   |
| LEAR CORP            | COM        | 52186510 | 124,464,384   | 2,614,798 | 2,597,116 | 13,622  | 4,06 |
| LEARNING TREE INTL I | COM        | 52201510 | 4,522,931     | 186,898   | 186,878   | 20      |      |
| LECROY CORP          | COM        | 52324W10 | 1,325,663     | 75,151    | 75,151    |         |      |
| LEE ENTERPRISES INC  | COM        | 52376810 | 24,576,876    | 666,040   | 665,740   | 300     |      |
| LEGATO SYS INC       | COM        | 52465110 | 11,060,946    | 1,227,630 | 1,225,630 | 1,700   | 30   |
| LEGGETT & PLATT INC  | COM        | 52466010 | 100,925,608   | 4,069,581 | 3,903,646 | 158,005 | 7,93 |
| LEGG MASON INC       | COM        | 52490110 | 42,572,867    | 802,051   | 789,416   | 6,695   | 5,94 |
| LEHMAN BROS HLDGS IN | COM        | 52490810 | 335,755,350   | 5,194,235 | 5,155,786 | 36,858  | 1,59 |
| LENNAR CORP          | COM        | 52605710 | 51,188,965    | 970,223   | 962,520   | 5,603   | 2,10 |
| LENNOX INTL INC      | COM        | 52610710 | 5,551,434     | 419,927   | 419,727   | 200     |      |
| LEUCADIA NATL CORP   | COM        | 52728810 | 17,937,955    | 501,761   | 501,661   | 100     |      |
| LEVEL 3 COMMUNICATIO | COM        | 52729N10 | 11,941,920    | 3,354,472 | 3,334,333 | 17,319  | 2,82 |
| LEXAR MEDIA INC      | COM        | 52886P10 | 825,597       | 305,777   | 305,777   |         |      |
| LEXENT INC           | COM        | 52886Q10 | 518,246       | 161,952   | 161,952   |         |      |
| LEXICON GENETICS INC | COM        | 52887210 | 3,050,582     | 322,813   | 321,113   | 1,700   |      |
| LEXINGTON CORP PTYS  | COM        | 52904310 | 2,990,225     | 187,123   | 187,123   |         |      |
| LEXMARK INTL NEW     | CL A       | 52977110 | 153,836,671   | 2,690,393 | 2,670,585 | 19,708  | 10   |
| Page Total           |            |          | 1,132,688,359 |           |           |         |      |

Page 42 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| LIBBEY INC           | COM            | 52989810     | 7,099,274         | 184,301         | 184,001               | 300               |           |
| LIBERATE TECHNOLOGIE | COM            | 53012910     | 5,912,628         | 993,719         | 992,219               | 1,400             | 10        |
| LIBERTY CORP S C     | COM            | 53037010     | 9,817,899         | 246,557         | 245,457               | 1,100             |           |
| LIBERTY LIVEWIRE COR | CL A           | 53070910     | 257,990           | 44,635          | 44,635                |                   |           |
| LIBERTY MEDIA CORP N | COM SER A      | 53071810     | 329,534,317       | 26,070,753      | 22,957,789            | 3,038,108         | 74,85     |
| LIBERTY PTY TR       | SH BEN INT     | 53117210     | 30,690,873        | 951,655         | 883,270               | 68,385            |           |
| LIFEPOINT HOSPITALS  | COM            | 53219L10     | 19,587,136        | 529,955         | 529,347               | 593               | 1         |
| LIGAND PHARMACEUTICA | CL B           | 53220K20     | 7,308,685         | 370,623         | 369,973               | 650               |           |
| LIGHTBRIDGE INC      | COM            | 53222610     | 2,764,555         | 237,709         | 237,709               |                   |           |
| LIGHTPATH TECHNOLOGI | CL A           | 53225710     | 263,041           | 169,704         | 168,494               | 1,210             |           |
| LILLY ELI & CO       | COM            | 53245710     | 1,773,720,201     | 23,277,168      | 23,088,706            | 153,173           | 35,28     |
| LIMITED INC          | COM            | 53271610     | 186,716,564       | 10,431,093      | 10,398,638            | 31,615            | 84        |
| LINCARE HLDGS INC    | COM            | 53279110     | 33,278,436        | 1,227,081       | 1,225,161             | 1,520             | 40        |

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|                      |           |          |                |            |            |            |        |  |
|----------------------|-----------|----------|----------------|------------|------------|------------|--------|--|
| LINCOLN ELEC HLDGS I | COM       | 53390010 | 9,253,880      | 323,902    | 323,822    | 80         |        |  |
| LINCOLN NATL CORP IN | COM       | 53418710 | 212,691,257    | 4,192,613  | 4,169,758  | 17,534     | 5,32   |  |
| LINDSAY MFG CO       | COM       | 53555510 | 2,265,037      | 93,020     | 93,020     |            |        |  |
| LINEAR TECHNOLOGY CO | COM       | 53567810 | 350,422,274    | 7,924,520  | 6,960,380  | 772,697    | 191,44 |  |
| LINENS N THINGS INC  | COM       | 53567910 | 22,803,192     | 746,911    | 686,121    | 48,740     | 12,05  |  |
| LIONBRIDGE TECHNOLOG | COM       | 53625210 | 236,587        | 102,864    | 6,621      |            | 96,24  |  |
| LIQUI BOX CORP       | COM       | 53631410 | 1,647,817      | 24,742     | 24,742     |            |        |  |
| LITHIA MTRS INC      | CL A      | 53679710 | 5,583,953      | 226,071    | 98,543     | 127,528    |        |  |
| LITTELFUSE INC       | COM       | 53700810 | 4,794,778      | 193,572    | 183,732    | 440        | 9,40   |  |
| LIZ CLAIBORNE INC    | COM       | 53932010 | 90,238,372     | 3,181,889  | 3,173,929  | 5,960      | 2,00   |  |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 16,429,227     | 395,885    | 99,961     | 295,924    |        |  |
| LOCAL FINL CORP      | COM       | 53955310 | 3,073,156      | 195,245    | 195,245    |            |        |  |
| LOCKHEED MARTIN CORP | COM       | 53983010 | 4,762,224,090  | 82,706,219 | 82,683,303 | 20,800     | 2,11   |  |
| LODGENET ENTMT CORP  | COM       | 54021110 | 1,670,635      | 97,698     | 97,698     |            |        |  |
| LOEWS CORP           | COM       | 54042410 | 190,826,048    | 3,257,529  | 3,247,299  | 9,030      | 1,20   |  |
| LONE STAR STEAKHOUSE | COM       | 54230710 | 6,059,290      | 290,057    | 290,057    |            |        |  |
| LONE STAR TECHNOLOGI | COM       | 54231210 | 5,416,462      | 237,460    | 237,160    | 200        | 10     |  |
| LONGS DRUG STORES CO | COM       | 54316210 | 13,886,171     | 498,248    | 494,788    | 3,460      |        |  |
| LONGVIEW FIBRE CO    | COM       | 54321310 | 7,115,569      | 690,832    | 674,482    | 1,350      | 15,00  |  |
| LOUDCLOUD INC        | COM       | 54573510 | 580,038        | 253,292    | 253,292    |            |        |  |
| LOUISIANA PAC CORP   | COM       | 54634710 | 28,655,888     | 2,668,146  | 2,659,359  | 4,585      | 4,20   |  |
| LOWES COS INC        | COM       | 54866110 | 3,135,141,259  | 72,088,785 | 16,798,583 | 55,191,377 | 98,82  |  |
| LUBRIZOL CORP        | COM       | 54927110 | 25,686,222     | 738,322    | 735,762    | 1,160      | 1,40   |  |
| LUBYS INC            | COM       | 54928210 | 1,429,611      | 210,237    | 207,637    | 2,600      |        |  |
| LUCENT TECHNOLOGIES  | COM       | 54946310 | 362,914,443    | 76,726,098 | 76,181,001 | 443,391    | 101,70 |  |
| LUFKIN INDS INC      | COM       | 54976410 | 1,315,116      | 48,708     | 48,708     |            |        |  |
| LUMINEX CORP DEL     | COM       | 55027E10 | 1,932,745      | 153,881    | 153,881    |            |        |  |
| LUXOTTICA GROUP S P  | SPONSORED | 55068R20 | 332,115        | 17,137     | 15,805     | 1,332      |        |  |
| Page Total           |           |          | 11,671,576,831 |            |            |            |        |  |

Page 43 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| LYDALL INC DEL       | COM            | 55081910     | 1,822,640         | 128,536         | 128,536               |                   |           |
| LYNCH INTERACTIVE CO | COM            | 55114610     | 883,916           | 20,089          | 20,089                |                   |           |
| LYONDELL CHEMICAL CO | COM            | 55207810     | 19,185,563        | 1,155,061       | 1,148,941             | 5,820             | 30        |
| M & T BK CORP        | COM            | 55261F10     | 76,236,088        | 948,564         | 912,285               | 6,068             | 30,21     |
| MAF BANCORP INC      | COM            | 55261R10     | 11,946,542        | 338,909         | 338,469               |                   | 44        |
| MBIA INC             | COM            | 55262C10     | 182,328,365       | 3,333,852       | 3,306,026             | 19,276            | 8,55      |
| MBNA CORP            | COM            | 55262L10     | 695,985,043       | 18,044,725      | 17,913,468            | 106,501           | 24,75     |
| MB FINANCIAL INC NEW | COM            | 55264U10     | 4,127,409         | 137,810         | 133,710               | 4,100             |           |
| M D C HLDGS INC      | COM            | 55267610     | 8,688,513         | 201,123         | 201,112               | 11                |           |
| MDU RES GROUP INC    | COM            | 55269010     | 27,611,204        | 890,684         | 745,649               | 117,360           | 27,67     |
| MCSI INC             | COM            | 55270M10     | 2,088,108         | 175,324         | 175,324               |                   |           |
| MEMC ELECTR MATLS IN | COM            | 55271510     | 2,286,438         | 387,532         | 387,432               | 100               |           |
| MGIC INVT CORP WIS   | COM            | 55284810     | 173,458,485       | 2,534,831       | 2,524,541             | 6,290             | 4,00      |
| MGI PHARMA INC       | COM            | 55288010     | 2,876,596         | 209,055         | 208,955               |                   | 10        |
| MGM MIRAGE           | COM            | 55295310     | 50,906,265        | 1,405,086       | 1,401,906             | 3,080             | 10        |
| MIM CORP             | COM            | 55304410     | 237,600           | 14,400          | 14,400                |                   |           |
| M/I SCHOTTENSTEIN HO | COM            | 55305B10     | 3,241,456         | 57,219          | 57,219                |                   |           |
| MKS INSTRUMENT INC   | COM            | 55306N10     | 6,799,071         | 198,571         | 197,971               | 600               |           |

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|                      |             |          |               |           |           |        |    |
|----------------------|-------------|----------|---------------|-----------|-----------|--------|----|
| MMO2 PLC             | ADR         | 55309W10 | 379,391       | 38,753    | 38,588    | 165    |    |
| MPS GROUP INC        | COM         | 55340910 | 14,595,078    | 1,668,009 | 1,659,409 | 8,300  | 30 |
| MRO SOFTWARE INC     | COM         | 55347W10 | 1,994,679     | 160,344   | 160,344   |        |    |
| MRV COMMUNICATIONS I | COM         | 55347710 | 2,293,311     | 813,231   | 813,131   |        | 10 |
| MSC INDL DIRECT INC  | CL A        | 55353010 | 8,439,634     | 368,543   | 366,323   | 2,220  |    |
| MSC SOFTWARE CORP    | COM         | 55353110 | 6,073,863     | 264,081   | 264,081   |        |    |
| MTR GAMING GROUP INC | COM         | 55376910 | 2,942,423     | 190,695   | 190,695   |        |    |
| MTS SYS CORP         | COM         | 55377710 | 2,428,797     | 221,808   | 221,808   |        |    |
| MACDERMID INC        | COM         | 55427310 | 4,698,703     | 216,930   | 216,730   | 200    |    |
| MACERICH CO          | COM         | 55438210 | 12,544,269    | 416,062   | 415,962   | 100    |    |
| MACK CALI RLTY CORP  | COM         | 55448910 | 17,987,891    | 518,682   | 514,792   | 3,890  |    |
| MACROCHEM CORP DEL   | COM         | 55590310 | 540,193       | 171,490   | 171,490   |        |    |
| MACROVISION CORP     | COM         | 55590410 | 14,644,548    | 549,514   | 549,264   | 210    | 4  |
| MACROMEDIA INC       | COM         | 55610010 | 16,589,412    | 812,410   | 810,330   | 1,820  | 26 |
| MADDEN STEVEN LTD    | COM         | 55626910 | 1,404,200     | 80,240    | 80,240    |        |    |
| MADISON GAS & ELEC C | COM         | 55749710 | 6,990,893     | 245,985   | 242,734   | 2,801  | 45 |
| MAGELLAN HEALTH SVCS | COM         | 55907910 | 1,465,851     | 257,167   | 257,167   |        |    |
| MAGMA DESIGN AUTOMAT | COM         | 55918110 | 418,390       | 21,500    | 21,500    |        |    |
| MAGNA ENMTT CORP     | CL A        | 55921110 | 1,685,990     | 208,147   | 208,147   |        |    |
| MAGNETEK INC         | COM         | 55942410 | 2,348,880     | 200,759   | 200,759   |        |    |
| MAGNUM HUNTER RES IN | COM PAR \$0 | 55972F20 | 4,335,744     | 555,153   | 469,248   | 85,905 |    |
| MAGYAR TAVKOZLESI RT | SPONSORED   | 55977610 | 883,894       | 50,595    | 50,595    |        |    |
| MAIL-WELL INC        | COM         | 56032120 | 1,999,866     | 318,450   | 318,450   |        |    |
| Page Total           |             |          | 1,398,395,202 |           |           |        |    |

Page 44 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Other |
| MAIN STR BKS INC NEW | COM            | 56034R10     | 1,614,206         | 86,091          | 86,091                |                   |            |
| MANAGEMENT NETWORK G | COM            | 56169310     | 527,391           | 96,064          | 96,064                |                   |            |
| MANDALAY RESORT GROU | COM            | 56256710     | 26,690,487        | 869,397         | 867,877               | 1,320             | 20         |
| MANHATTAN ASSOCS INC | COM            | 56275010     | 7,180,592         | 188,467         | 188,067               | 400               |            |
| MANITOWOC INC        | COM            | 56357110     | 12,032,924        | 304,631         | 304,271               | 260               | 10         |
| MANOR CARE INC NEW   | COM            | 56405510     | 47,815,374        | 2,052,162       | 2,048,037             | 2,875             | 1,25       |
| MANPOWER INC         | COM            | 56418H10     | 46,441,032        | 1,194,471       | 1,191,461             | 2,810             | 20         |
| MANUFACTURED HOME CM | COM            | 56468210     | 6,904,953         | 209,241         | 209,241               |                   |            |
| MAPICS INC           | COM            | 56491010     | 381,129           | 50,017          | 50,017                |                   |            |
| MANUFACTURERS SVCS L | COM            | 56500510     | 717,153           | 136,341         | 134,441               | 1,900             |            |
| MANUGISTICS GROUP IN | COM            | 56501110     | 7,858,651         | 365,859         | 359,853               | 5,946             | 6          |
| MAPINFO CORP         | COM            | 56510510     | 1,539,260         | 153,926         | 153,926               |                   |            |
| MARATHON OIL CORP    | COM            | 56584910     | 241,868,304       | 8,398,205       | 8,376,028             | 16,747            | 5,43       |
| MARCUS CORP          | COM            | 56633010     | 2,963,275         | 183,826         | 183,826               |                   |            |
| MARKEL CORP          | COM            | 57053510     | 11,505,844        | 56,537          | 55,937                | 600               |            |
| MARSH & MCLENNAN COS | COM            | 57174810     | 787,892,283       | 6,988,578       | 6,405,670             | 455,482           | 127,42     |
| MARSHALL & ILSLEY CO | COM            | 57183410     | 125,327,148       | 2,013,611       | 2,011,061             | 2,250             | 30         |
| MARRIOTT INTL INC NE | CL A           | 57190320     | 217,038,063       | 4,828,433       | 4,794,493             | 33,680            | 26         |
| MARTEK BIOSCIENCES C | COM            | 57290110     | 4,625,555         | 146,941         | 146,941               |                   |            |
| MARTHA STEWART LIVIN | CL A           | 57308310     | 1,511,368         | 84,434          | 84,234                | 100               | 10         |
| MARTIN MARIETTA MATL | COM            | 57328410     | 54,265,070        | 1,285,293       | 1,284,493             | 700               | 10         |
| MASCO CORP           | COM            | 57459910     | 274,108,068       | 9,985,722       | 9,937,298             | 27,140            | 21,28      |
| MASISA S A           | SPONSORED      | 57479910     | 243,542           | 20,995          | 20,995                |                   |            |

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|                      |         |          |               |           |           |           |       |
|----------------------|---------|----------|---------------|-----------|-----------|-----------|-------|
| MASSEY ENERGY CORP   | COM     | 57620610 | 9,036,294     | 534,692   | 533,477   | 1,215     |       |
| MASTEC INC           | COM     | 57632310 | 1,774,992     | 220,496   | 220,296   | 200       |       |
| MATERIAL SCIENCES CO | COM     | 57667410 | 394,675       | 37,768    | 37,768    |           |       |
| MATRIXONE INC        | COM     | 57685P30 | 4,766,384     | 534,348   | 298,873   | 235,357   | 11    |
| MATSUSHITA ELEC INDL | ADR     | 57687920 | 6,386,654     | 517,138   | 186,566   | 330,572   |       |
| MATTEL INC           | COM     | 57708110 | 203,435,786   | 9,761,794 | 9,704,052 | 55,120    | 2,62  |
| MATTHEWS INTL CORP   | CL A    | 57712810 | 6,957,318     | 277,184   | 277,184   |           |       |
| MATTSON TECHNOLOGY I | COM     | 57722310 | 2,015,818     | 287,974   | 287,974   |           |       |
| MAUI LD & PINEAPPLE  | COM     | 57734510 | 380,439       | 18,558    | 18,558    |           |       |
| MAXIM INTEGRATED PRO | COM     | 57772K10 | 398,197,308   | 7,147,681 | 7,109,318 | 31,632    | 6,73  |
| MAXIM PHARMACEUTICAL | COM     | 57772M10 | 1,276,017     | 239,853   | 239,853   |           |       |
| MAXTOR CORP          | COM NEW | 57772920 | 9,636,320     | 1,386,521 | 1,377,691 | 8,488     | 34    |
| MAXWELL TECHNOLOGIES | COM     | 57776710 | 801,055       | 86,135    | 86,135    |           |       |
| MXYGEN INC           | COM     | 57777610 | 3,578,403     | 285,815   | 285,477   | 307       | 3     |
| MAY DEPT STORES CO   | COM     | 57777810 | 266,141,783   | 7,636,780 | 7,367,208 | 176,065   | 93,50 |
| MAVERICK TUBE CORP   | COM     | 57791410 | 5,981,018     | 366,484   | 366,184   | 200       | 10    |
| MAXIMUS INC          | COM     | 57793310 | 6,546,411     | 213,030   | 212,930   | 100       |       |
| MAYTAG CORP          | COM     | 57859210 | 198,289,737   | 4,481,124 | 1,666,763 | 2,809,121 | 5,24  |
| Page Total           |         |          | 3,006,648,084 |           |           |           |       |

Page 45 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|------------------|
| MCAFEE COM CORP      | CL A           | 57906210     | 1,281,860         | 77,830          | 77,830     |                              |                  |
| MCCLATCHY CO         | CL A           | 57948910     | 10,806,942        | 182,027         | 179,747    | 2,180                        | 10               |
| MCCORMICK & CO INC   | COM NON VT     | 57978020     | 40,618,132        | 794,409         | 784,414    | 9,695                        | 30               |
| MCDATA CORP          | CL A           | 58003120     | 11,500,961        | 968,910         | 963,185    | 4,102                        | 1,62             |
| MCDERMOTT INTL INC   | COM            | 58003710     | 21,704,674        | 1,395,799       | 1,395,599  | 200                          |                  |
| MCDONALDS CORP       | COM            | 58013510     | 872,200,565       | 31,430,651      | 30,320,916 | 820,690                      | 289,04           |
| MCG CAPITAL CORP     | COM            | 58047P10     | 386,060           | 19,800          | 19,800     |                              |                  |
| MCGRATH RENTCORP     | COM            | 58058910     | 2,080,575         | 67,661          | 67,661     |                              |                  |
| MCGRAW HILL COS INC  | COM            | 58064510     | 326,583,689       | 4,785,109       | 4,619,679  | 71,610                       | 93,82            |
| MCKESSON CORP        | COM            | 58155Q10     | 254,233,618       | 6,792,242       | 6,777,527  | 14,315                       | 40               |
| MCMORAN EXPLORATION  | COM            | 58241110     | 426,713           | 129,307         | 129,245    | 62                           |                  |
| MEADWESTVACO CORP    | COM            | 58333410     | 656,419,625       | 19,801,497      | 19,784,309 | 11,184                       | 6,00             |
| MEASUREMENT SPECIALT | COM            | 58342110     | 633,096           | 91,093          | 91,093     |                              |                  |
| MECHANICAL TECHNOLOG | COM            | 58353810     | 647,335           | 186,552         | 186,552    |                              |                  |
| MEDAREX INC          | COM            | 58391610     | 7,489,614         | 464,357         | 463,717    | 540                          | 10               |
| MED-DESIGN CORP      | COM            | 58392610     | 989,906           | 70,456          | 70,456     |                              |                  |
| MEDALLION FINL CORP  | COM            | 58392810     | 1,217,403         | 156,680         | 156,080    | 600                          |                  |
| MEDCATH CORP         | COM            | 58404W10     | 200,790           | 11,500          | 11,500     |                              |                  |
| MEDFORD BANCORP INC  | COM            | 58413110     | 1,397,412         | 55,365          | 51,765     | 3,600                        |                  |
| MEDIA GEN INC        | CL A           | 58440410     | 13,191,299        | 207,737         | 207,637    |                              | 10               |
| MEDIACOM COMMUNICATI | CL A           | 58446K10     | 3,456,323         | 246,704         | 246,504    | 200                          |                  |
| MEDICINES CO         | COM            | 58468810     | 3,153,228         | 221,124         | 221,124    |                              |                  |
| MEDICIS PHARMACEUTIC | CL A NEW       | 58469030     | 17,024,181        | 306,742         | 305,782    | 960                          |                  |
| MEDIMMUNE INC        | COM            | 58469910     | 209,568,921       | 5,328,475       | 5,268,907  | 41,690                       | 17,87            |
| MEDQUIST INC         | COM            | 58494910     | 7,365,240         | 245,508         | 245,373    | 135                          |                  |
| MEDIS TECHNOLOGIES L | COM            | 58500P10     | 1,041,331         | 84,730          | 84,730     |                              |                  |
| MEDTRONIC INC        | COM            | 58505510     | 1,248,240,821     | 27,609,839      | 26,506,063 | 899,932                      | 203,84           |
| MEEMIC HLDGS INC     | COM            | 58513510     | 305,083           | 10,742          | 10,742     |                              |                  |

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|                      |     |          |               |            |            |           |        |
|----------------------|-----|----------|---------------|------------|------------|-----------|--------|
| MELLON FINL CORP     | COM | 58551A10 | 436,137,774   | 11,301,834 | 10,923,365 | 302,684   | 75,78  |
| MEMBERWORKS INC      | COM | 58600210 | 1,842,702     | 97,343     | 97,343     |           |        |
| MENS WEARHOUSE INC   | COM | 58711810 | 7,775,666     | 333,005    | 331,405    | 1,500     | 10     |
| MENTOR CORP MINN     | COM | 58718810 | 7,332,177     | 203,220    | 203,180    | 40        |        |
| MENTOR GRAPHICS CORP | COM | 58720010 | 25,317,242    | 1,197,599  | 1,194,109  | 3,090     | 40     |
| MERCANTILE BANKSHARE | COM | 58740510 | 30,252,756    | 699,324    | 687,554    | 7,870     | 3,90   |
| MERCK & CO INC       | COM | 58933110 | 3,272,482,315 | 56,833,663 | 53,235,955 | 1,983,179 | 614,52 |
| MERCURY COMPUTER SYS | COM | 58937810 | 9,326,343     | 291,813    | 291,373    | 440       |        |
| MERCURY GENL CORP NE | COM | 58940010 | 12,586,294    | 270,673    | 261,193    | 880       | 8,60   |
| MERCURY INTERACTIVE  | COM | 58940510 | 66,630,861    | 1,769,744  | 1,732,584  | 31,360    | 5,80   |
| MEREDITH CORP        | COM | 58943310 | 39,903,711    | 938,690    | 935,606    | 880       | 2,20   |
| MERIDIAN MED TECHNOL | COM | 58965810 | 531,047       | 14,682     | 14,682     |           |        |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 1,479,961     | 302,033    | 302,033    |           |        |
| Page Total           |     |          | 7,625,764,246 |            |            |           |        |

Page 46 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole        | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-------------|------------------------------|------------------|
| MERISTAR HOSPITALITY | COM            | 58984Y10     | 16,495,718        | 903,875         | 788,555     | 115,320                      |                  |
| MERIDIAN GOLD INC    | COM            | 58997510     | 1,109,144         | 76,440          | 76,440      |                              |                  |
| MERITAGE CORP        | COM            | 59001A10     | 1,884,027         | 29,484          | 29,484      |                              |                  |
| MERIX CORP           | COM            | 59004910     | 2,295,431         | 122,816         | 122,316     | 500                          |                  |
| MERRILL LYNCH & CO I | COM            | 59018810     | 5,593,066,161     | 100,994,333     | 18,478,063  | 82,494,474                   | 21,79            |
| MESA AIR GROUP INC   | COM            | 59047910     | 4,132,632         | 368,985         | 368,985     |                              |                  |
| MESABA HLDGS INC     | COM            | 59066B10     | 916,087           | 103,047         | 103,047     |                              |                  |
| MESTEK INC           | COM            | 59082910     | 852,272           | 38,133          | 29,133      |                              | 9,00             |
| METASOLV INC         | COM            | 59139P10     | 5,984,060         | 794,696         | 794,596     |                              | 10               |
| METHODE ELECTRS INC  | CL A           | 59152020     | 4,877,598         | 391,775         | 389,975     | 1,800                        |                  |
| METLIFE INC          | COM            | 59156R10     | 430,963,155       | 13,681,370      | 13,650,598  | 28,893                       | 1,87             |
| METRIS COS INC       | COM            | 59159810     | 14,815,440        | 740,772         | 740,192     | 480                          | 10               |
| METRO GOLDWYN MAYER  | COM            | 59161010     | 8,092,261         | 486,899         | 476,699     | 100                          | 10,10            |
| METRO ONE TELECOMMUN | COM            | 59163F10     | 8,671,981         | 342,090         | 341,490     | 600                          |                  |
| METROMEDIA FIBER NET | CL A           | 59168910     | 345,508           | 3,455,080       | 3,424,520   | 30,300                       | 26               |
| METROMEDIA INTL GROU | COM            | 59169510     | 215,697           | 695,797         | 695,797     |                              |                  |
| METTLER TOLEDO INTER | COM            | 59268810     | 13,566,639        | 299,749         | 297,809     | 1,240                        | 70               |
| MICHAELS STORES INC  | COM            | 59408710     | 26,258,904        | 694,680         | 693,860     | 820                          |                  |
| MICREL INC           | COM            | 59479310     | 21,081,851        | 835,918         | 832,578     | 3,040                        | 30               |
| MICRO GENERAL CORP   | COM NEW        | 59483830     | 1,076,329         | 77,882          | 77,882      |                              |                  |
| MICROS SYS INC       | COM            | 59490110     | 6,825,053         | 268,175         | 268,135     | 40                           |                  |
| MICROSOFT CORP       | COM            | 59491810     | 7,491,770,138     | 124,221,027     | 121,294,837 | 2,106,016                    | 820,17           |
| MICROVISION INC WASH | COM            | 59496010     | 1,095,120         | 95,895          | 95,895      |                              |                  |
| MICROSTRATEGY INC    | CL A           | 59497210     | 803,071           | 263,302         | 263,302     |                              |                  |
| MICROCHIP TECHNOLOGY | COM            | 59501710     | 70,113,730        | 1,676,159       | 1,664,967   | 10,792                       | 40               |
| MICROFINANCIAL INC   | COM            | 59507210     | 555,784           | 65,004          | 65,004      |                              |                  |
| MICROMUSE INC        | COM            | 59509410     | 6,473,447         | 738,978         | 729,988     | 2,530                        | 6,46             |
| MICRON TECHNOLOGY IN | COM            | 59511210     | 424,850,596       | 12,913,392      | 12,877,002  | 34,010                       | 2,38             |
| MICROSEMI CORP       | COM            | 59513710     | 7,269,972         | 445,464         | 445,464     |                              |                  |
| MICROTUNE INC DEL    | COM            | 59514P10     | 4,257,356         | 296,267         | 296,267     |                              |                  |
| MID-AMER APT CMNTYS  | COM            | 59522J10     | 5,186,172         | 198,324         | 198,324     |                              |                  |
| MID ATLANTIC MED SVC | COM            | 59523C10     | 27,400,128        | 961,408         | 961,388     | 20                           |                  |
| MID-ATLANTIC RLTY TR | SH BEN INT     | 59523210     | 2,336,126         | 152,688         | 152,688     |                              |                  |

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|                      |     |          |                |         |         |       |   |
|----------------------|-----|----------|----------------|---------|---------|-------|---|
| MID-STATE BANCSHARES | COM | 59544010 | 5,378,927      | 304,066 | 304,066 |       |   |
| MIDAS GROUP INC      | COM | 59562610 | 2,241,515      | 157,189 | 153,049 | 4,140 |   |
| MIDDLESEX WATER CO   | COM | 59668010 | 1,461,076      | 62,761  | 62,761  |       |   |
| MIDLAND CO           | COM | 59748610 | 1,679,973      | 39,436  | 39,436  |       |   |
| MIDWEST EXPRESS HLDG | COM | 59791110 | 2,895,947      | 158,335 | 157,935 | 400   |   |
| MIDWAY GAMES INC     | COM | 59814810 | 4,032,871      | 299,619 | 297,989 | 1,630 |   |
| MIDWEST BANC HOLDING | COM | 59825110 | 1,146,351      | 51,754  | 51,754  |       |   |
| MILACRON INC         | COM | 59870910 | 2,820,684      | 193,330 | 193,058 | 260   | 1 |
| Page Total           |     |          | 14,227,294,932 |         |         |       |   |

Page 47 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|------------------|
| MILLENNIUM PHARMACEU | COM            | 59990210     | 81,060,573        | 3,633,374       | 3,623,119  | 9,499                        | 75               |
| MILLENNIUM CHEMICALS | COM            | 59990310     | 9,205,763         | 624,967         | 624,867    | 100                          |                  |
| MILLENNIUM CELL INC  | COM            | 60038B10     | 574,562           | 144,726         | 144,726    |                              |                  |
| MILLER HERMAN INC    | COM            | 60054410     | 19,743,725        | 830,266         | 827,996    | 1,970                        | 30               |
| MILLIPORE CORP       | COM            | 60107310     | 46,077,906        | 1,041,544       | 1,039,504  | 1,440                        | 60               |
| MILLS CORP           | COM            | 60114810     | 11,111,499        | 397,407         | 367,617    | 29,790                       |                  |
| MINE SAFETY APPLIANC | COM            | 60272010     | 3,327,418         | 88,613          | 88,613     |                              |                  |
| MINERALS TECHNOLOGIE | COM            | 60315810     | 48,026,368        | 915,311         | 915,311    |                              |                  |
| MINNESOTA MNG & MFG  | COM            | 60405910     | 73,726,470        | 641,044         |            | 347,053                      | 293,99           |
| MIPS TECHNOLOGIES IN | CL A           | 60456710     | 2,639,803         | 358,669         | 358,549    | 20                           | 10               |
| MIPS TECHNOLOGIES IN | CL B           | 60456720     | 1,120,454         | 167,232         | 167,172    | 60                           |                  |
| MIRANT CORP          | COM            | 60467510     | 128,663,681       | 8,904,061       | 8,814,589  | 57,491                       | 31,98            |
| MISSION WEST PPTYS I | COM            | 60520310     | 1,834,052         | 140,004         | 140,004    |                              |                  |
| MISSISSIPPI VY BANCS | COM            | 60572010     | 2,251,079         | 55,997          | 55,997     |                              |                  |
| MITSUBISHI TOKYO FIN | SPONSORED      | 60681610     | 12,178,346        | 1,980,219       | 497,302    | 1,482,917                    |                  |
| MOBILE MINI INC      | COM            | 60740F10     | 3,888,470         | 120,835         | 120,835    |                              |                  |
| MOBILE TELESYSTEMS O | SPONSORED      | 60740910     | 465,701           | 12,738          | 12,738     |                              |                  |
| MOCON INC            | COM            | 60749410     | 816,000           | 80,000          |            |                              | 80,00            |
| MODINE MFG CO        | COM            | 60782810     | 10,206,781        | 378,169         | 377,649    | 420                          | 10               |
| MOHAWK INDS INC      | COM            | 60819010     | 50,025,706        | 832,513         | 831,255    | 1,058                        | 20               |
| MOLDFLOW CORP        | COM            | 60850710     | 2,442,555         | 180,930         | 173,630    | 7,300                        |                  |
| MOLECULAR DEVICES CO | COM            | 60851C10     | 2,534,097         | 139,466         | 139,466    |                              |                  |
| MOLEX INC            | COM            | 60855410     | 131,477,411       | 3,792,253       | 3,782,760  | 8,317                        | 1,17             |
| MOLEX INC            | CL A           | 60855420     | 1,270,647         | 41,538          | 34,219     | 5,569                        | 1,75             |
| MONACO COACH CORP    | COM            | 60886R10     | 6,029,316         | 248,120         | 248,110    | 10                           |                  |
| MONDAVI ROBERT CORP  | CL A           | 60920010     | 3,050,874         | 84,888          | 84,888     |                              |                  |
| MONOLITHIC SYS TECHN | COM            | 60984210     | 200,100           | 17,400          | 17,400     |                              |                  |
| MONSANTO CO NEW      | COM            | 61166W10     | 9,036,793         | 286,065         | 285,865    | 200                          |                  |
| MONY GROUP INC       | COM            | 61533710     | 19,001,001        | 471,255         | 469,122    | 2,133                        |                  |
| MOODYS CORP          | COM            | 61536910     | 139,584,724       | 3,396,222       | 3,385,199  | 8,753                        | 2,27             |
| MOOG INC             | CL A           | 61539420     | 6,130,112         | 191,566         | 191,566    |                              |                  |
| MORGAN STANLEY DEAN  | COM NEW        | 61744644     | 6,227,999,712     | 108,672,129     | 23,755,023 | 84,836,600                   | 80,50            |
| MOTOROLA INC         | COM            | 62007610     | 721,472,762       | 50,807,941      | 48,935,815 | 1,233,403                    | 638,72           |
| MOVADO GROUP INC     | COM            | 62458010     | 2,128,491         | 96,970          | 96,970     |                              |                  |
| MOVIE GALLERY INC    | COM            | 62458110     | 9,603,215         | 559,302         | 559,302    |                              |                  |
| MUELLER INDS INC     | COM            | 62475610     | 20,645,744        | 590,047         | 589,647    | 300                          | 10               |
| MULTEX COM INC       | COM            | 62536710     | 1,198,560         | 264,583         | 264,383    | 200                          |                  |
| MULTIMEDIA GAMES INC | COM            | 62545310     | 694,627           | 19,650          | 19,650     |                              |                  |

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|                      |     |          |               |         |         |       |       |
|----------------------|-----|----------|---------------|---------|---------|-------|-------|
| MURPHY OIL CORP      | COM | 62671710 | 39,740,928    | 413,968 | 397,635 | 7,730 | 8,600 |
| MUTUAL RISK MGMT LTD | COM | 62835110 | 220,112       | 258,956 | 258,916 | 40    |       |
| MYERS INDS INC       | COM | 62846410 | 3,517,758     | 242,604 | 242,604 |       |       |
| Page Total           |     |          | 7,854,923,896 |         |         |       |       |

Page 48 of 80

| Name of Issuer        | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                 |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
|                       |                |              |                   |                 | Sole                  | Shared as Defined | Shared as Other |
| MYKROLIS CORP         | COM            | 62852P10     | 3,490,370         | 228,278         | 226,516               | 1,356             | 40              |
| MYLAN LABS INC        | COM            | 62853010     | 70,108,908        | 2,379,800       | 2,372,670             | 6,280             | 85              |
| MYRIAD GENETICS INC   | COM            | 62855J10     | 5,145,024         | 153,537         | 153,037               | 500               |                 |
| NBC CAP CORP          | COM            | 62872910     | 1,288,819         | 43,018          | 43,018                |                   |                 |
| NBT BANCORP INC       | COM            | 62877810     | 3,673,532         | 249,222         | 248,592               | 630               |                 |
| NBTY INC              | COM            | 62878210     | 20,514,496        | 1,202,491       | 1,202,491             |                   |                 |
| NCI BUILDING SYS INC  | COM            | 62885210     | 5,591,115         | 248,494         | 247,394               | 1,100             |                 |
| NCO GROUP INC         | COM            | 62885810     | 7,752,229         | 279,259         | 279,039               | 220               |                 |
| NCR CORP NEW          | COM            | 62886E10     | 85,817,298        | 1,917,705       | 1,909,724             | 7,633             | 34              |
| NS GROUP INC          | COM            | 62891610     | 1,531,901         | 168,156         | 168,156               |                   |                 |
| NEC CORP              | ADR            | 62905020     | 1,014,274         | 121,470         | 121,470               |                   |                 |
| NL INDS INC           | COM NEW        | 62915640     | 3,053,055         | 183,919         | 183,819               | 100               |                 |
| NMS COMMUNICATIONS C  | COM            | 62924810     | 1,547,283         | 363,212         | 342,987               | 20,225            |                 |
| NN INC                | COM            | 62933710     | 1,105,324         | 100,484         | 100,484               |                   |                 |
| NPS PHARMACEUTICALS   | COM            | 62936P10     | 8,373,314         | 256,614         | 256,214               | 400               |                 |
| NRG ENERGY INC        | COM            | 62937710     | 4,145,540         | 343,743         | 333,548               | 9,995             | 20              |
| NTL INC               | COM            | 62940710     | 334,431           | 1,216,116       | 1,208,418             | 7,498             | 20              |
| NTT DOCOMO INC        | SPONS ADR      | 62942M20     | 13,573,159        | 198,438         | 50,105                | 148,333           |                 |
| NUI CORP              | COM            | 62943110     | 3,552,515         | 142,786         | 142,786               |                   |                 |
| NVR INC               | COM            | 62944T10     | 45,595,744        | 144,519         | 143,699               | 820               |                 |
| NYMAGIC INC           | COM            | 62948410     | 605,894           | 31,906          | 31,906                |                   |                 |
| NABI BIOPHARMACEUTIC  | COM            | 62951910     | 2,130,103         | 345,796         | 345,796               |                   |                 |
| NABORS INDS INC       | COM            | 62956810     | 157,902,741       | 3,737,343       | 3,546,725             | 155,333           | 35,280          |
| NACCO INDS INC        | CL A           | 62957910     | 6,991,208         | 105,464         | 87,832                | 17,132            | 50              |
| NANOGEN INC           | COM            | 63007510     | 472,521           | 112,505         | 112,405               | 100               |                 |
| NANOMETRICS INC       | COM            | 63007710     | 3,374,040         | 182,974         | 133,209               | 49,765            |                 |
| NANOPHASE TECHNOLOGIE | COM            | 63007910     | 838,985           | 100,961         | 100,961               |                   |                 |
| NAPRO BIOTHERAPUTICS  | COM            | 63079510     | 1,925,096         | 220,011         | 220,011               |                   |                 |
| NASH FINCH CO         | COM            | 63115810     | 9,799,072         | 359,599         | 359,599               |                   |                 |
| NASSDA CORP           | COM            | 63172M10     | 231,040           | 15,200          | 15,200                |                   |                 |
| NATCO GROUP INC       | CL A           | 63227W20     | 820,115           | 101,374         | 101,374               |                   |                 |
| NATIONAL AUSTRALIA B  | SPONSORED      | 63252540     | 2,080,355         | 22,761          | 22,761                |                   |                 |
| NATIONAL BK GREECE S  | SPONSORED      | 63364340     | 470,568           | 109,946         | 109,946               |                   |                 |
| NATIONAL BEVERAGE CO  | COM            | 63501710     | 530,709           | 39,903          | 39,903                |                   |                 |
| NATIONAL CITY CORP    | COM            | 63540510     | 438,652,057       | 14,260,470      | 13,882,185            | 52,481            | 325,800         |
| NATIONAL COMMERCE FI  | COM            | 63545P10     | 62,968,918        | 2,265,069       | 2,261,379             | 2,900             | 79              |
| NATIONAL HEALTHCARE   | COM            | 63590610     | 1,011,197         | 61,471          | 61,471                |                   |                 |
| NATIONAL FUEL GAS CO  | COM            | 63618010     | 25,933,139        | 1,065,016       | 1,052,456             | 11,760            | 80              |
| NATIONAL GOLF PPTYS   | COM            | 63623G10     | 1,479,319         | 199,908         | 199,908               |                   |                 |
| NATIONAL GRID GROUP   | SPONSORED      | 63627410     | 572,380           | 17,504          | 17,475                | 29                |                 |
| NATIONAL HEALTH INVS  | COM            | 63633D10     | 4,790,187         | 328,095         | 328,095               |                   |                 |
| Page Total            |                |              | 1,010,787,975     |                 |                       |                   |                 |

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |             |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Share Other |
| NATIONAL INSTRS CORP | COM            | 63651810     | 17,818,414        | 426,074         | 425,574               | 400               | 10          |
| NATIONAL-OILWELL INC | COM            | 63707110     | 20,516,717        | 809,977         | 771,131               | 31,396            | 7,45        |
| NATIONAL PENN BANCSH | COM            | 63713810     | 4,383,066         | 178,391         | 178,391               |                   |             |
| NATIONAL PRESTO INDS | COM            | 63721510     | 1,576,105         | 54,802          | 54,702                | 100               |             |
| NATIONAL PROCESSING  | COM            | 63722910     | 2,733,248         | 95,635          | 95,635                |                   |             |
| NATIONAL SEMICONDUCT | COM            | 63764010     | 123,240,546       | 3,658,075       | 3,645,630             | 11,325            | 1,12        |
| NATIONAL SVC INDS IN | COM NEW        | 63765720     | 2,837,038         | 271,747         | 271,686               | 61                |             |
| NATIONAL WESTN LIFE  | CL A           | 63852210     | 3,006,717         | 26,317          | 26,317                |                   |             |
| NATIONWIDE FINL SVCS | CL A           | 63861210     | 11,365,625        | 265,552         | 264,392               | 1,060             | 10          |
| NATIONWIDE HEALTH PP | COM            | 63862010     | 10,049,852        | 498,752         | 498,752               |                   |             |
| NATURES SUNSHINE PRO | COM            | 63902710     | 3,366,441         | 300,307         | 300,307               |                   |             |
| NAUTICA ENTERPRISES  | COM            | 63908910     | 5,550,788         | 366,147         | 366,047               | 100               |             |
| NAVISTAR INTL CORP N | COM            | 63934E10     | 58,378,274        | 1,317,794       | 1,316,599             | 1,095             | 10          |
| NAVIGANT CONSULTING  | COM            | 63935N10     | 2,500,910         | 385,943         | 384,643               | 1,300             |             |
| NAVIGANT INTL INC    | COM            | 63935R10     | 1,898,398         | 130,924         | 130,924               |                   |             |
| NDCHEALTH CORP       | COM            | 63948010     | 17,399,914        | 478,151         | 477,451               | 700               |             |
| NEIMAN MARCUS GROUP  | CL A           | 64020420     | 16,533,829        | 479,937         | 477,195               | 2,442             | 30          |
| NEIMAN MARCUS GROUP  | CL B           | 64020430     | 1,332,532         | 40,688          | 36,789                | 3,869             | 3           |
| NEOFORMA COM INC     | COM NEW        | 64047550     | 553,435           | 28,179          | 28,179                |                   |             |
| NEOSE TECHNOLOGIES I | COM            | 64052210     | 3,458,707         | 107,916         | 107,816               |                   | 10          |
| NEOPHARM INC         | COM            | 64091910     | 2,288,577         | 106,495         | 106,495               |                   |             |
| NETBANK INC          | COM            | 64093310     | 3,903,950         | 231,003         | 227,003               | 4,000             |             |
| NETWORKS ASSOCS INC  | COM            | 64093810     | 40,954,676        | 1,692,342       | 1,687,002             | 4,840             | 50          |
| NET2PHONE            | COM            | 64108N10     | 808,913           | 159,235         | 159,235               |                   |             |
| NETEGRITY INC        | COM            | 64110P10     | 4,545,484         | 307,335         | 307,115               | 200               | 2           |
| NETRO CORP           | COM            | 64114R10     | 1,000,179         | 357,207         | 354,687               | 2,520             |             |
| NETIQ CORP           | COM            | 64115P10     | 16,137,328        | 739,905         | 738,755               | 1,050             | 10          |
| NETSCOUT SYS INC     | COM            | 64115T10     | 1,255,341         | 175,327         | 175,327               |                   |             |
| NETRATINGS INC       | COM            | 64116M10     | 1,254,953         | 103,544         | 103,544               |                   |             |
| NETWORK APPLIANCE IN | COM            | 64120L10     | 143,237,120       | 7,028,318       | 7,007,493             | 19,860            | 96          |
| NEUBERGER BERMAN INC | COM            | 64123410     | 31,682,312        | 676,250         | 674,640               | 1,460             | 15          |
| NEUROGEN CORP        | COM            | 64124E10     | 1,491,133         | 116,860         | 116,860               |                   |             |
| NEUROCRINE BIOSCIENC | COM            | 64125C10     | 10,053,858        | 247,693         | 247,173               | 520               |             |
| NEW CENTURY FINANCIA | COM            | 64352D10     | 5,382,578         | 237,118         | 207,118               |                   | 30,00       |
| NEW ENGLAND BUSINESS | COM            | 64387210     | 2,975,307         | 115,906         | 115,906               |                   |             |
| NEW FOCUS INC        | COM            | 64438310     | 1,547,423         | 517,533         | 516,233               | 1,300             |             |
| NEW HORIZONS WORLDWI | COM            | 64552610     | 662,783           | 55,278          | 55,278                |                   |             |
| NEW JERSEY RES       | COM            | 64602510     | 9,001,329         | 297,663         | 295,863               | 300               | 1,50        |
| NEW PLAN EXCEL RLTY  | COM            | 64805310     | 24,922,891        | 1,243,037       | 1,241,987             | 1,050             |             |
| NEW YORK CMNTY BANCO | COM            | 64944510     | 30,119,919        | 1,089,328       | 1,089,328             |                   |             |
| NEW YORK TIMES CO    | CL A           | 65011110     | 176,709,649       | 3,692,220       | 3,527,369             | 164,631           | 22          |
| Page Total           |                |              | 818,436,259       |                 |                       |                   |             |



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| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------------------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Discretionary Shares Other |
| NEWELL RUBBERMAID IN | COM            | 65122910     | 209,096,158       | 6,542,433       | 6,510,531             | 30,002            | 1,900                      |
| NEWFIELD EXPL CO     | COM            | 65129010     | 19,021,293        | 514,228         | 482,938               | 28,695            | 2,590                      |
| NEWHALL LAND & FARMI | DEPOSITARY     | 65142610     | 516,450           | 16,500          | 16,500                |                   |                            |
| NEWMARK HOMES CORP   | COM            | 65157810     | 347,936           | 20,432          | 20,432                |                   |                            |
| NEWMONT MINING CORP  | COM            | 65163910     | 224,492,438       | 8,107,347       | 8,075,352             | 8,924             | 23,070                     |
| NEWPARK RES INC      | COM PAR \$.    | 65171850     | 4,788,074         | 617,816         | 616,866               | 950               |                            |
| NEWPORT CORP         | COM            | 65182410     | 10,538,633        | 440,947         | 440,127               | 800               | 200                        |
| NEWS CORP LTD        | ADR NEW        | 65248770     | 3,148,988         | 110,958         | 110,958               |                   |                            |
| NEWS CORP LTD        | SP ADR PFD     | 65248780     | 1,023,000         | 42,625          | 41,897                | 728               |                            |
| NEXTEL COMMUNICATION | CL A           | 65332V10     | 83,331,750        | 15,489,173      | 15,423,756            | 42,307            | 23,110                     |
| NEXTEL PARTNERS INC  | CL A           | 65333F10     | 3,483,629         | 578,676         | 577,966               | 710               |                            |
| NEXT LEVEL COMM INC  | COM            | 65333U10     | 306,656           | 212,956         | 211,256               | 1,700             |                            |
| NICOR INC            | COM            | 65408610     | 45,111,854        | 990,381         | 987,931               | 2,450             |                            |
| NIKE INC             | CL B           | 65410610     | 285,512,697       | 4,757,752       | 4,743,399             | 7,253             | 7,100                      |
| 99 CENTS ONLY STORES | COM            | 65440K10     | 27,021,916        | 704,797         | 704,797               |                   |                            |
| NIPPON TELEG & TEL C | SPONSORED      | 65462410     | 392,998           | 20,310          | 18,200                | 2,110             |                            |
| NISOURCE INC         | COM            | 65473P10     | 100,842,873       | 4,394,025       | 4,380,266             | 11,527            | 2,230                      |
| NISSAN MOTORS        | SPONSORED      | 65474440     | 455,384           | 31,712          | 31,712                |                   |                            |
| NOBLE AFFILIATES INC | COM            | 65489410     | 23,780,899        | 608,830         | 584,024               | 6,425             | 18,380                     |
| NOKIA CORP           | SPONSORED      | 65490220     | 22,802,924        | 1,099,466       | 935,818               | 163,648           |                            |
| NOBLE DRILLING CORP  | COM            | 65504210     | 146,643,942       | 3,542,980       | 3,475,773             | 53,017            | 14,190                     |
| NORANDA INC          | COM            | 65542210     | 349,322           | 29,429          | 29,429                |                   |                            |
| NORDSON CORP         | COM            | 65566310     | 11,614,563        | 385,226         | 384,866               | 360               |                            |
| NORDSTROM INC        | COM            | 65566410     | 61,237,358        | 2,499,484       | 2,490,609             | 4,795             | 4,080                      |
| NORFOLK SOUTHERN COR | COM            | 65584410     | 201,137,990       | 8,401,754       | 8,296,526             | 60,583            | 44,640                     |
| NORSK HYDRO A S      | SPONSORED      | 65653160     | 924,663           | 19,300          | 19,300                |                   |                            |
| NORTEK INC           | COM            | 65655910     | 3,120,876         | 86,691          | 86,691                |                   |                            |
| NORTEL NETWORKS CORP | COM            | 65656810     | 222,328,757       | 49,516,427      | 49,502,277            | 14,150            |                            |
| NORTH AMERN SCIENTIF | COM            | 65715D10     | 749,873           | 57,950          | 57,950                |                   |                            |
| NORTH FORK BANCORPOR | COM            | 65942410     | 85,959,401        | 2,417,306       | 2,393,411             | 11,995            | 11,900                     |
| NORTH PITTSBURGH SYS | COM            | 66156210     | 2,900,784         | 207,347         | 207,287               | 60                |                            |
| NORTHEAST UTILS      | COM            | 66439710     | 30,402,212        | 1,530,056       | 1,497,709             | 11,937            | 20,410                     |
| NORTHERN TR CORP     | COM            | 66585910     | 422,785,368       | 7,033,528       | 5,216,333             | 1,438,971         | 378,220                    |
| NORTHFIELD LABS INC  | COM            | 66613510     | 573,907           | 81,521          | 81,521                |                   |                            |
| NORTHROP GRUMMAN COR | COM            | 66680710     | 714,894,737       | 6,323,704       | 6,318,279             | 5,133             | 290                        |
| NORTHWEST AIRLS CORP | CL A           | 66728010     | 33,429,729        | 1,753,001       | 360,724               | 1,392,277         |                            |
| NORTHWEST BANCORP IN | COM            | 66732810     | 1,656,582         | 139,796         | 139,796               |                   |                            |
| NORTHWEST NAT GAS CO | COM            | 66765510     | 13,888,702        | 495,848         | 495,248               | 600               |                            |
| NORTHWESTERN CORP    | COM            | 66807410     | 8,744,186         | 397,463         | 396,757               | 240               | 460                        |
| NOVARTIS A G         | SPONSORED      | 66987V10     | 4,707,450         | 118,875         | 118,875               |                   |                            |
| NU HORIZONS ELECTRS  | COM            | 66990810     | 1,329,740         | 134,999         | 134,999               |                   |                            |
| Page Total           |                |              | 3,035,396,692     |                 |                       |                   |                            |

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

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| Issuer               | Class | Number   | Value         | Prin Amt  | Defined   | Othe         |
|----------------------|-------|----------|---------------|-----------|-----------|--------------|
| NOVADIGM INC         | COM   | 66993710 | 920,250       | 118,589   | 118,589   |              |
| NUANCE COMMUNICATION | COM   | 66996710 | 1,699,467     | 248,824   | 248,649   | 75 10        |
| NOVAVAX INC          | COM   | 67000210 | 1,566,490     | 136,931   | 136,931   |              |
| NOVELL INC           | COM   | 67000610 | 31,688,570    | 8,146,162 | 8,125,797 | 19,425 94    |
| NOVELLUS SYS INC     | COM   | 67000810 | 156,766,755   | 2,895,581 | 2,888,476 | 6,805 30     |
| NOVEN PHARMACEUTICAL | COM   | 67000910 | 8,472,497     | 408,510   | 408,510   |              |
| NOVOSTE CORP         | COM   | 67010C10 | 1,148,837     | 139,253   | 139,253   |              |
| NOVO-NORDISK A S     | ADR   | 67010020 | 767,329       | 19,377    | 19,377    |              |
| NU SKIN ENTERPRISES  | CL A  | 67018T10 | 4,354,096     | 406,545   | 406,545   |              |
| NSTAR                | COM   | 67019E10 | 25,501,210    | 562,444   | 548,098   | 7,751 6,59   |
| NTELOS INC           | COM   | 67019U10 | 647,041       | 157,815   | 157,815   |              |
| NUCOR CORP           | COM   | 67034610 | 118,885,884   | 1,850,652 | 1,803,749 | 21,616 25,28 |
| NUEVO ENERGY CO      | COM   | 67050910 | 2,950,095     | 197,993   | 197,993   |              |
| NUMERICAL TECHNOLOGI | COM   | 67053T10 | 2,479,368     | 183,521   | 183,521   |              |
| NVIDIA CORP          | COM   | 67066G10 | 123,851,123   | 2,791,955 | 2,786,565 | 4,410 98     |
| NYFIX INC            | COM   | 67071210 | 4,775,187     | 319,197   | 319,057   | 40 10        |
| O CHARLEYS INC       | COM   | 67082310 | 3,284,758     | 152,425   | 152,425   |              |
| OGE ENERGY CORP      | COM   | 67083710 | 21,051,892    | 878,260   | 867,651   | 8,610 1,99   |
| OM GROUP INC         | COM   | 67087210 | 15,575,733    | 215,432   | 209,546   | 2,706 3,18   |
| OSI PHARMACEUTICALS  | COM   | 67104010 | 10,166,472    | 259,680   | 248,275   | 11,405       |
| OSI SYSTEMS INC      | COM   | 67104410 | 262,080       | 10,400    | 10,400    |              |
| OTG SOFTWARE INC     | COM   | 67105910 | 1,461,766     | 169,382   | 169,382   |              |
| OAK TECHNOLOGY INC   | COM   | 67180210 | 6,928,128     | 465,600   | 465,500   | 100          |
| OAKLEY INC           | COM   | 67366210 | 3,548,728     | 198,253   | 198,053   | 200          |
| OCCIDENTAL PETE CORP | COM   | 67459910 | 282,592,022   | 9,694,409 | 9,669,477 | 23,852 1,08  |
| OCEAN ENERGY INC DEL | COM   | 67481E10 | 33,926,274    | 1,714,314 | 1,706,734 | 7,180 40     |
| OCEANEERING INTL INC | COM   | 67523210 | 7,781,686     | 268,334   | 268,334   |              |
| OCEANFIRST FINL CORP | COM   | 67523410 | 2,474,034     | 82,799    | 82,799    |              |
| OCTEL CORP           | COM   | 67572710 | 1,511,694     | 80,196    | 80,146    | 50           |
| OCULAR SCIENCES INC  | COM   | 67574410 | 5,868,868     | 209,580   | 209,540   | 40           |
| OCWEN FINL CORP      | COM   | 67574610 | 4,536,733     | 688,427   | 643,227   | 2,600 42,60  |
| ODYSSEY HEALTHCARE I | COM   | 67611V10 | 301,823       | 11,300    | 11,300    |              |
| ODYSSEY RE HLDGS COR | COM   | 67612W10 | 3,597,750     | 225,000   | 225,000   |              |
| OFFICEMAX INC        | COM   | 67622M10 | 5,905,604     | 1,058,352 | 1,058,352 |              |
| OFFICE DEPOT INC     | COM   | 67622010 | 189,138,918   | 9,528,409 | 9,510,837 | 16,952 62    |
| OFFSHORE LOGISTICS I | COM   | 67625510 | 5,453,292     | 253,053   | 251,733   | 1,320        |
| OHIO CAS CORP        | COM   | 67724010 | 14,178,313    | 748,591   | 744,141   | 4,450        |
| OIL STS INTL INC     | COM   | 67802610 | 1,485,194     | 137,518   | 137,318   | 200          |
| OLD NATL BANCORP IND | COM   | 68003310 | 11,056,563    | 451,657   | 446,596   | 5,061        |
| OLD REP INTL CORP    | COM   | 68022310 | 89,999,386    | 2,815,120 | 2,808,969 | 5,451 70     |
| OLD SECOND BANCORP I | COM   | 68027710 | 2,351,333     | 58,520    | 58,520    |              |
| Page Total           |       |          | 1,210,913,243 |           |           |              |

Page 52 of 80

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | Sole | Shared as Defined | Shar Othe |
|----------------|----------------|--------------|-------------------|-----------------|-----------------------|------|-------------------|-----------|
| OLIN CORP      | COM PAR \$1    | 68066520     | 9,154,039         | 486,917         | 486,817               |      | 100               |           |

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|                      |           |          |               |             |             |           |        |
|----------------------|-----------|----------|---------------|-------------|-------------|-----------|--------|
| OMNICARE INC         | COM       | 68190410 | 22,989,310    | 887,961     | 883,821     | 3,740     | 40     |
| OMNICOM GROUP INC    | COM       | 68191910 | 384,206,961   | 4,069,989   | 4,046,100   | 20,949    | 2,94   |
| OMEGA HEALTHCARE INV | COM       | 68193610 | 526,296       | 100,247     | 100,247     |           |        |
| 1-800 CONTACTS INC   | COM       | 68197710 | 1,910,397     | 179,380     | 179,380     |           |        |
| OMEGA FINL CORP      | COM       | 68209210 | 2,551,136     | 78,400      | 78,400      |           |        |
| OMNIVISION TECHNOLOG | COM       | 68212810 | 359,578       | 32,600      | 32,600      |           |        |
| OMNOVA SOLUTIONS INC | COM       | 68212910 | 3,163,993     | 381,204     | 381,104     | 100       |        |
| ON ASSIGNMENT INC    | COM       | 68215910 | 5,564,555     | 310,869     | 285,234     | 21,125    | 4,51   |
| ON COMMAND CORP      | COM       | 68216010 | 321,216       | 70,597      | 70,597      |           |        |
| ON SEMICONDUCTOR COR | COM       | 68218910 | 1,664,401     | 396,286     | 396,086     | 200       |        |
| 1 800 FLOWERS COM    | CL A      | 68243Q10 | 1,150,835     | 84,496      | 84,496      |           |        |
| ONEIDA LTD           | COM       | 68250510 | 2,230,395     | 148,693     | 148,693     |           |        |
| ONEOK INC NEW        | COM       | 68268010 | 17,139,200    | 822,024     | 819,418     | 110       | 2,49   |
| ONI SYSTEMS CORP     | COM       | 68273F10 | 4,707,827     | 763,019     | 757,129     | 5,890     |        |
| ONYX PHARMACEUTICALS | COM       | 68339910 | 726,314       | 158,584     | 158,584     |           |        |
| ONYX SOFTWARE CORP   | COM       | 68340210 | 1,735,966     | 347,889     | 347,869     | 20        |        |
| OPENWAVE SYS INC     | COM       | 68371810 | 8,852,827     | 1,391,954   | 1,388,774   | 3,020     | 16     |
| OPLINK COMMUNICATION | COM       | 68375Q10 | 1,655,252     | 1,067,905   | 1,067,905   |           |        |
| OPNET TECHNOLOGIES I | COM       | 68375710 | 1,150,290     | 120,702     | 92,233      | 28,469    |        |
| ORACLE CORP          | COM       | 68389X10 | 1,484,127,564 | 115,947,466 | 115,417,722 | 396,678   | 133,06 |
| OPTION CARE INC      | COM       | 68394810 | 1,256,047     | 76,078      | 76,078      |           |        |
| ORASURE TECHNOLOGIES | COM       | 68554V10 | 1,500,478     | 248,013     | 248,013     |           |        |
| ORBITAL SCIENCES COR | COM       | 68556410 | 1,791,351     | 341,861     | 341,861     |           |        |
| ORCHID BIOSCIENCES I | COM       | 68571P10 | 975,544       | 376,658     | 376,658     |           |        |
| ORGANOGENESIS INC    | COM       | 68590610 | 504,532       | 362,973     | 361,273     |           | 1,70   |
| OREGON STL MLS INC   | COM       | 68607910 | 1,738,408     | 228,738     | 228,738     |           |        |
| O REILLY AUTOMOTIVE  | COM       | 68609110 | 12,026,970    | 380,962     | 380,942     | 20        |        |
| ORIENTAL FINL GROUP  | COM       | 68618W10 | 2,259,559     | 106,583     | 106,583     |           |        |
| ORIX CORP            | SPONSORED | 68633010 | 408,479       | 10,835      | 10,835      |           |        |
| ORTHODONTIC CTRS AME | COM       | 68750P10 | 11,582,864    | 419,517     | 419,497     | 20        |        |
| OSCA INC             | CL A      | 68783610 | 2,199,240     | 78,939      | 78,939      |           |        |
| OSHKOSH B GOSH INC   | CL A      | 68822220 | 5,733,467     | 133,772     | 133,772     |           |        |
| OSHKOSH TRUCK CORP   | COM       | 68823920 | 13,535,884    | 237,889     | 207,342     | 26,927    | 3,62   |
| OSMONICS INC         | COM       | 68835010 | 1,547,954     | 105,303     | 105,303     |           |        |
| OTTER TAIL CORP      | COM       | 68964810 | 7,160,454     | 231,880     | 229,415     | 465       | 2,00   |
| OUTBACK STEAKHOUSE I | COM       | 68989910 | 35,339,865    | 987,975     | 978,955     | 8,320     | 70     |
| OVERSEAS SHIPHOLDING | COM       | 69036810 | 9,713,147     | 399,718     | 399,698     | 20        |        |
| OVERTURE SVCS INC    | COM       | 69039R10 | 15,050,722    | 539,066     | 538,466     | 600       |        |
| OWENS & MINOR INC NE | COM       | 69073210 | 6,249,742     | 318,215     | 318,135     | 80        |        |
| OWENS ILL INC        | COM NEW   | 69076840 | 344,292,330   | 20,252,490  | 12,520,288  | 7,732,202 |        |
| Page Total           |           |          | 2,430,755,389 |             |             |           |        |

Page 53 of 80

| Name of Issuer      | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|---------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                     |                |              |                   |                 | Sole                  | Shared as Defined | Shar Other |
| OXFORD HEALTH PLANS | COM            | 69147110     | 63,328,607        | 1,515,401       | 1,510,185             | 4,676             | 54         |
| OXFORD INDS INC     | COM            | 69149730     | 1,394,606         | 52,826          | 52,666                |                   | 16         |
| P C CONNECTION      | COM            | 69318J10     | 743,909           | 70,446          | 70,146                | 300               |            |
| PC-TEL INC          | COM            | 69325Q10     | 1,362,643         | 157,531         | 157,531               |                   |            |
| PDF SOLUTIONS INC   | COM            | 69328210     | 300,125           | 17,500          | 17,500                |                   |            |
| PDI INC             | COM            | 69329V10     | 1,165,932         | 68,746          | 68,746                |                   |            |

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|                      |         |          |               |            |            |         |       |
|----------------------|---------|----------|---------------|------------|------------|---------|-------|
| PG&E CORP            | COM     | 69331C10 | 671,071,966   | 28,483,530 | 28,466,755 | 16,195  | 58    |
| PFF BANCORP INC      | COM     | 69331W10 | 6,033,799     | 193,391    | 193,391    |         |       |
| P F CHANGS CHINA BIS | COM     | 69333Y10 | 11,582,825    | 173,838    | 146,563    | 21,910  | 5,36  |
| PICO HLDGS INC       | COM NEW | 69336620 | 1,752,746     | 117,634    | 117,594    | 40      |       |
| PLX TECHNOLOGY INC   | COM     | 69341710 | 2,124,056     | 174,103    | 174,003    | 100     |       |
| PMA CAP CORP         | CL A    | 69341920 | 3,771,267     | 164,397    | 164,397    |         |       |
| PMC-SIERRA INC       | COM     | 69344F10 | 55,239,407    | 3,393,084  | 3,386,054  | 6,710   | 32    |
| PMI GROUP INC        | COM     | 69344M10 | 53,426,936    | 705,213    | 703,433    | 1,680   | 10    |
| PNC FINL SVCS GROUP  | COM     | 69347510 | 401,774,307   | 6,533,978  | 6,433,047  | 70,794  | 30,13 |
| PNM RES INC          | COM     | 69349H10 | 31,934,045    | 1,041,554  | 1,041,554  |         |       |
| PPG INDS INC         | COM     | 69350610 | 222,564,341   | 4,053,257  | 4,009,592  | 35,145  | 8,52  |
| PPL CORP             | COM     | 69351T10 | 156,012,699   | 3,938,720  | 3,927,030  | 9,690   | 2,00  |
| PRG-SCHULTZ INTERNAT | COM     | 69357C10 | 5,369,488     | 382,170    | 382,170    |         |       |
| PRI AUTOMATION INC   | COM     | 69357H10 | 5,071,875     | 217,593    | 217,373    | 220     |       |
| PS BUSINESS PKS INC  | COM     | 69360J10 | 9,060,576     | 260,736    | 260,656    | 80      |       |
| SS WORLD MED INC     | COM     | 69366A10 | 12,669,939    | 1,292,851  | 1,292,691  | 160     |       |
| PTEK HLDGS INC       | COM     | 69366M10 | 498,277       | 121,531    | 26,531     | 95,000  |       |
| PACCAR INC           | COM     | 69371810 | 113,907,146   | 1,555,896  | 1,549,946  | 3,600   | 2,35  |
| PACIFIC CAP BANCORP  | COM     | 69404P10 | 9,423,471     | 305,461    | 305,421    | 40      |       |
| PACIFIC CENTY FINL C | COM     | 69405810 | 22,690,676    | 870,709    | 867,759    | 2,950   |       |
| PACIFIC NORTHWEST BA | COM     | 69466M10 | 3,560,283     | 135,372    | 135,372    |         |       |
| PACIFIC SUNWEAR CALI | COM     | 69487310 | 7,178,575     | 291,812    | 289,152    | 2,560   | 10    |
| PACIFICARE HEALTH SY | COM     | 69511210 | 8,415,646     | 482,272    | 482,172    | 100     |       |
| PACKAGING CORP AMER  | COM     | 69515610 | 14,783,090    | 746,998    | 746,898    | 100     |       |
| PACKETEER INC        | COM     | 69521010 | 1,527,138     | 206,370    | 203,455    | 2,915   |       |
| PACTIV CORP          | COM     | 69525710 | 69,784,014    | 3,485,715  | 3,478,635  | 7,080   |       |
| PAIN THERAPEUTICS IN | COM     | 69562K10 | 1,658,956     | 173,531    | 173,531    |         |       |
| PALL CORP            | COM     | 69642930 | 62,581,398    | 3,054,241  | 3,042,481  | 11,760  |       |
| PALM HARBOR HOMES    | COM     | 69663910 | 3,238,976     | 155,720    | 155,720    |         |       |
| PALM INC             | COM     | 69664210 | 50,359,070    | 12,621,321 | 12,387,144 | 221,531 | 12,64 |
| PANAMSAT CORP NEW    | COM     | 69793310 | 9,861,168     | 431,561    | 431,281    | 280     |       |
| PAN PACIFIC RETAIL P | COM     | 69806L10 | 14,959,215    | 489,343    | 437,382    | 51,961  |       |
| PANERA BREAD CO      | CL A    | 69840W10 | 14,172,926    | 222,460    | 222,460    |         |       |
| PAPA JOHNS INTL INC  | COM     | 69881310 | 17,011,651    | 610,174    | 610,074    | 100     |       |
| PARADIGM GENETICS IN | COM     | 69900R10 | 302,883       | 186,965    | 186,086    | 879     |       |
| Page Total           |         |          | 2,143,670,653 |            |            |         |       |

Page 54 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | Sole   | Shared as Defined | Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|--------|-------------------|-----------|
| PARAMETRIC TECHNOLOG | COM            | 69917310     | 35,805,065        | 5,927,991       | 5,911,726             | 16,085 | 18                |           |
| PAREXEL INTL CORP    | COM            | 69946210     | 3,927,955         | 244,885         | 244,585               | 300    |                   |           |
| PARK ELECTROCHEMICAL | COM            | 70041620     | 8,434,824         | 290,856         | 290,566               | 290    |                   |           |
| PARK NATL CORP       | COM            | 70065810     | 11,151,640        | 112,928         | 112,928               |        |                   |           |
| PARK PL ENTMT CORP   | COM            | 70069010     | 35,395,988        | 3,355,070       | 3,343,690             | 10,780 | 60                |           |
| PARKER DRILLING CO   | COM            | 70108110     | 4,081,939         | 921,431         | 820,131               | 1,300  | 100,00            |           |
| PARKER HANNIFIN CORP | COM            | 70109410     | 134,691,676       | 2,699,232       | 2,638,629             | 30,806 | 29,79             |           |
| PARKERVISION INC     | COM            | 70135410     | 1,622,789         | 79,901          | 79,901                |        |                   |           |
| PARKWAY PPTYS INC    | COM            | 70159Q10     | 3,816,038         | 104,549         | 104,549               |        |                   |           |
| PATHMARK STORES INC  | COM            | 70322A10     | 6,985,664         | 291,677         | 283,177               | 8,500  |                   |           |
| PATINA OIL & GAS COR | COM            | 70322410     | 16,953,189        | 537,855         | 537,855               |        |                   |           |

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|                      |            |          |               |            |            |         |       |
|----------------------|------------|----------|---------------|------------|------------|---------|-------|
| PATTERSON DENTAL CO  | COM        | 70341210 | 27,049,803    | 618,564    | 612,799    | 5,665   | 10    |
| PATTERSON UTI ENERGY | COM        | 70348110 | 29,987,109    | 1,008,309  | 976,914    | 25,770  | 5,62  |
| PAXAR CORP           | COM        | 70422710 | 8,561,425     | 498,627    | 498,587    | 40      |       |
| PAXSON COMMUNICATION | COM        | 70423110 | 3,752,736     | 342,403    | 340,703    | 1,700   |       |
| PAYCHEX INC          | COM        | 70432610 | 325,286,396   | 8,193,612  | 8,001,445  | 114,843 | 77,32 |
| PAYLESS SHOESOURCE I | COM        | 70437910 | 21,260,479    | 348,247    | 347,042    | 1,105   | 10    |
| PEABODY ENERGY CORP  | COM        | 70454910 | 3,825,163     | 132,130    | 132,130    |         |       |
| PEARSON PLC          | SPONSORED  | 70501510 | 644,825       | 48,374     | 48,374     |         |       |
| PEC SOLUTIONS INC    | COM        | 70510710 | 739,396       | 30,069     | 30,069     |         |       |
| PECHINEY             | SPONSORED  | 70515120 | 475,636       | 17,935     | 17,935     |         |       |
| PECO II INC          | COM        | 70522110 | 577,291       | 115,922    | 115,922    |         |       |
| PEDIATRIX MED GROUP  | COM        | 70532410 | 10,664,568    | 261,643    | 261,643    |         |       |
| PEETS COFFEE & TEA I | COM        | 70556010 | 223,645       | 17,310     | 3,900      | 410     | 13,00 |
| PEGASYSTEMS INC      | COM        | 70557310 | 250,609       | 29,553     | 22,553     | 7,000   |       |
| PEGASUS COMMUNICATIO | CL A       | 70590410 | 1,241,195     | 410,992    | 408,492    | 2,400   | 10    |
| PEGASUS SOLUTIONS IN | COM        | 70590610 | 4,642,408     | 250,941    | 250,901    | 40      |       |
| PEMSTAR INC          | COM        | 70655210 | 2,004,883     | 208,842    | 208,842    |         |       |
| PENN ENGR & MFG CORP | COM NON VT | 70738930 | 2,251,703     | 119,899    | 119,899    |         |       |
| PENN NATL GAMING INC | COM        | 70756910 | 3,451,256     | 98,551     | 98,551     |         |       |
| PENN VA CORP         | COM        | 70788210 | 2,936,370     | 73,135     | 73,135     |         |       |
| PENNEY J C INC       | COM        | 70816010 | 928,628,613   | 44,839,624 | 44,824,908 | 14,116  | 60    |
| PENNFED FINL SVCS IN | COM        | 70816710 | 1,471,772     | 54,010     | 54,010     |         |       |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 4,000,261     | 156,873    | 156,773    | 100     |       |
| PENNZOIL-QUAKER STAT | COM        | 70932310 | 22,206,785    | 1,034,317  | 1,032,567  | 1,450   | 30    |
| PENTAIR INC          | COM        | 70963110 | 23,941,848    | 532,396    | 531,496    | 900     |       |
| PENTON MEDIA INC     | COM        | 70966810 | 2,332,240     | 308,906    | 233,686    | 220     | 75,00 |
| PENWEST PHARMACEUTIC | COM        | 70975410 | 2,329,629     | 120,084    | 120,084    |         |       |
| PEOPLES BK BRIDGEPOR | COM        | 71019810 | 5,405,917     | 219,307    | 207,997    | 5,060   | 6,25  |
| PEOPLES ENERGY CORP  | COM        | 71103010 | 32,562,928    | 826,890    | 825,573    | 1,117   | 20    |
| PEOPLES HLDG CO      | COM        | 71114810 | 1,424,592     | 37,293     | 37,293     |         |       |
| Page Total           |            |          | 1,736,998,248 |            |            |         |       |

Page 55 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Other |
| PEOPLESOFT INC       | COM            | 71271310     | 236,767,697       | 6,481,459       | 6,468,026             | 13,073            | 3          |
| PEP BOYS MANNY MOE & | COM            | 71327810     | 17,563,170        | 1,055,479       | 1,055,479             |                   |            |
| PEPSI BOTTLING GROUP | COM            | 71340910     | 293,851,819       | 11,358,787      | 11,350,028            | 8,559             | 2          |
| PEPSIAMERICAS INC    | COM            | 71343P20     | 25,206,722        | 1,748,039       | 1,743,669             | 3,970             | 4          |
| PEPSICO INC          | COM            | 71344810     | 2,166,750,590     | 42,072,827      | 39,318,986            | 1,759,688         | 994,1      |
| PER-SE TECHNOLOGIES  | COM NEW        | 71356930     | 3,731,669         | 308,913         | 308,913               |                   |            |
| PEREGRINE SYSTEMS IN | COM            | 71366Q10     | 14,851,104        | 1,559,990       | 1,555,549             | 4,341             | 1          |
| PEREGRINE PHARMACEUT | COM            | 71366110     | 2,006,733         | 924,762         | 924,762               |                   |            |
| PERFORMANCE FOOD GRO | COM            | 71375510     | 15,279,981        | 467,850         | 467,850               |                   |            |
| PERFORMANCE TECHNOLO | COM            | 71376K10     | 697,037           | 87,348          | 87,348                |                   |            |
| PERICOM SEMICONDUCTO | COM            | 71383110     | 7,519,948         | 531,821         | 531,801               | 20                |            |
| PERINI CORP          | COM            | 71383910     | 628,394           | 109,286         | 109,286               |                   |            |
| PERKINELMER INC      | COM            | 71404610     | 59,121,523        | 3,195,758       | 3,191,438             | 4,200             | 1          |
| PEROT SYS CORP       | CL A           | 71426510     | 12,338,117        | 618,452         | 618,402               | 50                |            |
| PERRIGO CO           | COM            | 71429010     | 10,003,368        | 837,102         | 837,102               |                   |            |
| PETRO-CDA            | COM            | 71644E10     | 333,103           | 12,906          | 12,906                |                   |            |

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|                      |             |          |                |             |             |           |         |   |
|----------------------|-------------|----------|----------------|-------------|-------------|-----------|---------|---|
| PETROLEO BRASILEIRO  | SPONSORED   | 71654V10 | 7,791,273      | 312,526     | 312,526     |           |         |   |
| PETROLEO BRASILEIRO  | SPONSORED   | 71654V40 | 3,684,571      | 139,198     | 139,198     |           |         |   |
| PETROQUEST ENERGY IN | COM         | 71674810 | 1,096,097      | 191,291     | 191,291     |           |         |   |
| PETSMART INC         | COM         | 71676810 | 13,779,007     | 1,016,151   | 1,016,151   |           |         |   |
| PHARMACYCLICS INC    | COM         | 71693310 | 1,241,338      | 159,146     | 158,946     |           | 200     |   |
| PFIZER INC           | COM         | 71708110 | 5,908,005,795  | 148,666,477 | 141,917,974 | 3,987,032 | 2,761,4 |   |
| PHARMACEUTICAL PROD  | COM         | 71712410 | 34,476,651     | 989,287     | 988,607     | 680       |         |   |
| PHARMACEUTICAL RES I | COM         | 71712510 | 3,756,393      | 177,272     | 177,172     |           |         | 1 |
| PHARMACOPEIA INC     | COM         | 71713B10 | 2,805,188      | 210,758     | 210,758     |           |         |   |
| PHARMACIA CORP       | COM         | 71713U10 | 1,228,048,307  | 27,241,533  | 27,017,680  | 168,620   | 55,2    |   |
| PHARMOS CORP         | COM NEW     | 71713920 | 752,262        | 447,775     | 447,775     |           |         |   |
| PHELPS DODGE CORP    | COM         | 71726510 | 72,965,572     | 1,733,149   | 1,728,844   | 4,205     | 1       |   |
| PHILADELPHIA CONS HL | COM         | 71752810 | 5,271,589      | 132,452     | 132,452     |           |         |   |
| PHILADELPHIA SUBN CO | COM PAR \$0 | 71800960 | 13,238,842     | 563,355     | 561,273     | 964       | 1,1     |   |
| PHILIP MORRIS COS IN | COM         | 71815410 | 2,552,643,438  | 48,464,846  | 47,664,736  | 495,816   | 304,2   |   |
| PHILLIPS PETE CO     | COM         | 71850710 | 548,750,168    | 8,738,060   | 8,633,248   | 68,023    | 36,7    |   |
| PHILLIPS VAN HEUSEN  | COM         | 71859210 | 5,305,162      | 375,986     | 375,986     |           |         |   |
| PHOENIX COS INC NEW  | COM         | 71902E10 | 1,391,731      | 72,486      | 71,400      | 1,086     |         |   |
| PHOENIX TECHNOLOGY L | COM         | 71915310 | 3,642,475      | 266,848     | 265,948     | 900       |         |   |
| PHOTON DYNAMICS INC  | COM         | 71936410 | 7,857,924      | 154,410     | 152,925     | 1,485     |         |   |
| PHOTRONICS INC       | COM         | 71940510 | 11,706,502     | 347,065     | 346,745     | 320       |         |   |
| PIEDMONT NAT GAS INC | COM         | 72018610 | 10,860,563     | 305,072     | 304,522     | 550       |         |   |
| PIER 1 IMPORTS INC   | COM         | 72027910 | 30,702,552     | 1,491,139   | 1,488,079   | 3,060     |         |   |
| PILGRIMS PRIDE CORP  | CL B        | 72146710 | 2,101,990      | 149,928     | 149,928     |           |         |   |
| PINNACLE ENTMT INC   | COM         | 72345610 | 2,061,570      | 255,778     | 255,518     | 40        | 2       |   |
| Page Total           |             |          | 13,340,587,935 |             |             |           |         |   |

Page 56 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole      | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------|------------------------------|------------------|
| PINNACLE SYS INC     | COM            | 72348110     | 4,267,895         | 535,495         | 535,395   | 100                          |                  |
| PINNACLE WEST CAP CO | COM            | 72348410     | 83,203,055        | 1,834,687       | 1,830,075 | 4,612                        |                  |
| PIONEER NAT RES CO   | COM            | 72378710     | 27,986,343        | 1,255,556       | 1,252,480 | 2,020                        | 1,05             |
| PIONEER STD ELECTRS  | COM            | 72387710     | 6,609,394         | 467,095         | 467,075   | 20                           |                  |
| PITNEY BOWES INC     | COM            | 72447910     | 243,810,670       | 5,696,511       | 5,674,016 | 17,265                       | 5,23             |
| PITTSTON CO          | COM BRINKS     | 72570110     | 18,653,617        | 743,172         | 741,952   | 1,020                        | 20               |
| PIXELWORKS INC       | COM            | 72581M10     | 2,845,372         | 220,914         | 218,628   | 2,286                        |                  |
| PIXAR                | COM            | 72581110     | 4,896,129         | 133,047         | 131,587   | 1,400                        | 6                |
| PLACER DOME INC      | COM            | 72590610     | 62,713,985        | 5,119,509       | 5,117,309 | 2,200                        |                  |
| PLAINS ALL AMERN PIP | UNIT LTD P     | 72650310     | 771,325           | 30,669          | 30,669    |                              |                  |
| PLAINS RES INC       | COM PAR \$0    | 72654050     | 5,595,711         | 224,908         | 224,908   |                              |                  |
| PLANAR SYS INC       | COM            | 72690010     | 2,496,112         | 95,090          | 95,090    |                              |                  |
| PLANTRONICS INC NEW  | COM            | 72749310     | 11,947,600        | 571,109         | 570,409   | 300                          | 40               |
| PLATO LEARNING INC   | COM            | 72764Y10     | 3,861,833         | 218,306         | 218,306   |                              |                  |
| PLAYBOY ENTERPRISES  | CL B           | 72811730     | 2,285,918         | 133,836         | 133,836   |                              |                  |
| PLAYTEX PRODS INC    | COM            | 72813P10     | 3,136,813         | 288,841         | 286,541   | 2,200                        | 10               |
| PLEXUS CORP          | COM            | 72913210     | 15,559,102        | 659,284         | 623,884   | 35,200                       | 20               |
| PLUG POWER INC       | COM            | 72919P10     | 955,419           | 92,133          | 91,633    | 500                          |                  |
| PLUM CREEK TIMBER CO | COM            | 72925110     | 110,573,073       | 3,721,746       | 3,718,323 | 3,423                        |                  |
| POGO PRODUCING CO    | COM            | 73044810     | 11,543,650        | 364,153         | 362,863   | 1,290                        |                  |
| POLARIS INDS INC     | COM            | 73106810     | 14,188,538        | 222,740         | 221,800   | 860                          | 8                |

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|                      |           |          |             |           |           |           |      |
|----------------------|-----------|----------|-------------|-----------|-----------|-----------|------|
| POLO RALPH LAUREN CO | CL A      | 73157210 | 10,298,555  | 352,932   | 352,112   | 720       | 10   |
| POLYCOM INC          | COM       | 73172K10 | 26,306,575  | 1,069,373 | 1,067,553 | 1,520     | 30   |
| POLYMEDICA CORP      | COM       | 73173810 | 5,397,156   | 212,069   | 212,069   |           |      |
| POLYONE CORP         | COM       | 73179P10 | 87,846,356  | 7,200,521 | 1,026,128 | 6,174,393 |      |
| POMEROY COMPUTER RES | COM       | 73182210 | 1,510,440   | 99,502    | 99,502    |           |      |
| POPE & TALBOT INC    | COM       | 73282710 | 2,240,326   | 152,819   | 152,819   |           |      |
| POPULAR INC          | COM       | 73317410 | 28,312,514  | 968,943   | 968,173   | 770       |      |
| PORT FINL CORP       | COM       | 73411910 | 2,664,183   | 84,470    | 84,470    |           |      |
| PORTAL SOFTWARE INC  | COM       | 73612610 | 1,809,663   | 947,468   | 944,528   | 2,840     | 10   |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 285,314     | 38,713    | 38,713    |           |      |
| POSSIS MEDICAL INC   | COM       | 73740710 | 3,119,376   | 158,344   | 158,344   |           |      |
| POST PPTYS INC       | COM       | 73746410 | 16,572,830  | 493,239   | 493,019   | 220       |      |
| POTLATCH CORP        | COM       | 73762810 | 12,153,499  | 360,745   | 358,973   | 420       | 1,35 |
| POTOMAC ELEC PWR CO  | COM       | 73767910 | 28,430,586  | 1,217,584 | 1,206,460 | 9,210     | 1,91 |
| POWELL INDS INC      | COM       | 73912810 | 1,243,626   | 55,994    | 55,994    |           |      |
| POWER INTEGRATIONS I | COM       | 73927610 | 6,376,854   | 334,743   | 334,523   | 220       |      |
| POWER-ONE INC        | COM       | 73930810 | 12,806,992  | 1,565,647 | 1,563,937 | 1,610     | 10   |
| POWERWAVE TECHNOLOGI | COM       | 73936310 | 10,998,611  | 854,593   | 852,243   | 1,750     | 60   |
| POZEN INC            | COM       | 73941U10 | 1,512,822   | 261,734   | 261,734   |           |      |
| PRAECIS PHARMACEUTIC | COM       | 73942110 | 2,501,278   | 481,015   | 480,415   |           | 60   |
| Page Total           |           |          | 900,289,110 |           |           |           |      |

Page 57 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|------------------|
| PRAXAIR INC          | COM            | 74005P10     | 231,129,152       | 3,865,036       | 3,855,136  | 9,530                        | 37               |
| PRE PAID LEGAL SVCS  | COM            | 74006510     | 4,984,091         | 174,513         | 174,513    |                              |                  |
| PRECISION CASTPARTS  | COM            | 74018910     | 31,011,900        | 875,795         | 871,798    | 3,697                        | 30               |
| PREFORMED LINE PRODS | COM            | 74044410     | 400,050           | 21,000          |            |                              | 21,00            |
| PRENTISS PPTYS TR    | SH BEN INT     | 74070610     | 21,417,793        | 725,535         | 656,340    | 69,195                       |                  |
| PRESIDENTIAL LIFE CO | COM            | 74088410     | 5,179,242         | 227,659         | 222,819    | 4,400                        | 44               |
| PRESSTEK INC         | COM            | 74111310     | 1,681,576         | 289,927         | 289,367    | 560                          |                  |
| PRICE COMMUNICATIONS | COM NEW        | 74143730     | 12,149,038        | 688,721         | 687,771    | 850                          | 10               |
| PRICE T ROWE GROUP I | COM            | 74144T10     | 107,526,372       | 2,762,044       | 2,547,276  | 176,168                      | 38,60            |
| PRICELINE COM INC    | COM            | 74150310     | 9,198,769         | 1,758,847       | 1,749,207  | 9,540                        | 10               |
| PRICESMART INC       | COM            | 74151110     | 1,308,190         | 35,890          | 35,890     |                              |                  |
| PRIDE INTL INC DEL   | COM            | 74153Q10     | 25,311,321        | 1,591,907       | 1,588,757  | 2,590                        | 56               |
| PRIMEDIA INC         | COM            | 74157K10     | 5,028,599         | 1,586,309       | 1,582,639  | 3,550                        | 12               |
| PRIME GROUP REALTY T | SH BEN INT     | 74158J10     | 972,406           | 126,946         | 126,906    | 40                           |                  |
| PRIMA ENERGY CORP    | COM PAR \$0    | 74190120     | 3,746,180         | 150,449         | 150,449    |                              |                  |
| PRIME HOSPITALITY CO | COM            | 74191710     | 7,702,402         | 585,734         | 585,634    | 100                          |                  |
| PRINCIPAL FINANCIAL  | COM            | 74251V10     | 6,516,774         | 257,580         | 254,780    | 1,600                        | 1,20             |
| PRIORITY HEALTHCARE  | CL B           | 74264T10     | 5,452,892         | 209,646         | 209,626    | 20                           |                  |
| PRIVATE MEDIA GROUP  | COM            | 74266R10     | 601,675           | 106,680         | 106,680    |                              |                  |
| PROASSURANCE CORP    | COM            | 74267C10     | 4,007,118         | 222,001         | 222,001    |                              |                  |
| PROBUSINESS SERVICES | COM            | 74267410     | 4,117,389         | 190,885         | 190,585    | 300                          |                  |
| PROCTER & GAMBLE CO  | COM            | 74271810     | 3,068,847,021     | 34,064,236      | 31,929,775 | 1,226,159                    | 908,30           |
| PROGENICS PHARMACEUT | COM            | 74318710     | 1,018,515         | 67,901          | 67,901     |                              |                  |
| PROGRESS ENERGY INC  | COM            | 74326310     | 1,147,769,731     | 22,937,045      | 22,919,402 | 12,333                       | 5,31             |
| PROGRESS SOFTWARE CO | COM            | 74331210     | 7,546,058         | 415,990         | 415,910    | 80                           |                  |
| PROGRESSIVE CORP OHI | COM            | 74331510     | 292,211,324       | 1,753,759       | 1,742,361  | 8,098                        | 3,30             |

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|                      |            |          |               |           |           |        |      |
|----------------------|------------|----------|---------------|-----------|-----------|--------|------|
| PROLOGIS TR          | SH BEN INT | 74341010 | 40,256,357    | 1,724,041 | 1,647,551 | 76,490 |      |
| PROQUEST COMPANY     | COM        | 74346P10 | 5,789,979     | 134,682   | 134,682   |        |      |
| PROSPERITY BANCSHARE | COM        | 74360610 | 1,557,094     | 47,837    | 47,837    |        |      |
| PROTECTIVE LIFE CORP | COM        | 74367410 | 37,839,050    | 1,213,568 | 1,207,348 | 5,020  | 1,20 |
| PROTEIN DESIGN LABS  | COM        | 74369L10 | 18,009,831    | 1,051,362 | 1,050,022 | 1,140  | 20   |
| PROTON ENERGY SYS IN | COM        | 74371K10 | 1,956,682     | 301,028   | 301,028   |        |      |
| PROVIDENT BANCORP IN | COM        | 74383510 | 862,389       | 32,543    | 32,543    |        |      |
| PROVIDENT BANKSHARES | COM        | 74385910 | 13,078,992    | 544,958   | 542,144   | 2,814  |      |
| PROVIDENT FINL GROUP | COM        | 74386610 | 16,076,851    | 558,224   | 557,224   | 1,000  |      |
| PROVINCE HEALTHCARE  | COM        | 74397710 | 9,718,760     | 305,910   | 304,825   | 1,085  |      |
| PROVIDIAN FINL CORP  | COM        | 74406A10 | 44,866,335    | 5,942,561 | 5,920,751 | 21,590 | 22   |
| PRUDENTIAL FINL INC  | COM        | 74432010 | 21,269,312    | 685,002   | 683,225   | 1,462  | 31   |
| PRUDENTIAL PLC       | ADR        | 74435K20 | 1,217,879     | 58,693    | 58,693    |        |      |
| PUBLIC SVC ENTERPRIS | COM        | 74457310 | 216,631,160   | 4,729,938 | 4,709,329 | 14,528 | 6,08 |
| PUBLIC STORAGE INC   | COM        | 74460D10 | 40,666,365    | 1,098,794 | 1,084,054 | 14,740 |      |
| Page Total           |            |          | 5,476,632,614 |           |           |        |      |

Page 58 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|------------------|
| PUGET ENERGY INC NEW | COM            | 74531010     | 24,836,627        | 1,194,643       | 1,186,378  | 7,890                        | 37               |
| PULITZER INC         | COM            | 74576910     | 4,488,757         | 83,902          | 83,102     | 700                          | 10               |
| PULTE HOMES INC      | COM            | 74586710     | 53,226,426        | 1,112,360       | 1,109,246  | 2,925                        | 18               |
| PUMATECH INC         | COM            | 74588710     | 458,842           | 344,994         | 344,994    |                              |                  |
| PURE RES INC         | COM            | 74622E10     | 3,543,614         | 156,936         | 156,586    | 350                          |                  |
| QRS CORP             | COM            | 74726X10     | 2,558,735         | 216,842         | 215,892    | 950                          |                  |
| QLOGIC CORP          | COM            | 74727710     | 104,406,284       | 2,108,366       | 2,101,681  | 6,385                        | 30               |
| QUAKER CITY BANCORP  | COM            | 74731K10     | 1,131,356         | 35,712          | 35,712     |                              |                  |
| QUAKER CHEM CORP     | COM            | 74731610     | 4,155,295         | 177,957         | 177,957    |                              |                  |
| QUAKER FABRIC CORP N | COM            | 74739910     | 1,134,257         | 101,545         | 101,545    |                              |                  |
| QUALCOMM INC         | COM            | 74752510     | 632,657,636       | 16,808,120      | 16,751,830 | 36,032                       | 20,25            |
| QUANTA SVCS INC      | COM            | 74762E10     | 6,693,443         | 387,128         | 385,928    | 1,100                        | 10               |
| QUANEX CORP          | COM            | 74762010     | 6,732,078         | 189,636         | 189,636    |                              |                  |
| QUANTUM CORP         | COM DSSG       | 74790620     | 13,810,982        | 1,735,048       | 1,729,788  | 4,860                        | 40               |
| QUEST DIAGNOSTICS IN | COM            | 74834L10     | 87,211,058        | 1,052,638       | 1,048,463  | 3,975                        | 20               |
| QUEST SOFTWARE INC   | COM            | 74834T10     | 3,851,539         | 254,900         | 254,220    | 680                          |                  |
| QUESTAR CORP         | COM            | 74835610     | 23,467,779        | 912,788         | 889,603    | 12,430                       | 10,75            |
| QUICKSILVER RESOURCE | COM            | 74837R10     | 1,663,866         | 72,342          | 72,342     |                              |                  |
| QUIKSILVER INC       | COM            | 74838C10     | 4,607,052         | 210,560         | 210,560    |                              |                  |
| QUINTILES TRANSNATIO | COM            | 74876710     | 46,898,162        | 2,642,150       | 2,555,230  | 76,180                       | 10,74            |
| QUIXOTE CORP         | COM            | 74905610     | 970,463           | 52,030          | 52,030     |                              |                  |
| QWEST COMMUNICATIONS | COM            | 74912110     | 275,464,283       | 33,511,470      | 33,390,200 | 86,032                       | 35,23            |
| QUOVADX INC          | COM            | 74913K10     | 328,909           | 39,580          | 39,580     |                              |                  |
| R & G FINANCIAL CORP | CL B           | 74913610     | 2,168,922         | 108,827         | 108,827    |                              |                  |
| RAIT INVT TR         | COM            | 74922710     | 223,665           | 11,100          | 11,100     |                              |                  |
| RCN CORP             | COM            | 74936110     | 550,259           | 390,255         | 388,955    | 300                          | 1,00             |
| RFS HOTEL INVS INC   | COM            | 74955J10     | 9,421,200         | 640,898         | 534,538    | 106,360                      |                  |
| R H DONNELLEY CORP   | COM NEW        | 74955W30     | 9,956,148         | 327,182         | 326,613    | 569                          |                  |
| R G S ENERGY GROUP I | COM            | 74956K10     | 19,440,485        | 495,299         | 491,870    | 2,829                        | 60               |
| RLI CORP             | COM            | 74960710     | 3,710,870         | 71,777          | 71,277     | 500                          |                  |
| RPC INC              | COM            | 74966010     | 1,664,076         | 111,683         | 111,683    |                              |                  |



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|                      |            |          |               |           |           |        |       |
|----------------------|------------|----------|---------------|-----------|-----------|--------|-------|
| RPM INC OHIO         | COM        | 74968510 | 27,751,431    | 1,784,658 | 1,779,326 | 2,120  | 3,21  |
| RSA SEC INC          | COM        | 74971910 | 4,830,075     | 536,675   | 535,570   | 905    | 20    |
| RTI INTL METALS INC  | COM        | 74973W10 | 2,836,876     | 245,617   | 244,557   | 1,060  |       |
| RF MICRODEVICES INC  | COM        | 74994110 | 28,588,877    | 1,597,144 | 1,593,364 | 3,380  | 40    |
| RACING CHAMPIONS COR | COM        | 75006910 | 589,050       | 30,600    | 30,600    |        |       |
| RADIAN GROUP INC     | COM        | 75023610 | 48,415,064    | 986,452   | 984,082   | 2,370  |       |
| RADIANT SYSTEMS INC  | COM        | 75025N10 | 1,456,651     | 160,956   | 160,936   | 20     |       |
| RADIO ONE INC        | CL A       | 75040P10 | 7,408,344     | 340,457   | 258,937   | 68,100 | 13,42 |
| RADIO ONE INC        | CL D NON V | 75040P40 | 7,250,705     | 351,976   | 346,096   | 5,880  |       |
| RADIOSHACK CORP      | COM        | 75043810 | 123,205,755   | 4,101,390 | 4,087,013 | 7,837  | 6,54  |
| Page Total           |            |          | 1,603,765,896 |           |           |        |       |

Page 59 of 80

| Name of Issuer        | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Investment Shared as Defined | Discre Shar Othe |
|-----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|------------------|
| RADISYS CORP          | COM            | 75045910     | 2,786,615         | 154,726         | 153,986    | 740                          |                  |
| RAILAMERICA INC       | COM            | 75075310     | 3,460,585         | 328,953         | 328,953    |                              |                  |
| RAINDANCE COMM        | COM            | 75086X10     | 244,875           | 70,165          | 38,765     | 31,400                       |                  |
| RAINBOW TECHNOLOGIES  | COM            | 75086210     | 3,561,783         | 354,054         | 354,054    |                              |                  |
| RAMBUS INC DEL        | COM            | 75091710     | 6,524,498         | 837,548         | 835,748    | 1,720                        | 8                |
| RALCORP HLDGS INC NE  | COM            | 75102810     | 9,995,782         | 367,492         | 367,392    | 100                          |                  |
| RANGE RES CORP        | COM            | 75281A10     | 2,361,699         | 455,048         | 455,048    |                              |                  |
| RANK GROUP PLC        | SPONSORED      | 75303710     | 477,792           | 56,880          | 56,880     |                              |                  |
| RARE HOSPITALITY INT  | COM            | 75382010     | 6,945,887         | 273,245         | 273,245    |                              |                  |
| RATIONAL SOFTWARE CO  | COM NEW        | 75409P20     | 67,956,907        | 4,292,919       | 4,259,499  | 18,680                       | 14,74            |
| RAVEN INDS INC        | COM            | 75421210     | 465,784           | 19,745          | 19,745     |                              |                  |
| RAYMOND JAMES FINANC  | COM            | 75473010     | 13,325,910        | 389,305         | 387,760    | 1,445                        | 10               |
| RAYONIER INC          | COM            | 75490710     | 18,521,140        | 347,619         | 347,119    | 400                          | 10               |
| RAYOVAC CORP          | COM            | 75508110     | 3,009,258         | 194,774         | 194,694    | 80                           |                  |
| RAYTHEON CO           | COM NEW        | 75511150     | 460,574,965       | 11,219,853      | 11,073,578 | 130,311                      | 15,96            |
| READ-RITE CORP        | COM            | 75524610     | 3,679,198         | 1,198,436       | 1,194,236  | 4,200                        |                  |
| READERS DIGEST ASSN   | CL A NON V     | 75526710     | 34,238,110        | 1,527,805       | 1,359,365  | 168,040                      | 40               |
| READERS DIGEST ASSN   | CL B           | 75526720     | 37,706,506        | 1,584,307       |            | 1,584,307                    |                  |
| READING INTERNATIONAL | CL A           | 75540810     | 871,614           | 310,183         | 310,183    |                              |                  |
| REALNETWORKS INC      | COM            | 75605L10     | 4,697,489         | 669,158         | 668,918    | 140                          | 10               |
| REALTY INCOME CORP    | COM            | 75610910     | 10,152,726        | 305,805         | 305,705    | 100                          |                  |
| RECKSON ASSOCS RLTY   | COM            | 75621K10     | 14,093,559        | 571,515         | 571,515    |                              |                  |
| RECOTON CORP          | COM            | 75626810     | 359,546           | 80,256          | 80,256     |                              |                  |
| RED HAT INC           | COM            | 75657710     | 2,264,560         | 396,665         | 393,725    | 1,240                        | 1,70             |
| REDBACK NETWORKS INC  | COM            | 75720910     | 2,926,849         | 860,838         | 855,718    | 5,020                        | 10               |
| REDWOOD TR INC        | COM            | 75807540     | 2,834,289         | 104,087         | 104,087    |                              |                  |
| REEBOK INTL LTD       | COM            | 75811010     | 32,802,580        | 1,213,562       | 1,209,642  | 2,020                        | 1,90             |
| REED INTL PLC         | SPON ADR N     | 75821287     | 3,411,804         | 86,222          | 86,222     |                              |                  |
| REGAL BELOIT CORP     | COM            | 75875010     | 5,112,529         | 200,099         | 199,799    | 300                          |                  |
| REGENCY CTRS CORP     | COM            | 75884910     | 12,104,996        | 417,126         | 417,126    |                              |                  |
| REGENERON PHARMACEUT  | COM            | 75886F10     | 6,569,871         | 262,900         | 262,900    |                              |                  |
| REGENERATION TECH IN  | COM            | 75886N10     | 854,854           | 117,911         | 117,911    |                              |                  |
| REGENT COMMUNICATION  | COM            | 75886510     | 1,569,546         | 190,479         | 190,479    |                              |                  |
| REGIS CORP MINN       | COM            | 75893210     | 14,242,878        | 507,225         | 507,205    | 20                           |                  |
| REGIONS FINL CORP     | COM            | 75894010     | 154,092,622       | 4,485,957       | 4,444,387  | 30,790                       | 10,78            |
| REGISTER COM INC      | COM            | 75914G10     | 2,697,609         | 300,402         | 300,302    | 100                          |                  |

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|                      |     |          |               |           |           |  |        |
|----------------------|-----|----------|---------------|-----------|-----------|--|--------|
| REHABCARE GROUP INC  | COM | 75914810 | 6,004,266     | 210,676   | 210,676   |  |        |
| REINSURANCE GROUP AM | COM | 75935110 | 4,760,528     | 152,045   | 151,945   |  | 100    |
| RELIANCE STEEL & ALU | COM | 75950910 | 9,087,732     | 329,385   | 329,385   |  |        |
| RELIANT RES INC      | COM | 75952B10 | 6,789,787     | 401,525   | 397,525   |  | 4,000  |
| RELIANT ENERGY INC   | COM | 75952J10 | 162,669,857   | 6,307,478 | 6,279,101 |  | 23,493 |
| Page Total           |     |          | 1,136,809,385 |           |           |  | 4,88   |

Page 60 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole      | Shared as Defined | Investment Discretion Shar Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------|-------------------|----------------------------------|
| REMEC INC            | COM            | 75954310     | 4,500,818         | 486,575         | 486,575   |                   |                                  |
| REMINGTON OIL & GAS  | COM            | 75959430     | 4,765,259         | 236,372         | 236,372   |                   |                                  |
| RENAISSANCE LEARNING | COM            | 75968L10     | 6,374,276         | 194,932         | 194,932   |                   |                                  |
| REPUBLIC BANCSHARES  | COM            | 75992910     | 700,618           | 40,924          | 40,924    |                   |                                  |
| RENAL CARE GROUP INC | COM            | 75993010     | 23,853,209        | 727,232         | 726,732   |                   | 500                              |
| RENT A CTR INC NEW   | COM            | 76009N10     | 5,525,128         | 108,145         | 108,005   |                   | 40                               |
| RENT WAY INC         | COM            | 76009U10     | 2,054,414         | 243,126         | 243,126   |                   |                                  |
| REPSOL YPF S A       | SPONSORED      | 76026T20     | 606,336           | 47,743          | 47,743    |                   |                                  |
| REPUBLIC BANCORP KY  | CL A           | 76028120     | 481,860           | 45,674          | 45,674    |                   |                                  |
| REPUBLIC BANCORP INC | COM            | 76028210     | 9,189,922         | 656,423         | 655,993   |                   | 430                              |
| REPUBLIC SVCS INC    | COM            | 76075910     | 32,010,645        | 1,713,632       | 1,707,312 |                   | 6,220                            |
| RESEARCH FRONTIERS I | COM            | 76091110     | 1,595,637         | 90,251          | 90,251    |                   |                                  |
| RESTORATION HARDWARE | COM            | 76098110     | 283,437           | 22,675          | 22,675    |                   |                                  |
| RESMED INC           | COM            | 76115210     | 10,639,787        | 265,133         | 264,473   |                   | 660                              |
| RESORTQUEST INTL INC | COM            | 76118310     | 1,050,053         | 143,843         | 143,843   |                   |                                  |
| RESOURCE AMERICA INC | CL A           | 76119520     | 1,583,588         | 143,571         | 143,571   |                   |                                  |
| RESOURCES CONNECTION | COM            | 76122Q10     | 3,880,930         | 134,149         | 134,149   |                   |                                  |
| RESPIRONICS INC      | COM            | 76123010     | 10,925,992        | 337,222         | 336,842   |                   | 380                              |
| RETEK INC            | COM            | 76128Q10     | 14,050,601        | 535,261         | 534,253   |                   | 808                              |
| REUTERS GROUP PLC    | SPONSORED      | 76132M10     | 569,394           | 12,066          | 12,066    |                   |                                  |
| REVLON INC           | CL A           | 76152550     | 428,242           | 65,985          | 65,785    |                   | 200                              |
| REX STORES CORP      | COM            | 76162410     | 325,488           | 17,884          | 17,884    |                   |                                  |
| REYNOLDS & REYNOLDS  | CL A           | 76169510     | 41,009,040        | 1,366,968       | 1,365,108 |                   | 1,660                            |
| REYNOLDS R J TOB HLD | COM            | 76182K10     | 62,271,499        | 961,722         | 955,148   |                   | 6,128                            |
| RIBOZYME PHARMACEUTI | COM            | 76256710     | 283,747           | 97,844          | 97,844    |                   |                                  |
| RICHARDSON ELECTRS L | COM            | 76316510     | 607,752           | 50,062          | 50,062    |                   |                                  |
| RIGEL PHARMACEUTICAL | COM            | 76655910     | 871,606           | 245,523         | 245,523   |                   |                                  |
| RIGGS NATL CORP WASH | COM            | 76657010     | 2,688,076         | 175,119         | 174,919   |                   | 200                              |
| RIGHT MGMT CONSULTAN | COM            | 76657310     | 2,864,882         | 113,147         | 113,147   |                   |                                  |
| RIO TINTO PLC        | SPONSORED      | 76720410     | 12,418,720        | 155,234         | 79,030    |                   | 76,204                           |
| RITE AID CORP        | COM            | 76775410     | 9,202,548         | 2,659,696       | 2,652,156 |                   | 7,320                            |
| RIVERSTONE NETWORKS  | COM            | 76932010     | 4,988,232         | 831,372         | 828,713   |                   | 2,527                            |
| RIVIANA FOODS INC    | COM            | 76953610     | 1,340,132         | 62,623          | 62,623    |                   |                                  |
| ROADWAY CORP         | COM            | 76974210     | 4,881,410         | 131,930         | 131,930   |                   |                                  |
| ROANOKE ELEC STL COR | COM            | 76984110     | 1,716,258         | 128,079         | 128,079   |                   |                                  |
| ROBBINS & MYERS INC  | COM            | 77019610     | 2,740,579         | 100,204         | 100,204   |                   |                                  |
| ROBERT HALF INTL INC | COM            | 77032310     | 110,408,696       | 3,740,132       | 3,734,112 |                   | 5,780                            |
| ROCK-TENN CO         | CL A           | 77273920     | 5,320,350         | 248,035         | 177,803   |                   | 70,232                           |
| ROCKWELL AUTOMATION  | COM            | 77390310     | 76,719,068        | 3,824,480       | 3,789,219 |                   | 12,704                           |
| ROCKWELL COLLINS INC | COM            | 77434110     | 96,889,010        | 3,841,753       | 3,810,802 |                   | 11,394                           |
| ROGERS CORP          | COM            | 77513310     | 5,535,642         | 166,686         | 166,646   |                   | 40                               |

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Page Total

578,152,881

Page 61 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------------------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Discretionary Shares Other |
| ROHM & HAAS CO       | COM            | 77537110     | 206,496,009       | 4,885,167       | 4,789,897             | 76,445            | 18,820                     |
| ROLLINS INC          | COM            | 77571110     | 5,798,111         | 274,792         | 274,752               | 40                |                            |
| ROPER INDS INC NEW   | COM            | 77669610     | 17,272,911        | 347,264         | 346,604               | 560               | 10                         |
| ROSLYN BANCORP INC   | COM            | 77816210     | 20,678,368        | 998,955         | 996,645               | 2,310             |                            |
| ROSS STORES INC      | COM            | 77829610     | 43,718,428        | 1,155,655       | 1,153,565             | 1,690             | 40                         |
| ROSTELECOM OPEN JT S | SPONSORED      | 77852910     | 1,305,682         | 168,911         | 168,911               |                   |                            |
| ROUSE CO             | COM            | 77927310     | 22,219,878        | 717,233         | 714,413               | 2,820             |                            |
| ROWAN COS INC        | COM            | 77938210     | 48,278,753        | 2,095,432       | 2,087,317             | 7,755             | 36                         |
| ROXIO INC            | COM            | 78000810     | 4,695,355         | 206,935         | 205,859               | 1,076             |                            |
| ROYAL & SUN ALLIANCE | SPON ADR N     | 78004V20     | 292,377           | 13,302          | 13,302                |                   |                            |
| ROYAL APPLIANCE MFG  | COM            | 78007610     | 503,285           | 94,072          | 94,072                |                   |                            |
| ROYAL BANCSHARES PA  | CL A           | 78008110     | 764,640           | 38,232          | 38,232                |                   |                            |
| ROYAL BK CDA MONTREA | COM            | 78008710     | 449,824           | 13,488          | 13,354                | 134               |                            |
| ROYAL DUTCH PETE CO  | NY REG GLD     | 78025780     | 1,771,769,563     | 32,617,260      | 32,603,604            | 13,656            |                            |
| ROYCE FOCUS TR       | COM            | 78080N10     | 1,823,717         | 255,101         | 255,101               |                   |                            |
| RUBY TUESDAY INC     | COM            | 78118210     | 22,079,711        | 949,665         | 895,001               | 54,664            |                            |
| RUDDICK CORP         | COM            | 78125810     | 7,319,320         | 439,863         | 439,663               | 100               | 10                         |
| RUDOLPH TECHNOLOGIES | COM            | 78127010     | 6,156,644         | 142,647         | 142,647               |                   |                            |
| RURAL CELLULAR CORP  | CL A           | 78190410     | 380,737           | 84,986          | 84,056                | 930               |                            |
| RUSS BERRIE & CO     | COM            | 78223310     | 6,193,670         | 192,350         | 192,350               |                   |                            |
| RUSSELL CORP         | COM            | 78235210     | 3,855,166         | 258,736         | 258,468               | 268               |                            |
| RYANS FAMILY STEAK H | COM            | 78351910     | 10,202,592        | 425,108         | 421,428               | 2,720             | 96                         |
| RYDER SYS INC        | COM            | 78354910     | 47,143,388        | 1,595,917       | 1,594,437             | 1,480             |                            |
| RYERSON TULL INC NEW | COM            | 78375P10     | 2,451,967         | 223,924         | 223,924               |                   |                            |
| RYLAND GROUP INC     | COM            | 78376410     | 24,535,302        | 272,010         | 272,010               |                   |                            |
| S & T BANCORP INC    | COM            | 78385910     | 5,869,304         | 230,621         | 230,621               |                   |                            |
| SBC COMMUNICATIONS I | COM            | 78387G10     | 3,083,021,622     | 82,345,663      | 77,586,316            | 4,229,705         | 529,640                    |
| SBS TECHNOLOGIES INC | COM            | 78387P10     | 2,018,140         | 157,914         | 157,914               |                   |                            |
| SBA COMMUNICATIONS C | COM            | 78388J10     | 1,172,299         | 356,322         | 355,682               | 540               | 10                         |
| SCM MICROSYSTEMS INC | COM            | 78401810     | 1,684,949         | 144,136         | 144,136               |                   |                            |
| SCPIE HLDGS INC      | COM            | 78402P10     | 1,490,827         | 87,799          | 87,799                |                   |                            |
| SCP POOL CORP        | COM            | 78402810     | 6,043,746         | 192,476         | 190,241               | 2,085             | 15                         |
| SEI INVESTMENTS CO   | COM            | 78411710     | 46,201,236        | 1,079,216       | 1,053,242             | 25,714            | 26                         |
| SEMCO ENERGY INC     | COM            | 78412D10     | 2,243,107         | 233,657         | 233,657               |                   |                            |
| SJW CORP             | COM            | 78430510     | 2,359,834         | 29,062          | 29,062                |                   |                            |
| SK TELECOM LTD       | SPONSORED      | 78440P10     | 1,611,865         | 65,523          | 65,523                |                   |                            |
| SL GREEN RLTY CORP   | COM            | 78440X10     | 20,711,409        | 616,411         | 538,221               | 78,190            |                            |
| SLI INC              | COM            | 78442T10     | 571,026           | 223,932         | 223,872               | 60                |                            |
| SPDR TR              | UNIT SER 1     | 78462F10     | 67,046,192        | 585,454         | 585,454               |                   |                            |
| SPSS INC             | COM            | 78462K10     | 1,994,298         | 113,700         | 113,700               |                   |                            |
| SPS TECHNOLOGIES INC | COM            | 78462610     | 5,664,106         | 133,682         | 133,262               | 420               |                            |
| Page Total           |                |              | 5,526,089,358     |                 |                       |                   |                            |

Page 62 of 80

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| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |            |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Other |
| S1 CORPORATION       | COM            | 78463B10     | 9,886,247         | 640,301         | 638,901               | 1,300             | 10         |
| SPX CORP             | COM            | 78463510     | 99,536,686        | 703,042         | 639,510               | 46,893            | 16,63      |
| SRI/SURGICAL EXPRESS | COM            | 78464W10     | 223,711           | 14,660          | 14,660                |                   |            |
| SABA SOFTWARE INC    | COM            | 78493210     | 1,072,824         | 258,512         | 258,412               |                   | 10         |
| SWS GROUP INC        | COM            | 78503N10     | 4,032,321         | 199,127         | 199,006               | 121               |            |
| S Y BANCORP INC      | COM            | 78506010     | 1,762,051         | 48,408          | 48,408                |                   |            |
| SABRE HLDGS CORP     | CL A           | 78590510     | 135,911,900       | 2,909,696       | 2,900,453             | 7,919             | 1,32       |
| SAFECO CORP          | COM            | 78642910     | 107,345,758       | 3,350,367       | 3,339,578             | 4,390             | 6,39       |
| SAFEGUARD SCIENTIFIC | COM            | 78644910     | 3,487,379         | 1,158,598       | 1,157,528             | 970               | 10         |
| SAFENET INC          | COM            | 78645R10     | 274,968           | 17,100          | 17,100                |                   |            |
| SAFEWAY INC          | COM NEW        | 78651420     | 459,447,288       | 10,205,404      | 10,141,254            | 57,270            | 6,88       |
| SAGA COMMUNICATIONS  | CL A           | 78659810     | 2,465,794         | 97,849          | 97,849                |                   |            |
| ST FRANCIS CAP CORP  | COM            | 78937410     | 1,572,233         | 66,311          | 66,311                |                   |            |
| ST JOE CO            | COM            | 79014810     | 7,478,610         | 249,287         | 248,167               | 1,120             |            |
| ST JUDE MED INC      | COM            | 79084910     | 182,460,058       | 2,365,004       | 2,356,345             | 5,595             | 3,06       |
| ST MARY LD & EXPL CO | COM            | 79222810     | 5,805,188         | 267,397         | 264,192               | 3,205             |            |
| ST PAUL COS INC      | COM            | 79286010     | 238,712,018       | 5,206,369       | 5,190,145             | 9,968             | 6,25       |
| SAKS INC             | COM            | 79377W10     | 19,400,024        | 1,475,287       | 1,469,957             | 5,230             | 10         |
| SALEM COMMUNICATIONS | CL A           | 79409310     | 2,226,093         | 93,928          | 93,928                |                   |            |
| SALIX PHARMACEUTICAL | COM            | 79543510     | 2,629,500         | 150,000         | 150,000               |                   |            |
| SALTON INC           | COM            | 79575710     | 1,521,006         | 76,625          | 76,625                |                   |            |
| SAN PAOLO-IMI S P A  | SPONSORED      | 79917510     | 652,105           | 27,702          | 27,702                |                   |            |
| SANCHEZ COMPUTER ASS | COM            | 79970210     | 848,677           | 125,730         | 125,610               | 120               |            |
| SANDERSON FARMS INC  | COM            | 80001310     | 1,724,598         | 63,874          | 63,874                |                   |            |
| SANDISK CORP         | COM            | 80004C10     | 14,968,247        | 689,781         | 689,181               | 500               | 10         |
| SANDY SPRING BANCORP | COM            | 80036310     | 4,253,902         | 131,091         | 131,091               |                   |            |
| SANGAMO BIOSCIENCES  | COM            | 80067710     | 949,872           | 102,800         | 102,800               |                   |            |
| SANMINA SCI CORP     | COM            | 80090710     | 127,349,895       | 10,838,289      | 10,815,920            | 21,341            | 1,02       |
| SANGSTAT MED CORP    | COM            | 80100310     | 6,290,531         | 234,197         | 234,197               |                   |            |
| SANTANDER BANCORP    | COM            | 80280910     | 1,854,245         | 93,981          | 93,981                |                   |            |
| SANYO ELEC LTD       | ADR 5 COM      | 80303830     | 274,960           | 11,960          | 11,960                |                   |            |
| SAP AKTIENGESELLSCHA | SPONSORED      | 80305420     | 430,738           | 11,579          | 11,259                | 320               |            |
| SAPIENT CORP         | COM            | 80306210     | 12,552,464        | 2,642,624       | 2,633,764             | 8,460             | 40         |
| SARA LEE CORP        | COM            | 80311110     | 369,547,825       | 17,800,955      | 17,616,954            | 104,282           | 79,71      |
| SATCON TECHNOLOGY CO | COM            | 80389310     | 275,869           | 84,883          | 84,883                |                   |            |
| SAUER-DANFOSS INC    | COM            | 80413710     | 1,185,320         | 114,968         | 114,908               | 60                |            |
| SAUL CTRS INC        | COM            | 80439510     | 3,629,922         | 163,510         | 163,510               |                   |            |
| SAXON CAPITAL INC    | COM            | 80556P30     | 307,216           | 20,800          | 20,800                |                   |            |
| SCANA CORP NEW       | COM            | 80589M10     | 31,813,963        | 1,039,672       | 1,033,116             | 6,156             | 40         |
| SCANSOURCE INC       | COM            | 80603710     | 3,205,452         | 53,322          | 53,322                |                   |            |
| SCHAWK INC           | CL A           | 80637310     | 785,128           | 80,197          | 80,197                |                   |            |
| Page Total           |                |              | 1,870,152,586     |                 |                       |                   |            |

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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 |
| SCHEIN HENRY INC     | COM            | 80640710     | 43,450,875        | 986,399         | 979,399               | 500               | 6,500           |
| SCHERING PLOUGH CORP | COM            | 80660510     | 980,775,202       | 31,334,671      | 30,728,320            | 326,347           | 280,000         |
| SCHLUMBERGER LTD     | COM            | 80685710     | 599,931,531       | 10,199,448      | 10,046,725            | 152,723           |                 |
| SCHOLASTIC CORP      | COM            | 80706610     | 26,593,308        | 490,742         | 490,042               | 500               | 200             |
| SCHOOL SPECIALTY INC | COM            | 80786310     | 6,157,116         | 230,431         | 230,191               | 240               |                 |
| SCHULMAN A INC       | COM            | 80819410     | 6,944,859         | 379,708         | 379,608               | 100               |                 |
| SCHWAB CHARLES CORP  | COM            | 80851310     | 371,389,362       | 28,371,991      | 28,261,755            | 95,548            | 14,680          |
| SCHWEITZER-MAUDUIT I | COM            | 80854110     | 4,258,966         | 171,387         | 171,387               |                   |                 |
| SCICLONE PHARMACEUTI | COM            | 80862K10     | 1,291,240         | 296,837         | 296,837               |                   |                 |
| SCIENTIFIC ATLANTA I | COM            | 80865510     | 92,028,759        | 3,983,929       | 3,974,249             | 9,060             | 620             |
| SCIENTIFIC GAMES COR | CL A           | 80874P10     | 1,433,697         | 171,290         | 139,290               |                   | 32,000          |
| SCIOS INC            | COM            | 80890510     | 15,126,137        | 522,853         | 489,603               | 33,250            |                 |
| SCOTTISH PWR PLC     | SPON ADR F     | 81013T70     | 514,297           | 25,149          | 25,149                |                   |                 |
| SCOTTS CO            | CL A           | 81018610     | 16,350,693        | 357,158         | 353,758               | 3,300             | 100             |
| SCRIPPS E W CO OHIO  | CL A           | 81105420     | 22,419,991        | 273,015         | 272,295               | 720               |                 |
| SEACHANGE INTL INC   | COM            | 81169910     | 2,723,779         | 179,314         | 179,314               |                   |                 |
| SEACOAST FINL SVCS C | COM            | 81170Q10     | 6,488,662         | 329,541         | 326,565               | 1,876             | 1,100           |
| SEACOAST BKG CORP FL | CL A           | 81170710     | 1,632,417         | 34,512          | 34,512                |                   |                 |
| SEACOR SMIT INC      | COM            | 81190410     | 8,421,777         | 171,873         | 171,483               | 390               |                 |
| SEALED AIR CORP NEW  | COM            | 81211K10     | 94,227,748        | 2,001,439       | 1,988,600             | 12,589            | 250             |
| SEARS ROEBUCK & CO   | COM            | 81238710     | 1,650,720,297     | 32,196,612      | 32,179,557            | 14,435            | 2,620           |
| SEATTLE GENETICS INC | COM            | 81257810     | 360,963           | 68,755          | 65,900                |                   | 2,850           |
| SECOND BANCORP INC   | COM            | 81311410     | 1,898,241         | 78,278          | 78,278                |                   |                 |
| SECTOR SPDR TR       | SBI CONS S     | 81369Y30     | 1,030,950         | 39,500          | 39,500                |                   |                 |
| SECTOR SPDR TR       | SBI INT-UT     | 81369Y88     | 571,490           | 20,280          | 20,280                |                   |                 |
| SECURE COMPUTING COR | COM            | 81370510     | 5,254,362         | 267,943         | 267,143               | 800               |                 |
| SECURITY CAP GROUP I | CL B           | 81413P20     | 13,826,542        | 542,856         | 537,756               | 5,000             | 100             |
| SEEBEYOND TECHNOLOGI | COM            | 81570410     | 2,518,877         | 329,265         | 329,265               |                   |                 |
| SEITEL INC           | COM NEW        | 81607430     | 3,195,033         | 349,184         | 349,184               |                   |                 |
| SELECT MEDICAL CORP  | COM            | 81619610     | 1,633,628         | 102,038         | 102,038               |                   |                 |
| SELECTICA INC        | COM            | 81628810     | 567,118           | 146,922         | 146,922               |                   |                 |
| SELECTIVE INS GROUP  | COM            | 81630010     | 6,710,591         | 251,333         | 251,133               | 100               | 100             |
| SEMTECH CORP         | COM            | 81685010     | 30,576,962        | 837,725         | 836,645               | 880               | 200             |
| SEMPRA ENERGY        | COM            | 81685110     | 118,826,808       | 4,724,724       | 4,711,711             | 12,113            | 900             |
| SEMITOOL INC         | COM            | 81690910     | 1,936,772         | 148,868         | 148,868               |                   |                 |
| SENIOR HSG PPTYS TR  | SH BEN INT     | 81721M10     | 4,027,564         | 279,692         | 279,632               | 60                |                 |
| SENSIENT TECHNOLOGIE | COM            | 81725T10     | 14,021,919        | 609,119         | 608,819               | 300               |                 |
| SEPRACOR INC         | COM            | 81731510     | 17,498,470        | 901,983         | 836,763               | 5,720             | 59,500          |
| SEQUA CORPORATION    | CL A           | 81732010     | 3,998,259         | 76,595          | 76,595                |                   |                 |
| SEQUENOM INC         | COM            | 81733710     | 1,659,305         | 240,479         | 240,479               |                   |                 |
| SERENA SOFTWARE INC  | COM            | 81749210     | 9,357,094         | 479,851         | 479,841               | 10                |                 |
| Page Total           |                |              | 4,192,351,661     |                 |                       |                   |                 |

Page 64 of 80

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

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|                      |             |          |             |           |           |        |      |
|----------------------|-------------|----------|-------------|-----------|-----------|--------|------|
| SEROLOGICALS CORP    | COM         | 81752310 | 4,256,802   | 271,653   | 246,908   | 24,745 |      |
| SERVICE CORP INTL    | COM         | 81756510 | 11,539,382  | 2,177,242 | 2,151,748 | 25,274 | 22   |
| SERVICEMASTER CO     | COM         | 81760N10 | 36,827,161  | 2,678,339 | 2,668,339 | 9,780  | 22   |
| 7-ELEVEN INC         | COM NEW     | 81782620 | 3,197,630   | 286,783   | 286,783   |        |      |
| SHAW GROUP INC       | COM         | 82028010 | 12,083,967  | 439,417   | 438,277   | 1,140  |      |
| SHELL TRANS & TRADIN | NEW YRK SH  | 82270360 | 3,604,923   | 81,412    | 81,412    |        |      |
| SHERWIN WILLIAMS CO  | COM         | 82434810 | 116,088,609 | 4,076,145 | 4,063,265 | 6,780  | 6,10 |
| SHOPKO STORES INC    | COM         | 82491110 | 5,636,611   | 311,415   | 311,415   |        |      |
| SHUFFLE MASTER INC   | COM         | 82554910 | 3,378,405   | 163,524   | 163,524   |        |      |
| SHURGARD STORAGE CTR | COM         | 82567D10 | 14,433,297  | 425,761   | 425,661   | 100    |      |
| SICOR INC            | COM         | 82584610 | 12,988,827  | 760,470   | 759,610   | 860    |      |
| SIEBEL SYS INC       | COM         | 82617010 | 315,738,955 | 9,682,274 | 9,657,674 | 23,840 | 76   |
| SIEMENS A G          | SPONSORED   | 82619750 | 2,680,226   | 40,702    | 40,702    |        |      |
| SIERRA HEALTH SVCS I | COM         | 82632210 | 5,108,721   | 390,575   | 390,575   |        |      |
| SIERRA PAC RES NEW   | COM         | 82642810 | 19,798,940  | 1,312,057 | 1,310,726 | 1,031  | 30   |
| SIGMA ALDRICH CORP   | COM         | 82655210 | 77,556,694  | 1,651,548 | 1,628,376 | 21,932 | 1,24 |
| SIGNALSOFT CORP      | COM         | 82668M10 | 262,279     | 151,519   | 151,519   |        |      |
| SILICON LABORATORIES | COM         | 82691910 | 4,745,525   | 134,320   | 134,270   | 50     |      |
| SILGAN HOLDINGS INC  | COM         | 82704810 | 3,364,863   | 100,654   | 100,654   |        |      |
| SILICON IMAGE INC    | COM         | 82705T10 | 4,515,618   | 528,761   | 528,741   | 20     |      |
| SILICON GRAPHICS INC | COM         | 82705610 | 7,918,345   | 1,863,140 | 1,860,290 | 2,750  | 10   |
| SILICON STORAGE TECH | COM         | 82705710 | 7,988,797   | 757,232   | 756,042   | 1,190  |      |
| SILICON VY BANCSHARE | COM         | 82706410 | 21,187,463  | 700,412   | 695,328   | 4,084  | 1,00 |
| SILICONIX INC        | COM NEW     | 82707920 | 2,185,440   | 72,848    | 72,848    |        |      |
| SIMMONS 1ST NATL COR | CL A \$5 PA | 82873020 | 2,298,257   | 70,607    | 70,607    |        |      |
| SIMON PPTY GROUP INC | COM         | 82880610 | 65,327,054  | 2,002,055 | 1,913,735 | 88,320 |      |
| SIMPLEX SOLUTIONS IN | COM         | 82885410 | 434,934     | 43,800    | 43,800    |        |      |
| SIMPSON MANUFACTURIN | COM         | 82907310 | 4,628,932   | 75,698    | 75,698    |        |      |
| SINCLAIR BROADCAST G | CL A        | 82922610 | 4,062,601   | 299,823   | 278,863   | 20,960 |      |
| SIRENZA MICRODEVICES | COM         | 82966T10 | 505,485     | 93,263    | 91,135    | 2,128  |      |
| SIRIUS SATELLITE RAD | COM         | 82966U10 | 3,432,261   | 645,162   | 639,562   | 5,500  | 10   |
| SITEL CORP           | COM         | 82980K10 | 1,758,035   | 540,934   | 540,934   |        |      |
| SIPEX CORP           | COM         | 82990910 | 2,705,747   | 243,761   | 243,761   |        |      |
| SIX FLAGS INC        | COM         | 83001P10 | 15,857,983  | 887,905   | 885,595   | 2,010  | 30   |
| SIX CONTINENTS PLC   | SPONSORED   | 83001810 | 1,398,112   | 126,526   | 126,526   |        |      |
| SKECHERS U S A INC   | CL A        | 83056610 | 4,375,414   | 231,381   | 231,381   |        |      |
| SKILLSOFT CORP       | COM         | 83066P10 | 3,364,493   | 145,965   | 145,965   |        |      |
| SKY FINL GROUP INC   | COM         | 83080P10 | 13,481,457  | 605,636   | 603,946   | 1,690  |      |
| SKYLINE CORP         | COM         | 83083010 | 3,269,316   | 105,292   | 105,292   |        |      |
| SKYWEST INC          | COM         | 83087910 | 13,784,370  | 552,923   | 552,203   | 620    | 10   |
| SMART & FINAL INC    | COM         | 83168310 | 1,508,295   | 145,870   | 145,570   | 300    |      |
| Page Total           |             |          | 839,280,226 |           |           |        |      |

Page 65 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole      | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------|------------------------------|------------------|
| SMITH A O            | COM            | 83186520     | 5,331,393         | 209,485         | 209,465   | 20                           |                  |
| SMITH INTL INC       | COM            | 83211010     | 43,475,107        | 641,699         | 629,864   | 8,395                        | 3,44             |
| SMITHFIELD FOODS INC | COM            | 83224810     | 60,565,989        | 2,320,536       | 2,318,456 | 1,880                        | 20               |
| SMUCKER J M CO       | COM            | 83269630     | 10,261,882        | 303,606         | 299,606   | 1,000                        | 3,00             |

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|                      |            |          |               |            |            |           |       |
|----------------------|------------|----------|---------------|------------|------------|-----------|-------|
| SMURFIT-STONE CONTAI | COM        | 83272710 | 26,928,465    | 1,571,089  | 1,559,157  | 10,832    | 1,10  |
| SNAP ON INC          | COM        | 83303410 | 40,151,419    | 1,179,190  | 1,177,660  | 1,530     |       |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 340,491       | 14,489     | 14,489     |           |       |
| SOLA INTL INC        | COM        | 83409210 | 4,314,446     | 293,101    | 293,101    |           |       |
| SOLETRON CORP        | COM        | 83418210 | 148,321,812   | 19,015,617 | 18,677,096 | 256,803   | 81,71 |
| SOLUTIA INC          | COM        | 83437610 | 9,762,722     | 1,122,152  | 1,120,222  | 1,530     | 40    |
| SOMERA COMMUNICATION | COM        | 83445810 | 2,038,693     | 278,510    | 276,250    | 2,260     |       |
| SONIC AUTOMOTIVE INC | CL A       | 83545G10 | 16,693,613    | 556,825    | 556,765    | 60        |       |
| SONIC CORP           | COM        | 83545110 | 12,377,333    | 481,421    | 481,421    |           |       |
| SONICBLUE INC        | COM        | 83546Q10 | 2,220,150     | 881,012    | 880,512    | 500       |       |
| SONICWALL INC        | COM        | 83547010 | 5,874,520     | 450,500    | 449,880    | 620       |       |
| SONOCO PRODS CO      | COM        | 83549510 | 152,367,561   | 5,325,675  | 1,611,774  | 3,712,166 | 1,73  |
| SONOSITE INC         | COM        | 83568G10 | 1,827,790     | 94,216     | 94,116     |           | 10    |
| SONY CORP            | ADR NEW    | 83569930 | 30,678,676    | 593,398    | 298,884    | 294,514   |       |
| SORRENTO NETWORKS CO | COM        | 83586Q10 | 311,956       | 121,858    | 120,938    | 920       |       |
| SOTHEBYS HLDGS INC   | CL A       | 83589810 | 7,949,035     | 495,267    | 494,767    | 300       | 20    |
| SONUS NETWORKS INC   | COM        | 83591610 | 2,549,561     | 973,115    | 963,695    | 9,200     | 22    |
| SOUNDVIEW TECHNOLOGY | COM        | 83611Q10 | 1,181,950     | 522,987    | 522,987    |           |       |
| SOURCECORP           | COM        | 83616710 | 6,836,017     | 231,808    | 231,708    |           | 10    |
| SOUTH FINL GROUP INC | COM        | 83784110 | 8,404,427     | 412,994    | 411,977    | 1,017     |       |
| SOUTH JERSEY INDS IN | COM        | 83851810 | 3,636,358     | 115,257    | 115,257    |           |       |
| SOUTHERN CO          | COM        | 84258710 | 389,724,562   | 14,712,139 | 14,655,179 | 44,161    | 12,79 |
| SOUTHERN PERU COPPER | COM        | 84361110 | 1,689,392     | 130,455    | 130,455    |           |       |
| SOUTHERN UN CO NEW   | COM        | 84403010 | 7,005,348     | 382,388    | 375,786    | 635       | 5,96  |
| SOUTHTRUST CORP      | COM        | 84473010 | 192,054,086   | 7,274,776  | 7,253,758  | 20,578    | 44    |
| SOUTHWEST AIRLS CO   | COM        | 84474110 | 1,721,614,624 | 88,972,332 | 88,907,463 | 53,262    | 11,60 |
| SOUTHWEST BANCORPORA | COM        | 84476R10 | 10,899,612    | 326,923    | 326,803    | 20        | 10    |
| SOUTHWEST GAS CORP   | COM        | 84489510 | 8,859,550     | 354,382    | 352,482    | 1,900     |       |
| SOUTHWESTERN ENERGY  | COM        | 84546710 | 3,415,168     | 271,476    | 271,476    |           |       |
| SOVEREIGN BANCORP IN | COM        | 84590510 | 40,743,342    | 2,899,882  | 2,885,828  | 8,160     | 5,89  |
| SOVRAN SELF STORAGE  | COM        | 84610H10 | 5,644,199     | 179,580    | 179,580    |           |       |
| SPACELABS MED INC    | COM        | 84624710 | 304,441       | 21,653     | 21,653     |           |       |
| SPANISH BROADCASTING | CL A       | 84642588 | 4,704,099     | 347,166    | 346,966    | 200       |       |
| SPARTAN STORES INC   | COM        | 84682210 | 1,379,235     | 183,409    | 183,409    |           |       |
| SPARTECH CORP        | COM NEW    | 84722020 | 3,443,114     | 139,964    | 139,964    |           |       |
| SPECIALTY LABORATORI | COM        | 84749R10 | 2,749,308     | 115,082    | 114,887    | 195       |       |
| SPECTRALINK CORP     | COM        | 84758010 | 2,166,303     | 216,198    | 216,048    | 150       |       |
| Page Total           |            |          | 3,000,797,749 |            |            |           |       |

Page 66 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole    | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|---------|------------------------------|------------------|
| SPECTRASITE HLDGS IN | COM            | 84760T10     | 761,460           | 711,645         | 710,145 | 1,500                        |                  |
| SPECTRIAN CORP       | COM            | 84760810     | 1,495,967         | 104,467         | 104,467 |                              |                  |
| SPEECHWORKS INTL INC | COM            | 84764M10     | 1,854,003         | 236,480         | 236,445 | 35                           |                  |
| SPEEDWAY MOTORSPORTS | COM            | 84778810     | 4,457,738         | 156,357         | 151,357 |                              | 5,00             |
| SPHERION CORP        | COM            | 84842010     | 6,244,432         | 565,107         | 564,207 | 900                          |                  |
| SPIEGEL INC          | CL A           | 84845710     | 279,212           | 203,805         | 203,805 |                              |                  |
| SPINNAKER EXPL CO    | COM            | 84855W10     | 7,886,719         | 189,357         | 184,957 | 200                          | 4,20             |
| SPORTS AUTH INC      | COM            | 84917610     | 322,000           | 28,000          | 28,000  |                              |                  |
| SPORTS RESORTS INTL  | COM            | 84918U10     | 1,475,684         | 217,332         | 217,332 |                              |                  |

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|                      |            |          |               |            |            |           |        |
|----------------------|------------|----------|---------------|------------|------------|-----------|--------|
| SPRINT CORP          | COM FON GR | 85206110 | 271,094,696   | 17,730,196 | 17,639,496 | 71,426    | 19,27  |
| SPRINT CORP          | PCS COM SE | 85206150 | 207,435,821   | 20,158,972 | 19,994,455 | 146,488   | 18,02  |
| STAGE STORES INC     | COM NEW    | 85254C30 | 375,060       | 14,100     | 14,100     |           |        |
| STAMPS COM INC       | COM        | 85285710 | 1,370,010     | 306,490    | 306,490    |           |        |
| STANCORP FINL GROUP  | COM        | 85289110 | 30,943,055    | 562,601    | 562,601    |           |        |
| STANDARD COML CORP   | COM        | 85325810 | 1,747,962     | 90,945     | 90,945     |           |        |
| STANDARD MICROSYSTEM | COM        | 85362610 | 4,819,351     | 209,537    | 209,537    |           |        |
| STANDARD MTR PRODS I | COM        | 85366610 | 1,829,628     | 125,317    | 125,317    |           |        |
| STANDARD PAC CORP NE | COM        | 85375C10 | 7,472,127     | 265,912    | 265,552    | 360       |        |
| STANDARD REGISTER CO | COM        | 85388710 | 4,444,084     | 158,040    | 157,940    | 100       |        |
| STANDEX INTL CORP    | COM        | 85423110 | 4,015,282     | 164,426    | 161,906    |           | 2,52   |
| STANLEY FURNITURE IN | COM NEW    | 85430520 | 1,658,718     | 51,290     | 51,290     |           |        |
| STANLEY WKS          | COM        | 85461610 | 87,135,647    | 1,884,014  | 1,846,463  | 29,191    | 8,36   |
| STAPLES INC          | COM        | 85503010 | 200,006,799   | 10,015,363 | 9,592,246  | 311,293   | 111,82 |
| STAR SCIENTIFIC INC  | COM        | 85517P10 | 340,124       | 170,062    | 170,062    |           |        |
| STARBUCKS CORP       | COM        | 85524410 | 183,681,922   | 7,941,285  | 7,853,485  | 77,680    | 10,12  |
| STARTEK INC          | COM        | 85569C10 | 1,852,393     | 80,017     | 80,017     |           |        |
| STATE AUTO FINL CORP | COM        | 85570710 | 2,127,079     | 146,191    | 146,191    |           |        |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 214,747,759   | 5,709,858  | 4,392,658  | 1,317,200 |        |
| STATE STR CORP       | COM        | 85747710 | 847,142,875   | 15,296,910 | 7,246,057  | 7,585,972 | 464,88 |
| STATEN IS BANCORP IN | COM        | 85755010 | 13,532,578    | 687,631    | 687,631    |           |        |
| STATION CASINOS INC  | COM        | 85768910 | 5,871,073     | 352,617    | 352,617    |           |        |
| STEAK N SHAKE CO     | COM        | 85787310 | 3,065,766     | 218,204    | 218,204    |           |        |
| STEEL DYNAMICS INC   | COM        | 85811910 | 4,166,548     | 253,903    | 250,833    | 3,070     |        |
| STEEL TECHNOLOGIES I | COM        | 85814710 | 205,752       | 24,121     | 24,121     |           |        |
| STEELCASE INC        | CL A       | 85815520 | 8,753,181     | 522,578    | 520,838    | 1,740     |        |
| STEIN MART INC       | COM        | 85837510 | 2,894,821     | 289,193    | 289,193    |           |        |
| STEINWAY MUSICAL INS | COM ORD    | 85849510 | 1,084,776     | 56,352     | 56,352     |           |        |
| STELLENT INC         | COM        | 85856W10 | 1,702,776     | 176,820    | 176,290    | 430       | 10     |
| STEPAN CO            | COM        | 85858610 | 2,028,544     | 75,551     | 75,551     |           |        |
| STERLING BANCSHARES  | COM        | 85890710 | 7,684,126     | 575,590    | 575,590    |           |        |
| STERICYCLE INC       | COM        | 85891210 | 9,824,141     | 157,033    | 157,033    |           |        |
| Page Total           |            |          | 2,159,831,689 |            |            |           |        |

Page 67 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole      | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------|------------------------------|------------------|
| STERIS CORP          | COM            | 85915210     | 22,309,832        | 1,069,503       | 1,068,603 | 900                          |                  |
| STERLING BANCORP     | COM            | 85915810     | 2,653,123         | 83,170          | 83,170    |                              |                  |
| STERLING FINL CORP   | COM            | 85931710     | 2,441,215         | 103,179         | 103,179   |                              |                  |
| STEWART & STEVENSON  | COM            | 86034210     | 6,391,324         | 330,301         | 328,891   | 1,410                        |                  |
| STEWART ENTERPRISES  | CL A           | 86037010     | 5,598,122         | 937,552         | 937,552   |                              |                  |
| STEWART INFORMATION  | COM            | 86037210     | 5,301,060         | 265,053         | 265,053   |                              |                  |
| STILLWATER MNG CO    | COM            | 86074Q10     | 9,517,044         | 504,883         | 502,943   | 1,840                        | 10               |
| STILWELL FINL INC    | COM            | 86083110     | 111,908,352       | 4,569,553       | 4,546,238 | 17,515                       | 5,80             |
| STMICROELECTRONICS N | NY REGISTR     | 86101210     | 3,090,926         | 91,124          | 91,124    |                              |                  |
| STONE ENERGY CORP    | COM            | 86164210     | 8,860,846         | 228,667         | 228,267   | 300                          | 10               |
| STONERIDGE INC       | COM            | 86183P10     | 1,113,601         | 113,056         | 112,956   | 100                          |                  |
| STORAGE USA INC      | COM            | 86190710     | 10,838,771        | 254,491         | 254,491   |                              |                  |
| STORA ENSO CORP      | SPON ADR R     | 86210M10     | 531,852           | 41,325          | 40,991    | 334                          |                  |
| STORAGENETWORKS INC  | COM            | 86211E10     | 1,412,218         | 404,647         | 394,464   | 10,183                       |                  |



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|                      |             |          |               |            |            |         |        |
|----------------------|-------------|----------|---------------|------------|------------|---------|--------|
| STORAGE TECHNOLOGY C | COM PAR \$0 | 86211120 | 28,876,614    | 1,346,857  | 1,344,007  | 2,450   | 40     |
| STRATOS LIGHTWAVE IN | COM         | 86310010 | 2,685,675     | 607,619    | 607,618    | 1       |        |
| STRAYER ED INC       | COM         | 86323610 | 2,025,473     | 41,252     | 41,252     |         |        |
| STRIDE RITE CORP     | COM         | 86331410 | 3,506,134     | 424,986    | 424,986    |         |        |
| STRYKER CORP         | COM         | 86366710 | 286,938,891   | 4,756,156  | 4,137,855  | 495,493 | 122,80 |
| STUDENT LN CORP      | COM         | 86390210 | 4,741,399     | 51,762     | 51,762     |         |        |
| STURM RUGER & CO INC | COM         | 86415910 | 2,447,968     | 189,765    | 189,745    | 20      |        |
| SUEZ                 | SPONSORED   | 86468610 | 14,336,005    | 508,369    | 187,510    | 320,859 |        |
| SUFFOLK BANCORP      | COM         | 86473910 | 3,053,508     | 106,953    | 106,953    |         |        |
| SUMMIT PPTYS INC     | COM         | 86623910 | 7,892,234     | 322,132    | 322,132    |         |        |
| SUN COMMUNITIES INC  | COM         | 86667410 | 12,906,237    | 328,403    | 285,868    | 42,535  |        |
| SUN LIFE FINL SVCS C | COM         | 86679610 | 434,461       | 20,049     | 20,049     |         |        |
| SUN MICROSYSTEMS INC | COM         | 86681010 | 652,130,602   | 73,937,710 | 72,682,902 | 996,635 | 258,17 |
| SUNCOR ENERGY INC    | COM         | 86722910 | 534,155       | 14,772     | 14,772     |         |        |
| SUNGARD DATA SYS INC | COM         | 86736310 | 139,668,041   | 4,236,216  | 3,693,713  | 469,703 | 72,80  |
| SUNOCO INC           | COM         | 86764P10 | 87,118,614    | 2,177,421  | 2,150,551  | 26,770  | 10     |
| SUNRISE ASSISTED LIV | COM         | 86768K10 | 5,133,357     | 188,311    | 187,911    | 400     |        |
| SUNRISE TELECOM INC  | COM         | 86769Y10 | 486,765       | 157,021    | 157,021    |         |        |
| SUNTRUST BKS INC     | COM         | 86791410 | 406,735,965   | 6,095,249  | 6,050,467  | 42,732  | 2,05   |
| SUPERGEN INC         | COM         | 86805910 | 1,216,175     | 216,017    | 216,017    |         |        |
| SUPERIOR ENERGY SVCS | COM         | 86815710 | 5,182,378     | 515,147    | 514,227    | 400     | 52     |
| SUPERIOR INDS INTL I | COM         | 86816810 | 15,405,358    | 315,813    | 315,813    |         |        |
| SUPERTEX INC         | COM         | 86853210 | 2,908,623     | 136,812    | 136,812    |         |        |
| SUPERVALU INC        | COM         | 86853610 | 116,045,716   | 4,497,896  | 4,478,833  | 6,580   | 12,48  |
| SUPPORT COM INC      | COM         | 86858710 | 612,114       | 202,687    | 202,687    |         |        |
| SUREBEAM CORP        | CL A        | 86866R10 | 320,766       | 57,900     | 57,900     |         |        |
| SURMODICS INC        | COM         | 86887310 | 5,685,004     | 130,390    | 129,890    | 500     |        |
| Page Total           |             |          | 2,000,996,518 |            |            |         |        |

Page 68 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion<br>Sole | Shared as Defined | Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-------------------------------|-------------------|-----------|
| SUSQUEHANNA BANCSHAR | COM            | 86909910     | 9,349,915         | 381,941         | 381,281                       |                   | 66        |
| SWIFT ENERGY CO      | COM            | 87073810     | 4,686,807         | 237,909         | 237,709                       | 200               |           |
| SWIFT TRANSN CO      | COM            | 87075610     | 18,338,798        | 836,624         | 836,324                       | 100               | 20        |
| SWISSCOM AG          | SPONSORED      | 87101310     | 805,894           | 26,953          | 26,953                        |                   |           |
| SYBASE INC           | COM            | 87113010     | 22,496,503        | 1,287,722       | 1,283,323                     | 4,099             | 30        |
| SYBRON DENTAL SPECIA | COM            | 87114210     | 7,367,795         | 366,557         | 365,458                       | 1,066             | 3         |
| SYCAMORE NETWORKS IN | COM            | 87120610     | 8,691,386         | 2,200,351       | 1,985,253                     | 213,548           | 1,55      |
| SYKES ENTERPRISES IN | COM            | 87123710     | 3,299,532         | 340,509         | 340,509                       |                   |           |
| SYLVAN LEARNING SYS  | COM            | 87139910     | 11,672,222        | 413,176         | 413,076                       | 100               |           |
| SYMANTEC CORP        | COM            | 87150310     | 101,480,325       | 2,462,517       | 2,456,357                     | 5,560             | 60        |
| SYMBOL TECHNOLOGIES  | COM            | 87150810     | 54,232,303        | 4,824,938       | 4,815,918                     | 8,720             | 30        |
| SYMMETRICOM INC      | COM            | 87154310     | 1,287,612         | 208,015         | 208,015                       |                   |           |
| SYMYX TECHNOLOGIES   | COM            | 87155S10     | 5,176,996         | 250,702         | 250,362                       | 340               |           |
| SYNAPTICS INC        | COM            | 87157D10     | 229,425           | 13,300          | 13,300                        |                   |           |
| SYNCOR INTL CORP DEL | COM            | 87157J10     | 5,820,790         | 213,607         | 213,607                       |                   |           |
| SYNGENTA AG          | SPONSORED      | 87160A10     | 882,156           | 71,720          | 71,711                        | 9                 |           |
| SYNPLICITY INC       | COM            | 87160Y10     | 1,433,616         | 183,797         | 183,797                       |                   |           |
| SYNOPSIS INC         | COM            | 87160710     | 43,106,271        | 781,477         | 767,702                       | 11,420            | 2,35      |
| SYNOVUS FINL CORP    | COM            | 87161C10     | 167,445,659       | 5,493,624       | 5,484,694                     | 8,630             | 30        |

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|                      |            |          |               |            |            |                  |       |
|----------------------|------------|----------|---------------|------------|------------|------------------|-------|
| SYNTEL INC           | COM        | 87162H10 | 971,517       | 69,098     | 69,098     |                  |       |
| SYNTROLEUM CORP      | COM        | 87163010 | 1,277,506     | 214,707    | 214,667    | 40               |       |
| SYSCO CORP           | COM        | 87182910 | 573,701,254   | 19,238,808 | 15,407,358 | 2,325,299,506,15 |       |
| SYSTEMS & COMPUTER T | COM        | 87187310 | 7,768,013     | 588,932    | 588,832    | 100              |       |
| TBC CORP             | COM        | 87218010 | 2,465,841     | 170,058    | 170,058    |                  |       |
| TCF FINL CORP        | COM        | 87227510 | 50,186,152    | 953,928    | 933,891    | 10,575           | 9,46  |
| TC PIPELINES LP      | UT COM LTD | 87233Q10 | 284,325       | 11,373     | 11,373     |                  |       |
| TECO ENERGY INC      | COM        | 87237510 | 79,462,994    | 2,775,515  | 2,651,562  | 58,795           | 65,15 |
| TEPPCO PARTNERS L P  | UT LTD PAR | 87238410 | 1,089,067     | 34,739     | 31,339     | 1,000            | 2,40  |
| THQ INC              | COM NEW    | 87244340 | 15,256,106    | 310,715    | 310,715    |                  |       |
| TJX COS INC NEW      | COM        | 87254010 | 238,988,292   | 5,973,214  | 5,948,686  | 22,428           | 2,10  |
| TRC COS INC          | COM        | 87262510 | 1,823,598     | 74,281     | 74,281     |                  |       |
| TRW INC              | COM        | 87264910 | 133,766,618   | 2,598,924  | 2,591,288  | 5,810            | 1,82  |
| TMP WORLDWIDE INC    | COM        | 87294110 | 70,361,198    | 2,041,230  | 2,039,250  | 1,880            | 10    |
| TTM TECHNOLOGIES IN  | COM        | 87305R10 | 1,128,382     | 113,863    | 113,863    |                  |       |
| TXU CORP             | COM        | 87316810 | 340,702,926   | 6,250,283  | 6,231,644  | 12,540           | 6,09  |
| TAIWAN SEMICONDUCTOR | SPONSORED  | 87403910 | 4,060,277     | 195,676    | 195,676    |                  |       |
| TAKE-TWO INTERACTIVE | COM        | 87405410 | 6,686,285     | 332,651    | 331,191    | 1,460            |       |
| TALBOTS INC          | COM        | 87416110 | 9,441,888     | 266,720    | 265,845    | 475              | 40    |
| TALX CORP            | COM        | 87491810 | 2,611,504     | 163,219    | 163,219    |                  |       |
| TANDY BRANDS ACCESSO | COM        | 87537810 | 8,264,280     | 874,527    | 6,739      | 867,788          |       |
| TANGER FACTORY OUTLE | COM        | 87546510 | 2,439,256     | 91,085     | 91,085     |                  |       |
| Page Total           |            |          | 2,020,541,284 |            |            |                  |       |

Page 69 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| TANOX INC            | COM            | 87588Q10     | 3,916,486         | 276,588         | 276,588               |                   |           |
| TARGET CORP          | COM            | 87612E10     | 3,557,623,663     | 82,505,187      | 81,607,029            | 715,085           | 183,07    |
| TARGETED GENETICS CO | COM            | 87612M10     | 632,933           | 302,839         | 302,839               |                   |           |
| TASTY BAKING CO      | COM            | 87655330     | 1,174,690         | 64,900          | 6,900                 |                   | 58,00     |
| TAUBMAN CTRS INC     | COM            | 87666410     | 11,659,391        | 774,196         | 774,196               |                   |           |
| TECH DATA CORP       | COM            | 87823710     | 30,382,529        | 662,073         | 659,493               | 2,280             | 30        |
| TECHNE CORP          | COM            | 87837710     | 14,782,510        | 536,181         | 535,461               | 720               |           |
| TECHNITROL INC       | COM            | 87855510     | 8,509,449         | 356,940         | 354,920               | 1,520             | 50        |
| TECUMSEH PRODS CO    | CL A           | 87889520     | 11,114,915        | 208,535         | 208,035               | 400               | 10        |
| TEJON RANCH CO DEL   | COM            | 87908010     | 2,223,645         | 71,043          | 71,043                |                   |           |
| TEKELEC              | COM            | 87910110     | 3,873,594         | 338,010         | 337,510               | 500               |           |
| TEKTRONIX INC        | COM            | 87913110     | 45,343,774        | 1,916,474       | 1,913,619             | 2,755             | 10        |
| TELE CENTRO OESTE CE | SPON ADR P     | 87923P10     | 775,096           | 128,540         | 128,540               |                   |           |
| TELE NORTE LESTE PAR | SPON ADR P     | 87924610     | 2,071,194         | 164,904         | 164,904               |                   |           |
| TELECOM ITALIA SPA   | SPON ADR O     | 87927W10     | 2,170,871         | 26,555          | 26,555                |                   |           |
| TELEDYNE TECHNOLOGIE | COM            | 87936010     | 5,157,955         | 311,095         | 310,572               | 509               | 1         |
| TELEFLEX INC         | COM            | 87936910     | 25,698,453        | 470,065         | 469,345               | 520               | 20        |
| TELEFONICA S A       | SPONSORED      | 87938220     | 14,613,893        | 441,374         | 122,587               | 318,787           |           |
| TELEFONOS DE MEXICO  | SPON ADR O     | 87940378     | 19,618,473        | 485,726         | 485,726               |                   |           |
| TELEPHONE & DATA SYS | COM            | 87943310     | 54,510,171        | 617,679         | 612,724               | 4,775             | 18        |
| TELEMIG CELULAR PART | SPON ADR P     | 87944E10     | 382,690           | 13,475          | 13,475                |                   |           |
| TELENOR ASA          | SPONSORED      | 87944W10     | 366,582           | 28,550          | 28,550                |                   |           |
| TELE2 AB             | SPON ADR R     | 87952P20     | 487,760           | 16,151          | 16,151                |                   |           |
| TELIK INC            | COM            | 87959M10     | 2,728,248         | 225,103         | 225,103               |                   |           |

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|                      |            |          |               |           |           |         |       |
|----------------------|------------|----------|---------------|-----------|-----------|---------|-------|
| TELLABS INC          | COM        | 87966410 | 92,653,123    | 8,849,391 | 8,831,461 | 15,970  | 1,96  |
| TELLIUM INC          | COM        | 87967E10 | 385,915       | 167,063   | 167,063   |         |       |
| TELSTRA CORP LTD     | SPON ADR F | 87969N20 | 226,161       | 15,871    | 15,871    |         |       |
| TELULAR CORP         | COM NEW    | 87970T20 | 219,457       | 29,300    | 29,300    |         |       |
| TEMPLE INLAND INC    | COM        | 87986810 | 82,262,717    | 1,450,330 | 1,066,747 | 383,483 | 10    |
| TELETECH HOLDINGS IN | COM        | 87993910 | 5,106,180     | 380,207   | 380,187   |         | 20    |
| TENET HEALTHCARE COR | COM        | 88033G10 | 511,286,800   | 7,628,869 | 7,608,067 | 20,162  | 64    |
| TENNANT CO           | COM        | 88034510 | 3,801,137     | 90,676    | 90,676    |         |       |
| TERADYNE INC         | COM        | 88077010 | 145,472,844   | 3,689,395 | 3,677,365 | 11,710  | 32    |
| TERAYON COMMUNICATIO | COM        | 88077510 | 5,198,265     | 613,003   | 610,403   | 2,600   |       |
| TEREX CORP NEW       | COM        | 88077910 | 9,461,942     | 418,670   | 418,650   |         | 20    |
| TERRA INDS INC       | COM        | 88091510 | 959,472       | 367,614   | 367,614   |         |       |
| TERRA NETWORKS S A   | SPONSORED  | 88100W10 | 309,699       | 39,756    | 39,735    |         | 21    |
| TERREMARK WORLDWIDE  | COM        | 88144810 | 545,079       | 1,211,288 | 1,211,288 |         |       |
| TESORO PETE CORP     | COM        | 88160910 | 4,995,702     | 355,566   | 351,666   |         | 3,900 |
| TETRA TECHNOLOGIES I | COM        | 88162F10 | 4,019,532     | 138,366   | 138,366   |         |       |
| TETRA TECH INC NEW   | COM        | 88162G10 | 6,862,486     | 480,230   | 479,605   |         | 625   |
| Page Total           |            |          | 4,693,585,476 |           |           |         |       |

Page 70 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| TEVA PHARMACEUTICAL  | ADR            | 88162420     | 5,877,462         | 107,508         | 107,508               |                   |           |
| TEXAS BIOTECHNOLOGY  | COM            | 88221T10     | 2,422,903         | 393,968         | 393,968               |                   |           |
| TEXAS INDS INC       | COM            | 88249110     | 12,056,356        | 292,630         | 292,590               |                   | 40        |
| TEXAS INSTRS INC     | COM            | 88250810     | 1,318,115,051     | 39,822,207      | 39,579,006            | 187,292           | 55,90     |
| TEXAS REGL BANCSHARE | CL A VTG       | 88267310     | 8,473,663         | 194,083         | 194,083               |                   |           |
| TEXTRON INC          | COM            | 88320310     | 177,425,996       | 3,472,133       | 3,449,448             | 16,694            | 5,99      |
| THERAGENICS CORP     | COM            | 88337510     | 4,514,053         | 455,965         | 455,965               |                   |           |
| THERASENSE INC       | COM            | 88338110     | 510,300           | 27,000          | 27,000                |                   |           |
| THERMA-WAVE INC      | COM            | 88343A10     | 2,184,050         | 151,250         | 151,230               |                   | 20        |
| THERMO ELECTRON CORP | COM            | 88355610     | 79,408,711        | 3,830,618       | 3,817,770             | 11,077            | 1,77      |
| THIRD WAVE TECHNOLOG | COM            | 88428W10     | 251,327           | 75,023          | 75,023                |                   |           |
| THOMAS & BETTS CORP  | COM            | 88431510     | 29,121,915        | 1,376,272       | 1,373,038             | 2,284             | 95        |
| THOMAS INDS INC      | COM            | 88442510     | 6,395,746         | 218,658         | 218,658               |                   |           |
| THOMSON MULTIMEDIA   | SPONSORED      | 88511810     | 351,300           | 11,380          | 11,380                |                   |           |
| THOR INDS INC        | COM            | 88516010     | 5,256,070         | 111,122         | 111,122               |                   |           |
| THORATEC CORP        | COM NEW        | 88517530     | 3,700,782         | 337,971         | 337,971               |                   |           |
| THORNBURG MTG INC    | COM            | 88521810     | 11,988,208        | 598,214         | 598,214               |                   |           |
| 3DO CO               | COM            | 88553W10     | 272,091           | 266,756         | 266,756               |                   |           |
| 3COM CORP            | COM            | 88553510     | 23,799,311        | 3,895,141       | 3,872,131             | 21,350            | 1,66      |
| 3-D SYS CORP DEL     | COM NEW        | 88554D20     | 1,136,897         | 71,548          | 71,548                |                   |           |
| THREE FIVE SYS INC   | COM            | 88554L10     | 3,093,230         | 208,720         | 208,505               |                   | 215       |
| 3-DIMENSIONAL PHARMA | COM            | 88554W10     | 1,560,409         | 228,464         | 228,464               |                   |           |
| 3TEC ENERGY CORP     | COM NEW        | 88575R30     | 2,261,085         | 132,615         | 132,515               |                   | 10        |
| 3M COMPANY           | COM            | 88579Y10     | 3,364,733,365     | 29,256,007      | 28,624,839            | 342,315           | 288,85    |
| TIBCO SOFTWARE INC   | COM            | 88632Q10     | 6,493,836         | 552,197         | 548,827               | 3,270             | 10        |
| TICKETMASTER         | CL B           | 88633P20     | 7,046,518         | 238,219         | 237,999               |                   | 220       |
| TIDEWATER INC        | COM            | 88642310     | 35,467,997        | 837,497         | 835,297               | 1,900             | 30        |
| TIER TECHNOLOGIES IN | CL B           | 88650Q10     | 395,360           | 22,400          | 22,400                |                   |           |
| TIFFANY & CO NEW     | COM            | 88654710     | 107,825,709       | 3,033,072       | 3,018,721             | 10,251            | 4,10      |

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|                      |            |          |               |         |         |       |    |
|----------------------|------------|----------|---------------|---------|---------|-------|----|
| TIMBERLAND CO        | CL A       | 88710010 | 13,650,721    | 323,094 | 322,294 | 680   | 12 |
| TIME WARNER TELECOM  | CL A       | 88731910 | 2,281,088     | 375,179 | 374,429 | 650   | 10 |
| TIMKEN CO            | COM        | 88738910 | 11,569,013    | 501,040 | 499,680 | 1,360 |    |
| TITAN CORP           | COM        | 88826610 | 18,543,968    | 898,013 | 897,273 | 640   | 10 |
| TITAN PHARMACEUTICAL | COM        | 88831410 | 1,569,595     | 223,908 | 223,908 |       |    |
| TITANIUM METALS CORP | COM        | 88833910 | 994,442       | 184,156 | 184,156 |       |    |
| TIVO INC             | COM        | 88870610 | 871,738       | 164,479 | 163,779 | 700   |    |
| TOLL BROTHERS INC    | WHEN ISSUE | 88947810 | 13,548,581    | 271,787 | 271,787 |       |    |
| TOLLGRADE COMMUNICAT | COM        | 88954210 | 4,790,920     | 195,468 | 195,468 |       |    |
| TOMPKINSTRUSTCO INC  | COM        | 89011010 | 2,668,474     | 63,234  | 63,234  |       |    |
| TOO INC              | COM        | 89033310 | 8,455,785     | 286,734 | 286,074 | 632   | 2  |
| TOOTSIE ROLL INDS IN | COM        | 89051610 | 18,452,567    | 401,230 | 399,859 | 1,165 | 20 |
| Page Total           |            |          | 5,319,536,593 |         |         |       |    |

Page 71 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| TOPPS INC            | COM            | 89078610     | 5,646,316         | 588,158         | 588,058               | 100               |           |
| TORCH OFFSHORE INC   | COM            | 89101910     | 206,480           | 23,200          | 23,200                |                   |           |
| TORCHMARK CORP       | COM            | 89102710     | 102,705,293       | 2,549,151       | 2,528,741             | 13,610            | 6,80      |
| TORO CO              | COM            | 89109210     | 8,935,828         | 149,930         | 149,630               | 300               |           |
| TORONTO DOMINION BK  | COM NEW        | 89116050     | 1,277,196         | 46,579          | 46,579                |                   |           |
| TOTAL FINA ELF S A   | SPONSORED      | 89151E10     | 24,698,291        | 322,432         | 199,895               | 122,537           |           |
| TOUCH AMERICA HLDGS  | COM            | 89153910     | 8,612,546         | 2,260,511       | 1,023,620             | 1,236,891         |           |
| TOWER AUTOMOTIVE INC | COM            | 89170710     | 6,860,164         | 490,362         | 490,362               |                   |           |
| TOTAL SYS SVCS INC   | COM            | 89190610     | 9,940,336         | 395,242         | 394,792               | 450               |           |
| TOWN & CTRY TR       | SH BEN INT     | 89208110     | 8,618,301         | 389,792         | 325,597               | 64,195            |           |
| TOYOTA MOTOR CORP    | SP ADR REP     | 89233130     | 10,571,728        | 181,801         | 84,143                | 97,658            |           |
| TOYS R US INC        | COM            | 89233510     | 76,192,534        | 4,242,346       | 4,231,911             | 10,295            | 14        |
| TPG N V              | SPONSORED      | 89233910     | 325,868           | 15,444          | 15,444                |                   |           |
| TRAMMELL CROW CO     | COM            | 89288R10     | 3,361,636         | 231,837         | 231,757               | 80                |           |
| TRANS WORLD ENTMT CO | COM            | 89336Q10     | 2,401,770         | 285,925         | 285,825               | 100               |           |
| TRANSACTION SYS ARCH | CL A           | 89341610     | 5,187,387         | 455,034         | 454,854               | 80                | 10        |
| TRANSALTA CORP       | COM            | 89346D10     | 1,970,739         | 141,373         | 141,373               |                   |           |
| TRANSATLANTIC HLDGS  | COM            | 89352110     | 18,037,165        | 219,644         | 218,786               | 858               |           |
| TRANSCANADA PIPELINE | COM            | 89352610     | 299,893           | 22,051          | 22,051                |                   |           |
| TRANSGENOMIC INC     | COM            | 89365K20     | 939,265           | 103,901         | 103,901               |                   |           |
| TRANSKARYOTIC THERAP | COM            | 89373510     | 12,146,643        | 282,152         | 281,452               | 700               |           |
| TRANSMETA CORP DEL   | COM            | 89376R10     | 2,365,911         | 609,771         | 603,821               | 5,950             |           |
| TRANSMONTAIGNE INC   | COM            | 89393410     | 766,901           | 147,481         | 147,481               |                   |           |
| TRAVELOCITY COM INC  | COM            | 89395310     | 1,835,922         | 65,639          | 65,639                |                   |           |
| TRANSWITCH CORP      | COM            | 89406510     | 3,630,847         | 1,113,757       | 1,109,317             | 4,340             | 10        |
| TREDEGAR CORP        | COM            | 89465010     | 3,272,313         | 174,990         | 174,990               |                   |           |
| TREMONT CORP         | COM PAR \$1    | 89474520     | 328,345           | 11,735          | 11,735                |                   |           |
| TREND MICRO INC      | SPONS ADR      | 89486M20     | 481,447           | 18,697          | 18,697                |                   |           |
| TRENDWEST RESORTS IN | COM            | 89491710     | 2,227,038         | 92,716          | 92,716                |                   |           |
| TREX INC             | COM            | 89531P10     | 1,628,470         | 68,828          | 68,828                |                   |           |
| TRI CONTL CORP       | COM            | 89543610     | 1,007,631         | 52,074          | 52,074                |                   |           |
| TRIAD HOSPITALS INC  | COM            | 89579K10     | 24,684,393        | 717,987         | 716,524               | 1,368             | 9         |
| TRIANGLE PHARMACEUTI | COM            | 89589H10     | 2,217,281         | 434,761         | 424,761               | 5,000             | 5,00      |
| TRIAD GTY INC        | COM            | 89592510     | 3,031,989         | 69,749          | 69,749                |                   |           |

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|                      |         |          |             |           |           |        |       |
|----------------------|---------|----------|-------------|-----------|-----------|--------|-------|
| TRIARC COS INC       | CL A    | 89592710 | 3,449,896   | 124,097   | 124,097   |        |       |
| TRICON GLOBAL RESTAU | COM     | 89595310 | 265,466,056 | 4,516,265 | 4,499,497 | 12,863 | 3,90  |
| TRIBUNE CO NEW       | COM     | 89604710 | 273,961,325 | 6,026,426 | 5,864,809 | 87,340 | 74,27 |
| TRICO MARINE SERVICE | COM     | 89610610 | 2,222,449   | 253,415   | 253,355   | 60     |       |
| TRIGON HEALTHCARE IN | COM     | 89618L10 | 30,394,056  | 411,732   | 410,582   | 1,050  | 10    |
| TRIKON TECHNOLOGIES  | COM NEW | 89618740 | 1,185,277   | 80,741    | 80,741    |        |       |
| TRIMBLE NAVIGATION L | COM     | 89623910 | 5,019,748   | 301,849   | 301,389   | 460    |       |
| Page Total           |         |          | 938,112,674 |           |           |        |       |

Page 72 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| TRIMERIS INC         | COM            | 89626310     | 7,160,400         | 165,750         | 165,440               | 310               |           |
| TRINITY INDS INC     | COM            | 89652210     | 30,355,921        | 1,248,701       | 1,247,901             | 500               | 30        |
| TRIQUINT SEMICONDUCT | COM            | 89674K10     | 25,160,133        | 2,094,932       | 2,090,355             | 2,562             | 2,01      |
| TRITON PCS HLDGS INC | CL A           | 89677M10     | 2,432,149         | 238,680         | 237,180               | 1,400             | 10        |
| TRIUMPH GROUP INC NE | COM            | 89681810     | 8,874,135         | 226,381         | 226,381               |                   |           |
| TRIZETTO GROUP INC   | COM            | 89688210     | 2,685,733         | 221,048         | 221,008               | 40                |           |
| TRIZEC HAHN CORP     | SUB VTG        | 89693810     | 257,997           | 16,298          | 16,298                |                   |           |
| TRIPATH IMAGING INC  | COM            | 89694210     | 1,355,614         | 236,582         | 236,582               |                   |           |
| TROPICAL SPORTSWEAR  | COM            | 89708P10     | 958,560           | 39,940          | 39,940                |                   |           |
| TROVER SOLUTIONS INC | COM            | 89724910     | 2,429,690         | 400,939         | 400,939               |                   |           |
| TROY FINL CORP       | COM            | 89732910     | 1,223,999         | 46,015          | 46,015                |                   |           |
| TRUST CO NJ JERSEY C | COM            | 89830410     | 5,348,920         | 226,170         | 173,926               | 52,244            |           |
| TRUSTCO BK CORP N Y  | COM            | 89834910     | 8,573,634         | 664,108         | 663,993               | 115               |           |
| TRUSTMARK CORP       | COM            | 89840210     | 8,571,930         | 339,348         | 335,598               | 3,750             |           |
| TUBOS DE ACERO DE ME | ADR NEW        | 89859250     | 678,002           | 63,424          | 63,424                |                   |           |
| TUESDAY MORNING CORP | COM NEW        | 89903550     | 2,130,394         | 104,426         | 104,426               |                   |           |
| TULARIK INC          | COM            | 89916510     | 3,438,787         | 209,172         | 209,092               |                   | 8         |
| TUPPERWARE CORP      | COM            | 89989610     | 34,594,833        | 1,520,652       | 1,519,002             | 1,650             |           |
| TURKCELL ILETISIM HI | SPON ADR N     | 90011120     | 401,667           | 24,718          | 24,718                |                   |           |
| TURNSTONE SYSTEMS IN | COM            | 90042310     | 1,336,593         | 277,878         | 277,578               | 300               |           |
| TWEETER HOME ENTMT G | COM            | 90116710     | 3,528,325         | 180,477         | 180,057               | 420               |           |
| 21ST CENTY INS GROUP | COM            | 90130N10     | 4,643,051         | 256,664         | 256,364               | 300               |           |
| II VI INC            | COM            | 90210410     | 1,416,146         | 93,475          | 93,475                |                   |           |
| TYCO INTL LTD NEW    | COM            | 90212410     | 1,163,491,073     | 35,999,105      | 35,949,376            | 49,729            |           |
| TYLER TECHNOLOGIES I | COM            | 90225210     | 205,061           | 35,725          | 35,725                |                   |           |
| TYSON FOODS INC      | CL A           | 90249410     | 44,434,877        | 3,560,487       | 3,552,358             | 7,063             | 1,06      |
| UAL CORP             | COM PAR \$0    | 90254950     | 6,556,964         | 401,283         | 398,278               | 3,005             |           |
| UCAR INTL INC        | COM            | 90262K10     | 10,636,992        | 749,084         | 748,384               | 700               |           |
| UCBH HOLDINGS INC    | COM            | 90262T30     | 8,507,938         | 236,463         | 231,963               | 4,500             |           |
| UGI CORP NEW         | COM            | 90268110     | 15,542,540        | 495,933         | 494,733               | 1,200             |           |
| UICI                 | COM            | 90273710     | 10,280,545        | 542,509         | 542,509               |                   |           |
| UIL HLDG CORP        | COM            | 90274810     | 11,669,326        | 200,849         | 200,049               | 700               | 10        |
| UMB FINL CORP        | COM            | 90278810     | 9,030,999         | 210,611         | 206,306               | 4,200             | 10        |
| U S B HLDG INC       | COM            | 90291010     | 1,872,367         | 110,269         | 110,269               |                   |           |
| UST INC              | COM            | 90291110     | 118,906,740       | 3,054,373       | 3,036,808             | 12,485            | 5,08      |
| U S RESTAURANT PPTYS | COM            | 90297110     | 2,160,730         | 157,144         | 157,144               |                   |           |
| US BANCORP DEL       | COM NEW        | 90297330     | 1,069,693,210     | 47,394,471      | 46,767,971            | 529,999           | 96,50     |
| USA NETWORKS INC     | COM            | 90298410     | 33,441,038        | 1,052,598       | 1,040,886             | 11,553            | 15        |
| URS CORP NEW         | COM            | 90323610     | 4,467,702         | 140,937         | 140,937               |                   |           |

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|            |         |          |               |         |         |     |
|------------|---------|----------|---------------|---------|---------|-----|
| U S G CORP | COM NEW | 90329340 | 3,034,122     | 433,446 | 433,346 | 100 |
| USEC INC   | COM     | 90333E10 | 5,082,604     | 794,157 | 794,157 |     |
| Page Total |         |          | 2,676,571,441 |         |         |     |

Page 73 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |                 |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shared as Other |
| U S CONCRETE INC     | COM            | 90333L10     | 1,139,955         | 174,039         | 174,039               |                   |                 |
| U S PHYSICAL THERAPY | COM            | 90337L10     | 707,343           | 39,188          | 39,188                |                   |                 |
| US UNWIRED INC       | CL A           | 90338R10     | 3,175,700         | 575,308         | 449,398               | 125,910           |                 |
| US ONCOLOGY INC      | COM            | 90338W10     | 12,234,367        | 1,388,691       | 1,388,591             |                   | 10              |
| UBIQUITEL INC        | COM            | 90347430     | 1,278,076         | 521,664         | 521,664               |                   |                 |
| ULTICOM INC          | COM            | 90384410     | 876,109           | 114,674         | 114,674               |                   |                 |
| ULTIMATE ELECTRS INC | COM            | 90384910     | 2,637,401         | 94,025          | 94,025                |                   |                 |
| USA ED INC           | COM            | 90390U10     | 320,214,412       | 3,274,176       | 3,267,166             | 6,790             | 22              |
| ULTRA PETE CORP      | COM            | 90391410     | 419,748           | 52,600          | 52,600                |                   |                 |
| ULTRATECH STEPPER IN | COM            | 90403410     | 7,810,004         | 375,481         | 375,441               | 40                |                 |
| UMPQUA HLDGS CORP    | COM            | 90421410     | 1,843,999         | 123,262         | 123,262               |                   |                 |
| UNIBANCO-UNIAO DE BA | GDR REP PF     | 90458E10     | 395,014           | 16,156          | 16,156                |                   |                 |
| UNIFI INC            | COM            | 90467710     | 6,341,033         | 674,578         | 674,558               | 20                |                 |
| UNIFIRST CORP MASS   | COM            | 90470810     | 1,970,879         | 78,365          | 78,365                |                   |                 |
| UNILAB CORP NEW      | COM NEW        | 90476320     | 561,881           | 22,850          | 22,850                |                   |                 |
| UNILEVER PLC         | SPON ADR N     | 90476770     | 9,603,927         | 302,963         | 64,611                | 238,352           |                 |
| UNILEVER N V         | N Y SHS NE     | 90478470     | 495,080,444       | 8,716,205       | 8,672,115             | 44,090            |                 |
| UNION PAC CORP       | COM            | 90781810     | 328,464,272       | 5,285,875       | 5,181,771             | 38,033            | 66,07           |
| UNION PLANTERS CORP  | COM            | 90806810     | 134,280,560       | 2,833,521       | 2,827,228             | 5,800             | 49              |
| UNIONBANCAL CORP     | COM            | 90890610     | 23,490,656        | 533,636         | 532,516               | 1,120             |                 |
| UNISOURCE ENERGY COR | COM            | 90920510     | 14,780,344        | 722,402         | 722,062               | 100               | 24              |
| UNISYS CORP          | COM            | 90921410     | 86,293,388        | 6,832,414       | 6,819,699             | 11,640            | 1,07            |
| UNIT CORP            | COM            | 90921810     | 6,044,515         | 330,482         | 329,824               | 200               | 45              |
| UNITED AUTO GROUP IN | COM            | 90944010     | 1,464,040         | 64,953          | 64,893                | 60                |                 |
| UNITED BUSINESS MEDI | ADR            | 90969M10     | 252,108           | 28,012          | 28,012                |                   |                 |
| UNITED CMNTY FINL CO | COM            | 90983910     | 2,238,855         | 302,548         | 302,548               |                   |                 |
| UNITED BANKSHARES IN | COM            | 90990710     | 14,453,192        | 489,441         | 488,841               |                   | 60              |
| UNITED DEFENSE INDS  | COM            | 91018B10     | 356,440           | 13,300          | 13,300                |                   |                 |
| UNITED DOMINION REAL | COM            | 91019710     | 28,484,264        | 1,798,249       | 1,687,219             | 111,030           |                 |
| UNITED FIRE & CAS CO | COM            | 91033110     | 2,419,320         | 73,424          | 65,487                | 7,937             |                 |
| UNITED INDL CORP     | COM            | 91067110     | 3,722,536         | 167,305         | 167,305               |                   |                 |
| UNITED MICROELECTRON | SPONSORED      | 91087320     | 1,281,205         | 120,301         | 120,301               |                   |                 |
| UNITED NATL BANCORP  | COM            | 91090910     | 3,350,242         | 144,407         | 144,407               |                   |                 |
| UNITED NAT FOODS INC | COM            | 91116310     | 5,852,355         | 234,940         | 234,240               | 700               |                 |
| UNITED ONLINE INC    | COM            | 91126810     | 304,723           | 35,433          | 35,433                |                   |                 |
| UNITED PARCEL SERVIC | CL B           | 91131210     | 145,602,806       | 2,394,783       | 2,154,736             | 209,568           | 30,47           |
| UNITED RENTALS INC   | COM            | 91136310     | 14,137,745        | 514,474         | 512,293               | 2,181             |                 |
| UNITED STATES CELLUL | COM            | 91168410     | 7,898,240         | 192,640         | 189,440               | 2,800             | 40              |
| US AIRWAYS GROUP INC | COM            | 91190510     | 9,588,550         | 1,486,597       | 1,478,427             | 8,070             | 10              |
| U S INDS INC NEW     | COM            | 91208010     | 2,704,270         | 711,650         | 711,610               | 40                |                 |
| UNITED STATES STL CO | COM            | 91290910     | 33,198,891        | 1,829,140       | 1,823,397             | 5,625             | 11              |
| Page Total           |                |              | 1,736,953,809     |                 |                       |                   |                 |

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion |                   |           |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
|                      |                |              |                   |                 | Sole                  | Shared as Defined | Shar Othe |
| UNITED STATIONERS IN | COM            | 91300410     | 20,801,685        | 545,976         | 543,211               | 2,765             |           |
| UNITED SURGICAL PART | COM            | 91301630     | 361,920           | 15,600          | 15,600                |                   |           |
| UNITED TECHNOLOGIES  | COM            | 91301710     | 1,008,550,218     | 13,592,321      | 13,380,606            | 128,439           | 83,27     |
| UNITED THERAPEUTICS  | COM            | 91307C10     | 1,952,884         | 145,088         | 145,088               |                   |           |
| UNITED UTILS PLC     | SPONSORED      | 91311Q10     | 232,663           | 13,071          | 13,071                |                   |           |
| UNITEDHEALTH GROUP I | COM            | 91324P10     | 563,099,088       | 7,368,478       | 7,349,554             | 17,104            | 1,82      |
| UNITEDGLOBALCOM      | CL A           | 91324750     | 4,007,755         | 740,805         | 740,685               | 20                | 10        |
| UNITRIN INC          | COM            | 91327510     | 25,406,118        | 631,993         | 630,193               | 600               | 1,20      |
| UNIVERSAL ACCESS GLO | COM            | 91336M10     | 666,079           | 441,112         | 441,112               |                   |           |
| UNIVERSAL AMERN FINL | COM            | 91337710     | 2,878,426         | 418,376         | 418,376               |                   |           |
| UNIVERSAL COMPRESSIO | COM            | 91343110     | 2,929,872         | 110,980         | 110,480               | 500               |           |
| UNIVERSAL CORP VA    | COM            | 91345610     | 20,750,710        | 527,203         | 526,053               | 1,150             |           |
| UNIVERSAL DISPLAY CO | COM            | 91347P10     | 1,294,032         | 134,795         | 134,795               |                   |           |
| UNIVERSAL ELECTRS IN | COM            | 91348310     | 2,492,052         | 170,106         | 169,906               | 200               |           |
| UNIVERSAL FST PRODS  | COM            | 91354310     | 4,148,856         | 173,665         | 173,405               | 260               |           |
| UNIVERSAL HEALTH RLT | SH BEN INT     | 91359E10     | 2,600,068         | 108,246         | 108,246               |                   |           |
| UNIVERSAL HLTH SVCS  | CL B           | 91390310     | 24,555,465        | 595,284         | 593,573               | 1,591             | 12        |
| UNIVISION COMMUNICAT | CL A           | 91490610     | 210,145,992       | 5,003,476       | 4,673,521             | 287,146           | 42,80     |
| UNIZAN FINANCIAL COR | COM            | 91528W10     | 3,545,330         | 186,990         | 186,990               |                   |           |
| UNOCAL CORP          | COM            | 91528910     | 211,070,673       | 5,419,016       | 5,352,291             | 24,489            | 42,23     |
| UNOVA INC            | COM            | 91529B10     | 3,534,136         | 443,987         | 441,427               | 2,560             |           |
| UNUMPROVIDENT CORP   | COM            | 91529Y10     | 148,894,690       | 5,330,995       | 5,299,023             | 23,212            | 8,76      |
| UPM KYMMENE CORP     | SPONSORED      | 91543610     | 650,755           | 18,593          | 18,593                |                   |           |
| USFREIGHTWAYS CORP   | COM            | 91690610     | 13,621,293        | 384,348         | 384,228               | 20                | 10        |
| URBAN OUTFITTERS INC | COM            | 91704710     | 1,697,311         | 72,690          | 72,690                |                   |           |
| UROLOGIX INC         | COM            | 91727310     | 1,863,914         | 102,582         | 102,582               |                   |           |
| VI TECHNOLOGIES INC  | COM            | 91792010     | 274,265           | 52,845          | 52,845                |                   |           |
| UTSTARCOM INC        | COM            | 91807610     | 7,989,658         | 304,600         | 304,029               | 450               | 12        |
| VA SOFTWARE CORP     | COM            | 91819B10     | 438,360           | 257,859         | 254,609               | 3,200             | 5         |
| VCA ANTECH INC       | COM            | 91819410     | 329,400           | 24,400          | 24,400                |                   |           |
| V F CORP             | COM            | 91820410     | 107,459,209       | 2,484,606       | 2,475,791             | 5,415             | 3,40      |
| VAIL RESORTS INC     | COM            | 91879Q10     | 1,953,457         | 92,014          | 92,014                |                   |           |
| VALASSIS COMMUNICATI | COM            | 91886610     | 26,293,586        | 680,652         | 679,032               | 1,420             | 20        |
| VALHI INC NEW        | COM            | 91890510     | 1,150,087         | 102,230         | 101,990               | 240               |           |
| VALENCE TECHNOLOGY I | COM            | 91891410     | 2,823,104         | 925,608         | 700,283               | 225,325           |           |
| VALENTIS INC         | COM            | 91913E10     | 922,792           | 328,396         | 328,396               |                   |           |
| VALERO ENERGY CORP N | COM            | 91913Y10     | 72,043,577        | 1,454,838       | 1,451,110             | 3,159             | 56        |
| VALLEY NATL BANCORP  | COM            | 91979410     | 18,976,811        | 540,342         | 536,550               | 3,707             | 8         |
| VALMONT INDS INC     | COM            | 92025310     | 2,529,180         | 141,295         | 141,295               |                   |           |
| VALSPAR CORP         | COM            | 92035510     | 26,442,213        | 561,883         | 560,543               | 840               | 50        |
| VALUE CITY DEPT STOR | COM            | 92038710     | 643,322           | 153,172         | 153,172               |                   |           |
| Page Total           |                |              | 2,552,021,006     |                 |                       |                   |           |

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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 Discretionary |
| VALUE LINE INC       | COM            | 92043710     | 1,484,210         | 30,290          | 30,290                |                   |                         |
| VALUEVISION INTL INC | CL A           | 92047K10     | 4,919,202         | 237,070         | 236,690               | 380               |                         |
| VANS INC             | COM            | 92193010     | 3,819,415         | 326,167         | 326,167               |                   |                         |
| VARCO INTL INC DEL   | COM            | 92212210     | 19,456,056        | 967,963         | 899,946               | 67,957            | 6                       |
| VARIAN MED SYS INC   | COM            | 92220P10     | 19,992,410        | 488,812         | 485,792               | 1,820             | 1,20                    |
| VARIAN INC           | COM            | 92220610     | 14,513,605        | 382,541         | 382,241               | 300               |                         |
| VARIAN SEMICONDUCTOR | COM            | 92220710     | 18,018,720        | 400,416         | 398,276               | 1,640             | 50                      |
| VASOMEDICAL INC      | COM            | 92232110     | 1,498,062         | 523,615         | 493,615               |                   | 30,00                   |
| VASTERA INC          | COM            | 92239N10     | 2,944,540         | 198,553         | 198,553               |                   |                         |
| VAXGEN INC           | COM NEW        | 92239020     | 968,461           | 84,804          | 84,804                |                   |                         |
| VECTREN CORP         | COM            | 92240G10     | 17,634,181        | 686,422         | 683,018               | 3,404             |                         |
| VECTOR GROUP LTD     | COM            | 92240M10     | 6,087,796         | 212,860         | 193,107               | 15,753            | 4,00                    |
| VEECO INSTRS INC DEL | COM            | 92241710     | 9,441,775         | 269,765         | 269,380               | 385               |                         |
| VELCRO INDS N V      | COM            | 92257110     | 975,127           | 85,164          | 85,164                |                   |                         |
| VENTAS INC           | COM            | 92276F10     | 6,999,295         | 553,304         | 553,184               | 120               |                         |
| VENTANA MED SYS INC  | COM            | 92276H10     | 2,364,228         | 116,752         | 116,752               |                   |                         |
| VENTIV HEALTH INC    | COM            | 92279310     | 291,334           | 145,667         | 145,567               |                   | 10                      |
| VERITY INC           | COM            | 92343C10     | 6,744,371         | 381,469         | 381,169               | 300               |                         |
| VERISIGN INC         | COM            | 92343E10     | 62,762,580        | 2,324,540       | 2,243,235             | 71,222            | 10,08                   |
| VERITAS DGC INC      | COM            | 92343P10     | 12,532,795        | 741,147         | 740,822               | 325               |                         |
| VERIZON COMMUNICATIO | COM            | 92343V10     | 2,879,971,923     | 62,472,276      | 60,812,459            | 1,053,947         | 605,87                  |
| VERITAS SOFTWARE CO  | COM            | 92343610     | 399,808,581       | 9,121,802       | 9,047,817             | 65,178            | 8,80                    |
| VERSICOR INC         | COM            | 92531410     | 2,281,985         | 126,216         | 126,116               |                   | 10                      |
| VERTEX PHARMACEUTICA | COM            | 92532F10     | 21,992,210        | 789,383         | 781,454               | 6,729             | 1,20                    |
| VERTICALNET INC      | COM            | 92532L10     | 477,225           | 681,750         | 676,550               | 200               | 5,00                    |
| VESTA INS GROUP INC  | COM            | 92539110     | 1,894,266         | 315,711         | 315,711               |                   |                         |
| VIAD CORP            | COM            | 92552R10     | 26,593,000        | 949,750         | 935,510               | 1,040             | 13,20                   |
| VIASAT INC           | COM            | 92552V10     | 3,135,601         | 223,652         | 223,612               | 40                |                         |
| VIACOM INC           | CL A           | 92552410     | 1,494,207         | 30,745          | 29,595                | 950               | 20                      |
| VIACOM INC           | CL B           | 92552430     | 1,754,411,824     | 36,270,660      | 36,035,267            | 213,098           | 22,29                   |
| VIANT CORP           | COM            | 92553N10     | 379,021           | 282,852         | 282,852               |                   |                         |
| VIASYS HEALTHCARE IN | COM NEW        | 92553Q20     | 4,154,915         | 184,745         | 183,051               | 1,436             | 25                      |
| VICAL INC            | COM            | 92560210     | 1,748,055         | 188,979         | 188,879               | 100               |                         |
| VICOR CORP           | COM            | 92581510     | 4,178,694         | 247,260         | 246,170               | 990               | 10                      |
| VIDAMED INC          | COM            | 92653010     | 2,545,712         | 323,060         | 323,060               |                   |                         |
| VIEWPOINT CORP       | COM            | 92672P10     | 2,290,005         | 379,140         | 379,140               |                   |                         |
| VIGNETTE CORP        | COM            | 92673410     | 6,035,500         | 1,754,506       | 1,703,706             | 50,640            | 16                      |
| VINTAGE PETE INC     | COM            | 92746010     | 11,901,737        | 809,642         | 809,642               |                   |                         |
| VION PHARMACEUTICALS | COM            | 92762410     | 1,035,672         | 252,603         | 252,503               |                   | 10                      |
| VIRAGE LOGIC CORP    | COM            | 92763R10     | 1,526,929         | 100,258         | 100,258               |                   |                         |
| VIROPHARMA INC       | COM            | 92824110     | 823,205           | 161,730         | 161,730               |                   |                         |
| Page Total           |                |              | 5,342,128,430     |                 |                       |                   |                         |

Page 76 of 80

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



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|                      |            |          |               |            |            |           |        |
|----------------------|------------|----------|---------------|------------|------------|-----------|--------|
| VISHAY INTERTECHNOLO | COM        | 92829810 | 33,012,837    | 1,623,050  | 1,617,244  | 4,512     | 1,29   |
| VISIONICS CORP DEL   | COM        | 92831E10 | 580,635       | 49,500     | 49,500     |           |        |
| VISTEON CORP         | COM        | 92839U10 | 46,521,106    | 2,810,943  | 2,800,866  | 8,472     | 1,60   |
| VISX INC DEL         | COM        | 92844S10 | 12,574,555    | 712,036    | 711,786    | 50        | 20     |
| VISUAL NETWORKS INC  | COM        | 92844410 | 743,617       | 252,931    | 252,931    |           |        |
| VITAL SIGNS INC      | COM        | 92846910 | 5,594,511     | 151,695    | 151,595    | 100       |        |
| VITRIA TECHNOLOGY    | COM        | 92849Q10 | 2,767,038     | 700,516    | 697,276    | 3,240     |        |
| VITESSE SEMICONDUCTO | COM        | 92849710 | 38,195,029    | 3,897,452  | 3,879,728  | 15,820    | 1,90   |
| VIVENDI UNIVERSAL    | SPON ADR N | 92851S20 | 2,253,520     | 58,533     | 58,333     | 200       |        |
| VIVUS INC            | COM        | 92855110 | 247,087       | 27,888     | 27,888     |           |        |
| VODAFONE GROUP PLC N | SPONSORED  | 92857W10 | 26,826,449    | 1,455,586  | 829,215    | 626,371   |        |
| VOLT INFORMATION SCI | COM        | 92870310 | 2,393,932     | 128,361    | 128,361    |           |        |
| VOLVO AKTIEBOLAGET   | ADR B      | 92885640 | 376,998       | 19,137     | 19,137     |           |        |
| WMC LTD              | SPONSORED  | 92894710 | 261,472       | 12,699     | 12,699     |           |        |
| VORNADO RLTY TR      | SH BEN INT | 92904210 | 46,623,995    | 1,055,797  | 985,272    | 70,525    |        |
| VOTORANTIM CELULOSE  | SPONSORED  | 92906P10 | 445,468       | 23,771     | 23,771     |           |        |
| VULCAN MATLS CO      | COM        | 92916010 | 114,508,504   | 2,408,677  | 2,406,457  | 2,220     |        |
| WFS FINL INC         | COM        | 92923B10 | 3,036,379     | 121,894    | 121,894    |           |        |
| WD-40 CO             | COM        | 92923610 | 4,520,861     | 150,095    | 149,695    |           | 40     |
| WGL HLDGS INC        | COM        | 92924F10 | 17,192,092    | 640,063    | 635,988    | 3,755     | 32     |
| W-H ENERGY SVCS INC  | COM        | 92925E10 | 4,162,298     | 192,699    | 192,699    |           |        |
| W HLDG CO INC        | COM        | 92925110 | 6,104,128     | 345,843    | 345,723    | 120       |        |
| WJ COMMUNICATIONS IN | COM        | 92928410 | 538,754       | 165,262    | 165,262    |           |        |
| WMS INDS INC         | COM        | 92929710 | 6,104,871     | 321,309    | 321,309    |           |        |
| W P CAREY & CO LLC   | COM        | 92930Y10 | 705,334       | 30,350     | 28,201     |           | 2,14   |
| WPP GROUP PLC        | SPON ADR N | 92930930 | 16,183,129    | 286,630    | 138,978    | 147,652   |        |
| WPS RESOURCES CORP   | COM        | 92931B10 | 92,155,858    | 2,336,609  | 386,489    | 1,949,400 | 72     |
| WSFS FINL CORP       | COM        | 92932810 | 1,259,720     | 69,521     | 69,521     |           |        |
| WABASH NATL CORP     | COM        | 92956610 | 2,931,627     | 296,124    | 296,124    |           |        |
| WABTEC CORP          | COM        | 92974010 | 3,981,613     | 265,618    | 265,618    |           |        |
| WACKENHUT CORP       | COM SER A  | 92979410 | 3,372,856     | 101,899    | 101,899    |           |        |
| WACKENHUT CORRECTION | COM        | 92979810 | 1,195,665     | 79,711     | 79,711     |           |        |
| WACHOVIA CORP 2ND NE | COM        | 92990310 | 1,186,331,142 | 31,993,828 | 31,584,602 | 272,287   | 136,93 |
| WADDELL & REED FINL  | CL A       | 93005910 | 25,318,242    | 830,651    | 825,920    | 1,455     | 3,27   |
| WAL MART STORES INC  | COM        | 93114210 | 5,719,739,819 | 93,307,338 | 90,006,411 | 2,152,700 | 148,22 |
| WALGREEN CO          | COM        | 93142210 | 931,019,743   | 23,756,564 | 21,988,211 | 1,167,020 | 601,33 |
| WALLACE COMPUTER SER | COM        | 93227010 | 12,803,285    | 633,826    | 633,726    | 100       |        |
| WALTER INDS INC      | COM        | 93317Q10 | 4,024,435     | 305,576    | 303,676    | 1,900     |        |
| WASHINGTON FED INC   | COM        | 93882410 | 19,934,981    | 832,706    | 827,966    | 340       | 4,40   |
| WASHINGTON MUT INC   | COM        | 93932210 | 729,981,384   | 22,033,848 | 21,955,133 | 73,806    | 4,90   |
| WASHINGTON POST CO   | CL B       | 93964010 | 56,052,543    | 92,339     | 82,260     | 2,638     | 7,44   |
| Page Total           |            |          | 9,182,577,512 |            |            |           |        |

Page 77 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole    | Investment Shared as Defined | Discre Shar Other |
|----------------------|----------------|--------------|-------------------|-----------------|---------|------------------------------|-------------------|
| WASHINGTON REAL ESTA | SH BEN INT     | 93965310     | 13,578,193        | 472,285         | 472,065 | 220                          |                   |
| WASHINGTON TR BANCOR | COM            | 94061010     | 2,080,270         | 107,120         | 107,120 |                              |                   |

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|                      |            |          |               |            |            |           |        |  |
|----------------------|------------|----------|---------------|------------|------------|-----------|--------|--|
| WASTE CONNECTIONS IN | COM        | 94105310 | 8,528,328     | 254,501    | 254,401    | 100       |        |  |
| WASTE MGMT INC DEL   | COM        | 94106L10 | 477,703,972   | 17,530,421 | 13,453,452 | 4,074,654 | 2,31   |  |
| WATCHGUARD TECHNOLOG | COM        | 94110510 | 1,246,641     | 199,144    | 199,144    |           |        |  |
| WATERS CORP          | COM        | 94184810 | 76,916,353    | 2,749,959  | 2,744,539  | 5,020     | 40     |  |
| WATSCO INC           | COM        | 94262220 | 5,999,759     | 336,121    | 336,121    |           |        |  |
| WATSON PHARMACEUTICA | COM        | 94268310 | 71,345,957    | 2,633,664  | 2,628,249  | 4,215     | 1,20   |  |
| WATSON WYATT & CO HL | CL A       | 94271210 | 3,109,886     | 113,707    | 113,707    |           |        |  |
| WATTS INDS INC       | CL A       | 94274910 | 4,272,105     | 254,292    | 254,292    |           |        |  |
| WAUSAU-MOSINEE PAPER | COM        | 94331510 | 9,586,804     | 751,317    | 750,917    | 400       |        |  |
| WAVE SYSTEMS CORP    | CL A       | 94352610 | 1,018,963     | 417,608    | 414,408    | 3,200     |        |  |
| WAYPOINT FINL CORP   | COM        | 94675610 | 6,681,448     | 403,957    | 403,957    |           |        |  |
| WEATHERFORD INTL INC | COM        | 94707410 | 58,351,131    | 1,225,092  | 1,219,367  | 4,000     | 1,72   |  |
| WEBEX INC            | COM        | 94767L10 | 2,944,829     | 179,017    | 179,017    |           |        |  |
| WEBMETHODS INC       | COM        | 94768C10 | 4,758,443     | 276,172    | 275,772    | 400       |        |  |
| WEBSense INC         | COM        | 94768410 | 10,816,258    | 429,899    | 429,899    |           |        |  |
| WEBMD CORP           | COM        | 94769M10 | 16,117,401    | 2,098,620  | 2,090,020  | 8,400     | 20     |  |
| WEBSTER FINL CORP CO | COM        | 94789010 | 21,094,537    | 563,573    | 555,380    | 7,939     | 25     |  |
| WEIGHT WATCHERS INTL | COM        | 94862610 | 2,792,980     | 73,000     | 73,000     |           |        |  |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 21,314,706    | 414,683    | 414,683    |           |        |  |
| WEIS MKTS INC        | COM        | 94884910 | 2,850,138     | 93,909     | 92,950     | 200       | 75     |  |
| WELLMAN INC          | COM        | 94970210 | 5,297,640     | 322,045    | 322,045    |           |        |  |
| WELLPOINT HEALTH NET | COM        | 94973H10 | 230,846,854   | 3,625,677  | 3,617,665  | 7,812     | 20     |  |
| WELLS FARGO & CO NEW | COM        | 94974610 | 1,931,491,291 | 39,099,014 | 37,382,825 | 1,157,074 | 559,11 |  |
| WENDYS INTL INC      | COM        | 95059010 | 74,047,657    | 2,116,857  | 2,109,942  | 6,915     |        |  |
| WERNER ENTERPRISES I | COM        | 95075510 | 10,691,015    | 510,311    | 510,285    | 26        |        |  |
| WESBANCO INC         | COM        | 95081010 | 6,551,372     | 274,116    | 270,716    | 3,400     |        |  |
| WESCO FINL CORP      | COM        | 95081710 | 5,459,246     | 17,464     | 16,744     | 20        | 70     |  |
| WESCO INTL INC       | COM        | 95082P10 | 1,279,481     | 182,783    | 182,643    | 140       |        |  |
| WEST COAST BANCORP O | COM        | 95214510 | 2,308,935     | 152,859    | 152,859    |           |        |  |
| WEST CORP            | COM        | 95235510 | 7,641,344     | 241,509    | 241,509    |           |        |  |
| WEST MARINE INC      | COM        | 95423510 | 453,005       | 22,426     | 21,926     |           | 50     |  |
| WEST PHARMACEUTICAL  | COM        | 95530610 | 9,371,442     | 308,779    | 308,759    | 20        |        |  |
| WESTAMERICA BANCORPO | COM        | 95709010 | 19,968,054    | 467,089    | 467,039    | 50        |        |  |
| WESTCORP INC         | COM        | 95790710 | 2,536,173     | 116,072    | 116,072    |           |        |  |
| WESTERN DIGITAL CORP | COM        | 95810210 | 11,313,474    | 1,815,967  | 1,812,567  | 3,400     |        |  |
| WESTERN GAS RES INC  | COM        | 95825910 | 11,943,302    | 320,884    | 320,884    |           |        |  |
| WESTERN RES INC      | COM        | 95942510 | 12,537,558    | 731,053    | 721,993    | 9,060     |        |  |
| WESTERN WIRELESS COR | CL A       | 95988E20 | 3,702,517     | 423,629    | 422,929    | 600       | 10     |  |
| WESTPAC BKG CORP     | SPONSORED  | 96121430 | 875,574       | 20,997     | 20,997     |           |        |  |
| Page Total           |            |          | 3,171,425,036 |            |            |           |        |  |

Page 78 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole      | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------|------------------------------|------------------|
| WESTPOINT STEVENS IN | COM            | 96123810     | 9,028,289         | 4,085,199       | 265,843   | 3,819,356                    |                  |
| WESTPORT RES CORP NE | COM            | 96141810     | 5,937,522         | 302,164         | 302,164   |                              |                  |
| WESTWOOD ONE INC     | COM            | 96181510     | 44,604,539        | 1,163,091       | 1,155,991 | 6,800                        | 30               |
| WET SEAL INC         | CL A           | 96184010     | 6,543,619         | 187,550         | 187,550   |                              |                  |
| WEYERHAEUSER CO      | COM            | 96216610     | 302,739,543       | 4,816,092       | 4,789,480 | 13,552                       | 13,06            |
| WHIRLPOOL CORP       | COM            | 96332010     | 123,615,967       | 1,636,214       | 1,631,524 | 4,490                        | 20               |
| WHITEHALL JEWELLERS  | COM            | 96506310     | 342,824           | 18,187          | 18,147    | 40                           |                  |

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|                      |            |          |               |            |            |                |        |         |
|----------------------|------------|----------|---------------|------------|------------|----------------|--------|---------|
| WHITNEY HLDG CORP    | COM        | 96661210 | 12,861,486    | 257,952    | 257,952    |                |        |         |
| WHOLE FOODS MKT INC  | COM        | 96683710 | 20,295,589    | 444,202    | 438,998    | 5,004          | 20     |         |
| WILD OATS MARKETS IN | COM        | 96808B10 | 1,548,352     | 183,237    | 183,067    | 170            |        |         |
| WILEY JOHN & SONS IN | CL A       | 96822320 | 91,206,025    | 3,481,146  | 426,322    | 259,920,794,90 |        |         |
| WILEY JOHN & SONS IN | CL B       | 96822330 | 33,785,597    | 1,263,958  |            |                |        | ,263,95 |
| WILLIAMS COS INC DEL | COM        | 96945710 | 273,046,994   | 11,589,431 | 11,538,425 | 42,816         | 8,19   |         |
| WILLIAMS CLAYTON ENE | COM        | 96949010 | 546,425       | 43,714     | 43,714     |                |        |         |
| WILLIAMS SONOMA INC  | COM        | 96990410 | 25,381,881    | 551,900    | 549,940    | 1,820          | 14     |         |
| WILMINGTON TRUST COR | COM        | 97180710 | 23,005,817    | 341,789    | 336,919    | 2,570          | 2,30   |         |
| WILSON GREATBATCH TE | COM        | 97223210 | 2,487,699     | 96,760     | 96,660     | 100            |        |         |
| WILSONS THE LEATHER  | COM        | 97246310 | 1,223,830     | 102,327    | 102,287    | 40             |        |         |
| WIND RIVER SYSTEMS I | COM        | 97314910 | 9,858,566     | 725,428    | 724,428    | 600            | 40     |         |
| WINN DIXIE STORES IN | COM        | 97428010 | 44,528,066    | 2,776,064  | 2,768,864  | 7,100          | 10     |         |
| WINNEBAGO INDS INC   | COM        | 97463710 | 8,845,445     | 210,656    | 210,556    | 100            |        |         |
| WINSTON HOTELS INC   | COM        | 97563A10 | 2,839,617     | 302,087    | 302,087    |                |        |         |
| WINTRUST FINANCIAL C | COM        | 97650W10 | 2,586,789     | 112,616    | 112,616    |                |        |         |
| WIPRO LTD            | SPON ADR 1 | 97651M10 | 411,354       | 11,049     | 11,049     |                |        |         |
| WIRELESS FACILITIES  | COM        | 97653A10 | 1,521,876     | 253,646    | 250,766    | 2,880          |        |         |
| WISCONSIN ENERGY COR | COM        | 97665710 | 30,931,363    | 1,243,222  | 1,218,157  | 4,230          | 20,83  |         |
| WITNESS SYS INC      | COM        | 97742410 | 1,698,234     | 120,699    | 119,424    | 1,275          |        |         |
| WOLVERINE TUBE INC   | COM        | 97809310 | 703,047       | 80,810     | 80,810     |                |        |         |
| WOLVERINE WORLD WIDE | COM        | 97809710 | 18,096,759    | 1,008,176  | 1,001,646  | 6,530          |        |         |
| WOODHEAD INDS INC    | COM        | 97943810 | 3,236,538     | 181,828    | 181,828    |                |        |         |
| WOODWARD GOVERNOR CO | COM        | 98074510 | 8,972,758     | 130,418    | 130,398    | 20             |        |         |
| WORLD ACCEP CORP DEL | COM        | 98141910 | 735,457       | 104,766    | 104,766    |                |        |         |
| WORLD FUEL SVCS CORP | COM        | 98147510 | 775,297       | 39,556     | 39,556     |                |        |         |
| WORLD WRESTLING FEDN | CL A       | 98156Q10 | 1,673,729     | 114,639    | 114,639    |                |        |         |
| WORLDCOM INC GA NEW  | WRLDCOM GP | 98157D10 | 449,254,612   | 66,654,987 | 65,764,492 | 781,500        | 108,99 |         |
| WORLDCOM INC GA NEW  | MCI GROUP  | 98157D30 | 6,129,692     | 1,037,173  | 1,029,745  | 5,748          | 1,68   |         |
| WORTHINGTON INDS INC | COM        | 98181110 | 29,392,711    | 1,913,588  | 1,895,503  | 8,885          | 9,20   |         |
| WRIGHT MED GROUP INC | COM        | 98235T10 | 337,512       | 16,800     | 16,800     |                |        |         |
| WRIGLEY WM JR CO     | COM        | 98252610 | 225,770,782   | 4,235,055  | 4,217,286  | 14,569         | 3,20   |         |
| WYETH                | COM        | 98302410 | 1,975,316,458 | 30,088,598 | 28,538,465 | 879,956        | 670,17 |         |
| WYNDHAM INTL INC     | CL A       | 98310110 | 1,215,939     | 1,351,044  | 1,334,044  | 17,000         |        |         |
| Page Total           |            |          | 3,803,034,599 |            |            |                |        |         |

Page 79 of 80

| Name of Issuer       | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole       | Investment Shared as Defined | Discre Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|------------------|
| XM SATELLITE RADIO H | CL A           | 98375910     | 3,808,630         | 276,589         | 271,789    | 4,800                        |                  |
| XTO ENERGY CORP      | COM            | 98385X10     | 32,337,782        | 1,612,857       | 1,610,757  | 2,100                        |                  |
| X-RITE INC           | COM            | 98385710     | 1,292,336         | 161,542         | 161,542    |                              |                  |
| XCEL ENERGY INC      | COM            | 98389B10     | 189,765,689       | 7,485,826       | 7,445,033  | 24,248                       | 16,54            |
| XANSER CORP          | COM            | 98389J10     | 641,053           | 238,310         | 238,310    |                              |                  |
| XILINX INC           | COM            | 98391910     | 303,303,230       | 7,609,213       | 7,558,337  | 38,676                       | 12,20            |
| XEROX CORP           | COM            | 98412110     | 493,458,615       | 45,903,127      | 15,822,935 | 30,078,742                   | 1,45             |
| XYBERNAUT CORP       | COM            | 98414910     | 716,014           | 447,509         | 444,709    | 2,800                        |                  |
| YAHOO INC            | COM            | 98433210     | 211,291,129       | 11,439,693      | 11,416,765 | 21,458                       | 1,47             |
| YANKEE CANDLE INC    | COM            | 98475710     | 3,771,277         | 163,047         | 161,547    | 1,500                        |                  |
| XICOR INC            | COM            | 98490310     | 2,174,759         | 204,587         | 204,487    |                              | 10               |
| YELLOW CORP          | COM            | 98550910     | 14,338,241        | 543,321         | 336,311    | 207,010                      |                  |

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|                      |      |          |                 |           |           |        |       |
|----------------------|------|----------|-----------------|-----------|-----------|--------|-------|
| YORK INTL CORP NEW   | COM  | 98667010 | 37,437,812      | 1,042,836 | 1,041,306 | 1,330  | 20    |
| YOUNG BROADCASTING I | CL A | 98743410 | 6,499,799       | 260,096   | 260,096   |        |       |
| ZALE CORP NEW        | COM  | 98885810 | 38,831,748      | 956,447   | 955,947   | 400    | 10    |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 20,648,208      | 381,738   | 380,868   | 770    | 10    |
| ZENITH NATL INS CORP | COM  | 98939010 | 2,419,920       | 82,874    | 82,874    |        |       |
| ZIMMER HLDGS INC     | COM  | 98956P10 | 152,155,591     | 4,468,593 | 4,322,628 | 71,575 | 74,39 |
| ZIONS BANCORPORATION | COM  | 98970110 | 109,974,536     | 1,855,484 | 1,852,668 | 2,616  | 20    |
| ZIXIT CORP           | COM  | 98974P10 | 827,322         | 126,890   | 126,890   |        |       |
| ZORAN CORP           | COM  | 98975F10 | 7,493,915       | 171,564   | 170,094   | 1,470  |       |
| ZYMOGENETICS INC     | COM  | 98985T10 | 333,055         | 29,500    | 29,500    |        |       |
| ZYGO CORP            | COM  | 98985510 | 2,147,690       | 132,410   | 132,410   |        |       |
| ZOLL MED CORP        | COM  | 98992210 | 3,222,259       | 83,913    | 83,913    |        |       |
| ZOMAX INC MINN       | COM  | 98992910 | 1,939,172       | 265,640   | 265,640   |        |       |
| Page Total           |      |          | 1,640,829,782   |           |           |        |       |
| Grand Total          |      |          | 336,452,442,485 |           |           |        |       |

TOTAL MARKET VALUE 336,452,442,485