

MARSH & MCLENNAN COMPANIES INC

Form 13F-HR

February 14, 2003

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2002

Check here if Amendment [ ]; Amendment Number:

This Amendment (Check only one.): [ ] is a restatement.

[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Putnam Investment Management, LLC  
Address: One Post Office Square  
Boston, MA 02109

Form 13F File Number: 28 - 90

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Andrew J. Hachey  
Title: Vice President  
Phone: (617) 760-8235

Signature, Place and Date of Signing:

/s/ Andrew J. Hachey Boston, MA \_\_\_\_\_  
\_2/15/2003

[Signature] [City, State] [Date]

Report Type (Check only one.):

[ X ] 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).)

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 3

Form 13F Information Table Entry Total: 4,012  
 Form 13F Information Table Value Total: \$ 124,441,614  
 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(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 - 93              | Marsh & McLennan Companies, Inc. |
| 2   | 28 - 92              | The Putnam Advisory Company, LLC |
| 3   | 28 - 1535            | Putnam, LLC                      |

PRICING DATE: 01/01/2003

NAME OF REPORTING COMPANIES: PUTNAM, LLC AND ITS AFFILIATED REGISTERED INVESTMENT MANAGERS PUTNAM INVESTMENT MANAGEMENT, LLC (PIM) AND THE PUTNAM ADVISORY COMPANY, LLC (PAC); COLUMN 7: 2  
 NOTE: All security types adjusted and converted into Common Stock Equivalent shares where applicable  
 COL 1 & 2 COL 3 COL 4 COL 5 COL 6 COL 7 COL 8

| NAME OF ISSUER / CLASS     | CUSIP NUMBER | VALUE (X\$000) | SHS OR PRN AMT | SH/ INVT OTHR DISC MGRS | SOLE | VOTING AUTH SHRD |
|----------------------------|--------------|----------------|----------------|-------------------------|------|------------------|
| AAON INC                   | 00036020     | 0.00           | 0              | SH DEFINE2              |      | 0                |
|                            | 00036020     | 334.32         | 18,140         | SH DEFINE4              |      | 1,200            |
| A A R CORP                 | 00036110     | 13,084.14      | 2,540,610      | SH DEFINE2              |      | 1,111,980        |
|                            | 00036110     | 8,285.06       | 1,608,750      | SH DEFINE4              |      | 0                |
| AC MOORE ARTS              | 00086T10     | 6,676.56       | 525,300        | SH DEFINE2              |      | 394,400          |
|                            | 00086T10     | 420.07         | 33,050         | SH DEFINE4              |      | 0                |
| ADC TELECOMMUNICATIONS INC | 00088610     | 737.36         | 352,806        | SH DEFINE2              |      | 317              |
|                            | 00088610     | 2,678.42       | 1,281,540      | SH DEFINE4              |      | 28,900           |
| AFLAC INC                  | 00105510     | 4,893.60       | 162,470        | SH DEFINE2              |      | 6,100            |
|                            | 00105510     | 0.00           | 0              | SH DEFINE4              |      | 0                |
| AGCO CORP                  | 00108410     | 0.00           | 0              | SH DEFINE2              |      | 0                |
|                            | 00108410     | 42.01          | 1,901          | SH DEFINE4              |      | 0                |
| AGL RESOURCES INC          | 00120410     | 0.00           | 0              | SH DEFINE2              |      | 0                |
|                            | 00120410     | 756.46         | 31,130         | SH DEFINE4              |      | 1,990            |
| AES CORP                   | 00130H10     | 466.65         | 154,520        | SH DEFINE2              |      | 220              |
|                            | 00130H10     | 0.00           | 0              | SH DEFINE4              |      | 0                |

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|                              |          |              |            |    |         |           |
|------------------------------|----------|--------------|------------|----|---------|-----------|
| AK STEEL HOLDING CORP        | 00154710 | 1,326.43     | 165,804    | SH | DEFINE2 | 95,653    |
|                              | 00154710 | 15,197.58    | 1,899,698  | SH | DEFINE4 | 311,600   |
| AMR CORP DEL                 | 00176510 | 291.72       | 44,200     | SH | DEFINE2 | 0         |
|                              | 00176510 | 0.00         | 0          | SH | DEFINE4 | 0         |
| ANFI INC                     | 00181E10 | 41.30        | 2,800      | SH | DEFINE2 | 0         |
|                              | 00181E10 | 0.00         | 0          | SH | DEFINE4 | 0         |
| AOL TIME WARNER INC COM      | 00184A10 | 46,507.00    | 3,550,153  | SH | DEFINE2 | 745,433   |
|                              | 00184A10 | 201,006.90   | 15,344,033 | SH | DEFINE4 | 930,197   |
| APAC TELESERVICES INC        | 00185E10 | 28.15        | 12,030     | SH | DEFINE2 | 0         |
|                              | 00185E10 | 0.00         | 0          | SH | DEFINE4 | 0         |
| AT&T CORP                    | 00195750 | 11,613.84    | 444,804    | SH | DEFINE2 | 31,008    |
|                              | 00195750 | 144,161.93   | 5,521,330  | SH | DEFINE4 | 137,276   |
| ATMI INC                     | 00207R10 | 807.47       | 43,600     | SH | DEFINE2 | 0         |
|                              | 00207R10 | 0.00         | 0          | SH | DEFINE4 | 0         |
| AT&T WIRELESS SERVICES INC   | 00209A10 | 9,586.63     | 1,696,749  | SH | DEFINE2 | 164,908   |
|                              | 00209A10 | 112,364.62   | 19,887,543 | SH | DEFINE4 | 782,986   |
| AAIPHARMA INC                | 00252W10 | 0.00         | 0          | SH | DEFINE2 | 0         |
|                              | 00252W10 | 1,034.59     | 73,794     | SH | DEFINE4 | 4,700     |
| AARON RENTS INC              | 00253520 | 5,739.45     | 262,315    | SH | DEFINE2 | 156,440   |
|                              | 00253520 | 1,811.45     | 82,790     | SH | DEFINE4 | 690       |
| ABBOTT LABORATORIES          | 00282410 | 119,419.96   | 2,985,499  | SH | DEFINE2 | 1,128,690 |
|                              | 00282410 | 1,052,011.96 | 26,300,293 | SH | DEFINE4 | 984,384   |
| ABERCROMBIE & FITCH CO CL A  | 00289620 | 9.92         | 485        | SH | DEFINE2 | 0         |
|                              | 00289620 | 0.00         | 0          | SH | DEFINE4 | 0         |
| ABBEY NATL-ADR               | 00292010 | 1.95         | 119        | SH | DEFINE2 | 0         |
|                              | 00292010 | 0.00         | 0          | SH | DEFINE4 | 0         |
| ABITIBI-CONSOLIDATED INC     | 00392410 | 2,831.47     | 367,247    | SH | DEFINE2 | 130,465   |
|                              | 00392410 | 13,812.33    | 1,791,482  | SH | DEFINE4 | 126,704   |
| ACCREDITO HEALTH INC         | 00437V10 | 7,437.71     | 210,999    | SH | DEFINE2 | 168,074   |
|                              | 00437V10 | 33,196.97    | 941,758    | SH | DEFINE4 | 0         |
| ACTIVISION INC NEW           | 00493020 | 960.71       | 65,847     | SH | DEFINE2 | 19,347    |
|                              | 00493020 | 20,048.63    | 1,374,135  | SH | DEFINE4 | 93,400    |
| ACTION PERFORMANCE COMPANIES | 00493310 | 11,208.14    | 589,902    | SH | DEFINE2 | 244,500   |
|                              | 00493310 | 7,441.35     | 391,650    | SH | DEFINE4 | 5,150     |
| ACTUATE SOFTWARE CORP        | 00508B10 | 41.20        | 23,276     | SH | DEFINE2 | 0         |
|                              | 00508B10 | 0.00         | 0          | SH | DEFINE4 | 0         |
| ACTUANT CORP-A               | 00508X20 | 1,584.08     | 34,103     | SH | DEFINE2 | 15,250    |
|                              | 00508X20 | 14,107.14    | 303,706    | SH | DEFINE4 | 50,900    |
| ACUITY BRANDS INC            | 00508Y10 | 1,922.68     | 142,000    | SH | DEFINE2 | 61,200    |
|                              | 00508Y10 | 1,460.97     | 107,900    | SH | DEFINE4 | 7,000     |
| ACXIOM CORP                  | 00512510 | 11,188.35    | 727,461    | SH | DEFINE2 | 435,157   |

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|                              |          |            |           |    |         |           |
|------------------------------|----------|------------|-----------|----|---------|-----------|
|                              | 00512510 | 6,668.00   | 433,550   | SH | DEFINE4 | 600       |
| ADOBE SYSTEMS INC            | 00724F10 | 89,388.86  | 3,604,244 | SH | DEFINE2 | 1,507,712 |
|                              | 00724F10 | 262,836.44 | 10,597,81 | SH | DEFINE4 | 579,200   |
| ADVANCE AUTO PARTS           | 00751Y10 | 14,502.22  | 296,569   | SH | DEFINE2 | 130,283   |
|                              | 00751Y10 | 153,494.36 | 3,138,944 | SH | DEFINE4 | 106,890   |
| ADVANCED FIBRE COMMUNICATION | 00754A10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 00754A10 | 138.03     | 8,275     | SH | DEFINE4 | 625       |
| ADVO INC                     | 00758510 | 580.99     | 17,697    | SH | DEFINE2 | 17,697    |
|                              | 00758510 | 11,480.39  | 349,692   | SH | DEFINE4 | 58,200    |
| ADVANTEST-ADR                | 00762U10 | 105.15     | 9,800     | SH | DEFINE2 | 0         |
|                              | 00762U10 | 5,261.99   | 490,400   | SH | DEFINE4 | 23,300    |
| ADVISORY BOARD               | 00762W10 | 487.37     | 16,300    | SH | DEFINE2 | 0         |
|                              | 00762W10 | 0.00       | 0         | SH | DEFINE4 | 0         |
| ADVANCED MEDICAL OPTICS      | 00763M10 | 2.01       | 168       | SH | DEFINE2 | 166       |
|                              | 00763M10 | 0.11       | 9         | SH | DEFINE4 | 3         |
| AEROPOSTALE INC              | 00786510 | 1.53       | 145       | SH | DEFINE2 | 0         |
|                              | 00786510 | 0.00       | 0         | SH | DEFINE4 | 0         |
| ADVANCED MICRO DEVICES INC   | 00790310 | 5,525.15   | 855,287   | SH | DEFINE2 | 49,700    |
|                              | 00790310 | 0.00       | 0         | SH | DEFINE4 | 0         |
| ADVANCEPCS INC               | 00790K10 | 8,909.43   | 401,145   | SH | DEFINE2 | 173,179   |
|                              | 00790K10 | 122,191.82 | 5,501,658 | SH | DEFINE4 | 231,732   |
| ADVANTA CORP                 | 00794210 | 2.23       | 248       | SH | DEFINE2 | 0         |
|                              | 00794210 | 0.00       | 0         | SH | DEFINE4 | 0         |
| ADVANTA CORP CL B            | 00794220 | 13,964.15  | 1,487,130 | SH | DEFINE2 | 759,790   |
|                              | 00794220 | 4,860.73   | 517,650   | SH | DEFINE4 | 0         |
| ADVANCED ENERGY INDUSTRIES   | 00797310 | 3,106.03   | 244,185   | SH | DEFINE2 | 194,655   |
|                              | 00797310 | 207.97     | 16,350    | SH | DEFINE4 | 0         |
| AETHER SYSTEMS INC           | 00808V10 | 7,547.41   | 2,007,291 | SH | DEFINE2 | 1,191,450 |
|                              | 00808V10 | 3,747.22   | 996,600   | SH | DEFINE4 | 0         |
| AETNA INC - NEW              | 00817Y10 | 1,819.52   | 44,249    | SH | DEFINE2 | 1,600     |
|                              | 00817Y10 | 0.00       | 0         | SH | DEFINE4 | 0         |
| AFFILIATED COMPUTER SVCS INC | 00819010 | 31,910.16  | 606,081   | SH | DEFINE2 | 259,356   |
|                              | 00819010 | 331,663.83 | 6,299,408 | SH | DEFINE4 | 266,490   |
| AFFILIATED MANAGERS GROUP    | 00825210 | 615.07     | 12,228    | SH | DEFINE2 | 28        |
|                              | 00825210 | 8,616.39   | 171,300   | SH | DEFINE4 | 0         |
| AFFYMETRIX INC               | 00826T10 | 535.63     | 23,400    | SH | DEFINE2 | 0         |
|                              | 00826T10 | 18,740.04  | 818,700   | SH | DEFINE4 | 23,800    |
| AFTERMARKET TECH             | 00831810 | 14.92      | 1,029     | SH | DEFINE2 | 0         |
|                              | 00831810 | 71.05      | 4,900     | SH | DEFINE4 | 0         |
| AGERE SYSTEMS INC-A          | 00845V10 | 238.34     | 165,511   | SH | DEFINE2 | 0         |
|                              | 00845V10 | 0.00       | 0         | SH | DEFINE4 | 0         |

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|                              |          |           |           |    |         |         |
|------------------------------|----------|-----------|-----------|----|---------|---------|
| AGERE SYSTEMS INC-CL B W/I   | 00845V20 | 204.76    | 146,254   | SH | DEFINE2 | 0       |
|                              | 00845V20 | 0.00      | 0         | SH | DEFINE4 | 0       |
| AGILENT TECHNOLOGIES         | 00846U10 | 4,520.91  | 251,721   | SH | DEFINE2 | 54,560  |
|                              | 00846U10 | 45,029.20 | 2,507,194 | SH | DEFINE4 | 97,489  |
| AGNICO-EAGLE                 | 00847410 | 0.00      | 0         | SH | DEFINE2 | 0       |
|                              | 00847410 | 1,003.05  | 67,500    | SH | DEFINE4 | 0       |
| AIR PRODUCTS AND CHEMICALS I | 00915810 | 2,872.80  | 67,200    | SH | DEFINE2 | 2,700   |
|                              | 00915810 | 0.00      | 0         | SH | DEFINE4 | 0       |
| AIRBORNE INC                 | 00926910 | 12,614.65 | 850,617   | SH | DEFINE2 | 362,650 |
|                              | 00926910 | 3,136.55  | 211,500   | SH | DEFINE4 | 13,430  |
| AIRGAS INC                   | 00936310 | 7,759.91  | 449,850   | SH | DEFINE2 | 262,950 |
|                              | 00936310 | 6,641.08  | 384,990   | SH | DEFINE4 | 11,610  |
| AIRTRAN HLDGS INC            | 00949P10 | 3,067.40  | 786,514   | SH | DEFINE2 | 454,320 |
|                              | 00949P10 | 2,211.69  | 567,100   | SH | DEFINE4 | 0       |
| ALBANY INTL CORP             | 01234810 | 18.59     | 900       | SH | DEFINE2 | 0       |
|                              | 01234810 | 673.95    | 32,621    | SH | DEFINE4 | 2,062   |
| ALBANY MOLECULAR RESEARCH    | 01242310 | 31.55     | 2,133     | SH | DEFINE2 | 0       |
|                              | 01242310 | 374.21    | 25,300    | SH | DEFINE4 | 1,600   |
| ALBEMARLE CORP               | 01265310 | 906.93    | 31,878    | SH | DEFINE2 | 13,520  |
|                              | 01265310 | 7,665.48  | 269,437   | SH | DEFINE4 | 43,800  |
| ALBERTO-CULVER CO CL B       | 01306810 | 1,371.89  | 27,220    | SH | DEFINE2 | 0       |
|                              | 01306810 | 18,534.10 | 367,740   | SH | DEFINE4 | 10,440  |
| ALBERTSONS INC               | 01310410 | 3,721.25  | 167,172   | SH | DEFINE2 | 4,300   |
|                              | 01310410 | 60,247.67 | 2,706,544 | SH | DEFINE4 | 49,947  |
| ALCAN INC                    | 01371610 | 79.70     | 2,700     | SH | DEFINE2 | 2,700   |
|                              | 01371610 | 209.59    | 7,100     | SH | DEFINE4 | 0       |
| ALCOA INC                    | 01381710 | 9,036.32  | 396,678   | SH | DEFINE2 | 11,000  |
|                              | 01381710 | 83,312.27 | 3,657,255 | SH | DEFINE4 | 75,865  |
| ALCATEL SA -SPONSORED ADR    | 01390430 | 0.14      | 32        | SH | DEFINE2 | 0       |
|                              | 01390430 | 2.66      | 598       | SH | DEFINE4 | 0       |
| ALDERWOODS GROUP INC         | 01438310 | 0.00      | 0         | SH | DEFINE2 | 0       |
|                              | 01438310 | 261.18    | 55,230    | SH | DEFINE4 | 0       |
| ALEXANDRIA REAL ESTATE EQUIT | 01527110 | 11,109.87 | 260,795   | SH | DEFINE2 | 149,120 |
|                              | 01527110 | 9,052.50  | 212,500   | SH | DEFINE4 | 1,080   |
| ALEXION PHARMACEUTICALS INC  | 01535110 | 1,553.20  | 110,000   | SH | DEFINE2 | 79,350  |
|                              | 01535110 | 93.90     | 6,650     | SH | DEFINE4 | 0       |
| ALFA CORP                    | 01538510 | 3.16      | 263       | SH | DEFINE2 | 0       |
|                              | 01538510 | 0.00      | 0         | SH | DEFINE4 | 0       |
| ALLEGHENY ENERGY INC         | 01736110 | 384.94    | 50,918    | SH | DEFINE2 | 963     |
|                              | 01736110 | 2,938.57  | 388,700   | SH | DEFINE4 | 2,500   |
| ALLEGHENY TECHNOLOGIES INC   | 01741R10 | 144.08    | 23,127    | SH | DEFINE2 | 321     |
|                              | 01741R10 | 0.00      | 0         | SH | DEFINE4 | 0       |

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|                              |           |            |           |    |         |         |
|------------------------------|-----------|------------|-----------|----|---------|---------|
| ALLERGAN INC.                | 01849010  | 119,034.22 | 2,065,849 | SH | DEFINE2 | 913,777 |
|                              | 01849010  | 428,419.80 | 7,435,262 | SH | DEFINE4 | 298,813 |
| ALLIANCE DATA                | 01858110  | 404.02     | 22,800    | SH | DEFINE2 | 0       |
|                              | 01858110  | 3,281.74   | 185,200   | SH | DEFINE4 | 0       |
| ALLIANT ENERGY CORP          | 01880210  | 4.35       | 263       | SH | DEFINE2 | 263     |
|                              | 01880210  | 2,724.13   | 164,600   | SH | DEFINE4 | 0       |
| ALLIANT TECHSYSTEMS INC      | 01880410  | 4.05       | 65        | SH | DEFINE2 | 65      |
|                              | 01880410  | 34.35      | 551       | SH | DEFINE4 | 0       |
| ALLIED IRISH-ADR             | 01922840  | 1,187.93   | 44,194    | SH | DEFINE2 | 0       |
|                              | 01922840  | 0.00       | 0         | SH | DEFINE4 | 0       |
| ALLIED WASTE INDUSTRIES INC  | 01958930  | 560.53     | 56,053    | SH | DEFINE2 | 153     |
|                              | 01958930  | 0.00       | 0         | SH | DEFINE4 | 0       |
| ALLSTATE CORPORATION         | 02000210  | 7,975.64   | 215,616   | SH | DEFINE2 | 8,581   |
|                              | 02000210  | 1.29       | 35        | SH | DEFINE4 | 0       |
| ALLTEL CORP                  | 02003910  | 4,517.43   | 88,577    | SH | DEFINE2 | 227     |
|                              | 02003910  | 13,206.85  | 258,958   | SH | DEFINE4 | 475     |
| ALPHARMA INC CL A            | 02081310  | 20,448.06  | 1,716,882 | SH | DEFINE2 | 755,220 |
|                              | 02081310  | 11,751.60  | 986,700   | SH | DEFINE4 | 0       |
| ALTERA CORP                  | 02144110  | 3,201.44   | 259,646   | SH | DEFINE2 | 44,036  |
|                              | 02144110  | 44,964.80  | 3,646,780 | SH | DEFINE4 | 7,000   |
| AMAZON.COM INC               | 02313510  | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 02313510  | 338.93     | 17,942    | SH | DEFINE4 | 0       |
| AMBAC INC                    | 02313910  | 2,902.55   | 51,610    | SH | DEFINE2 | 6,819   |
|                              | 02313910  | 38,017.96  | 675,995   | SH | DEFINE4 | 29,939  |
| AMERADA HESS CORP            | 02355110  | 1,400.14   | 25,434    | SH | DEFINE2 | 11      |
|                              | 02355110  | 1,632.51   | 29,655    | SH | DEFINE4 | 350     |
| AMEREN CORPORATION           | 02360810  | 2,182.43   | 52,500    | SH | DEFINE2 | 0       |
|                              | 02360810  | 6,193.93   | 149,000   | SH | DEFINE4 | 0       |
| AMERICA MOVIL SERIES L ADR   | W02364W10 | 9,709.17   | 676,126   | SH | DEFINE2 | 109,165 |
|                              | 02364W10  | 4,139.97   | 288,299   | SH | DEFINE4 | 96,260  |
| AMCORE FINANCIAL INC         | 02391210  | 12,979.64  | 598,140   | SH | DEFINE2 | 245,970 |
|                              | 02391210  | 9,980.92   | 459,950   | SH | DEFINE4 | 3,710   |
| AMER AXLE & MFG              | 02406110  | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 02406110  | 97.19      | 4,150     | SH | DEFINE4 | 300     |
| AMERICAN ELECTRIC POWER CO   | 02553710  | 3,216.58   | 117,694   | SH | DEFINE2 | 3,225   |
|                              | 02553710  | 35,329.66  | 1,292,706 | SH | DEFINE4 | 17,472  |
| AMERICAN EXPRESS COMPANY     | 02581610  | 14,495.41  | 410,054   | SH | DEFINE2 | 16,015  |
|                              | 02581610  | 13,649.88  | 386,135   | SH | DEFINE4 | 6,977   |
| AMERICAN GREETINGS CORP CL A | A02637510 | 13,828.35  | 875,212   | SH | DEFINE2 | 332,777 |
|                              | 02637510  | 40,479.79  | 2,562,012 | SH | DEFINE4 | 132,250 |
| AMERICAN HOMEPAIENT INC      | 02664910  | 168.77     | 1,125,100 | SH | DEFINE2 | 681,200 |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
|                              | 02664910 | 0.00       | 0         | SH DEFINE4 | 0         |
| AMERICAN INTERNATIONAL GROUP | 02687410 | 232,730.72 | 4,023,003 | SH DEFINE2 | 1,320,806 |
|                              | 02687410 | 774,484.06 | 13,387,79 | SH DEFINE4 | 714,687   |
| AMERICAN MANAGEMENT SYSTEMS  | 02735210 | 5,456.53   | 455,090   | SH DEFINE2 | 265,100   |
|                              | 02735210 | 4,077.80   | 340,100   | SH DEFINE4 | 0         |
| AMERICAN MEDICAL SYS HLDGS   | 02744M10 | 6,300.58   | 388,685   | SH DEFINE2 | 300,655   |
|                              | 02744M10 | 419.84     | 25,900    | SH DEFINE4 | 0         |
| AMER MEDICAL SEC             | 02744P10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 02744P10 | 849.98     | 60,800    | SH DEFINE4 | 3,880     |
| AMERICAN PHARMAC             | 02886P10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 02886P10 | 1,448.92   | 81,400    | SH DEFINE4 | 5,300     |
| AMERICAN POWER CONVERSION    | 02906610 | 2,438.17   | 160,935   | SH DEFINE2 | 75,426    |
|                              | 02906610 | 6,156.96   | 406,400   | SH DEFINE4 | 1,450     |
| AMERICAN STD COS INC DEL     | 02971210 | 1,458.37   | 20,500    | SH DEFINE2 | 0         |
|                              | 02971210 | 1,299.02   | 18,260    | SH DEFINE4 | 1,250     |
| AMERICAN TOWER CORP-CL A     | 02991220 | 111.04     | 31,456    | SH DEFINE2 | 11,651    |
|                              | 02991220 | 1,636.91   | 463,714   | SH DEFINE4 | 0         |
| AMERICAN WOODMARK CORP       | 03050610 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 03050610 | 2,098.60   | 44,181    | SH DEFINE4 | 2,900     |
| AMERICREDIT CORP             | 03060R10 | 1,394.74   | 180,199   | SH DEFINE2 | 85,939    |
|                              | 03060R10 | 9,278.69   | 1,198,797 | SH DEFINE4 | 35,800    |
| AMERON INTERNATIONAL CORP    | 03071010 | 13,342.44  | 241,930   | SH DEFINE2 | 100,140   |
|                              | 03071010 | 9,614.85   | 174,340   | SH DEFINE4 | 2,470     |
| AMERIPATH INC                | 03071D10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 03071D10 | 100.62     | 4,680     | SH DEFINE4 | 0         |
| AMERUS GROUP CO              | 03072M10 | 15,905.80  | 562,639   | SH DEFINE2 | 231,041   |
|                              | 03072M10 | 12,796.78  | 452,663   | SH DEFINE4 | 4,170     |
| AMERISOURCEBERGEN CORP       | 03073E10 | 42,390.26  | 780,524   | SH DEFINE2 | 363,240   |
|                              | 03073E10 | 380,636.37 | 7,008,587 | SH DEFINE4 | 333,479   |
| AMERIGROUP                   | 03073T10 | 6,345.28   | 209,346   | SH DEFINE2 | 163,200   |
|                              | 03073T10 | 413.73     | 13,650    | SH DEFINE4 | 0         |
| AMETEK INC                   | 03110010 | 12,969.01  | 336,945   | SH DEFINE2 | 200,140   |
|                              | 03110010 | 5,964.03   | 154,950   | SH DEFINE4 | 0         |
| AMGEN INC                    | 03116210 | 216,246.33 | 4,473,445 | SH DEFINE2 | 1,793,341 |
|                              | 03116210 | 881,084.48 | 18,226,82 | SH DEFINE4 | 871,603   |
| AMRESCO CREDITOR TRUST       | 03191990 | 61.20      | 827,000   | SH DEFINE2 | 240,000   |
|                              | 03191990 | 1,792.58   | 24,224,00 | SH DEFINE4 | 0         |
| AMSOUTH BANCORP              | 03216510 | 2,211.00   | 115,156   | SH DEFINE2 | 355       |
|                              | 03216510 | 14,991.07  | 780,785   | SH DEFINE4 | 14,678    |
| AMYLIN PHARMACEUTICALS INC   | 03234610 | 5,045.61   | 312,615   | SH DEFINE2 | 227,755   |
|                              | 03234610 | 7,914.89   | 490,390   | SH DEFINE4 | 2,600     |

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|                              |          |            |           |    |         |         |
|------------------------------|----------|------------|-----------|----|---------|---------|
| ANADARKO PETROLEUM CORP      | 03251110 | 5,704.99   | 119,102   | SH | DEFINE2 | 12,200  |
|                              | 03251110 | 0.48       | 10        | SH | DEFINE4 | 0       |
| ANALOG DEVICES INC           | 03265410 | 23,028.27  | 964,737   | SH | DEFINE2 | 420,685 |
|                              | 03265410 | 84,103.61  | 3,523,402 | SH | DEFINE4 | 56,961  |
| ANALOGIC CORP                | 03265720 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 03265720 | 100.58     | 2,000     | SH | DEFINE4 | 0       |
| ANCHOR BANCORP WIS INC       | 03283910 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 03283910 | 272.45     | 13,130    | SH | DEFINE4 | 800     |
| ANDREW CORP                  | 03442510 | 292.98     | 28,500    | SH | DEFINE2 | 0       |
|                              | 03442510 | 82.24      | 8,000     | SH | DEFINE4 | 1,800   |
| ANDRX GROUP                  | 03455310 | 3,229.56   | 220,147   | SH | DEFINE2 | 90,495  |
|                              | 03455310 | 24,959.80  | 1,701,418 | SH | DEFINE4 | 95,401  |
| ANHEUSER BUSCH COS INC       | 03522910 | 35,696.65  | 737,534   | SH | DEFINE2 | 174,221 |
|                              | 03522910 | 367,039.27 | 7,583,456 | SH | DEFINE4 | 261,333 |
| ANIXTER INTL INC             | 03529010 | 11,201.59  | 481,789   | SH | DEFINE2 | 286,000 |
|                              | 03529010 | 7,584.94   | 326,234   | SH | DEFINE4 | 5,100   |
| ANNALY MORTGAGE MANAGEMENT   | 03571040 | 1,080.12   | 57,453    | SH | DEFINE2 | 5,025   |
|                              | 03571040 | 32,497.94  | 1,728,614 | SH | DEFINE4 | 109,250 |
| ANN TAYLOR                   | 03611510 | 7.17       | 351       | SH | DEFINE2 | 0       |
|                              | 03611510 | 0.00       | 0         | SH | DEFINE4 | 0       |
| ANSYS INC                    | 03662Q10 | 11.31      | 560       | SH | DEFINE2 | 0       |
|                              | 03662Q10 | 899.91     | 44,550    | SH | DEFINE4 | 2,900   |
| ANTHEM INC                   | 03674B10 | 27,324.32  | 434,409   | SH | DEFINE2 | 137,549 |
|                              | 03674B10 | 268,314.39 | 4,265,730 | SH | DEFINE4 | 168,077 |
| ANTHRACITE CAPITAL INC       | 03702310 | 1,942.74   | 178,233   | SH | DEFINE2 | 106,380 |
|                              | 03702310 | 2,501.41   | 229,487   | SH | DEFINE4 | 14,490  |
| ANTIGENICS INC               | 03703210 | 24.58      | 2,400     | SH | DEFINE2 | 0       |
|                              | 03703210 | 900.10     | 87,900    | SH | DEFINE4 | 5,600   |
| ANWORTH MORTGAGE             | 03734710 | 236.03     | 18,777    | SH | DEFINE2 | 0       |
|                              | 03734710 | 5,707.16   | 454,030   | SH | DEFINE4 | 7,620   |
| AON CORPORATION              | 03738910 | 2,282.50   | 120,831   | SH | DEFINE2 | 25,800  |
|                              | 03738910 | 10,118.94  | 535,677   | SH | DEFINE4 | 37,687  |
| APACHE CORPORATION           | 03741110 | 3,504.94   | 61,501    | SH | DEFINE2 | 7,691   |
|                              | 03741110 | 9,979.06   | 175,102   | SH | DEFINE4 | 0       |
| APARTMENT INVESTMENT AND MAN | 03748R10 | 2.32       | 62        | SH | DEFINE2 | 62      |
|                              | 03748R10 | 0.00       | 0         | SH | DEFINE4 | 0       |
| APEX MORTGAGE                | 03756410 | 5,174.85   | 791,261   | SH | DEFINE2 | 457,820 |
|                              | 03756410 | 4,589.64   | 701,780   | SH | DEFINE4 | 14,800  |
| APOGEE ENTERPRISES INC       | 03759810 | 15,143.45  | 1,691,816 | SH | DEFINE2 | 802,300 |
|                              | 03759810 | 9,350.04   | 1,044,580 | SH | DEFINE4 | 8,000   |
| APOLLO GROUP INC CL A        | 03760410 | 12,027.18  | 273,345   | SH | DEFINE2 | 80,204  |
|                              | 03760410 | 130,451.20 | 2,964,800 | SH | DEFINE4 | 91,650  |



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|                              |          |            |           |    |         |           |
|------------------------------|----------|------------|-----------|----|---------|-----------|
| UNIVERSITY OF PHOENIX ONLINE | 03760420 | 2,182.66   | 60,900    | SH | DEFINE2 | 35,800    |
|                              | 03760420 | 458.75     | 12,800    | SH | DEFINE4 | 950       |
| APOGENT TECHNOLOGIES INC     | 03760A10 | 14,543.46  | 699,205   | SH | DEFINE2 | 270,775   |
|                              | 03760A10 | 195,631.68 | 9,405,369 | SH | DEFINE4 | 201,875   |
| APPLE COMPUTER INC           | 03783310 | 2,023.61   | 141,215   | SH | DEFINE2 | 3,700     |
|                              | 03783310 | 94.58      | 6,600     | SH | DEFINE4 | 500       |
| APPLEBEES INTL INC           | 03789910 | 839.51     | 36,200    | SH | DEFINE2 | 0         |
|                              | 03789910 | 42,945.51  | 1,851,818 | SH | DEFINE4 | 0         |
| APRIA HEALTHCARE GROUP       | 03793310 | 258.87     | 11,640    | SH | DEFINE2 | 0         |
|                              | 03793310 | 3,806.75   | 171,167   | SH | DEFINE4 | 11,010    |
| APPLERA CORP-APPLIED BIOSYST | 03802010 | 3,227.92   | 184,032   | SH | DEFINE2 | 63,102    |
|                              | 03802010 | 32,479.52  | 1,851,740 | SH | DEFINE4 | 16,840    |
| APPLERA CORP-CELERA GENOMICS | 03802020 | 13.48      | 1,412     | SH | DEFINE2 | 0         |
|                              | 03802020 | 0.00       | 0         | SH | DEFINE4 | 0         |
| APPLICA INCORPORATED         | 03815A10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 03815A10 | 622.15     | 124,430   | SH | DEFINE4 | 7,910     |
| APPLIED FILMS                | 03819710 | 686.48     | 34,341    | SH | DEFINE2 | 34,257    |
|                              | 03819710 | 13,305.70  | 665,618   | SH | DEFINE4 | 108,088   |
| APPLIED INDUSTRIAL TECH INC  | 03820C10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 03820C10 | 1,162.35   | 61,500    | SH | DEFINE4 | 3,930     |
| APPLIED MATERIAL             | 03822210 | 9,271.30   | 711,535   | SH | DEFINE2 | 41,366    |
|                              | 03822210 | 72,750.96  | 5,583,343 | SH | DEFINE4 | 349,893   |
| APPLIED MICRO CIRCUITS CORP  | 03822W10 | 321.05     | 87,006    | SH | DEFINE2 | 0         |
|                              | 03822W10 | 0.00       | 0         | SH | DEFINE4 | 0         |
| APPLIED MOLECULA             | 03823E10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 03823E10 | 125.50     | 61,220    | SH | DEFINE4 | 4,000     |
| AQUILA INC                   | 03840P10 | 31.56      | 17,831    | SH | DEFINE2 | 1,221     |
|                              | 03840P10 | 3,800.20   | 2,147,003 | SH | DEFINE4 | 9,300     |
| ARACRUZ CELULOSE SA-SPON ADR | 03849620 | 43,287.04  | 2,332,276 | SH | DEFINE2 | 1,066,450 |
|                              | 03849620 | 10,492.49  | 565,328   | SH | DEFINE4 | 58,708    |
| ARBITRON INC                 | 03875Q10 | 13,295.98  | 396,895   | SH | DEFINE2 | 234,186   |
|                              | 03875Q10 | 6,709.05   | 200,270   | SH | DEFINE4 | 0         |
| ARCH CHEMICALS INC           | 03937R10 | 2.19       | 120       | SH | DEFINE2 | 0         |
|                              | 03937R10 | 721.61     | 39,540    | SH | DEFINE4 | 2,520     |
| ARCH COAL INC                | 03938010 | 3,274.43   | 151,664   | SH | DEFINE2 | 76,500    |
|                              | 03938010 | 38,380.13  | 1,777,681 | SH | DEFINE4 | 12,239    |
| ARCH WIRELESS INC            | 03939210 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 03939210 | 0.11       | 1,065,624 | SH | DEFINE4 | 0         |
| ARCH WIRELESS                | 03939260 | 0.11       | 54        | SH | DEFINE2 | 0         |
|                              | 03939260 | 45.28      | 22,087    | SH | DEFINE4 | 0         |
| ARCHER DANIELS MIDLAND CO    | 03948310 | 3,342.62   | 269,566   | SH | DEFINE2 | 8,012     |

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|                              |          |           |           |    |         |           |
|------------------------------|----------|-----------|-----------|----|---------|-----------|
|                              | 03948310 | 45,931.77 | 3,704,175 | SH | DEFINE4 | 67,849    |
| ARCHIBALD CANDY              | 03952510 | 215.35    | 1,842     | SH | DEFINE2 | 714       |
|                              | 03952510 | 5,518.15  | 47,200    | SH | DEFINE4 | 0         |
| ARCHSTONE-SMITH TRUST        | 03958310 | 740.83    | 31,471    | SH | DEFINE2 | 26,830    |
|                              | 03958310 | 17,036.06 | 723,707   | SH | DEFINE4 | 49,108    |
| ARDEN REALTY INC REIT        | 03979310 | 1,533.98  | 69,254    | SH | DEFINE2 | 28,418    |
|                              | 03979310 | 11,783.36 | 531,980   | SH | DEFINE4 | 87,000    |
| ARGOSY GAMING CORP           | 04022810 | 1,686.02  | 89,066    | SH | DEFINE2 | 44,495    |
|                              | 04022810 | 16,623.38 | 878,150   | SH | DEFINE4 | 142,941   |
| ARKANSAS BEST                | 04079010 | 210.45    | 8,100     | SH | DEFINE2 | 0         |
|                              | 04079010 | 719.67    | 27,700    | SH | DEFINE4 | 1,800     |
| ARRIS GROUP INC              | 04269Q10 | 188.65    | 52,843    | SH | DEFINE2 | 0         |
|                              | 04269Q10 | 2,616.95  | 733,040   | SH | DEFINE4 | 46,200    |
| ARROW ELECTRONICS INC        | 04273510 | 1,292.70  | 101,071   | SH | DEFINE2 | 56,071    |
|                              | 04273510 | 7,238.13  | 565,921   | SH | DEFINE4 | 6,825     |
| ARROW INTERNATIONAL INC      | 04276410 | 8,738.76  | 214,870   | SH | DEFINE2 | 90,270    |
|                              | 04276410 | 3,231.23  | 79,450    | SH | DEFINE4 | 0         |
| ARTISAN COMPONEN             | 04292310 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 04292310 | 572.61    | 37,110    | SH | DEFINE4 | 2,380     |
| ARVIN MERITOR INC            | 04335310 | 0.73      | 44        | SH | DEFINE2 | 44        |
|                              | 04335310 | 0.00      | 0         | SH | DEFINE4 | 0         |
| ASCENTIAL SOFTWARE CORPORATI | 04362P10 | 12,090.37 | 5,037,655 | SH | DEFINE2 | 2,931,880 |
|                              | 04362P10 | 7,949.52  | 3,312,300 | SH | DEFINE4 | 0         |
| ASHLAND INC                  | 04420410 | 776.02    | 27,200    | SH | DEFINE2 | 0         |
|                              | 04420410 | 118.40    | 4,150     | SH | DEFINE4 | 300       |
| ASPECT COMMUNICATIONS CORP   | 04523Q10 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 04523Q10 | 868.47    | 305,800   | SH | DEFINE4 | 19,500    |
| ASPEN TECHNOLOGY INC         | 04532710 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 04532710 | 376.24    | 132,947   | SH | DEFINE4 | 0         |
| ASTORIA FINANCIAL CORP       | 04626510 | 1,850.54  | 68,160    | SH | DEFINE2 | 27,075    |
|                              | 04626510 | 14,628.77 | 538,813   | SH | DEFINE4 | 86,315    |
| ASTRAZENECA PLC-SPONS ADR    | 04635310 | 376.87    | 10,740    | SH | DEFINE2 | 0         |
|                              | 04635310 | 93,548.23 | 2,665,951 | SH | DEFINE4 | 14,334    |
| ATLANTIC COAST AIRLINES INC  | 04839610 | 5,405.92  | 449,370   | SH | DEFINE2 | 306,320   |
|                              | 04839610 | 1,257.14  | 104,500   | SH | DEFINE4 | 0         |
| ATMEL CORP                   | 04951310 | 5.81      | 2,607     | SH | DEFINE2 | 0         |
|                              | 04951310 | 0.00      | 0         | SH | DEFINE4 | 0         |
| ATMOS ENERGY CORP            | 04956010 | 7,073.89  | 303,340   | SH | DEFINE2 | 129,740   |
|                              | 04956010 | 0.00      | 0         | SH | DEFINE4 | 0         |
| ATWOOD OCEANICS INC          | 05009510 | 6,871.83  | 228,300   | SH | DEFINE2 | 182,050   |
|                              | 05009510 | 460.53    | 15,300    | SH | DEFINE4 | 0         |

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|                              |          |            |            |            |         |
|------------------------------|----------|------------|------------|------------|---------|
| AURORA FOODS INC/DE          | 05164B10 | 16.37      | 20,985     | SH DEFINE2 | 6,907   |
|                              | 05164B10 | 443.92     | 569,125    | SH DEFINE4 | 0       |
| AUTODESK INC                 | 05276910 | 464.75     | 32,500     | SH DEFINE2 | 0       |
|                              | 05276910 | 80.08      | 5,600      | SH DEFINE4 | 1,300   |
| AUTOLIV INC                  | 05280010 | 7.53       | 360        | SH DEFINE2 | 360     |
|                              | 05280010 | 0.00       | 0          | SH DEFINE4 | 0       |
| AUTOMATIC DATA PROCESSING IN | 05301510 | 91,461.25  | 2,330,223  | SH DEFINE2 | 862,593 |
|                              | 05301510 | 129,732.52 | 3,305,287  | SH DEFINE4 | 162,775 |
| AUTONATION INC               | 05329W10 | 1,226.11   | 97,620     | SH DEFINE2 | 68,720  |
|                              | 05329W10 | 4,721.30   | 375,900    | SH DEFINE4 | 0       |
| AUTOZONE                     | 05333210 | 162,204.06 | 2,295,882  | SH DEFINE2 | 900,040 |
|                              | 05333210 | 511,262.40 | 7,236,552  | SH DEFINE4 | 196,993 |
| AVAYA INC                    | 05349910 | 251.79     | 102,770    | SH DEFINE2 | 0       |
|                              | 05349910 | 0.00       | 0          | SH DEFINE4 | 0       |
| AVENTIS -ADR                 | 05356110 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 05356110 | 3.52       | 65         | SH DEFINE4 | 0       |
| AVERY DENNISON CORP          | 05361110 | 9,049.37   | 148,156    | SH DEFINE2 | 45,759  |
|                              | 05361110 | 103,176.03 | 1,689,195  | SH DEFINE4 | 45,115  |
| AVIALL INC                   | 05366B10 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 05366B10 | 957.15     | 118,900    | SH DEFINE4 | 7,600   |
| AVID TECHNOLOGY INC          | 05367P10 | 41.31      | 1,800      | SH DEFINE2 | 0       |
|                              | 05367P10 | 6,867.10   | 299,220    | SH DEFINE4 | 19,200  |
| AVIGEN INC                   | 05369010 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 05369010 | 126.48     | 22,150     | SH DEFINE4 | 1,400   |
| AVISTA CORP                  | 05379B10 | 63.07      | 5,456      | SH DEFINE2 | 0       |
|                              | 05379B10 | 0.00       | 0          | SH DEFINE4 | 0       |
| AVNET INC                    | 05380710 | 14,093.20  | 1,301,311  | SH DEFINE2 | 537,651 |
|                              | 05380710 | 14,710.93  | 1,358,350  | SH DEFINE4 | 1,100   |
| AVOCENT CORP                 | 05389310 | 5,747.43   | 258,660    | SH DEFINE2 | 188,048 |
|                              | 05389310 | 19,061.47  | 857,852    | SH DEFINE4 | 129,200 |
| AVON PRODUCTS INC            | 05430310 | 4,460.49   | 82,801     | SH DEFINE2 | 3,300   |
|                              | 05430310 | 48,818.42  | 906,227    | SH DEFINE4 | 18,345  |
| AZTAR CORP                   | 05480210 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 05480210 | 434.25     | 30,410     | SH DEFINE4 | 1,920   |
| BB&T CORP                    | 05493710 | 31,172.66  | 842,732    | SH DEFINE2 | 317,012 |
|                              | 05493710 | 131,467.08 | 3,554,125  | SH DEFINE4 | 131,496 |
| BASF AG-ADR                  | 05526250 | 17.85      | 467        | SH DEFINE2 | 0       |
|                              | 05526250 | 1,050.44   | 27,484     | SH DEFINE4 | 0       |
| BISYS GROUP INC              | 05547210 | 10,840.27  | 681,778    | SH DEFINE2 | 307,453 |
|                              | 05547210 | 95,881.61  | 6,030,290  | SH DEFINE4 | 252,150 |
| BJ SERVICES CO               | 05548210 | 66,921.57  | 2,071,234  | SH DEFINE2 | 941,378 |
|                              | 05548210 | 328,899.84 | 10,179,505 | SH DEFINE4 | 346,108 |

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|                             |          |            |           |            |           |
|-----------------------------|----------|------------|-----------|------------|-----------|
| BMC INDUSTRIES INC          | 05560710 | 3,360.40   | 2,140,380 | SH DEFINE2 | 897,280   |
|                             | 05560710 | 0.00       | 0         | SH DEFINE4 | 0         |
| BP PLC-SPONSORED ADR        | 05562210 | 9,868.76   | 242,774   | SH DEFINE2 | 84,175    |
|                             | 05562210 | 70,516.33  | 1,734,719 | SH DEFINE4 | 94,218    |
| BMC SOFTWARE INC            | 05592110 | 113,545.98 | 6,636,235 | SH DEFINE2 | 2,635,188 |
|                             | 05592110 | 328,193.46 | 19,181,38 | SH DEFINE4 | 786,036   |
| BWAY CORPORATION            | 05603910 | 8,511.99   | 430,333   | SH DEFINE2 | 261,150   |
|                             | 05603910 | 2,369.25   | 119,780   | SH DEFINE4 | 3,870     |
| BAKER (MICHAEL) CORP        | 05714910 | 43.12      | 3,938     | SH DEFINE2 | 0         |
|                             | 05714910 | 0.00       | 0         | SH DEFINE4 | 0         |
| BAKER HUGHES INC            | 05722410 | 3,332.15   | 103,515   | SH DEFINE2 | 4,776     |
|                             | 05722410 | 5,293.58   | 164,448   | SH DEFINE4 | 0         |
| BALDOR ELECTRIC CO          | 05774110 | 4,700.50   | 238,000   | SH DEFINE2 | 189,700   |
|                             | 05774110 | 316.00     | 16,000    | SH DEFINE4 | 0         |
| BALL CORP                   | 05849810 | 926.64     | 18,102    | SH DEFINE2 | 87        |
|                             | 05849810 | 1,764.78   | 34,475    | SH DEFINE4 | 4,225     |
| BANCFIRST CORP              | 05945F10 | 131.69     | 2,802     | SH DEFINE2 | 0         |
|                             | 05945F10 | 0.00       | 0         | SH DEFINE4 | 0         |
| BRDESCO-ADR                 | 05946020 | 1,350.67   | 90,649    | SH DEFINE2 | 0         |
|                             | 05946020 | 476.62     | 31,988    | SH DEFINE4 | 14,655    |
| BANCO ITAU-ADR              | 05960220 | 22,353.36  | 939,217   | SH DEFINE2 | 451,825   |
|                             | 05960220 | 823.58     | 34,604    | SH DEFINE4 | 14,150    |
| BANCO SANTANDER CENT H ADR  | 05964H10 | 0.82       | 116       | SH DEFINE2 | 116       |
|                             | 05964H10 | 0.00       | 0         | SH DEFINE4 | 0         |
| BANCORPSOUTH INC            | 05969210 | 83.51      | 4,300     | SH DEFINE2 | 0         |
|                             | 05969210 | 0.00       | 0         | SH DEFINE4 | 0         |
| BANDAG INC                  | 05981510 | 3,156.37   | 81,602    | SH DEFINE2 | 46,880    |
|                             | 05981510 | 2,661.18   | 68,800    | SH DEFINE4 | 1,700     |
| BANK OF AMERICA             | 06050510 | 89,976.20  | 1,293,319 | SH DEFINE2 | 249,009   |
|                             | 06050510 | 847,924.76 | 12,188,08 | SH DEFINE4 | 401,946   |
| BANK OZARKS                 | 06390410 | 0.00       | 0         | SH DEFINE2 | 0         |
|                             | 06390410 | 418.40     | 17,850    | SH DEFINE4 | 1,140     |
| BANK OF NEW YORK            | 06405710 | 173,212.40 | 7,229,232 | SH DEFINE2 | 2,366,819 |
|                             | 06405710 | 472,299.88 | 19,712,01 | SH DEFINE4 | 766,472   |
| BANC ONE CORP               | 06423A10 | 16,074.18  | 439,786   | SH DEFINE2 | 16,189    |
|                             | 06423A10 | 139,358.24 | 3,812,811 | SH DEFINE4 | 104,379   |
| BANKATLANTIC BANCORP-A      | 06590850 | 23,433.16  | 2,479,699 | SH DEFINE2 | 1,274,700 |
|                             | 06590850 | 14,901.80  | 1,576,910 | SH DEFINE4 | 16,300    |
| BANKNORTH GROUP INC         | 06646R10 | 479.93     | 21,236    | SH DEFINE2 | 18,155    |
|                             | 06646R10 | 9,596.80   | 424,637   | SH DEFINE4 | 30,050    |
| BANKUNITED FINANCIAL CORP-A | 06652B10 | 5,439.76   | 336,203   | SH DEFINE2 | 211,273   |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
|                              | 06652B10 | 0.00       | 0         | SH DEFINE4 | 0         |
| BANTA CORP                   | 06682110 | 15,023.92  | 480,458   | SH DEFINE2 | 203,218   |
|                              | 06682110 | 5,978.82   | 191,200   | SH DEFINE4 | 0         |
| BARD C R INC                 | 06738310 | 10,707.61  | 184,614   | SH DEFINE2 | 28,893    |
|                              | 06738310 | 33,912.02  | 584,690   | SH DEFINE4 | 95,560    |
| BARNES AND NOBLE INC         | 06777410 | 750.45     | 41,530    | SH DEFINE2 | 41,359    |
|                              | 06777410 | 14,834.86  | 820,966   | SH DEFINE4 | 133,700   |
| BARRICK GOLD CORPORATION     | 06790110 | 324.77     | 21,075    | SH DEFINE2 | 1,100     |
|                              | 06790110 | 17,053.99  | 1,106,683 | SH DEFINE4 | 19,997    |
| BARR LABS INC                | 06830610 | 8,139.83   | 125,055   | SH DEFINE2 | 59,933    |
|                              | 06830610 | 97,548.17  | 1,498,666 | SH DEFINE4 | 66,171    |
| BARRA INC                    | 06831310 | 1,641.25   | 54,113    | SH DEFINE2 | 27,915    |
|                              | 06831310 | 17,028.17  | 561,430   | SH DEFINE4 | 91,500    |
| BASSETT FURN                 | 07020310 | 35.80      | 2,500     | SH DEFINE2 | 0         |
|                              | 07020310 | 0.00       | 0         | SH DEFINE4 | 0         |
| BAUSCH & LOMB INC            | 07170710 | 550.80     | 15,300    | SH DEFINE2 | 0         |
|                              | 07170710 | 0.00       | 0         | SH DEFINE4 | 0         |
| BAXTER INTERNATIONAL INC     | 07181310 | 53,894.40  | 1,924,800 | SH DEFINE2 | 587,580   |
|                              | 07181310 | 138,855.36 | 4,959,120 | SH DEFINE4 | 167,003   |
| BE AEROSPACE INC             | 07330210 | 345.40     | 94,890    | SH DEFINE2 | 94,609    |
|                              | 07330210 | 6,759.48   | 1,857,001 | SH DEFINE4 | 306,000   |
| BEA SYS INC                  | 07332510 | 4,704.99   | 410,200   | SH DEFINE2 | 32,100    |
|                              | 07332510 | 9,610.83   | 837,910   | SH DEFINE4 | 23,110    |
| BEAR STEARNS COS INC         | 07390210 | 3,796.43   | 63,913    | SH DEFINE2 | 16,070    |
|                              | 07390210 | 32,632.58  | 549,370   | SH DEFINE4 | 18,370    |
| BEARINGPOINT INC             | 07400210 | 34,743.71  | 5,035,321 | SH DEFINE2 | 1,676,337 |
|                              | 07400210 | 74,800.98  | 10,840,72 | SH DEFINE4 | 898,133   |
| BECTON DICKINSON AND COMPANY | 07588710 | 4,519.56   | 147,265   | SH DEFINE2 | 44,734    |
|                              | 07588710 | 30,866.53  | 1,005,752 | SH DEFINE4 | 12,128    |
| BED BATH AND BEYOND INC      | 07589610 | 33,655.42  | 974,672   | SH DEFINE2 | 458,825   |
|                              | 07589610 | 278,429.00 | 8,063,394 | SH DEFINE4 | 379,600   |
| BELDEN INC                   | 07745910 | 9,146.37   | 600,944   | SH DEFINE2 | 260,384   |
|                              | 07745910 | 11,062.52  | 726,841   | SH DEFINE4 | 118,526   |
| BELL SOUTH                   | 07986010 | 44,051.88  | 1,702,817 | SH DEFINE2 | 362,692   |
|                              | 07986010 | 465,616.62 | 17,998,32 | SH DEFINE4 | 582,006   |
| BELO CORPORATION             | 08055510 | 404.08     | 18,953    | SH DEFINE2 | 18,953    |
|                              | 08055510 | 8,015.00   | 375,938   | SH DEFINE4 | 62,500    |
| BEMIS INC                    | 08143710 | 753.33     | 15,179    | SH DEFINE2 | 0         |
|                              | 08143710 | 58.36      | 1,176     | SH DEFINE4 | 76        |
| BENCHMARK ELECTRONICS        | 08160H10 | 423.77     | 14,786    | SH DEFINE2 | 0         |
|                              | 08160H10 | 5,719.27   | 199,556   | SH DEFINE4 | 12,500    |

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|                              |          |            |           |    |         |         |
|------------------------------|----------|------------|-----------|----|---------|---------|
| W.R. BERKLEY CORP            | 08442310 | 12,154.72  | 306,860   | SH | DEFINE2 | 126,190 |
|                              | 08442310 | 8,844.91   | 223,300   | SH | DEFINE4 | 0       |
| BERKSHIRE HATHAWAY INC-CL B  | 08467020 | 13,820.79  | 5,704     | SH | DEFINE2 | 2,141   |
|                              | 08467020 | 200,905.47 | 82,916    | SH | DEFINE4 | 2,781   |
| BERRY PETRO-A                | 08578910 | 96.71      | 5,672     | SH | DEFINE2 | 0       |
|                              | 08578910 | 0.00       | 0         | SH | DEFINE4 | 0       |
| BEST BUY INC                 | 08651610 | 48,524.57  | 2,009,299 | SH | DEFINE2 | 643,308 |
|                              | 08651610 | 71,118.88  | 2,944,881 | SH | DEFINE4 | 172,093 |
| BEVERLY ENTERPRISES INC      | 08785130 | 5.06       | 1,777     | SH | DEFINE2 | 0       |
|                              | 08785130 | 653.90     | 229,440   | SH | DEFINE4 | 14,640  |
| BHP BILLITON LIMITED - SPON  | 08860610 | 34.67      | 3,015     | SH | DEFINE2 | 0       |
|                              | 08860610 | 5,924.24   | 515,151   | SH | DEFINE4 | 5,900   |
| BIG 5 SPORTING               | 08915P10 | 3,391.19   | 314,290   | SH | DEFINE2 | 222,330 |
|                              | 08915P10 | 188.83     | 17,500    | SH | DEFINE4 | 0       |
| BIG LOTS INC                 | 08930210 | 666.84     | 50,404    | SH | DEFINE2 | 304     |
|                              | 08930210 | 1,597.19   | 120,725   | SH | DEFINE4 | 8,525   |
| BIO RAD LABS INC             | 09057220 | 591.37     | 15,281    | SH | DEFINE2 | 12,865  |
|                              | 09057220 | 12,312.41  | 318,150   | SH | DEFINE4 | 45,600  |
| BIOGEN N V                   | 09059710 | 12,808.02  | 319,721   | SH | DEFINE2 | 90,548  |
|                              | 09059710 | 27,838.05  | 694,909   | SH | DEFINE4 | 32,459  |
| BIOMET INC                   | 09061310 | 15,559.92  | 542,914   | SH | DEFINE2 | 194,500 |
|                              | 09061310 | 133,551.42 | 4,659,854 | SH | DEFINE4 | 133,406 |
| BIOMARIN PHARMAC             | 09061G10 | 5,826.40   | 826,440   | SH | DEFINE2 | 640,310 |
|                              | 09061G10 | 377.53     | 53,550    | SH | DEFINE4 | 0       |
| BIOVAIL CORP                 | 09067J10 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 09067J10 | 2,079.55   | 78,741    | SH | DEFINE4 | 441     |
| BIRCH TELECOM P/P 144A WARR  | 09069B11 | 0.01       | 1,410     | SH | DEFINE2 | 200     |
|                              | 09069B11 | 0.25       | 24,600    | SH | DEFINE4 | 0       |
| BIOSITE INC                  | 09094510 | 365.58     | 10,746    | SH | DEFINE2 | 0       |
|                              | 09094510 | 1,474.60   | 43,345    | SH | DEFINE4 | 2,800   |
| BIORELIANCE CORP             | 09095110 | 17.28      | 746       | SH | DEFINE2 | 0       |
|                              | 09095110 | 315.34     | 13,610    | SH | DEFINE4 | 800     |
| BLACK AND DECKER MANUFACTURI | 09179710 | 2,038.13   | 47,520    | SH | DEFINE2 | 3,070   |
|                              | 09179710 | 29,144.87  | 679,526   | SH | DEFINE4 | 45,000  |
| BLACK HILLS CORP             | 09211310 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 09211310 | 1,014.92   | 38,270    | SH | DEFINE4 | 2,440   |
| BLAIR CORP                   | 09282810 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 09282810 | 635.80     | 27,264    | SH | DEFINE4 | 1,703   |
| H&R BLOCK                    | 09367110 | 4,167.78   | 103,676   | SH | DEFINE2 | 3,948   |
|                              | 09367110 | 51,343.08  | 1,277,191 | SH | DEFINE4 | 72,386  |
| BLOCKBUSTER INC-CL A         | 09367910 | 9,761.23   | 796,835   | SH | DEFINE2 | 363,955 |
|                              | 09367910 | 18,265.13  | 1,491,031 | SH | DEFINE4 | 37,049  |

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|                              |          |            |           |    |         |         |
|------------------------------|----------|------------|-----------|----|---------|---------|
| BLYTH INC.                   | 09643P10 | 62.35      | 2,330     | SH | DEFINE2 | 0       |
|                              | 09643P10 | 39.60      | 1,480     | SH | DEFINE4 | 0       |
| BOEING COMPANY               | 09702310 | 28,331.88  | 858,802   | SH | DEFINE2 | 148,278 |
|                              | 09702310 | 283,094.35 | 8,581,217 | SH | DEFINE4 | 267,730 |
| BOISE CASCADE CORP           | 09738310 | 4,671.30   | 185,222   | SH | DEFINE2 | 77,965  |
|                              | 09738310 | 44,434.38  | 1,761,871 | SH | DEFINE4 | 50,670  |
| BOMBAY CO                    | 09792410 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 09792410 | 1,934.60   | 386,920   | SH | DEFINE4 | 24,750  |
| BORDERS GROUP INC            | 09970910 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 09970910 | 3,870.44   | 240,400   | SH | DEFINE4 | 0       |
| BORG-WARNER INC              | 09972410 | 12,143.86  | 240,854   | SH | DEFINE2 | 108,740 |
|                              | 09972410 | 3,771.42   | 74,800    | SH | DEFINE4 | 0       |
| BORLAND SOFTWARE CORPORATION | 09984910 | 10,695.96  | 869,590   | SH | DEFINE2 | 512,760 |
|                              | 09984910 | 0.00       | 0         | SH | DEFINE4 | 0       |
| BOSTON BEER-A                | 10055710 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 10055710 | 304.45     | 21,290    | SH | DEFINE4 | 1,390   |
| BOSTON COMMUNICATIONS GROUP  | 10058210 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 10058210 | 669.69     | 52,690    | SH | DEFINE4 | 3,400   |
| BOSTON PRIV FINL             | 10111910 | 5,089.52   | 256,270   | SH | DEFINE2 | 204,250 |
|                              | 10111910 | 345.56     | 17,400    | SH | DEFINE4 | 0       |
| BOSTON PROPERTIES INC        | 10112110 | 26,114.17  | 708,469   | SH | DEFINE2 | 176,632 |
|                              | 10112110 | 84,904.32  | 2,303,427 | SH | DEFINE4 | 106,180 |
| BOSTON SCIENTIFIC CORP       | 10113710 | 9,961.12   | 234,269   | SH | DEFINE2 | 11,276  |
|                              | 10113710 | 115,803.01 | 2,723,495 | SH | DEFINE4 | 139,905 |
| BOWNE AND COMPANY INC        | 10304310 | 11,364.81  | 951,030   | SH | DEFINE2 | 405,530 |
|                              | 10304310 | 664.06     | 55,570    | SH | DEFINE4 | 3,550   |
| BOWSTREET INC P/P (PRIVATE)  | 1030869A | 20.63      | 27,500    | SH | DEFINE2 | 0       |
|                              | 1030869A | 466.88     | 622,500   | SH | DEFINE4 | 834     |
| BOYD GAMING CORP             | 10330410 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 10330410 | 1,352.59   | 96,270    | SH | DEFINE4 | 6,170   |
| BRADLEY PHARMACE             | 10457610 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 10457610 | 68.93      | 5,290     | SH | DEFINE4 | 0       |
| BRANDYWINE RLTY              | 10536820 | 737.16     | 33,799    | SH | DEFINE2 | 16,469  |
|                              | 10536820 | 7,626.30   | 349,670   | SH | DEFINE4 | 54,600  |
| BRASCAN CORPORATION CL A     | 10549P60 | 92.25      | 4,500     | SH | DEFINE2 | 4,500   |
|                              | 10549P60 | 0.00       | 0         | SH | DEFINE4 | 0       |
| BRASIL TELECOM PART SA-ADR   | 10553010 | 1,992.65   | 78,917    | SH | DEFINE2 | 5,520   |
|                              | 10553010 | 663.09     | 26,261    | SH | DEFINE4 | 12,361  |
| BRIGGS & STRATTON CORP       | 10904310 | 13,464.99  | 317,047   | SH | DEFINE2 | 139,093 |
|                              | 10904310 | 20,281.17  | 477,541   | SH | DEFINE4 | 73,169  |
| BRINKER INTERNATIONAL INC    | 10964110 | 303.15     | 9,400     | SH | DEFINE2 | 0       |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
|                              | 10964110 | 125.78     | 3,900     | SH DEFINE4 | 0         |
| BRISTOL MYERS SQUIBB CO      | 11012210 | 21,381.36  | 923,601   | SH DEFINE2 | 28,514    |
|                              | 11012210 | 252,013.82 | 10,886,12 | SH DEFINE4 | 217,093   |
| BRITESMILE INC               | 11041510 | 823.09     | 2,494,204 | SH DEFINE2 | 1,460,100 |
|                              | 11041510 | 497.61     | 1,507,900 | SH DEFINE4 | 0         |
| BRITESMILE INC P/P (PRIVATE) | 1104159A | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 1104159A | 122.08     | 369,937   | SH DEFINE4 | 0         |
| BROADCOM CORP - CL A         | 11132010 | 2,293.77   | 152,309   | SH DEFINE2 | 8,196     |
|                              | 11132010 | 30,866.93  | 2,049,597 | SH DEFINE4 | 82,075    |
| BROCADE COMMUNICATIONS SYS   | 11162110 | 70.38      | 17,000    | SH DEFINE2 | 4,000     |
|                              | 11162110 | 0.00       | 0         | SH DEFINE4 | 0         |
| BROOKLINE BANC RP            | 11373M10 | 19,958.89  | 1,677,218 | SH DEFINE2 | 1,073,518 |
|                              | 11373M10 | 29,614.27  | 2,488,594 | SH DEFINE4 | 264,700   |
| BROOKS-PRI AUTOMATION INC    | 11442E10 | 10,344.01  | 902,619   | SH DEFINE2 | 442,187   |
|                              | 11442E10 | 44,736.98  | 3,903,750 | SH DEFINE4 | 213,428   |
| BROWN & BROWN INC            | 11523610 | 6,397.74   | 197,950   | SH DEFINE2 | 112,800   |
|                              | 11523610 | 12,404.42  | 383,800   | SH DEFINE4 | 0         |
| BROWN FORMAN CORP CLASS B    | 11563720 | 1,267.98   | 19,400    | SH DEFINE2 | 0         |
|                              | 11563720 | 0.00       | 0         | SH DEFINE4 | 0         |
| BROWN TOM INC                | 11566020 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 11566020 | 3,436.19   | 136,900   | SH DEFINE4 | 0         |
| BROWN SHOE COMPANY INC       | 11573610 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 11573610 | 2,768.81   | 116,190   | SH DEFINE4 | 7,410     |
| BRUNSWICK CORP               | 11704310 | 4,004.85   | 201,654   | SH DEFINE2 | 74,020    |
|                              | 11704310 | 35,403.41  | 1,782,649 | SH DEFINE4 | 239,095   |
| BUCA INC                     | 11776910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 11776910 | 1,266.05   | 152,170   | SH DEFINE4 | 10,000    |
| BUILDING MATERIA             | 12011310 | 2.86       | 200       | SH DEFINE2 | 0         |
|                              | 12011310 | 0.00       | 0         | SH DEFINE4 | 0         |
| BURLINGTON COAT FACTORY WARE | 12157910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 12157910 | 1,176.26   | 65,530    | SH DEFINE4 | 4,180     |
| BURLINGTON NORTHERN SANTA FE | 12189T10 | 7,003.45   | 269,260   | SH DEFINE2 | 46,467    |
|                              | 12189T10 | 120,439.59 | 4,630,511 | SH DEFINE4 | 121,940   |
| BURLINGTON RESOURCES INC     | 12201410 | 82,125.69  | 1,925,573 | SH DEFINE2 | 834,644   |
|                              | 12201410 | 275,909.29 | 6,469,151 | SH DEFINE4 | 285,428   |
| BUSINESS OBJECTS S A ADR     | 12328X10 | 2,445.29   | 163,019   | SH DEFINE2 | 66,519    |
|                              | 12328X10 | 37,689.00  | 2,512,600 | SH DEFINE4 | 168,700   |
| BUTLER MFG CO                | 12365510 | 59.99      | 3,100     | SH DEFINE2 | 0         |
|                              | 12365510 | 0.00       | 0         | SH DEFINE4 | 0         |
| C&D TECHNOLOGY INC           | 12466110 | 1,668.05   | 94,400    | SH DEFINE2 | 40,300    |
|                              | 12466110 | 0.00       | 0         | SH DEFINE4 | 0         |



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|                             |          |            |           |            |         |
|-----------------------------|----------|------------|-----------|------------|---------|
| CBL & ASSOC PROP            | 12483010 | 0.00       | 0         | SH DEFINE2 | 0       |
|                             | 12483010 | 1,085.76   | 27,110    | SH DEFINE4 | 1,740   |
| CBRL GROUP INC              | 12489V10 | 14,639.72  | 485,885   | SH DEFINE2 | 239,270 |
|                             | 12489V10 | 31,986.40  | 1,061,613 | SH DEFINE4 | 5,460   |
| C D I CORP                  | 12507110 | 0.00       | 0         | SH DEFINE2 | 0       |
|                             | 12507110 | 3,118.89   | 115,600   | SH DEFINE4 | 7,300   |
| CDW COMPUTER CTRS INC       | 12512910 | 12,111.90  | 276,212   | SH DEFINE2 | 107,437 |
|                             | 12512910 | 169,460.04 | 3,864,539 | SH DEFINE4 | 55,147  |
| CH ROBINSON WORLDWIDE INC   | 12541W10 | 942.05     | 30,194    | SH DEFINE2 | 8,869   |
|                             | 12541W10 | 17,387.76  | 557,300   | SH DEFINE4 | 0       |
| CIGNA CORP                  | 12550910 | 26,940.59  | 655,170   | SH DEFINE2 | 196,859 |
|                             | 12550910 | 162,190.97 | 3,944,333 | SH DEFINE4 | 120,959 |
| CIT GROUP INC               | 12558110 | 2,917.95   | 148,875   | SH DEFINE2 | 75,270  |
|                             | 12558110 | 99,890.26  | 5,096,442 | SH DEFINE4 | 126,260 |
| CKE RESTAURANTS             | 12561E10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                             | 12561E10 | 658.43     | 153,122   | SH DEFINE4 | 0       |
| CLECO CORPORATION           | 12561W10 | 421.40     | 30,100    | SH DEFINE2 | 0       |
|                             | 12561W10 | 0.00       | 0         | SH DEFINE4 | 0       |
| CMS ENERGY CORP             | 12589610 | 386.10     | 40,900    | SH DEFINE2 | 0       |
|                             | 12589610 | 0.00       | 0         | SH DEFINE4 | 0       |
| CPB INC                     | 12590310 | 0.00       | 0         | SH DEFINE2 | 0       |
|                             | 12590310 | 323.91     | 11,800    | SH DEFINE4 | 800     |
| CSK AUTO CORP               | 12596510 | 15,094.85  | 1,372,259 | SH DEFINE2 | 963,900 |
|                             | 12596510 | 4,231.59   | 384,690   | SH DEFINE4 | 5,400   |
| CNA FINANCIAL CORP          | 12611710 | 0.69       | 27        | SH DEFINE2 | 27      |
|                             | 12611710 | 0.00       | 0         | SH DEFINE4 | 0       |
| CNF INC                     | 12612W10 | 1,414.00   | 42,539    | SH DEFINE2 | 27,939  |
|                             | 12612W10 | 5,009.27   | 150,700   | SH DEFINE4 | 200     |
| CNOOC LTD-ADR               | 12613210 | 12,527.45  | 480,900   | SH DEFINE2 | 226,000 |
|                             | 12613210 | 0.00       | 0         | SH DEFINE4 | 0       |
| CSG SYSTEMS INTL INC        | 12634910 | 5.36       | 393       | SH DEFINE2 | 393     |
|                             | 12634910 | 49.14      | 3,600     | SH DEFINE4 | 200     |
| CSX CORP                    | 12640810 | 3,078.85   | 108,755   | SH DEFINE2 | 31,228  |
|                             | 12640810 | 13,686.64  | 483,456   | SH DEFINE4 | 7,096   |
| CVB FINANCIAL               | 12660010 | 214.88     | 8,450     | SH DEFINE2 | 0       |
|                             | 12660010 | 244.13     | 9,600     | SH DEFINE4 | 600     |
| CVS CORPORATION             | 12665010 | 4,495.52   | 180,037   | SH DEFINE2 | 50,637  |
|                             | 12665010 | 5,862.96   | 234,800   | SH DEFINE4 | 0       |
| CABOT OIL & GAS CORP        | 12709710 | 0.00       | 0         | SH DEFINE2 | 0       |
|                             | 12709710 | 961.46     | 38,800    | SH DEFINE4 | 2,500   |
| CABOT MICROELECTRONICS CORP | 12709P10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                             | 12709P10 | 40.59      | 860       | SH DEFINE4 | 0       |

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|                              |             |            |            |    |         |           |
|------------------------------|-------------|------------|------------|----|---------|-----------|
| CACI INTL-A                  | 12719030    | 2,167.98   | 60,830     | SH | DEFINE2 | 39,050    |
|                              | 12719030    | 115.83     | 3,250      | SH | DEFINE4 | 0         |
| CADENCE DESIGN SYS INC       | 12738710    | 1,353.79   | 114,825    | SH | DEFINE2 | 33,800    |
|                              | 12738710    | 25,157.50  | 2,133,800  | SH | DEFINE4 | 0         |
| CALIFORNIA FIRST NATL BANCOR | 13022210    | 12.10      | 945        | SH | DEFINE2 | 0         |
|                              | 13022210    | 0.00       | 0          | SH | DEFINE4 | 0         |
| CALIFORNIA PIZZA KITCHEN     | 13054D10    | 6,746.54   | 267,720    | SH | DEFINE2 | 213,510   |
|                              | 13054D10    | 1,127.70   | 44,750     | SH | DEFINE4 | 1,860     |
| CALLAWAY GOLF CO             | 13119310    | 15,771.17  | 1,190,277  | SH | DEFINE2 | 533,427   |
|                              | 13119310    | 4,526.20   | 341,600    | SH | DEFINE4 | 0         |
| CALPINE CORPORATION          | 13134710    | 349.58     | 107,233    | SH | DEFINE2 | 133       |
|                              | 13134710    | 0.00       | 0          | SH | DEFINE4 | 0         |
| CAMPBELL SOUP CO             | 13442910    | 3,699.69   | 157,635    | SH | DEFINE2 | 4,395     |
|                              | 13442910    | 37,952.49  | 1,617,064  | SH | DEFINE4 | 29,661    |
| CAN NATL RAILWAY             | 13637510    | 24,082.11  | 579,454    | SH | DEFINE2 | 153,850   |
|                              | 13637510    | 29,984.21  | 721,468    | SH | DEFINE4 | 61,591    |
| CANON INC-ADR                | 13800630    | 19.24      | 522        | SH | DEFINE2 | 0         |
|                              | 13800630    | 1,045.88   | 28,382     | SH | DEFINE4 | 0         |
| CAP AUTOMOTIVE               | 13973310    | 11,126.32  | 469,465    | SH | DEFINE2 | 280,956   |
|                              | 13973310    | 0.00       | 0          | SH | DEFINE4 | 0         |
| CAPITAL ONE FINANCIAL CORP   | 14040H10    | 89,069.03  | 2,996,939  | SH | DEFINE2 | 1,402,277 |
|                              | 14040H10    | 306,181.77 | 10,302,215 | SH | DEFINE4 | 502,417   |
| CAP BANCORP LTD              | 14056D10    | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 14056D10    | 38.28      | 1,650      | SH | DEFINE4 | 0         |
| CAPSTAR BROADCASTING P/P     | 14414066P9A | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 14066P9A    | 4,009.09   | 2,727,271  | SH | DEFINE4 | 0         |
| CARDINAL HEALTH INC          | 14149Y10    | 154,922.90 | 2,617,383  | SH | DEFINE2 | 963,115   |
|                              | 14149Y10    | 597,553.41 | 10,095,515 | SH | DEFINE4 | 428,742   |
| CAREER EDUCATION CORP        | 14166510    | 20,335.96  | 508,399    | SH | DEFINE2 | 301,489   |
|                              | 14166510    | 123,790.84 | 3,094,771  | SH | DEFINE4 | 112,000   |
| CAREMARK RX INC              | 14170510    | 21,278.53  | 1,309,448  | SH | DEFINE2 | 489,072   |
|                              | 14170510    | 337,485.67 | 20,768,345 | SH | DEFINE4 | 580,651   |
| CARLISLE CORP                | 14233910    | 11,953.44  | 288,870    | SH | DEFINE2 | 119,530   |
|                              | 14233910    | 7,976.70   | 192,767    | SH | DEFINE4 | 0         |
| CARMAX INC                   | 14313010    | 421.31     | 23,563     | SH | DEFINE2 | 0         |
|                              | 14313010    | 6,572.74   | 367,603    | SH | DEFINE4 | 0         |
| CARNIVAL CORP                | 14365810    | 4,673.76   | 187,325    | SH | DEFINE2 | 13,700    |
|                              | 14365810    | 37.13      | 1,488      | SH | DEFINE4 | 27        |
| CARPENTER TECHNOLOGY CORP    | 14428510    | 4,779.36   | 383,884    | SH | DEFINE2 | 164,384   |
|                              | 14428510    | 0.00       | 0          | SH | DEFINE4 | 0         |
| CARREKER CORPORATION         | 14443310    | 0.00       | 0          | SH | DEFINE2 | 0         |

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|                                |           |            |           |    |         |           |
|--------------------------------|-----------|------------|-----------|----|---------|-----------|
|                                | 14443310  | 836.96     | 184,760   | SH | DEFINE4 | 12,000    |
| CASCADE BANCORP                | 14715410  | 0.00       | 0         | SH | DEFINE2 | 0         |
|                                | 14715410  | 470.85     | 34,070    | SH | DEFINE4 | 2,200     |
| CASCADE CORP                   | 14719510  | 0.00       | 0         | SH | DEFINE2 | 0         |
|                                | 14719510  | 813.16     | 50,982    | SH | DEFINE4 | 3,212     |
| CASELLA WASTE                  | 14744810  | 5,388.44   | 606,124   | SH | DEFINE2 | 482,950   |
|                                | 14744810  | 360.49     | 40,550    | SH | DEFINE4 | 0         |
| CASH AMERICA INTL INC          | 14754D10  | 29.25      | 3,073     | SH | DEFINE2 | 0         |
|                                | 14754D10  | 0.00       | 0         | SH | DEFINE4 | 0         |
| CASUAL MALE CORP               | 14871010  | 0.00       | 0         | SH | DEFINE2 | 0         |
|                                | 14871010  | 10.85      | 217,056   | SH | DEFINE4 | 0         |
| CATALINA MARKETING CORP        | 14886710  | 726.50     | 39,270    | SH | DEFINE2 | 27,970    |
|                                | 14886710  | 2,730.60   | 147,600   | SH | DEFINE4 | 0         |
| CATELLUS DEVELOPMENT CORP      | 14911110  | 607.41     | 30,600    | SH | DEFINE2 | 0         |
|                                | 14911110  | 7,912.21   | 398,600   | SH | DEFINE4 | 0         |
| CATERPILLAR INC                | 14912310  | 5,292.96   | 115,769   | SH | DEFINE2 | 4,400     |
|                                | 14912310  | 0.23       | 5         | SH | DEFINE4 | 0         |
| CATHAY BANCORP                 | 14915010  | 0.00       | 0         | SH | DEFINE2 | 0         |
|                                | 14915010  | 676.22     | 17,800    | SH | DEFINE4 | 1,170     |
| CELCARIBE ORD SHARE TR CTF     | P15089820 | 0.73       | 72,790    | SH | DEFINE2 | 0         |
|                                | 15089820  | 26.95      | 2,694,717 | SH | DEFINE4 | 0         |
| CELESTICA INC                  | 15101Q10  | 885.20     | 62,780    | SH | DEFINE2 | 33,280    |
|                                | 15101Q10  | 24,116.56  | 1,710,394 | SH | DEFINE4 | 80,892    |
| CELGENE CORP                   | 15102010  | 3,092.22   | 144,025   | SH | DEFINE2 | 28,500    |
|                                | 15102010  | 72,085.44  | 3,357,496 | SH | DEFINE4 | 17,900    |
| CELOX SERIES A-1 P/P (PRIVATE) | 1511CE90  | 0.00       | 0         | SH | DEFINE2 | 0         |
|                                | 1511CE90  | 20.83      | 2,083,333 | SH | DEFINE4 | 0         |
| CEMEX SA-SPONS ADR PART CER    | 15129088  | 143,276.43 | 6,660,922 | SH | DEFINE2 | 3,173,634 |
|                                | 15129088  | 95,696.89  | 4,448,949 | SH | DEFINE4 | 387,107   |
| CENDANT CORPORATION            | 15131310  | 3,291.16   | 314,042   | SH | DEFINE2 | 10,328    |
|                                | 15131310  | 491.38     | 46,887    | SH | DEFINE4 | 847       |
| CENTENE CORP                   | 15135B10  | 8,832.62   | 262,954   | SH | DEFINE2 | 188,840   |
|                                | 15135B10  | 2,452.88   | 73,024    | SH | DEFINE4 | 1,874     |
| CENTERPOINT PROPERTIES CORP    | 15189510  | 0.00       | 0         | SH | DEFINE2 | 0         |
|                                | 15189510  | 617.22     | 10,800    | SH | DEFINE4 | 700       |
| CENTERPOINT ENER               | 15189T10  | 9,788.63   | 1,151,604 | SH | DEFINE2 | 409,080   |
|                                | 15189T10  | 153,798.42 | 18,093,93 | SH | DEFINE4 | 409,488   |
| CENTEX CORP                    | 15231210  | 918.66     | 18,300    | SH | DEFINE2 | 900       |
|                                | 15231210  | 0.00       | 0         | SH | DEFINE4 | 0         |
| CENTILLIUM COMMUNICATIONS      | 15231910  | 0.00       | 0         | SH | DEFINE2 | 0         |
|                                | 15231910  | 3,237.45   | 1,432,500 | SH | DEFINE4 | 30,600    |

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|                              |          |            |           |            |         |
|------------------------------|----------|------------|-----------|------------|---------|
| CENTEX CONSTRUCTION PRODUCTS | 15231R10 | 109.95     | 3,128     | SH DEFINE2 | 0       |
|                              | 15231R10 | 0.00       | 0         | SH DEFINE4 | 0       |
| CENTRA SOFTWARE INC          | 15234X10 | 978.64     | 978,640   | SH DEFINE2 | 587,140 |
|                              | 15234X10 | 335.95     | 335,950   | SH DEFINE4 | 0       |
| CENTRAL GARDEN               | 15352710 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 15352710 | 887.92     | 47,970    | SH DEFINE4 | 3,060   |
| CENTURY BUSINESS SERVICES    | 15649010 | 31.14      | 11,750    | SH DEFINE2 | 0       |
|                              | 15649010 | 0.00       | 0         | SH DEFINE4 | 0       |
| CENTURYTEL INC               | 15670010 | 24,547.78  | 835,527   | SH DEFINE2 | 324,485 |
|                              | 15670010 | 229,313.28 | 7,805,081 | SH DEFINE4 | 274,735 |
| CEPHALON INC                 | 15670810 | 11,606.69  | 238,487   | SH DEFINE2 | 89,391  |
|                              | 15670810 | 206,824.29 | 4,249,698 | SH DEFINE4 | 135,361 |
| CERES GROUP INC              | 15677210 | 2,192.93   | 1,142,150 | SH DEFINE2 | 691,900 |
|                              | 15677210 | 1,450.75   | 755,600   | SH DEFINE4 | 0       |
| CERIDIAN CORPORATION - NEW   | 15677910 | 25.96      | 1,800     | SH DEFINE2 | 1,800   |
|                              | 15677910 | 0.00       | 0         | SH DEFINE4 | 0       |
| CERTEGY INC                  | 15688010 | 18.41      | 750       | SH DEFINE2 | 750     |
|                              | 15688010 | 0.00       | 0         | SH DEFINE4 | 0       |
| CERUS CORP                   | 15708510 | 1,385.68   | 64,450    | SH DEFINE2 | 51,490  |
|                              | 15708510 | 86.00      | 4,000     | SH DEFINE4 | 0       |
| CHAMPION ENTERPRISES INC     | 15849610 | 2,469.53   | 866,500   | SH DEFINE2 | 531,400 |
|                              | 15849610 | 0.00       | 0         | SH DEFINE4 | 0       |
| CHARLES RIVER LABS           | 15986410 | 2,473.34   | 64,276    | SH DEFINE2 | 3,581   |
|                              | 15986410 | 107,535.19 | 2,794,573 | SH DEFINE4 | 91,724  |
| CHARTER ONE FINANCIAL INC    | 16090310 | 6,797.35   | 236,594   | SH DEFINE2 | 75,755  |
|                              | 16090310 | 52,453.84  | 1,825,752 | SH DEFINE4 | 104,784 |
| CHARLOTTE RUSSE HOLDING INC  | 16104810 | 267.21     | 25,185    | SH DEFINE2 | 25,185  |
|                              | 16104810 | 5,486.88   | 517,142   | SH DEFINE4 | 85,880  |
| CHARMING SHOPPES             | 16113310 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 16113310 | 1,971.45   | 471,639   | SH DEFINE4 | 0       |
| CHATTEM INC                  | 16245610 | 361.68     | 17,600    | SH DEFINE2 | 0       |
|                              | 16245610 | 1,382.19   | 67,260    | SH DEFINE4 | 4,140   |
| CHECKERS DRIVE-I             | 16280930 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 16280930 | 138.66     | 22,150    | SH DEFINE4 | 1,400   |
| CHECKFREE CORP               | 16281310 | 1.10       | 69        | SH DEFINE2 | 69      |
|                              | 16281310 | 688.04     | 43,000    | SH DEFINE4 | 3,000   |
| CHECKPOINT SYSTEMS INC       | 16282510 | 9.31       | 900       | SH DEFINE2 | 0       |
|                              | 16282510 | 337.63     | 32,653    | SH DEFINE4 | 0       |
| CHELSEA PROPERTY GROUP INC.  | 16342110 | 2.93       | 88        | SH DEFINE2 | 0       |
|                              | 16342110 | 0.00       | 0         | SH DEFINE4 | 0       |
| CHESAPEAKE ENERGY CORP       | 16516710 | 108.21     | 13,980    | SH DEFINE2 | 0       |
|                              | 16516710 | 161.77     | 20,900    | SH DEFINE4 | 0       |

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|                               |          |            |           |    |         |         |
|-------------------------------|----------|------------|-----------|----|---------|---------|
| CHEVRONTEXACO CORP            | 16676410 | 30,859.42  | 464,191   | SH | DEFINE2 | 31,511  |
|                               | 16676410 | 240,285.58 | 3,614,404 | SH | DEFINE4 | 66,503  |
| CHICOS FAS INC                | 16861510 | 5,220.81   | 276,087   | SH | DEFINE2 | 175,281 |
|                               | 16861510 | 47,372.07  | 2,505,133 | SH | DEFINE4 | 62,200  |
| CHINA PETRO-ADR               | 16941R10 | 430.48     | 25,700    | SH | DEFINE2 | 0       |
|                               | 16941R10 | 0.00       | 0         | SH | DEFINE4 | 0       |
| CHINA TELECO-ADR              | 16942610 | 13,216.40  | 764,838   | SH | DEFINE2 | 438,400 |
|                               | 16942610 | 384.12     | 22,229    | SH | DEFINE4 | 10,580  |
| CHIPPAC INC                   | 16965710 | 621.25     | 175,000   | SH | DEFINE2 | 0       |
|                               | 16965710 | 0.00       | 0         | SH | DEFINE4 | 0       |
| CHOICE HOTELS INTL INC        | 16990510 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                               | 16990510 | 1,406.04   | 61,940    | SH | DEFINE4 | 3,670   |
| CHIQUITA BRANDS INTERNATIONAL | 17003280 | 6,306.46   | 475,600   | SH | DEFINE2 | 282,300 |
|                               | 17003280 | 3,999.22   | 301,600   | SH | DEFINE4 | 3,100   |
| CHIRON CORP                   | 17004010 | 2,326.12   | 61,865    | SH | DEFINE2 | 114     |
|                               | 17004010 | 26,359.29  | 701,045   | SH | DEFINE4 | 10,845  |
| CHITTENDEN CORP               | 17022810 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                               | 17022810 | 1,373.37   | 53,900    | SH | DEFINE4 | 3,500   |
| CHOICEPOINT INC               | 17038810 | 14,098.13  | 357,005   | SH | DEFINE2 | 160,997 |
|                               | 17038810 | 131,542.85 | 3,331,042 | SH | DEFINE4 | 110,700 |
| CHOLESTECH CORP               | 17039310 | 2,849.56   | 409,420   | SH | DEFINE2 | 250,550 |
|                               | 17039310 | 0.00       | 0         | SH | DEFINE4 | 0       |
| CHUBB CORP                    | 17123210 | 4,246.05   | 81,342    | SH | DEFINE2 | 22,462  |
|                               | 17123210 | 5,531.90   | 105,975   | SH | DEFINE4 | 0       |
| CHURCH AND DWIGHT COMPANY IN  | 17134010 | 7,908.76   | 259,900   | SH | DEFINE2 | 143,600 |
|                               | 17134010 | 10,477.05  | 344,300   | SH | DEFINE4 | 33,500  |
| CIBA SPECIAL-ADR SEDOL 243981 | 17162W20 | 5.74       | 166       | SH | DEFINE2 | 0       |
|                               | 17162W20 | 0.00       | 0         | SH | DEFINE4 | 0       |
| CIBER INC                     | 17163B10 | 7,165.13   | 1,391,288 | SH | DEFINE2 | 832,200 |
|                               | 17163B10 | 2,516.81   | 488,700   | SH | DEFINE4 | 0       |
| CIBER INC P/P (PRIVATE)       | 17163B90 | 38.63      | 7,500     | SH | DEFINE2 | 0       |
|                               | 17163B90 | 3,338.43   | 648,238   | SH | DEFINE4 | 0       |
| CIENA CORP                    | 17177910 | 1,377.96   | 268,086   | SH | DEFINE2 | 0       |
|                               | 17177910 | 0.00       | 0         | SH | DEFINE4 | 0       |
| CIMAREX ENERGY C              | 17179810 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                               | 17179810 | 2,146.75   | 119,930   | SH | DEFINE4 | 7,800   |
| CIDRA P/P (PRIVATE)           | 1717CD9A | 194.43     | 5,555     | SH | DEFINE2 | 0       |
|                               | 1717CD9A | 3,694.46   | 105,556   | SH | DEFINE4 | 0       |
| CINCINNATI FINANCIAL CORP     | 17206210 | 1,719.79   | 45,800    | SH | DEFINE2 | 0       |
|                               | 17206210 | 0.00       | 0         | SH | DEFINE4 | 0       |
| CINERGY CORP                  | 17247410 | 4,085.82   | 121,169   | SH | DEFINE2 | 31,710  |

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|                              |          |              |            |    |         |           |
|------------------------------|----------|--------------|------------|----|---------|-----------|
|                              | 17247410 | 31,174.15    | 924,500    | SH | DEFINE4 | 50,531    |
| CIRCUIT CITY STORES-CIRCUIT  | 17273710 | 1,550.36     | 208,944    | SH | DEFINE2 | 67,144    |
|                              | 17273710 | 2,623.71     | 353,600    | SH | DEFINE4 | 0         |
| CISCO SYSTEMS                | 17275R10 | 126,420.88   | 9,650,449  | SH | DEFINE2 | 2,971,689 |
|                              | 17275R10 | 543,860.71   | 41,516,085 | SH | DEFINE4 | 2,572,825 |
| CINTAS CORP                  | 17290810 | 17,920.55    | 391,706    | SH | DEFINE2 | 141,940   |
|                              | 17290810 | 153,127.81   | 3,347,056  | SH | DEFINE4 | 115,770   |
| CITIGROUP INC                | 17296710 | 610,621.63   | 17,352,135 | SH | DEFINE2 | 5,631,822 |
|                              | 17296710 | 2,435,695.12 | 69,215,545 | SH | DEFINE4 | 2,658,738 |
| CITIZENS BANKING CORP MICH   | 17442010 | 8,010.09     | 323,248    | SH | DEFINE2 | 193,240   |
|                              | 17442010 | 3,158.21     | 127,450    | SH | DEFINE4 | 0         |
| CITIZENS COMMUNICATIONS CO   | 17453B10 | 3,698.21     | 350,541    | SH | DEFINE2 | 52,091    |
|                              | 17453B10 | 76,192.97    | 7,222,082  | SH | DEFINE4 | 54,890    |
| CITRIX SYSTEMS INC           | 17737610 | 1,352.74     | 109,800    | SH | DEFINE2 | 0         |
|                              | 17737610 | 121.35       | 9,850      | SH | DEFINE4 | 0         |
| CITY NATIONAL CORP           | 17856610 | 862.20       | 19,600     | SH | DEFINE2 | 13,800    |
|                              | 17856610 | 3,312.45     | 75,300     | SH | DEFINE4 | 0         |
| CLAIRE S STORES INC          | 17958410 | 13,839.39    | 627,068    | SH | DEFINE2 | 259,579   |
|                              | 17958410 | 8,108.52     | 367,400    | SH | DEFINE4 | 0         |
| CLARCOR INC                  | 17989510 | 4,810.75     | 149,078    | SH | DEFINE2 | 60,600    |
|                              | 17989510 | 4,143.47     | 128,400    | SH | DEFINE4 | 0         |
| CLAYTON HOMES INC            | 18419010 | 0.00         | 0          | SH | DEFINE2 | 0         |
|                              | 18419010 | 0.41         | 34         | SH | DEFINE4 | 0         |
| CLEAR CHANNEL COMMUNICATIONS | 18450210 | 8,445.51     | 226,482    | SH | DEFINE2 | 10,454    |
|                              | 18450210 | 40,787.99    | 1,093,805  | SH | DEFINE4 | 68,700    |
| CLEVELAND-CLIFFS INC         | 18589610 | 0.00         | 0          | SH | DEFINE2 | 0         |
|                              | 18589610 | 891.27       | 44,900     | SH | DEFINE4 | 2,900     |
| CLOROX COMPANY               | 18905410 | 5,926.39     | 143,670    | SH | DEFINE2 | 27,214    |
|                              | 18905410 | 22,085.25    | 535,400    | SH | DEFINE4 | 0         |
| COACH INC                    | 18975410 | 5,423.08     | 164,735    | SH | DEFINE2 | 94,315    |
|                              | 18975410 | 25,539.34    | 775,800    | SH | DEFINE4 | 0         |
| COASTAL BANCORP              | 19041P10 | 3.17         | 98         | SH | DEFINE2 | 0         |
|                              | 19041P10 | 0.00         | 0          | SH | DEFINE4 | 0         |
| COBALT CORPORATION           | 19074W10 | 10,236.98    | 741,810    | SH | DEFINE2 | 316,410   |
|                              | 19074W10 | 2,833.55     | 205,330    | SH | DEFINE4 | 6,770     |
| COCA-COLA BOTTLI             | 19109810 | 32.26        | 500        | SH | DEFINE2 | 0         |
|                              | 19109810 | 0.00         | 0          | SH | DEFINE4 | 0         |
| COCA COLA COMPANY            | 19121610 | 53,722.84    | 1,225,989  | SH | DEFINE2 | 120,300   |
|                              | 19121610 | 569,931.86   | 13,006,205 | SH | DEFINE4 | 374,910   |
| COCA COLA ENTERPRISES        | 19121910 | 9,178.70     | 422,592    | SH | DEFINE2 | 77,041    |
|                              | 19121910 | 178,388.47   | 8,213,097  | SH | DEFINE4 | 332,831   |

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|                              |          |            |            |            |           |
|------------------------------|----------|------------|------------|------------|-----------|
| COCA COLA FEMSA ADS          | 19124110 | 1,561.86   | 87,255     | SH DEFINE2 | 0         |
|                              | 19124110 | 623.44     | 34,829     | SH DEFINE4 | 16,429    |
| COGNEX CORP                  | 19242210 | 6,872.38   | 372,891    | SH DEFINE2 | 238,319   |
|                              | 19242210 | 20,026.74  | 1,086,638  | SH DEFINE4 | 137,500   |
| COGNIZANT TECH               | 19244610 | 216.69     | 3,000      | SH DEFINE2 | 0         |
|                              | 19244610 | 1,048.06   | 14,510     | SH DEFINE4 | 900       |
| COGNOS INC                   | 19244C10 | 5,041.16   | 214,975    | SH DEFINE2 | 33,600    |
|                              | 19244C10 | 97,371.55  | 4,152,305  | SH DEFINE4 | 20,100    |
| COHU INC                     | 19257610 | 11,828.06  | 804,630    | SH DEFINE2 | 330,630   |
|                              | 19257610 | 8,008.56   | 544,800    | SH DEFINE4 | 0         |
| COINSTAR INC                 | 19259P30 | 416.51     | 18,389     | SH DEFINE2 | 0         |
|                              | 19259P30 | 920.95     | 40,660     | SH DEFINE4 | 2,600     |
| COLDWATER CREEK INC          | 19306810 | 7,474.68   | 389,306    | SH DEFINE2 | 236,040   |
|                              | 19306810 | 4,146.24   | 215,950    | SH DEFINE4 | 0         |
| COLE NATL CORP               | 19329010 | 9.12       | 800        | SH DEFINE2 | 0         |
|                              | 19329010 | 0.00       | 0          | SH DEFINE4 | 0         |
| KENNETH COLE PRODUCTIONS CL  | 19329410 | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 19329410 | 2,718.98   | 133,940    | SH DEFINE4 | 8,660     |
| COLGATE PALMOLIVE CO         | 19416210 | 48,485.85  | 924,773    | SH DEFINE2 | 252,785   |
|                              | 19416210 | 120,948.15 | 2,306,850  | SH DEFINE4 | 69,155    |
| COLONIAL BANCGROUP INC       | 19549330 | 14,767.55  | 1,237,850  | SH DEFINE2 | 518,220   |
|                              | 19549330 | 9,282.22   | 778,057    | SH DEFINE4 | 13,082    |
| COLUMBIA SPORTSWEAR CO       | 19851610 | 671.19     | 15,110     | SH DEFINE2 | 0         |
|                              | 19851610 | 22,327.54  | 502,646    | SH DEFINE4 | 12,300    |
| COMFORT SYSTEMS              | 19990810 | 22.58      | 6,740      | SH DEFINE2 | 0         |
|                              | 19990810 | 0.00       | 0          | SH DEFINE4 | 0         |
| COMCAST CORP-A               | 20030N10 | 46,074.11  | 1,954,778  | SH DEFINE2 | 377,908   |
|                              | 20030N10 | 220,965.34 | 9,374,855  | SH DEFINE4 | 386,018   |
| COMCAST CORP SPECIAL CLASS A | 20030N20 | 146,177.22 | 6,470,882  | SH DEFINE2 | 2,866,071 |
|                              | 20030N20 | 247,491.95 | 10,955,815 | SH DEFINE4 | 467,871   |
| COMDISCO                     | 20033410 | 45.86      | 588        | SH DEFINE2 | 254       |
|                              | 20033410 | 898.33     | 11,517     | SH DEFINE4 | 0         |
| COMERICA INC                 | 20034010 | 193,761.16 | 4,481,063  | SH DEFINE2 | 1,638,890 |
|                              | 20034010 | 477,714.70 | 11,047,985 | SH DEFINE4 | 425,693   |
| COMMERCE BANCORP INC NJ      | 20051910 | 40,511.05  | 937,973    | SH DEFINE2 | 316,280   |
|                              | 20051910 | 95,685.78  | 2,215,462  | SH DEFINE4 | 129,481   |
| COMMERCE GROUP INC MASS      | 20064110 | 10,416.90  | 277,858    | SH DEFINE2 | 118,258   |
|                              | 20064110 | 2,218.66   | 59,180     | SH DEFINE4 | 3,790     |
| COMMERCIAL FEDERAL CORP      | 20164710 | 15,672.05  | 671,180    | SH DEFINE2 | 277,940   |
|                              | 20164710 | 10,248.32  | 438,900    | SH DEFINE4 | 0         |
| COMMONWEALTH TELEPHONE ENTER | 20334910 | 221.42     | 6,178      | SH DEFINE2 | 0         |
|                              | 20334910 | 1,706.34   | 47,610     | SH DEFINE4 | 2,900     |

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|                              |             |            |             |         |           |
|------------------------------|-------------|------------|-------------|---------|-----------|
| COMMUNITY HEALTH SYSTEMS     | 20366810    | 2,928.41   | 142,225 SH  | DEFINE2 | 37,500    |
|                              | 20366810    | 82,023.35  | 3,983,650SH | DEFINE4 | 2,249     |
| COMMUNICATIONS SYSTEMS INC   | 20390010    | 3,967.91   | 497,856 SH  | DEFINE2 | 221,956   |
|                              | 20390010    | 0.00       | 0 SH        | DEFINE4 | 0         |
| COMMUNITY FIRST BANKSHARES   | 20390210    | 9,594.93   | 362,620 SH  | DEFINE2 | 153,850   |
|                              | 20390210    | 2,073.41   | 78,360 SH   | DEFINE4 | 5,010     |
| COMMUNI TRUST BA             | 20414910    | 88.49      | 3,520 SH    | DEFINE2 | 0         |
|                              | 20414910    | 0.00       | 0 SH        | DEFINE4 | 0         |
| CEMIG SA -SPONS ADR          | 20440960    | 894.54     | 122,038 SH  | DEFINE2 | 0         |
|                              | 20440960    | 327.19     | 44,637 SH   | DEFINE4 | 18,855    |
| BRASIL DISTR PAO ACU SP ADR  | 20440T20    | 15,553.54  | 1,016,571SH | DEFINE2 | 497,700   |
|                              | 20440T20    | 322.86     | 21,102 SH   | DEFINE4 | 9,578     |
| CIA VALE DO RIO DOCE SP ADR  | 20441210    | 81,635.90  | 2,968,578SH | DEFINE2 | 1,509,635 |
|                              | 20441210    | 32,685.15  | 1,188,551SH | DEFINE4 | 121,506   |
| CIA VALE DO RIO DOCE-ADR     | 20441220    | 101,084.80 | 3,496,534SH | DEFINE2 | 1,663,480 |
|                              | 20441220    | 69,453.96  | 2,402,420SH | DEFINE4 | 237,952   |
| CIA PARANAENSE ENERGIA-COPEL | 20441B40    | 1,248.40   | 444,271 SH  | DEFINE2 | 0         |
|                              | 20441B40    | 471.82     | 167,908 SH  | DEFINE4 | 78,008    |
| COMPANHIA DE BEBIDAS-PR ADR  | 20441W20    | 100,679.55 | 6,470,408SH | DEFINE2 | 2,843,808 |
|                              | 20441W20    | 68,371.53  | 4,394,057SH | DEFINE4 | 362,065   |
| TELEF VENEZU-ADR             | 20442110    | 1,021.86   | 81,100 SH   | DEFINE2 | 0         |
|                              | 20442110    | 355.18     | 28,189 SH   | DEFINE4 | 12,539    |
| CTC-SPONS ADR                | 20444930    | 1,326.98   | 138,371 SH  | DEFINE2 | 0         |
|                              | 20444930    | 476.59     | 49,697 SH   | DEFINE4 | 22,597    |
| COMPASS BANCSHARES INC       | 20449H10    | 608.20     | 19,450 SH   | DEFINE2 | 16,730    |
|                              | 20449H10    | 12,624.17  | 403,715 SH  | DEFINE4 | 28,205    |
| COMPUCOM SYSTEMS             | 20478010    | 0.00       | 0 SH        | DEFINE2 | 0         |
|                              | 20478010    | 1,125.37   | 200,600 SH  | DEFINE4 | 12,900    |
| COMPUDYNE CORP               | 20479530    | 430.17     | 68,390 SH   | DEFINE2 | 39,940    |
|                              | 20479530    | 0.00       | 0 SH        | DEFINE4 | 0         |
| COMPUTER ASSOCIATES          | 20491210    | 88,557.87  | 6,559,842SH | DEFINE2 | 2,151,033 |
|                              | 20491210    | 463,568.36 | 34,338,39SH | DEFINE4 | 960,700   |
| COMPUTER SCIENCES CORP       | 20536310    | 28,369.64  | 823,502 SH  | DEFINE2 | 367,730   |
|                              | 20536310    | 67,469.39  | 1,958,473SH | DEFINE4 | 92,926    |
| COMPUTER TASK GROUP INC      | 20547710    | 2,530.25   | 725,000 SH  | DEFINE2 | 315,100   |
|                              | 20547710    | 313.79     | 89,910 SH   | DEFINE4 | 5,740     |
| COMPUWARE CORP               | 20563810    | 939.05     | 195,635 SH  | DEFINE2 | 118       |
|                              | 20563810    | 6,179.03   | 1,287,297SH | DEFINE4 | 24,182    |
| COMUNICACION CELULAR WTS     | 14420584711 | 0.25       | 250 SH      | DEFINE2 | 0         |
|                              | 20584711    | 15.75      | 15,750 SH   | DEFINE4 | 0         |
| COMVERSE TECHNOLOGY INC      | 20586240    | 1,495.38   | 149,240 SH  | DEFINE2 | 0         |



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|                              |          |            |            |            |         |
|------------------------------|----------|------------|------------|------------|---------|
|                              | 20586240 | 0.00       | 0          | SH DEFINE4 | 0       |
| CONAGRA INC                  | 20588710 | 6,459.98   | 258,296    | SH DEFINE2 | 5,821   |
|                              | 20588710 | 58,150.98  | 2,325,109  | SH DEFINE4 | 42,943  |
| COMPUTER HORIZONS CORP       | 20590810 | 14.72      | 4,500      | SH DEFINE2 | 0       |
|                              | 20590810 | 0.00       | 0          | SH DEFINE4 | 0       |
| CONCEPTUS INC                | 20601610 | 4,479.68   | 373,930    | SH DEFINE2 | 269,260 |
|                              | 20601610 | 270.15     | 22,550     | SH DEFINE4 | 0       |
| CONCERTO SOFTWARE INC        | 20602T10 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 20602T10 | 452.05     | 66,970     | SH DEFINE4 | 4,400   |
| CONCORD COMM                 | 20618610 | 4,030.80   | 448,365    | SH DEFINE2 | 248,585 |
|                              | 20618610 | 495.35     | 55,100     | SH DEFINE4 | 2,000   |
| CONCORD EFS INC              | 20619710 | 20,355.05  | 1,293,205  | SH DEFINE2 | 544,327 |
|                              | 20619710 | 87,861.89  | 5,582,077  | SH DEFINE4 | 310,100 |
| CONEXANT SYSTEMS INC         | 20714210 | 3.43       | 2,133      | SH DEFINE2 | 0       |
|                              | 20714210 | 191.91     | 119,199    | SH DEFINE4 | 2,154   |
| CONMED CORP                  | 20741010 | 5,051.18   | 257,845    | SH DEFINE2 | 139,160 |
|                              | 20741010 | 6,585.18   | 336,150    | SH DEFINE4 | 29,700  |
| CONNETICS CORP               | 20819210 | 8,231.12   | 684,785    | SH DEFINE2 | 527,605 |
|                              | 20819210 | 5,772.27   | 480,222    | SH DEFINE4 | 8,372   |
| CONOCOPHILLIPS               | 20825C10 | 22,572.58  | 466,472    | SH DEFINE2 | 83,157  |
|                              | 20825C10 | 204,010.75 | 4,215,969  | SH DEFINE4 | 238,264 |
| CONSOL ENERGY INC            | 20854P10 | 1.90       | 110        | SH DEFINE2 | 0       |
|                              | 20854P10 | 1,494.72   | 86,500     | SH DEFINE4 | 0       |
| CONSOLIDATED EDISON INC      | 20911510 | 4,867.22   | 113,667    | SH DEFINE2 | 35,067  |
|                              | 20911510 | 21,693.51  | 506,621    | SH DEFINE4 | 2,621   |
| CONSTELLATION BRANDS INC-A   | 21036P10 | 7,478.73   | 315,425    | SH DEFINE2 | 188,155 |
|                              | 21036P10 | 4,148.78   | 174,980    | SH DEFINE4 | 0       |
| CONSTELLATION ENERGY GROUP   | 21037110 | 3,864.31   | 138,904    | SH DEFINE2 | 18,440  |
|                              | 21037110 | 10,804.20  | 388,361    | SH DEFINE4 | 27,722  |
| CONTIFINANCIAL CORP LIQUIDAT | 21075M10 | 130.03     | 5,779,244  | SH DEFINE2 | 817,678 |
|                              | 21075M10 | 1,979.38   | 87,972,333 | SH DEFINE4 | 0       |
| CONTOUR ENERGY CO            | 21220C10 | 0.27       | 15,000     | SH DEFINE2 | 0       |
|                              | 21220C10 | 1.22       | 67,500     | SH DEFINE4 | 0       |
| CONVERGENT P/P (PRIVATE)     | 2124839A | 195.72     | 97,859     | SH DEFINE2 | 0       |
|                              | 2124839A | 2,250.76   | 1,125,382  | SH DEFINE4 | 7,242   |
| CONVERGYS CORP               | 21248510 | 1,363.14   | 89,976     | SH DEFINE2 | 1,000   |
|                              | 21248510 | 20,836.83  | 1,375,368  | SH DEFINE4 | 39,190  |
| COOPER CAMERON CORP          | 21664010 | 10,742.39  | 215,624    | SH DEFINE2 | 70,782  |
|                              | 21664010 | 120,477.66 | 2,418,259  | SH DEFINE4 | 131,900 |
| COOPER TIRE AND RUBBER       | 21683110 | 427.42     | 27,863     | SH DEFINE2 | 195     |
|                              | 21683110 | 0.00       | 0          | SH DEFINE4 | 0       |

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|                              |          |           |           |            |         |
|------------------------------|----------|-----------|-----------|------------|---------|
| COORS ADOLPH CO CL B         | 21701610 | 1,425.59  | 23,275    | SH DEFINE2 | 9,070   |
|                              | 21701610 | 3,856.86  | 62,969    | SH DEFINE4 | 0       |
| COPPERCOM P/P (PRIVATE)      | 2175CC9A | 10.84     | 4,334     | SH DEFINE2 | 0       |
|                              | 2175CC9A | 205.88    | 82,352    | SH DEFINE4 | 0       |
| CORINTHIAN COLLEGES INC      | 21886810 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 21886810 | 88.59     | 2,340     | SH DEFINE4 | 0       |
| CORIXA CORP                  | 21887F10 | 15.34     | 2,400     | SH DEFINE2 | 0       |
|                              | 21887F10 | 1,154.03  | 180,600   | SH DEFINE4 | 11,500  |
| CORNING INC                  | 21935010 | 1,103.02  | 333,239   | SH DEFINE2 | 0       |
|                              | 21935010 | 575.19    | 173,772   | SH DEFINE4 | 0       |
| CORPORATE EXECUTIVE BOARD    | 21988R10 | 2,400.38  | 75,200    | SH DEFINE2 | 59,900  |
|                              | 21988R10 | 159.60    | 5,000     | SH DEFINE4 | 0       |
| CORUS GROUP-ADR              | 22087M10 | 5.00      | 1,200     | SH DEFINE2 | 1,200   |
|                              | 22087M10 | 0.00      | 0         | SH DEFINE4 | 0       |
| CORVEL CORP                  | 22100610 | 87.23     | 2,440     | SH DEFINE2 | 0       |
|                              | 22100610 | 0.00      | 0         | SH DEFINE4 | 0       |
| COST PLUS INC                | 22148510 | 367.72    | 12,826    | SH DEFINE2 | 12,743  |
|                              | 22148510 | 7,238.57  | 252,479   | SH DEFINE4 | 42,100  |
| COSTCO WHOLESALE CORP        | 22160K10 | 3,924.05  | 139,845   | SH DEFINE2 | 4,641   |
|                              | 22160K10 | 0.00      | 0         | SH DEFINE4 | 0       |
| COUNTRYWIDE FINANCIAL CORP   | 22237210 | 2,489.38  | 48,197    | SH DEFINE2 | 2,187   |
|                              | 22237210 | 17,854.11 | 345,675   | SH DEFINE4 | 20,726  |
| COVAD COMMUNICATIONS GROUP   | 22281420 | 16.84     | 17,912    | SH DEFINE2 | 6,305   |
|                              | 22281420 | 396.39    | 421,696   | SH DEFINE4 | 0       |
| COVANCE INC                  | 22281610 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 22281610 | 5,530.22  | 224,897   | SH DEFINE4 | 1,197   |
| COVANSYS CORP                | 22281W10 | 11.32     | 3,011     | SH DEFINE2 | 0       |
|                              | 22281W10 | 0.00      | 0         | SH DEFINE4 | 0       |
| COVENANT TRANS-A             | 22284P10 | 1.99      | 105       | SH DEFINE2 | 0       |
|                              | 22284P10 | 0.00      | 0         | SH DEFINE4 | 0       |
| COVENTRY HEALTH CARE INC     | 22286210 | 592.47    | 20,409    | SH DEFINE2 | 873     |
|                              | 22286210 | 8,095.94  | 278,882   | SH DEFINE4 | 17,450  |
| COX COMMUNICATIONS NEW CL A  | 22404410 | 31,075.73 | 1,094,216 | SH DEFINE2 | 491,713 |
|                              | 22404410 | 0.00      | 0         | SH DEFINE4 | 0       |
| COX RADIO INC CL A           | 22405110 | 526.71    | 23,091    | SH DEFINE2 | 16,591  |
|                              | 22405110 | 7,699.86  | 337,565   | SH DEFINE4 | 54,050  |
| CRANE CO                     | 22439910 | 335.32    | 16,825    | SH DEFINE2 | 0       |
|                              | 22439910 | 0.00      | 0         | SH DEFINE4 | 0       |
| CREE INC                     | 22544710 | 155.33    | 9,500     | SH DEFINE2 | 0       |
|                              | 22544710 | 1,726.56  | 105,600   | SH DEFINE4 | 6,900   |
| CRESCENT REAL ESTATE EQUITIE | 22575610 | 14.98     | 900       | SH DEFINE2 | 900     |
|                              | 22575610 | 0.00      | 0         | SH DEFINE4 | 0       |

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|                             |          |           |           |    |         |           |
|-----------------------------|----------|-----------|-----------|----|---------|-----------|
| CROMPTON CORP               | 22711610 | 17,685.12 | 2,972,289 | SH | DEFINE2 | 1,366,320 |
|                             | 22711610 | 10,301.37 | 1,731,322 | SH | DEFINE4 | 0         |
| CROSS COUNTRY               | 22748P10 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                             | 22748P10 | 1,060.86  | 76,047    | SH | DEFINE4 | 447       |
| CROWN CASTLE INTL CORP      | 22822710 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                             | 22822710 | 0.05      | 12        | SH | DEFINE4 | 0         |
| CROWN CASTLE INTL CORP      | 22822740 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                             | 22822740 | 0.18      | 9         | SH | DEFINE4 | 0         |
| CULLEN FROST BANKERS INC    | 22989910 | 1,000.29  | 30,590    | SH | DEFINE2 | 21,790    |
|                             | 22989910 | 3,747.42  | 114,600   | SH | DEFINE4 | 0         |
| CULP INC                    | 23021510 | 79.11     | 9,307     | SH | DEFINE2 | 0         |
|                             | 23021510 | 1,230.80  | 144,800   | SH | DEFINE4 | 9,400     |
| CUMMINS INC                 | 23102110 | 331.93    | 11,800    | SH | DEFINE2 | 0         |
|                             | 23102110 | 0.00      | 0         | SH | DEFINE4 | 0         |
| CUMULUS MEDIA INC - CL A    | 23108210 | 462.46    | 31,100    | SH | DEFINE2 | 0         |
|                             | 23108210 | 18,621.91 | 1,252,314 | SH | DEFINE4 | 0         |
| CYBERNET INTERNET SVCS INTL | 23250310 | 75.37     | 2,337     | SH | DEFINE2 | 510       |
|                             | 23250310 | 1,994.11  | 61,833    | SH | DEFINE4 | 0         |
| CYBERONICS                  | 23251P10 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                             | 23251P10 | 2,391.63  | 129,980   | SH | DEFINE4 | 8,400     |
| CYMER INC                   | 23257210 | 7,139.83  | 221,390   | SH | DEFINE2 | 140,940   |
|                             | 23257210 | 17,121.56 | 530,901   | SH | DEFINE4 | 0         |
| CYPRESS SEMICONDUCTOR CORP  | 23280610 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                             | 23280610 | 136.63    | 23,886    | SH | DEFINE4 | 0         |
| CYTEC INDUSTRIES INC        | 23282010 | 1,316.51  | 48,259    | SH | DEFINE2 | 34,359    |
|                             | 23282010 | 4,932.22  | 180,800   | SH | DEFINE4 | 0         |
| CYTYC CORPORATION           | 23294610 | 2,388.48  | 234,165   | SH | DEFINE2 | 104,372   |
|                             | 23294610 | 28,743.86 | 2,818,025 | SH | DEFINE4 | 190,983   |
| D P L INC                   | 23329310 | 1,207.52  | 78,717    | SH | DEFINE2 | 67,074    |
|                             | 23329310 | 26,941.72 | 1,756,305 | SH | DEFINE4 | 113,870   |
| DRS TECHNOLOGIES            | 23330X10 | 7,189.77  | 229,485   | SH | DEFINE2 | 174,995   |
|                             | 23330X10 | 457.42    | 14,600    | SH | DEFINE4 | 0         |
| DST SYSTEMS INC             | 23332610 | 10,838.31 | 304,875   | SH | DEFINE2 | 146,134   |
|                             | 23332610 | 92,497.01 | 2,601,885 | SH | DEFINE4 | 99,813    |
| DTE ENERGY CO               | 23333110 | 2,818.61  | 60,746    | SH | DEFINE2 | 11,626    |
|                             | 23333110 | 25,708.66 | 554,066   | SH | DEFINE4 | 16,957    |
| DT INDUSTRIES INC           | 23333J10 | 2,757.26  | 1,056,423 | SH | DEFINE2 | 429,305   |
|                             | 23333J10 | 1,118.74  | 428,635   | SH | DEFINE4 | 0         |
| DT INDUSTRIES P/P (PRIVATE) | 23333J90 | 22.08     | 9,400     | SH | DEFINE2 | 0         |
|                             | 23333J90 | 2,326.92  | 990,600   | SH | DEFINE4 | 0         |
| DANA CORPORATION            | 23581110 | 1,514.43  | 128,778   | SH | DEFINE2 | 62,245    |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
|                              | 23581110 | 3,738.50   | 317,900   | SH DEFINE4 | 0         |
| DANAHER CORP                 | 23585110 | 2,838.24   | 43,200    | SH DEFINE2 | 0         |
|                              | 23585110 | 0.00       | 0         | SH DEFINE4 | 0         |
| DARDEN RESTAURANTS INC       | 23719410 | 19,718.42  | 964,226   | SH DEFINE2 | 409,389   |
|                              | 23719410 | 193,922.83 | 9,482,779 | SH DEFINE4 | 382,840   |
| DATASCOPE CORP               | 23811310 | 8,113.15   | 327,130   | SH DEFINE2 | 131,660   |
|                              | 23811310 | 8,142.17   | 328,300   | SH DEFINE4 | 0         |
| DATASTREAM SYS               | 23812410 | 22.56      | 3,525     | SH DEFINE2 | 0         |
|                              | 23812410 | 138.69     | 21,670    | SH DEFINE4 | 1,400     |
| DAVITA INC                   | 23918K10 | 2,183.04   | 88,490    | SH DEFINE2 | 6,400     |
|                              | 23918K10 | 30,730.18  | 1,245,650 | SH DEFINE4 | 10,000    |
| DAYTON SUPERIOR P/P 144A WAR | 24002811 | 0.23       | 924       | SH DEFINE2 | 320       |
|                              | 24002811 | 6.29       | 25,164    | SH DEFINE4 | 0         |
| DEAN FOODS CO                | 24237010 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 24237010 | 8,971.92   | 241,831   | SH DEFINE4 | 0         |
| DEERE AND COMPANY            | 24419910 | 4,426.77   | 96,549    | SH DEFINE2 | 4,341     |
|                              | 24419910 | 32,357.49  | 705,725   | SH DEFINE4 | 34,970    |
| DEL GLOBAL TECH              | 24507310 | 0.06       | 20        | SH DEFINE2 | 0         |
|                              | 24507310 | 0.00       | 0         | SH DEFINE4 | 0         |
| DEL LABORATORIES             | 24509110 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 24509110 | 288.64     | 14,289    | SH DEFINE4 | 840       |
| DEL MONTE FOODS              | 24522P10 | 327.12     | 42,483    | SH DEFINE2 | 20,839    |
|                              | 24522P10 | 9,974.48   | 1,295,387 | SH DEFINE4 | 46,254    |
| DELIA S CORPORATION - A      | 24688Q10 | 546.20     | 1,213,788 | SH DEFINE2 | 729,030   |
|                              | 24688Q10 | 227.97     | 506,600   | SH DEFINE4 | 0         |
| DELL COMPUTER CORP           | 24702510 | 276,203.10 | 10,329,21 | SH DEFINE2 | 3,810,996 |
|                              | 24702510 | 871,542.44 | 32,593,21 | SH DEFINE4 | 1,825,793 |
| DELPHI CORPORATION           | 24712610 | 1,275.07   | 158,394   | SH DEFINE2 | 0         |
|                              | 24712610 | 0.00       | 0         | SH DEFINE4 | 0         |
| DELTA & PINE LAND CO         | 24735710 | 14,166.17  | 694,080   | SH DEFINE2 | 296,030   |
|                              | 24735710 | 0.00       | 0         | SH DEFINE4 | 0         |
| DELTA AIR LINES INC          | 24736110 | 955.00     | 78,926    | SH DEFINE2 | 30,926    |
|                              | 24736110 | 2,046.11   | 169,100   | SH DEFINE4 | 0         |
| DENBURY RESOURCES INC        | 24791620 | 55.32      | 4,896     | SH DEFINE2 | 0         |
|                              | 24791620 | 56.50      | 5,000     | SH DEFINE4 | 0         |
| DELTA FNDG RESIDUAL EXCHANGE | 24792210 | 1,668.81   | 8,580     | SH DEFINE2 | 90        |
|                              | 24792210 | 5,044.36   | 25,935    | SH DEFINE4 | 0         |
| DELTA FNDG RESIDUAL MGMT INC | 24792610 | 0.09       | 8,580     | SH DEFINE2 | 90        |
|                              | 24792610 | 0.26       | 25,935    | SH DEFINE4 | 0         |
| DE LUXE CORPORATION          | 24801910 | 746.73     | 17,737    | SH DEFINE2 | 112       |
|                              | 24801910 | 329.43     | 7,825     | SH DEFINE4 | 575       |

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|                             |             |            |           |            |           |
|-----------------------------|-------------|------------|-----------|------------|-----------|
| DENTSPLY INTERNATIONAL INC  | 24903010    | 267.84     | 7,200     | SH DEFINE2 | 0         |
|                             | 24903010    | 15,173.14  | 407,880   | SH DEFINE4 | 4,450     |
| DEPARTMENT 56               | 24950910    | 14.19      | 1,100     | SH DEFINE2 | 0         |
|                             | 24950910    | 1,032.90   | 80,070    | SH DEFINE4 | 5,070     |
| CASUAL MALE RETAIL GROUP    | IN25057L90  | 48.76      | 12,600    | SH DEFINE2 | 0         |
|                             | 25057L90    | 5,046.87   | 1,304,100 | SH DEFINE4 | 0         |
| DEUTSCHE TELEKOM AG-SPON    | ADR25156610 | 0.00       | 0         | SH DEFINE2 | 0         |
|                             | 25156610    | 97.79      | 7,700     | SH DEFINE4 | 0         |
| DEVON ENERGY CORPORATION    | 25179M10    | 2,876.55   | 62,670    | SH DEFINE2 | 0         |
|                             | 25179M10    | 33,755.09  | 735,405   | SH DEFINE4 | 13,490    |
| DIAGEO PLC-SPONS ADR SEDOL  | 225243Q20   | 10.12      | 231       | SH DEFINE2 | 0         |
|                             | 25243Q20    | 537.61     | 12,274    | SH DEFINE4 | 0         |
| DIAGNOSTIC PRODS CORP       | 25245010    | 2,082.08   | 53,912    | SH DEFINE2 | 28,350    |
|                             | 25245010    | 10,209.97  | 264,370   | SH DEFINE4 | 1,290     |
| DIAL CORP (NEW)             | 25247D10    | 1,541.91   | 75,695    | SH DEFINE2 | 4,675     |
|                             | 25247D10    | 38,621.68  | 1,896,008 | SH DEFINE4 | 91,225    |
| DIGITAS INC                 | 25388K10    | 6,774.44   | 1,957,930 | SH DEFINE2 | 1,200,350 |
|                             | 25388K10    | 0.00       | 0         | SH DEFINE4 | 0         |
| DIME CMNTY BANCORP INC      | 25392210    | 214.48     | 11,200    | SH DEFINE2 | 0         |
|                             | 25392210    | 0.00       | 0         | SH DEFINE4 | 0         |
| DILLARDS INC - CL A         | 25406710    | 384.61     | 24,250    | SH DEFINE2 | 0         |
|                             | 25406710    | 258.12     | 16,275    | SH DEFINE4 | 1,175     |
| DISCOVERY LABORATORIES INC  | 25466810    | 2,520.01   | 896,800   | SH DEFINE2 | 711,000   |
|                             | 25466810    | 175.63     | 62,500    | SH DEFINE4 | 0         |
| DISNEY WALT PRODUCTIONS INC | 25468710    | 31,710.07  | 1,944,210 | SH DEFINE2 | 372,889   |
|                             | 25468710    | 311,894.97 | 19,122,92 | SH DEFINE4 | 676,514   |
| DIVA SYSTEMS CORP WARRANTS  | P25501311   | 0.01       | 827       | SH DEFINE2 | 0         |
|                             | 25501311    | 0.37       | 36,585    | SH DEFINE4 | 0         |
| DIVA SYSTEMS WARR P/P 144A  | 025501315   | 0.08       | 7,729     | SH DEFINE2 | 3,591     |
|                             | 25501315    | 2.05       | 204,792   | SH DEFINE4 | 0         |
| DIXONS GROUP-ADR            | 25587520    | 10.35      | 1,478     | SH DEFINE2 | 0         |
|                             | 25587520    | 586.47     | 83,746    | SH DEFINE4 | 0         |
| DOCUCORP INTL               | 25591110    | 14.99      | 2,264     | SH DEFINE2 | 0         |
|                             | 25591110    | 393.09     | 59,370    | SH DEFINE4 | 3,900     |
| DOCUMENTUM INC              | 25615910    | 7,968.59   | 508,850   | SH DEFINE2 | 314,190   |
|                             | 25615910    | 31,196.83  | 1,992,135 | SH DEFINE4 | 5,200     |
| DOLE FOOD CO                | 25660510    | 632.48     | 19,413    | SH DEFINE2 | 1,733     |
|                             | 25660510    | 20,009.50  | 614,165   | SH DEFINE4 | 39,020    |
| DOLLAR GENERAL CORP         | 25666910    | 1,129.67   | 94,533    | SH DEFINE2 | 0         |
|                             | 25666910    | 0.00       | 0         | SH DEFINE4 | 0         |
| DOLLAR TREE STORES          | 25674710    | 5,944.71   | 241,950   | SH DEFINE2 | 66,150    |
|                             | 25674710    | 154,929.43 | 6,305,634 | SH DEFINE4 | 0         |

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|                              |            |            |           |    |         |         |
|------------------------------|------------|------------|-----------|----|---------|---------|
| DOMINION RESOURCES INC/VA    | 25746U10   | 11,169.95  | 203,460   | SH | DEFINE2 | 31,435  |
|                              | 25746U10   | 109,177.00 | 1,988,652 | SH | DEFINE4 | 52,576  |
| DONNELLEY R R AND SONS CO    | 25786710   | 1,761.08   | 80,895    | SH | DEFINE2 | 35,195  |
|                              | 25786710   | 3,851.11   | 176,900   | SH | DEFINE4 | 0       |
| DORAL FINL CORP              | 25811P10   | 1,279.36   | 44,733    | SH | DEFINE2 | 4,019   |
|                              | 25811P10   | 40,051.01  | 1,400,385 | SH | DEFINE4 | 88,800  |
| DOSKOCIL MANUFACTURING CO    | 25848790   | 142.57     | 39,060    | SH | DEFINE2 | 0       |
|                              | 25848790   | 1,913.84   | 524,340   | SH | DEFINE4 | 0       |
| DOVER CORPORATION            | 26000310   | 20,586.99  | 706,001   | SH | DEFINE2 | 322,169 |
|                              | 26000310   | 167,959.91 | 5,759,942 | SH | DEFINE4 | 342,727 |
| DOW CHEMICAL COMPANY         | 26054310   | 26,162.25  | 880,884   | SH | DEFINE2 | 224,935 |
|                              | 26054310   | 277,286.15 | 9,336,234 | SH | DEFINE4 | 324,856 |
| DOW JONES & CO INC           | 26056110   | 1,059.14   | 24,500    | SH | DEFINE2 | 1,100   |
|                              | 26056110   | 0.00       | 0         | SH | DEFINE4 | 0       |
| DOWNEY FINANCIAL CORP        | 26101810   | 7,065.24   | 181,160   | SH | DEFINE2 | 71,460  |
|                              | 26101810   | 10,286.25  | 263,750   | SH | DEFINE4 | 1,000   |
| DUPONT E I DENEMOURS & CO    | LT26353410 | 24,414.60  | 575,816   | SH | DEFINE2 | 43,558  |
|                              | 26353410   | 247,642.71 | 5,840,630 | SH | DEFINE4 | 138,485 |
| DUANE READE INC              | 26357810   | 2,617.92   | 153,995   | SH | DEFINE2 | 128,844 |
|                              | 26357810   | 9,759.11   | 574,065   | SH | DEFINE4 | 91,400  |
| DUCOMMUN INC                 | 26414710   | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 26414710   | 537.95     | 33,940    | SH | DEFINE4 | 2,180   |
| DUKE POWER COMPANY           | 26439910   | 7,717.42   | 394,955   | SH | DEFINE2 | 12,284  |
|                              | 26439910   | 94,279.76  | 4,824,962 | SH | DEFINE4 | 104,121 |
| DUN AND BRADSTREET CORPORATI | 26483E10   | 482.86     | 14,000    | SH | DEFINE2 | 0       |
|                              | 26483E10   | 42.42      | 1,230     | SH | DEFINE4 | 0       |
| DURA AUTOMOTIVE              | 26590310   | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 26590310   | 207.83     | 20,700    | SH | DEFINE4 | 1,250   |
| DYNAMICS RSCH                | 26805710   | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 26805710   | 217.44     | 15,520    | SH | DEFINE4 | 960     |
| DYNEGY INC                   | 26816Q10   | 290.79     | 246,428   | SH | DEFINE2 | 0       |
|                              | 26816Q10   | 5,932.48   | 5,027,528 | SH | DEFINE4 | 93,500  |
| EGL INC                      | 26848410   | 17,759.49  | 1,246,280 | SH | DEFINE2 | 516,040 |
|                              | 26848410   | 12,484.43  | 876,100   | SH | DEFINE4 | 6,330   |
| EMC CORP                     | 26864810   | 4,624.20   | 753,127   | SH | DEFINE2 | 85,097  |
|                              | 26864810   | 10,867.94  | 1,770,022 | SH | DEFINE4 | 17,425  |
| ENSCO INTERNATIONAL INC      | 26874Q10   | 3,859.57   | 131,055   | SH | DEFINE2 | 32,630  |
|                              | 26874Q10   | 100,924.56 | 3,426,980 | SH | DEFINE4 | 350     |
| ENI SPA - SPONS ADR          | 26874R10   | 211.92     | 2,700     | SH | DEFINE2 | 0       |
|                              | 26874R10   | 180.53     | 2,300     | SH | DEFINE4 | 2,300   |
| EOG RESOURCES INC            | 26875P10   | 3,662.42   | 91,744    | SH | DEFINE2 | 22,894  |

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|                              |             |            |           |    |         |           |
|------------------------------|-------------|------------|-----------|----|---------|-----------|
|                              | 26875P10    | 41,587.06  | 1,041,760 | SH | DEFINE4 | 25,060    |
| E.ON AG-ADR                  | 26878010    | 1.80       | 44        | SH | DEFINE2 | 0         |
|                              | 26878010    | 0.00       | 0         | SH | DEFINE4 | 0         |
| EPIX MEDICAL                 | 26881Q10    | 2,848.62   | 394,000   | SH | DEFINE2 | 314,100   |
|                              | 26881Q10    | 190.15     | 26,300    | SH | DEFINE4 | 0         |
| ESTUDIO P/P (PRIVATE)        | 2689ES9A    | 12.44      | 124,350   | SH | DEFINE2 | 0         |
|                              | 2689ES9A    | 134.21     | 1,342,108 | SH | DEFINE4 | 0         |
| ESS TECHNOLOGY               | 26915110    | 228.26     | 36,290    | SH | DEFINE2 | 0         |
|                              | 26915110    | 2,843.71   | 452,100   | SH | DEFINE4 | 28,510    |
| ESTUDIO (PRIVATE) P/P        | 2691ES90    | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 2691ES90    | 150.00     | 200,000   | SH | DEFINE4 | 0         |
| ESTUDIO (PRIVATE) P/P        | 2691ES91    | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 2691ES91    | 16.00      | 1,600,000 | SH | DEFINE4 | 0         |
| E-STUDIO P/P (PRIVATE) CV NT | 2691ES9C    | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 2691ES9C    | 50,000.00  | 1,000,000 | SH | DEFINE4 | 0         |
| E-STUDIO P/P (PRIVATE) WARRA | 2691ES9D    | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 2691ES9D    | 0.00       | 1         | SH | DEFINE4 | 0         |
| E*TRADE GROUP INC            | 26924610    | 0.32       | 66        | SH | DEFINE2 | 66        |
|                              | 26924610    | 621.92     | 127,966   | SH | DEFINE4 | 0         |
| EXCO RESOURCES INC           | 26927920    | 10,015.03  | 572,942   | SH | DEFINE2 | 339,200   |
|                              | 26927920    | 8,483.31   | 485,315   | SH | DEFINE4 | 1,200     |
| EARTHLINK INC                | 27032110    | 2,692.82   | 494,095   | SH | DEFINE2 | 299,717   |
|                              | 27032110    | 1,265.29   | 232,164   | SH | DEFINE4 | 14,801    |
| EARTHWATCH INC               | 14427032410 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 27032410    | 0.00       | 962,653   | SH | DEFINE4 | 0         |
| EAST WEST BANCORP INC        | 27579R10    | 15,950.28  | 442,081   | SH | DEFINE2 | 268,972   |
|                              | 27579R10    | 7,354.91   | 203,850   | SH | DEFINE4 | 0         |
| EASTMAN CHEMICAL CO          | 27743210    | 2,599.31   | 70,691    | SH | DEFINE2 | 1,679     |
|                              | 27743210    | 82,133.22  | 2,233,702 | SH | DEFINE4 | 62,749    |
| EASTMAN KODAK COMPANY        | 27746110    | 10,819.76  | 308,783   | SH | DEFINE2 | 90,855    |
|                              | 27746110    | 109,857.97 | 3,135,216 | SH | DEFINE4 | 48,717    |
| EATON CORPORATION            | 27805810    | 3,961.90   | 50,722    | SH | DEFINE2 | 10,655    |
|                              | 27805810    | 22,085.06  | 282,743   | SH | DEFINE4 | 9,204     |
| EATON VANCE CORP             | 27826510    | 118.65     | 4,200     | SH | DEFINE2 | 0         |
|                              | 27826510    | 6,780.00   | 240,000   | SH | DEFINE4 | 0         |
| EBAY INC                     | 27864210    | 6,477.56   | 95,511    | SH | DEFINE2 | 3,190     |
|                              | 27864210    | 0.00       | 0         | SH | DEFINE4 | 0         |
| ECHOSTAR COMMUNICATIONS CL A | 27876210    | 89,353.15  | 4,014,068 | SH | DEFINE2 | 1,930,626 |
|                              | 27876210    | 200,139.02 | 8,990,971 | SH | DEFINE4 | 393,046   |
| ECLIPSYS CORP                | 27885610    | 8.97       | 1,677     | SH | DEFINE2 | 0         |
|                              | 27885610    | 0.00       | 0         | SH | DEFINE4 | 0         |

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|                              |          |            |           |    |         |           |
|------------------------------|----------|------------|-----------|----|---------|-----------|
| ECOLAB INC                   | 27886510 | 7,276.15   | 146,993   | SH | DEFINE2 | 43,243    |
|                              | 27886510 | 64,354.41  | 1,300,089 | SH | DEFINE4 | 64,065    |
| EDISON INTERNATIONAL         | 28102010 | 57,889.77  | 4,885,213 | SH | DEFINE2 | 1,909,017 |
|                              | 28102010 | 304,279.52 | 25,677,59 | SH | DEFINE4 | 734,413   |
| EDO CORP                     | 28134710 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 28134710 | 2,452.92   | 118,042   | SH | DEFINE4 | 0         |
| EDUCATION MANAGEMENT CORP    | 28139T10 | 680.56     | 18,100    | SH | DEFINE2 | 0         |
|                              | 28139T10 | 10,465.10  | 278,327   | SH | DEFINE4 | 0         |
| J.D. EDWARDS & CO            | 28166710 | 706.20     | 62,606    | SH | DEFINE2 | 306       |
|                              | 28166710 | 9,819.41   | 870,515   | SH | DEFINE4 | 17,775    |
| EDWARDS A G INC              | 28176010 | 1,877.86   | 56,974    | SH | DEFINE2 | 30,849    |
|                              | 28176010 | 20,393.24  | 618,727   | SH | DEFINE4 | 99,700    |
| EDWARDS LIFESCIENCES CORP    | 28176E10 | 5,465.12   | 214,571   | SH | DEFINE2 | 128,620   |
|                              | 28176E10 | 9,119.53   | 358,050   | SH | DEFINE4 | 1,600     |
| EFUNDS CORPORATION           | 28224R10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 28224R10 | 60.58      | 6,650     | SH | DEFINE4 | 0         |
| EL PASO CORPORATION          | 28336L10 | 4,110.58   | 590,600   | SH | DEFINE2 | 210,086   |
|                              | 28336L10 | 82,045.59  | 11,788,15 | SH | DEFINE4 | 242,820   |
| ELAN PLC ADR                 | 28413120 | 7.49       | 5,761     | SH | DEFINE2 | 0         |
|                              | 28413120 | 1,256.88   | 966,831   | SH | DEFINE4 | 6,050     |
| ELECTRO RENT CORP            | 28521810 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 28521810 | 419.51     | 34,610    | SH | DEFINE4 | 2,210     |
| ELECTRONIC ARTS              | 28551210 | 25,135.14  | 505,026   | SH | DEFINE2 | 186,989   |
|                              | 28551210 | 122,597.45 | 2,463,280 | SH | DEFINE4 | 115,002   |
| ELECTRONIC DATA SYSTEMS CORP | 28566110 | 4,153.31   | 225,356   | SH | DEFINE2 | 8,268     |
|                              | 28566110 | 53,833.86  | 2,920,991 | SH | DEFINE4 | 84,091    |
| ELECTRONICS FOR IMAGING      | 28608210 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 28608210 | 0.16       | 10        | SH | DEFINE4 | 0         |
| ELIZABETH ARDEN              | 28660G10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 28660G10 | 547.60     | 37,000    | SH | DEFINE4 | 2,400     |
| EMBARCADERO TECHNOLOGIES     | 29078710 | 3,737.49   | 626,045   | SH | DEFINE2 | 346,365   |
|                              | 29078710 | 148.35     | 24,850    | SH | DEFINE4 | 0         |
| EMCOR GROUP INC              | 29084Q10 | 6,596.56   | 124,440   | SH | DEFINE2 | 73,540    |
|                              | 29084Q10 | 4,492.60   | 84,750    | SH | DEFINE4 | 1,840     |
| EMERSON ELECTRIC CO          | 29101110 | 90,525.56  | 1,780,247 | SH | DEFINE2 | 520,443   |
|                              | 29101110 | 285,581.48 | 5,616,155 | SH | DEFINE4 | 225,294   |
| EMMIS COMMUNICATIONS CL A    | 29152510 | 3,116.04   | 149,594   | SH | DEFINE2 | 64,200    |
|                              | 29152510 | 26,221.10  | 1,258,814 | SH | DEFINE4 | 205,400   |
| EMPRESA NAC ELEC-CHILE-SP AD | 29244T10 | 1,080.73   | 140,537   | SH | DEFINE2 | 0         |
|                              | 29244T10 | 366.04     | 47,600    | SH | DEFINE4 | 23,300    |
| EMULEX CORPORATION           | 29247520 | 16,572.92  | 893,419   | SH | DEFINE2 | 380,138   |
|                              | 29247520 | 192,868.45 | 10,397,22 | SH | DEFINE4 | 338,141   |



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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
| ENCANA CORP                  | 29250510 | 172.92     | 5,560     | SH DEFINE2 | 5,560     |
|                              | 29250510 | 0.00       | 0         | SH DEFINE4 | 0         |
| ENBRIDGE ENERGY              | 29250X10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 29250X10 | 2,278.84   | 60,769    | SH DEFINE4 | 0         |
| ENCORE WIRE                  | 29256210 | 1.61       | 178       | SH DEFINE2 | 0         |
|                              | 29256210 | 0.00       | 0         | SH DEFINE4 | 0         |
| ENDO PHARMA HLDG             | 29264F20 | 19.25      | 2,500     | SH DEFINE2 | 0         |
|                              | 29264F20 | 749.11     | 97,300    | SH DEFINE4 | 5,900     |
| ENERGEN CORP                 | 29265N10 | 9,049.52   | 310,980   | SH DEFINE2 | 127,860   |
|                              | 29265N10 | 6,195.39   | 212,900   | SH DEFINE4 | 0         |
| ENERGY EAST CORPORATION      | 29266M10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 29266M10 | 9,920.62   | 449,100   | SH DEFINE4 | 0         |
| ENERGIZER HOLDINGS INC       | 29266R10 | 1,127.69   | 40,419    | SH DEFINE2 | 2,204     |
|                              | 29266R10 | 18,777.93  | 673,044   | SH DEFINE4 | 42,600    |
| ENGELHARD CORP               | 29284510 | 2,222.82   | 99,455    | SH DEFINE2 | 53,830    |
|                              | 29284510 | 28,321.88  | 1,267,198 | SH DEFINE4 | 91,772    |
| ENGINEERED SUPPORT SYSTEMS I | 29286610 | 1,964.98   | 53,600    | SH DEFINE2 | 42,650    |
|                              | 29286610 | 2,850.13   | 77,745    | SH DEFINE4 | 4,800     |
| ENERGYSOUTH INC              | 29297010 | 293.28     | 10,400    | SH DEFINE2 | 0         |
|                              | 29297010 | 54.43      | 1,930     | SH DEFINE4 | 0         |
| ENNIS BUS FORMS              | 29338910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 29338910 | 1,072.29   | 92,280    | SH DEFINE4 | 6,000     |
| ENRON CORP                   | 29356110 | 0.47       | 7,648     | SH DEFINE2 | 0         |
|                              | 29356110 | 0.00       | 0         | SH DEFINE4 | 0         |
| ENTEGRIS INC                 | 29362U10 | 1,345.18   | 130,600   | SH DEFINE2 | 0         |
|                              | 29362U10 | 0.00       | 0         | SH DEFINE4 | 0         |
| ENTERCOM COMM.CORP.          | 29363910 | 3,312.08   | 70,590    | SH DEFINE2 | 17,940    |
|                              | 29363910 | 93,885.93  | 2,000,979 | SH DEFINE4 | 5,890     |
| ENERGY CORP                  | 29364G10 | 148,938.84 | 3,266,919 | SH DEFINE2 | 1,172,391 |
|                              | 29364G10 | 431,712.97 | 9,469,466 | SH DEFINE4 | 457,331   |
| ENTERTAINMENT PROPERTIES TR  | 29380T10 | 417.03     | 17,731    | SH DEFINE2 | 0         |
|                              | 29380T10 | 7,282.97   | 309,650   | SH DEFINE4 | 0         |
| ENZON PHARMACEUTICALS INC    | 29390410 | 423.85     | 25,350    | SH DEFINE2 | 0         |
|                              | 29390410 | 16,367.34  | 978,908   | SH DEFINE4 | 30,310    |
| EPLUS INC                    | 29426810 | 5,772.83   | 818,841   | SH DEFINE2 | 498,450   |
|                              | 29426810 | 2,935.27   | 416,350   | SH DEFINE4 | 0         |
| EQUIFAX INC                  | 29442910 | 2,351.74   | 101,631   | SH DEFINE2 | 33,981    |
|                              | 29442910 | 33,234.71  | 1,436,245 | SH DEFINE4 | 150,215   |
| EQUITABLE RESOURCES INC      | 29454910 | 2,319.65   | 66,200    | SH DEFINE2 | 0         |
|                              | 29454910 | 0.00       | 0         | SH DEFINE4 | 0         |
| EQUITY OFFICE PROPERTIES TR  | 29474110 | 55,224.46  | 2,210,747 | SH DEFINE2 | 632,642   |

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|                              |          |              |             |         |           |
|------------------------------|----------|--------------|-------------|---------|-----------|
|                              | 29474110 | 195,726.87   | 7,835,343SH | DEFINE4 | 299,055   |
| EQUITY RESIDENTIAL TR REIT   | 29476L10 | 4,569.69     | 185,911 SH  | DEFINE2 | 55,935    |
|                              | 29476L10 | 28,537.75    | 1,161,015SH | DEFINE4 | 69,571    |
| ERICSSON L M TEL CO ADR CL B | 29482160 | 82.41        | 12,227 SH   | DEFINE2 | 10,459    |
|                              | 29482160 | 649.55       | 96,373 SH   | DEFINE4 | 0         |
| ERIE INDY CO                 | 29530P10 | 0.00         | 0 SH        | DEFINE2 | 0         |
|                              | 29530P10 | 103.34       | 2,850 SH    | DEFINE4 | 250       |
| ERMIS MARITIME HLDGS LTD     | 2958519B | 0.00         | 3,366 SH    | DEFINE2 | 0         |
|                              | 2958519B | 0.00         | 0 SH        | DEFINE4 | 0         |
| ESPEED INC-CL A              | 29664310 | 337.13       | 19,900 SH   | DEFINE2 | 0         |
|                              | 29664310 | 46.76        | 2,760 SH    | DEFINE4 | 0         |
| ESSEX PROPERTY TRUST INC REI | 29717810 | 0.00         | 0 SH        | DEFINE2 | 0         |
|                              | 29717810 | 754.11       | 14,830 SH   | DEFINE4 | 950       |
| ETHAN ALLEN INC              | 29760210 | 1,182.67     | 34,410 SH   | DEFINE2 | 24,510    |
|                              | 29760210 | 4,430.29     | 128,900 SH  | DEFINE4 | 0         |
| EXACT SCIENCES               | 30063P10 | 0.00         | 0 SH        | DEFINE2 | 0         |
|                              | 30063P10 | 207.39       | 19,150 SH   | DEFINE4 | 1,260     |
| EXAR CORP                    | 30064510 | 840.72       | 67,800 SH   | DEFINE2 | 0         |
|                              | 30064510 | 27,514.36    | 2,218,900SH | DEFINE4 | 0         |
| EXELON CORPORATION           | 30161N10 | 11,746.65    | 222,601 SH  | DEFINE2 | 7,124     |
|                              | 30161N10 | 177,689.89   | 3,367,252SH | DEFINE4 | 78,525    |
| EXPEDIA INC-CL A             | 30212510 | 782.01       | 11,684 SH   | DEFINE2 | 883       |
|                              | 30212510 | 17,605.72    | 263,046 SH  | DEFINE4 | 16,600    |
| EXPEDITORS INTL WASH INC     | 30213010 | 5,802.07     | 177,705 SH  | DEFINE2 | 24,450    |
|                              | 30213010 | 44,220.25    | 1,354,372SH | DEFINE4 | 0         |
| EXPRESS SCRIPTS INC CL A     | 30218210 | 17,641.49    | 367,225 SH  | DEFINE2 | 141,229   |
|                              | 30218210 | 251,202.36   | 5,229,025SH | DEFINE4 | 205,171   |
| EXPRESSJET -A                | 30218U10 | 303.40       | 29,600 SH   | DEFINE2 | 0         |
|                              | 30218U10 | 168.00       | 16,390 SH   | DEFINE4 | 0         |
| EXTENDED STAY AMERICA INC    | 30224P10 | 274.35       | 18,600 SH   | DEFINE2 | 0         |
|                              | 30224P10 | 31,333.13    | 2,124,280SH | DEFINE4 | 0         |
| EXTREME NETWORKS INC         | 30226D10 | 1,016.34     | 310,807 SH  | DEFINE2 | 124,032   |
|                              | 30226D10 | 17,937.85    | 5,485,580SH | DEFINE4 | 283,569   |
| EXXON MOBIL CORPORATION      | 30231G10 | 331,253.32   | 9,480,633SH | DEFINE2 | 3,103,691 |
|                              | 30231G10 | 1,844,516.22 | 52,790,96SH | DEFINE4 | 1,865,482 |
| FBL FINL GROUP INC           | 30239F10 | 7,278.08     | 373,810 SH  | DEFINE2 | 222,927   |
|                              | 30239F10 | 3,810.75     | 195,724 SH  | DEFINE4 | 2,280     |
| FBR ASSET INVEST             | 30241E30 | 10,946.55    | 322,907 SH  | DEFINE2 | 169,690   |
|                              | 30241E30 | 6,727.46     | 198,450 SH  | DEFINE4 | 0         |
| FLIR SYSTEMS INC             | 30244510 | 28,850.56    | 591,200 SH  | DEFINE2 | 344,700   |
|                              | 30244510 | 13,068.64    | 267,800 SH  | DEFINE4 | 25,300    |

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|                                      |          |              |           |    |         |           |
|--------------------------------------|----------|--------------|-----------|----|---------|-----------|
| FMC CORP                             | 30249130 | 729.42       | 26,699    | SH | DEFINE2 | 26,699    |
|                                      | 30249130 | 14,509.60    | 531,098   | SH | DEFINE4 | 88,400    |
| FMC TECHNOLOGIES SEDOL 2763530249U10 | 30249U10 | 1,421.66     | 69,587    | SH | DEFINE2 | 31,249    |
|                                      | 30249U10 | 12,706.34    | 621,945   | SH | DEFINE4 | 103,900   |
| FPL GROUP INC                        | 30257110 | 12,991.33    | 216,054   | SH | DEFINE2 | 64,102    |
|                                      | 30257110 | 110,256.99   | 1,833,644 | SH | DEFINE4 | 31,099    |
| FTI CONSULTING INC                   | 30294110 | 5,117.92     | 127,470   | SH | DEFINE2 | 101,590   |
|                                      | 30294110 | 642.40       | 16,000    | SH | DEFINE4 | 0         |
| FACTSET RESEARCH SYSTEMS INC30307510 | 30307510 | 50.89        | 1,800     | SH | DEFINE2 | 0         |
|                                      | 30307510 | 0.00         | 0         | SH | DEFINE4 | 0         |
| FAIR ISSAC AND COMPANY INC           | 30325010 | 1,392.02     | 32,600    | SH | DEFINE2 | 0         |
|                                      | 30325010 | 13,895.01    | 325,410   | SH | DEFINE4 | 1,200     |
| FAIRCHILD SEMICON INTL CL A          | 30372610 | 374.85       | 35,000    | SH | DEFINE2 | 0         |
|                                      | 30372610 | 0.00         | 0         | SH | DEFINE4 | 0         |
| FAMILY DOLLAR STORES INC             | 30700010 | 63,536.48    | 2,035,773 | SH | DEFINE2 | 965,257   |
|                                      | 30700010 | 315,812.31   | 10,118,94 | SH | DEFINE4 | 262,750   |
| FEDERAL AGRICULTURE MORTGAGE         | 31314830 | 5,293.83     | 172,775   | SH | DEFINE2 | 137,725   |
|                                      | 31314830 | 350.83       | 11,450    | SH | DEFINE4 | 0         |
| FREDDIE MAC                          | 31340030 | 381,658.04   | 6,463,303 | SH | DEFINE2 | 2,375,660 |
|                                      | 31340030 | 955,663.40   | 16,183,97 | SH | DEFINE4 | 750,539   |
| FANNIE MAE                           | 31358610 | 165,246.40   | 2,568,730 | SH | DEFINE2 | 684,863   |
|                                      | 31358610 | 1,265,709.54 | 19,675,26 | SH | DEFINE4 | 757,500   |
| FEDERAL REALTY INVT TRUST RE         | 31374720 | 0.00         | 0         | SH | DEFINE2 | 0         |
|                                      | 31374720 | 1,459.43     | 51,900    | SH | DEFINE4 | 3,400     |
| FEDERATED DEPT STORES                | 31410H10 | 13,628.01    | 473,853   | SH | DEFINE2 | 127,056   |
|                                      | 31410H10 | 120,960.13   | 4,205,846 | SH | DEFINE4 | 159,488   |
| FEDERATED INVESTORS INC              | 31421110 | 17,404.05    | 686,009   | SH | DEFINE2 | 234,278   |
|                                      | 31421110 | 67,315.51    | 2,653,351 | SH | DEFINE4 | 215,843   |
| FEDEX CORPORATION                    | 31428X10 | 5,021.86     | 92,620    | SH | DEFINE2 | 3,658     |
|                                      | 31428X10 | 0.00         | 0         | SH | DEFINE4 | 0         |
| FELCOR LODGING TRUST INC REI         | 31430F10 | 1,595.94     | 139,505   | SH | DEFINE2 | 58,251    |
|                                      | 31430F10 | 14,564.92    | 1,273,158 | SH | DEFINE4 | 198,200   |
| FERRO CORP                           | 31540510 | 12,171.15    | 498,205   | SH | DEFINE2 | 219,080   |
|                                      | 31540510 | 21,551.80    | 882,186   | SH | DEFINE4 | 87,100    |
| FIDELITY NATL IN                     | 31620P10 | 0.00         | 0         | SH | DEFINE2 | 0         |
|                                      | 31620P10 | 367.49       | 21,304    | SH | DEFINE4 | 1,393     |
| FIDELITY NATL FINL INC               | 31632610 | 2,152.40     | 65,562    | SH | DEFINE2 | 6,065     |
|                                      | 31632610 | 62,089.84    | 1,891,253 | SH | DEFINE4 | 116,470   |
| FIFTH THIRD BANCORP                  | 31677310 | 140,937.46   | 2,407,130 | SH | DEFINE2 | 968,154   |
|                                      | 31677310 | 269,726.50   | 4,606,772 | SH | DEFINE4 | 206,050   |
| FILENET CORP                         | 31686910 | 9,038.83     | 740,888   | SH | DEFINE2 | 435,340   |
|                                      | 31686910 | 6,213.95     | 509,340   | SH | DEFINE4 | 3,600     |

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|                            |           |            |           |            |         |
|----------------------------|-----------|------------|-----------|------------|---------|
| FINANCIAL INST             | 31758540  | 0.00       | 0         | SH DEFINE2 | 0       |
|                            | 31758540  | 374.63     | 12,760    | SH DEFINE4 | 800     |
| FINLAY ENTERPRIS           | 31788420  | 2,291.28   | 189,990   | SH DEFINE2 | 101,510 |
|                            | 31788420  | 2,271.22   | 188,327   | SH DEFINE4 | 3,614   |
| FINISH LINE-A              | 31792310  | 26.38      | 2,500     | SH DEFINE2 | 0       |
|                            | 31792310  | 0.00       | 0         | SH DEFINE4 | 0       |
| FIRST AMERICAN CORP        | 31852230  | 43.29      | 1,950     | SH DEFINE2 | 150     |
|                            | 31852230  | 1,209.57   | 54,485    | SH DEFINE4 | 3,685   |
| FIRST BANCORP/PUERTO RICO  | 31867210  | 44.07      | 1,950     | SH DEFINE2 | 0       |
|                            | 31867210  | 0.00       | 0         | SH DEFINE4 | 0       |
| FIRST COMM BNCP            | 31983B10  | 4,633.89   | 140,715   | SH DEFINE2 | 75,660  |
|                            | 31983B10  | 3,102.10   | 94,200    | SH DEFINE4 | 0       |
| FIRST CONSULTING           | 31986R10  | 1.87       | 325       | SH DEFINE2 | 0       |
|                            | 31986R10  | 835.78     | 145,100   | SH DEFINE4 | 9,800   |
| FIRST DATA CORP            | 31996310  | 7,552.95   | 213,300   | SH DEFINE2 | 0       |
|                            | 31996310  | 1.66       | 47        | SH DEFINE4 | 0       |
| FIRST ESSEX BANC           | 32010310  | 0.00       | 0         | SH DEFINE2 | 0       |
|                            | 32010310  | 1,112.22   | 33,300    | SH DEFINE4 | 2,100   |
| FIRST FINL BANKSHARES      | 32020R10  | 0.00       | 0         | SH DEFINE2 | 0       |
|                            | 32020R10  | 140.60     | 3,700     | SH DEFINE4 | 200     |
| FIRST INDUSTRIAL REALTY TR | R32054K10 | 1.76       | 63        | SH DEFINE2 | 63      |
|                            | 32054K10  | 142.80     | 5,100     | SH DEFINE4 | 400     |
| FIRST NAT CORP             | 32094210  | 0.00       | 0         | SH DEFINE2 | 0       |
|                            | 32094210  | 304.39     | 12,683    | SH DEFINE4 | 814     |
| FIRST HEALTH GROUP CORP    | 32096010  | 1,437.77   | 59,046    | SH DEFINE2 | 27,286  |
|                            | 32096010  | 12,788.57  | 525,198   | SH DEFINE4 | 83,590  |
| FIRST NIAGARA FI           | 33582U10  | 3,454.37   | 132,250   | SH DEFINE2 | 105,200 |
|                            | 33582U10  | 227.24     | 8,700     | SH DEFINE4 | 0       |
| FIRST TENN NATL CORP       | 33716210  | 2,061.77   | 57,367    | SH DEFINE2 | 165     |
|                            | 33716210  | 44,877.56  | 1,248,680 | SH DEFINE4 | 22,356  |
| FISERV INC                 | 33773810  | 10,392.16  | 306,102   | SH DEFINE2 | 86,087  |
|                            | 33773810  | 126,108.77 | 3,714,544 | SH DEFINE4 | 188,400 |
| FIRSTFED FINANCIAL CORP    | 33790710  | 20.27      | 700       | SH DEFINE2 | 0       |
|                            | 33790710  | 2,439.33   | 84,260    | SH DEFINE4 | 5,380   |
| FLAGSTAR BANCORP INC       | 33793010  | 1,120.39   | 51,870    | SH DEFINE2 | 11,300  |
|                            | 33793010  | 12,272.69  | 568,180   | SH DEFINE4 | 8,580   |
| FIRSTENERGY CORP           | 33793210  | 22,542.02  | 683,713   | SH DEFINE2 | 177,334 |
|                            | 33793210  | 163,893.47 | 4,970,988 | SH DEFINE4 | 124,833 |
| FISHER SCIENTIFIC INTL     | 33803220  | 1,681.47   | 55,900    | SH DEFINE2 | 16,400  |
|                            | 33803220  | 35,376.70  | 1,176,087 | SH DEFINE4 | 8,500   |
| FITZGERALD GAMING CORP     | 33827110  | 0.00       | 0         | SH DEFINE2 | 0       |

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|                             |          |            |           |    |         |           |
|-----------------------------|----------|------------|-----------|----|---------|-----------|
|                             | 33827110 | 3.85       | 384,560   | SH | DEFINE4 | 0         |
| FLEET BOSTON FINANCIAL CORP | 33903010 | 11,507.92  | 473,577   | SH | DEFINE2 | 11,519    |
|                             | 33903010 | 116,966.20 | 4,813,424 | SH | DEFINE4 | 88,765    |
| FLEETWOOD ENTERPRISES INC   | 33909910 | 19,234.09  | 2,450,202 | SH | DEFINE2 | 993,480   |
|                             | 33909910 | 18,877.22  | 2,404,742 | SH | DEFINE4 | 12,054    |
| FLUOR CORP                  | 34341210 | 1,883.08   | 67,253    | SH | DEFINE2 | 29,652    |
|                             | 34341210 | 7,430.50   | 265,375   | SH | DEFINE4 | 1,375     |
| FLOWERVE CORPORATION        | 34354P10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                             | 34354P10 | 130.15     | 8,800     | SH | DEFINE4 | 700       |
| FOCAL COMMUNICATIONS CORP   | 34415520 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                             | 34415520 | 0.00       | 1         | SH | DEFINE4 | 0         |
| FOMENTO MEXICANO SPONS ADR  | 34441910 | 113,095.75 | 3,105,320 | SH | DEFINE2 | 1,390,820 |
|                             | 34441910 | 65,389.01  | 1,795,415 | SH | DEFINE4 | 168,865   |
| FOOT LOCKER INC             | 34484910 | 1,316.72   | 125,402   | SH | DEFINE2 | 62,202    |
|                             | 34484910 | 12,888.38  | 1,227,465 | SH | DEFINE4 | 199,100   |
| FORD MOTOR CO               | 34537086 | 9,291.67   | 999,104   | SH | DEFINE2 | 122,310   |
|                             | 34537086 | 146,220.28 | 15,722,61 | SH | DEFINE4 | 433,659   |
| FOREST LABS INC             | 34583810 | 126,995.71 | 1,292,972 | SH | DEFINE2 | 520,999   |
|                             | 34583810 | 422,718.94 | 4,303,797 | SH | DEFINE4 | 186,892   |
| FOREST OIL CORP             | 34609170 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                             | 34609170 | 823.97     | 29,800    | SH | DEFINE4 | 0         |
| FORTUNE BRANDS INC          | 34963110 | 18,599.07  | 399,894   | SH | DEFINE2 | 142,622   |
|                             | 34963110 | 258,723.23 | 5,562,744 | SH | DEFINE4 | 224,946   |
| FOUNDRY NETWORKS INC        | 35063R10 | 223.87     | 31,800    | SH | DEFINE2 | 0         |
|                             | 35063R10 | 1,719.17   | 244,200   | SH | DEFINE4 | 15,900    |
| FOUR SEASONS HOTEL          | 35100E10 | 7,659.39   | 271,129   | SH | DEFINE2 | 164,653   |
|                             | 35100E10 | 35,736.33  | 1,265,003 | SH | DEFINE4 | 96,753    |
| FOX ENTERTAINMENT GRP INC-A | 35138T10 | 6,907.00   | 266,371   | SH | DEFINE2 | 129,420   |
|                             | 35138T10 | 56,743.19  | 2,188,322 | SH | DEFINE4 | 183,769   |
| FRANKLIN RESOURCES INC      | 35461310 | 3,728.97   | 109,418   | SH | DEFINE2 | 8,493     |
|                             | 35461310 | 17,973.79  | 527,400   | SH | DEFINE4 | 0         |
| FREDS INC CL A              | 35610810 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                             | 35610810 | 1,737.58   | 67,610    | SH | DEFINE4 | 4,400     |
| FREEMARKETS INC             | 35660210 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                             | 35660210 | 193.88     | 30,110    | SH | DEFINE4 | 1,900     |
| FREEMPORT-MCMORAN COPPER    | 35671D85 | 6,832.06   | 407,155   | SH | DEFINE2 | 96,656    |
|                             | 35671D85 | 163,122.46 | 9,721,243 | SH | DEFINE4 | 569,567   |
| FREMONT GENERAL CORP        | 35728810 | 17,252.65  | 3,842,462 | SH | DEFINE2 | 1,578,640 |
|                             | 35728810 | 14,864.15  | 3,310,500 | SH | DEFINE4 | 0         |
| FRONTIER AIRLINES INC       | 35906510 | 5,122.32   | 757,740   | SH | DEFINE2 | 463,200   |
|                             | 35906510 | 0.00       | 0         | SH | DEFINE4 | 0         |

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|                              |          |           |           |            |         |
|------------------------------|----------|-----------|-----------|------------|---------|
| FRONTIER FINL CP             | 35907K10 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 35907K10 | 445.86    | 17,430    | SH DEFINE4 | 1,140   |
| FRONTIER OIL CORP            | 35914P10 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 35914P10 | 1,964.63  | 114,090   | SH DEFINE4 | 7,400   |
| FUJI PHOTO-ADR               | 35958630 | 11.10     | 346       | SH DEFINE2 | 0       |
|                              | 35958630 | 729.31    | 22,741    | SH DEFINE4 | 0       |
| FULLER H B CO                | 35969410 | 7,459.91  | 288,250   | SH DEFINE2 | 118,250 |
|                              | 35969410 | 6,949.56  | 268,530   | SH DEFINE4 | 2,550   |
| FULTON FINL CORP PA          | 36027110 | 1,359.57  | 76,986    | SH DEFINE2 | 54,836  |
|                              | 36027110 | 5,086.96  | 288,050   | SH DEFINE4 | 0       |
| FURNITURE BRANDS INTL INC    | 36092110 | 10,669.37 | 447,353   | SH DEFINE2 | 267,900 |
|                              | 36092110 | 4,302.54  | 180,400   | SH DEFINE4 | 0       |
| G & K SERVICES INC CL A      | 36126810 | 1,986.00  | 56,100    | SH DEFINE2 | 44,700  |
|                              | 36126810 | 132.75    | 3,750     | SH DEFINE4 | 0       |
| GATX CORP                    | 36144810 | 889.07    | 38,960    | SH DEFINE2 | 27,760  |
|                              | 36144810 | 3,336.28  | 146,200   | SH DEFINE4 | 0       |
| GB HOLDINGS INC              | 36150A10 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 36150A10 | 0.08      | 29        | SH DEFINE4 | 0       |
| GT GROUP TEL -B              | 36235940 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 36235940 | 0.00      | 300       | SH DEFINE4 | 0       |
| ARTHUR J GALLAGHER AND COMP  | 36357610 | 5,106.24  | 173,800   | SH DEFINE2 | 98,750  |
|                              | 36357610 | 10,379.95 | 353,300   | SH DEFINE4 | 0       |
| GAMESTOP CORP                | 36466R10 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 36466R10 | 101.19    | 10,325    | SH DEFINE4 | 775     |
| GANNETT INCORPORATED         | 36473010 | 6,331.04  | 88,176    | SH DEFINE2 | 3,400   |
|                              | 36473010 | 12,941.09 | 180,238   | SH DEFINE4 | 5,025   |
| GAP INC                      | 36476010 | 4,058.70  | 261,514   | SH DEFINE2 | 8,924   |
|                              | 36476010 | 0.00      | 0         | SH DEFINE4 | 0       |
| GARDNER DENVER MACHINERY INC | 36555810 | 10,119.81 | 498,513   | SH DEFINE2 | 296,770 |
|                              | 36555810 | 3,839.75  | 189,150   | SH DEFINE4 | 0       |
| GART SPORTS CO               | 36663010 | 8,415.49  | 434,909   | SH DEFINE2 | 274,830 |
|                              | 36663010 | 2,882.18  | 148,950   | SH DEFINE4 | 0       |
| GARTNER INC-CL A             | 36665110 | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 36665110 | 215.46    | 23,420    | SH DEFINE4 | 1,500   |
| GATEWAY INC                  | 36762610 | 303.32    | 96,600    | SH DEFINE2 | 0       |
|                              | 36762610 | 0.00      | 0         | SH DEFINE4 | 0       |
| GEMSTAR-TV GUIDE INTL INC    | 36866W10 | 7.19      | 2,212     | SH DEFINE2 | 0       |
|                              | 36866W10 | 0.00      | 0         | SH DEFINE4 | 0       |
| GENCORP INC                  | 36868210 | 10,550.47 | 1,332,130 | SH DEFINE2 | 563,750 |
|                              | 36868210 | 4,072.36  | 514,187   | SH DEFINE4 | 0       |
| GENENCOR INTL                | 36870910 | 29.97     | 3,064     | SH DEFINE2 | 0       |
|                              | 36870910 | 0.00      | 0         | SH DEFINE4 | 0       |

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|                               |          |              |           |            |           |
|-------------------------------|----------|--------------|-----------|------------|-----------|
| GENENTECH INC                 | 36871040 | 839.98       | 25,331    | SH DEFINE2 | 1,031     |
|                               | 36871040 | 0.00         | 0         | SH DEFINE4 | 0         |
| GENERAL CABLE CORP            | 36930010 | 10,648.87    | 2,802,334 | SH DEFINE2 | 1,335,636 |
|                               | 36930010 | 911.62       | 239,900   | SH DEFINE4 | 0         |
| GENERAL COMMUNICATIONS - CL   | 36938510 | 6,877.19     | 1,024,917 | SH DEFINE2 | 549,310   |
|                               | 36938510 | 4,614.13     | 687,650   | SH DEFINE4 | 0         |
| GENERAL DYNAMICS CORPORATION  | 36955010 | 4,952.69     | 62,400    | SH DEFINE2 | 2,600     |
|                               | 36955010 | 0.00         | 0         | SH DEFINE4 | 0         |
| GENERAL ELECTRIC COMPANY      | 36960410 | 339,379.85   | 13,937,57 | SH DEFINE2 | 5,156,925 |
|                               | 36960410 | 1,848,643.42 | 75,919,64 | SH DEFINE4 | 3,559,040 |
| GENERAL GROWTH PROPERTIES IN  | 37002110 | 3.48         | 67        | SH DEFINE2 | 67        |
|                               | 37002110 | 0.00         | 0         | SH DEFINE4 | 0         |
| GENERAL MILLS INC             | 37033410 | 11,476.46    | 244,440   | SH DEFINE2 | 58,640    |
|                               | 37033410 | 29,737.95    | 633,396   | SH DEFINE4 | 14,259    |
| GENERAL MOTORS CORPORATION    | 37044210 | 10,566.73    | 286,672   | SH DEFINE2 | 12,537    |
|                               | 37044210 | 102,685.30   | 2,785,819 | SH DEFINE4 | 101,890   |
| GENERAL MOTORS CORP CL H (NE) | 37044283 | 216.00       | 20,187    | SH DEFINE2 | 3,277     |
|                               | 37044283 | 6.42         | 600       | SH DEFINE4 | 0         |
| GENESEE & WYOMIN              | 37155910 | 3,607.00     | 177,248   | SH DEFINE2 | 103,930   |
|                               | 37155910 | 2,169.31     | 106,600   | SH DEFINE4 | 0         |
| GENESIS HEALTH VENTURES       | 37183F10 | 24.35        | 1,576     | SH DEFINE2 | 0         |
|                               | 37183F10 | 3,086.15     | 199,751   | SH DEFINE4 | 0         |
| GENESIS MICROCHIP INC         | 37184C10 | 0.00         | 0         | SH DEFINE2 | 0         |
|                               | 37184C10 | 1,158.84     | 88,800    | SH DEFINE4 | 5,800     |
| GENTEX CORP                   | 37190110 | 661.28       | 20,900    | SH DEFINE2 | 0         |
|                               | 37190110 | 26,030.35    | 822,704   | SH DEFINE4 | 0         |
| GENLYTE GROUP INC             | 37230210 | 99.12        | 3,181     | SH DEFINE2 | 0         |
|                               | 37230210 | 38.45        | 1,234     | SH DEFINE4 | 0         |
| GENTA INC                     | 37245M20 | 0.00         | 0         | SH DEFINE2 | 0         |
|                               | 37245M20 | 166.64       | 21,670    | SH DEFINE4 | 1,400     |
| GENUINE PARTS COMPANY         | 37246010 | 1,706.20     | 55,396    | SH DEFINE2 | 2,100     |
|                               | 37246010 | 0.00         | 0         | SH DEFINE4 | 0         |
| GENTIVA HEALTH SERVICES       | 37247A10 | 132.50       | 15,040    | SH DEFINE2 | 0         |
|                               | 37247A10 | 2,703.70     | 306,890   | SH DEFINE4 | 19,821    |
| GENZYME CORP                  | 37291710 | 14,854.13    | 502,338   | SH DEFINE2 | 194,788   |
|                               | 37291710 | 139,673.89   | 4,723,500 | SH DEFINE4 | 242,817   |
| GEORGIA PACIFIC CORP          | 37329810 | 5,600.60     | 346,572   | SH DEFINE2 | 102,200   |
|                               | 37329810 | 71,494.70    | 4,424,177 | SH DEFINE4 | 81,926    |
| GERBER SCIENTIFIC INC         | 37373010 | 3,549.33     | 874,218   | SH DEFINE2 | 371,418   |
|                               | 37373010 | 0.00         | 0         | SH DEFINE4 | 0         |
| GERDAU SA-ADR                 | 37373710 | 842.02       | 94,609    | SH DEFINE2 | 0         |

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|                            |           |            |           |            |         |
|----------------------------|-----------|------------|-----------|------------|---------|
|                            | 37373710  | 276.79     | 31,100    | SH DEFINE4 | 14,200  |
| GETTY IMAGES INC           | 37427610  | 12.22      | 400       | SH DEFINE2 | 0       |
|                            | 37427610  | 0.00       | 0         | SH DEFINE4 | 0       |
| GETTY REALTY CORP          | 37429710  | 452.34     | 23,870    | SH DEFINE2 | 0       |
|                            | 37429710  | 7,562.00   | 399,050   | SH DEFINE4 | 0       |
| GILEAD SCIENCES INC        | 37555810  | 18,434.46  | 542,190   | SH DEFINE2 | 217,761 |
|                            | 37555810  | 266,301.63 | 7,832,401 | SH DEFINE4 | 236,871 |
| GILLETTE COMPANY THE       | 37576610  | 13,571.92  | 447,033   | SH DEFINE2 | 12,602  |
|                            | 37576610  | 104,734.90 | 3,449,766 | SH DEFINE4 | 63,813  |
| GLATFELTER                 | 37731610  | 6,380.44   | 484,836   | SH DEFINE2 | 208,136 |
|                            | 37731610  | 0.00       | 0         | SH DEFINE4 | 0       |
| GLAXOSMITHKLINE PLC-ADR    | 37733W10  | 21.16      | 565       | SH DEFINE2 | 0       |
|                            | 37733W10  | 223,048.05 | 5,954,299 | SH DEFINE4 | 31,390  |
| GLIMCHER REALTY            | 37930210  | 0.00       | 0         | SH DEFINE2 | 0       |
|                            | 37930210  | 637.23     | 35,900    | SH DEFINE4 | 2,290   |
| GLOBAL INDUSTRIES LTD      | 37933610  | 3,385.68   | 811,913   | SH DEFINE2 | 482,290 |
|                            | 37933610  | 1,914.86   | 459,200   | SH DEFINE4 | 0       |
| GLOBAL IMAGING SYSTEMS INC | 37934A10  | 1,777.51   | 96,709    | SH DEFINE2 | 44,800  |
|                            | 37934A10  | 17,460.17  | 949,955   | SH DEFINE4 | 149,400 |
| GLOBAL PAYMENTS INC        | 37940X10  | 2,457.15   | 76,762    | SH DEFINE2 | 38,864  |
|                            | 37940X10  | 104.03     | 3,250     | SH DEFINE4 | 0       |
| GLOBAL POWER EQU           | 37941P10  | 0.00       | 0         | SH DEFINE2 | 0       |
|                            | 37941P10  | 786.73     | 159,580   | SH DEFINE4 | 10,000  |
| GLOBIX CORP                | 37957F20  | 48.30      | 24,149    | SH DEFINE2 | 8,027   |
|                            | 37957F20  | 1,125.95   | 562,977   | SH DEFINE4 | 0       |
| GOLDEN WEST FINANCIAL CORP | D38131710 | 5,331.75   | 74,248    | SH DEFINE2 | 2,948   |
|                            | 38131710  | 52,313.23  | 728,495   | SH DEFINE4 | 45,644  |
| GOLDMAN SACHS GROUP INC    | 38141G10  | 11,362.62  | 166,852   | SH DEFINE2 | 3,868   |
|                            | 38141G10  | 40,872.19  | 600,179   | SH DEFINE4 | 12,177  |
| GOODRICH CORPORATION       | 38238810  | 983.75     | 53,698    | SH DEFINE2 | 0       |
|                            | 38238810  | 21,411.28  | 1,168,738 | SH DEFINE4 | 21,662  |
| GOODYEAR TIRE & RUBBER CO  | 38255010  | 829.66     | 121,830   | SH DEFINE2 | 51,330  |
|                            | 38255010  | 1,843.47   | 270,700   | SH DEFINE4 | 0       |
| GOODY S FAMILY             | 38258810  | 25.33      | 5,705     | SH DEFINE2 | 0       |
|                            | 38258810  | 555.44     | 125,100   | SH DEFINE4 | 7,940   |
| GRACO INC                  | 38410910  | 3,154.37   | 110,100   | SH DEFINE2 | 64,900  |
|                            | 38410910  | 0.00       | 0         | SH DEFINE4 | 0       |
| W W GRAINGER               | 38480210  | 2,526.72   | 49,015    | SH DEFINE2 | 19,650  |
|                            | 38480210  | 24,541.72  | 476,076   | SH DEFINE4 | 32,248  |
| GRANT PRIDECO INC          | 38821G10  | 0.00       | 0         | SH DEFINE2 | 0       |
|                            | 38821G10  | 1,956.68   | 168,100   | SH DEFINE4 | 0       |



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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
| GRAPHIC PACKAGING INTL CORP  | 38869010 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 38869010 | 468.91     | 83,140    | SH DEFINE4 | 5,310     |
| GREAT ATLANTIC & PAC TEA INC | 39006410 | 11.28      | 1,400     | SH DEFINE2 | 0         |
|                              | 39006410 | 0.00       | 0         | SH DEFINE4 | 0         |
| GREAT LAKES CHEMICAL CORP    | 39056810 | 1,617.34   | 67,728    | SH DEFINE2 | 38,128    |
|                              | 39056810 | 4,780.78   | 200,200   | SH DEFINE4 | 0         |
| GREAT SOUTHN BAN             | 39090510 | 109.88     | 2,990     | SH DEFINE2 | 0         |
|                              | 39090510 | 0.00       | 0         | SH DEFINE4 | 0         |
| GREAT PLAINS ENERGY INC      | 39116410 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 39116410 | 2,699.84   | 118,000   | SH DEFINE4 | 0         |
| GREATER BAY BANCORP          | 39164810 | 15,568.00  | 900,405   | SH DEFINE2 | 410,385   |
|                              | 39164810 | 28,324.41  | 1,638,196 | SH DEFINE4 | 30,000    |
| GREEN MOUNTAIN COFFEE INC    | 39312210 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 39312210 | 240.70     | 15,930    | SH DEFINE4 | 990       |
| GREENPOINT FINANACIAL CORP   | 39538410 | 5,470.89   | 121,091   | SH DEFINE2 | 25,400    |
|                              | 39538410 | 122,981.68 | 2,722,038 | SH DEFINE4 | 146,918   |
| GREY WOLF INC                | 39788810 | 8,139.20   | 2,039,900 | SH DEFINE2 | 1,519,600 |
|                              | 39788810 | 476.61     | 119,450   | SH DEFINE4 | 0         |
| GRIFFON CORP                 | 39843310 | 37.05      | 2,720     | SH DEFINE2 | 0         |
|                              | 39843310 | 1,955.15   | 143,550   | SH DEFINE4 | 9,190     |
| GRUPO TELEVISIA SA DE CV GDR | 40049J20 | 13,338.45  | 477,567   | SH DEFINE2 | 206,685   |
|                              | 40049J20 | 839.72     | 30,065    | SH DEFINE4 | 14,205    |
| GTECH HOLDINGS CORP          | 40051810 | 14,894.85  | 534,632   | SH DEFINE2 | 283,832   |
|                              | 40051810 | 49,773.12  | 1,786,544 | SH DEFINE4 | 103,655   |
| GRUPO AEROPORTUARIO SUR ADR  | 40051E20 | 3,958.95   | 336,932   | SH DEFINE2 | 72,302    |
|                              | 40051E20 | 10,351.70  | 880,996   | SH DEFINE4 | 17,558    |
| GRUPO F BBVA-ADR             | 40051M20 | 1,120.25   | 74,683    | SH DEFINE2 | 7,510     |
|                              | 40051M20 | 0.00       | 0         | SH DEFINE4 | 0         |
| GUCCI GROUP NV-NY ADR        | 40156610 | 252,948.73 | 2,761,449 | SH DEFINE2 | 1,616,026 |
|                              | 40156610 | 131,468.81 | 1,435,249 | SH DEFINE4 | 116,686   |
| GUIDANT CORP                 | 40169810 | 5,643.76   | 182,942   | SH DEFINE2 | 26,688    |
|                              | 40169810 | 81,796.99  | 2,651,442 | SH DEFINE4 | 118,012   |
| GUILFORD PHARMACEUTICALS INC | 40182910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 40182910 | 342.12     | 85,960    | SH DEFINE4 | 5,600     |
| GUITAR CENTER INC            | 40204010 | 3,224.89   | 194,740   | SH DEFINE2 | 155,340   |
|                              | 40204010 | 203.69     | 12,300    | SH DEFINE4 | 0         |
| GULFMARK OFFSHORE INC        | 40262910 | 10,829.05  | 734,173   | SH DEFINE2 | 439,330   |
|                              | 40262910 | 4,270.13   | 289,500   | SH DEFINE4 | 0         |
| GYMBOREE CORP                | 40377710 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 40377710 | 2,873.83   | 181,200   | SH DEFINE4 | 11,690    |
| HCA INC                      | 40411910 | 185,419.43 | 4,467,938 | SH DEFINE2 | 1,722,726 |
|                              | 40411910 | 495,916.04 | 11,949,78 | SH DEFINE4 | 449,798   |

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|                              |          |            |           |            |         |
|------------------------------|----------|------------|-----------|------------|---------|
| HCC INSURANCE HLDGS INC      | 40413210 | 0.44       | 18        | SH DEFINE2 | 18      |
|                              | 40413210 | 0.00       | 0         | SH DEFINE4 | 0       |
| HDFC BANK LTD-ADR            | 40415F10 | 2,731.18   | 202,911   | SH DEFINE2 | 59,000  |
|                              | 40415F10 | 717.42     | 53,300    | SH DEFINE4 | 24,400  |
| HSBC HOLDING-ADR             | 40428040 | 87.53      | 1,592     | SH DEFINE2 | 1,200   |
|                              | 40428040 | 1,144.24   | 20,812    | SH DEFINE4 | 0       |
| HAEMONETICS CORP MASS        | 40502410 | 4,119.42   | 191,958   | SH DEFINE2 | 112,540 |
|                              | 40502410 | 2,386.35   | 111,200   | SH DEFINE4 | 0       |
| HALL KINION & ASSOCIATES INC | 40606910 | 6,299.32   | 1,126,690 | SH DEFINE2 | 667,700 |
|                              | 40606910 | 2,862.03   | 511,900   | SH DEFINE4 | 0       |
| HALLIBURTON CO               | 40621610 | 10,418.79  | 556,857   | SH DEFINE2 | 114,470 |
|                              | 40621610 | 218,530.91 | 11,679,89 | SH DEFINE4 | 164,738 |
| HANCOCK FABRICS INC          | 40990010 | 3,229.55   | 211,774   | SH DEFINE2 | 168,700 |
|                              | 40990010 | 247.05     | 16,200    | SH DEFINE4 | 0       |
| HANCOCK HLDG CO              | 41012010 | 111.45     | 2,496     | SH DEFINE2 | 0       |
|                              | 41012010 | 0.00       | 0         | SH DEFINE4 | 0       |
| JOHN HANCOCK FINANCIAL SRVCS | 41014S10 | 2,382.63   | 85,399    | SH DEFINE2 | 1,059   |
|                              | 41014S10 | 4,143.99   | 148,530   | SH DEFINE4 | 2,684   |
| HANDLEMAN CO DEL             | 41025210 | 95.22      | 8,280     | SH DEFINE2 | 0       |
|                              | 41025210 | 0.00       | 0         | SH DEFINE4 | 0       |
| HANGER ORTHOPED              | 41043F20 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 41043F20 | 40.50      | 3,080     | SH DEFINE4 | 0       |
| HARLAND JOHN H COMPANY       | 41269310 | 207.36     | 9,370     | SH DEFINE2 | 0       |
|                              | 41269310 | 1,533.61   | 69,300    | SH DEFINE4 | 0       |
| HARLEY-DAVIDSON INC          | 41282210 | 5,548.11   | 120,089   | SH DEFINE2 | 4,726   |
|                              | 41282210 | 34,807.68  | 753,413   | SH DEFINE4 | 26,555  |
| HARLEYSVILLE GROUP INC       | 41282410 | 2.88       | 109       | SH DEFINE2 | 0       |
|                              | 41282410 | 0.00       | 0         | SH DEFINE4 | 0       |
| HARRAHS ENTERTAINMENT INC    | 41361910 | 85,939.96  | 2,170,201 | SH DEFINE2 | 857,783 |
|                              | 41361910 | 390,464.40 | 9,860,212 | SH DEFINE4 | 347,425 |
| HARRIS CORP DEL              | 41387510 | 2.50       | 95        | SH DEFINE2 | 95      |
|                              | 41387510 | 0.00       | 0         | SH DEFINE4 | 0       |
| HARTFORD FINANCIAL SVCS GRP  | 41651510 | 4,641.54   | 102,169   | SH DEFINE2 | 22,170  |
|                              | 41651510 | 25,100.87  | 552,518   | SH DEFINE4 | 33,550  |
| HASBRO INC                   | 41805610 | 568.33     | 49,206    | SH DEFINE2 | 81      |
|                              | 41805610 | 0.40       | 35        | SH DEFINE4 | 0       |
| HAVAS -ADR                   | 41931310 | 1,139.78   | 287,098   | SH DEFINE2 | 286,044 |
|                              | 41931310 | 218.71     | 55,091    | SH DEFINE4 | 0       |
| HAVERTY FURNITUR             | 41959610 | 11,952.60  | 859,899   | SH DEFINE2 | 365,450 |
|                              | 41959610 | 3,080.24   | 221,600   | SH DEFINE4 | 0       |
| HEALTHSOUTH CORP             | 42192410 | 775.32     | 184,601   | SH DEFINE2 | 5,600   |

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|                              |          |              |             |            |           |
|------------------------------|----------|--------------|-------------|------------|-----------|
|                              | 42192410 | 7,430.96     | 1,769,275SH | DEFINE4    | 28,978    |
| HEALTH MANAGEMENT ASSOCIATES | 42193310 | 18,139.68    | 1,013,390SH | DEFINE2    | 419,557   |
|                              | 42193310 | 178,687.22   | 9,982,526SH | DEFINE4    | 348,091   |
| HEALTH CARE REIT             | 42217K10 | 0.00         | 0           | SH DEFINE2 | 0         |
|                              | 42217K10 | 733.06       | 27,100      | SH DEFINE4 | 1,730     |
| HEALTH NET INC               | 42222G10 | 1,780.81     | 67,455      | SH DEFINE2 | 2,605     |
|                              | 42222G10 | 54,570.46    | 2,067,063SH | DEFINE4    | 87,191    |
| HEALTHTRONICS                | 42222L10 | 0.00         | 0           | SH DEFINE2 | 0         |
|                              | 42222L10 | 390.38       | 48,730      | SH DEFINE4 | 3,200     |
| HEARTLAND EXPRESS            | 42234710 | 3,433.67     | 149,870     | SH DEFINE2 | 98,003    |
|                              | 42234710 | 7,811.96     | 340,970     | SH DEFINE4 | 0         |
| HEICO CORP                   | 42280610 | 3,558.45     | 335,386     | SH DEFINE2 | 195,920   |
|                              | 42280610 | 2,361.79     | 222,600     | SH DEFINE4 | 0         |
| HEICO CORP-CL A              | 42280620 | 235.16       | 28,435      | SH DEFINE2 | 15,527    |
|                              | 42280620 | 181.44       | 21,940      | SH DEFINE4 | 0         |
| HEIDRICK & STRUGGLES INTL    | 42281910 | 504.55       | 34,393      | SH DEFINE2 | 34,182    |
|                              | 42281910 | 9,687.48     | 660,360     | SH DEFINE4 | 109,300   |
| HEINZ H J COMPANY            | 42307410 | 6,185.64     | 188,185     | SH DEFINE2 | 46,668    |
|                              | 42307410 | 95,809.41    | 2,914,798SH | DEFINE4    | 104,781   |
| HELIX TECHNOLOGY CORP        | 42331910 | 8,706.66     | 777,380     | SH DEFINE2 | 320,670   |
|                              | 42331910 | 5,231.52     | 467,100     | SH DEFINE4 | 0         |
| HELLENIC TEL-ADR             | 42332530 | 4,461.57     | 835,500     | SH DEFINE2 | 397,100   |
|                              | 42332530 | 0.00         | 0           | SH DEFINE4 | 0         |
| HERCULES INCORPORATED        | 42705610 | 1,891.23     | 214,913     | SH DEFINE2 | 137,771   |
|                              | 42705610 | 38,826.79    | 4,412,135SH | DEFINE4    | 23,797    |
| HERSHEY FOODS CORP           | 42786610 | 3,289.66     | 48,779      | SH DEFINE2 | 9         |
|                              | 42786610 | 37,911.53    | 562,152     | SH DEFINE4 | 10,655    |
| HEWITT ASSOCIATE             | 42822Q10 | 1,967.95     | 62,100      | SH DEFINE2 | 18,000    |
|                              | 42822Q10 | 49,772.41    | 1,570,603SH | DEFINE4    | 0         |
| HEWLETT PACKARD CO           | 42823610 | 110,562.69   | 6,368,818SH | DEFINE2    | 1,992,378 |
|                              | 42823610 | 1,034,117.16 | 59,568,96SH | DEFINE4    | 2,059,266 |
| HEXCEL CORP NEW              | 42829110 | 0.00         | 0           | SH DEFINE2 | 0         |
|                              | 42829110 | 488.28       | 162,761     | SH DEFINE4 | 0         |
| HIBERNIA CORP CL A           | 42865610 | 0.00         | 0           | SH DEFINE2 | 0         |
|                              | 42865610 | 254.71       | 13,225      | SH DEFINE4 | 975       |
| HILB ROGAL & HAM             | 43129410 | 4,400.84     | 107,600     | SH DEFINE2 | 63,600    |
|                              | 43129410 | 2,608.19     | 63,770      | SH DEFINE4 | 4,100     |
| HILTON HOTELS CORPORATION    | 43284810 | 5,433.31     | 427,483     | SH DEFINE2 | 71,700    |
|                              | 43284810 | 64,167.01    | 5,048,546SH | DEFINE4    | 153,980   |
| HISPANIC BROADCASTING CORP   | 43357B10 | 289.76       | 14,100      | SH DEFINE2 | 0         |
|                              | 43357B10 | 7,753.52     | 377,300     | SH DEFINE4 | 0         |

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|                              |          |            |           |    |         |           |
|------------------------------|----------|------------|-----------|----|---------|-----------|
| HOLLY CORP                   | 43575830 | 4,991.24   | 228,432   | SH | DEFINE2 | 97,810    |
|                              | 43575830 | 1,657.76   | 75,870    | SH | DEFINE4 | 4,860     |
| HOLLYWOOD ENTERTAINMENT CORP | 43614110 | 64.93      | 4,300     | SH | DEFINE2 | 0         |
|                              | 43614110 | 0.00       | 0         | SH | DEFINE4 | 0         |
| HOME DEPOT                   | 43707610 | 42,310.82  | 1,765,894 | SH | DEFINE2 | 361,517   |
|                              | 43707610 | 117,731.75 | 4,913,679 | SH | DEFINE4 | 273,275   |
| HON INDUSTRIES INC           | 43809210 | 970.80     | 34,328    | SH | DEFINE2 | 14,206    |
|                              | 43809210 | 8,753.96   | 309,546   | SH | DEFINE4 | 48,800    |
| HONDA MOTOR-ADR              | 43812830 | 6.12       | 339       | SH | DEFINE2 | 0         |
|                              | 43812830 | 308.95     | 17,107    | SH | DEFINE4 | 0         |
| HONEYWELL INTERNATIONAL INC  | 43851610 | 8,878.78   | 369,949   | SH | DEFINE2 | 53,929    |
|                              | 43851610 | 121,625.98 | 5,067,749 | SH | DEFINE4 | 167,654   |
| HOOPER HOLMES INC            | 43910410 | 15,381.56  | 2,505,140 | SH | DEFINE2 | 1,051,690 |
|                              | 43910410 | 6,093.34   | 992,400   | SH | DEFINE4 | 0         |
| HORIZON ORGANIC              | 44043T10 | 2,420.41   | 149,500   | SH | DEFINE2 | 120,900   |
|                              | 44043T10 | 460.61     | 28,450    | SH | DEFINE4 | 1,290     |
| HORIZON PCS INC WARRANTS 10/ | 44043U11 | 0.00       | 590       | SH | DEFINE2 | 270       |
|                              | 44043U11 | 0.03       | 27,410    | SH | DEFINE4 | 0         |
| HORIZON NATURAL RESOURCES CO | 44043W10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 44043W10 | 6.45       | 645,386   | SH | DEFINE4 | 0         |
| HOST MARRIOTT CORP           | 44107P10 | 35.54      | 4,016     | SH | DEFINE2 | 4,016     |
|                              | 44107P10 | 7,786.81   | 879,866   | SH | DEFINE4 | 0         |
| HOTELS.COM-CL A              | 44147T10 | 824.64     | 15,095    | SH | DEFINE2 | 1,025     |
|                              | 44147T10 | 18,831.40  | 344,708   | SH | DEFINE4 | 21,599    |
| HOUSEHOLD INTERNATIONAL INC  | 44181510 | 27,560.38  | 991,024   | SH | DEFINE2 | 207,207   |
|                              | 44181510 | 248,358.79 | 8,930,557 | SH | DEFINE4 | 240,923   |
| HOUSTON EXPL CO              | 44212010 | 160.34     | 5,240     | SH | DEFINE2 | 0         |
|                              | 44212010 | 3,037.97   | 99,280    | SH | DEFINE4 | 6,370     |
| HOVNANIAN ENT-A              | 44248720 | 7,737.65   | 244,090   | SH | DEFINE2 | 146,850   |
|                              | 44248720 | 0.00       | 0         | SH | DEFINE4 | 0         |
| HUB INTL LTD                 | 44332P10 | 5,155.97   | 401,868   | SH | DEFINE2 | 234,200   |
|                              | 44332P10 | 3,321.69   | 258,900   | SH | DEFINE4 | 0         |
| HUBBELL INC CL B             | 44351020 | 1.65       | 47        | SH | DEFINE2 | 47        |
|                              | 44351020 | 0.00       | 0         | SH | DEFINE4 | 0         |
| HUDSON CITY BNCP             | 44368310 | 0.26       | 14        | SH | DEFINE2 | 14        |
|                              | 44368310 | 0.00       | 0         | SH | DEFINE4 | 0         |
| HUDSON UNITED BANCORP        | 44416510 | 13,912.74  | 447,355   | SH | DEFINE2 | 184,785   |
|                              | 44416510 | 16,019.30  | 515,090   | SH | DEFINE4 | 15,700    |
| HUGHES SUPPLY INC            | 44448210 | 503.51     | 18,430    | SH | DEFINE2 | 0         |
|                              | 44448210 | 10,192.82  | 373,090   | SH | DEFINE4 | 3,340     |
| HUMANA INC                   | 44485910 | 460.00     | 46,000    | SH | DEFINE2 | 0         |
|                              | 44485910 | 0.00       | 0         | SH | DEFINE4 | 0         |

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|                              |          |            |            |            |         |
|------------------------------|----------|------------|------------|------------|---------|
| HUMBOLDT BANCORP             | 44506910 | 22.45      | 2,138      | SH DEFINE2 | 0       |
|                              | 44506910 | 0.00       | 0          | SH DEFINE4 | 0       |
| HUNT J B TRANS SVCS INC      | 44565810 | 9,917.46   | 338,480    | SH DEFINE2 | 227,470 |
|                              | 44565810 | 215.36     | 7,350      | SH DEFINE4 | 0       |
| HUNTINGTON BANCSHARES        | 44615010 | 1,248.84   | 66,747     | SH DEFINE2 | 0       |
|                              | 44615010 | 0.00       | 0          | SH DEFINE4 | 0       |
| HUTCHINSON TECHNOLOGY INC    | 44840710 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 44840710 | 920.53     | 44,470     | SH DEFINE4 | 2,850   |
| HYBRID NETWORKS              | 44860K10 | 0.00       | 364        | SH DEFINE2 | 0       |
|                              | 44860K10 | 0.00       | 0          | SH DEFINE4 | 0       |
| HYDRIL COMPANY               | 44877410 | 7,022.33   | 297,935    | SH DEFINE2 | 177,840 |
|                              | 44877410 | 3,519.00   | 149,300    | SH DEFINE4 | 2,400   |
| ICN PHARMACEUTICALS INC NEW  | 44892410 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 44892410 | 0.11       | 10         | SH DEFINE4 | 0       |
| IDT CORP                     | 44894710 | 81.57      | 4,718      | SH DEFINE2 | 18      |
|                              | 44894710 | 0.00       | 0          | SH DEFINE4 | 0       |
| HYPERCHIP P/P (PRIVATE)      | 4489CP9A | 124.38     | 565,381    | SH DEFINE2 | 0       |
|                              | 4489CP9A | 2,375.62   | 10,798,255 | SH DEFINE4 | 0       |
| HYPERION SOLUTIONS CORP      | 44914M10 | 5,274.93   | 205,490    | SH DEFINE2 | 118,600 |
|                              | 44914M10 | 5,556.27   | 216,450    | SH DEFINE4 | 7,100   |
| ICO GLOBAL COMM HLDG NEW WAR | 44930K11 | 0.02       | 15,109     | SH DEFINE2 | 0       |
|                              | 44930K11 | 0.00       | 0          | SH DEFINE4 | 0       |
| IDEC PHARMACEUTICAL CORP     | 44937010 | 15,666.16  | 472,299    | SH DEFINE2 | 202,499 |
|                              | 44937010 | 165,438.19 | 4,987,585  | SH DEFINE4 | 232,125 |
| IDX SYSTEMS CORP             | 44949110 | 0.00       | 0          | SH DEFINE2 | 0       |
|                              | 44949110 | 127.55     | 7,490      | SH DEFINE4 | 500     |
| IGEN INTERNATIONAL INC       | 44953610 | 8,929.94   | 208,400    | SH DEFINE2 | 166,050 |
|                              | 44953610 | 595.62     | 13,900     | SH DEFINE4 | 0       |
| IPCS INC. 144A P/P WARRANTS  | 44980Y11 | 0.21       | 821        | SH DEFINE2 | 260     |
|                              | 44980Y11 | 6.17       | 24,685     | SH DEFINE4 | 0       |
| IMS HEALTH INC               | 44993410 | 2,211.20   | 138,200    | SH DEFINE2 | 4,400   |
|                              | 44993410 | 0.00       | 0          | SH DEFINE4 | 0       |
| ITLA CAPITAL CRP             | 45056510 | 86.53      | 2,604      | SH DEFINE2 | 0       |
|                              | 45056510 | 0.00       | 0          | SH DEFINE4 | 0       |
| ITT EDUCATIONAL SERVICES INC | 45068B10 | 442.74     | 18,800     | SH DEFINE2 | 0       |
|                              | 45068B10 | 55.11      | 2,340      | SH DEFINE4 | 0       |
| IWO HOLDING-WT11             | 45071T11 | 0.09       | 346        | SH DEFINE2 | 103     |
|                              | 45071T11 | 2.65       | 10,618     | SH DEFINE4 | 0       |
| ITT INDUSTRIES INC           | 45091110 | 1,681.11   | 27,700     | SH DEFINE2 | 700     |
|                              | 45091110 | 0.00       | 0          | SH DEFINE4 | 0       |
| ICICI BANK LTD-SPONS ADR     | 45104G10 | 1,574.53   | 242,235    | SH DEFINE2 | 0       |

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|                              |          |           |           |            |           |
|------------------------------|----------|-----------|-----------|------------|-----------|
|                              | 45104G10 | 554.18    | 85,258    | SH DEFINE4 | 38,600    |
| IDACORP INC                  | 45110710 | 2.51      | 101       | SH DEFINE2 | 101       |
|                              | 45110710 | 0.00      | 0         | SH DEFINE4 | 0         |
| IDEX CORP                    | 45167R10 | 12,864.18 | 393,400   | SH DEFINE2 | 243,100   |
|                              | 45167R10 | 299.21    | 9,150     | SH DEFINE4 | 0         |
| IDEXX LABS INC               | 45168D10 | 1,397.90  | 42,554    | SH DEFINE2 | 9,394     |
|                              | 45168D10 | 35,779.27 | 1,089,171 | SH DEFINE4 | 35,321    |
| IGATE CAP CORP               | 45169U10 | 51.55     | 19,677    | SH DEFINE2 | 0         |
|                              | 45169U10 | 0.00      | 0         | SH DEFINE4 | 0         |
| IKON OFFICE SOLUTIONS INC    | 45171310 | 18,318.85 | 2,562,077 | SH DEFINE2 | 1,108,516 |
|                              | 45171310 | 15,478.89 | 2,164,880 | SH DEFINE4 | 11,800    |
| ILEX ONCOLOGY INC            | 45192310 | 0.00      | 0         | SH DEFINE2 | 0         |
|                              | 45192310 | 797.70    | 112,989   | SH DEFINE4 | 589       |
| ILLINOIS TOOL WORKS INC      | 45230810 | 12,696.80 | 195,757   | SH DEFINE2 | 23,310    |
|                              | 45230810 | 51,921.53 | 800,517   | SH DEFINE4 | 34,209    |
| IMATION CORPORATION          | 45245A10 | 9,562.42  | 272,589   | SH DEFINE2 | 160,410   |
|                              | 45245A10 | 8,261.34  | 235,500   | SH DEFINE4 | 5,770     |
| IMAGISTICS INTL              | 45247T10 | 0.00      | 0         | SH DEFINE2 | 0         |
|                              | 45247T10 | 706.00    | 35,300    | SH DEFINE4 | 2,300     |
| IMMUCOR INC                  | 45252610 | 0.00      | 0         | SH DEFINE2 | 0         |
|                              | 45252610 | 1,553.68  | 76,725    | SH DEFINE4 | 4,700     |
| IMPERIAL CR INDS INC         | 45272910 | 0.00      | 0         | SH DEFINE2 | 0         |
|                              | 45272910 | 0.00      | 1         | SH DEFINE4 | 0         |
| IMPERIAL CREDIT INDS WARRANT | 45272912 | 0.42      | 420,267   | SH DEFINE2 | 0         |
|                              | 45272912 | 0.00      | 0         | SH DEFINE4 | 0         |
| IMPERIAL OIL LTD             | 45303840 | 1,323.07  | 46,100    | SH DEFINE2 | 6,800     |
|                              | 45303840 | 0.00      | 0         | SH DEFINE4 | 0         |
| INAMED CORP                  | 45323510 | 27.72     | 900       | SH DEFINE2 | 0         |
|                              | 45323510 | 0.00      | 0         | SH DEFINE4 | 0         |
| INCO LTD                     | 45325840 | 114.59    | 5,400     | SH DEFINE2 | 5,400     |
|                              | 45325840 | 0.00      | 0         | SH DEFINE4 | 0         |
| INDEPENDENCE COMMUNITY BANK  | 45341410 | 3.25      | 128       | SH DEFINE2 | 128       |
|                              | 45341410 | 0.00      | 0         | SH DEFINE4 | 0         |
| INDEPENDANT BANK CORP -MASS  | 45383610 | 0.00      | 0         | SH DEFINE2 | 0         |
|                              | 45383610 | 1,995.91  | 87,540    | SH DEFINE4 | 5,470     |
| INDEP BANK/MICH              | 45383810 | 0.00      | 0         | SH DEFINE2 | 0         |
|                              | 45383810 | 849.15    | 28,062    | SH DEFINE4 | 1,786     |
| INDYMAC BANCORP INC          | 45660710 | 2.83      | 153       | SH DEFINE2 | 153       |
|                              | 45660710 | 0.00      | 0         | SH DEFINE4 | 0         |
| I-NET TECHNOLOGIES           | 45662V10 | 47.03     | 7,710     | SH DEFINE2 | 0         |
|                              | 45662V10 | 31.80     | 5,213     | SH DEFINE4 | 0         |

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|                              |           |            |            |            |           |
|------------------------------|-----------|------------|------------|------------|-----------|
| ING GROEP N.V. SPONSORED ADR | 45683710  | 228.37     | 13,561     | SH DEFINE2 | 0         |
|                              | 45683710  | 1,427.54   | 84,771     | SH DEFINE4 | 0         |
| INFO RESOURCES               | 45690510  | 13.84      | 8,650      | SH DEFINE2 | 0         |
|                              | 45690510  | 0.00       | 0          | SH DEFINE4 | 0         |
| INGRAM MICRO INC CL A        | 45715310  | 142.59     | 11,546     | SH DEFINE2 | 446       |
|                              | 45715310  | 581.07     | 47,050     | SH DEFINE4 | 16,050    |
| INSILCO CORP P/P 144A WARR   | 045765913 | 0.00       | 110        | SH DEFINE2 | 0         |
|                              | 45765913  | 0.00       | 375        | SH DEFINE4 | 0         |
| INSIGHT ENTERPRISES INC      | 45765U10  | 2.63       | 317        | SH DEFINE2 | 0         |
|                              | 45765U10  | 0.00       | 0          | SH DEFINE4 | 0         |
| INSILCO HOLDING CO WARRANT   | 84576619A | 0.01       | 825        | SH DEFINE2 | 0         |
|                              | 4576619A  | 0.19       | 18,715     | SH DEFINE4 | 0         |
| INSITUFORM TECHNOLOGIES INC  | 45766710  | 727.10     | 42,645     | SH DEFINE2 | 42,482    |
|                              | 45766710  | 14,291.31  | 838,200    | SH DEFINE4 | 137,800   |
| INNOVATIVE SOLUTIONS AND SUP | 45769N10  | 5,819.21   | 932,566    | SH DEFINE2 | 551,840   |
|                              | 45769N10  | 4,241.95   | 679,800    | SH DEFINE4 | 0         |
| INTEGRATED DEVICE TECHNOLOGY | 45811810  | 5,686.92   | 679,441    | SH DEFINE2 | 252,510   |
|                              | 45811810  | 58,606.54  | 7,001,976  | SH DEFINE4 | 101,586   |
| INTEGRATED ELECTRICAL SVCS   | 45811E10  | 1.79       | 464        | SH DEFINE2 | 0         |
|                              | 45811E10  | 0.00       | 0          | SH DEFINE4 | 0         |
| INTEGRATED CIRCUIT SYSTEMS   | 45811K20  | 5,066.75   | 277,630    | SH DEFINE2 | 180,680   |
|                              | 45811K20  | 1,668.91   | 91,447     | SH DEFINE4 | 0         |
| INTEGRATED SILICON SOLUTION  | 45812P10  | 191.40     | 43,900     | SH DEFINE2 | 0         |
|                              | 45812P10  | 0.00       | 0          | SH DEFINE4 | 0         |
| INTEL CORPORATION            | 45814010  | 230,268.34 | 14,789,233 | SH DEFINE2 | 5,671,178 |
|                              | 45814010  | 994,459.17 | 63,870,213 | SH DEFINE4 | 3,631,121 |
| INTELIDATA TECHNOLOGIES P/P  | 45814T90  | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 45814T90  | 65.45      | 72,727     | SH DEFINE4 | 0         |
| INTELIDATA P/P (PRIVATE) WAR | 45814T91  | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 45814T91  | 0.00       | 1          | SH DEFINE4 | 0         |
| INTER ACT ELECT              | 45816F10  | 0.00       | 620        | SH DEFINE2 | 0         |
|                              | 45816F10  | 0.00       | 35,343     | SH DEFINE4 | 0         |
| INTERACT SYSTEMS INC WARRANT | 45816F11  | 0.00       | 797        | SH DEFINE2 | 0         |
|                              | 45816F11  | 0.03       | 34,360     | SH DEFINE4 | 0         |
| INTERACT ELECTRONIC 144A P/P | 45816F14  | 0.01       | 620        | SH DEFINE2 | 0         |
|                              | 45816F14  | 0.35       | 35,343     | SH DEFINE4 | 0         |
| INTER-TEL INC                | 45837210  | 706.63     | 33,794     | SH DEFINE2 | 0         |
|                              | 45837210  | 11,263.17  | 538,650    | SH DEFINE4 | 13,340    |
| INTERACTIVE DATA CORPORATION | 45840J10  | 707.92     | 51,485     | SH DEFINE2 | 51,318    |
|                              | 45840J10  | 14,104.87  | 1,025,809  | SH DEFINE4 | 170,524   |
| INTERCEPT INC                | 45845L10  | 9,456.64   | 558,540    | SH DEFINE2 | 292,140   |
|                              | 45845L10  | 0.00       | 0          | SH DEFINE4 | 0         |

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|                              |          |            |           |    |         |         |
|------------------------------|----------|------------|-----------|----|---------|---------|
| INTERFACE INC CL A           | 45866510 | 3,554.94   | 1,157,962 | SH | DEFINE2 | 683,760 |
|                              | 45866510 | 1,875.62   | 610,950   | SH | DEFINE4 | 0       |
| INTERDIGITAL COMMUNICATIONS  | 45866A10 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 45866A10 | 736.30     | 50,570    | SH | DEFINE4 | 3,300   |
| INTERGRAPH CORP              | 45868310 | 1,228.99   | 69,200    | SH | DEFINE2 | 0       |
|                              | 45868310 | 0.00       | 0         | SH | DEFINE4 | 0       |
| INTERMAGNETICS GENERAL CORP  | 45877110 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 45877110 | 1,355.36   | 69,010    | SH | DEFINE4 | 4,500   |
| INTERMET CORP                | 45881K10 | 18.29      | 4,355     | SH | DEFINE2 | 0       |
|                              | 45881K10 | 1,494.70   | 355,880   | SH | DEFINE4 | 22,890  |
| INTERMUNE INC                | 45884X10 | 11,533.33  | 452,110   | SH | DEFINE2 | 299,995 |
|                              | 45884X10 | 52,341.06  | 2,051,786 | SH | DEFINE4 | 32,931  |
| INTERMUNE PHARM P/P (PRIVATE | 45885B9A | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 45885B9A | 8,873.81   | 347,856   | SH | DEFINE4 | 0       |
| INTERNATIONAL BUSINESS MACHI | 45920010 | 91,027.24  | 1,174,545 | SH | DEFINE2 | 251,940 |
|                              | 45920010 | 974,803.87 | 12,578,11 | SH | DEFINE4 | 538,242 |
| INTERNATIONAL FLAVORS & FRAG | 45950610 | 1,808.04   | 51,511    | SH | DEFINE2 | 10,411  |
|                              | 45950610 | 21,489.45  | 612,235   | SH | DEFINE4 | 53,525  |
| INTERNATIONAL GAME TECHNOLOG | 45990210 | 47,387.29  | 624,174   | SH | DEFINE2 | 294,835 |
|                              | 45990210 | 217,924.94 | 2,870,455 | SH | DEFINE4 | 135,128 |
| INTERNATIONAL MULTIFOODS COR | 46004310 | 29,650.79  | 1,399,282 | SH | DEFINE2 | 704,885 |
|                              | 46004310 | 12,943.91  | 610,850   | SH | DEFINE4 | 2,420   |
| INTERNATIONAL PAPER CO       | 46014610 | 5,126.29   | 146,591   | SH | DEFINE2 | 4,617   |
|                              | 46014610 | 0.00       | 0         | SH | DEFINE4 | 0       |
| INTERNATIONAL RECTIFIER CORP | 46025410 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 46025410 | 2,772.18   | 150,173   | SH | DEFINE4 | 0       |
| INTL SPECIALTY PRODUCTS INC  | 46033710 | 18.38      | 1,800     | SH | DEFINE2 | 0       |
|                              | 46033710 | 0.00       | 0         | SH | DEFINE4 | 0       |
| INTERNET SECURITY SYSTEMS    | 46060X10 | 9,956.86   | 543,200   | SH | DEFINE2 | 291,900 |
|                              | 46060X10 | 45,353.75  | 2,474,291 | SH | DEFINE4 | 68,200  |
| INTERPUBLIC GROUP COS INC    | 46069010 | 3,251.07   | 230,900   | SH | DEFINE2 | 48,960  |
|                              | 46069010 | 27,018.20  | 1,918,906 | SH | DEFINE4 | 106,549 |
| INTERSIL CORP-CL A           | 46069S10 | 2,424.32   | 173,911   | SH | DEFINE2 | 30,330  |
|                              | 46069S10 | 46,028.42  | 3,301,895 | SH | DEFINE4 | 4,500   |
| INTERSTATE BAKERIES          | 46072H10 | 11,750.43  | 770,520   | SH | DEFINE2 | 359,320 |
|                              | 46072H10 | 6,841.36   | 448,614   | SH | DEFINE4 | 9,486   |
| INTRADO INC                  | 46117A10 | 0.20       | 20        | SH | DEFINE2 | 0       |
|                              | 46117A10 | 0.00       | 0         | SH | DEFINE4 | 0       |
| INTUIT INC                   | 46120210 | 4,026.39   | 85,814    | SH | DEFINE2 | 1,200   |
|                              | 46120210 | 37,542.57  | 800,140   | SH | DEFINE4 | 20,940  |
| INVACARE CORPORATION         | 46120310 | 6,226.43   | 186,980   | SH | DEFINE2 | 80,080  |



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|                              |          |            |            |            |           |
|------------------------------|----------|------------|------------|------------|-----------|
|                              | 46120310 | 0.00       | 0          | SH DEFINE4 | 0         |
| INVERNESS MEDICAL INNOVATION | 46126P10 | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 46126P10 | 158.59     | 12,060     | SH DEFINE4 | 780       |
| INVESTMENT TECHNOLOGY GRP IN | 46145F10 | 5,667.97   | 253,487    | SH DEFINE2 | 131,437   |
|                              | 46145F10 | 33,346.76  | 1,491,358  | SH DEFINE4 | 80,250    |
| INVISION TECH                | 46185110 | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 46185110 | 42.18      | 1,600      | SH DEFINE4 | 0         |
| INVITROGEN CORP              | 46185R10 | 1,815.26   | 58,014     | SH DEFINE2 | 28,414    |
|                              | 46185R10 | 25,382.04  | 811,187    | SH DEFINE4 | 18,713    |
| INVESTORS FINANCIAL SVCS COR | 46191510 | 9,534.57   | 348,104    | SH DEFINE2 | 170,844   |
|                              | 46191510 | 63,451.78  | 2,316,604  | SH DEFINE4 | 149,280   |
| IOMEGA CORP                  | 46203030 | 125.68     | 16,010     | SH DEFINE2 | 0         |
|                              | 46203030 | 1,708.24   | 217,610    | SH DEFINE4 | 13,890    |
| IRON MOUNTAIN INC            | 46284610 | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 46284610 | 523.87     | 15,870     | SH DEFINE4 | 1,050     |
| IRWIN FINANCIAL CORP         | 46411910 | 16,244.65  | 984,524    | SH DEFINE2 | 406,620   |
|                              | 46411910 | 9,975.90   | 604,600    | SH DEFINE4 | 9,680     |
| ISLE OF CAPRI                | 46459210 | 28.60      | 2,160      | SH DEFINE2 | 0         |
|                              | 46459210 | 520.07     | 39,280     | SH DEFINE4 | 2,490     |
| ITRON INC                    | 46574110 | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 46574110 | 2,660.99   | 138,810    | SH DEFINE4 | 9,000     |
| I2 TECHNOLOGIES INC          | 46575410 | 1.04       | 904        | SH DEFINE2 | 0         |
|                              | 46575410 | 0.00       | 0          | SH DEFINE4 | 0         |
| IVAX CORP                    | 46582310 | 377.24     | 31,100     | SH DEFINE2 | 0         |
|                              | 46582310 | 18,341.82  | 1,512,104  | SH DEFINE4 | 38,950    |
| J & J SNACK FOOD             | 46603210 | 68.56      | 1,920      | SH DEFINE2 | 0         |
|                              | 46603210 | 0.00       | 0          | SH DEFINE4 | 0         |
| JDS UNIPHASE CORPORATION     | 46612J10 | 1,024.97   | 414,969    | SH DEFINE2 | 0         |
|                              | 46612J10 | 0.00       | 0          | SH DEFINE4 | 0         |
| JDA SOFTWARE GROUP INC       | 46612K10 | 5,381.08   | 557,048    | SH DEFINE2 | 333,270   |
|                              | 46612K10 | 2,202.00   | 227,950    | SH DEFINE4 | 0         |
| JP MORGAN CHASE & COMPANY    | 46625H10 | 119,011.30 | 4,958,804  | SH DEFINE2 | 1,462,946 |
|                              | 46625H10 | 601,611.89 | 25,067,166 | SH DEFINE4 | 831,018   |
| JSC MMC NORILSK NICKEL-ADR   | 46626D10 | 458.44     | 23,360     | SH DEFINE2 | 4,000     |
|                              | 46626D10 | 135.02     | 6,880      | SH DEFINE4 | 6,880     |
| J2 GLOBAL COMM               | 46626E20 | 26.08      | 1,370      | SH DEFINE2 | 0         |
|                              | 46626E20 | 489.52     | 25,710     | SH DEFINE4 | 1,400     |
| JABIL CIRCUIT INC            | 46631310 | 6,305.44   | 351,866    | SH DEFINE2 | 95,715    |
|                              | 46631310 | 109,409.23 | 6,105,426  | SH DEFINE4 | 109,725   |
| JARDEN CORP                  | 47110910 | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 47110910 | 2,979.69   | 124,830    | SH DEFINE4 | 8,000     |

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|                            |          |              |           |            |           |
|----------------------------|----------|--------------|-----------|------------|-----------|
| JEFFERSON PILOT CORP       | 47507010 | 2,843.96     | 74,625    | SH DEFINE2 | 20,758    |
|                            | 47507010 | 14,876.89    | 390,367   | SH DEFINE4 | 5,362     |
| JETBLUE AIRWAYS            | 47714310 | 437.40       | 16,200    | SH DEFINE2 | 0         |
|                            | 47714310 | 13,840.79    | 512,622   | SH DEFINE4 | 0         |
| JO-ANN STORES-A            | 47758P10 | 0.00         | 0         | SH DEFINE2 | 0         |
|                            | 47758P10 | 1,280.58     | 55,750    | SH DEFINE4 | 3,520     |
| JOHN NUVEEN CO             | 47803510 | 0.00         | 0         | SH DEFINE2 | 0         |
|                            | 47803510 | 48.17        | 1,900     | SH DEFINE4 | 100       |
| JOHNSON & JOHNSON          | 47816010 | 348,963.00   | 6,497,170 | SH DEFINE2 | 2,398,460 |
|                            | 47816010 | 1,707,235.74 | 31,786,18 | SH DEFINE4 | 1,477,410 |
| JOHNSON CONTROLS INC       | 47836610 | 3,022.41     | 37,700    | SH DEFINE2 | 1,033     |
|                            | 47836610 | 35,949.91    | 448,421   | SH DEFINE4 | 7,315     |
| JOHNSON OUTDOORS INC-CL A  | 47916710 | 0.00         | 0         | SH DEFINE2 | 0         |
|                            | 47916710 | 744.20       | 75,400    | SH DEFINE4 | 4,800     |
| JONES APPAREL GROUP INC    | 48007410 | 16,612.36    | 468,746   | SH DEFINE2 | 179,695   |
|                            | 48007410 | 79,327.51    | 2,238,361 | SH DEFINE4 | 56,637    |
| JUNIPER NETWORKS INC       | 48203R10 | 2,077.39     | 305,498   | SH DEFINE2 | 21,156    |
|                            | 48203R10 | 38,230.13    | 5,622,078 | SH DEFINE4 | 62,300    |
| KLA-TENCOR CORPORATION     | 48248010 | 22,479.58    | 635,555   | SH DEFINE2 | 266,768   |
|                            | 48248010 | 191,742.79   | 5,421,057 | SH DEFINE4 | 251,050   |
| KT CORP-ADR                | 48268K10 | 315,339.81   | 14,632,93 | SH DEFINE2 | 7,882,940 |
|                            | 48268K10 | 196,795.29   | 9,132,032 | SH DEFINE4 | 778,770   |
| KV PHARAMCEUTICALS CO-CL A | 48274020 | 5,730.40     | 247,000   | SH DEFINE2 | 196,900   |
|                            | 48274020 | 382.80       | 16,500    | SH DEFINE4 | 0         |
| KADANT INC                 | 48282T10 | 2.42         | 161       | SH DEFINE2 | 0         |
|                            | 48282T10 | 1,489.50     | 99,300    | SH DEFINE4 | 6,300     |
| KAMAN CORP CL A            | 48354810 | 7,365.89     | 669,626   | SH DEFINE2 | 392,170   |
|                            | 48354810 | 5,631.56     | 511,960   | SH DEFINE4 | 1,530     |
| KAO CORP-ADR               | 48553720 | 7.68         | 35        | SH DEFINE2 | 0         |
|                            | 48553720 | 527.94       | 2,405     | SH DEFINE4 | 0         |
| KB HOME                    | 48666K10 | 1,208.28     | 28,198    | SH DEFINE2 | 1,373     |
|                            | 48666K10 | 17,666.41    | 412,285   | SH DEFINE4 | 26,050    |
| THE KEITH COMPANIES INC    | 48753910 | 2,326.85     | 178,030   | SH DEFINE2 | 141,890   |
|                            | 48753910 | 154.88       | 11,850    | SH DEFINE4 | 0         |
| KELLOGG COMPANY            | 48783610 | 5,886.97     | 171,782   | SH DEFINE2 | 18        |
|                            | 48783610 | 103,175.46   | 3,010,664 | SH DEFINE4 | 55,616    |
| KELLWOOD CO                | 48804410 | 14,728.48    | 566,480   | SH DEFINE2 | 231,590   |
|                            | 48804410 | 13,880.62    | 533,870   | SH DEFINE4 | 6,460     |
| KENNAMETAL INC             | 48917010 | 1,913.16     | 55,486    | SH DEFINE2 | 22,453    |
|                            | 48917010 | 15,348.84    | 445,152   | SH DEFINE4 | 72,800    |
| KERR-MCGEE CORP            | 49238610 | 2,558.95     | 57,764    | SH DEFINE2 | 0         |
|                            | 49238610 | 12,056.25    | 272,150   | SH DEFINE4 | 7,450     |

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|                              |            |            |            |            |           |
|------------------------------|------------|------------|------------|------------|-----------|
| KEY ENERGY SERVICES INC      | 49291410   | 193.75     | 21,600     | SH DEFINE2 | 0         |
|                              | 49291410   | 0.00       | 0          | SH DEFINE4 | 0         |
| KEYCORP                      | 49326710   | 3,304.00   | 131,424    | SH DEFINE2 | 5,100     |
|                              | 49326710   | 0.00       | 0          | SH DEFINE4 | 0         |
| KEYSPAN CORPORATION          | 49337W10   | 1,680.95   | 47,700     | SH DEFINE2 | 1,000     |
|                              | 49337W10   | 3,055.31   | 86,700     | SH DEFINE4 | 0         |
| KFORCE INC                   | 49373210   | 24.90      | 5,900      | SH DEFINE2 | 0         |
|                              | 49373210   | 485.30     | 115,000    | SH DEFINE4 | 7,340     |
| KIMBALL INTERNATIONAL INC    | CL49427410 | 39.27      | 2,756      | SH DEFINE2 | 0         |
|                              | 49427410   | 0.00       | 0          | SH DEFINE4 | 0         |
| KIMBERLY CLARK CORP          | 49436810   | 19,866.20  | 418,500    | SH DEFINE2 | 87,958    |
|                              | 49436810   | 254,599.08 | 5,363,368  | SH DEFINE4 | 200,559   |
| KINDER MORGAN INC            | 49455P10   | 4,979.03   | 117,791    | SH DEFINE2 | 22,366    |
|                              | 49455P10   | 78,078.57  | 1,847,139  | SH DEFINE4 | 0         |
| KINDER MORGAN MANAGEMENT LLC | 49455U10   | 0.00       | 0          | SH DEFINE2 | 0         |
|                              | 49455U10   | 10,180.70  | 322,276    | SH DEFINE4 | 0         |
| KING PHARMACEUTICALS INC     | 49558210   | 96,274.76  | 5,600,626  | SH DEFINE2 | 2,019,277 |
|                              | 49558210   | 341,239.61 | 19,851,055 | SH DEFINE4 | 806,345   |
| KNIGHT RIDDER NEWSPAPERS INC | 49904010   | 3,668.31   | 57,997     | SH DEFINE2 | 26,147    |
|                              | 49904010   | 19,638.49  | 310,490    | SH DEFINE4 | 15,479    |
| KNIGHT TRANSPORT             | 49906410   | 3,173.21   | 151,105    | SH DEFINE2 | 102,945   |
|                              | 49906410   | 172.20     | 8,200      | SH DEFINE4 | 0         |
| KOHL'S CORP                  | 50025510   | 126,370.01 | 2,258,624  | SH DEFINE2 | 996,573   |
|                              | 50025510   | 287,736.92 | 5,142,751  | SH DEFINE4 | 314,502   |
| PHILIPS ELEC-NY              | 50047230   | 9.92       | 561        | SH DEFINE2 | 0         |
|                              | 50047230   | 579.23     | 32,762     | SH DEFINE4 | 0         |
| KOOKMIN-ADR SEDOL 2811697    | 50049M10   | 57,327.59  | 1,621,714  | SH DEFINE2 | 917,714   |
|                              | 50049M10   | 33,363.26  | 943,798    | SH DEFINE4 | 99,490    |
| KOREA ELECTRIC POWER CO ADR  | 50063110   | 73,229.75  | 8,615,265  | SH DEFINE2 | 6,968,118 |
|                              | 50063110   | 8,579.15   | 1,009,312  | SH DEFINE4 | 956,773   |
| KOS PHARMACEUTIC             | 50064810   | 3.80       | 200        | SH DEFINE2 | 0         |
|                              | 50064810   | 1,404.10   | 73,900     | SH DEFINE4 | 4,800     |
| KRAFT FOODS INC-A            | 50075N10   | 110,214.72 | 2,831,100  | SH DEFINE2 | 1,287,028 |
|                              | 50075N10   | 382,140.74 | 9,816,099  | SH DEFINE4 | 489,937   |
| KRISPY KREME DOUGHNUTS INC   | 50101410   | 13,385.55  | 396,374    | SH DEFINE2 | 184,061   |
|                              | 50101410   | 116,424.95 | 3,447,585  | SH DEFINE4 | 139,854   |
| KROGER CO                    | 50104410   | 12,769.33  | 826,494    | SH DEFINE2 | 160,501   |
|                              | 50104410   | 126,740.34 | 8,203,258  | SH DEFINE4 | 371,358   |
| KYPHON INC                   | 50157710   | 4,519.20   | 529,180    | SH DEFINE2 | 366,110   |
|                              | 50157710   | 259.62     | 30,400     | SH DEFINE4 | 0         |
| LTV CORP                     | 50192110   | 42.84      | 238,019    | SH DEFINE2 | 69,386    |

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|                              |          |            |            |            |         |
|------------------------------|----------|------------|------------|------------|---------|
|                              | 50192110 | 449.63     | 2,497,946  | SH DEFINE4 | 0       |
| LNR PROPERTY CORP            | 50194010 | 10,546.93  | 297,936    | SH DEFINE2 | 127,868 |
|                              | 50194010 | 1,629.46   | 46,030     | SH DEFINE4 | 2,970   |
| LSI LOGIC CORP               | 50216110 | 1,584.12   | 274,545    | SH DEFINE2 | 0       |
|                              | 50216110 | 48,910.89  | 8,476,757  | SH DEFINE4 | 182,640 |
| LTX CORP                     | 50239210 | 3,198.01   | 530,350    | SH DEFINE2 | 351,150 |
|                              | 50239210 | 7,384.13   | 1,224,565  | SH DEFINE4 | 6,800   |
| L-3 COMMUNICATIONS HLDGS INC | 50242410 | 1,266.37   | 28,198     | SH DEFINE2 | 1,428   |
|                              | 50242410 | 39,197.13  | 872,793    | SH DEFINE4 | 39,301  |
| LABOR READY INC              | 50540120 | 20.40      | 3,177      | SH DEFINE2 | 0       |
|                              | 50540120 | 2,107.69   | 328,300    | SH DEFINE4 | 21,100  |
| LABORATORY CRP OF AMER HLDGS | 50540R40 | 1,416.18   | 60,937     | SH DEFINE2 | 17,410  |
|                              | 50540R40 | 38,123.57  | 1,640,429  | SH DEFINE4 | 50,420  |
| LABRANCHE AND COMPANY INC    | 50544710 | 0.40       | 15         | SH DEFINE2 | 15      |
|                              | 50544710 | 0.00       | 0          | SH DEFINE4 | 0       |
| LAFARGE-ADR                  | 50586140 | 19.79      | 1,057      | SH DEFINE2 | 300     |
|                              | 50586140 | 709.49     | 37,900     | SH DEFINE4 | 0       |
| LAM RESEARCH CORP            | 51280710 | 10,696.05  | 990,375    | SH DEFINE2 | 382,235 |
|                              | 51280710 | 120,841.58 | 11,189,033 | SH DEFINE4 | 414,132 |
| LAMAR ADVERTISING CO         | 51281510 | 18,787.06  | 558,308    | SH DEFINE2 | 219,278 |
|                              | 51281510 | 262,670.86 | 7,805,969  | SH DEFINE4 | 190,750 |
| LANCASTER COLONY CORPORATION | 51384710 | 10,770.06  | 275,590    | SH DEFINE2 | 114,050 |
|                              | 51384710 | 7,082.27   | 181,225    | SH DEFINE4 | 125     |
| LANCE INC                    | 51460610 | 11.84      | 1,000      | SH DEFINE2 | 0       |
|                              | 51460610 | 0.00       | 0          | SH DEFINE4 | 0       |
| LANDAMERICA FINL             | 51493610 | 11,056.29  | 311,884    | SH DEFINE2 | 125,920 |
|                              | 51493610 | 10,324.81  | 291,250    | SH DEFINE4 | 1,400   |
| LANDSTAR SYSTEM INC          | 51509810 | 15,268.38  | 261,624    | SH DEFINE2 | 156,520 |
|                              | 51509810 | 5,876.85   | 100,700    | SH DEFINE4 | 0       |
| LATTICE SEMICONDUCTOR CORP   | 51841510 | 2,489.32   | 283,845    | SH DEFINE2 | 124,506 |
|                              | 51841510 | 21,638.85  | 2,467,372  | SH DEFINE4 | 396,792 |
| ESTEE LAUDER COMPANIES       | 51843910 | 1,839.71   | 69,686     | SH DEFINE2 | 47,186  |
|                              | 51843910 | 12,876.49  | 487,746    | SH DEFINE4 | 18,646  |
| LEAP WIRELESS 144A P/P WARRA | 52186311 | 0.00       | 322        | SH DEFINE2 | 0       |
|                              | 52186311 | 0.14       | 13,872     | SH DEFINE4 | 0       |
| LEAR CORPORATION             | 52186510 | 2,931.30   | 88,080     | SH DEFINE2 | 40,693  |
|                              | 52186510 | 92,140.04  | 2,768,631  | SH DEFINE4 | 68,580  |
| LEARNING TREE INTERNATIONAL  | 52201510 | 449.63     | 32,820     | SH DEFINE2 | 32,777  |
|                              | 52201510 | 8,415.36   | 614,260    | SH DEFINE4 | 105,900 |
| LEE ENTERPRISES              | 52376810 | 20.11      | 600        | SH DEFINE2 | 0       |
|                              | 52376810 | 0.00       | 0          | SH DEFINE4 | 0       |

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|                              |           |            |           |            |           |
|------------------------------|-----------|------------|-----------|------------|-----------|
| LEGETT AND PLATT INC         | 52466010  | 1,240.93   | 55,300    | SH DEFINE2 | 0         |
|                              | 52466010  | 0.00       | 0         | SH DEFINE4 | 0         |
| LEGG MASON INC               | 52490110  | 6,172.06   | 127,154   | SH DEFINE2 | 70,629    |
|                              | 52490110  | 18,353.25  | 378,106   | SH DEFINE4 | 6,332     |
| LEHMAN BROTHERS HOLDING INC  | 52490810  | 34,579.56  | 648,894   | SH DEFINE2 | 291,986   |
|                              | 52490810  | 9,471.82   | 177,741   | SH DEFINE4 | 12,541    |
| LENNAR CORP                  | 52605710  | 1,435.36   | 27,817    | SH DEFINE2 | 2,417     |
|                              | 52605710  | 39,746.65  | 770,284   | SH DEFINE4 | 47,675    |
| LENNOX INTERNATIONAL INC     | 52610710  | 37.65      | 3,000     | SH DEFINE2 | 0         |
|                              | 52610710  | 2,102.50   | 167,530   | SH DEFINE4 | 10,660    |
| LEVEL 3 COMMUNICATIONS INC   | 52729N10  | 23.65      | 4,826     | SH DEFINE2 | 0         |
|                              | 52729N10  | 61.25      | 12,500    | SH DEFINE4 | 0         |
| LEXMARK INTL INC             | 52977110  | 113,794.15 | 1,880,895 | SH DEFINE2 | 771,572   |
|                              | 52977110  | 480,180.03 | 7,936,860 | SH DEFINE4 | 465,659   |
| LIBERTY MEDIA CORP-A SEDOL   | 253071810 | 19,407.18  | 2,170,825 | SH DEFINE2 | 851,316   |
|                              | 53071810  | 340,974.98 | 38,140,37 | SH DEFINE4 | 1,296,606 |
| LIFEPOINT HOSPITALS INC      | 53219L10  | 416.04     | 13,900    | SH DEFINE2 | 0         |
|                              | 53219L10  | 26,042.96  | 870,100   | SH DEFINE4 | 1,800     |
| LIGAND PHARMACEUTICALS INC   | C53220K20 | 102.57     | 19,100    | SH DEFINE2 | 0         |
|                              | 53220K20  | 0.00       | 0         | SH DEFINE4 | 0         |
| LIGAND PHARM-B P/P (PRIVATE) | 53220K90  | 21.48      | 4,000     | SH DEFINE2 | 0         |
|                              | 53220K90  | 3,634.42   | 676,800   | SH DEFINE4 | 0         |
| LIGHTWAVE P/P (PRIVATE)      | 5322LM9A  | 0.24       | 24,000    | SH DEFINE2 | 0         |
|                              | 5322LM9A  | 4.76       | 476,000   | SH DEFINE4 | 1,000     |
| (ELI) LILLY AND COMPANY      | 53245710  | 158,463.17 | 2,495,483 | SH DEFINE2 | 775,219   |
|                              | 53245710  | 669,077.34 | 10,536,65 | SH DEFINE4 | 335,723   |
| LIMITED BRANDS INC           | 53271610  | 7,944.25   | 570,298   | SH DEFINE2 | 131,551   |
|                              | 53271610  | 167,446.50 | 12,020,56 | SH DEFINE4 | 390,784   |
| LIN TV CORP-CL A             | 53277410  | 3,735.05   | 153,390   | SH DEFINE2 | 122,250   |
|                              | 53277410  | 250.81     | 10,300    | SH DEFINE4 | 0         |
| LINCARE HOLDINGS INC         | 53279110  | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 53279110  | 70.20      | 2,220     | SH DEFINE4 | 0         |
| LINCOLN ELECTRIC HOLDINGS    | 53390010  | 11,041.95  | 476,974   | SH DEFINE2 | 282,880   |
|                              | 53390010  | 6,518.58   | 281,580   | SH DEFINE4 | 2,460     |
| LINCOLN NATIONAL CORP        | 53418710  | 2,349.55   | 74,400    | SH DEFINE2 | 11,300    |
|                              | 53418710  | 8,608.77   | 272,602   | SH DEFINE4 | 23,900    |
| LINEAR TECHNOLOGY CORP       | 53567810  | 13,732.32  | 533,916   | SH DEFINE2 | 165,085   |
|                              | 53567810  | 149,534.85 | 5,813,952 | SH DEFINE4 | 259,073   |
| LINENS N THINGS              | 53567910  | 3,308.64   | 146,400   | SH DEFINE2 | 87,350    |
|                              | 53567910  | 0.00       | 0         | SH DEFINE4 | 0         |
| LIQUIDMETAL TECH             | 53634X10  | 417.37     | 40,600    | SH DEFINE2 | 0         |
|                              | 53634X10  | 4,993.72   | 485,770   | SH DEFINE4 | 0         |

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|                              |          |            |            |    |         |           |
|------------------------------|----------|------------|------------|----|---------|-----------|
| LIZ CLAIBORNE                | 53932010 | 7,764.48   | 261,871    | SH | DEFINE2 | 16,955    |
|                              | 53932010 | 33,218.94  | 1,120,369  | SH | DEFINE4 | 79,350    |
| LOCKHEED MARTIN CORPORATION  | 53983010 | 89,580.41  | 1,551,176  | SH | DEFINE2 | 687,537   |
|                              | 53983010 | 241,560.74 | 4,182,870  | SH | DEFINE4 | 209,769   |
| LOEHMANN'S HOLDINGS INC      | 54041150 | 90.36      | 5,792      | SH | DEFINE2 | 0         |
|                              | 54041150 | 0.00       | 0          | SH | DEFINE4 | 0         |
| LOEWS CORP                   | 54042410 | 2,424.18   | 54,525     | SH | DEFINE2 | 0         |
|                              | 54042410 | 4,812.44   | 108,242    | SH | DEFINE4 | 2,354     |
| CAROLINA GROUP               | 54042420 | 22.30      | 1,100      | SH | DEFINE2 | 1,100     |
|                              | 54042420 | 0.00       | 0          | SH | DEFINE4 | 0         |
| LOEWEN GROUP INTL INC ESCROW | 54042D9N | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 54042D9N | 0.29       | 2,875,000  | SH | DEFINE4 | 0         |
| LOGICVISION INC              | 54140W10 | 124.49     | 57,900     | SH | DEFINE2 | 0         |
|                              | 54140W10 | 0.00       | 0          | SH | DEFINE4 | 0         |
| LONE STAR STEAKHOUSE & SALOO | 54230710 | 9,795.52   | 506,490    | SH | DEFINE2 | 216,890   |
|                              | 54230710 | 2,148.52   | 111,092    | SH | DEFINE4 | 7,160     |
| LONGS DRUG STORES INC        | 54316210 | 10,161.98  | 489,970    | SH | DEFINE2 | 200,980   |
|                              | 54316210 | 9,597.85   | 462,770    | SH | DEFINE4 | 6,200     |
| LORAL ORION NETWORK WARRANT  | 54387P12 | 0.01       | 805        | SH | DEFINE2 | 0         |
|                              | 54387P12 | 0.37       | 36,611     | SH | DEFINE4 | 0         |
| LOUISIANA PACIFIC CORPORATIO | 54634710 | 239.38     | 29,700     | SH | DEFINE2 | 0         |
|                              | 54634710 | 0.00       | 0          | SH | DEFINE4 | 0         |
| LOWES COMPANIES INC          | 54866110 | 181,615.31 | 4,843,075  | SH | DEFINE2 | 1,987,587 |
|                              | 54866110 | 599,805.05 | 15,994,805 | SH | DEFINE4 | 897,707   |
| LUBRIZOL CORP                | 54927110 | 506.27     | 16,599     | SH | DEFINE2 | 1,349     |
|                              | 54927110 | 11,650.30  | 381,977    | SH | DEFINE4 | 24,550    |
| LUCENT TECHNOLOGIES INC      | 54946310 | 1,319.53   | 1,047,244  | SH | DEFINE2 | 34,000    |
|                              | 54946310 | 0.00       | 0          | SH | DEFINE4 | 0         |
| LUFKIN INDS                  | 54976410 | 55.46      | 2,365      | SH | DEFINE2 | 0         |
|                              | 54976410 | 0.00       | 0          | SH | DEFINE4 | 0         |
| LYONDELL CHEMICAL COMPANY    | 55207810 | 1.25       | 99         | SH | DEFINE2 | 99        |
|                              | 55207810 | 0.00       | 0          | SH | DEFINE4 | 0         |
| M & T BANK CORPORATION       | 55261F10 | 58,268.45  | 734,322    | SH | DEFINE2 | 256,389   |
|                              | 55261F10 | 185,275.19 | 2,334,911  | SH | DEFINE4 | 79,192    |
| MAF BANCORP INC              | 55261R10 | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 55261R10 | 1,932.65   | 56,960     | SH | DEFINE4 | 3,710     |
| MBIA INC                     | 55262C10 | 3,739.11   | 85,251     | SH | DEFINE2 | 25,136    |
|                              | 55262C10 | 51,444.49  | 1,172,925  | SH | DEFINE4 | 54,424    |
| MBNA CORP                    | 55262L10 | 264,461.44 | 13,904,385 | SH | DEFINE2 | 5,092,143 |
|                              | 55262L10 | 697,224.66 | 36,657,445 | SH | DEFINE4 | 1,444,435 |
| MCSI INC                     | 55270M10 | 1.33       | 280        | SH | DEFINE2 | 0         |

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|                              |           |           |           |            |         |
|------------------------------|-----------|-----------|-----------|------------|---------|
|                              | 55270M10  | 0.00      | 0         | SH DEFINE4 | 0       |
| MFA MORTGAGE INVESTMENTS INC | 55272X10  | 3,566.47  | 424,580   | SH DEFINE2 | 253,480 |
|                              | 55272X10  | 339.28    | 40,390    | SH DEFINE4 | 2,600   |
| MGIC INVESTMENTS             | 55284810  | 4,920.15  | 119,132   | SH DEFINE2 | 31,596  |
|                              | 55284810  | 64,518.69 | 1,562,196 | SH DEFINE4 | 27,170  |
| MGM MIRAGE                   | 55295310  | 1,346.36  | 40,836    | SH DEFINE2 | 51      |
|                              | 55295310  | 64,002.58 | 1,941,237 | SH DEFINE4 | 47,939  |
| M/I SCHOTT HOMES             | 55305B10  | 41.70     | 1,500     | SH DEFINE2 | 0       |
|                              | 55305B10  | 0.00      | 0         | SH DEFINE4 | 0       |
| MPS GROUP INC                | 55340910  | 5,606.72  | 1,012,044 | SH DEFINE2 | 586,400 |
|                              | 55340910  | 5,057.19  | 912,850   | SH DEFINE4 | 0       |
| MRO SOFTWARE INC             | 55347W10  | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 55347W10  | 362.04    | 29,810    | SH DEFINE4 | 1,960   |
| MSC INDUSTRIAL DIRECT CO CL  | 55353010  | 10,014.30 | 564,186   | SH DEFINE2 | 335,480 |
|                              | 55353010  | 3,948.93  | 222,475   | SH DEFINE4 | 625     |
| MSC SOFTWARE CORPORATION     | 55353110  | 0.00      | 0         | SH DEFINE2 | 0       |
|                              | 55353110  | 588.73    | 76,260    | SH DEFINE4 | 5,000   |
| MTS SYSTEMS CORP             | 55377710  | 11,094.54 | 1,107,240 | SH DEFINE2 | 448,220 |
|                              | 55377710  | 9,381.86  | 936,313   | SH DEFINE4 | 9,160   |
| MTC TECHNOLOGIES             | 55377A10  | 7,281.59  | 287,810   | SH DEFINE2 | 178,480 |
|                              | 55377A10  | 379.50    | 15,000    | SH DEFINE4 | 0       |
| MAGMA DESIGN AUTOMATION      | 55918110  | 5,776.74  | 603,000   | SH DEFINE2 | 374,280 |
|                              | 55918110  | 1,759.64  | 183,678   | SH DEFINE4 | 0       |
| MAGNA INTL INC CL A          | 55922240  | 50.54     | 900       | SH DEFINE2 | 900     |
|                              | 55922240  | 0.00      | 0         | SH DEFINE4 | 0       |
| MAGNUM HUNT-WT05             | 55972F13  | 11.18     | 38,535    | SH DEFINE2 | 19,880  |
|                              | 55972F13  | 31.26     | 107,780   | SH DEFINE4 | 0       |
| MAGNUM HUNTER RE             | 55972F20  | 7,963.02  | 1,338,323 | SH DEFINE2 | 800,700 |
|                              | 55972F20  | 3,980.43  | 668,980   | SH DEFINE4 | 7,700   |
| MAINSOURCE FINANCIAL GROUP   | I56062Y10 | 29.35     | 1,222     | SH DEFINE2 | 0       |
|                              | 56062Y10  | 0.00      | 0         | SH DEFINE4 | 0       |
| MANHATTAN ASSOCIATES INC     | 56275010  | 8,514.88  | 359,885   | SH DEFINE2 | 219,215 |
|                              | 56275010  | 22,706.50 | 959,700   | SH DEFINE4 | 0       |
| MANITOWOC COMPAY INC         | 56357110  | 1.40      | 55        | SH DEFINE2 | 0       |
|                              | 56357110  | 0.00      | 0         | SH DEFINE4 | 0       |
| MANOR CARE INC               | 56405510  | 2,374.64  | 127,600   | SH DEFINE2 | 27,400  |
|                              | 56405510  | 39,974.80 | 2,148,028 | SH DEFINE4 | 0       |
| MANPOWER INC                 | 56418H10  | 1,169.39  | 36,658    | SH DEFINE2 | 26,358  |
|                              | 56418H10  | 4,268.22  | 133,800   | SH DEFINE4 | 0       |
| MAPICS INC                   | 56491010  | 45.84     | 6,596     | SH DEFINE2 | 0       |
|                              | 56491010  | 0.00      | 0         | SH DEFINE4 | 0       |

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|                              |          |            |           |            |         |
|------------------------------|----------|------------|-----------|------------|---------|
| MANUFACTURERS                | 56500510 | 132.98     | 24,004    | SH DEFINE2 | 0       |
|                              | 56500510 | 0.00       | 0         | SH DEFINE4 | 0       |
| MANUGISTICS GROUP INC        | 56501110 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 56501110 | 36.77      | 15,319    | SH DEFINE4 | 0       |
| MARATHON OIL CORP SEDOL 2910 | 56584910 | 5,715.24   | 268,447   | SH DEFINE2 | 44,000  |
|                              | 56584910 | 56,708.90  | 2,663,640 | SH DEFINE4 | 46,493  |
| MARINER HEALTH CARE INC      | 56845X10 | 1.47       | 196       | SH DEFINE2 | 0       |
|                              | 56845X10 | 2,128.58   | 283,811   | SH DEFINE4 | 0       |
| MARINER-WT04 W/I             | 56845X11 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 56845X11 | 0.00       | 3         | SH DEFINE4 | 0       |
| MARKETSOFT P/P (PRIVATE)     | 57061G9A | 191.60     | 98,258    | SH DEFINE2 | 0       |
|                              | 57061G9A | 3,804.30   | 1,950,923 | SH DEFINE4 | 1,230   |
| MARSH & MCLENNAN COMPANIES I | 57174810 | 7,037.78   | 152,300   | SH DEFINE2 | 0       |
|                              | 57174810 | 1.39       | 30        | SH DEFINE4 | 0       |
| MARSHALL & ILSLEY CORP       | 57183410 | 2,595.65   | 94,801    | SH DEFINE2 | 23,401  |
|                              | 57183410 | 3,378.69   | 123,400   | SH DEFINE4 | 0       |
| MARRIOTT INTERNATIONAL CL A  | 57190320 | 60,046.42  | 1,826,785 | SH DEFINE2 | 863,062 |
|                              | 57190320 | 179,417.35 | 5,458,392 | SH DEFINE4 | 221,083 |
| MARTIN MARIETTA MATERIALS    | 57328410 | 1,235.54   | 40,298    | SH DEFINE2 | 28,698  |
|                              | 57328410 | 4,638.86   | 151,300   | SH DEFINE4 | 0       |
| MASCO CORP                   | 57459910 | 3,200.13   | 152,025   | SH DEFINE2 | 4,921   |
|                              | 57459910 | 0.00       | 0         | SH DEFINE4 | 0       |
| MASTEC INC                   | 57632310 | 8.56       | 2,900     | SH DEFINE2 | 0       |
|                              | 57632310 | 0.00       | 0         | SH DEFINE4 | 0       |
| MATRIXONE INC                | 57685P30 | 3,374.00   | 784,650   | SH DEFINE2 | 330,200 |
|                              | 57685P30 | 1,164.65   | 270,849   | SH DEFINE4 | 0       |
| MATTEL INC                   | 57708110 | 6,551.60   | 342,120   | SH DEFINE2 | 65,531  |
|                              | 57708110 | 101,700.17 | 5,310,714 | SH DEFINE4 | 128,788 |
| MATTRESS DISC 144A P/P WARRA | 57722R11 | 7.00       | 7,000     | SH DEFINE2 | 0       |
|                              | 57722R11 | 0.00       | 0         | SH DEFINE4 | 0       |
| MAXTOR CORP                  | 57772920 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 57772920 | 675.79     | 133,555   | SH DEFINE4 | 8,500   |
| MAXIM INTEGRATED PRODS INC   | 57772K10 | 48,712.42  | 1,474,347 | SH DEFINE2 | 683,754 |
|                              | 57772K10 | 158,243.49 | 4,789,452 | SH DEFINE4 | 161,510 |
| MAXYGEN                      | 57777610 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 57777610 | 595.05     | 78,090    | SH DEFINE4 | 5,100   |
| MAY DEPARTMENT STORES CO     | 57777810 | 2,979.13   | 129,640   | SH DEFINE2 | 31,325  |
|                              | 57777810 | 3,550.41   | 154,500   | SH DEFINE4 | 0       |
| MAXIMUS INC                  | 57793310 | 836.45     | 32,048    | SH DEFINE2 | 31,955  |
|                              | 57793310 | 16,657.25  | 638,209   | SH DEFINE4 | 104,149 |
| MAYTAG CO                    | 57859210 | 1,368.00   | 48,000    | SH DEFINE2 | 2,000   |
|                              | 57859210 | 0.00       | 0         | SH DEFINE4 | 0       |



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|                              |          |              |             |         |         |
|------------------------------|----------|--------------|-------------|---------|---------|
| MCCLATCHY COMPANY-CL A       | 57948910 | 7,337.63     | 129,343 SH  | DEFINE2 | 70,352  |
|                              | 57948910 | 184.37       | 3,250 SH    | DEFINE4 | 250     |
| MCCORMICK AND COMPNAY NON-VO | 57978020 | 7,730.50     | 333,211 SH  | DEFINE2 | 171,711 |
|                              | 57978020 | 30,007.46    | 1,293,425SH | DEFINE4 | 108,400 |
| MCDATA CORPORATION - CLASS A | 58003120 | 8,621.54     | 1,214,302SH | DEFINE2 | 732,185 |
|                              | 58003120 | 25,269.22    | 3,559,045SH | DEFINE4 | 78,540  |
| MCDERMOTT INTERNATIONAL      | 58003710 | 79.28        | 18,100 SH   | DEFINE2 | 0       |
|                              | 58003710 | 0.00         | 0 SH        | DEFINE4 | 0       |
| MCDONALDS CORPORATION        | 58013510 | 9,554.91     | 594,211 SH  | DEFINE2 | 89,220  |
|                              | 58013510 | 29,555.99    | 1,838,059SH | DEFINE4 | 123,851 |
| MCGRAW HILL COMPANIES INC    | 58064510 | 7,980.80     | 132,045 SH  | DEFINE2 | 25,301  |
|                              | 58064510 | 98,436.75    | 1,628,669SH | DEFINE4 | 55,503  |
| MCKESSON CORPORATION         | 58155Q10 | 47,186.16    | 1,745,696SH | DEFINE2 | 832,412 |
|                              | 58155Q10 | 24,349.33    | 900,826 SH  | DEFINE4 | 15,990  |
| MEADWESTVACO COR             | 58333410 | 2,687.26     | 108,752 SH  | DEFINE2 | 37,444  |
|                              | 58333410 | 4,697.37     | 190,100 SH  | DEFINE4 | 0       |
| MEDIA GENERAL INC CL A       | 58440410 | 639.73       | 10,671 SH   | DEFINE2 | 10,604  |
|                              | 58440410 | 12,703.70    | 211,905 SH  | DEFINE4 | 35,362  |
| MEDICINES COMPANY            | 58468810 | 0.00         | 0 SH        | DEFINE2 | 0       |
|                              | 58468810 | 326.81       | 20,400 SH   | DEFINE4 | 1,340   |
| MEDICIS PHARMACEUTICAL CL A  | 58469030 | 608.46       | 12,250 SH   | DEFINE2 | 0       |
|                              | 58469030 | 18,904.40    | 380,600 SH  | DEFINE4 | 300     |
| MEDIMMUNE INC                | 58469910 | 47,197.22    | 1,737,108SH | DEFINE2 | 818,160 |
|                              | 58469910 | 219,176.78   | 8,066,867SH | DEFINE4 | 374,612 |
| MEDQUIST INC                 | 58494910 | 27.92        | 1,378 SH    | DEFINE2 | 0       |
|                              | 58494910 | 0.00         | 0 SH        | DEFINE4 | 0       |
| MEDTRONIC INC                | 58505510 | 77,617.22    | 1,702,132SH | DEFINE2 | 702,782 |
|                              | 58505510 | 576,117.19   | 12,634,14SH | DEFINE4 | 502,628 |
| MELLON FINANCIAL CORP        | 58551A10 | 57,453.98    | 2,200,459SH | DEFINE2 | 681,706 |
|                              | 58551A10 | 111,283.41   | 4,262,099SH | DEFINE4 | 220,198 |
| MEMBERWORKS INC              | 58600210 | 0.00         | 0 SH        | DEFINE2 | 0       |
|                              | 58600210 | 1,143.89     | 63,620 SH   | DEFINE4 | 4,100   |
| MENTOR CORP MINN             | 58718810 | 13,442.66    | 349,160 SH  | DEFINE2 | 144,340 |
|                              | 58718810 | 14,299.29    | 371,410 SH  | DEFINE4 | 10,200  |
| MENTOR GRAPHICS CORP         | 58720010 | 4,948.03     | 629,520 SH  | DEFINE2 | 374,420 |
|                              | 58720010 | 2,607.16     | 331,700 SH  | DEFINE4 | 0       |
| MERCK AND COMPANY INC        | 58933110 | 110,734.76   | 1,956,099SH | DEFINE2 | 508,774 |
|                              | 58933110 | 1,625,896.36 | 28,721,01SH | DEFINE4 | 983,424 |
| MERCURY GENERAL CORP         | 58940010 | 887.75       | 23,623 SH   | DEFINE2 | 16,823  |
|                              | 58940010 | 3,333.35     | 88,700 SH   | DEFINE4 | 0       |
| MERCURY INTERACTIVE CORP     | 58940510 | 9,076.31     | 306,115 SH  | DEFINE2 | 101,015 |

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|                              |          |              |           |            |           |
|------------------------------|----------|--------------|-----------|------------|-----------|
|                              | 58940510 | 67,366.28    | 2,272,050 | SH DEFINE4 | 91,600    |
| MEREDITH CORP                | 58943310 | 582.94       | 14,180    | SH DEFINE2 | 0         |
|                              | 58943310 | 0.00         | 0         | SH DEFINE4 | 0         |
| MERIDIAN BIOSCIENCES INC     | 58958410 | 4,342.93     | 631,240   | SH DEFINE2 | 231,110   |
|                              | 58958410 | 9,803.31     | 1,424,900 | SH DEFINE4 | 0         |
| MERIDIAN MEDICAL             | 58965810 | 0.00         | 0         | SH DEFINE2 | 0         |
|                              | 58965810 | 1,323.12     | 29,800    | SH DEFINE4 | 1,900     |
| MERISTAR HOSPITALITY CORP RE | 58984Y10 | 0.00         | 0         | SH DEFINE2 | 0         |
|                              | 58984Y10 | 516.12       | 78,200    | SH DEFINE4 | 4,900     |
| MERIT MEDICAL                | 58988910 | 0.00         | 0         | SH DEFINE2 | 0         |
|                              | 58988910 | 73.50        | 3,690     | SH DEFINE4 | 0         |
| MERITAGE CORP                | 59001A10 | 3,368.13     | 100,093   | SH DEFINE2 | 54,160    |
|                              | 59001A10 | 3,727.75     | 110,780   | SH DEFINE4 | 2,500     |
| MERIX CORPORATION            | 59004910 | 163.91       | 19,513    | SH DEFINE2 | 19,428    |
|                              | 59004910 | 3,196.80     | 380,572   | SH DEFINE4 | 65,052    |
| MERRILL LYNCH COMPANY INC    | 59018810 | 27,376.52    | 721,384   | SH DEFINE2 | 189,018   |
|                              | 59018810 | 254,365.20   | 6,702,640 | SH DEFINE4 | 199,121   |
| MESA AIR GROUP INC           | 59047910 | 1,083.97     | 266,332   | SH DEFINE2 | 102,792   |
|                              | 59047910 | 8,954.46     | 2,200,113 | SH DEFINE4 | 344,143   |
| METHODE ELECTRONICS INC CL A | 59152020 | 3,094.27     | 282,067   | SH DEFINE2 | 119,290   |
|                              | 59152020 | 0.00         | 0         | SH DEFINE4 | 0         |
| METLIFE INC                  | 59156R10 | 6,947.14     | 256,921   | SH DEFINE2 | 8,210     |
|                              | 59156R10 | 43,833.27    | 1,621,053 | SH DEFINE4 | 30,100    |
| METRO-GOLDWYN                | 59161010 | 97.50        | 7,500     | SH DEFINE2 | 7,500     |
|                              | 59161010 | 0.00         | 0         | SH DEFINE4 | 0         |
| METRONET COMM WARRANT 08/15/ | 59169Y11 | 0.00         | 350       | SH DEFINE2 | 0         |
|                              | 59169Y11 | 0.09         | 9,294     | SH DEFINE4 | 0         |
| MICHAELS STORES INC          | 59408710 | 15,124.07    | 483,197   | SH DEFINE2 | 212,497   |
|                              | 59408710 | 149,451.15   | 4,774,797 | SH DEFINE4 | 198,080   |
| MICREL INC                   | 59479310 | 240.66       | 26,800    | SH DEFINE2 | 0         |
|                              | 59479310 | 7,940.32     | 884,223   | SH DEFINE4 | 20,795    |
| MICROS SYS INC               | 59490110 | 1.57         | 70        | SH DEFINE2 | 0         |
|                              | 59490110 | 0.00         | 0         | SH DEFINE4 | 0         |
| MICROSOFT CORP               | 59491810 | 696,635.22   | 13,474,56 | SH DEFINE2 | 4,763,403 |
|                              | 59491810 | 2,100,947.58 | 40,637,28 | SH DEFINE4 | 2,288,899 |
| MICROCHIP TECHNOLOGY INC     | 59501710 | 35,231.47    | 1,440,960 | SH DEFINE2 | 745,021   |
|                              | 59501710 | 133,007.14   | 5,439,965 | SH DEFINE4 | 345,553   |
| MICROMUSE INC                | 59509410 | 0.00         | 0         | SH DEFINE2 | 0         |
|                              | 59509410 | 0.23         | 60        | SH DEFINE4 | 0         |
| MICRON TECHNOLOGY INC        | 59511210 | 1,771.87     | 181,917   | SH DEFINE2 | 4,588     |
|                              | 59511210 | 0.00         | 0         | SH DEFINE4 | 0         |

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|                             |          |            |            |            |           |
|-----------------------------|----------|------------|------------|------------|-----------|
| MID ATLANTIC RLT            | 59523210 | 0.00       | 0          | SH DEFINE2 | 0         |
|                             | 59523210 | 619.44     | 35,600     | SH DEFINE4 | 2,300     |
| MID ATLANTIC MED SVCS       | 59523C10 | 4,462.74   | 137,739    | SH DEFINE2 | 74,200    |
|                             | 59523C10 | 36,733.76  | 1,133,758  | SH DEFINE4 | 14,730    |
| MID-STATE BNC SHS           | 59544010 | 0.00       | 0          | SH DEFINE2 | 0         |
|                             | 59544010 | 20.20      | 1,230      | SH DEFINE4 | 0         |
| MIDDLESEX WATER             | 59668010 | 0.88       | 42         | SH DEFINE2 | 0         |
|                             | 59668010 | 0.00       | 0          | SH DEFINE4 | 0         |
| MIKOHN-WTS08                | 59862K11 | 0.37       | 366        | SH DEFINE2 | 140       |
|                             | 59862K11 | 9.63       | 9,634      | SH DEFINE4 | 0         |
| MILACRON INC                | 59870910 | 15,901.55  | 2,672,530  | SH DEFINE2 | 1,110,940 |
|                             | 59870910 | 7,794.86   | 1,310,060  | SH DEFINE4 | 0         |
| HERMAN MILLER INC           | 60054410 | 1,839.01   | 99,946     | SH DEFINE2 | 71,146    |
|                             | 60054410 | 6,896.32   | 374,800    | SH DEFINE4 | 0         |
| MILLIPORE CORPORATION       | 60107310 | 465.80     | 13,700     | SH DEFINE2 | 0         |
|                             | 60107310 | 0.00       | 0          | SH DEFINE4 | 0         |
| MILLS CORP                  | 60114810 | 14,748.90  | 502,689    | SH DEFINE2 | 289,240   |
|                             | 60114810 | 9,633.79   | 328,350    | SH DEFINE4 | 0         |
| TOTALITY CORP P/P (PRIVATE) | 6024MM9A | 18.49      | 46,220     | SH DEFINE2 | 0         |
|                             | 6024MM9A | 406.74     | 1,016,846  | SH DEFINE4 | 0         |
| MIRANT CORP                 | 60467510 | 233.43     | 123,509    | SH DEFINE2 | 6,000     |
|                             | 60467510 | 0.00       | 0          | SH DEFINE4 | 0         |
| MISSION WEST PRO            | 60520310 | 0.00       | 0          | SH DEFINE2 | 0         |
|                             | 60520310 | 308.07     | 31,118     | SH DEFINE4 | 2,000     |
| MOHAWK INDS INC             | 60819010 | 8.31       | 146        | SH DEFINE2 | 146       |
|                             | 60819010 | 0.00       | 0          | SH DEFINE4 | 0         |
| MOLECULAR DEVICES CORP      | 60851C10 | 0.00       | 0          | SH DEFINE2 | 0         |
|                             | 60851C10 | 298.77     | 18,140     | SH DEFINE4 | 1,200     |
| MOLEX INC                   | 60855410 | 2,794.91   | 121,307    | SH DEFINE2 | 47,557    |
|                             | 60855410 | 5,766.91   | 250,300    | SH DEFINE4 | 0         |
| MONOLITHIC SYS              | 60984210 | 7,475.90   | 618,866    | SH DEFINE2 | 417,560   |
|                             | 60984210 | 410.72     | 34,000     | SH DEFINE4 | 0         |
| MONSANTO CO                 | 61166W10 | 1,796.22   | 93,310     | SH DEFINE2 | 3,680     |
|                             | 61166W10 | 0.10       | 5          | SH DEFINE4 | 0         |
| MOODY S INVESTORS           | 61536910 | 1,829.15   | 44,300     | SH DEFINE2 | 1,400     |
|                             | 61536910 | 1,829.15   | 44,300     | SH DEFINE4 | 3,100     |
| MORGAN STANLEY              | 61744644 | 21,578.24  | 540,537    | SH DEFINE2 | 52,726    |
|                             | 61744644 | 184,349.16 | 4,617,965  | SH DEFINE4 | 139,406   |
| MORRISON KNUDSEN - ESCROW   | 61899AAH | 2,668.00   | 667,000    | SH DEFINE2 | 235,000   |
|                             | 61899AAH | 90,508.00  | 22,627,000 | SH DEFINE4 | 0         |
| MOTHERS WORK                | 61990310 | 0.00       | 0          | SH DEFINE2 | 0         |
|                             | 61990310 | 481.95     | 13,680     | SH DEFINE4 | 870       |

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|                         |          |            |             |         |         |
|-------------------------|----------|------------|-------------|---------|---------|
| MOTOROLA INC            | 62007610 | 23,695.72  | 2,739,389SH | DEFINE2 | 572,544 |
|                         | 62007610 | 178,256.87 | 20,607,73SH | DEFINE4 | 863,585 |
| MOVIE GALLERY           | 62458110 | 7,437.98   | 572,152 SH  | DEFINE2 | 421,665 |
|                         | 62458110 | 1,808.82   | 139,140 SH  | DEFINE4 | 6,380   |
| MUELLER INDUSTRIES INC  | 62475610 | 561.92     | 20,621 SH   | DEFINE2 | 20,621  |
|                         | 62475610 | 11,162.69  | 409,640 SH  | DEFINE4 | 68,207  |
| MULTIMEDIA GAMES        | 62545310 | 7,294.25   | 265,632 SH  | DEFINE2 | 198,900 |
|                         | 62545310 | 2,440.37   | 88,870 SH   | DEFINE4 | 4,700   |
| MURPHY OIL CORP         | 62671710 | 13,853.41  | 323,300 SH  | DEFINE2 | 149,860 |
|                         | 62671710 | 86,137.24  | 2,010,204SH | DEFINE4 | 110,398 |
| MEYERS INDUSTRIES INC   | 62846410 | 2.36       | 221 SH      | DEFINE2 | 0       |
|                         | 62846410 | 0.00       | 0 SH        | DEFINE4 | 0       |
| MYKROLIS CORPORATION    | 62852P10 | 1,435.39   | 196,629 SH  | DEFINE2 | 91,872  |
|                         | 62852P10 | 13,893.18  | 1,903,176SH | DEFINE4 | 295,000 |
| MYLAN LABS INC          | 62853010 | 1,763.81   | 50,539 SH   | DEFINE2 | 2,989   |
|                         | 62853010 | 50,385.10  | 1,443,699SH | DEFINE4 | 63,367  |
| NBTY INC                | 62878210 | 4,508.39   | 256,450 SH  | DEFINE2 | 192,050 |
|                         | 62878210 | 3,074.74   | 174,900 SH  | DEFINE4 | 10,000  |
| NCO GROUP INC           | 62885810 | 1.02       | 64 SH       | DEFINE2 | 0       |
|                         | 62885810 | 0.00       | 0 SH        | DEFINE4 | 0       |
| NCR CORPORATION         | 62886E10 | 1,996.18   | 84,085 SH   | DEFINE2 | 26,420  |
|                         | 62886E10 | 44,149.21  | 1,859,697SH | DEFINE4 | 78,274  |
| NPS PHARMACEUTICALS INC | 62936P10 | 3,996.37   | 158,775 SH  | DEFINE2 | 126,575 |
|                         | 62936P10 | 267.43     | 10,625 SH   | DEFINE4 | 75      |
| NTT DOCOMO-ADR          | 62942M20 | 73.38      | 4,021 SH    | DEFINE2 | 3,000   |
|                         | 62942M20 | 868.50     | 47,589 SH   | DEFINE4 | 0       |
| NUI CORP                | 62943110 | 0.00       | 0 SH        | DEFINE2 | 0       |
|                         | 62943110 | 1,952.11   | 113,100 SH  | DEFINE4 | 0       |
| NVR INC                 | 62944T10 | 218.09     | 670 SH      | DEFINE2 | 0       |
|                         | 62944T10 | 4,895.52   | 15,040 SH   | DEFINE4 | 1,440   |
| NACCO INDUSTRIES CL A   | 62957910 | 0.00       | 0 SH        | DEFINE2 | 0       |
|                         | 62957910 | 544.94     | 12,450 SH   | DEFINE4 | 800     |
| NANOMETRICS INC         | 63007710 | 196.51     | 46,900 SH   | DEFINE2 | 0       |
|                         | 63007710 | 0.00       | 0 SH        | DEFINE4 | 0       |
| NARA BANCORP INC        | 63080P10 | 234.70     | 11,300 SH   | DEFINE2 | 0       |
|                         | 63080P10 | 0.00       | 0 SH        | DEFINE4 | 0       |
| NATCO GROUP INC         | 63227W20 | 0.00       | 0 SH        | DEFINE2 | 0       |
|                         | 63227W20 | 315.19     | 50,190 SH   | DEFINE4 | 3,290   |
| NATL AUSTR-ADR          | 63252540 | 26.93      | 300 SH      | DEFINE2 | 300     |
|                         | 63252540 | 0.00       | 0 SH        | DEFINE4 | 0       |
| NATL BANK GR-ADR        | 63364340 | 57.31      | 19,900 SH   | DEFINE2 | 0       |

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|                              |          |            |           |            |         |
|------------------------------|----------|------------|-----------|------------|---------|
|                              | 63364340 | 0.00       | 0         | SH DEFINE4 | 0       |
| NATIONAL CITY CORPORATION    | 63540510 | 9,452.42   | 345,989   | SH DEFINE2 | 17,440  |
|                              | 63540510 | 157,605.04 | 5,768,852 | SH DEFINE4 | 238,846 |
| NATIONAL COMMERCE FINANCIAL  | 63545P10 | 4,148.25   | 173,931   | SH DEFINE2 | 90,181  |
|                              | 63545P10 | 16,170.30  | 678,000   | SH DEFINE4 | 0       |
| NATIONAL FUEL GAS CO         | 63618010 | 35.24      | 1,700     | SH DEFINE2 | 0       |
|                              | 63618010 | 0.00       | 0         | SH DEFINE4 | 0       |
| NATIONAL-OILWELL INC         | 63707110 | 20,932.57  | 958,451   | SH DEFINE2 | 565,130 |
|                              | 63707110 | 16,176.89  | 740,700   | SH DEFINE4 | 0       |
| NATIONAL SEMICONDUCTOR CORP  | 63764010 | 771.51     | 51,400    | SH DEFINE2 | 0       |
|                              | 63764010 | 0.00       | 0         | SH DEFINE4 | 0       |
| NATIONWIDE HEALTH PPTYS INC  | 63862010 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 63862010 | 500.16     | 33,500    | SH DEFINE4 | 2,140   |
| NAUTICCA ENTERPRISES INC.    | 63908910 | 83.66      | 7,530     | SH DEFINE2 | 0       |
|                              | 63908910 | 0.00       | 0         | SH DEFINE4 | 0       |
| NAUTILUS GROUP               | 63910B10 | 0.39       | 29        | SH DEFINE2 | 0       |
|                              | 63910B10 | 0.00       | 0         | SH DEFINE4 | 0       |
| NAVISTAR INTERNATIONAL       | 63934E10 | 1,098.96   | 45,206    | SH DEFINE2 | 19,906  |
|                              | 63934E10 | 2,554.98   | 105,100   | SH DEFINE4 | 0       |
| NDC HEALTH CORP              | 63948010 | 6,615.56   | 332,440   | SH DEFINE2 | 142,740 |
|                              | 63948010 | 0.00       | 0         | SH DEFINE4 | 0       |
| NETWORKS ASSOCIATES INC      | 64093810 | 21,425.72  | 1,331,617 | SH DEFINE2 | 545,749 |
|                              | 64093810 | 239,029.86 | 14,855,80 | SH DEFINE4 | 718,443 |
| NESTLE-ADR (REG)             | 64106940 | 23.99      | 451       | SH DEFINE2 | 0       |
|                              | 64106940 | 928.29     | 17,449    | SH DEFINE4 | 0       |
| NETFLIX INC                  | 64110L10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 64110L10 | 84.78      | 7,700     | SH DEFINE4 | 0       |
| NETIQ CORPORATION            | 64115P10 | 8,283.77   | 670,751   | SH DEFINE2 | 291,930 |
|                              | 64115P10 | 66,124.18  | 5,354,185 | SH DEFINE4 | 156,427 |
| NETWORK APPLIANCE INC        | 64120L10 | 2,500.33   | 250,033   | SH DEFINE2 | 25,270  |
|                              | 64120L10 | 26,081.86  | 2,608,186 | SH DEFINE4 | 69,000  |
| NEUBERGER BERMAN INC         | 64123410 | 1.71       | 51        | SH DEFINE2 | 51      |
|                              | 64123410 | 1.00       | 30        | SH DEFINE4 | 0       |
| NEW CENTURY FINL             | 64352D10 | 341.90     | 13,466    | SH DEFINE2 | 0       |
|                              | 64352D10 | 5,079.68   | 200,066   | SH DEFINE4 | 12,830  |
| NEW CENTURY P/P (PRIVATE)    | 64352D90 | 53.32      | 2,100     | SH DEFINE2 | 0       |
|                              | 64352D90 | 4,714.24   | 185,673   | SH DEFINE4 | 0       |
| NEW ENGLAND BUSINESS SERVICE | 64387210 | 114.51     | 4,693     | SH DEFINE2 | 0       |
|                              | 64387210 | 978.93     | 40,120    | SH DEFINE4 | 2,450   |
| NEW JERSEY RES               | 64602510 | 1.07       | 34        | SH DEFINE2 | 0       |
|                              | 64602510 | 0.00       | 0         | SH DEFINE4 | 0       |

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|                              |          |            |           |    |         |           |
|------------------------------|----------|------------|-----------|----|---------|-----------|
| NEW YORK COMMUNITY BANCORP   | 64944510 | 7,742.03   | 268,076   | SH | DEFINE2 | 123,201   |
|                              | 64944510 | 59,209.57  | 2,050,193 | SH | DEFINE4 | 41,009    |
| NEW YORK TIMES CO CL A       | 65011110 | 2,067.00   | 45,200    | SH | DEFINE2 | 2,200     |
|                              | 65011110 | 0.00       | 0         | SH | DEFINE4 | 0         |
| NEWELL RUBBERMAID INC        | 65122910 | 21,061.43  | 694,409   | SH | DEFINE2 | 261,206   |
|                              | 65122910 | 164,116.75 | 5,411,037 | SH | DEFINE4 | 298,900   |
| NEWFIELD EXPLORATION CO      | 65129010 | 9,154.28   | 253,933   | SH | DEFINE2 | 155,769   |
|                              | 65129010 | 10,553.64  | 292,750   | SH | DEFINE4 | 0         |
| NEWMONT MINING COMPANY       | 65163910 | 4,357.34   | 150,098   | SH | DEFINE2 | 27,086    |
|                              | 65163910 | 3,442.96   | 118,600   | SH | DEFINE4 | 0         |
| NEWPARK RESOURCES            | 65171850 | 4,052.07   | 931,510   | SH | DEFINE2 | 552,690   |
|                              | 65171850 | 1,760.23   | 404,650   | SH | DEFINE4 | 0         |
| NEWS CORP LTD -SPONS ADR NEW | 65248770 | 346,252.02 | 13,190,55 | SH | DEFINE2 | 8,064,354 |
|                              | 65248770 | 184,988.95 | 7,047,198 | SH | DEFINE4 | 657,321   |
| NEXTEL COMMUNICATIONS INC CL | 65332V10 | 60,708.81  | 5,256,174 | SH | DEFINE2 | 1,855,345 |
|                              | 65332V10 | 199,153.80 | 17,242,75 | SH | DEFINE4 | 566,100   |
| NICOR INC                    | 65408610 | 425.38     | 12,500    | SH | DEFINE2 | 0         |
|                              | 65408610 | 0.00       | 0         | SH | DEFINE4 | 0         |
| NIKE INC                     | 65410610 | 23,685.17  | 532,610   | SH | DEFINE2 | 123,950   |
|                              | 65410610 | 24,094.02  | 541,804   | SH | DEFINE4 | 27,364    |
| 99 CENTS ONLY STORES         | 65440K10 | 4,536.63   | 168,899   | SH | DEFINE2 | 125,866   |
|                              | 65440K10 | 18,668.18  | 695,018   | SH | DEFINE4 | 0         |
| NINTENDO CO-ADR              | 65444530 | 4.77       | 410       | SH | DEFINE2 | 0         |
|                              | 65444530 | 242.39     | 20,826    | SH | DEFINE4 | 0         |
| NIPPON TELE-ADR              | 65462410 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 65462410 | 0.58       | 33        | SH | DEFINE4 | 0         |
| NISOURCE INC                 | 65473P10 | 16,380.16  | 819,008   | SH | DEFINE2 | 308,534   |
|                              | 65473P10 | 109,491.74 | 5,474,587 | SH | DEFINE4 | 190,380   |
| NOKIA CORP SPON ADR A        | 65490220 | 63,442.10  | 4,093,039 | SH | DEFINE2 | 1,106,107 |
|                              | 65490220 | 66,744.14  | 4,306,073 | SH | DEFINE4 | 241,783   |
| NORDSTROM INC                | 65566410 | 728.45     | 38,400    | SH | DEFINE2 | 0         |
|                              | 65566410 | 0.00       | 0         | SH | DEFINE4 | 0         |
| NORFOLK SOUTHERN CORP        | 65584410 | 4,275.04   | 213,859   | SH | DEFINE2 | 46,161    |
|                              | 65584410 | 66,962.32  | 3,349,791 | SH | DEFINE4 | 38,801    |
| NORSK HYDRO-ADR              | 65653160 | 35.53      | 800       | SH | DEFINE2 | 800       |
|                              | 65653160 | 0.00       | 0         | SH | DEFINE4 | 0         |
| NORTEK HOLDINGS              | 65655710 | 122.84     | 2,685     | SH | DEFINE2 | 0         |
|                              | 65655710 | 0.00       | 0         | SH | DEFINE4 | 0         |
| NORTH EURO OIL               | 65931010 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 65931010 | 0.28       | 13        | SH | DEFINE4 | 0         |
| NORTH FORK BANCORP INC       | 65942410 | 10,727.73  | 317,953   | SH | DEFINE2 | 112,035   |
|                              | 65942410 | 80,112.66  | 2,374,412 | SH | DEFINE4 | 57,509    |

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|                           |          |            |           |            |         |
|---------------------------|----------|------------|-----------|------------|---------|
| NORTH PITTSBURGH SYS INC  | 66156210 | 58.89      | 4,320     | SH DEFINE2 | 0       |
|                           | 66156210 | 0.00       | 0         | SH DEFINE4 | 0       |
| NORTHEAST UTILITIES       | 66439710 | 766.18     | 50,506    | SH DEFINE2 | 43,270  |
|                           | 66439710 | 15,454.18  | 1,018,733 | SH DEFINE4 | 72,359  |
| NORTHERN TRUST CORP       | 66585910 | 33,155.58  | 945,951   | SH DEFINE2 | 462,381 |
|                           | 66585910 | 40,878.36  | 1,166,287 | SH DEFINE4 | 57,700  |
| NORTHROP GRUMMAN CORP     | 66680710 | 12,297.00  | 126,773   | SH DEFINE2 | 23,295  |
|                           | 66680710 | 104,683.52 | 1,079,212 | SH DEFINE4 | 45,568  |
| NORTHWESTERN CP           | 66807410 | 9,524.82   | 1,874,964 | SH DEFINE2 | 777,440 |
|                           | 66807410 | 6,272.89   | 1,234,820 | SH DEFINE4 | 10,950  |
| NOVARTIS AG-ADR           | 66987V10 | 18.44      | 502       | SH DEFINE2 | 0       |
|                           | 66987V10 | 829.40     | 22,581    | SH DEFINE4 | 22      |
| NU HORIZONS ELEC          | 66990810 | 10.40      | 1,800     | SH DEFINE2 | 0       |
|                           | 66990810 | 0.00       | 0         | SH DEFINE4 | 0       |
| NOVELL INC                | 67000610 | 3,798.17   | 1,137,177 | SH DEFINE2 | 600,400 |
|                           | 67000610 | 2,929.85   | 877,200   | SH DEFINE4 | 21,400  |
| NOVELLUS SYSTEMS INC      | 67000810 | 12,649.11  | 450,467   | SH DEFINE2 | 128,993 |
|                           | 67000810 | 187,840.04 | 6,689,460 | SH DEFINE4 | 194,447 |
| NU SKIN ENTERPRISES INC-A | 67018T10 | 10,852.46  | 906,638   | SH DEFINE2 | 529,776 |
|                           | 67018T10 | 10,222.64  | 854,022   | SH DEFINE4 | 14,720  |
| NSTAR                     | 67019E10 | 1.20       | 27        | SH DEFINE2 | 27      |
|                           | 67019E10 | 0.00       | 0         | SH DEFINE4 | 0       |
| NUTOOL INC P/P (PRIVATE)  | 6701NT91 | 0.00       | 0         | SH DEFINE2 | 0       |
|                           | 6701NT91 | 708.25     | 202,937   | SH DEFINE4 | 0       |
| NUTOOL INC P/P (PRIVATE)  | 6701NT9A | 102.65     | 29,412    | SH DEFINE2 | 0       |
|                           | 6701NT9A | 2,976.76   | 852,941   | SH DEFINE4 | 2,942   |
| NUCOR CORP                | 67034610 | 1,358.85   | 32,902    | SH DEFINE2 | 1,002   |
|                           | 67034610 | 0.00       | 0         | SH DEFINE4 | 0       |
| NUEVO ENERGY CO           | 67050910 | 0.00       | 0         | SH DEFINE2 | 0       |
|                           | 67050910 | 796.65     | 71,770    | SH DEFINE4 | 4,580   |
| NVIDIA CORP               | 67066G10 | 813.76     | 70,700    | SH DEFINE2 | 1,100   |
|                           | 67066G10 | 0.00       | 0         | SH DEFINE4 | 0       |
| OGE ENERGY CORP           | 67083710 | 1,603.34   | 91,099    | SH DEFINE2 | 64,899  |
|                           | 67083710 | 6,010.40   | 341,500   | SH DEFINE4 | 0       |
| OSI PHARMACEUTICALS INC   | 67104010 | 2,372.26   | 144,650   | SH DEFINE2 | 115,250 |
|                           | 67104010 | 158.26     | 9,650     | SH DEFINE4 | 0       |
| OAK TECHNOLOGY INC        | 67180210 | 1.99       | 750       | SH DEFINE2 | 0       |
|                           | 67180210 | 466.94     | 176,205   | SH DEFINE4 | 11,500  |
| OCCIDENTAL PETROLEUM CORP | 67459910 | 5,536.74   | 194,613   | SH DEFINE2 | 10,332  |
|                           | 67459910 | 71,658.67  | 2,518,758 | SH DEFINE4 | 123,359 |
| OCEAN ENERGY INC          | 67481E10 | 39.94      | 2,000     | SH DEFINE2 | 900     |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
|                              | 67481E10 | 10,108.49  | 506,184   | SH DEFINE4 | 3,040     |
| OCEANEERING INTL INC         | 67523210 | 108.86     | 4,400     | SH DEFINE2 | 0         |
|                              | 67523210 | 0.00       | 0         | SH DEFINE4 | 0         |
| OCTEL CORP                   | 67572710 | 68.56      | 4,339     | SH DEFINE2 | 0         |
|                              | 67572710 | 455.67     | 28,840    | SH DEFINE4 | 0         |
| OCULAR SCIENCES INC          | 67574410 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 67574410 | 1,160.74   | 74,790    | SH DEFINE4 | 4,850     |
| ODYSSEY HEALTH               | 67611V10 | 6,820.98   | 196,570   | SH DEFINE2 | 147,800   |
|                              | 67611V10 | 430.28     | 12,400    | SH DEFINE4 | 0         |
| ODYSSEY RE HOLDINGS CORP     | 67612W10 | 5,537.27   | 312,840   | SH DEFINE2 | 192,690   |
|                              | 67612W10 | 10,418.34  | 588,607   | SH DEFINE4 | 98,200    |
| OFFICE DEPOT INC             | 67622010 | 68,858.37  | 4,665,201 | SH DEFINE2 | 1,551,465 |
|                              | 67622010 | 334,850.01 | 22,686,31 | SH DEFINE4 | 974,143   |
| OFFICEMAX INC                | 67622M10 | 3,440.70   | 688,140   | SH DEFINE2 | 414,440   |
|                              | 67622M10 | 1,354.50   | 270,900   | SH DEFINE4 | 17,120    |
| LUKOIL HOLDING-SPONSORED ADR | 67786210 | 6,111.76   | 101,440   | SH DEFINE2 | 18,100    |
|                              | 67786210 | 1,782.20   | 29,580    | SH DEFINE4 | 14,025    |
| OIL STATES INTL              | 67802610 | 143.19     | 11,100    | SH DEFINE2 | 0         |
|                              | 67802610 | 0.00       | 0         | SH DEFINE4 | 0         |
| OLD NTL BANCORP IND          | 68003310 | 2.96       | 122       | SH DEFINE2 | 122       |
|                              | 68003310 | 0.00       | 0         | SH DEFINE4 | 0         |
| OLD REPUBLIC INTL CORP       | 68022310 | 111.16     | 3,970     | SH DEFINE2 | 170       |
|                              | 68022310 | 486.50     | 17,375    | SH DEFINE4 | 1,325     |
| OLD SECOND BNCRP             | 68027710 | 1.92       | 52        | SH DEFINE2 | 0         |
|                              | 68027710 | 0.00       | 0         | SH DEFINE4 | 0         |
| OMNICARE INC                 | 68190410 | 27,633.91  | 1,159,627 | SH DEFINE2 | 590,660   |
|                              | 68190410 | 27,466.89  | 1,152,618 | SH DEFINE4 | 2,118     |
| OMNICOM GROUP                | 68191910 | 32,665.12  | 505,652   | SH DEFINE2 | 106,945   |
|                              | 68191910 | 50,945.53  | 788,631   | SH DEFINE4 | 36,471    |
| OMNOVA SOLUTIONS INC         | 68212910 | 10,968.85  | 2,721,800 | SH DEFINE2 | 1,109,340 |
|                              | 68212910 | 8,518.21   | 2,113,700 | SH DEFINE4 | 10,320    |
| ON ASSIGNMENT INC            | 68215910 | 418.64     | 49,136    | SH DEFINE2 | 49,000    |
|                              | 68215910 | 8,073.47   | 947,590   | SH DEFINE4 | 155,300   |
| ONE LIBERTY PROP             | 68240610 | 5,932.16   | 387,217   | SH DEFINE2 | 231,739   |
|                              | 68240610 | 0.00       | 0         | SH DEFINE4 | 0         |
| ONEOK INC                    | 68268010 | 2,428.80   | 126,500   | SH DEFINE2 | 0         |
|                              | 68268010 | 0.00       | 0         | SH DEFINE4 | 0         |
| ONO FINANCE PLC RT 144A P/P  | 68273517 | 0.00       | 174       | SH DEFINE2 | 0         |
|                              | 68273517 | 0.01       | 5,826     | SH DEFINE4 | 0         |
| ONLINE RES CORP              | 68273G10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 68273G10 | 215.17     | 76,600    | SH DEFINE4 | 0         |



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|                            |           |            |           |            |           |
|----------------------------|-----------|------------|-----------|------------|-----------|
| ONYX SOFTWARE CORP         | 68340210  | 195.70     | 126,259   | SH DEFINE2 | 66,760    |
|                            | 68340210  | 0.00       | 0         | SH DEFINE4 | 0         |
| OPEN TEXT CORP             | 68371510  | 57.26      | 2,467     | SH DEFINE2 | 0         |
|                            | 68371510  | 505.98     | 21,800    | SH DEFINE4 | 0         |
| OPENWAVE SYSTEMS INC       | 68371810  | 1.98       | 989       | SH DEFINE2 | 0         |
|                            | 68371810  | 652.60     | 326,300   | SH DEFINE4 | 20,800    |
| OPTICNET INC               | 68386810  | 0.00       | 31,450    | SH DEFINE2 | 31,450    |
|                            | 68386810  | 0.00       | 25,800    | SH DEFINE4 | 0         |
| ORACLE CORPORATION         | 68389X10  | 137,876.62 | 12,766,35 | SH DEFINE2 | 4,987,191 |
|                            | 68389X10  | 345,379.42 | 31,979,57 | SH DEFINE4 | 1,702,247 |
| ORBITAL SCIENCES CORP-WT04 | S68556413 | 0.00       | 0         | SH DEFINE2 | 0         |
|                            | 68556413  | 26.38      | 17,824    | SH DEFINE4 | 0         |
| OREGON STEEL               | 68607910  | 71.36      | 17,750    | SH DEFINE2 | 0         |
|                            | 68607910  | 0.00       | 0         | SH DEFINE4 | 0         |
| ORIX CORP-ADR              | 68633010  | 13.11      | 408       | SH DEFINE2 | 0         |
|                            | 68633010  | 693.20     | 21,568    | SH DEFINE4 | 0         |
| ORIX CORP                  | 6863309A  | 0.00       | 0         | SH DEFINE2 | 0         |
|                            | 6863309A  | 2,176.34   | 33,755    | SH DEFINE4 | 0         |
| OSHKOSH B GOSH A           | 68822220  | 69.28      | 2,470     | SH DEFINE2 | 0         |
|                            | 68822220  | 0.00       | 0         | SH DEFINE4 | 0         |
| OSHKOSH TRUCK              | 68823920  | 430.50     | 7,000     | SH DEFINE2 | 0         |
|                            | 68823920  | 60.89      | 990       | SH DEFINE4 | 0         |
| OUTBACK STEAKHOUSE INC     | 68989910  | 921.34     | 26,752    | SH DEFINE2 | 19,052    |
|                            | 68989910  | 3,450.89   | 100,200   | SH DEFINE4 | 0         |
| OVERLAND STORAGE INC       | 69031010  | 0.00       | 0         | SH DEFINE2 | 0         |
|                            | 69031010  | 575.22     | 39,450    | SH DEFINE4 | 2,600     |
| OVERTURE SERVICES INC.     | 69039R10  | 264.91     | 9,700     | SH DEFINE2 | 0         |
|                            | 69039R10  | 2,453.53   | 89,840    | SH DEFINE4 | 5,850     |
| OWENS AND MINOR INC        | 69073210  | 17,065.80  | 1,039,330 | SH DEFINE2 | 426,480   |
|                            | 69073210  | 11,807.62  | 719,100   | SH DEFINE4 | 0         |
| OWENS ILL INC              | 69076840  | 1,185.31   | 81,297    | SH DEFINE2 | 63,600    |
|                            | 69076840  | 25,986.59  | 1,782,345 | SH DEFINE4 | 10,000    |
| OXFORD HEALTH PLANS        | 69147110  | 3,418.46   | 93,785    | SH DEFINE2 | 21,931    |
|                            | 69147110  | 82,118.50  | 2,252,908 | SH DEFINE4 | 146,507   |
| PC CONNECTION              | 69318J10  | 0.00       | 0         | SH DEFINE2 | 0         |
|                            | 69318J10  | 275.81     | 54,400    | SH DEFINE4 | 3,500     |
| PDI INC.                   | 69329V10  | 0.00       | 0         | SH DEFINE2 | 0         |
|                            | 69329V10  | 64.75      | 6,000     | SH DEFINE4 | 0         |
| PG&E CORPORATION           | 69331C10  | 35,350.52  | 2,543,203 | SH DEFINE2 | 769,372   |
|                            | 69331C10  | 236,159.03 | 16,989,85 | SH DEFINE4 | 489,879   |
| PFF BANCORP INC            | 69331W10  | 11,192.50  | 358,160   | SH DEFINE2 | 153,060   |
|                            | 69331W10  | 0.00       | 0         | SH DEFINE4 | 0         |

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|                              |          |            |           |    |         |           |
|------------------------------|----------|------------|-----------|----|---------|-----------|
| PF CHANGS CHINA              | 69333Y10 | 283.14     | 7,800     | SH | DEFINE2 | 0         |
|                              | 69333Y10 | 15,956.61  | 439,576   | SH | DEFINE4 | 0         |
| PLX TECHNOLOGY INC           | 69341710 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 69341710 | 1,689.12   | 432,000   | SH | DEFINE4 | 27,400    |
| PMC - SIERRA INC             | 69344F10 | 776.80     | 139,713   | SH | DEFINE2 | 0         |
|                              | 69344F10 | 17,449.48  | 3,138,395 | SH | DEFINE4 | 81,410    |
| THE PMI GROUP INC            | 69344M10 | 2,912.17   | 96,943    | SH | DEFINE2 | 43,271    |
|                              | 69344M10 | 21,574.19  | 718,182   | SH | DEFINE4 | 57,906    |
| PNC FINANCIAL SERVICES GROUP | 69347510 | 4,165.40   | 99,413    | SH | DEFINE2 | 3,663     |
|                              | 69347510 | 29,000.37  | 692,133   | SH | DEFINE4 | 13,391    |
| POSCO-ADR                    | 69348310 | 66,764.25  | 2,699,727 | SH | DEFINE2 | 1,603,284 |
|                              | 69348310 | 45,012.19  | 1,820,145 | SH | DEFINE4 | 223,029   |
| PNM RESOURCES INC SEDOL 2707 | 69349H10 | 10,694.99  | 448,992   | SH | DEFINE2 | 192,402   |
|                              | 69349H10 | 20,774.21  | 872,133   | SH | DEFINE4 | 130,700   |
| PPG INDUSTRIES INC           | 69350610 | 49,491.48  | 986,869   | SH | DEFINE2 | 392,698   |
|                              | 69350610 | 128,835.60 | 2,569,005 | SH | DEFINE4 | 107,115   |
| PPL CORPORATION              | 69351T10 | 2,008.08   | 57,903    | SH | DEFINE2 | 9,923     |
|                              | 69351T10 | 6,579.28   | 189,714   | SH | DEFINE4 | 13,590    |
| PSF GROUP HOLDINGS INC-CL A  | 69362E9A | 670.14     | 383       | SH | DEFINE2 | 0         |
|                              | 69362E9A | 65,375.12  | 37,357    | SH | DEFINE4 | 0         |
| PSS WORLD MEDICAL INC        | 69366A10 | 9,947.78   | 1,454,354 | SH | DEFINE2 | 843,190   |
|                              | 69366A10 | 7,005.94   | 1,024,260 | SH | DEFINE4 | 16,700    |
| PTEK HLDGS INC               | 69366M10 | 14.08      | 3,200     | SH | DEFINE2 | 0         |
|                              | 69366M10 | 657.36     | 149,400   | SH | DEFINE4 | 9,700     |
| PACCAR INCORPORATED          | 69371810 | 1,722.96   | 37,350    | SH | DEFINE2 | 0         |
|                              | 69371810 | 5,766.57   | 125,007   | SH | DEFINE4 | 200       |
| PACER INTL INC               | 69373H10 | 4,243.67   | 319,073   | SH | DEFINE2 | 217,389   |
|                              | 69373H10 | 11,744.71  | 883,061   | SH | DEFINE4 | 148,277   |
| PACIFIC CAPITAL BANCORP      | 69404P10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 69404P10 | 1,782.26   | 70,030    | SH | DEFINE4 | 4,500     |
| PACIFIC UNION BK             | 69502510 | 201.43     | 17,500    | SH | DEFINE2 | 0         |
|                              | 69502510 | 0.00       | 0         | SH | DEFINE4 | 0         |
| PACKETEER INC                | 69521010 | 17.84      | 2,600     | SH | DEFINE2 | 0         |
|                              | 69521010 | 0.00       | 0         | SH | DEFINE4 | 0         |
| PACTIV CORP                  | 69525710 | 987.37     | 45,168    | SH | DEFINE2 | 168       |
|                              | 69525710 | 0.00       | 0         | SH | DEFINE4 | 0         |
| PAIN THERAPEUTIC             | 69562K10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 69562K10 | 108.00     | 45,190    | SH | DEFINE4 | 2,900     |
| PALL CORP                    | 69642930 | 2,602.63   | 156,033   | SH | DEFINE2 | 72,453    |
|                              | 69642930 | 25,773.25  | 1,545,159 | SH | DEFINE4 | 224,450   |
| PALM INC                     | 69664220 | 6.19       | 394       | SH | DEFINE2 | 0         |

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|                               |          |            |           |            |         |
|-------------------------------|----------|------------|-----------|------------|---------|
|                               | 69664220 | 0.00       | 0         | SH DEFINE4 | 0       |
| PANAMSAT CORP                 | 69793310 | 2.53       | 173       | SH DEFINE2 | 173     |
|                               | 69793310 | 121.15     | 8,275     | SH DEFINE4 | 625     |
| PAN PAC RETAIL                | 69806L10 | 571.11     | 15,634    | SH DEFINE2 | 15,475  |
|                               | 69806L10 | 11,471.04  | 314,017   | SH DEFINE4 | 51,500  |
| PANERA BREAD COMPANY          | 69840W10 | 2,494.14   | 71,650    | SH DEFINE2 | 40,850  |
|                               | 69840W10 | 5,051.91   | 145,128   | SH DEFINE4 | 0       |
| PAPA JOHNS INTL INC           | 69881310 | 252.26     | 9,048     | SH DEFINE2 | 0       |
|                               | 69881310 | 2,029.50   | 72,794    | SH DEFINE4 | 4,700   |
| PARAMETRIC TECHNOLOGY CORP    | 69917310 | 186.48     | 74,000    | SH DEFINE2 | 0       |
|                               | 69917310 | 0.00       | 0         | SH DEFINE4 | 0       |
| PARK ELECTROCHEMICAL CORP     | 70041620 | 7,842.62   | 408,470   | SH DEFINE2 | 173,870 |
|                               | 70041620 | 0.00       | 0         | SH DEFINE4 | 0       |
| PARK PLACE ENTERTAINMENT CORP | 70069010 | 1,984.21   | 236,216   | SH DEFINE2 | 140,649 |
|                               | 70069010 | 22,852.71  | 2,720,561 | SH DEFINE4 | 436,329 |
| PARKER DRILLING COMPANY       | 70108110 | 0.00       | 0         | SH DEFINE2 | 0       |
|                               | 70108110 | 230.81     | 103,968   | SH DEFINE4 | 0       |
| PARKER HANNIFIN CORP          | 70109410 | 55,967.27  | 1,213,251 | SH DEFINE2 | 539,847 |
|                               | 70109410 | 223,790.15 | 4,851,293 | SH DEFINE4 | 270,665 |
| PATINA OIL & GAS CORP         | 70322410 | 343.40     | 10,850    | SH DEFINE2 | 0       |
|                               | 70322410 | 2,517.44   | 79,540    | SH DEFINE4 | 4,995   |
| PATTERSON DENTAL CO           | 70341210 | 0.00       | 0         | SH DEFINE2 | 0       |
|                               | 70341210 | 32.37      | 740       | SH DEFINE4 | 0       |
| PATTERSON-UTI ENERGY INC      | 70348110 | 4,412.06   | 146,240   | SH DEFINE2 | 31,540  |
|                               | 70348110 | 99,997.50  | 3,314,468 | SH DEFINE4 | 0       |
| PAXSON COMMUNICATIONS CORP    | 70423110 | 93.15      | 45,219    | SH DEFINE2 | 7,500   |
|                               | 70423110 | 2,715.34   | 1,318,125 | SH DEFINE4 | 0       |
| PAXSON COMMUNICATIONS WARRANT | 70423111 | 0.00       | 1,648     | SH DEFINE2 | 0       |
|                               | 70423111 | 0.04       | 44,899    | SH DEFINE4 | 0       |
| PAYCHEX INC                   | 70432610 | 17,397.91  | 623,581   | SH DEFINE2 | 335,871 |
|                               | 70432610 | 114,569.16 | 4,106,422 | SH DEFINE4 | 215,500 |
| PAYLESS SHOESOURCE INC        | 70437910 | 7,087.93   | 137,710   | SH DEFINE2 | 84,810  |
|                               | 70437910 | 9,398.42   | 182,600   | SH DEFINE4 | 0       |
| PEABODY ENERGY CORP           | 70454910 | 3,725.69   | 127,461   | SH DEFINE2 | 55,700  |
|                               | 70454910 | 44,214.93  | 1,512,656 | SH DEFINE4 | 73,532  |
| PEAPACK GLADS FN              | 70469910 | 0.00       | 0         | SH DEFINE2 | 0       |
|                               | 70469910 | 238.38     | 6,960     | SH DEFINE4 | 400     |
| PEDIATRIX MEDICAL GROUP INC   | 70532410 | 15,949.25  | 398,134   | SH DEFINE2 | 251,084 |
|                               | 70532410 | 51,041.25  | 1,274,120 | SH DEFINE4 | 44,435  |
| PEGASYSTEMS INC               | 70557310 | 0.00       | 0         | SH DEFINE2 | 0       |
|                               | 70557310 | 192.65     | 37,700    | SH DEFINE4 | 2,500   |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
| PEMSTAR INC                  | 70655210 | 200.46     | 88,700    | SH DEFINE2 | 0         |
|                              | 70655210 | 0.00       | 0         | SH DEFINE4 | 0         |
| PENINSULA GAMING LLC         | 7071329A | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 7071329A | 0.00       | 140,840   | SH DEFINE4 | 0         |
| PENN NATL GAMING             | 70756910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 70756910 | 1,038.83   | 65,500    | SH DEFINE4 | 4,200     |
| PENNEY J C COMPANY           | 70816010 | 27,883.26  | 1,211,789 | SH DEFINE2 | 401,881   |
|                              | 70816010 | 399,268.93 | 17,351,97 | SH DEFINE4 | 611,184   |
| PENTAIR INC                  | 70963110 | 6,510.43   | 188,435   | SH DEFINE2 | 101,806   |
|                              | 70963110 | 32,348.89  | 936,292   | SH DEFINE4 | 107,875   |
| PEOPLES BANC INC             | 70978910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 70978910 | 128.00     | 5,000     | SH DEFINE4 | 300       |
| PEOPLES BANK BRIDGEPORT      | 71019810 | 1,143.52   | 45,486    | SH DEFINE2 | 32,386    |
|                              | 71019810 | 4,291.40   | 170,700   | SH DEFINE4 | 0         |
| PEOPLES ENERGY CORP          | 71103010 | 390.37     | 10,100    | SH DEFINE2 | 0         |
|                              | 71103010 | 0.00       | 0         | SH DEFINE4 | 0         |
| PEOPLESOFT INC               | 71271310 | 9,815.28   | 536,354   | SH DEFINE2 | 182,139   |
|                              | 71271310 | 104,021.30 | 5,684,224 | SH DEFINE4 | 73,120    |
| PEP BOYS-MANNY MOE & JACK    | 71327810 | 9,430.80   | 813,000   | SH DEFINE2 | 345,300   |
|                              | 71327810 | 2,909.28   | 250,800   | SH DEFINE4 | 3,100     |
| PEPCO HOLDINGS               | 71329110 | 1.18       | 61        | SH DEFINE2 | 61        |
|                              | 71329110 | 0.00       | 0         | SH DEFINE4 | 0         |
| PEPSI BOTTLING GROUP INC     | 71340910 | 57,980.51  | 2,256,051 | SH DEFINE2 | 1,033,957 |
|                              | 71340910 | 285,368.77 | 11,103,84 | SH DEFINE4 | 686,622   |
| PEPSICO INC                  | 71344810 | 148,201.45 | 3,510,219 | SH DEFINE2 | 1,358,283 |
|                              | 71344810 | 664,401.79 | 15,736,66 | SH DEFINE4 | 810,870   |
| PER-SE TECHNOLOGIES INC      | 71356930 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 71356930 | 595.90     | 66,440    | SH DEFINE4 | 4,220     |
| PEREGRINE SYSTEMS INC        | 71366Q10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 71366Q10 | 175.19     | 486,640   | SH DEFINE4 | 0         |
| PERFORMANCE FOOD GROUP CO    | 71375510 | 2,465.56   | 72,604    | SH DEFINE2 | 37,104    |
|                              | 71375510 | 20,966.90  | 617,418   | SH DEFINE4 | 4,300     |
| PERFORMANCE TECHNOLOGIES INC | 71376K10 | 2,341.68   | 718,308   | SH DEFINE2 | 440,460   |
|                              | 71376K10 | 1,071.24   | 328,600   | SH DEFINE4 | 0         |
| PERKINELMER INC              | 71404610 | 1,025.30   | 124,279   | SH DEFINE2 | 87,938    |
|                              | 71404610 | 13,691.01  | 1,659,516 | SH DEFINE4 | 271,052   |
| PEROT SYSTEMS CORP-CL A      | 71426510 | 353.76     | 33,000    | SH DEFINE2 | 0         |
|                              | 71426510 | 398.46     | 37,170    | SH DEFINE4 | 2,600     |
| PERRIGO CO                   | 71429010 | 25.52      | 2,100     | SH DEFINE2 | 0         |
|                              | 71429010 | 2,129.65   | 175,280   | SH DEFINE4 | 11,100    |
| PT TELEKOMUNIKASI INDONESIA  | 71568410 | 226.68     | 26,700    | SH DEFINE2 | 0         |
|                              | 71568410 | 0.00       | 0         | SH DEFINE4 | 0         |

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|                              |          |              |           |    |         |           |
|------------------------------|----------|--------------|-----------|----|---------|-----------|
| PETROLEO BRASILEIRO S.A. ADR | 71654V10 | 5,119.51     | 382,053   | SH | DEFINE2 | 45,403    |
|                              | 71654V10 | 2,101.74     | 156,846   | SH | DEFINE4 | 55,500    |
| PETROLEO BRASILEIRO SA ADR   | 71654V40 | 164,708.99   | 11,024,69 | SH | DEFINE2 | 5,181,913 |
|                              | 71654V40 | 128,728.52   | 8,616,367 | SH | DEFINE4 | 764,003   |
| PETSMART INC                 | 71676810 | 512.19       | 29,900    | SH | DEFINE2 | 0         |
|                              | 71676810 | 15,843.40    | 924,892   | SH | DEFINE4 | 13,550    |
| PHARMACYCLICS INC            | 71693310 | 0.00         | 0         | SH | DEFINE2 | 0         |
|                              | 71693310 | 327.37       | 91,700    | SH | DEFINE4 | 6,000     |
| PFIZER INCORPORATED          | 71708110 | 458,603.74   | 15,001,75 | SH | DEFINE2 | 5,542,751 |
|                              | 71708110 | 2,496,734.13 | 81,672,69 | SH | DEFINE4 | 3,309,062 |
| PHARMACEUTICAL PRODUCT DEVEL | 71712410 | 14.64        | 500       | SH | DEFINE2 | 0         |
|                              | 71712410 | 14,658.27    | 500,795   | SH | DEFINE4 | 7,380     |
| PHARMACEUTICAL RESOURCES INC | 71712510 | 330.78       | 11,100    | SH | DEFINE2 | 0         |
|                              | 71712510 | 69.70        | 2,339     | SH | DEFINE4 | 0         |
| PHARMACOEPIA INC             | 71713B10 | 0.00         | 0         | SH | DEFINE2 | 0         |
|                              | 71713B10 | 430.39       | 48,250    | SH | DEFINE4 | 3,100     |
| PHARMACIA CORP               | 71713U10 | 294,846.92   | 7,053,754 | SH | DEFINE2 | 2,219,162 |
|                              | 71713U10 | 1,271,287.61 | 30,413,57 | SH | DEFINE4 | 1,397,629 |
| PHELPS DODGE CORP            | 71726510 | 3,035.24     | 95,900    | SH | DEFINE2 | 53,312    |
|                              | 71726510 | 28,126.15    | 888,662   | SH | DEFINE4 | 5,750     |
| PHILADELPHIA CONS HLDG CORP  | 71752810 | 6,286.72     | 177,591   | SH | DEFINE2 | 101,230   |
|                              | 71752810 | 7,818.09     | 220,850   | SH | DEFINE4 | 0         |
| PHILADELPHIA SUBURBAN CORP   | 71800960 | 0.00         | 0         | SH | DEFINE2 | 0         |
|                              | 71800960 | 11,895.99    | 577,475   | SH | DEFINE4 | 0         |
| PHILIP MORRIS COMPANIES INC  | 71815410 | 400,281.29   | 9,876,173 | SH | DEFINE2 | 3,724,996 |
|                              | 71815410 | 1,572,966.52 | 38,809,93 | SH | DEFINE4 | 1,672,661 |
| PHILIPPINE LONG DISTANCE TEL | 71825260 | 111.16       | 22,100    | SH | DEFINE2 | 0         |
|                              | 71825260 | 0.00         | 0         | SH | DEFINE4 | 0         |
| PHILLIPS-VAN HEUSEN CORP     | 71859210 | 11,222.62    | 970,815   | SH | DEFINE2 | 404,720   |
|                              | 71859210 | 7,709.36     | 666,900   | SH | DEFINE4 | 9,100     |
| PHOTON DYNAMICS INC          | 71936410 | 6,794.74     | 298,015   | SH | DEFINE2 | 191,955   |
|                              | 71936410 | 9,960.32     | 436,856   | SH | DEFINE4 | 0         |
| PHOTRONICS INC               | 71940510 | 0.00         | 0         | SH | DEFINE2 | 0         |
|                              | 71940510 | 1,050.78     | 76,699    | SH | DEFINE4 | 4,990     |
| PIEDMONT NATURAL GAS CO      | 72018610 | 0.00         | 0         | SH | DEFINE2 | 0         |
|                              | 72018610 | 3,227.46     | 91,300    | SH | DEFINE4 | 0         |
| PIER 1 IMPORTS INC           | 72027910 | 11,736.30    | 619,984   | SH | DEFINE2 | 227,284   |
|                              | 72027910 | 48,592.61    | 2,566,963 | SH | DEFINE4 | 111,025   |
| PILLOWTEX CO                 | 72150610 | 0.63         | 2,235     | SH | DEFINE2 | 0         |
|                              | 72150610 | 0.00         | 0         | SH | DEFINE4 | 0         |
| PILLOWTEX-WT09WI             | 72150611 | 0.12         | 11,765    | SH | DEFINE2 | 0         |

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|                              |          |            |           |            |         |
|------------------------------|----------|------------|-----------|------------|---------|
|                              | 72150611 | 0.00       | 0         | SH DEFINE4 | 0       |
| PINNACLE ENTERTAINMENT INC   | 72345610 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 72345610 | 870.41     | 125,600   | SH DEFINE4 | 8,100   |
| PINNACLE HOLDINGS INC        | 72346N10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 72346N10 | 0.00       | 200       | SH DEFINE4 | 0       |
| PINNACLE SYSTEMS INC         | 72348110 | 813.88     | 59,800    | SH DEFINE2 | 0       |
|                              | 72348110 | 2,115.95   | 155,470   | SH DEFINE4 | 10,100  |
| PINNACLE WEST CAP CORP       | 72348410 | 876.11     | 25,700    | SH DEFINE2 | 0       |
|                              | 72348410 | 8,962.26   | 262,900   | SH DEFINE4 | 0       |
| PIONEER COMPANIES INC        | 72364330 | 212.52     | 121,438   | SH DEFINE2 | 22,409  |
|                              | 72364330 | 2,634.35   | 1,505,340 | SH DEFINE4 | 0       |
| PIONEER NAT RES CO           | 72378710 | 1,235.81   | 48,943    | SH DEFINE2 | 21,441  |
|                              | 72378710 | 22,038.40  | 872,808   | SH DEFINE4 | 75,070  |
| PIONEER STANDARD ELECTRONICS | 72387710 | 15,145.81  | 1,649,870 | SH DEFINE2 | 679,250 |
|                              | 72387710 | 10,780.35  | 1,174,330 | SH DEFINE4 | 7,520   |
| PITNEY BOWES INC             | 72447910 | 26,718.59  | 818,083   | SH DEFINE2 | 250,666 |
|                              | 72447910 | 103,382.13 | 3,165,405 | SH DEFINE4 | 180,484 |
| PLACER DOME INC              | 72590610 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 72590610 | 5,377.84   | 467,638   | SH DEFINE4 | 0       |
| PLAINS EXPLORATI             | 72650510 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 72650510 | 710.68     | 72,890    | SH DEFINE4 | 4,700   |
| PLAINS RESOURCES INC         | 72654050 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 72654050 | 863.75     | 72,890    | SH DEFINE4 | 4,700   |
| PLANAR SYSTEMS INC           | 72690010 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 72690010 | 656.65     | 31,830    | SH DEFINE4 | 2,080   |
| PLANTRONICS INC NEW          | 72749310 | 66.69      | 4,408     | SH DEFINE2 | 0       |
|                              | 72749310 | 0.00       | 0         | SH DEFINE4 | 0       |
| PLAYBOY ENTERPRISES INC      | 72811730 | 343.27     | 33,886    | SH DEFINE2 | 0       |
|                              | 72811730 | 6,143.85   | 606,500   | SH DEFINE4 | 0       |
| PLIANT CORP-WT 144A P/P      | 72913611 | 1.71       | 342       | SH DEFINE2 | 110     |
|                              | 72913611 | 52.94      | 10,588    | SH DEFINE4 | 0       |
| PLUM CREEK TIMBR             | 72925110 | 1,240.98   | 52,584    | SH DEFINE2 | 184     |
|                              | 72925110 | 0.00       | 0         | SH DEFINE4 | 0       |
| PLUMTREE P/P (PRIVATE)       | 7293PM90 | 51.64      | 21,250    | SH DEFINE2 | 0       |
|                              | 7293PM90 | 981.11     | 403,751   | SH DEFINE4 | 0       |
| POGO PRODUCING CO            | 73044810 | 245.85     | 6,600     | SH DEFINE2 | 0       |
|                              | 73044810 | 0.00       | 0         | SH DEFINE4 | 0       |
| POLARIS INDUSTRIES INC       | 73106810 | 86.96      | 1,484     | SH DEFINE2 | 89      |
|                              | 73106810 | 825.97     | 14,095    | SH DEFINE4 | 1,025   |
| POLO RALPH LAUREN CORP       | 73157210 | 15.01      | 690       | SH DEFINE2 | 90      |
|                              | 73157210 | 261.12     | 12,000    | SH DEFINE4 | 900     |

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|                              |          |           |           |    |         |           |
|------------------------------|----------|-----------|-----------|----|---------|-----------|
| POLYCOM INC                  | 73172K10 | 1,430.84  | 150,298   | SH | DEFINE2 | 79,784    |
|                              | 73172K10 | 37,145.76 | 3,901,866 | SH | DEFINE4 | 166,396   |
| POLYMEDICA CORP              | 73173810 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 73173810 | 861.98    | 27,950    | SH | DEFINE4 | 1,860     |
| POLYONE CORPORATION          | 73179P10 | 9,876.60  | 2,519,541 | SH | DEFINE2 | 1,166,919 |
|                              | 73179P10 | 6,580.70  | 1,678,750 | SH | DEFINE4 | 8,940     |
| POPULAR INC                  | 73317410 | 1.05      | 31        | SH | DEFINE2 | 31        |
|                              | 73317410 | 0.00      | 0         | SH | DEFINE4 | 0         |
| PORTUGAL TELECOM S.A. ADR    | 73727310 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 73727310 | 9,710.38  | 1,421,725 | SH | DEFINE4 | 0         |
| POSSIS MEDICAL INC           | 73740710 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 73740710 | 2,481.48  | 137,860   | SH | DEFINE4 | 8,600     |
| POST PROPERTIES INC          | 73746410 | 341.77    | 14,300    | SH | DEFINE2 | 0         |
|                              | 73746410 | 5,421.24  | 226,830   | SH | DEFINE4 | 2,570     |
| POTASH CORP OF SASKATCHEWAN  | 73755L10 | 89.03     | 1,400     | SH | DEFINE2 | 1,400     |
|                              | 73755L10 | 0.00      | 0         | SH | DEFINE4 | 0         |
| POWELL INDS INC              | 73912810 | 0.17      | 10        | SH | DEFINE2 | 0         |
|                              | 73912810 | 0.00      | 0         | SH | DEFINE4 | 0         |
| POWER ONE INC                | 73930810 | 128.71    | 22,700    | SH | DEFINE2 | 0         |
|                              | 73930810 | 73.71     | 13,000    | SH | DEFINE4 | 0         |
| POWERWAVE TECHNOLOGIES INC   | 73936310 | 17.42     | 3,226     | SH | DEFINE2 | 0         |
|                              | 73936310 | 0.00      | 0         | SH | DEFINE4 | 0         |
| PRAXAIR INC                  | 74005P10 | 4,662.04  | 80,700    | SH | DEFINE2 | 2,000     |
|                              | 74005P10 | 12,443.66 | 215,400   | SH | DEFINE4 | 0         |
| PREPAID LEGAL SERVICES INC   | 74006510 | 113.84    | 4,345     | SH | DEFINE2 | 0         |
|                              | 74006510 | 0.00      | 0         | SH | DEFINE4 | 0         |
| PRECISION CASTPARTS CORP     | 74018910 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 74018910 | 200.67    | 8,275     | SH | DEFINE4 | 625       |
| PREMCOR INC                  | 74045Q10 | 4,077.96  | 183,444   | SH | DEFINE2 | 98,690    |
|                              | 74045Q10 | 2,877.12  | 129,425   | SH | DEFINE4 | 0         |
| PREMIUM HOLDINGS LP 144A P/P | 7405A99K | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 7405A99K | 318.89    | 15,185    | SH | DEFINE4 | 0         |
| PRENTISS PPTY TR             | 74070610 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 74070610 | 766.39    | 27,100    | SH | DEFINE4 | 1,730     |
| PRESIDENTIAL LIFE CORP       | 74088410 | 11,329.73 | 1,140,960 | SH | DEFINE2 | 476,290   |
|                              | 74088410 | 5,587.61  | 562,700   | SH | DEFINE4 | 0         |
| PRICE COMM                   | 74143730 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 74143730 | 80.75     | 5,839     | SH | DEFINE4 | 0         |
| T ROWE PRICE GROUP INC       | 74144T10 | 5,922.92  | 217,116   | SH | DEFINE2 | 97,953    |
|                              | 74144T10 | 61,935.37 | 2,270,358 | SH | DEFINE4 | 165,200   |
| PRIDE INTERNATIONAL INC      | 74153Q10 | 6,419.55  | 430,842   | SH | DEFINE2 | 257,620   |
|                              | 74153Q10 | 9,237.86  | 619,991   | SH | DEFINE4 | 0         |

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|                           |             |            |           |            |         |
|---------------------------|-------------|------------|-----------|------------|---------|
| PRIME MED SVCS            | 74156D10    | 89.73      | 10,350    | SH DEFINE2 | 0       |
|                           | 74156D10    | 1,368.99   | 157,900   | SH DEFINE4 | 10,200  |
| PRIMEDIA INC              | 74157K10    | 129.78     | 63,000    | SH DEFINE2 | 0       |
|                           | 74157K10    | 0.00       | 0         | SH DEFINE4 | 0       |
| PRINCIPAL FINL            | 74251V10    | 2,880.43   | 95,600    | SH DEFINE2 | 0       |
|                           | 74251V10    | 0.00       | 0         | SH DEFINE4 | 0       |
| PROCTER & GAMBLE CO       | 74271810    | 134,814.25 | 1,568,702 | SH DEFINE2 | 443,470 |
|                           | 74271810    | 835,171.63 | 9,718,078 | SH DEFINE4 | 427,293 |
| PROGRESS ENERGY INC       | 74326310    | 25,415.80  | 586,293   | SH DEFINE2 | 207,997 |
|                           | 74326310    | 259,786.32 | 5,992,764 | SH DEFINE4 | 229,296 |
| PROGRESSIVE CORP OHIO     | 74331510    | 4,248.03   | 85,594    | SH DEFINE2 | 3,600   |
|                           | 74331510    | 9,658.00   | 194,600   | SH DEFINE4 | 0       |
| PROLOGIS REIT             | 74341010    | 1.21       | 48        | SH DEFINE2 | 48      |
|                           | 74341010    | 0.00       | 0         | SH DEFINE4 | 0       |
| PROSPERITY BNCSH          | 74360610    | 2.79       | 147       | SH DEFINE2 | 0       |
|                           | 74360610    | 250.23     | 13,170    | SH DEFINE4 | 840     |
| PROTECTIVE LIFE CORP      | 74367410    | 2.89       | 105       | SH DEFINE2 | 105     |
|                           | 74367410    | 0.00       | 0         | SH DEFINE4 | 0       |
| PROTEIN DESIGN LABS INC   | 74369L10    | 21.25      | 2,500     | SH DEFINE2 | 0       |
|                           | 74369L10    | 0.00       | 0         | SH DEFINE4 | 0       |
| PROVIDENT BANKSHARES CORP | 74385910    | 16,077.63  | 695,670   | SH DEFINE2 | 286,920 |
|                           | 74385910    | 12,348.95  | 534,332   | SH DEFINE4 | 5,830   |
| PROVIDENT FINL GROUP INC  | 74386610    | 0.00       | 0         | SH DEFINE2 | 0       |
|                           | 74386610    | 4,685.86   | 180,018   | SH DEFINE4 | 0       |
| PROVINCE HEALTHCARE CO    | 74397710    | 1,177.39   | 121,006   | SH DEFINE2 | 10,777  |
|                           | 74397710    | 4,893.52   | 502,932   | SH DEFINE4 | 0       |
| PROVIDIAN FINANCIAL CORP  | 74406A10    | 1,394.40   | 214,854   | SH DEFINE2 | 95,655  |
|                           | 74406A10    | 25,129.95  | 3,872,104 | SH DEFINE4 | 37,402  |
| PRUDENTIAL FINANCIAL INC  | SED74432010 | 5,097.44   | 160,600   | SH DEFINE2 | 0       |
|                           | 74432010    | 0.00       | 0         | SH DEFINE4 | 0       |
| PUBLIC SERVICE ENTERPRISE | GR74457310  | 2,226.14   | 69,350    | SH DEFINE2 | 3,087   |
|                           | 74457310    | 11,806.48  | 367,803   | SH DEFINE4 | 375     |
| PULTE HOMES INC           | 74586710    | 828.15     | 17,300    | SH DEFINE2 | 0       |
|                           | 74586710    | 0.00       | 0         | SH DEFINE4 | 0       |
| QLT INC                   | 74692710    | 8.54       | 1,000     | SH DEFINE2 | 1,000   |
|                           | 74692710    | 0.00       | 0         | SH DEFINE4 | 0       |
| QLOGIC CORP               | 74727710    | 33,030.38  | 957,125   | SH DEFINE2 | 385,835 |
|                           | 74727710    | 439,169.36 | 12,725,85 | SH DEFINE4 | 482,175 |
| QUAKER CHEMICAL           | 74731610    | 0.00       | 0         | SH DEFINE2 | 0       |
|                           | 74731610    | 570.26     | 24,580    | SH DEFINE4 | 1,570   |
| QUAKER CITY BNCP          | 74731K10    | 37.05      | 1,125     | SH DEFINE2 | 0       |



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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
|                              | 74731K10 | 0.00       | 0         | SH DEFINE4 | 0         |
| QUALCOMM INC                 | 74752510 | 89,020.09  | 2,446,279 | SH DEFINE2 | 883,613   |
|                              | 74752510 | 204,130.62 | 5,609,525 | SH DEFINE4 | 313,890   |
| QUANEX CORP                  | 74762010 | 12,609.74  | 376,410   | SH DEFINE2 | 156,190   |
|                              | 74762010 | 9,449.35   | 282,070   | SH DEFINE4 | 4,670     |
| QUANTUM CORP-DLT AND STORAGE | 74790620 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 74790620 | 101.04     | 37,841    | SH DEFINE4 | 0         |
| QUEST DIAGNOSTICS INC        | 74834L10 | 52,460.15  | 921,971   | SH DEFINE2 | 432,271   |
|                              | 74834L10 | 214,760.15 | 3,774,344 | SH DEFINE4 | 157,308   |
| QUESTAR CORP                 | 74835610 | 130.81     | 4,702     | SH DEFINE2 | 102       |
|                              | 74835610 | 0.00       | 0         | SH DEFINE4 | 0         |
| QUICKSILVER RES              | 74837R10 | 9,130.45   | 407,064   | SH DEFINE2 | 263,670   |
|                              | 74837R10 | 2,858.70   | 127,450   | SH DEFINE4 | 0         |
| QUIKSILVER INC               | 74838C10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 74838C10 | 91.98      | 3,450     | SH DEFINE4 | 0         |
| QUINTILES TRANSNATIONAL CORP | 74876710 | 539.81     | 44,612    | SH DEFINE2 | 849       |
|                              | 74876710 | 209.33     | 17,300    | SH DEFINE4 | 1,300     |
| QUORUM BROADCAST HOLDINGS-CL | 7489QB9A | 34.67      | 159       | SH DEFINE2 | 60        |
|                              | 7489QB9A | 953.85     | 4,375     | SH DEFINE4 | 0         |
| QUIXOTE CORP                 | 74905610 | 5,327.70   | 295,000   | SH DEFINE2 | 235,110   |
|                              | 74905610 | 337.72     | 18,700    | SH DEFINE4 | 0         |
| QWEST COMMUNICATIONS INTL    | 74912110 | 4,113.41   | 822,682   | SH DEFINE2 | 243,970   |
|                              | 74912110 | 30,606.36  | 6,121,271 | SH DEFINE4 | 247,191   |
| R & G FINANCIAL              | 74913610 | 30.23      | 1,300     | SH DEFINE2 | 0         |
|                              | 74913610 | 1,563.56   | 67,250    | SH DEFINE4 | 4,330     |
| RAIT INVESTMENT TRUST        | 74922710 | 111.56     | 5,165     | SH DEFINE2 | 0         |
|                              | 74922710 | 0.00       | 0         | SH DEFINE4 | 0         |
| RCN CORPORATION              | 74936110 | 0.55       | 1,043     | SH DEFINE2 | 0         |
|                              | 74936110 | 1.98       | 3,742     | SH DEFINE4 | 0         |
| RPM INTERNATIONAL INC        | 74968510 | 12,226.03  | 800,133   | SH DEFINE2 | 471,218   |
|                              | 74968510 | 7,139.12   | 467,220   | SH DEFINE4 | 0         |
| RF MICRO DEVICES INC         | 74994110 | 496.02     | 67,670    | SH DEFINE2 | 2,770     |
|                              | 74994110 | 17,215.24  | 2,348,600 | SH DEFINE4 | 72,800    |
| RACING CHAMPIONS             | 75006910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 75006910 | 809.04     | 59,270    | SH DEFINE4 | 3,800     |
| RADIAN GROUP INC             | 75023610 | 97,204.87  | 2,616,551 | SH DEFINE2 | 1,006,559 |
|                              | 75023610 | 199,580.24 | 5,372,281 | SH DEFINE4 | 300,568   |
| RADIO ONE INC                | 75040P10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 75040P10 | 2,546.80   | 174,200   | SH DEFINE4 | 0         |
| RADIO ONE -CL D NON-VOTING   | 75040P40 | 1,266.95   | 87,800    | SH DEFINE2 | 6,600     |
|                              | 75040P40 | 48,161.02  | 3,337,562 | SH DEFINE4 | 26,800    |

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|                              |          |           |           |    |         |           |
|------------------------------|----------|-----------|-----------|----|---------|-----------|
| RADIOSHACK CORP              | 75043810 | 1,592.96  | 85,003    | SH | DEFINE2 | 2,497     |
|                              | 75043810 | 36,201.63 | 1,931,784 | SH | DEFINE4 | 36,435    |
| RADISYS CORP                 | 75045910 | 417.87    | 52,365    | SH | DEFINE2 | 52,319    |
|                              | 75045910 | 8,225.07  | 1,030,710 | SH | DEFINE4 | 170,700   |
| RAILAMERICA INC              | 75075310 | 7,676.92  | 1,070,700 | SH | DEFINE2 | 652,050   |
|                              | 75075310 | 0.00      | 0         | SH | DEFINE4 | 0         |
| RAIL AMERICA 2 P/P (PRIVATE) | 75075390 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 75075390 | 1,318.56  | 183,900   | SH | DEFINE4 | 0         |
| RAMBUS INC                   | 75091710 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 75091710 | 593.77    | 88,490    | SH | DEFINE4 | 5,850     |
| RALCORP HLDGS INC NEW        | 75102810 | 68.93     | 2,742     | SH | DEFINE2 | 0         |
|                              | 75102810 | 0.00      | 0         | SH | DEFINE4 | 0         |
| RANGE RESOURCES CORP         | 75281A10 | 18,445.10 | 3,415,759 | SH | DEFINE2 | 1,406,910 |
|                              | 75281A10 | 13,774.54 | 2,550,840 | SH | DEFINE4 | 16,650    |
| RATIONAL SOFTWARE CORP       | 75409P20 | 635.28    | 61,143    | SH | DEFINE2 | 4,500     |
|                              | 75409P20 | 0.00      | 0         | SH | DEFINE4 | 0         |
| RAYOVAC CORP                 | 75508110 | 5,987.86  | 449,202   | SH | DEFINE2 | 266,800   |
|                              | 75508110 | 3,309.17  | 248,250   | SH | DEFINE4 | 0         |
| RAYTHEON COMPANY             | 75511150 | 4,302.76  | 139,927   | SH | DEFINE2 | 6,099     |
|                              | 75511150 | 29,238.82 | 950,856   | SH | DEFINE4 | 30,143    |
| READERS DIGEST ASSN CL A     | 75526710 | 114.76    | 7,600     | SH | DEFINE2 | 1,600     |
|                              | 75526710 | 0.00      | 0         | SH | DEFINE4 | 0         |
| REALNETWORKS                 | 75605L10 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 75605L10 | 0.19      | 50        | SH | DEFINE4 | 0         |
| REEBOK INTERNATIONAL LTD     | 75811010 | 3,836.55  | 130,495   | SH | DEFINE2 | 9,614     |
|                              | 75811010 | 88,882.99 | 3,023,231 | SH | DEFINE4 | 191,575   |
| REGAL BELOIT CORP            | 75875010 | 12,612.10 | 609,280   | SH | DEFINE2 | 252,260   |
|                              | 75875010 | 6,907.59  | 333,700   | SH | DEFINE4 | 0         |
| REGAL ENTERTAINMENT GROUP-A  | 75876610 | 4,082.54  | 190,595   | SH | DEFINE2 | 101,134   |
|                              | 75876610 | 19,563.31 | 913,320   | SH | DEFINE4 | 137,500   |
| REGAL ENTERTAI-A 144A P/P    | 75876690 | 325.68    | 16,894    | SH | DEFINE2 | 0         |
|                              | 75876690 | 55,446.22 | 2,876,140 | SH | DEFINE4 | 0         |
| REGENT COMMUNICATIONS INC    | 75886510 | 5,398.64  | 913,475   | SH | DEFINE2 | 684,425   |
|                              | 75886510 | 335.10    | 56,700    | SH | DEFINE4 | 0         |
| REGIONS FINANCIAL CORP       | 75894010 | 2,091.67  | 62,700    | SH | DEFINE2 | 0         |
|                              | 75894010 | 0.00      | 0         | SH | DEFINE4 | 0         |
| REHABCARE                    | 75914810 | 23.75     | 1,245     | SH | DEFINE2 | 0         |
|                              | 75914810 | 0.00      | 0         | SH | DEFINE4 | 0         |
| REGISTER.COM                 | 75914G10 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 75914G10 | 0.14      | 30        | SH | DEFINE4 | 0         |
| RELIANCE STEEL AND ALMIMUM   | 75950910 | 6,634.21  | 318,340   | SH | DEFINE2 | 190,720   |
|                              | 75950910 | 2,805.06  | 134,600   | SH | DEFINE4 | 1,120     |

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|                              |          |            |           |    |         |           |
|------------------------------|----------|------------|-----------|----|---------|-----------|
| RELIANT RESOURCES INC        | 75952B10 | 434.02     | 135,632   | SH | DEFINE2 | 3,002     |
|                              | 75952B10 | 21,629.12  | 6,759,099 | SH | DEFINE4 | 169,378   |
| REMEDYTEMP INC-CL A          | 75954910 | 6,257.69   | 446,978   | SH | DEFINE2 | 263,060   |
|                              | 75954910 | 3,183.60   | 227,400   | SH | DEFINE4 | 0         |
| REMINGTON OIL                | 75959430 | 10,997.79  | 670,188   | SH | DEFINE2 | 397,760   |
|                              | 75959430 | 6,052.01   | 368,800   | SH | DEFINE4 | 0         |
| RENAL CARE GROUP INC         | 75993010 | 350.22     | 11,069    | SH | DEFINE2 | 10,985    |
|                              | 75993010 | 9,743.89   | 307,961   | SH | DEFINE4 | 37,457    |
| RENT-A CENTER INC            | 76009N10 | 297.10     | 5,948     | SH | DEFINE2 | 132       |
|                              | 76009N10 | 4,275.72   | 85,600    | SH | DEFINE4 | 9,500     |
| RENT-WAY INC                 | 76009U10 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 76009U10 | 252.49     | 72,140    | SH | DEFINE4 | 4,600     |
| REPUBLIC BANCORP INC         | 76028210 | 4,376.99   | 371,877   | SH | DEFINE2 | 215,087   |
|                              | 76028210 | 6,572.92   | 558,447   | SH | DEFINE4 | 14,872    |
| REPUBLIC SERVICES INC-CL A   | 76075910 | 9,347.45   | 445,541   | SH | DEFINE2 | 272,081   |
|                              | 76075910 | 133,631.73 | 6,369,482 | SH | DEFINE4 | 314,536   |
| RESMED INC                   | 76115210 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 76115210 | 0.15       | 5         | SH | DEFINE4 | 5         |
| RESPIRONICS INC              | 76123010 | 9,936.79   | 326,535   | SH | DEFINE2 | 235,965   |
|                              | 76123010 | 28,802.58  | 946,488   | SH | DEFINE4 | 4,102     |
| REX STORES CORP              | 76162410 | 2.22       | 217       | SH | DEFINE2 | 0         |
|                              | 76162410 | 0.00       | 0         | SH | DEFINE4 | 0         |
| RJ REYNOLDS TOBACCO HOLDINGS | 76182K10 | 2,310.53   | 54,869    | SH | DEFINE2 | 101       |
|                              | 76182K10 | 21,010.95  | 498,954   | SH | DEFINE4 | 9,152     |
| RIGHT MANAGEMENT CONSULTANTS | 76657310 | 353.47     | 26,677    | SH | DEFINE2 | 0         |
|                              | 76657310 | 3,400.15   | 256,615   | SH | DEFINE4 | 16,450    |
| RITE AID CORP                | 76775410 | 7,756.57   | 3,165,947 | SH | DEFINE2 | 1,431,562 |
|                              | 76775410 | 69,983.14  | 28,564,54 | SH | DEFINE4 | 435,592   |
| ROADWAY CORP                 | 76974210 | 3.50       | 95        | SH | DEFINE2 | 0         |
|                              | 76974210 | 658.90     | 17,900    | SH | DEFINE4 | 1,100     |
| ROBINS AND MEYER INC         | 77019610 | 2,394.39   | 130,130   | SH | DEFINE2 | 79,630    |
|                              | 77019610 | 0.00       | 0         | SH | DEFINE4 | 0         |
| ROBERT HALF INTL INC         | 77032310 | 3,014.23   | 187,103   | SH | DEFINE2 | 67,903    |
|                              | 77032310 | 25,112.27  | 1,558,800 | SH | DEFINE4 | 0         |
| ROBOTIC VISION               | 77107410 | 3.70       | 15,400    | SH | DEFINE2 | 0         |
|                              | 77107410 | 65.18      | 271,600   | SH | DEFINE4 | 0         |
| ROBOTIC VISION P/P (PRIVATE) | 77107490 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 77107490 | 336.21     | 1,400,889 | SH | DEFINE4 | 0         |
| ROBOTIC VISION P/P (PRIVATE) | 77107492 | 0.00       | 0         | SH | DEFINE2 | 0         |
|                              | 77107492 | 0.00       | 2         | SH | DEFINE4 | 0         |
| ROCKWELL AUTOMATION INC      | 77390310 | 1,564.18   | 75,528    | SH | DEFINE2 | 2,100     |

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|                          |          |            |            |    |         |           |
|--------------------------|----------|------------|------------|----|---------|-----------|
|                          | 77390310 | 13,647.41  | 658,977    | SH | DEFINE4 | 11,907    |
| ROCKWELL COLLINS         | 77434110 | 8,367.76   | 359,749    | SH | DEFINE2 | 103,810   |
|                          | 77434110 | 111,939.75 | 4,812,543  | SH | DEFINE4 | 144,054   |
| ROGERS COMM-B            | 77510990 | 21.67      | 3,780      | SH | DEFINE2 | 344       |
|                          | 77510990 | 360.48     | 62,893     | SH | DEFINE4 | 0         |
| ROHM & HAAS COMPANY      | 77537110 | 11,653.99  | 358,805    | SH | DEFINE2 | 151,975   |
|                          | 77537110 | 83,007.75  | 2,555,657  | SH | DEFINE4 | 169,205   |
| ROLLINS INC              | 77571110 | 386.84     | 15,200     | SH | DEFINE2 | 0         |
|                          | 77571110 | 196.47     | 7,720      | SH | DEFINE4 | 0         |
| ROSS STORES INC          | 77829610 | 20,529.01  | 484,289    | SH | DEFINE2 | 259,689   |
|                          | 77829610 | 102,296.78 | 2,413,229  | SH | DEFINE4 | 123,450   |
| ROWAN COMPANIES INC      | 77938210 | 601.55     | 26,500     | SH | DEFINE2 | 0         |
|                          | 77938210 | 0.00       | 0          | SH | DEFINE4 | 0         |
| ROYAL DUTCH PETRO NY ADR | 78025780 | 77,746.98  | 1,766,174  | SH | DEFINE2 | 639,778   |
|                          | 78025780 | 729,714.43 | 16,576,888 | SH | DEFINE4 | 360,780   |
| RUDDICK CORP             | 78125810 | 12,345.64  | 901,800    | SH | DEFINE2 | 368,360   |
|                          | 78125810 | 11,504.53  | 840,360    | SH | DEFINE4 | 3,830     |
| RUDOLPH TECHNOLOGIES INC | 78127010 | 375.54     | 19,600     | SH | DEFINE2 | 0         |
|                          | 78127010 | 0.00       | 0          | SH | DEFINE4 | 0         |
| RURAL CELLULAR CORP CL A | 78190410 | 16.53      | 19,445     | SH | DEFINE2 | 0         |
|                          | 78190410 | 0.00       | 0          | SH | DEFINE4 | 0         |
| RYANAIR HOLDINGS ADR     | 78351310 | 15,241.54  | 389,212    | SH | DEFINE2 | 114,432   |
|                          | 78351310 | 351,396.54 | 8,973,354  | SH | DEFINE4 | 0         |
| RYDER SYSTEM INC         | 78354910 | 476.65     | 21,241     | SH | DEFINE2 | 41        |
|                          | 78354910 | 0.00       | 0          | SH | DEFINE4 | 0         |
| RYERSON TULL INC         | 78375P10 | 5,845.87   | 958,340    | SH | DEFINE2 | 403,740   |
|                          | 78375P10 | 1,351.39   | 221,540    | SH | DEFINE4 | 14,160    |
| RYLAND GROUP INC         | 78376410 | 0.00       | 0          | SH | DEFINE2 | 0         |
|                          | 78376410 | 541.77     | 16,245     | SH | DEFINE4 | 1,115     |
| SBC COMMUNICATIONS INC   | 78387G10 | 107,344.95 | 3,959,607  | SH | DEFINE2 | 1,207,130 |
|                          | 78387G10 | 718,722.83 | 26,511,355 | SH | DEFINE4 | 915,897   |
| SBS TECHMOLOGIES INC     | 78387P10 | 1,122.24   | 122,515    | SH | DEFINE2 | 53,778    |
|                          | 78387P10 | 9,118.64   | 995,485    | SH | DEFINE4 | 160,700   |
| SCM MICROSYSTEMS INC     | 78401810 | 47.73      | 11,230     | SH | DEFINE2 | 0         |
|                          | 78401810 | 0.00       | 0          | SH | DEFINE4 | 0         |
| SEI CORP                 | 78411710 | 14,438.80  | 531,229    | SH | DEFINE2 | 263,628   |
|                          | 78411710 | 84,317.58  | 3,102,192  | SH | DEFINE4 | 242,148   |
| SI INTERNATIONAL         | 78427V10 | 2,042.01   | 188,900    | SH | DEFINE2 | 150,500   |
|                          | 78427V10 | 136.21     | 12,600     | SH | DEFINE4 | 0         |
| SK TELECOM CO LTD ADR    | 78440P10 | 134,658.23 | 6,307,177  | SH | DEFINE2 | 3,475,992 |
|                          | 78440P10 | 59,859.81  | 2,803,738  | SH | DEFINE4 | 383,848   |

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|                              |          |            |           |            |         |
|------------------------------|----------|------------|-----------|------------|---------|
| SL GREEN REALTY              | 78440X10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 78440X10 | 700.26     | 22,160    | SH DEFINE4 | 1,410   |
| SLM CORP                     | 78442P10 | 5,551.94   | 53,456    | SH DEFINE2 | 1,066   |
|                              | 78442P10 | 28,026.41  | 269,848   | SH DEFINE4 | 16,931  |
| SPX CORP                     | 78463510 | 3.75       | 100       | SH DEFINE2 | 100     |
|                              | 78463510 | 0.00       | 0         | SH DEFINE4 | 0       |
| S1 CORPORATION               | 78463B10 | 5,193.43   | 1,164,446 | SH DEFINE2 | 734,890 |
|                              | 78463B10 | 5,053.40   | 1,133,050 | SH DEFINE4 | 37,220  |
| SABRE HOLDINGS CORP          | 78590510 | 754.93     | 41,686    | SH DEFINE2 | 1,300   |
|                              | 78590510 | 0.20       | 11        | SH DEFINE4 | 11      |
| SAFECO CORPORATION           | 78642910 | 1,393.73   | 40,200    | SH DEFINE2 | 1,000   |
|                              | 78642910 | 0.00       | 0         | SH DEFINE4 | 0       |
| SAFEGUARD SCIENTIFICS INC    | 78644910 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 78644910 | 451.03     | 331,640   | SH DEFINE4 | 0       |
| SAFETY COMPONENTS INTL INC   | 78647420 | 263.34     | 45,798    | SH DEFINE2 | 0       |
|                              | 78647420 | 7,682.73   | 1,336,127 | SH DEFINE4 | 0       |
| SAFeway INC                  | 78651420 | 5,682.16   | 243,243   | SH DEFINE2 | 3,367   |
|                              | 78651420 | 61,384.05  | 2,627,742 | SH DEFINE4 | 48,262  |
| SAGA COMMUNICATIONS CLASS A  | 78659810 | 7,406.07   | 389,793   | SH DEFINE2 | 318,878 |
|                              | 78659810 | 418.00     | 22,000    | SH DEFINE4 | 0       |
| ST JUDE MEDICAL INC          | 79084910 | 12,725.77  | 320,387   | SH DEFINE2 | 108,731 |
|                              | 79084910 | 163,876.38 | 4,125,790 | SH DEFINE4 | 158,580 |
| ST MARY LAND AND EXPLORATION | 79222810 | 12,755.90  | 510,236   | SH DEFINE2 | 211,720 |
|                              | 79222810 | 7,367.50   | 294,700   | SH DEFINE4 | 0       |
| ST PAUL COMPANIES INC        | 79286010 | 2,368.28   | 69,553    | SH DEFINE2 | 2,700   |
|                              | 79286010 | 0.68       | 20        | SH DEFINE4 | 0       |
| SAKS INCORPORATED            | 79377W10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 79377W10 | 176.69     | 15,050    | SH DEFINE4 | 1,100   |
| SALEM COMMUN -A              | 79409310 | 7,751.44   | 310,430   | SH DEFINE2 | 232,670 |
|                              | 79409310 | 485.67     | 19,450    | SH DEFINE4 | 0       |
| SALIX PHARMACEUTICALS LTD    | 79543510 | 5,437.66   | 777,920   | SH DEFINE2 | 585,420 |
|                              | 79543510 | 1,230.53   | 176,042   | SH DEFINE4 | 711     |
| SANPAOLO IMI-ADR             | 79917510 | 0.85       | 66        | SH DEFINE2 | 0       |
|                              | 79917510 | 0.00       | 0         | SH DEFINE4 | 0       |
| SANDERSON FARMS              | 80001310 | 66.39      | 3,175     | SH DEFINE2 | 0       |
|                              | 80001310 | 1,003.05   | 47,970    | SH DEFINE4 | 3,060   |
| SANDISK CORP                 | 80004C10 | 284.20     | 14,000    | SH DEFINE2 | 0       |
|                              | 80004C10 | 675.99     | 33,300    | SH DEFINE4 | 2,100   |
| SANMINA-SCI CORP             | 80090710 | 1,345.24   | 299,607   | SH DEFINE2 | 104     |
|                              | 80090710 | 7,035.35   | 1,566,894 | SH DEFINE4 | 0       |
| SANOFI-SYN-ADR               | 80105N10 | 9.15       | 301       | SH DEFINE2 | 0       |
|                              | 80105N10 | 321.24     | 10,567    | SH DEFINE4 | 0       |

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|                              |          |            |           |            |         |
|------------------------------|----------|------------|-----------|------------|---------|
| SAP AG-SPONS ADR             | 80305420 | 42.74      | 2,192     | SH DEFINE2 | 3       |
|                              | 80305420 | 499.47     | 25,614    | SH DEFINE4 | 5,813   |
| SAPPI LTD SPONSORED ADR      | 80306920 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 80306920 | 2,752.40   | 208,200   | SH DEFINE4 | 0       |
| SARA LEE CORPORATION         | 80311110 | 13,235.90  | 588,001   | SH DEFINE2 | 78,499  |
|                              | 80311110 | 212,492.37 | 9,439,910 | SH DEFINE4 | 257,821 |
| SATYAM COMPUTER SERVICES-ADR | 80409810 | 3,396.34   | 264,307   | SH DEFINE2 | 40,279  |
|                              | 80409810 | 0.00       | 0         | SH DEFINE4 | 0       |
| SAXON CAPITAL IN             | 80556P30 | 3.01       | 241       | SH DEFINE2 | 0       |
|                              | 80556P30 | 8,705.71   | 695,900   | SH DEFINE4 | 0       |
| SCANA CORP                   | 80589M10 | 1,210.29   | 39,092    | SH DEFINE2 | 22,846  |
|                              | 80589M10 | 13,800.73  | 445,760   | SH DEFINE4 | 72,600  |
| SCANSOURCE INC               | 80603710 | 138.04     | 2,800     | SH DEFINE2 | 0       |
|                              | 80603710 | 949.52     | 19,260    | SH DEFINE4 | 1,200   |
| HENRY SCHEIN INC             | 80640710 | 171.00     | 3,800     | SH DEFINE2 | 0       |
|                              | 80640710 | 8,768.88   | 194,864   | SH DEFINE4 | 0       |
| SCHERING PLOUGH CORP         | 80660510 | 16,135.34  | 726,817   | SH DEFINE2 | 38,104  |
|                              | 80660510 | 290,567.85 | 13,088,64 | SH DEFINE4 | 247,760 |
| SCHLUMBERGER LTD             | 80685710 | 9,249.07   | 219,745   | SH DEFINE2 | 7,400   |
|                              | 80685710 | 106,403.52 | 2,528,000 | SH DEFINE4 | 40,800  |
| SCHULMAN A INC               | 80819410 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 80819410 | 1,715.84   | 92,200    | SH DEFINE4 | 5,900   |
| SCHWAB (CHARLES) CORP        | 80851310 | 4,623.41   | 426,121   | SH DEFINE2 | 19,300  |
|                              | 80851310 | 0.00       | 0         | SH DEFINE4 | 0       |
| SCHWEITZER-MAUDUIT INTL INC  | 80854110 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 80854110 | 715.40     | 29,200    | SH DEFINE4 | 1,930   |
| SCIENTIFIC ATLANTA INC       | 80865510 | 1,634.00   | 137,774   | SH DEFINE2 | 60,143  |
|                              | 80865510 | 3,760.98   | 317,115   | SH DEFINE4 | 8,425   |
| SCIENTIFIC GAMES CORP-A      | 80874P10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                              | 80874P10 | 505.59     | 69,640    | SH DEFINE4 | 4,580   |
| SCIOS INC                    | 80890510 | 12,649.67  | 388,265   | SH DEFINE2 | 222,675 |
|                              | 80890510 | 58,123.14  | 1,784,013 | SH DEFINE4 | 21,089  |
| SCS TRANSPOR-W/I             | 81111T10 | 1,597.00   | 161,150   | SH DEFINE2 | 128,450 |
|                              | 81111T10 | 106.53     | 10,750    | SH DEFINE4 | 0       |
| SEALED AIR CORP (NEW)        | 81211K10 | 1,278.31   | 34,271    | SH DEFINE2 | 810     |
|                              | 81211K10 | 21,293.19  | 570,863   | SH DEFINE4 | 9,875   |
| SEARS ROEBUCK AND COMPANY    | 81238710 | 2,705.22   | 112,953   | SH DEFINE2 | 3,780   |
|                              | 81238710 | 0.00       | 0         | SH DEFINE4 | 0       |
| SELECT MEDICAL               | 81619610 | 191.56     | 14,200    | SH DEFINE2 | 0       |
|                              | 81619610 | 1,438.57   | 106,640   | SH DEFINE4 | 6,920   |
| SEMTECH CORP                 | 81685010 | 152.88     | 14,000    | SH DEFINE2 | 0       |

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|                              |          |           |           |    |         |           |
|------------------------------|----------|-----------|-----------|----|---------|-----------|
|                              | 81685010 | 1,709.64  | 156,560   | SH | DEFINE4 | 5,600     |
| SEMPRA ENERGY                | 81685110 | 1,971.75  | 83,372    | SH | DEFINE2 | 2,112     |
|                              | 81685110 | 38,518.82 | 1,628,703 | SH | DEFINE4 | 23,959    |
| SEMITOOL INC                 | 81690910 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 81690910 | 652.36    | 105,050   | SH | DEFINE4 | 6,800     |
| SEPRACOR                     | 81731510 | 15.47     | 1,600     | SH | DEFINE2 | 0         |
|                              | 81731510 | 1,186.51  | 122,700   | SH | DEFINE4 | 7,960     |
| SEROLOGICALS CORP            | 81752310 | 9,520.18  | 865,471   | SH | DEFINE2 | 585,770   |
|                              | 81752310 | 6,858.97  | 623,543   | SH | DEFINE4 | 1,943     |
| SERVICE CORP INTL            | 81756510 | 2,780.27  | 837,431   | SH | DEFINE2 | 389,049   |
|                              | 81756510 | 91,210.26 | 27,472,97 | SH | DEFINE4 | 618,452   |
| SERVICEMASTER COMPANY        | 81760N10 | 22,030.69 | 1,984,747 | SH | DEFINE2 | 557,777   |
|                              | 81760N10 | 49,345.66 | 4,445,555 | SH | DEFINE4 | 398,059   |
| 7-ELEVEN INC                 | 81782620 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 81782620 | 418.80    | 55,840    | SH | DEFINE4 | 3,600     |
| SHARPER IMAGE CORP           | 82001310 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 82001310 | 1,654.80  | 94,940    | SH | DEFINE4 | 6,180     |
| SHAW GROUP INC               | 82028010 | 422.90    | 25,708    | SH | DEFINE2 | 108       |
|                              | 82028010 | 1,132.58  | 68,850    | SH | DEFINE4 | 4,270     |
| SHAW COMMUNIC-B              | 82028K20 | 69.90     | 6,800     | SH | DEFINE2 | 0         |
|                              | 82028K20 | 0.00      | 0         | SH | DEFINE4 | 0         |
| SHELL TRANSPORT AND TRADING  | 82270360 | 23.16     | 595       | SH | DEFINE2 | 0         |
|                              | 82270360 | 770.86    | 19,806    | SH | DEFINE4 | 0         |
| SHERWIN WILLIAMS CO          | 82434810 | 2,641.52  | 93,505    | SH | DEFINE2 | 31,355    |
|                              | 82434810 | 5,144.38  | 182,102   | SH | DEFINE4 | 10,800    |
| SHIRE PHARMACEUTICALS GRP-AD | 82481R10 | 4,021.40  | 212,885   | SH | DEFINE2 | 95,145    |
|                              | 82481R10 | 62,148.63 | 3,290,028 | SH | DEFINE4 | 219,392   |
| SHOPKO STORES INC            | 82491110 | 96.45     | 7,747     | SH | DEFINE2 | 0         |
|                              | 82491110 | 1,942.20  | 156,000   | SH | DEFINE4 | 10,000    |
| SHUFFLE MASTER INC           | 82554910 | 5,735.77  | 300,145   | SH | DEFINE2 | 227,765   |
|                              | 82554910 | 365.00    | 19,100    | SH | DEFINE4 | 0         |
| SIBNEFT-ADR                  | 82573110 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 82573110 | 166.14    | 7,800     | SH | DEFINE4 | 0         |
| SICOR INC                    | 82584610 | 0.00      | 0         | SH | DEFINE2 | 0         |
|                              | 82584610 | 94.31     | 5,950     | SH | DEFINE4 | 0         |
| SIEBEL SYSTEMS INC           | 82617010 | 3,660.16  | 494,616   | SH | DEFINE2 | 46,200    |
|                              | 82617010 | 50.52     | 6,827     | SH | DEFINE4 | 500       |
| SIERRA HEALTH SERVICES       | 82632210 | 6,601.43  | 549,661   | SH | DEFINE2 | 323,720   |
|                              | 82632210 | 5,776.69  | 480,990   | SH | DEFINE4 | 11,450    |
| SIERRA PACIFIC RESOURCES     | 82642810 | 13,534.38 | 2,082,212 | SH | DEFINE2 | 1,151,143 |
|                              | 82642810 | 57,417.56 | 8,833,471 | SH | DEFINE4 | 545,806   |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
| SIGMA ALDRICH CORP           | 82655210 | 990.61     | 20,341    | SH DEFINE2 | 41        |
|                              | 82655210 | 0.00       | 0         | SH DEFINE4 | 0         |
| SILICON LABORATORIES INC     | 82691910 | 15,319.06  | 802,886   | SH DEFINE2 | 441,441   |
|                              | 82691910 | 77,615.36  | 4,067,891 | SH DEFINE4 | 154,770   |
| SILGAN HOLDINGS              | 82704810 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 82704810 | 456.58     | 18,500    | SH DEFINE4 | 1,180     |
| SILICON GRAPHICS             | 82705610 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 82705610 | 117.22     | 85,561    | SH DEFINE4 | 0         |
| SILICON IMAGE INC            | 82705T10 | 4,237.08   | 706,180   | SH DEFINE2 | 344,850   |
|                              | 82705T10 | 232.20     | 38,700    | SH DEFINE4 | 0         |
| SIMMONS FIRST -A             | 82873020 | 27.34      | 746       | SH DEFINE2 | 0         |
|                              | 82873020 | 0.00       | 0         | SH DEFINE4 | 0         |
| SIMON PROPERTY GROUP INC REI | 82880610 | 1,839.78   | 54,000    | SH DEFINE2 | 800       |
|                              | 82880610 | 13,744.91  | 403,432   | SH DEFINE4 | 0         |
| SINCLAIR BROADCAST GROUP INC | 82922610 | 15,723.07  | 1,351,941 | SH DEFINE2 | 802,812   |
|                              | 82922610 | 33,674.85  | 2,895,516 | SH DEFINE4 | 276,722   |
| SITEL CORP                   | 82980K10 | 14.79      | 12,327    | SH DEFINE2 | 0         |
|                              | 82980K10 | 0.00       | 0         | SH DEFINE4 | 0         |
| SKY FINANCIAL GROUP INC      | 83080P10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 83080P10 | 1,438.70   | 72,260    | SH DEFINE4 | 4,610     |
| SKYWORKS SOLUTIONS INC       | 83088M10 | 7,485.31   | 868,365   | SH DEFINE2 | 518,665   |
|                              | 83088M10 | 30,820.97  | 3,575,519 | SH DEFINE4 | 22,185    |
| SKILLSOFT PLC -ADR           | 83092810 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 83092810 | 424.43     | 154,338   | SH DEFINE4 | 10,100    |
| SMITH A.O. CORP              | 83186520 | 1.84       | 68        | SH DEFINE2 | 0         |
|                              | 83186520 | 0.00       | 0         | SH DEFINE4 | 0         |
| SMITH INTERNATIONAL INC      | 83211010 | 10,575.50  | 324,203   | SH DEFINE2 | 125,100   |
|                              | 83211010 | 103,577.14 | 3,175,265 | SH DEFINE4 | 74,000    |
| SMITHFIELD FOODS INC         | 83224810 | 3.67       | 185       | SH DEFINE2 | 0         |
|                              | 83224810 | 0.00       | 0         | SH DEFINE4 | 0         |
| JM SMUCKER CO                | 83269640 | 30.37      | 763       | SH DEFINE2 | 280       |
|                              | 83269640 | 0.00       | 0         | SH DEFINE4 | 0         |
| SMURFIT-STONE CONTAINER CORP | 83272710 | 11,437.45  | 743,126   | SH DEFINE2 | 330,860   |
|                              | 83272710 | 204,119.21 | 13,262,24 | SH DEFINE4 | 761,859   |
| SNAP-ON INC                  | 83303410 | 465.22     | 16,550    | SH DEFINE2 | 0         |
|                              | 83303410 | 0.00       | 0         | SH DEFINE4 | 0         |
| SOC GENERALE-ADR             | 83364L10 | 10.45      | 897       | SH DEFINE2 | 0         |
|                              | 83364L10 | 467.06     | 40,098    | SH DEFINE4 | 0         |
| SOLETRON CORP                | 83418210 | 10,312.58  | 2,904,951 | SH DEFINE2 | 813,743   |
|                              | 83418210 | 117,181.56 | 33,008,88 | SH DEFINE4 | 1,007,991 |
| SOLUTIA INC-WT09 144A P/P    | 83437612 | 0.00       | 990       | SH DEFINE2 | 430       |
|                              | 83437612 | 0.01       | 11,710    | SH DEFINE4 | 0         |



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|                          |          |            |            |            |           |
|--------------------------|----------|------------|------------|------------|-----------|
| SOMERA COMM INC          | 83445810 | 0.00       | 0          | SH DEFINE2 | 0         |
|                          | 83445810 | 447.66     | 165,800    | SH DEFINE4 | 10,900    |
| SONIC INC                | 83545110 | 0.00       | 0          | SH DEFINE2 | 0         |
|                          | 83545110 | 494.63     | 24,140     | SH DEFINE4 | 1,590     |
| SONIC AUTOMOTIVE INC.    | 83545G10 | 10,740.85  | 722,317    | SH DEFINE2 | 453,850   |
|                          | 83545G10 | 4,957.21   | 333,370    | SH DEFINE4 | 1,300     |
| SONIC BLUE INC           | 83546Q10 | 0.00       | 0          | SH DEFINE2 | 0         |
|                          | 83546Q10 | 145.98     | 324,401    | SH DEFINE4 | 0         |
| SONICWALL INC            | 83547010 | 48.77      | 13,434     | SH DEFINE2 | 0         |
|                          | 83547010 | 0.00       | 0          | SH DEFINE4 | 0         |
| SONOCO PRODUCTS CO       | 83549510 | 1,665.66   | 72,641     | SH DEFINE2 | 62,070    |
|                          | 83549510 | 33,352.46  | 1,454,534  | SH DEFINE4 | 103,405   |
| SONY CORP-ADR            | 83569930 | 8.18       | 198        | SH DEFINE2 | 0         |
|                          | 83569930 | 499.82     | 12,099     | SH DEFINE4 | 0         |
| SOUND FEDERAL            | 83607T10 | 3,118.36   | 103,600    | SH DEFINE2 | 82,550    |
|                          | 83607T10 | 207.69     | 6,900      | SH DEFINE4 | 0         |
| SOUTH JERSEY INDUSTRIES  | 83851810 | 693.42     | 21,000     | SH DEFINE2 | 0         |
|                          | 83851810 | 2,542.54   | 77,000     | SH DEFINE4 | 0         |
| SOUTHERN COMPANY         | 84258710 | 6,217.64   | 219,008    | SH DEFINE2 | 8,720     |
|                          | 84258710 | 18,322.91  | 645,400    | SH DEFINE4 | 0         |
| SOUTHTRUST CORP          | 84473010 | 9,763.47   | 392,896    | SH DEFINE2 | 83,415    |
|                          | 84473010 | 60,042.82  | 2,416,210  | SH DEFINE4 | 113,635   |
| SOUTHWEST AIRLINES CO    | 84474110 | 67,805.46  | 4,878,091  | SH DEFINE2 | 1,891,749 |
|                          | 84474110 | 178,738.22 | 12,858,865 | SH DEFINE4 | 566,393   |
| SOUTHWESTERN ENERGY CO   | 84546710 | 3,568.62   | 311,670    | SH DEFINE2 | 190,170   |
|                          | 84546710 | 1,814.02   | 158,430    | SH DEFINE4 | 10,140    |
| SOVEREIGN BANCORP INC    | 84590510 | 7,976.97   | 567,756    | SH DEFINE2 | 191,686   |
|                          | 84590510 | 114,191.24 | 8,127,491  | SH DEFINE4 | 440,712   |
| SPARTAN MOTORS           | 84681910 | 0.00       | 0          | SH DEFINE2 | 0         |
|                          | 84681910 | 392.27     | 34,470     | SH DEFINE4 | 2,230     |
| SPECIALTY LABS           | 84749R10 | 0.00       | 0          | SH DEFINE2 | 0         |
|                          | 84749R10 | 445.42     | 46,110     | SH DEFINE4 | 2,970     |
| SPINNAKER EXPLORATION CO | 84855W10 | 1.61       | 73         | SH DEFINE2 | 0         |
|                          | 84855W10 | 0.00       | 0          | SH DEFINE4 | 0         |
| SPRINT CORP (FON GROUP)  | 85206110 | 10,702.41  | 739,117    | SH DEFINE2 | 175,678   |
|                          | 85206110 | 180,270.98 | 12,449,655 | SH DEFINE4 | 347,845   |
| SPRINT CORP (PCS GROUP)  | 85206150 | 1,240.85   | 283,300    | SH DEFINE2 | 0         |
|                          | 85206150 | 0.00       | 0          | SH DEFINE4 | 0         |
| SS&C TECH INC            | 85227Q10 | 45.64      | 4,285      | SH DEFINE2 | 0         |
|                          | 85227Q10 | 323.47     | 30,370     | SH DEFINE4 | 1,590     |
| STAGE STORES INC         | 85254C30 | 19.78      | 940        | SH DEFINE2 | 0         |

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|                              |          |            |           |            |           |
|------------------------------|----------|------------|-----------|------------|-----------|
|                              | 85254C30 | 0.00       | 0         | SH DEFINE4 | 0         |
| STANCORP FINANCIAL GROUP     | 85289110 | 20,526.92  | 420,203   | SH DEFINE2 | 248,108   |
|                              | 85289110 | 9,591.70   | 196,350   | SH DEFINE4 | 300       |
| STANDARD COMML               | 85325810 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 85325810 | 1,079.23   | 257,727   | SH DEFINE4 | 0         |
| STANDARD MICROSY             | 85362610 | 15.58      | 800       | SH DEFINE2 | 0         |
|                              | 85362610 | 0.00       | 0         | SH DEFINE4 | 0         |
| STANDARD REGISTER CO         | 85388710 | 8,840.16   | 491,120   | SH DEFINE2 | 201,500   |
|                              | 85388710 | 8,916.12   | 495,340   | SH DEFINE4 | 8,800     |
| STANLEY WORKS                | 85461610 | 895.62     | 25,900    | SH DEFINE2 | 900       |
|                              | 85461610 | 0.00       | 0         | SH DEFINE4 | 0         |
| STAPLES INC                  | 85503010 | 57,614.97  | 3,148,359 | SH DEFINE2 | 1,378,687 |
|                              | 85503010 | 195,236.70 | 10,668,67 | SH DEFINE4 | 472,872   |
| STARBUCKS CORP               | 85524410 | 23,379.30  | 1,147,169 | SH DEFINE2 | 508,684   |
|                              | 85524410 | 219,930.87 | 10,791,50 | SH DEFINE4 | 632,750   |
| STARTEK INC                  | 85569C10 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 85569C10 | 587.60     | 21,290    | SH DEFINE4 | 1,390     |
| STATE AUTO FINL CORP         | 85570710 | 6,777.96   | 437,288   | SH DEFINE2 | 256,130   |
|                              | 85570710 | 3,444.10   | 222,200   | SH DEFINE4 | 0         |
| STARWOOD HOTELS & RESORTS WO | 85590A20 | 1,408.38   | 59,325    | SH DEFINE2 | 2,500     |
|                              | 85590A20 | 315.08     | 13,272    | SH DEFINE4 | 240       |
| STATE STREET CORP            | 85747710 | 23,207.15  | 595,055   | SH DEFINE2 | 207,208   |
|                              | 85747710 | 66,907.62  | 1,715,580 | SH DEFINE4 | 104,200   |
| STATEN ISLAND BA             | 85755010 | 0.00       | 0         | SH DEFINE2 | 0         |
|                              | 85755010 | 2,028.10   | 100,700   | SH DEFINE4 | 6,200     |
| STATION CASINOS INC          | 85768910 | 5,598.51   | 316,300   | SH DEFINE2 | 228,300   |
|                              | 85768910 | 11,345.70  | 641,000   | SH DEFINE4 | 0         |
| THE STEAK N SHAKE COMPANY    | 85787310 | 8.98       | 898       | SH DEFINE2 | 0         |
|                              | 85787310 | 0.00       | 0         | SH DEFINE4 | 0         |
| STEEL DYNAMICS INC           | 85811910 | 6,998.43   | 581,748   | SH DEFINE2 | 340,550   |
|                              | 85811910 | 2,897.43   | 240,850   | SH DEFINE4 | 0         |
| STEEL TECH INC               | 85814710 | 114.79     | 6,768     | SH DEFINE2 | 0         |
|                              | 85814710 | 0.00       | 0         | SH DEFINE4 | 0         |
| STEIN MART INC               | 85837510 | 293.41     | 48,100    | SH DEFINE2 | 0         |
|                              | 85837510 | 0.00       | 0         | SH DEFINE4 | 0         |
| STERLING BANCSHARES INC      | 85890710 | 16,926.47  | 1,385,145 | SH DEFINE2 | 836,555   |
|                              | 85890710 | 7,829.72   | 640,730   | SH DEFINE4 | 7,930     |
| STERICYCLE INC               | 85891210 | 2,952.96   | 91,200    | SH DEFINE2 | 45,700    |
|                              | 85891210 | 10,939.57  | 337,860   | SH DEFINE4 | 30,900    |
| STERIS CORP                  | 85915210 | 9,628.05   | 397,033   | SH DEFINE2 | 184,194   |
|                              | 85915210 | 64,281.49  | 2,650,783 | SH DEFINE4 | 81,919    |

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|                               |          |            |           |            |           |
|-------------------------------|----------|------------|-----------|------------|-----------|
| STERLING BANCORP              | 85915810 | 0.00       | 0         | SH DEFINE2 | 0         |
|                               | 85915810 | 236.56     | 8,988     | SH DEFINE4 | 600       |
| STEWART AND STEVENSON SERVICE | 86034210 | 1,032.22   | 73,000    | SH DEFINE2 | 31,700    |
|                               | 86034210 | 0.00       | 0         | SH DEFINE4 | 0         |
| STEWART ENTERPRISES INC CL A  | 86037010 | 11,356.31  | 2,038,469 | SH DEFINE2 | 1,199,010 |
|                               | 86037010 | 6,893.00   | 1,237,300 | SH DEFINE4 | 0         |
| STEWART INFORMATION           | 86037210 | 94.12      | 4,400     | SH DEFINE2 | 0         |
|                               | 86037210 | 1,463.08   | 68,400    | SH DEFINE4 | 4,380     |
| STILWELL FINANCIAL INC        | 86083110 | 1,698.37   | 129,944   | SH DEFINE2 | 47,578    |
|                               | 86083110 | 3,275.34   | 250,600   | SH DEFINE4 | 0         |
| STONE ENERGY CORP             | 86164210 | 0.03       | 1         | SH DEFINE2 | 1         |
|                               | 86164210 | 2,154.72   | 64,590    | SH DEFINE4 | 4,180     |
| STONERIDGE INC                | 86183P10 | 117.66     | 9,887     | SH DEFINE2 | 0         |
|                               | 86183P10 | 0.00       | 0         | SH DEFINE4 | 0         |
| STORAGE TECHNOLOGY CORP       | 86211120 | 320.57     | 14,966    | SH DEFINE2 | 486       |
|                               | 86211120 | 2,383.40   | 111,270   | SH DEFINE4 | 6,770     |
| STRAYER EDUCATION INC         | 86323610 | 6,828.13   | 118,750   | SH DEFINE2 | 84,460    |
|                               | 86323610 | 385.25     | 6,700     | SH DEFINE4 | 0         |
| STRIDE RITE CORP              | 86331410 | 59.51      | 8,300     | SH DEFINE2 | 0         |
|                               | 86331410 | 0.00       | 0         | SH DEFINE4 | 0         |
| STRYKER CORP                  | 86366710 | 6,405.73   | 95,437    | SH DEFINE2 | 1,537     |
|                               | 86366710 | 106,800.00 | 1,591,180 | SH DEFINE4 | 49,700    |
| STUDENT LN CORP               | 86390210 | 0.00       | 0         | SH DEFINE2 | 0         |
|                               | 86390210 | 1,010.27   | 10,330    | SH DEFINE4 | 670       |
| STURM RUGER AND COMPANY INC   | 86415910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                               | 86415910 | 226.81     | 23,700    | SH DEFINE4 | 1,500     |
| SUN MICRO SYSTEMS             | 86681010 | 5,100.47   | 1,640,021 | SH DEFINE2 | 291,890   |
|                               | 86681010 | 85,198.99  | 27,395,17 | SH DEFINE4 | 666,080   |
| SUN HEALTHCARE GROUP-WT       | 86693311 | 0.00       | 5,820     | SH DEFINE2 | 0         |
|                               | 86693311 | 0.01       | 55,392    | SH DEFINE4 | 0         |
| SUN HEALTHCARE GROUP INC-W/I  | 86693340 | 3.23       | 2,326     | SH DEFINE2 | 0         |
|                               | 86693340 | 30.79      | 22,149    | SH DEFINE4 | 0         |
| SUNGARD DATA SYSTEMS INC      | 86736310 | 21,944.35  | 931,424   | SH DEFINE2 | 375,217   |
|                               | 86736310 | 195,569.35 | 8,300,906 | SH DEFINE4 | 361,990   |
| SUNOCO INC                    | 86764P10 | 885.91     | 26,700    | SH DEFINE2 | 0         |
|                               | 86764P10 | 2,226.38   | 67,100    | SH DEFINE4 | 0         |
| SUNRISE ASSISTED LIVING INC   | 86768K10 | 10,385.65  | 417,262   | SH DEFINE2 | 248,220   |
|                               | 86768K10 | 5,054.66   | 203,080   | SH DEFINE4 | 0         |
| SUNTRUST BANKS INC            | 86791410 | 7,572.64   | 133,040   | SH DEFINE2 | 8,082     |
|                               | 86791410 | 70,879.40  | 1,245,246 | SH DEFINE4 | 78,188    |
| SUPERVALU INC                 | 86853610 | 808.16     | 48,950    | SH DEFINE2 | 0         |
|                               | 86853610 | 5,354.48   | 324,318   | SH DEFINE4 | 6,399     |

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|                              |          |            |            |    |         |           |
|------------------------------|----------|------------|------------|----|---------|-----------|
| SURGUTNEFTEGAZ-SP ADR        | 86886120 | 3,793.53   | 248,756    | SH | DEFINE2 | 0         |
|                              | 86886120 | 1,349.02   | 88,460     | SH | DEFINE4 | 41,450    |
| SURMODICS INC                | 86887310 | 5,628.59   | 196,255    | SH | DEFINE2 | 149,135   |
|                              | 86887310 | 338.42     | 11,800     | SH | DEFINE4 | 0         |
| SYBASE INC                   | 87113010 | 3.20       | 239        | SH | DEFINE2 | 0         |
|                              | 87113010 | 32.80      | 2,448      | SH | DEFINE4 | 0         |
| SYBRON DENTAL SPECIALTIES    | 87114210 | 585.03     | 39,396     | SH | DEFINE2 | 39,283    |
|                              | 87114210 | 11,505.42  | 774,776    | SH | DEFINE4 | 129,000   |
| SYMANTEC CORP                | 87150310 | 7,905.93   | 195,160    | SH | DEFINE2 | 25,255    |
|                              | 87150310 | 232,510.89 | 5,739,592  | SH | DEFINE4 | 186,521   |
| SYMBOL TECHNOLOGIES INC      | 87150810 | 2,939.41   | 357,592    | SH | DEFINE2 | 141,608   |
|                              | 87150810 | 28,205.53  | 3,431,330  | SH | DEFINE4 | 59,930    |
| SYMMETRICOM INC              | 87154310 | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 87154310 | 944.90     | 223,910    | SH | DEFINE4 | 14,700    |
| SYNAPTICS INC                | 87157D10 | 5,297.28   | 697,010    | SH | DEFINE2 | 395,550   |
|                              | 87157D10 | 251.94     | 33,150     | SH | DEFINE4 | 0         |
| SYNCOR INTL CORP             | 87157J10 | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 87157J10 | 21.68      | 782        | SH | DEFINE4 | 0         |
| SYNOPSIS INC                 | 87160710 | 1,702.94   | 36,900     | SH | DEFINE2 | 0         |
|                              | 87160710 | 22,649.96  | 490,790    | SH | DEFINE4 | 13,090    |
| SYNOVUS FINANCIAL CORP       | 87161C10 | 3,991.10   | 205,727    | SH | DEFINE2 | 45,454    |
|                              | 87161C10 | 62,517.18  | 3,222,535  | SH | DEFINE4 | 55,500    |
| SYPRIS SOLUTIONS             | 87165510 | 4,046.75   | 396,352    | SH | DEFINE2 | 250,452   |
|                              | 87165510 | 0.00       | 0          | SH | DEFINE4 | 0         |
| SYSCO CORPORATION            | 87182910 | 9,697.24   | 325,520    | SH | DEFINE2 | 19,260    |
|                              | 87182910 | 62,594.78  | 2,101,201  | SH | DEFINE4 | 88,098    |
| SYSTEMS AND COMPUTER TECHNOL | 87187310 | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 87187310 | 30.70      | 3,570      | SH | DEFINE4 | 0         |
| TCF FINANCIAL CORP           | 87227510 | 17,562.51  | 401,980    | SH | DEFINE2 | 176,618   |
|                              | 87227510 | 217,536.22 | 4,979,085  | SH | DEFINE4 | 78,166    |
| TDC A/S-SP ADR               | 87236N10 | 0.00       | 0          | SH | DEFINE2 | 0         |
|                              | 87236N10 | 0.04       | 3          | SH | DEFINE4 | 0         |
| TECO ENERGY INC              | 87237510 | 770.41     | 49,800     | SH | DEFINE2 | 0         |
|                              | 87237510 | 2,475.20   | 160,000    | SH | DEFINE4 | 0         |
| THE TJX COMPANIES INC        | 87254010 | 177,982.89 | 9,117,976  | SH | DEFINE2 | 3,827,691 |
|                              | 87254010 | 744,207.94 | 38,125,405 | SH | DEFINE4 | 1,677,263 |
| TMP WORLDWIDE INC            | 87294110 | 903.67     | 79,900     | SH | DEFINE2 | 0         |
|                              | 87294110 | 0.00       | 0          | SH | DEFINE4 | 0         |
| TTM TECHNOLOGIES             | 87305R10 | 46.91      | 14,175     | SH | DEFINE2 | 14,175    |
|                              | 87305R10 | 0.00       | 0          | SH | DEFINE4 | 0         |
| TXU CORPORATION              | 87316810 | 2,737.72   | 146,559    | SH | DEFINE2 | 3,405     |

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|                               |          |            |           |            |           |
|-------------------------------|----------|------------|-----------|------------|-----------|
|                               | 87316810 | 66,069.42  | 3,536,907 | SH DEFINE4 | 47,391    |
| TAKE-TWO INTERACTIVE SOFTWARE | 87405410 | 330.36     | 14,064    | SH DEFINE2 | 0         |
|                               | 87405410 | 2,763.13   | 117,630   | SH DEFINE4 | 7,600     |
| TALBOTS INC                   | 87416110 | 561.61     | 20,400    | SH DEFINE2 | 0         |
|                               | 87416110 | 19,726.79  | 716,556   | SH DEFINE4 | 20,895    |
| TALISMAN ENERGY INC           | 87425E10 | 16,231.61  | 448,759   | SH DEFINE2 | 149,787   |
|                               | 87425E10 | 22,251.78  | 615,200   | SH DEFINE4 | 25,500    |
| TALX CORP                     | 87491810 | 0.00       | 0         | SH DEFINE2 | 0         |
|                               | 87491810 | 1,024.56   | 79,300    | SH DEFINE4 | 5,200     |
| TARGET CORP                   | 87612E10 | 32,819.22  | 1,093,974 | SH DEFINE2 | 267,024   |
|                               | 87612E10 | 170,919.96 | 5,697,332 | SH DEFINE4 | 289,385   |
| TECH DATA CORP                | 87823710 | 1,183.52   | 43,899    | SH DEFINE2 | 31,199    |
|                               | 87823710 | 4,440.31   | 164,700   | SH DEFINE4 | 0         |
| TECHNE CORP                   | 87837710 | 57.39      | 2,009     | SH DEFINE2 | 0         |
|                               | 87837710 | 247.11     | 8,650     | SH DEFINE4 | 50        |
| TECUMSEH PRODUCTS CO CLASS A  | 87889520 | 0.00       | 0         | SH DEFINE2 | 0         |
|                               | 87889520 | 1,082.95   | 24,540    | SH DEFINE4 | 1,570     |
| TEKELEC                       | 87910110 | 0.00       | 0         | SH DEFINE2 | 0         |
|                               | 87910110 | 1,391.94   | 133,200   | SH DEFINE4 | 8,100     |
| TEKTRONIX INC                 | 87913110 | 447.47     | 24,600    | SH DEFINE2 | 0         |
|                               | 87913110 | 0.00       | 0         | SH DEFINE4 | 0         |
| TELE NORTE LESTE PARTICIPAC   | 87924610 | 3,722.66   | 506,484   | SH DEFINE2 | 0         |
|                               | 87924610 | 1,320.69   | 179,686   | SH DEFINE4 | 83,586    |
| TELEDYNE TECHNOLOGIES INC     | 87936010 | 6,751.56   | 430,584   | SH DEFINE2 | 263,748   |
|                               | 87936010 | 16,450.19  | 1,049,119 | SH DEFINE4 | 119,700   |
| TELEFONOS DE MEXICO S A SER   | 87940378 | 309,632.76 | 9,682,075 | SH DEFINE2 | 4,604,369 |
|                               | 87940378 | 185,074.66 | 5,787,200 | SH DEFINE4 | 571,817   |
| TELEPHONE AND DATA SYSTEMS    | 87943310 | 1,966.85   | 41,830    | SH DEFINE2 | 23,880    |
|                               | 87943310 | 18,989.50  | 403,860   | SH DEFINE4 | 6,860     |
| TELEX COMMUNICAT              | 87956911 | 0.00       | 28        | SH DEFINE2 | 0         |
|                               | 87956911 | 0.00       | 0         | SH DEFINE4 | 0         |
| TELEX COMMUNICATIONS INC      | 87956990 | 0.00       | 8,925     | SH DEFINE2 | 2,125     |
|                               | 87956990 | 0.00       | 250,266   | SH DEFINE4 | 0         |
| TELLABS INC                   | 87966410 | 1,314.67   | 180,835   | SH DEFINE2 | 5,000     |
|                               | 87966410 | 241.36     | 33,200    | SH DEFINE4 | 2,500     |
| TELUS CORP-N VTG              | 87971M20 | 117.42     | 11,400    | SH DEFINE2 | 0         |
|                               | 87971M20 | 0.00       | 0         | SH DEFINE4 | 0         |
| TEMPLE INLAND INC             | 87986810 | 730.40     | 16,300    | SH DEFINE2 | 1,000     |
|                               | 87986810 | 0.00       | 0         | SH DEFINE4 | 0         |
| TELETECH HOLDINGS INC         | 87993910 | 0.00       | 0         | SH DEFINE2 | 0         |
|                               | 87993910 | 475.53     | 65,500    | SH DEFINE4 | 4,200     |

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|                               |          |            |           |    |         |         |
|-------------------------------|----------|------------|-----------|----|---------|---------|
| TENET HEALTHCARE CORPORATION  | 88033G10 | 2,492.13   | 151,959   | SH | DEFINE2 | 5,725   |
|                               | 88033G10 | 252.67     | 15,407    | SH | DEFINE4 | 4,300   |
| TERADYNE INC                  | 88077010 | 7,936.15   | 610,004   | SH | DEFINE2 | 258,051 |
|                               | 88077010 | 71,583.88  | 5,502,220 | SH | DEFINE4 | 241,500 |
| TESCO PLC-ADR                 | 88157530 | 9.61       | 1,026     | SH | DEFINE2 | 0       |
|                               | 88157530 | 345.59     | 36,882    | SH | DEFINE4 | 0       |
| TEVA PHARMACEUTICAL-SP ADR    | 88162420 | 73,062.51  | 1,892,321 | SH | DEFINE2 | 794,788 |
|                               | 88162420 | 87,194.74  | 2,258,346 | SH | DEFINE4 | 222,640 |
| TETRA TECH INC                | 88162G10 | 97.60      | 8,000     | SH | DEFINE2 | 0       |
|                               | 88162G10 | 1,545.74   | 126,700   | SH | DEFINE4 | 8,300   |
| TEXAS INDS INC                | 88249110 | 3,770.49   | 155,164   | SH | DEFINE2 | 89,990  |
|                               | 88249110 | 8,281.56   | 340,805   | SH | DEFINE4 | 0       |
| TEXAS INSTRUMENTS INC         | 88250810 | 16,852.61  | 1,122,759 | SH | DEFINE2 | 383,548 |
|                               | 88250810 | 57,978.63  | 3,862,667 | SH | DEFINE4 | 380,455 |
| TEXAS REGL BANCSHARES INC     | 88267310 | 2.67       | 75        | SH | DEFINE2 | 0       |
|                               | 88267310 | 495.44     | 13,940    | SH | DEFINE4 | 950     |
| TEXTRON INC                   | 88320310 | 3,222.96   | 74,970    | SH | DEFINE2 | 23,181  |
|                               | 88320310 | 14,508.18  | 337,478   | SH | DEFINE4 | 4,054   |
| THERAGENICS CORP              | 88337510 | 58.08      | 14,412    | SH | DEFINE2 | 0       |
|                               | 88337510 | 237.77     | 59,000    | SH | DEFINE4 | 3,890   |
| THERMO ELECTRON CORP          | 88355610 | 2,997.64   | 148,988   | SH | DEFINE2 | 58,090  |
|                               | 88355610 | 22,163.47  | 1,101,564 | SH | DEFINE4 | 180,300 |
| THIRD WAVE.TECH P/P (PRIVATE) | 8842TW9C | 0.00       | 0         | SH | DEFINE2 | 0       |
|                               | 8842TW9C | 919.98     | 342,000   | SH | DEFINE4 | 0       |
| THOMAS AND BETTS CORPORATION  | 88431510 | 5,612.39   | 332,094   | SH | DEFINE2 | 188,490 |
|                               | 88431510 | 2,043.21   | 120,900   | SH | DEFINE4 | 0       |
| THOR INDUSTRIES INC           | 88516010 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                               | 88516010 | 1,682.59   | 48,870    | SH | DEFINE4 | 3,130   |
| 3COM CORP                     | 88553510 | 958.41     | 207,000   | SH | DEFINE2 | 0       |
|                               | 88553510 | 0.00       | 0         | SH | DEFINE4 | 0       |
| 3D SYSTEMS CORPORATION        | 88554D20 | 2,713.89   | 347,935   | SH | DEFINE2 | 279,135 |
|                               | 88554D20 | 0.00       | 0         | SH | DEFINE4 | 0       |
| 3M CO                         | 88579Y10 | 97,362.49  | 789,639   | SH | DEFINE2 | 342,045 |
|                               | 88579Y10 | 551,126.65 | 4,469,802 | SH | DEFINE4 | 227,713 |
| TIBCO SOFTWARE INC            | 88632Q10 | 993.74     | 160,800   | SH | DEFINE2 | 0       |
|                               | 88632Q10 | 21,623.70  | 3,498,981 | SH | DEFINE4 | 86,310  |
| TICKETMASTER-B                | 88633P20 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                               | 88633P20 | 76.39      | 3,600     | SH | DEFINE4 | 300     |
| TIDEWATER INC                 | 88642310 | 1,629.17   | 52,385    | SH | DEFINE2 | 37,285  |
|                               | 88642310 | 6,101.82   | 196,200   | SH | DEFINE4 | 0       |
| TIERONE CORP                  | 88650R10 | 4,279.67   | 282,300   | SH | DEFINE2 | 225,000 |
|                               | 88650R10 | 281.98     | 18,600    | SH | DEFINE4 | 0       |

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|                                |          |            |           |            |         |
|--------------------------------|----------|------------|-----------|------------|---------|
| TIFFANY AND COMPANY            | 88654710 | 1,964.13   | 82,147    | SH DEFINE2 | 29,147  |
|                                | 88654710 | 3,677.36   | 153,800   | SH DEFINE4 | 0       |
| TIMBERLAND COMPANY CL A        | 88710010 | 58.29      | 1,637     | SH DEFINE2 | 0       |
|                                | 88710010 | 0.00       | 0         | SH DEFINE4 | 0       |
| TIMKEN COMPANY                 | 88738910 | 0.86       | 45        | SH DEFINE2 | 45      |
|                                | 88738910 | 103.14     | 5,400     | SH DEFINE4 | 400     |
| TOO INC                        | 89033310 | 381.02     | 16,200    | SH DEFINE2 | 0       |
|                                | 89033310 | 15,845.99  | 673,724   | SH DEFINE4 | 0       |
| TORCHMARK CORP                 | 89102710 | 13,712.38  | 375,373   | SH DEFINE2 | 23,335  |
|                                | 89102710 | 22,051.04  | 603,642   | SH DEFINE4 | 11,221  |
| TORO COMPANY                   | 89109210 | 129.46     | 2,026     | SH DEFINE2 | 0       |
|                                | 89109210 | 0.00       | 0         | SH DEFINE4 | 0       |
| TOTAL FINA ELF SA SPON ADR     | 89151E10 | 4,822.17   | 67,443    | SH DEFINE2 | 49,261  |
|                                | 89151E10 | 144,852.21 | 2,025,905 | SH DEFINE4 | 80,684  |
| TOWER AUTOMOTIVE INC           | 89170710 | 3,733.18   | 829,596   | SH DEFINE2 | 482,639 |
|                                | 89170710 | 4,250.67   | 944,594   | SH DEFINE4 | 0       |
| TOWER AUTOMOTIVE P/P (PRIVATE) | 8917079A | 0.00       | 0         | SH DEFINE2 | 0       |
|                                | 8917079A | 675.00     | 150,000   | SH DEFINE4 | 0       |
| TOWN & COUNTR TR               | 89208110 | 0.00       | 0         | SH DEFINE2 | 0       |
|                                | 89208110 | 1,203.76   | 57,050    | SH DEFINE4 | 3,730   |
| TOYOTA MOTOR CORP-SPON ADR     | 89233130 | 42.19      | 796       | SH DEFINE2 | 300     |
|                                | 89233130 | 1,186.25   | 22,382    | SH DEFINE4 | 0       |
| TOYS R US                      | 89233510 | 628.00     | 62,800    | SH DEFINE2 | 2,600   |
|                                | 89233510 | 0.00       | 0         | SH DEFINE4 | 0       |
| TRANSACTION SYSTEMS ARCHITECT  | 89341610 | 70.80      | 10,893    | SH DEFINE2 | 0       |
|                                | 89341610 | 228.15     | 35,100    | SH DEFINE4 | 2,300   |
| TRANSCANADA PIPELINES LTD      | 89352610 | 37.73      | 2,600     | SH DEFINE2 | 2,600   |
|                                | 89352610 | 0.00       | 0         | SH DEFINE4 | 0       |
| TRANSKARYOTIC THERAPIES INC    | 89373510 | 0.00       | 0         | SH DEFINE2 | 0       |
|                                | 89373510 | 102.66     | 10,370    | SH DEFINE4 | 700     |
| TRAVELCENTERS OF AMERICA WT    | 89417211 | 3.75       | 375       | SH DEFINE2 | 150     |
|                                | 89417211 | 156.87     | 15,687    | SH DEFINE4 | 0       |
| TRAVELERS PPTY-A               | 89420G10 | 2,865.68   | 195,610   | SH DEFINE2 | 98,213  |
|                                | 89420G10 | 67,014.37  | 4,574,360 | SH DEFINE4 | 74,952  |
| TRAVELERS-B-W/I                | 89420G40 | 11,040.64  | 753,628   | SH DEFINE2 | 112,247 |
|                                | 89420G40 | 92,000.65  | 6,279,908 | SH DEFINE4 | 337,418 |
| TREX CO INC                    | 89531P10 | 0.00       | 0         | SH DEFINE2 | 0       |
|                                | 89531P10 | 578.57     | 16,390    | SH DEFINE4 | 1,100   |
| TRIAD HOSPITALS INC            | 89579K10 | 6,633.45   | 222,375   | SH DEFINE2 | 92,620  |
|                                | 89579K10 | 84,828.14  | 2,843,719 | SH DEFINE4 | 75,225  |
| TRIBUNE CO                     | 89604710 | 7,754.98   | 170,589   | SH DEFINE2 | 27,625  |

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|                            |          |              |           |            |           |
|----------------------------|----------|--------------|-----------|------------|-----------|
|                            | 89604710 | 17,383.90    | 382,400   | SH DEFINE4 | 0         |
| TRICO BANCSHARES           | 89609510 | 24.53        | 997       | SH DEFINE2 | 0         |
|                            | 89609510 | 102.58       | 4,170     | SH DEFINE4 | 0         |
| TRIMBLE NAVIGATION LTD     | 89623910 | 0.00         | 0         | SH DEFINE2 | 0         |
|                            | 89623910 | 547.94       | 43,870    | SH DEFINE4 | 2,850     |
| TRIMERIS INC               | 89626310 | 5,464.24     | 126,810   | SH DEFINE2 | 96,680    |
|                            | 89626310 | 8,911.87     | 206,820   | SH DEFINE4 | 5,950     |
| TRIQUINT SEMICONDUCTOR INC | 89674K10 | 142.04       | 33,500    | SH DEFINE2 | 0         |
|                            | 89674K10 | 0.00         | 0         | SH DEFINE4 | 0         |
| TRIUMPH GROUP INC          | 89681810 | 624.33       | 19,547    | SH DEFINE2 | 19,547    |
|                            | 89681810 | 12,591.83    | 394,234   | SH DEFINE4 | 63,774    |
| TRIZEC PROPERTIES INC REIT | 89687P10 | 14.09        | 1,500     | SH DEFINE2 | 1,500     |
|                            | 89687P10 | 0.00         | 0         | SH DEFINE4 | 0         |
| TROPICAL SPORTSWEAR INTL   | 89708P10 | 1,531.63     | 170,750   | SH DEFINE2 | 101,263   |
|                            | 89708P10 | 230.08       | 25,650    | SH DEFINE4 | 0         |
| TRUSTCO BANK CORP NY       | 89834910 | 0.00         | 0         | SH DEFINE2 | 0         |
|                            | 89834910 | 782.63       | 72,600    | SH DEFINE4 | 4,700     |
| TRUSTMARK CORP             | 89840210 | 6.15         | 259       | SH DEFINE2 | 0         |
|                            | 89840210 | 2,703.32     | 113,920   | SH DEFINE4 | 7,190     |
| TUESDAY MORNING            | 89903550 | 73.70        | 4,310     | SH DEFINE2 | 0         |
|                            | 89903550 | 318.74       | 18,640    | SH DEFINE4 | 1,230     |
| TUPPERWARE CORPORATION     | 89989610 | 9,889.27     | 655,787   | SH DEFINE2 | 378,960   |
|                            | 89989610 | 4,809.01     | 318,900   | SH DEFINE4 | 0         |
| TURNSTONE SYSTEMS INC      | 90042310 | 2,669.32     | 988,638   | SH DEFINE2 | 589,650   |
|                            | 90042310 | 1,295.60     | 479,850   | SH DEFINE4 | 0         |
| TYCO INTERNATIONAL LTD NEW | 90212410 | 183,621.25   | 10,750,65 | SH DEFINE2 | 3,688,467 |
|                            | 90212410 | 813,151.81   | 47,608,42 | SH DEFINE4 | 1,572,080 |
| TYSON FOODS INC            | 90249410 | 4.73         | 422       | SH DEFINE2 | 422       |
|                            | 90249410 | 446.90       | 39,831    | SH DEFINE4 | 2,954     |
| UCBH HOLDINGS INC          | 90262T30 | 16,175.66    | 381,052   | SH DEFINE2 | 237,192   |
|                            | 90262T30 | 0.00         | 0         | SH DEFINE4 | 0         |
| UGI CORP                   | 90268110 | 0.00         | 0         | SH DEFINE2 | 0         |
|                            | 90268110 | 196.67       | 5,260     | SH DEFINE4 | 0         |
| UICI                       | 90273710 | 80.30        | 5,164     | SH DEFINE2 | 0         |
|                            | 90273710 | 0.00         | 0         | SH DEFINE4 | 0         |
| USB HOLDING CO             | 90291010 | 0.00         | 0         | SH DEFINE2 | 0         |
|                            | 90291010 | 459.85       | 25,980    | SH DEFINE4 | 1,660     |
| UST INC                    | 90291110 | 1,601.30     | 47,900    | SH DEFINE2 | 0         |
|                            | 90291110 | 0.00         | 0         | SH DEFINE4 | 0         |
| US BANCORP                 | 90297330 | 354,121.38   | 16,688,09 | SH DEFINE2 | 6,287,822 |
|                            | 90297330 | 1,196,450.59 | 56,383,15 | SH DEFINE4 | 2,201,798 |



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|                              |          |            |           |    |         |         |
|------------------------------|----------|------------|-----------|----|---------|---------|
| USA INTERACTIVE              | 90298410 | 16,546.52  | 721,925   | SH | DEFINE2 | 89,372  |
|                              | 90298410 | 58,116.78  | 2,535,636 | SH | DEFINE4 | 112,885 |
| USG CORP                     | 90329340 | 3.13       | 370       | SH | DEFINE2 | 0       |
|                              | 90329340 | 697.80     | 82,580    | SH | DEFINE4 | 5,270   |
| USEC INC                     | 90333E10 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 90333E10 | 1,748.81   | 290,500   | SH | DEFINE4 | 18,400  |
| US XPRESS ENTERP             | 90338N10 | 14.98      | 1,710     | SH | DEFINE2 | 0       |
|                              | 90338N10 | 0.00       | 0         | SH | DEFINE4 | 0       |
| US ONCOLOGY INC              | 90338W10 | 115.74     | 13,350    | SH | DEFINE2 | 0       |
|                              | 90338W10 | 1,742.76   | 201,010   | SH | DEFINE4 | 12,870  |
| UBIQUITEL INC WARRANT 144A P | 90347411 | 0.00       | 1,444     | SH | DEFINE2 | 440     |
|                              | 90347411 | 0.00       | 42,524    | SH | DEFINE4 | 0       |
| UMPQUA HOLDINGS              | 90421410 | 1,393.13   | 76,336    | SH | DEFINE2 | 46,573  |
|                              | 90421410 | 340.55     | 18,660    | SH | DEFINE4 | 1,240   |
| UNEXT.COM LLC CORP (PRIVATE) | 9044UX9B | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 9044UX9B | 375.00     | 125,000   | SH | DEFINE4 | 0       |
| UNIFIED ENERGY SYSTEMS- SPON | 90468810 | 1,854.14   | 145,423   | SH | DEFINE2 | 0       |
|                              | 90468810 | 644.12     | 50,519    | SH | DEFINE4 | 22,519  |
| UNILAB CORPORATION           | 90476320 | 228.75     | 12,500    | SH | DEFINE2 | 0       |
|                              | 90476320 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNILEVER N V - NY SHARES     | 90478470 | 1,103.75   | 17,886    | SH | DEFINE2 | 0       |
|                              | 90478470 | 61,418.11  | 995,270   | SH | DEFINE4 | 18,254  |
| UNION PACIFIC CORP           | 90781810 | 85,509.57  | 1,428,254 | SH | DEFINE2 | 628,509 |
|                              | 90781810 | 412,979.43 | 6,897,936 | SH | DEFINE4 | 275,328 |
| UNION PLANTERS CORP          | 90806810 | 1,590.67   | 56,527    | SH | DEFINE2 | 290     |
|                              | 90806810 | 2,176.71   | 77,353    | SH | DEFINE4 | 3,753   |
| UNIONBANCAL CORPORATION      | 90890610 | 177.97     | 4,532     | SH | DEFINE2 | 132     |
|                              | 90890610 | 471.24     | 12,000    | SH | DEFINE4 | 900     |
| UNISOURCE ENERGY CORP HLD CO | 90920510 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 90920510 | 1,298.13   | 75,080    | SH | DEFINE4 | 4,790   |
| UNISYS CORPORATION           | 90921410 | 1,495.89   | 151,100   | SH | DEFINE2 | 3,400   |
|                              | 90921410 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNITED COMMTY FI             | 90983910 | 47.14      | 5,450     | SH | DEFINE2 | 0       |
|                              | 90983910 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNITED DEFENSE I             | 91018B10 | 5,814.42   | 249,546   | SH | DEFINE2 | 142,906 |
|                              | 91018B10 | 11,990.83  | 514,628   | SH | DEFINE4 | 59,811  |
| UNITED MICROELECTRONICS-ADR  | 91087320 | 1,100.23   | 327,450   | SH | DEFINE2 | 327,450 |
|                              | 91087320 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNITED NATURAL               | 91116310 | 2,897.51   | 114,300   | SH | DEFINE2 | 91,000  |
|                              | 91116310 | 190.13     | 7,500     | SH | DEFINE4 | 0       |
| UNITED ONLINE INC            | 91126810 | 159.41     | 10,000    | SH | DEFINE2 | 0       |
|                              | 91126810 | 1,316.41   | 82,580    | SH | DEFINE4 | 5,270   |

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|                              |          |            |           |    |         |         |
|------------------------------|----------|------------|-----------|----|---------|---------|
| UNITED O/S B-ADR             | 91127130 | 12.99      | 955       | SH | DEFINE2 | 0       |
|                              | 91127130 | 573.51     | 42,151    | SH | DEFINE4 | 0       |
| UNITED PARCEL SERVICE-CL B   | 91131210 | 20,068.90  | 318,150   | SH | DEFINE2 | 1,500   |
|                              | 91131210 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNITED RENTALS INC           | 91136310 | 1.81       | 168       | SH | DEFINE2 | 0       |
|                              | 91136310 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNITED STATE CELLULAR CORP   | 91168410 | 426.72     | 17,055    | SH | DEFINE2 | 0       |
|                              | 91168410 | 5,215.42   | 208,450   | SH | DEFINE4 | 0       |
| UNITED STATES STEEL CORP SED | 91290910 | 547.27     | 41,713    | SH | DEFINE2 | 91      |
|                              | 91290910 | 3,138.96   | 239,250   | SH | DEFINE4 | 1,200   |
| UNITED STATIONERS INC        | 91300410 | 6,496.07   | 225,550   | SH | DEFINE2 | 133,310 |
|                              | 91300410 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNITED TECHNOLOGIES CORP     | 91301710 | 14,630.17  | 236,199   | SH | DEFINE2 | 8,247   |
|                              | 91301710 | 223,699.84 | 3,611,557 | SH | DEFINE4 | 98,058  |
| UNITEDHEALTH GROUP INC       | 91324P10 | 144,085.51 | 1,725,575 | SH | DEFINE2 | 503,788 |
|                              | 91324P10 | 528,344.58 | 6,327,480 | SH | DEFINE4 | 266,166 |
| UNIVERSAL COMPRESSION HOLDIN | 91343110 | 11,192.14  | 585,057   | SH | DEFINE2 | 339,550 |
|                              | 91343110 | 5,932.21   | 310,100   | SH | DEFINE4 | 0       |
| UNIVERSAL ELECTRONICS INC    | 91348310 | 105.14     | 10,795    | SH | DEFINE2 | 10,775  |
|                              | 91348310 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNIVERSAL STAINL             | 91383710 | 2,769.57   | 457,780   | SH | DEFINE2 | 280,580 |
|                              | 91383710 | 0.00       | 0         | SH | DEFINE4 | 0       |
| UNIVERSAL HEALTH SERVICES CL | 91390310 | 13,517.55  | 299,724   | SH | DEFINE2 | 143,419 |
|                              | 91390310 | 110,176.14 | 2,442,930 | SH | DEFINE4 | 134,134 |
| UNIVISION COMMUNICATIONS INC | 91490610 | 2,219.70   | 90,600    | SH | DEFINE2 | 0       |
|                              | 91490610 | 19,885.13  | 811,638   | SH | DEFINE4 | 15,530  |
| UNOCAL CORP                  | 91528910 | 14,218.02  | 464,945   | SH | DEFINE2 | 172,539 |
|                              | 91528910 | 244,157.66 | 7,984,227 | SH | DEFINE4 | 277,477 |
| UNOVA INC                    | 91529B10 | 28.20      | 4,700     | SH | DEFINE2 | 0       |
|                              | 91529B10 | 2,147.88   | 357,980   | SH | DEFINE4 | 22,830  |
| UNUMPROVIDENT CORP           | 91529Y10 | 3,375.12   | 192,424   | SH | DEFINE2 | 65,361  |
|                              | 91529Y10 | 38,553.22  | 2,198,017 | SH | DEFINE4 | 35,438  |
| USFREIGHTWAYS CORPORATION    | 91690610 | 10,887.40  | 378,692   | SH | DEFINE2 | 165,429 |
|                              | 91690610 | 9,907.14   | 344,596   | SH | DEFINE4 | 56,300  |
| VCA ANTECH INC               | 91819410 | 4,558.50   | 303,900   | SH | DEFINE2 | 242,250 |
|                              | 91819410 | 305.25     | 20,350    | SH | DEFINE4 | 0       |
| V F CORP                     | 91820410 | 2,161.85   | 59,968    | SH | DEFINE2 | 2,987   |
|                              | 91820410 | 30,299.95  | 840,498   | SH | DEFINE4 | 26,030  |
| VALASSIS COMMUNICATIONS INC  | 91886610 | 497.57     | 16,907    | SH | DEFINE2 | 14,460  |
|                              | 91886610 | 9,968.38   | 338,715   | SH | DEFINE4 | 23,894  |
| VALENCE TECHNOLOGY INC       | 91891410 | 28.10      | 21,125    | SH | DEFINE2 | 21,125  |

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|                               |          |            |            |            |           |
|-------------------------------|----------|------------|------------|------------|-----------|
|                               | 91891410 | 0.00       | 0          | SH DEFINE4 | 0         |
| VALERO ENERGY CORP            | 91913Y10 | 2,356.77   | 63,800     | SH DEFINE2 | 37,600    |
|                               | 91913Y10 | 8,909.59   | 241,191    | SH DEFINE4 | 0         |
| VALMONT INDUSTRIES            | 92025310 | 33.17      | 1,710      | SH DEFINE2 | 0         |
|                               | 92025310 | 0.00       | 0          | SH DEFINE4 | 0         |
| VALUE CITY DEPARTMENT STORES  | 92038710 | 7.91       | 4,324      | SH DEFINE2 | 0         |
|                               | 92038710 | 0.00       | 0          | SH DEFINE4 | 0         |
| VARCO INTERNATIONAL INC       | 92212210 | 8,113.65   | 466,302    | SH DEFINE2 | 281,301   |
|                               | 92212210 | 31,622.39  | 1,817,379  | SH DEFINE4 | 0         |
| VARIAN SEMICONDUCTOR EQUIPME  | 92220710 | 503.73     | 21,200     | SH DEFINE2 | 0         |
|                               | 92220710 | 14,192.21  | 597,290    | SH DEFINE4 | 1,140     |
| VARIAN MEDICAL SYSTEMS INC    | 92220P10 | 4,070.77   | 82,072     | SH DEFINE2 | 14,772    |
|                               | 92220P10 | 117,005.16 | 2,358,975  | SH DEFINE4 | 33,419    |
| VAST SOLUTIONS INC CL B1      | 92237T10 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 92237T10 | 25.30      | 50,609     | SH DEFINE4 | 0         |
| VAST SOLUTIONS INC CL B2      | 92237T20 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 92237T20 | 25.30      | 50,609     | SH DEFINE4 | 0         |
| VAST SOLUTIONS INC CL B3      | 92237T30 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 92237T30 | 25.30      | 50,609     | SH DEFINE4 | 0         |
| VECTREN CORP                  | 92240G10 | 144.44     | 6,280      | SH DEFINE2 | 82        |
|                               | 92240G10 | 0.00       | 0          | SH DEFINE4 | 0         |
| VECTOR GROUP LTD              | 92240M10 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 92240M10 | 771.16     | 66,365     | SH DEFINE4 | 4,300     |
| VENTIV HEALTH INC             | 92279310 | 34.57      | 17,372     | SH DEFINE2 | 0         |
|                               | 92279310 | 0.00       | 0          | SH DEFINE4 | 0         |
| VERADO HLDGS INC WARRANT 1449 | 92335X11 | 0.01       | 680        | SH DEFINE2 | 230       |
|                               | 92335X11 | 0.34       | 33,900     | SH DEFINE4 | 0         |
| VERITAS SOFTWARE CO           | 92343610 | 3,462.47   | 221,669    | SH DEFINE2 | 2,000     |
|                               | 92343610 | 18,906.32  | 1,210,392  | SH DEFINE4 | 31,440    |
| VERISIGN INC                  | 92343E10 | 347.56     | 43,337     | SH DEFINE2 | 0         |
|                               | 92343E10 | 11,833.56  | 1,475,506  | SH DEFINE4 | 45,680    |
| VERITAS DGC INC               | 92343P10 | 2,217.81   | 280,736    | SH DEFINE2 | 158,160   |
|                               | 92343P10 | 1,000.93   | 126,700    | SH DEFINE4 | 0         |
| VERIZON COMM                  | 92343V10 | 100,390.05 | 2,590,711  | SH DEFINE2 | 671,785   |
|                               | 92343V10 | 729,543.10 | 18,826,915 | SH DEFINE4 | 774,130   |
| VERSATEL TELECOM WARRANT      | 92530112 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 92530112 | 0.01       | 1,025      | SH DEFINE4 | 0         |
| VIACOM INC CLASS B            | 92552430 | 171,059.29 | 4,196,744  | SH DEFINE2 | 1,745,348 |
|                               | 92552430 | 312,158.75 | 7,658,458  | SH DEFINE4 | 375,002   |
| VIAD CORP                     | 92552R10 | 2,865.05   | 128,190    | SH DEFINE2 | 66,859    |
|                               | 92552R10 | 29,777.98  | 1,332,348  | SH DEFINE4 | 214,684   |

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|                             |          |            |           |    |         |         |
|-----------------------------|----------|------------|-----------|----|---------|---------|
| VINTAGE PETROLEUM INC       | 92746010 | 18,599.12  | 1,762,950 | SH | DEFINE2 | 733,000 |
|                             | 92746010 | 11,661.97  | 1,105,400 | SH | DEFINE4 | 5,200   |
| VIRAGE LOGIC                | 92763R10 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                             | 92763R10 | 127.98     | 12,760    | SH | DEFINE4 | 800     |
| VISHAY INTERTECHNOLOGY INC  | 92829810 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                             | 92829810 | 58.70      | 5,250     | SH | DEFINE4 | 300     |
| VISTEON CORP                | 92839U10 | 1,576.47   | 226,505   | SH | DEFINE2 | 93,104  |
|                             | 92839U10 | 12,590.33  | 1,808,956 | SH | DEFINE4 | 300,500 |
| VISTACARE INC-A             | 92839Y10 | 3,149.17   | 196,700   | SH | DEFINE2 | 128,300 |
|                             | 92839Y10 | 206.53     | 12,900    | SH | DEFINE4 | 0       |
| VITAL SIGNS INC             | 92846910 | 14,066.79  | 470,776   | SH | DEFINE2 | 196,276 |
|                             | 92846910 | 7,472.99   | 250,100   | SH | DEFINE4 | 0       |
| VITAL IMAGES INC            | 92846N10 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                             | 92846N10 | 328.30     | 36,600    | SH | DEFINE4 | 0       |
| VITALWORKS INC              | 92848310 | 18.87      | 4,900     | SH | DEFINE2 | 0       |
|                             | 92848310 | 670.79     | 174,230   | SH | DEFINE4 | 11,400  |
| VITESSE SEMICONDUCTOR CORP  | 92849710 | 5.32       | 2,433     | SH | DEFINE2 | 0       |
|                             | 92849710 | 0.00       | 0         | SH | DEFINE4 | 0       |
| VIVENDI ENVI-ADR            | 92851710 | 10.28      | 441       | SH | DEFINE2 | 0       |
|                             | 92851710 | 506.11     | 21,712    | SH | DEFINE4 | 0       |
| VIVENDI UNIVERSAL - SP ADR  | 92851S20 | 57.85      | 3,600     | SH | DEFINE2 | 3,600   |
|                             | 92851S20 | 30.90      | 1,923     | SH | DEFINE4 | 0       |
| VODAFONE GRP-ADR            | 92857W10 | 33.09      | 1,826     | SH | DEFINE2 | 400     |
|                             | 92857W10 | 1,086.29   | 59,950    | SH | DEFINE4 | 0       |
| VIVACE P/P (PRIVATE)        | 9285VV9A | 48.35      | 24,177    | SH | DEFINE2 | 0       |
|                             | 9285VV9A | 980.45     | 490,226   | SH | DEFINE4 | 618     |
| VULCAN MATERIALS CO         | 92916010 | 2,183.14   | 58,217    | SH | DEFINE2 | 19,500  |
|                             | 92916010 | 8,093.55   | 215,828   | SH | DEFINE4 | 2,050   |
| WFS FINANCIAL               | 92923B10 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                             | 92923B10 | 22.58      | 1,080     | SH | DEFINE4 | 0       |
| WCM CAPITAL INC             | 92924P20 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                             | 92924P20 | 4.38       | 3,500     | SH | DEFINE4 | 0       |
| W HOLDING COMPANY INC       | 92925110 | 5,641.22   | 343,767   | SH | DEFINE2 | 203,590 |
|                             | 92925110 | 2,555.86   | 155,750   | SH | DEFINE4 | 0       |
| W-H ENERGY SERVICES INC     | 92925E10 | 5,859.56   | 401,615   | SH | DEFINE2 | 319,985 |
|                             | 92925E10 | 391.01     | 26,800    | SH | DEFINE4 | 0       |
| WPP GROUP PLC-SPONSORED ADR | 92930930 | 26.89      | 710       | SH | DEFINE2 | 400     |
|                             | 92930930 | 401.04     | 10,587    | SH | DEFINE4 | 0       |
| WSFS FINANCIAL              | 92932810 | 122.68     | 3,721     | SH | DEFINE2 | 0       |
|                             | 92932810 | 980.86     | 29,750    | SH | DEFINE4 | 1,900   |
| WACHOVIA CORP               | 92990310 | 31,529.45  | 865,243   | SH | DEFINE2 | 175,723 |
|                             | 92990310 | 199,608.19 | 5,477,722 | SH | DEFINE4 | 279,051 |

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|                              |          |              |             |         |           |
|------------------------------|----------|--------------|-------------|---------|-----------|
| WADDELL & REED FINANCIAL INC | 93005910 | 12,869.27    | 654,259 SH  | DEFINE2 | 302,942   |
|                              | 93005910 | 89,974.22    | 4,574,185SH | DEFINE4 | 499,700   |
| WAL MART STORES INC          | 93114210 | 239,741.07   | 4,746,408SH | DEFINE2 | 1,607,734 |
|                              | 93114210 | 1,047,313.10 | 20,734,76SH | DEFINE4 | 1,108,566 |
| WALGREEN COMPANY             | 93142210 | 17,935.85    | 614,452 SH  | DEFINE2 | 204,396   |
|                              | 93142210 | 107,501.43   | 3,682,817SH | DEFINE4 | 207,850   |
| WALLACE COMPUTER SVCS INC    | 93227010 | 17,330.78    | 805,708 SH  | DEFINE2 | 327,258   |
|                              | 93227010 | 17,247.79    | 801,850 SH  | DEFINE4 | 8,800     |
| WALTER INDS INC              | 93317Q10 | 15,502.17    | 1,431,410SH | DEFINE2 | 588,520   |
|                              | 93317Q10 | 13,055.57    | 1,205,500SH | DEFINE4 | 6,130     |
| WASHINGTON FEDERAL INC       | 93882410 | 18,951.50    | 762,636 SH  | DEFINE2 | 454,510   |
|                              | 93882410 | 13,516.34    | 543,917 SH  | DEFINE4 | 8,600     |
| WASHINGTON GRP INTL-CW06     | 93886212 | 0.60         | 801 SH      | DEFINE2 | 282       |
|                              | 93886212 | 20.42        | 27,226 SH   | DEFINE4 | 0         |
| WASHINGTON GRP INTL-CW06     | 93886213 | 0.46         | 916 SH      | DEFINE2 | 322       |
|                              | 93886213 | 15.56        | 31,118 SH   | DEFINE4 | 0         |
| WASHINGTON GRP INTL-CW06     | 93886214 | 0.25         | 495 SH      | DEFINE2 | 174       |
|                              | 93886214 | 8.41         | 16,816 SH   | DEFINE4 | 0         |
| WASHINGTON GROUP INTL INC    | 93886220 | 20.72        | 1,299 SH    | DEFINE2 | 457       |
|                              | 93886220 | 703.67       | 44,117 SH   | DEFINE4 | 0         |
| WASHINGTON MUTUAL INC        | 93932210 | 19,846.50    | 574,761 SH  | DEFINE2 | 77,871    |
|                              | 93932210 | 335,111.69   | 9,704,943SH | DEFINE4 | 314,037   |
| WASHINGTON POST B            | 93964010 | 614.02       | 832 SH      | DEFINE2 | 112       |
|                              | 93964010 | 17,124.55    | 23,204 SH   | DEFINE4 | 1,400     |
| WASTE CONNECTIONS INC        | 94105310 | 9,620.26     | 249,165 SH  | DEFINE2 | 179,475   |
|                              | 94105310 | 8,193.31     | 212,207 SH  | DEFINE4 | 0         |
| WASTE MANAGEMENT INC         | 94106L10 | 119,377.93   | 5,208,461SH | DEFINE2 | 2,070,364 |
|                              | 94106L10 | 260,667.74   | 11,372,93SH | DEFINE4 | 369,836   |
| WATERS CORP                  | 94184810 | 2,826.52     | 129,776 SH  | DEFINE2 | 41,476    |
|                              | 94184810 | 13,007.32    | 597,214 SH  | DEFINE4 | 9,250     |
| WATSCO INC                   | 94262220 | 8,480.99     | 517,765 SH  | DEFINE2 | 213,690   |
|                              | 94262220 | 1,195.74     | 73,000 SH   | DEFINE4 | 4,700     |
| WATSON PHARMACEUTICAL INC    | 94268310 | 1,077.23     | 38,105 SH   | DEFINE2 | 174       |
|                              | 94268310 | 2,246.90     | 79,480 SH   | DEFINE4 | 5,300     |
| WAYLAND INVESTMENT FUND II P | 9442WF9A | 0.00         | 0 SH        | DEFINE2 | 0         |
|                              | 9442WF9A | 6,750.00     | 50,000 SH   | DEFINE4 | 0         |
| WEBEX COMMUNICATIONS INC     | 94767L10 | 0.00         | 0 SH        | DEFINE2 | 0         |
|                              | 94767L10 | 51.00        | 3,400 SH    | DEFINE4 | 0         |
| WEBSense INC                 | 94768410 | 0.00         | 0 SH        | DEFINE2 | 0         |
|                              | 94768410 | 418.68       | 19,600 SH   | DEFINE4 | 1,300     |
| WEBMETHODS INC               | 94768C10 | 4,920.90     | 598,650 SH  | DEFINE2 | 257,605   |

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|                            |           |            |             |         |         |
|----------------------------|-----------|------------|-------------|---------|---------|
|                            | 94768C10  | 44,943.88  | 5,467,625SH | DEFINE4 | 21,435  |
| WEBMD CORPORATION          | 94769M10  | 191.52     | 22,400 SH   | DEFINE2 | 0       |
|                            | 94769M10  | 10,366.88  | 1,212,500SH | DEFINE4 | 0       |
| WEBSTER FINANCIAL CORP     | 94789010  | 21,102.48  | 606,393 SH  | DEFINE2 | 345,694 |
|                            | 94789010  | 28,974.55  | 832,602 SH  | DEFINE4 | 80,672  |
| WEIGHT WATCHERS            | 94862610  | 5,578.69   | 121,355 SH  | DEFINE2 | 14,730  |
|                            | 94862610  | 40,704.92  | 885,467 SH  | DEFINE4 | 0       |
| WEINGARTEN REALTY INVS SBI | R94874110 | 0.00       | 0 SH        | DEFINE2 | 0       |
|                            | 94874110  | 1,124.23   | 30,500 SH   | DEFINE4 | 1,950   |
| WEIRTON STEEL              | 94877410  | 60.37      | 18,576 SH   | DEFINE2 | 180     |
|                            | 94877410  | 55.93      | 17,208 SH   | DEFINE4 | 0       |
| WEIS MARKETS INC           | 94884910  | 0.00       | 0 SH        | DEFINE2 | 0       |
|                            | 94884910  | 523.19     | 16,850 SH   | DEFINE4 | 1,080   |
| WELLCHOICE INC             | 94947510  | 1,467.18   | 61,260 SH   | DEFINE2 | 16,095  |
|                            | 94947510  | 35,736.66  | 1,492,136SH | DEFINE4 | 1,701   |
| WELLMAN INC                | 94970210  | 0.00       | 0 SH        | DEFINE2 | 0       |
|                            | 94970210  | 646.17     | 47,900 SH   | DEFINE4 | 3,100   |
| WELLPOINT HEALTH NETWORKS  | 94973H10  | 36,100.75  | 507,318 SH  | DEFINE2 | 149,192 |
|                            | 94973H10  | 404,071.32 | 5,678,349SH | DEFINE4 | 254,301 |
| WELLS FARGO AND COMPANY    | 94974610  | 123,173.24 | 2,627,976SH | DEFINE2 | 813,466 |
|                            | 94974610  | 604,934.37 | 12,906,64SH | DEFINE4 | 472,074 |
| WENDYS INTERNATIONAL INC   | 95059010  | 1,223.56   | 45,200 SH   | DEFINE2 | 0       |
|                            | 95059010  | 9,014.31   | 333,000 SH  | DEFINE4 | 0       |
| WERNER ENTERPRISES INC     | 95075510  | 69.00      | 3,205 SH    | DEFINE2 | 0       |
|                            | 95075510  | 0.00       | 0 SH        | DEFINE4 | 0       |
| WESTAMERICA BANCORPORATION | 95709010  | 1,418.55   | 35,305 SH   | DEFINE2 | 16,689  |
|                            | 95709010  | 14,635.24  | 364,242 SH  | DEFINE4 | 57,650  |
| WESTCORP                   | 95790710  | 17.75      | 845 SH      | DEFINE2 | 0       |
|                            | 95790710  | 0.00       | 0 SH        | DEFINE4 | 0       |
| WESTERN DIGITAL CORP       | 95810210  | 0.00       | 0 SH        | DEFINE2 | 0       |
|                            | 95810210  | 3,613.43   | 565,482 SH  | DEFINE4 | 36,381  |
| WESTERN GAS RESOURCES INC  | 95825910  | 0.00       | 0 SH        | DEFINE2 | 0       |
|                            | 95825910  | 11,222.21  | 304,538 SH  | DEFINE4 | 0       |
| WESTERN WIRELESS CORP CL A | 95988E20  | 243.27     | 45,900 SH   | DEFINE2 | 0       |
|                            | 95988E20  | 8,813.56   | 1,662,936SH | DEFINE4 | 39,370  |
| WESTPORT RESOURCES CORP    | 96141810  | 3.10       | 149 SH      | DEFINE2 | 0       |
|                            | 96141810  | 2,016.56   | 96,950 SH   | DEFINE4 | 6,200   |
| WESTWOOD ONE INC           | 96181510  | 14,484.85  | 387,710 SH  | DEFINE2 | 119,610 |
|                            | 96181510  | 276,282.06 | 7,395,130SH | DEFINE4 | 61,650  |
| WEYERHAEUSER COMPANY       | 96216610  | 7,100.07   | 144,281 SH  | DEFINE2 | 16,725  |
|                            | 96216610  | 174,419.83 | 3,544,398SH | DEFINE4 | 87,511  |

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|                              |          |            |           |    |         |         |
|------------------------------|----------|------------|-----------|----|---------|---------|
| WHIRLPOOL CORPORATION        | 96332010 | 4,241.47   | 81,223    | SH | DEFINE2 | 14,563  |
|                              | 96332010 | 77,664.15  | 1,487,249 | SH | DEFINE4 | 72,456  |
| WHOLE FOODS MARKET INCC      | 96683710 | 6,711.95   | 127,289   | SH | DEFINE2 | 15,936  |
|                              | 96683710 | 77,442.18  | 1,468,655 | SH | DEFINE4 | 42,884  |
| WILD OATS MARKETS INC        | 96808B10 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 96808B10 | 975.96     | 94,570    | SH | DEFINE4 | 6,100   |
| WILLIAMS COMMUNICATIONS GRP  | 96945510 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 96945510 | 0.00       | 82        | SH | DEFINE4 | 0       |
| WILLIAMS COMPANIES           | 96945710 | 411.59     | 152,442   | SH | DEFINE2 | 0       |
|                              | 96945710 | 2,731.86   | 1,011,800 | SH | DEFINE4 | 0       |
| WILLIAMS-SONOMA INC          | 96990410 | 17,837.63  | 657,003   | SH | DEFINE2 | 364,592 |
|                              | 96990410 | 106,295.94 | 3,915,136 | SH | DEFINE4 | 281,064 |
| WILMINGTON TRUST CORP        | 97180710 | 1,240.40   | 39,154    | SH | DEFINE2 | 22,312  |
|                              | 97180710 | 14,033.00  | 442,961   | SH | DEFINE4 | 72,400  |
| WILTEL COMM                  | 97248710 | 72.16      | 4,570     | SH | DEFINE2 | 1,839   |
|                              | 97248710 | 1,856.70   | 117,587   | SH | DEFINE4 | 0       |
| WINN DIXIE STORES INC        | 97428010 | 721.51     | 47,219    | SH | DEFINE2 | 400     |
|                              | 97428010 | 809.12     | 52,953    | SH | DEFINE4 | 3,273   |
| WINTRUST FINANCIAL CORPORATI | 97650W10 | 11,256.19  | 359,393   | SH | DEFINE2 | 217,180 |
|                              | 97650W10 | 2,671.60   | 85,300    | SH | DEFINE4 | 0       |
| WIRELESS FACILITIES INC      | 97653A10 | 5,517.18   | 918,000   | SH | DEFINE2 | 600,350 |
|                              | 97653A10 | 302.00     | 50,250    | SH | DEFINE4 | 0       |
| WISCONSIN ENERGY             | 97665710 | 9.75       | 387       | SH | DEFINE2 | 387     |
|                              | 97665710 | 70.56      | 2,800     | SH | DEFINE4 | 200     |
| WOLVERINE WORLD WIDE         | 97809710 | 20,726.76  | 1,371,725 | SH | DEFINE2 | 721,355 |
|                              | 97809710 | 11,095.27  | 734,300   | SH | DEFINE4 | 0       |
| WOODHEAD INDUSTRIES INC      | 97943810 | 7,122.73   | 630,330   | SH | DEFINE2 | 270,730 |
|                              | 97943810 | 0.00       | 0         | SH | DEFINE4 | 0       |
| WOODWARD GOVERNOR CO         | 98074510 | 71.78      | 1,650     | SH | DEFINE2 | 0       |
|                              | 98074510 | 0.00       | 0         | SH | DEFINE4 | 0       |
| WORLD ACCEPTANCE             | 98141910 | 110.31     | 14,495    | SH | DEFINE2 | 0       |
|                              | 98141910 | 33.71      | 4,430     | SH | DEFINE4 | 0       |
| WORLD FUEL SVCS              | 98147510 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 98147510 | 1,099.62   | 53,640    | SH | DEFINE4 | 3,430   |
| WORLD WRESTLING              | 98156Q10 | 21.74      | 2,700     | SH | DEFINE2 | 0       |
|                              | 98156Q10 | 0.00       | 0         | SH | DEFINE4 | 0       |
| WORLDCOM INC-WORLDCOM GROUP  | 98157D10 | 4.20       | 30,431    | SH | DEFINE2 | 0       |
|                              | 98157D10 | 0.00       | 7         | SH | DEFINE4 | 0       |
| MCI GROUP                    | 98157D30 | 0.00       | 0         | SH | DEFINE2 | 0       |
|                              | 98157D30 | 0.00       | 26        | SH | DEFINE4 | 0       |
| WORTHINGTON INDS INC         | 98181110 | 399.29     | 26,200    | SH | DEFINE2 | 1,500   |
|                              | 98181110 | 2,134.82   | 140,080   | SH | DEFINE4 | 8,930   |

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|                               |          |            |            |            |           |
|-------------------------------|----------|------------|------------|------------|-----------|
| WRIGLEY WM JR COMPANY         | 98252610 | 3,506.83   | 63,900     | SH DEFINE2 | 0         |
|                               | 98252610 | 0.00       | 0          | SH DEFINE4 | 0         |
| WYETH                         | 98302410 | 107,910.67 | 2,885,312  | SH DEFINE2 | 1,197,247 |
|                               | 98302410 | 670,726.59 | 17,933,865 | SH DEFINE4 | 696,707   |
| XCL LTD                       | 98370110 | 0.00       | 16,274     | SH DEFINE2 | 0         |
|                               | 98370110 | 0.00       | 2,465,811  | SH DEFINE4 | 0         |
| XM SATELLITE 144A P/P WARRANT | 98375Y11 | 0.00       | 724        | SH DEFINE2 | 160       |
|                               | 98375Y11 | 0.00       | 22,154     | SH DEFINE4 | 0         |
| X-RITE INC                    | 98385710 | 12,170.71  | 1,741,160  | SH DEFINE2 | 741,575   |
|                               | 98385710 | 8,016.13   | 1,146,800  | SH DEFINE4 | 0         |
| XTO ENERGY INC                | 98385X10 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 98385X10 | 3,293.00   | 133,320    | SH DEFINE4 | 0         |
| XCEL ENERGY INC               | 98389B10 | 1,440.78   | 130,980    | SH DEFINE2 | 185       |
|                               | 98389B10 | 12,686.07  | 1,153,279  | SH DEFINE4 | 0         |
| XILINX                        | 98391910 | 3,165.07   | 153,644    | SH DEFINE2 | 5,319     |
|                               | 98391910 | 34,272.96  | 1,663,736  | SH DEFINE4 | 105,068   |
| XEROX CORPORATION             | 98412110 | 5,292.45   | 657,448    | SH DEFINE2 | 163,942   |
|                               | 98412110 | 94,195.57  | 11,701,315 | SH DEFINE4 | 127,640   |
| YAHOO INC                     | 98433210 | 2,920.42   | 178,619    | SH DEFINE2 | 6,700     |
|                               | 98433210 | 0.00       | 0          | SH DEFINE4 | 0         |
| YANKEE CANDLE CO              | 98475710 | 8,310.13   | 519,383    | SH DEFINE2 | 383,859   |
|                               | 98475710 | 26,341.76  | 1,646,360  | SH DEFINE4 | 149,800   |
| YORK INTERNATIONAL            | 98667010 | 15,237.67  | 595,920    | SH DEFINE2 | 246,900   |
|                               | 98667010 | 9,604.09   | 375,600    | SH DEFINE4 | 0         |
| YUM BRANDS INC                | 98849810 | 58,991.42  | 2,435,649  | SH DEFINE2 | 1,052,621 |
|                               | 98849810 | 179,241.59 | 7,400,561  | SH DEFINE4 | 543,733   |
| YUKOS OIL ADR                 | 98849W10 | 44,257.46  | 318,399    | SH DEFINE2 | 138,572   |
|                               | 98849W10 | 24,870.02  | 178,921    | SH DEFINE4 | 30,592    |
| ZSC SPEC CHEM P/P 144A PREF   | 98878811 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 98878811 | 187.50     | 300,000    | SH DEFINE4 | 0         |
| ZSC SPEC CHEM P/P 144A ORD W  | 98878814 | 0.00       | 0          | SH DEFINE2 | 0         |
|                               | 98878814 | 487.50     | 300,000    | SH DEFINE4 | 0         |
| ZALE CORP                     | 98885810 | 2.49       | 78         | SH DEFINE2 | 0         |
|                               | 98885810 | 0.00       | 0          | SH DEFINE4 | 0         |
| ZARLINK SEMICONDUCTOR INC     | 98913910 | 409.42     | 181,158    | SH DEFINE2 | 181,097   |
|                               | 98913910 | 8,124.36   | 3,594,850  | SH DEFINE4 | 600,300   |
| ZEBRA TECHNOLOGIES CORP       | 98920710 | 3.55       | 62         | SH DEFINE2 | 62        |
|                               | 98920710 | 0.00       | 0          | SH DEFINE4 | 0         |
| ZIMMER HOLDINGS INC           | 98956P10 | 18,367.78  | 442,384    | SH DEFINE2 | 133,203   |
|                               | 98956P10 | 270,948.97 | 6,525,746  | SH DEFINE4 | 131,740   |
| ZIONS BANCORP                 | 98970110 | 52,459.65  | 1,333,189  | SH DEFINE2 | 443,340   |



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|                               |          |            |             |            |           |
|-------------------------------|----------|------------|-------------|------------|-----------|
|                               | 98970110 | 241,587.48 | 6,139,609SH | DEFINE4    | 299,628   |
| ZORAN CORP                    | 98975F10 | 0.00       | 0           | SH DEFINE2 | 0         |
|                               | 98975F10 | 550.14     | 39,100      | SH DEFINE4 | 2,300     |
| ZOLL MEDICAL CORP             | 98992210 | 349.57     | 9,800       | SH DEFINE2 | 0         |
|                               | 98992210 | 0.00       | 0           | SH DEFINE4 | 0         |
| COMMVAULT P/P (PRIVATE)       | 99144690 | 5,691.47   | 1,916,321SH | DEFINE2    | 0         |
|                               | 99144690 | 4,742.89   | 1,596,934SH | DEFINE4    | 0         |
| CAPELLA P/P (PRIVATE)         | 99151290 | 5,123.82   | 426,985     | SH DEFINE2 | 0         |
|                               | 99151290 | 2,561.92   | 213,493     | SH DEFINE4 | 0         |
| VS HOLDINGS INC               | 99198890 | 270.71     | 270,713     | SH DEFINE2 | 0         |
|                               | 99198890 | 563.48     | 563,484     | SH DEFINE4 | 0         |
| RAB HOLDING WARRANTS          | 99226790 | 0.00       | 0           | SH DEFINE2 | 0         |
|                               | 99226790 | 0.05       | 5,060       | SH DEFINE4 | 0         |
| WILLIAM HILL PLC-W/I 144A DE  | 99238791 | 46.41      | 12,700      | SH DEFINE2 | 12,700    |
|                               | 99238791 | 0.00       | 0           | SH DEFINE4 | 0         |
| MAXIS COMMUNICATIONS 144A DE  | 99240790 | 43.06      | 30,300      | SH DEFINE2 | 0         |
|                               | 99240790 | 124.63     | 87,700      | SH DEFINE4 | 43,600    |
| REFRACTEC SER D P/P (PRIVATE) | 99277190 | 3,000.00   | 500,000     | SH DEFINE2 | 0         |
|                               | 99277190 | 0.00       | 0           | SH DEFINE4 | 0         |
| ACE LIMITED                   | G0070K10 | 116,224.69 | 3,961,305SH | DEFINE2    | 1,764,073 |
|                               | G0070K10 | 363,430.65 | 12,386,86SH | DEFINE4    | 625,416   |
| AMDOCS LTD                    | G0260210 | 730.26     | 74,365      | SH DEFINE2 | 45        |
|                               | G0260210 | 31,750.89  | 3,233,288SH | DEFINE4    | 70,154    |
| ARCH CAPITAL GRP              | G0450A10 | 12,262.28  | 393,400     | SH DEFINE2 | 237,100   |
|                               | G0450A10 | 0.00       | 0           | SH DEFINE4 | 0         |
| ACCENTURE LTD                 | G1150G11 | 201.49     | 11,200      | SH DEFINE2 | 0         |
|                               | G1150G11 | 822.92     | 45,743      | SH DEFINE4 | 800       |
| COOPER INDUSTRIES INC CL A    | G2418210 | 1,002.38   | 27,500      | SH DEFINE2 | 1,400     |
|                               | G2418210 | 0.00       | 0           | SH DEFINE4 | 0         |
| EVEREST RE GROUP LTD          | G3223R10 | 466.18     | 8,430       | SH DEFINE2 | 0         |
|                               | G3223R10 | 16,030.59  | 289,884     | SH DEFINE4 | 8,184     |
| FLAG TELECOM GRP              | G3529X10 | 60.47      | 8,639       | SH DEFINE2 | 672       |
|                               | G3529X10 | 292.60     | 41,799      | SH DEFINE4 | 0         |
| FRESH DEL MONTE               | G3673810 | 35.55      | 1,880       | SH DEFINE2 | 0         |
|                               | G3673810 | 0.00       | 0           | SH DEFINE4 | 0         |
| GARMIN LTD                    | G3726010 | 1,784.60   | 60,908      | SH DEFINE2 | 32,949    |
|                               | G3726010 | 18,656.80  | 636,751     | SH DEFINE4 | 103,340   |
| GLOBAL CROSSING LTD           | G3921A10 | 0.04       | 2,347       | SH DEFINE2 | 1,408     |
|                               | G3921A10 | 11.25      | 624,974     | SH DEFINE4 | 0         |
| GLOBALSANTAFE CORP            | G3930E10 | 101,274.78 | 4,164,259SH | DEFINE2    | 1,864,212 |
|                               | G3930E10 | 300,959.27 | 12,374,97SH | DEFINE4    | 469,293   |

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|                               |            |            |            |    |         |         |
|-------------------------------|------------|------------|------------|----|---------|---------|
| HELEN OF TROY                 | G4388N10   | 240.95     | 20,700     | SH | DEFINE2 | 0       |
|                               | G4388N10   | 0.00       | 0          | SH | DEFINE4 | 0       |
| INGERSOLL-RAND COMPANY - CL   | G4776G10   | 58,582.40  | 1,360,483  | SH | DEFINE2 | 583,430 |
|                               | G4776G10   | 272,607.69 | 6,330,880  | SH | DEFINE4 | 223,730 |
| IPC HOLDINGS LTD              | G4933P10   | 857.64     | 27,192     | SH | DEFINE2 | 25,488  |
|                               | G4933P10   | 16,371.31  | 519,065    | SH | DEFINE4 | 85,500  |
| MARVELL TECHNOLOGIES GROUP    | G5876H10   | 13,716.33  | 727,271    | SH | DEFINE2 | 259,011 |
|                               | G5876H10   | 226,648.96 | 12,017,443 | SH | DEFINE4 | 122,015 |
| NABORS INDUSTRIES LTD         | G6359F10   | 6,074.90   | 172,240    | SH | DEFINE2 | 30,900  |
|                               | G6359F10   | 129,894.72 | 3,682,867  | SH | DEFINE4 | 11,950  |
| NOBLE CORPORATION             | G6542210   | 28,542.26  | 812,013    | SH | DEFINE2 | 379,636 |
|                               | G6542210   | 273,553.93 | 7,782,473  | SH | DEFINE4 | 281,278 |
| ORIENT EXPRESS HOTELS LTD -AG | G6774310   | 9,677.06   | 716,819    | SH | DEFINE2 | 207,777 |
|                               | G6774310   | 34,927.19  | 2,587,199  | SH | DEFINE4 | 109,251 |
| PXRE GROUP LTD                | G7301810   | 80.36      | 3,280      | SH | DEFINE2 | 0       |
|                               | G7301810   | 0.00       | 0          | SH | DEFINE4 | 0       |
| STEWART W P & CO LTD          | G8492210   | 2,657.54   | 148,300    | SH | DEFINE2 | 116,050 |
|                               | G8492210   | 190.85     | 10,650     | SH | DEFINE4 | 0       |
| UTI WORLDWIDE                 | G8721010   | 8,219.14   | 313,110    | SH | DEFINE2 | 249,520 |
|                               | G8721010   | 549.94     | 20,950     | SH | DEFINE4 | 0       |
| TRANSOCEAN INC                | G9007810   | 5,974.39   | 257,517    | SH | DEFINE2 | 63,049  |
|                               | G9007810   | 77,590.64  | 3,344,424  | SH | DEFINE4 | 52,567  |
| TRENWICK GROUP INC SEDOL 264G | G9032C10   | 83.56      | 116,050    | SH | DEFINE2 | 0       |
|                               | G9032C10   | 1,518.24   | 2,108,664  | SH | DEFINE4 | 0       |
| TSAKOS ENERGY NAVIGATION LTD  | G9108L10   | 4,536.07   | 293,407    | SH | DEFINE2 | 169,870 |
|                               | G9108L10   | 2,855.46   | 184,700    | SH | DEFINE4 | 0       |
| WEATHERFORD INTERNATIONAL     | G9508910   | 2,049.65   | 51,331     | SH | DEFINE2 | 15,164  |
|                               | G9508910   | 74,668.93  | 1,869,996  | SH | DEFINE4 | 0       |
| WILLIS GRP HLDGS              | G9665510   | 3,244.73   | 113,175    | SH | DEFINE2 | 28,400  |
|                               | G9665510   | 74,102.78  | 2,584,680  | SH | DEFINE4 | 0       |
| XL CAPITAL LTD-CL A           | G9825510   | 183,669.52 | 2,377,599  | SH | DEFINE2 | 993,150 |
|                               | G9825510   | 389,035.17 | 5,036,054  | SH | DEFINE4 | 311,822 |
| ALCON INC                     | H0130110   | 39.13      | 992        | SH | DEFINE2 | 0       |
|                               | H0130110   | 14,369.98  | 364,258    | SH | DEFINE4 | 6,185   |
| CHECK POINT SOFTWARE TECH     | LTM2246510 | 1,441.33   | 111,128    | SH | DEFINE2 | 0       |
|                               | M2246510   | 507.19     | 39,105     | SH | DEFINE4 | 17,707  |
| PRECISE SOFTWARE              | M4145010   | 51.99      | 3,149      | SH | DEFINE2 | 0       |
|                               | M4145010   | 3,438.59   | 208,273    | SH | DEFINE4 | 15,384  |
| ORBOTECH LTD                  | M7525310   | 184.63     | 13,419     | SH | DEFINE2 | 13,419  |
|                               | M7525310   | 0.00       | 0          | SH | DEFINE4 | 0       |
| TARO PHARMACEUTICALS INDUS    | M8737E10   | 1,760.28   | 46,816     | SH | DEFINE2 | 0       |
|                               | M8737E10   | 627.51     | 16,689     | SH | DEFINE4 | 7,889   |

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|                             |          |            |            |    |         |                |
|-----------------------------|----------|------------|------------|----|---------|----------------|
| VERISITY LTD                | M9738511 | 5,495.19   | 288,310    | SH | DEFINE2 | 160,040        |
|                             | M9738511 | 221.10     | 11,600     | SH | DEFINE4 | 0              |
| ASM INTERNATIONAL NV        | N0704510 | 4,307.31   | 333,900    | SH | DEFINE2 | 186,150        |
|                             | N0704510 | 224.46     | 17,400     | SH | DEFINE4 | 0              |
| QIAGEN N.V.                 | N7248210 | 0.00       | 0          | SH | DEFINE2 | 0              |
|                             | N7248210 | 2,263.81   | 436,186    | SH | DEFINE4 | 2,200          |
| UMS WT- SERIES E            | P9767G15 | 26.40      | 880,000    | SH | DEFINE2 | 0              |
|                             | P9767G15 | 423.60     | 14,120,000 | SH | DEFINE4 | 0              |
| UMS WT- SERIES D            | P9767GQM | 26.40      | 880,000    | SH | DEFINE2 | 0              |
|                             | P9767GQM | 423.60     | 14,120,000 | SH | DEFINE4 | 0              |
| UMS WT-SERIES B             | P9767GQN | 308.00     | 880,000    | SH | DEFINE2 | 0              |
|                             | P9767GQN | 4,942.00   | 14,120,000 | SH | DEFINE4 | 0              |
| UMS WT-SERIES C             | P9767GQP | 26.40      | 880,000    | SH | DEFINE2 | 0              |
|                             | P9767GQP | 423.60     | 14,120,000 | SH | DEFINE4 | 0              |
| ROYAL CARIBBEAN CRUISES LTD | V7780T10 | 46,275.90  | 2,771,012  | SH | DEFINE2 | 962,936        |
|                             | V7780T10 | 218,231.10 | 13,067,730 | SH | DEFINE4 | 761,535        |
| STELMAR SHIPPING LTD        | V8726M10 | 281.14     | 18,668     | SH | DEFINE2 | 0              |
|                             | V8726M10 | 5,152.78   | 342,150    | SH | DEFINE4 | 0              |
| ASE TEST LIMITED            | Y0251610 | 7,414.26   | 1,853,566  | SH | DEFINE2 | 650,999        |
|                             | Y0251610 | 9,535.76   | 2,383,939  | SH | DEFINE4 | 51,103         |
| FLEXTRONICS INTL LTD        | Y2573F10 | 1,092.05   | 133,340    | SH | DEFINE2 | 95,900         |
|                             | Y2573F10 | 27,968.42  | 3,414,947  | SH | DEFINE4 | 179,503        |
| GENERAL MARITIME CORP       | Y2692M10 | 7,347.11   | 986,189    | SH | DEFINE2 | 581,400        |
|                             | Y2692M10 | 5,651.20   | 758,550    | SH | DEFINE4 | 0              |
| TEEKAY SHIPPING MARSHA      | Y8564W10 | 871.22     | 21,406     | SH | DEFINE2 | 21,334         |
|                             | Y8564W10 | 17,241.29  | 423,619    | SH | DEFINE4 | 70,332         |
| TELECOMASIA-PC R            | Y8576990 | 0.00       | 1,257,352  | SH | DEFINE2 | 180,315        |
|                             | Y8576990 | 0.00       | 872,714    | SH | DEFINE4 | 124,768        |
| Total Market Value:         |          |            |            |    |         | 124,441,614.04 |