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STATE STREET CORP
Form 13F-HR
May 04, 2001

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

Form 13F

Form 13F Cover Page

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

Check here if amendment Amendment Number

Institutional Investment Manager filing this report:

Name: State Street Corporation

Address: 225 Franklin Street

Boston, Massachusetts 02110

Form 13F File Number: 28-399

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

Person signing this report on behalf of the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

| | | |
|---|---|--------------------------------|
| /s/ Frederick P. Baughman ----- [Signature] | Boston, Massachusetts ----- [City, State] | May 4, 2001 ----- [Date] |
|---|---|--------------------------------|

Report Type (Check only one)

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported

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by other reporting manager(s).)

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

| 13F File Number | Name |
|-----------------|----------------|
| 28-5798 | Roy A. Hammer |
| 28-1721 | George T. Shaw |

Form 13F SUMMARY PAGE

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 11 |
| | -- |
| Form 13F Information Table Entry Total: | 2,909 |
| | ----- |
| Form 13F Information Table Value Total: | 295,997,794 |
| | ----- |
| | (thousands) |

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|-----|----------------------|----------------------|
| 1 | 28-1932 | Frederick Ballou |
| 2 | 28-3602 | Francis L. Coolidge |
| 3 | 28-2710 | F. Davis Dossori, Jr |
| 4 | 28-3488 | Nicholas A. Grace |
| 5 | 28-5798 | Roy A. Hammer |
| 6 | 28-6740 | Edward J. Joyce |
| 7 | 28-5796 | George H. Kidder |
| 8 | 28-1487 | Peter B. Loring |
| 9 | 28-4282 | Dean Ridlon |
| 10 | 28-1721 | George T. Shaw |
| 11 | 28-6281 | Michael B. Elefante |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------|
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 702,536 | 15,759 | 12,771 | 2,988 | |
| ACE LTD | ORD | G0070K10 | 2,348,339 | 63,883 | 60,553 | 3,330 | |
| AMDOCS LTD | ORD | G0260210 | 18,948,138 | 395,577 | 323,390 | 62,537 | 9,6 |
| APW LTD | COM | G0439710 | 358,223 | 41,751 | 41,551 | 200 | |
| EVEREST RE GROUP LTD | COM | G3223R10 | 10,412,309 | 156,529 | 156,529 | | |
| GLOBAL CROSSING LTD | COM | G3921A10 | 168,499,003 | 12,490,660 | 12,488,135 | 2,525 | |
| LORAL SPACE & COMMUN | COM | G5646210 | 11,162,110 | 5,096,854 | 5,084,241 | | 12,6 |
| RENAISSANCE RE HLDGS | COM | G7496G10 | 5,156,866 | 73,659 | 73,659 | | |
| SANTA FE INTL CORP | ORD | G7805C10 | 2,205,027 | 67,847 | 67,817 | 30 | |
| TRANSOCEAN SEDCO FOR | ORD | G9007810 | 205,369,758 | 4,737,480 | 4,656,204 | 43,212 | 38,0 |
| TRENWICK GROUP LTD | COM | G9032C10 | 603,718 | 30,599 | 20,099 | | 10,5 |
| XOMA LTD | ORD | G9825R10 | 372,481 | 51,712 | 51,712 | | |
| UBS AG | ORD | H8920G15 | 12,642,192 | 87,793 | 17,807 | 69,986 | |
| CHECK POINT SOFTWARE | ORD | M2246510 | 2,553,695 | 53,762 | 53,432 | 330 | |
| ASM LITHOGRAPHY HLDG | N Y SHS | N0705911 | 13,694,950 | 631,482 | 45,248 | 558,929 | 27,3 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 2,613,939 | 113,403 | 107,403 | 6,000 | |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 18,665,265 | 1,244,351 | 700,763 | 543,588 | |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 6,986,613 | 164,005 | 108,600 | 46,640 | 8,7 |
| AAR CORP | COM | 00036110 | 2,840,222 | 222,588 | 222,488 | 100 | |
| ACTV INC | COM | 00088E10 | 1,102,772 | 269,363 | 269,263 | 100 | |
| A D C TELECOMMUNICAT | COM | 00088610 | 118,764,456 | 13,972,289 | 13,921,401 | 37,458 | 13,4 |
| ADE CORP MASS | COM | 00089C10 | 815,139 | 57,709 | 57,509 | 200 | |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 1,012,920 | 55,200 | 55,200 | | |
| ABM INDS INC | COM | 00095710 | 3,935,562 | 125,938 | 125,838 | 100 | |
| ACT MFG INC | COM | 00097310 | 1,003,972 | 91,796 | 91,796 | | |
| AFLAC INC | COM | 00105510 | 287,245,532 | 10,430,121 | 10,396,241 | 19,880 | 14,0 |
| AGCO CORP | COM | 00108410 | 6,248,083 | 650,842 | 650,522 | 320 | |
| AGL RES INC | COM | 00120410 | 13,321,258 | 607,999 | 607,399 | 600 | |
| AES CORP | COM | 00130H10 | 459,892,441 | 9,205,213 | 9,183,492 | 18,402 | 3,3 |
| AK STL HLDG CORP | COM | 00154710 | 10,021,980 | 997,212 | 996,862 | 50 | 3 |
| AMB PROPERTY CORP | COM | 00163T10 | 15,969,213 | 649,155 | 649,055 | 100 | |
| AMLI RESIDENTIAL PPT | SH BEN INT | 00173510 | 3,622,947 | 162,464 | 162,464 | | |
| AMR CORP | COM | 00176510 | 103,418,917 | 2,944,730 | 2,939,295 | 4,995 | 4 |
| ANC RENTAL CORP | COM | 00181310 | 689,088 | 229,696 | 226,904 | 2,792 | |
| AOL TIME WARNER INC | COM | 00184A10 | 3,472,709,809 | 86,493,395 | 85,787,331 | 622,044 | 84,0 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 901,608 | 171,735 | 171,735 | | |
| AT&T CORP | COM | 00195710 | 1,660,075,502 | 77,937,817 | 76,324,893 | 1,092,179 | 520,7 |
| Page Total | | | 6,646,886,583 | | | | |

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| | | | | | | | |
|-----------------|------------|----------|---------------|------------|------------|--------|--------|
| AT&T CORP | COM LIB GR | 00195720 | 260,089,816 | 18,577,844 | 18,422,172 | 78,368 | 77,30 |
| AT&T CORP | COM WIRLES | 00195740 | 49,001,831 | 2,554,840 | 2,521,996 | 32,114 | 73 |
| ATMI INC | COM | 00207R10 | 3,438,539 | 185,867 | 184,827 | 1,040 | |
| ATS MED INC | COM | 00208310 | 1,463,933 | 152,097 | 152,097 | | |
| AVX CORP NEW | COM | 00244410 | 6,633,639 | 384,336 | 384,036 | 300 | |
| AXT INC | COM | 00246W10 | 2,160,840 | 144,056 | 143,856 | 200 | |
| AARON RENTS INC | COM | 00253520 | 2,079,154 | 129,140 | 129,140 | | |
| ABBOTT LABS | COM | 00282410 | 1,481,074,572 | 31,385,348 | 30,012,514 | 68,354 | 704,48 |

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|----------------------|------------|----------|---------------|-----------|-----------|--------|------|
| ABERCROMBIE & FITCH | CL A | 00289620 | 37,813,266 | 1,156,369 | 1,149,773 | 4,646 | 1,95 |
| ABGENIX INC | COM | 00339B10 | 9,341,015 | 394,352 | 393,548 | 704 | 10 |
| ABIOMED INC | COM | 00365410 | 1,737,729 | 110,332 | 109,832 | 500 | |
| ACACIA RESH CORP | COM | 00388110 | 764,702 | 116,535 | 116,535 | | |
| ACCREDO HEALTH INC | COM | 00437V10 | 4,776,780 | 146,137 | 146,107 | 30 | |
| ACKERLEY GROUP INC | COM | 00452710 | 1,063,894 | 88,290 | 88,290 | | |
| ACLARA BIOSCIENCES I | COM | 00461P10 | 405,427 | 73,714 | 73,714 | | |
| ACME COMMUNICATION I | COM | 00463110 | 700,640 | 66,336 | 63,636 | 2,700 | |
| ACTIVISION INC NEW | COM NEW | 00493020 | 593,310 | 24,404 | 24,404 | | |
| ACTEL CORP | COM | 00493410 | 6,381,616 | 312,258 | 312,238 | 20 | |
| ACTIVE POWER INC | COM | 00504W10 | 357,491 | 17,600 | 17,600 | | |
| ACTUATE CORP | COM | 00508B10 | 4,129,483 | 431,864 | 431,464 | 300 | 10 |
| ACTUANT CORP | CL A NEW | 00508X20 | 998,952 | 61,474 | 61,434 | 40 | |
| ACXIOM CORP | COM | 00512510 | 16,963,254 | 812,611 | 811,811 | 500 | 30 |
| ADAPTIVE BROADBAND C | COM | 00650M10 | 318,740 | 268,526 | 268,506 | 20 | |
| ADAPTEC INC | COM | 00651F10 | 17,284,995 | 1,993,196 | 1,989,921 | 3,175 | 10 |
| ADELPHIA BUSINESS SO | CL A | 00684710 | 963,798 | 202,905 | 202,905 | | |
| ADELPHIA COMMUNICATI | CL A | 00684810 | 22,669,065 | 559,730 | 552,835 | 2,935 | 3,96 |
| ADEPT TECHNOLOGY INC | COM | 00685410 | 885,010 | 63,215 | 63,215 | | |
| ADMINISTAFF INC | COM | 00709410 | 2,607,610 | 143,670 | 143,650 | 20 | |
| ADOBE SYS INC | COM | 00724F10 | 166,843,828 | 4,771,056 | 4,763,276 | 7,000 | 78 |
| ADOLOR CORP | COM | 00724X10 | 3,538,466 | 180,304 | 124,900 | 55,404 | |
| ADTRAN INC | COM | 00738A10 | 7,274,552 | 296,171 | 295,871 | 300 | |
| ADVANCED DIGITAL INF | COM | 00752510 | 7,020,344 | 405,519 | 405,099 | 320 | 10 |
| ADVANCED LTG TECHNOL | COM | 00753C10 | 586,917 | 110,489 | 110,489 | | |
| ADVANCED MARKETING S | COM | 00753T10 | 1,243,663 | 53,148 | 53,148 | | |
| ADVANCED FIBRE COMMU | COM | 00754A10 | 10,300,460 | 719,708 | 718,488 | 920 | 30 |
| ADVANCED TISSUE SCIE | COM | 00755F10 | 1,696,213 | 430,839 | 430,839 | | |
| ADVO INC | COM | 00758510 | 6,439,603 | 174,515 | 174,515 | | |
| AEROFLEX INC | COM | 00776810 | 9,578,394 | 928,859 | 928,309 | 450 | 10 |
| ADVANCEPCS | COM | 00790K10 | 11,226,495 | 206,879 | 206,619 | 260 | |
| ADVANCED MICRO DEVIC | COM | 00790310 | 152,791,549 | 5,757,029 | 5,745,919 | 10,570 | 54 |
| AEGON N V | ORD AMER R | 00792410 | 2,541,628 | 86,923 | 86,913 | 10 | |
| Page Total | | | 2,317,781,213 | | | | |

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|----------------------|-----------|----------|-------------|------------|-----------|------------|---------|
| ADVANTA CORP | CL A | 00794210 | 2,753,643 | 174,149 | 174,149 | | |
| ADVANCED ENERGY INDS | COM | 00797310 | 2,762,142 | 107,010 | 96,010 | | 11,000 |
| ADVENT SOFTWARE INC | COM | 00797410 | 11,354,595 | 256,242 | 255,902 | 340 | |
| AETHER SYS INC | COM | 00808V10 | 1,699,386 | 130,722 | 130,598 | 124 | |
| AETNA INC NEW | COM | 00817Y10 | 98,111,421 | 2,731,387 | 2,725,890 | 4,654 | 843 |
| AFFILIATED COMPUTER | CL A | 00819010 | 29,871,717 | 460,273 | 459,623 | 370 | 280 |
| AFFILIATED MANAGERS | COM | 00825210 | 12,886,084 | 274,172 | 244,037 | 24,780 | 5,355 |
| AFFYMETRIX INC | COM | 00826T10 | 6,543,301 | 235,269 | 234,383 | 786 | 100 |
| AGENCY COM LTD | COM | 00844710 | 398,039 | 289,483 | 44,229 | 1,700 | 243,554 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 271,267,323 | 8,827,443 | 8,478,395 | 156,306 | 192,742 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 1,754,551 | 159,273 | 159,263 | 10 | |
| AGRIBRANDS INTL INC | COM | 00849R10 | 4,239,373 | 78,536 | 77,674 | 862 | |
| AIR PRODS & CHEMS IN | COM | 00915810 | 588,047,193 | 15,313,729 | 4,470,988 | 10,668,431 | 174,310 |
| AIRBORNE INC | COM | 00926910 | 5,891,135 | 579,266 | 578,966 | 300 | |
| AIRGAS INC | COM | 00936310 | 5,036,470 | 639,146 | 639,096 | 50 | |
| AIRGATE PCS INC | COM | 00936710 | 2,828,835 | 75,185 | 75,185 | | |
| AIRTRAN HLDGS INC | COM | 00949P10 | 3,492,077 | 445,418 | 445,418 | | |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 5,296,555 | 618,612 | 380,136 | 1,276 | 237,200 |
| AKZO NOBEL NV | SPONSORED | 01019930 | 2,022,823 | 48,890 | 48,890 | | |
| ALABAMA NATL BANCORP | COM | 01031710 | 1,955,910 | 65,197 | 64,665 | 532 | |
| ALAMOSA HLDGS INC | COM | 01158910 | 1,004,002 | 95,058 | 95,058 | | |

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|----------------------|-----------|----------|---------------|------------|------------|---------|--------|
| ALASKA AIR GROUP INC | COM | 01165910 | 7,514,037 | 292,375 | 290,795 | 80 | 1,500 |
| ALASKA COMMUNICATION | COM | 01167P10 | 450,915 | 80,607 | 80,607 | | |
| ALBANY INTL CORP | CL A | 01234810 | 8,225,867 | 447,058 | 447,058 | | |
| ALBANY MOLECULAR RES | COM | 01242310 | 5,321,190 | 152,034 | 151,834 | 200 | |
| ALBEMARLE CORP | COM | 01265310 | 11,916,504 | 530,802 | 529,852 | 950 | |
| ALBERTA ENERGY LTD | COM | 01287310 | 11,527,733 | 260,161 | 18,800 | 241,361 | |
| ALBERTO CULVER CO | CL B CONV | 01306810 | 41,648,750 | 1,050,145 | 1,049,035 | 1,010 | 100 |
| ALBERTSONS INC | COM | 01310410 | 237,981,366 | 7,478,987 | 7,434,479 | 19,947 | 24,561 |
| ALCAN INC | COM | 01371610 | 157,061,808 | 4,362,828 | 4,362,328 | 500 | |
| ALCOA INC | COM | 01381710 | 658,121,515 | 18,306,579 | 18,227,781 | 65,306 | 13,492 |
| ALCATEL | SPONSORED | 01390430 | 14,286,731 | 496,757 | 98,349 | 398,408 | |
| ALEXANDER & BALDWIN | COM | 01448210 | 9,394,398 | 439,504 | 439,404 | 100 | |
| ALEXANDERS INC | COM | 01475210 | 1,748,227 | 28,636 | 28,636 | | |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 13,406,459 | 355,138 | 311,128 | 44,010 | |
| ALEXION PHARMACEUTIC | COM | 01535110 | 2,617,494 | 114,742 | 114,242 | 500 | |
| ALFA CORP | COM | 01538510 | 6,154,316 | 324,989 | 324,889 | 100 | |
| ALKERMES INC | COM | 01642T10 | 6,939,067 | 316,318 | 312,578 | 2,640 | 1,100 |
| ALLEGHANY CORP DEL | COM | 01717510 | 7,722,400 | 38,612 | 38,412 | 200 | |
| ALLEGHENY ENERGY INC | COM | 01736110 | 119,454,607 | 2,582,244 | 2,567,106 | 4,138 | 11,000 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 27,969,252 | 1,606,505 | 1,604,605 | 1,900 | |
| Page Total | | | 2,408,679,211 | | | | |

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| | | | | | | | |
|----------------------|-------------|----------|-------------|------------|------------|---------|--------|
| ALLEGIANCE TELECOM I | COM | 01747T10 | 11,645,390 | 789,518 | 736,444 | 42,604 | 10,47 |
| ALLEN TELECOM INC | COM | 01809110 | 2,936,465 | 227,633 | 227,573 | 60 | |
| ALLERGAN INC | COM | 01849010 | 183,650,048 | 2,476,737 | 2,472,007 | 4,030 | 70 |
| ALLETE | COM | 01852210 | 26,068,775 | 1,009,635 | 1,008,235 | | 1,40 |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 4,383,886 | 106,405 | 103,988 | 400 | 2,01 |
| ALLIANCE SEMICONDUCT | COM | 01877H10 | 2,530,367 | 217,666 | 217,666 | | |
| ALLIANCE PHARMACEUTI | COM | 01877310 | 1,219,104 | 375,109 | 375,089 | 20 | |
| ALLIANT ENERGY CORP | COM | 01880210 | 25,484,033 | 800,881 | 774,558 | 12,910 | 13,41 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 17,125,215 | 193,396 | 192,991 | 405 | |
| ALLIANZ AKTIENGESELL | SP ADR 1/1 | 01880510 | 7,916,541 | 270,651 | 30,720 | 239,931 | |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 13,318,181 | 661,773 | 653,459 | 50 | 8,26 |
| ALLIED RISER COMMUNI | COM | 01949610 | 579,138 | 363,324 | 362,924 | 400 | |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 63,820,704 | 4,070,198 | 4,061,543 | 8,415 | 24 |
| ALLMERICA FINL CORP | COM | 01975410 | 26,658,176 | 513,744 | 505,965 | 7,148 | 63 |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 689,175 | 137,013 | 136,913 | 100 | |
| ALLSTATE CORP | COM | 02000210 | 602,136,774 | 14,357,100 | 14,303,225 | 35,326 | 18,54 |
| ALLTEL CORP | COM | 02003910 | 356,970,417 | 6,804,621 | 6,069,615 | 617,470 | 117,53 |
| ALPHA INDS INC | COM | 02075310 | 3,406,677 | 216,297 | 216,077 | 120 | 10 |
| ALPHARMA INC | CL A | 02081310 | 26,481,912 | 808,855 | 472,120 | 319,345 | 17,39 |
| ALTERA CORP | COM | 02144110 | 169,299,179 | 7,897,522 | 7,767,156 | 94,266 | 36,10 |
| ALZA CORP DEL | COM | 02261510 | 196,902,697 | 4,861,795 | 4,688,554 | 135,723 | 37,51 |
| AMAZON COM INC | COM | 02313510 | 17,138,359 | 1,675,304 | 1,672,916 | 2,248 | 14 |
| AMBAC FINL GROUP INC | COM | 02313910 | 120,491,374 | 1,899,596 | 1,893,334 | 3,062 | 3,20 |
| AMCOL INTL CORP | COM | 02341W10 | 735,032 | 183,758 | 183,758 | | |
| AMERADA HESS CORP | COM | 02355110 | 143,187,710 | 1,832,920 | 1,826,575 | 2,870 | 3,47 |
| AMERCO | COM | 02358610 | 1,274,320 | 59,968 | 59,968 | | |
| AMEREN CORP | COM | 02360810 | 105,802,515 | 2,583,700 | 2,579,699 | 3,295 | 70 |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 903,905 | 61,700 | 61,700 | | |
| AMERICA WEST HLDG CO | CL B | 02365720 | 2,508,518 | 261,304 | 261,304 | | |
| AMCORE FINL INC | COM | 02391210 | 4,118,511 | 204,018 | 204,018 | | |
| AMERICAN AXLE & MFG | COM | 02406110 | 644,077 | 69,630 | 69,430 | | 20 |
| AMERICAN CLASSIC VOY | COM | 02492810 | 1,015,912 | 81,273 | 81,073 | 200 | |
| AMERICAN CAPITAL STR | COM | 02493710 | 5,936,512 | 233,381 | 233,381 | | |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 19,238,838 | 669,177 | 668,547 | 480 | 15 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 285,396,361 | 6,072,263 | 6,040,585 | 18,192 | 13,48 |

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|----------------------|------|----------|---------------|------------|------------|---------|--------|
| AMERICAN EXPRESS CO | COM | 02581610 | 1,346,328,581 | 32,598,755 | 31,673,276 | 739,003 | 186,47 |
| AMERICAN FINL GROUP | COM | 02593210 | 11,411,639 | 473,512 | 472,312 | 1,200 | |
| AMERICAN FINL HLDGS | COM | 02607510 | 4,162,460 | 194,735 | 194,735 | | |
| AMERICAN GENERAL COR | COM | 02635110 | 401,077,336 | 10,485,682 | 9,552,299 | 696,085 | 237,29 |
| AMERICAN GREETINGS C | CL A | 02637510 | 14,237,082 | 1,343,121 | 1,340,477 | 2,644 | |
| AMERICAN HOME PRODS | COM | 02660910 | 1,562,556,595 | 26,596,708 | 25,121,821 | 767,496 | 707,39 |
| Page Total | | | 5,791,388,491 | | | | |

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| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|-----------|----------|
| AMERICAN INDL PPTYS | COM NEW | 02679120 | 1,570,611 | 123,963 | 123,963 | | |
| AMERICAN INTL GROUP | COM | 02687410 | 3,962,660,639 | 49,225,598 | 46,330,895 | 1,769,453 | 1,125,25 |
| AMERICAN ITALIAN PAS | CL A | 02707010 | 4,358,144 | 136,192 | 136,172 | 20 | |
| AMERICAN MGMT SYS IN | COM | 02735210 | 4,968,723 | 271,337 | 257,737 | 300 | 13,30 |
| AMERICAN NATL INS CO | COM | 02859110 | 6,638,775 | 96,477 | 95,877 | 600 | |
| AMERICAN PWR CONVERS | COM | 02906610 | 46,384,602 | 3,598,216 | 3,591,011 | 6,965 | 24 |
| AMERICAN STD COS INC | COM | 02971210 | 54,074,686 | 915,434 | 913,979 | 1,255 | 20 |
| AMERICAN STS WTR CO | COM | 02989910 | 2,703,928 | 81,665 | 81,665 | | |
| AMERICAN TOWER CORP | CL A | 02991220 | 19,210,085 | 1,038,383 | 894,384 | 121,644 | 22,35 |
| AMERICAN SUPERCONduc | COM | 03011110 | 2,622,940 | 163,301 | 163,101 | 200 | |
| AMERICAN WTR WKS INC | COM | 03041110 | 31,910,891 | 989,485 | 986,315 | 2,870 | 30 |
| AMERICREDIT CORP | COM | 03060R10 | 46,589,100 | 1,436,605 | 1,435,805 | 500 | 30 |
| AMERIPATH INC | COM | 03071D10 | 3,322,017 | 161,561 | 161,521 | 40 | |
| AMERISOURCE HEALTH C | CL A | 03071P10 | 47,591,743 | 970,270 | 969,730 | 340 | 20 |
| AMERITRADE HLDG CORP | CL A | 03072H10 | 2,470,800 | 467,866 | 466,366 | 1,500 | |
| AMERUS GROUP CO | COM | 03072M10 | 682,541 | 22,489 | 22,489 | | |
| AMES DEPT STORES INC | COM NEW | 03078950 | 440,336 | 210,285 | 210,285 | | |
| AMETEK INC NEW | COM | 03110010 | 14,406,896 | 521,989 | 506,039 | 2,100 | 13,85 |
| AMGEN INC | COM | 03116210 | 1,260,050,957 | 20,935,600 | 20,659,097 | 162,996 | 113,50 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 10,797,434 | 661,932 | 660,932 | 900 | 10 |
| AMPAL AMERN ISRAEL C | CL A | 03201510 | 587,340 | 114,603 | 114,603 | | |
| AMPHENOL CORP NEW | CL A | 03209510 | 9,450,346 | 300,011 | 299,511 | 400 | 10 |
| AMSOUTH BANCORPORATI | COM | 03216510 | 120,538,895 | 7,170,666 | 7,108,724 | 36,983 | 24,95 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 4,356,500 | 438,412 | 438,312 | 100 | |
| ANADARKO PETE CORP | COM | 03251110 | 342,414,676 | 5,454,200 | 4,950,403 | 377,165 | 126,63 |
| ANADIGICS INC | COM | 03251510 | 3,093,888 | 233,501 | 233,481 | 20 | |
| ANALOG DEVICES INC | COM | 03265410 | 259,505,869 | 7,160,758 | 6,890,686 | 193,262 | 76,81 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 2,150,415 | 47,854 | 47,554 | 300 | |
| ANALYSTS INTL CORP | COM | 03268110 | 725,827 | 139,932 | 139,932 | | |
| ANAREN MICROWAVE INC | COM | 03274410 | 2,194,707 | 174,710 | 174,710 | | |
| ANCHOR BANCORP WIS I | COM | 03283910 | 2,569,802 | 185,211 | 185,191 | 20 | |
| ANCHOR GAMING | COM | 03303710 | 4,494,280 | 73,376 | 73,176 | 200 | |
| ANDOVER BANCORP INC | COM | 03425810 | 1,844,155 | 54,440 | 54,340 | 100 | |
| ANDREW CORP | COM | 03442510 | 22,484,153 | 1,564,115 | 1,563,055 | 960 | 10 |
| ANDRX GROUP | COM | 03455310 | 12,585,552 | 256,848 | 256,385 | 463 | |
| ANHEUSER BUSCH COS I | COM | 03522910 | 829,777,029 | 18,066,123 | 17,751,044 | 122,408 | 192,67 |
| ANIXTER INTL INC | COM | 03529010 | 4,211,258 | 174,741 | 174,421 | 320 | |
| ANNTAYLOR STORES COR | COM | 03611510 | 5,209,986 | 196,233 | 195,873 | 360 | |
| ANSOFT CORP | COM | 03638410 | 469,910 | 51,855 | 5,300 | 553 | 46,00 |
| ANTEC CORP | COM | 03664P10 | 1,878,803 | 258,042 | 257,742 | 300 | |
| ANSWERTHINK INC | COM | 03691610 | 1,239,717 | 254,301 | 254,201 | 100 | |
| Page Total | | | 7,155,238,956 | | | | |

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|----------------------|------------|----------|---------------|------------|------------|---------|---------|--|
| ANTIGENICS INC DEL | COM | 03703210 | 427,440 | 28,496 | 28,496 | | | |
| AON CORP | COM | 03738910 | 174,072,333 | 4,903,446 | 4,881,677 | 9,673 | 12,096 | |
| APACHE CORP | COM | 03741110 | 133,193,283 | 2,311,982 | 2,222,173 | 66,354 | 23,455 | |
| APACHE CORP | ACES C DP | 03741160 | 1,213,750 | 25,000 | | 25,000 | | |
| APARTMENT INVT & MGM | CL A | 03748R10 | 39,283,220 | 883,762 | 818,162 | 65,600 | | |
| APHTON CORP | COM | 03759P10 | 2,078,392 | 101,385 | 101,345 | 40 | | |
| APOGEE ENTERPRISES I | COM | 03759810 | 7,514,096 | 1,054,610 | 1,054,610 | | | |
| APOGENT TECHNOLOGIES | COM | 03760A10 | 22,316,583 | 1,102,598 | 1,085,098 | 15,900 | 1,600 | |
| APOLLO GROUP INC | CL A | 03760410 | 50,051,096 | 1,525,390 | 1,523,385 | 1,555 | 450 | |
| APPLE COMPUTER INC | COM | 03783310 | 153,880,073 | 6,972,364 | 6,957,628 | 13,876 | 860 | |
| APPLEBEES INTL INC | COM | 03789910 | 13,846,912 | 388,010 | 377,010 | | 11,000 | |
| APRIA HEALTHCARE GRO | COM | 03793310 | 20,130,744 | 832,537 | 832,457 | 80 | | |
| APPLERA CORP | COM AP BIO | 03802010 | 114,432,786 | 4,123,704 | 4,110,954 | 9,710 | 3,040 | |
| APPLERA CORP | COM CE GEN | 03802020 | 12,767,457 | 413,856 | 409,607 | 3,449 | 800 | |
| APPLICA INC | COM | 03815A10 | 980,970 | 158,221 | 158,221 | | | |
| APPLIED INDL TECHNOL | COM | 03820C10 | 2,468,282 | 150,505 | 150,505 | | | |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 85,758,007 | 5,197,455 | 5,184,007 | 5,016 | 8,432 | |
| APPLIED MATLS INC | COM | 03822210 | 754,368,082 | 17,341,795 | 16,517,199 | 668,629 | 155,967 | |
| APTARGROUP INC | COM | 03833610 | 16,834,370 | 552,490 | 269,720 | 178,130 | 104,640 | |
| ARADIGM CORP | COM | 03850510 | 757,114 | 131,672 | 131,272 | | 400 | |
| ARBITRON INC | COM | 03875Q10 | 4,158,607 | 180,809 | 180,809 | | | |
| ARCH CHEMICALS INC | COM | 03937R10 | 3,003,811 | 141,024 | 141,024 | | | |
| ARCH COAL INC | COM | 03938010 | 7,836,322 | 261,385 | 260,639 | 305 | 441 | |
| ARCH WIRELESS INC | COM | 03939210 | 429,720 | 687,552 | 685,122 | 2,430 | | |
| ARCHER DANIELS MIDLA | COM | 03948310 | 161,301,503 | 12,266,274 | 12,243,565 | 12,660 | 10,049 | |
| ARCHSTONE CMNTYS TR | SH BEN INT | 03958110 | 28,657,401 | 1,164,935 | 1,050,795 | 114,140 | | |
| ARCTIC CAT INC | COM | 03967010 | 1,740,411 | 127,158 | 127,138 | 20 | | |
| ARDEN RLTY INC | COM | 03979310 | 14,987,486 | 635,063 | 635,063 | | | |
| AREA BANCSHARES CORP | COM | 03987210 | 1,620,107 | 101,657 | 101,657 | | | |
| AREMISSOFT CORP DEL | COM | 04002610 | 4,758,364 | 366,028 | 366,028 | | | |
| ARGONAUT GROUP INC | COM | 04015710 | 2,398,569 | 151,091 | 150,471 | 620 | | |
| ARGOSY GAMING CO | COM | 04022810 | 11,923,524 | 456,840 | 456,840 | | | |
| ARGUSS COMMUNICATION | COM | 04028210 | 736,432 | 124,819 | 74,153 | 50,666 | | |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 851,416 | 154,803 | 154,303 | 500 | | |
| ARIBA INC | COM | 04033V10 | 10,376,119 | 1,312,436 | 1,310,321 | 495 | 1,620 | |
| ARKANSAS BEST CORP D | COM | 04079010 | 3,421,451 | 217,235 | 217,235 | | | |
| ARMOR HOLDINGS INC | COM | 04226010 | 1,964,195 | 111,602 | 111,502 | 100 | | |
| ARMSTRONG HLDGS INC | COM | 04238410 | 1,305,655 | 322,384 | 318,734 | 3,650 | | |
| ARNOLD INDS INC | COM | 04259510 | 3,060,041 | 160,531 | 160,411 | 120 | | |
| ARROW ELECTRS INC | COM | 04273510 | 22,562,054 | 998,321 | 995,271 | 2,600 | 450 | |
| ARROW INTL INC | COM | 04276410 | 3,481,795 | 92,233 | 92,233 | | | |
| Page Total | | | 1,896,949,973 | | | | | |

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| | | | | | | | | |
|----------------------|-----------|----------|------------|-----------|-----------|-------|-----|--|
| ART TECHNOLOGY GROUP | COM | 04289L10 | 5,708,052 | 475,671 | 475,431 | 140 | 1 | |
| ARTESYN TECHNOLOGIES | COM | 04312710 | 2,833,976 | 262,114 | 261,814 | 300 | | |
| ARTHROCARE CORP | COM | 04313610 | 2,157,848 | 154,132 | 154,132 | | | |
| ARVINMERITOR INC | COM | 04335310 | 10,605,422 | 772,427 | 770,831 | 1,197 | 3 | |
| ASHLAND INC | COM | 04420410 | 60,072,576 | 1,564,390 | 1,558,776 | 3,720 | 1,8 | |
| ASIAINFO HLDGS INC | COM | 04518A10 | 275,431 | 22,716 | 22,216 | 500 | | |
| ASPECT COMMUNICATION | COM | 04523Q10 | 1,291,237 | 292,003 | 291,603 | 400 | | |
| ASPECT MED SYS INC | COM | 04523510 | 270,083 | 23,233 | 22,757 | 476 | | |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 5,628,746 | 235,759 | 235,459 | 300 | | |
| ASSOCIATED BANC CORP | COM | 04548710 | 22,828,053 | 686,558 | 684,708 | 1,670 | 1 | |
| ASSOCIATED ESTATES R | COM | 04560410 | 522,361 | 62,260 | 62,260 | | | |
| AT HOME CORP | COM SER A | 04591910 | 6,803,462 | 1,518,630 | 1,511,030 | 7,440 | 1 | |

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|----------------------|-----------|----------|---------------|------------|-----------|-----------|---------|
| ASTEC INDS INC | COM | 04622410 | 1,451,893 | 111,154 | 111,054 | 100 | |
| ASTORIA FINL CORP | COM | 04626510 | 155,202,422 | 2,904,400 | 635,827 | 2,268,273 | 3 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 12,117,987 | 251,150 | 22,235 | 228,915 | |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 3,568,669 | 274,513 | 274,493 | 20 | |
| ATLANTIC COAST AIRLI | COM | 04839610 | 5,435,514 | 258,834 | 258,834 | | |
| ATLAS AIR WORLDWIDE | COM | 04916410 | 10,591,296 | 376,245 | 333,225 | 38,000 | 5,0 |
| ATMEL CORP | COM | 04951310 | 38,494,565 | 3,923,213 | 3,908,033 | 13,580 | 1,6 |
| ATMOS ENERGY CORP | COM | 04956010 | 6,834,884 | 287,180 | 287,080 | 100 | |
| ATWOOD OCEANICS INC | COM | 05009510 | 3,072,314 | 75,081 | 75,081 | | |
| AUDIOVOX CORP | CL A | 05075710 | 793,720 | 103,673 | 103,673 | | |
| AURORA FOODS INC | COM | 05164B10 | 886,843 | 128,528 | 128,528 | | |
| AURORA BIOSCIENCES C | COM | 05192010 | 2,754,716 | 154,110 | 154,110 | | |
| AUTODESK INC | COM | 05276910 | 50,151,141 | 1,640,964 | 1,639,444 | 1,320 | 2 |
| AUTOLIV INC | COM | 05280010 | 9,651,616 | 617,111 | 595,765 | 13,048 | 8,2 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 875,026,241 | 16,090,957 | 3,077,573 | 1,957,325 | 1,056,0 |
| AUTONATION INC | COM | 05329W10 | 19,981,953 | 2,220,217 | 2,214,077 | 5,500 | 6 |
| AUTOZONE INC | COM | 05333210 | 63,122,895 | 2,252,780 | 2,250,365 | 2,215 | 2 |
| AVANEX CORP | COM | 05348W10 | 789,198 | 74,664 | 69,321 | 2,343 | 3,0 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 35,438,295 | 773,593 | 711,493 | 62,100 | |
| AVANT CORP | COM | 05348710 | 5,149,056 | 298,496 | 297,896 | 600 | |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 1,575,979 | 365,487 | 365,467 | 20 | |
| AVAYA INC | COM | 05349910 | 69,656,548 | 5,358,196 | 5,290,769 | 39,870 | 27,5 |
| AVERY DENNISON CORP | COM | 05361110 | 133,344,634 | 2,563,334 | 2,318,863 | 190,923 | 53,5 |
| AVICI SYS INC | COM | 05367L10 | 317,536 | 39,692 | 32,290 | 7,402 | |
| AVID TECHNOLOGY INC | COM | 05367P10 | 2,374,771 | 177,553 | 177,553 | | |
| AVIGEN INC | COM | 05369010 | 1,528,542 | 125,424 | 125,424 | | |
| AVIRON | COM | 05376210 | 10,324,873 | 248,421 | 221,391 | 22,425 | 4,6 |
| AVISTA CORP | COM | 05379B10 | 6,385,241 | 362,386 | 362,346 | 40 | |
| AVNET INC | COM | 05380710 | 19,168,053 | 935,027 | 932,551 | 1,404 | 1,0 |
| Page Total | | | 1,664,188,642 | | | | |

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| | | | | | | | |
|----------------------|-----------|----------|---------------|------------|------------|-----------|-------|
| AVOCENT CORP | COM | 05389310 | 9,991,662 | 458,081 | 456,922 | 959 | 20 |
| AVON PRODS INC | COM | 05430310 | 190,364,876 | 4,760,312 | 4,728,702 | 26,910 | 4,70 |
| AWARE INC MASS | COM | 05453N10 | 1,335,699 | 138,774 | 138,234 | 540 | |
| AXA | SPONSORED | 05453610 | 20,464,181 | 373,775 | 59,804 | 313,971 | |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 7,653,049 | 661,914 | 657,834 | 4,080 | |
| AZTAR CORP | COM | 05480210 | 3,277,121 | 308,871 | 308,851 | 20 | |
| BB&T CORP | COM | 05493710 | 256,089,053 | 7,281,463 | 7,268,141 | 12,822 | 50 |
| B A S F A G | SPONSORED | 05526250 | 828,200 | 20,500 | 20,500 | | |
| BHC COMMUNICATIONS I | CL A | 05544810 | 4,938,978 | 40,818 | 40,548 | 270 | |
| BISYS GROUP INC | COM | 05547210 | 30,630,195 | 573,202 | 572,372 | 630 | 20 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 38,766,251 | 810,162 | 804,842 | 5,120 | 20 |
| BJ SVCS CO | COM | 05548210 | 57,538,784 | 808,129 | 807,399 | 530 | 20 |
| BOK FINL CORP | COM NEW | 05561Q20 | 2,372,271 | 96,583 | 96,583 | | |
| BP AMOCO P L C | SPONSORED | 05562210 | 3,713,476,049 | 74,838,292 | 74,649,398 | 188,894 | |
| BRE PROPERTIES INC | CL A | 05564E10 | 13,309,598 | 459,110 | 459,110 | | |
| BSB BANCORP | COM | 05565210 | 1,436,804 | 76,377 | 76,257 | 120 | |
| BMC SOFTWARE INC | COM | 05592110 | 121,885,908 | 5,669,112 | 5,662,147 | 6,585 | 38 |
| BACOU USA INC | COM | 05643910 | 947,284 | 37,280 | 37,200 | 80 | |
| BAKER HUGHES INC | COM | 05722410 | 258,263,081 | 7,112,726 | 6,596,617 | 470,274 | 45,83 |
| BALDOR ELEC CO | COM | 05774110 | 4,350,424 | 206,671 | 206,651 | 20 | |
| BALDWIN & LYONS INC | CL B | 05775520 | 1,853,124 | 85,944 | 85,944 | | |
| BALL CORP | COM | 05849810 | 28,529,993 | 621,975 | 619,780 | 2,095 | 10 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 5,603,157 | 190,260 | 190,200 | 60 | |
| BANCFIRST CORP | COM | 05945F10 | 1,218,616 | 30,949 | 30,949 | | |
| BANCO SANTANDER CENT | ADR | 05964H10 | 18,856,058 | 2,078,948 | 158,110 | 1,920,838 | |

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|-----------------------|-----------|----------|---------------|------------|------------|-----------|--------|
| BANCORPSOUTH INC | COM | 05969210 | 9,567,130 | 648,619 | 648,389 | 230 | |
| BANCWEST CORP NEW | COM | 05979010 | 15,379,536 | 640,814 | 639,014 | 1,800 | |
| BANDAG INC | COM | 05981510 | 4,417,200 | 164,944 | 164,944 | | |
| BANGOR HYDRO ELEC CO | COM | 06007710 | 327,822 | 12,498 | 12,423 | | 7 |
| BANK OF AMERICA CORP | COM | 06050510 | 1,760,652,744 | 32,158,041 | 31,934,797 | 152,704 | 70,54 |
| BANK OF GRANITE CORP | COM | 06240110 | 1,967,128 | 92,846 | 89,090 | 3,756 | |
| BANK NEW YORK INC | COM | 06405710 | 728,268,512 | 14,790,181 | 14,603,821 | 81,844 | 104,51 |
| BANK ONE CORP | COM | 06423A10 | 829,302,330 | 22,921,568 | 22,821,391 | 66,927 | 33,25 |
| BANK TOKYO-MITSUBISHI | SPONSORED | 06537910 | 14,377,376 | 1,500,770 | 247,416 | 1,253,354 | |
| BANKATLANTIC BANCORP | CL A | 06590850 | 1,729,536 | 270,240 | 270,240 | | |
| BANKNORTH GROUP INC | COM | 06646R10 | 30,930,985 | 1,556,276 | 1,421,758 | 74,246 | 60,27 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 220,143 | 20,013 | 20,013 | | |
| BANTA CORP | COM | 06682110 | 7,007,110 | 288,953 | 281,753 | 2,000 | 5,20 |
| BARCLAYS PLC | ADR | 06738E20 | 27,736,132 | 220,478 | 22,650 | 197,828 | |
| BARD C R INC | COM | 06738310 | 42,884,930 | 944,602 | 931,861 | 12,741 | |
| BARNES & NOBLE INC | COM | 06777410 | 17,930,497 | 750,230 | 747,550 | 2,480 | 20 |
| Page Total | | | 8,286,679,527 | | | | |

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| | | | | | | | |
|----------------------|-------------|----------|---------------|-------------|-------------|-----------|-------|
| BARNES GROUP INC | COM | 06780610 | 2,509,026 | 132,054 | 129,454 | 500 | 2,1 |
| BARRICK GOLD CORP | COM | 06790110 | 78,962,281 | 5,525,702 | 5,524,202 | 1,500 | |
| BARR LABS INC | COM | 06830610 | 44,832,485 | 784,196 | 783,546 | 650 | |
| BARRA INC | COM | 06831310 | 9,806,616 | 181,604 | 181,354 | 250 | |
| BARRETT RES CORP | COM PAR \$0 | 06848020 | 13,883,319 | 231,196 | 230,116 | 1,080 | |
| BASS PUB LTD CO | SPONSORED | 06990420 | 1,197,560 | 122,200 | 122,200 | | |
| BASSETT FURNITURE IN | COM | 07020310 | 665,065 | 52,162 | 52,162 | | |
| BAUSCH & LOMB INC | COM | 07170710 | 44,593,245 | 976,637 | 975,287 | 1,250 | 1 |
| BAXTER INTL INC | COM | 07181310 | 769,812,810 | 8,177,319 | 5,891,344 | 2,283,887 | 2,0 |
| BAY VIEW CAP CORP DE | COM | 07262L10 | 950,104 | 200,444 | 197,444 | 3,000 | |
| BE AEROSPACE INC | COM | 07330210 | 294,716 | 16,039 | 16,039 | | |
| BE FREE INC | COM | 07330810 | 208,347 | 128,214 | 128,214 | | |
| BEA SYS INC | COM | 07332510 | 99,341,315 | 3,381,832 | 3,356,214 | 25,338 | 2 |
| BEAR STEARNS COS INC | COM | 07390210 | 91,184,153 | 1,993,532 | 1,990,563 | 2,763 | 2 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 856,665 | 57,111 | 57,111 | | |
| BEBE STORES INC | COM | 07557110 | 623,040 | 28,160 | 28,160 | | |
| BECKMAN COULTER INC | COM | 07581110 | 25,787,438 | 659,694 | 645,180 | 814 | 13,7 |
| BECTON DICKINSON & C | COM | 07588710 | 360,306,066 | 10,201,191 | 10,175,021 | 16,790 | 9,3 |
| BED BATH & BEYOND IN | COM | 07589610 | 121,176,062 | 4,933,477 | 4,878,103 | 53,094 | 2,2 |
| BEDFORD PPTY INVS IN | COM PAR \$0 | 07644630 | 3,750,649 | 199,928 | 199,928 | | |
| BEL FUSE INC | CL A | 07734720 | 625,214 | 26,964 | 26,964 | | |
| BEL FUSE INC | CL B | 07734730 | 748,431 | 32,105 | 32,085 | 20 | |
| BELCO OIL & GAS CORP | COM | 07741010 | 1,043,178 | 118,543 | 118,543 | | |
| BELDEN INC | COM | 07745910 | 4,525,686 | 225,720 | 225,460 | 260 | |
| BELL & HOWELL CO NEW | COM | 07785210 | 2,744,605 | 121,712 | 121,712 | | |
| BELLSOUTH CORP | COM | 07986010 | 7,076,077,782 | 172,924,677 | 172,089,965 | 412,959 | 421,7 |
| BELO CORP | COM SER A | 08055510 | 16,604,988 | 1,008,196 | 1,005,046 | 2,750 | 4 |
| BEMIS INC | COM | 08143710 | 33,103,864 | 1,000,419 | 986,563 | 5,680 | 8,1 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 3,002,805 | 153,990 | 153,690 | 300 | |
| BERGEN BRUNSWIG CORP | CL A | 08373910 | 30,724,790 | 1,850,891 | 1,849,371 | 1,020 | 5 |
| BERKLEY W R CORP | COM | 08442310 | 7,082,755 | 157,178 | 156,678 | 500 | |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 381,189,504 | 175,179 | 170,864 | 2,108 | 2,2 |
| BERRY PETE CO | CL A | 08578910 | 1,943,617 | 149,509 | 149,509 | | |
| BEST BUY INC | COM | 08651610 | 149,544,262 | 4,158,628 | 4,114,593 | 35,825 | 8,2 |
| BETHLEHEM STL CORP | COM | 08750910 | 2,644,440 | 1,092,744 | 1,092,644 | 100 | |
| BEVERLY ENTERPRISES | COM NEW | 08785130 | 6,140,352 | 767,544 | 767,544 | | |
| BINDVIEW DEV CORP | COM | 09032710 | 883,661 | 285,605 | 285,545 | 60 | |
| BIO RAD LABS INC | CL A | 09057220 | 2,344,248 | 65,118 | 65,118 | | |

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|----------------------|-----|----------|---------------|-----------|-----------|--------|-----|
| BIO TECHNOLOGY GEN C | COM | 09057810 | 2,642,995 | 423,557 | 423,174 | 383 | |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 483,118 | 78,086 | 78,086 | | |
| BIOGEN INC | COM | 09059710 | 176,137,656 | 2,782,058 | 2,761,378 | 14,440 | 6,2 |
| Page Total | | | 9,570,978,913 | | | | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|----------|
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 823,387 | 110,715 | 110,715 | | |
| BIOMET INC | COM | 09061310 | 130,255,007 | 3,306,720 | 3,298,423 | 8,177 | 12 |
| BIOPURE CORP | CL A | 09065H10 | 5,367,451 | 403,204 | 302,954 | 88,195 | 12,05 |
| BIOVAIL CORP | COM | 09067J10 | 19,259,963 | 533,074 | 236,140 | 296,934 | |
| BIOSITE DIAGNOSTICS | COM | 09094510 | 4,090,912 | 109,091 | 108,891 | 200 | |
| BLACK & DECKER CORP | COM | 09179710 | 60,932,345 | 1,658,023 | 1,649,278 | 8,245 | 50 |
| BLACK BOX CORP DEL | COM | 09182610 | 7,867,643 | 176,555 | 176,235 | 320 | |
| BLACK HILLS CORP | COM | 09211310 | 12,821,883 | 280,505 | 275,390 | 1,240 | 3,87 |
| BLACKROCK INC | CL A | 09247X10 | 4,821,444 | 133,929 | 133,929 | | |
| BLANCH E W HLDGS INC | COM | 09321010 | 741,099 | 93,220 | 93,220 | | |
| BLOCK H & R INC | COM | 09367110 | 91,044,522 | 1,818,708 | 1,785,673 | 17,535 | 15,50 |
| BLOCKBUSTER INC | CL A | 09367910 | 3,047,047 | 203,272 | 203,172 | 100 | |
| BLYTH INC | COM | 09643P10 | 11,093,411 | 481,276 | 481,196 | 80 | |
| BOB EVANS FARMS INC | COM | 09676110 | 13,933,537 | 784,988 | 784,988 | | |
| BOCA RESORTS INC | CL A | 09688T10 | 2,568,379 | 221,412 | 221,372 | 40 | |
| BOEING CO | COM | 09702310 | 4,790,331,536 | 85,986,924 | 85,836,136 | 91,330 | 59,45 |
| BOISE CASCADE CORP | COM | 09738310 | 78,282,523 | 2,493,074 | 1,177,889 | 1,315,185 | |
| BONE CARE INTL INC | COM | 09807210 | 895,859 | 54,709 | 54,709 | | |
| BORDERS GROUP INC | COM | 09970910 | 14,261,792 | 847,403 | 846,063 | 1,140 | 20 |
| BORG WARNER INC | COM | 09972410 | 12,452,834 | 310,777 | 310,377 | 200 | 20 |
| BORLAND SOFTWARE COR | COM | 09984910 | 3,064,854 | 439,784 | 439,784 | | |
| BOSTON PRIVATE FINL | COM | 10111910 | 534,275 | 30,100 | 10,100 | | 20,00 |
| BOSTON PROPERTIES IN | COM | 10112110 | 35,913,722 | 934,037 | 854,537 | 79,500 | |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 138,481,153 | 6,862,297 | 6,837,612 | 9,830 | 14,85 |
| BOTTOMLINE TECH DEL | COM | 10138810 | 475,456 | 65,301 | 65,301 | | |
| BOWATER INC | COM | 10218310 | 23,560,644 | 497,060 | 495,340 | 1,620 | 10 |
| BOWNE & CO INC | COM | 10304310 | 3,133,780 | 283,600 | 283,440 | 160 | |
| BOYD GAMING CORP | COM | 10330410 | 851,366 | 252,631 | 252,631 | | |
| BOYDS COLLECTION LTD | COM | 10335410 | 4,086,814 | 430,191 | 430,191 | | |
| BOYKIN LODGING CO | COM | 10343010 | 1,969,228 | 177,408 | 177,308 | 100 | |
| BRADY CORP | CL A | 10467410 | 5,008,258 | 148,613 | 146,973 | 1,540 | 10 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 10,845,141 | 544,982 | 488,932 | 56,050 | |
| BRAUN CONSULTING INC | COM | 10565110 | 229,210 | 56,428 | 56,428 | | |
| BRIGGS & STRATTON CO | COM | 10904310 | 19,027,414 | 495,893 | 495,493 | 400 | |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 2,996,414 | 126,431 | 91,272 | 35,159 | |
| BRIGHTPOINT INC | COM | 10947310 | 1,037,522 | 431,223 | 429,223 | 2,000 | |
| BRINKER INTL INC | COM | 10964110 | 64,103,576 | 2,296,796 | 2,269,540 | 17,206 | 10,05 |
| BRIO TECHNOLOGY INC | COM | 10970410 | 617,226 | 101,819 | 101,819 | | |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 2,416,323,274 | 40,678,843 | 38,095,745 | 1,306,845 | 1,276,25 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 18,146,798 | 1,189,954 | | 1,189,954 | |
| BRITISH TELECOMMUNIC | ADR FINAL | 11102140 | 6,512,172 | 87,647 | 15,050 | 72,597 | |
| Page Total | | | 8,021,810,871 | | | | |

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| | | | | | | | |
|--------------------|------|----------|-------------|-----------|-----------|-------|--|
| BROADBASE SOFTWARE | COM | 11130R10 | 797,813 | 392,818 | 392,518 | 300 | |
| BROADCOM CORP | CL A | 11132010 | 123,185,180 | 4,262,463 | 4,259,093 | 2,850 | |

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|----------------------|------------|----------|---------------|-----------|-----------|---------|-----|
| BROADVISION INC | COM | 11141210 | 26,005,582 | 4,866,314 | 4,864,484 | 1,690 | |
| BROADWING INC | COM | 11162010 | 40,388,499 | 2,109,060 | 2,101,444 | 5,280 | 2, |
| BROCADE COMMUNICATIO | COM | 11162110 | 38,426,089 | 1,839,449 | 1,746,274 | 73,875 | 19, |
| BROOKLINE BANCORP IN | COM | 11373910 | 1,375,959 | 103,846 | 92,264 | 11,582 | |
| BROOKS AUTOMATION IN | COM | 11434A10 | 5,162,213 | 129,867 | 129,222 | 645 | |
| BROOKTROUT INC | COM | 11458010 | 569,420 | 92,035 | 92,035 | | |
| BROWN & BROWN INC | COM | 11523610 | 5,770,385 | 169,468 | 169,468 | | |
| BROWN FORMAN CORP | CL B | 11563720 | 71,814,422 | 1,159,232 | 1,157,892 | 1,340 | |
| BROWN TOM INC | COM NEW | 11566020 | 8,012,961 | 242,817 | 242,357 | 360 | |
| BROWN SHOE INC NEW | COM | 11573610 | 2,564,485 | 136,047 | 135,987 | 60 | |
| BRUKER DALTONICS INC | COM | 11679510 | 927,101 | 59,100 | 59,100 | | |
| BRUNSWICK CORP | COM | 11704310 | 34,640,079 | 1,764,650 | 1,762,490 | 2,160 | |
| BRUSH ENGINEERED MAT | COM | 11742110 | 2,735,022 | 146,650 | 146,650 | | |
| BSQUARE CORP | COM | 11776U10 | 2,684,880 | 242,712 | 242,512 | 200 | |
| BUCA INC | COM | 11776910 | 883,109 | 47,428 | 47,288 | 140 | |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 847,224 | 25,200 | 13,400 | 10,800 | 1, |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 2,325,426 | 202,211 | 201,711 | 500 | |
| BUCKLE INC | COM | 11844010 | 1,371,937 | 73,170 | 73,170 | | |
| BURLINGTON COAT FACT | COM | 12157910 | 4,998,461 | 253,729 | 253,729 | | |
| BURLINGTON NORTHN SA | COM | 12189T10 | 250,629,167 | 8,249,808 | 8,115,723 | 111,169 | 22, |
| BURLINGTON RES INC | COM | 12201410 | 189,334,117 | 4,230,930 | 4,114,469 | 98,154 | 18, |
| BURNHAM PAC PPTYS IN | COM | 12232C10 | 1,132,332 | 236,395 | 236,395 | | |
| BUSH INDS INC | CL A | 12316410 | 841,219 | 58,418 | 58,418 | | |
| C&D TECHNOLOGIES INC | COM | 12466110 | 7,474,190 | 270,804 | 270,464 | 340 | |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 18,591,963 | 698,946 | 625,631 | 73,315 | |
| CCC INFORMATION SVCS | COM | 12487Q10 | 1,305,662 | 150,839 | 150,839 | | |
| CB RICHARD ELLIS SVC | COM | 12489L10 | 2,267,253 | 150,949 | 150,909 | 40 | |
| CBRL GROUP INC | COM | 12489V10 | 11,584,791 | 636,982 | 636,422 | 360 | |
| CCBT FINL COS INC | COM | 12500Q10 | 376,250 | 17,200 | | 9,200 | 8, |
| C-CUBE MICROSYSTEMS | COM | 12501N10 | 4,394,731 | 356,947 | 356,347 | 600 | |
| C COR NET CORP | COM | 12501010 | 1,574,360 | 235,436 | 235,376 | 60 | |
| C D I CORP | COM | 12507110 | 1,149,707 | 88,439 | 88,439 | | |
| CDW COMPUTER CTRS IN | COM | 12512910 | 21,285,313 | 686,623 | 685,823 | 500 | |
| CEC ENTMT INC | COM | 12513710 | 10,526,250 | 237,345 | 237,125 | 220 | |
| CH ENERGY GROUP INC | COM | 12541M10 | 5,789,316 | 130,832 | 129,196 | 1,536 | |
| C H ROBINSON WORLDWI | COM | 12541W10 | 23,865,689 | 871,806 | 870,546 | 1,060 | |
| CIGNA CORP | COM | 12550910 | 341,380,429 | 3,179,773 | 3,122,221 | 34,839 | 22, |
| CIT GROUP INC | CL A | 12557710 | 130,806,617 | 4,529,315 | 4,523,985 | 5,190 | |
| CLECO CORP NEW | COM | 12561W10 | 11,706,056 | 257,559 | 255,739 | 1,720 | |
| Page Total | | | 1,411,501,659 | | | | |

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| | | | | | | | |
|----------------------|---------|----------|-------------|-----------|-----------|--------|------|
| CMGI INC | COM | 12575010 | 4,061,475 | 1,599,006 | 1,583,101 | 14,695 | 1,2 |
| CMS ENERGY CORP | COM | 12589610 | 72,828,269 | 2,461,246 | 2,458,256 | 2,990 | |
| CPI CORP | COM | 12590210 | 1,160,747 | 58,772 | 58,772 | | |
| CPB INC | COM | 12590310 | 1,601,630 | 55,589 | 55,589 | | |
| CSS INDS INC | COM | 12590610 | 898,952 | 41,142 | 41,142 | | |
| CSK AUTO CORP | COM | 12596510 | 859,326 | 124,540 | 124,460 | 80 | |
| CNA FINL CORP | COM | 12611710 | 8,630,420 | 246,513 | 245,953 | 560 | |
| CNA SURETY CORP | COM | 12612L10 | 1,712,522 | 128,955 | 128,955 | | |
| CNF INC | COM | 12612W10 | 16,271,454 | 563,221 | 562,421 | 700 | 1 |
| CNET NETWORKS INC | COM | 12613R10 | 6,082,673 | 543,727 | 542,323 | 1,304 | 1 |
| CSG SYS INTL INC | COM | 12634910 | 24,064,328 | 584,270 | 567,050 | 17,020 | 2 |
| CSX CORP | COM | 12640810 | 140,631,414 | 4,173,039 | 4,144,755 | 20,196 | 8,0 |
| CTC COMMUNICATIONS G | COM | 12641910 | 760,375 | 120,465 | 108,815 | 100 | 11,5 |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 1,535,316 | 120,417 | 120,277 | 140 | |
| CTS CORP | COM | 12650110 | 4,591,456 | 221,275 | 220,955 | 320 | |

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|----------------------|------------|----------|---------------|-----------|-----------|---------|---------|
| CUNO INC | COM | 12658310 | 3,661,656 | 126,264 | 126,224 | 40 | |
| CVB FINL CORP | COM | 12660010 | 2,319,355 | 145,232 | 145,232 | | |
| CVS CORP | COM | 12665010 | 453,715,878 | 7,757,153 | 7,603,176 | 116,735 | 37,2 |
| CV THERAPEUTICS INC | COM | 12666710 | 4,180,473 | 126,681 | 126,681 | | |
| CABLE & WIRELESS PUB | SPONSORED | 12683020 | 8,549,865 | 415,042 | 43,150 | 371,892 | |
| CABLEVISION SYS CORP | CL A | 12686C10 | 42,516,155 | 604,266 | 599,196 | 2,543 | 2,5 |
| CABLEVISION SYS CORP | CL A RAINB | 12686C84 | 6,624,254 | 254,779 | 254,779 | | |
| CABLETRON SYS INC | COM | 12692010 | 42,767,744 | 3,315,329 | 3,293,826 | 21,283 | 2 |
| CABLE DESIGN TECHNOL | COM | 12692410 | 7,354,255 | 548,825 | 548,425 | 400 | |
| CACHEFLOW INC | COM | 12694610 | 506,013 | 114,044 | 113,794 | 200 | |
| CABOT CORP | COM | 12705510 | 87,419,556 | 2,775,224 | 986,561 | 34,924 | 1,753,7 |
| CABOT INDUSTRIAL TRU | COM | 12707210 | 11,006,221 | 567,331 | 567,331 | | |
| CABOT MICROELECTRONI | COM | 12709P10 | 32,866,023 | 742,735 | 282,767 | 15,256 | 444,7 |
| CABOT OIL & GAS CORP | CL A | 12709710 | 7,052,427 | 261,201 | 206,783 | 14,432 | 39,9 |
| CACI INTL INC | CL A | 12719030 | 2,143,881 | 79,403 | 79,403 | | |
| CADENCE DESIGN SYSTE | COM | 12738710 | 48,989,569 | 2,649,517 | 2,639,307 | 6,530 | 3,6 |
| CADIZ INC | COM | 12753710 | 2,824,353 | 284,226 | 284,226 | | |
| CADMUS COMMUNICATION | COM | 12758710 | 266,846 | 25,115 | 25,115 | | |
| CAL DIVE INTL INC | COM | 12791410 | 4,634,540 | 182,642 | 181,242 | 1,400 | |
| CALGON CARBON CORP | COM | 12960310 | 2,017,752 | 269,753 | 269,753 | | |
| CALIFORNIA AMPLIFIER | COM | 12990010 | 489,833 | 97,363 | 97,030 | 333 | |
| CALIFORNIA WTR SVC G | COM | 13078810 | 2,921,804 | 102,161 | 102,161 | | |
| CALIPER TECHNOLOGIES | COM | 13087610 | 754,843 | 46,812 | 46,455 | 357 | |
| CALLAWAY GOLF CO | COM | 13119310 | 29,066,049 | 1,308,692 | 1,307,232 | 1,260 | 2 |
| CALLON PETE CO DEL | COM | 13123X10 | 606,681 | 49,124 | 49,124 | | |
| CALPINE CORP | COM | 13134710 | 271,388,154 | 4,928,058 | 4,920,133 | 7,425 | 5 |
| Page Total | | | 1,362,334,537 | | | | |

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|----------------------|------------|----------|-------------|-----------|-----------|-----------|-----------|
| CAMBREX CORP | COM | 13201110 | 11,510,845 | 277,036 | 247,336 | 29,600 | 100 |
| CAMBRIDGE TECH PARTN | COM | 13252410 | 1,382,002 | 368,534 | 368,534 | | |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 12,898,273 | 387,918 | 387,918 | | |
| CAMINUS CORP | COM | 13376610 | 668,167 | 32,694 | 32,694 | | |
| CAMPBELL SOUP CO | COM | 13442910 | 232,719,619 | 7,791,082 | 7,759,843 | 11,087 | 20,152 6, |
| CANON INC | ADR | 13800630 | 21,779,669 | 595,887 | 68,600 | 527,287 | |
| CAPITAL CITY BK GROU | COM | 13967410 | 705,160 | 27,997 | 27,997 | | |
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 5,048,496 | 315,531 | 315,431 | 100 | |
| CAPITAL ONE FINL COR | COM | 14040H10 | 204,339,900 | 3,681,800 | 3,628,948 | 49,687 | 3,165 3, |
| CAPITOL FED FINL | COM | 14057C10 | 5,097,066 | 319,826 | 319,826 | | |
| CAPSTONE TURBINE COR | COM | 14067D10 | 1,270,519 | 44,776 | 44,776 | | |
| CAPSTEAD MTG CORP | COM NEW | 14067E40 | 1,845,061 | 137,897 | 137,897 | | |
| CARBO CERAMICS INC | COM | 14078110 | 1,178,482 | 34,918 | 34,618 | 300 | |
| CARAUSTAR INDS INC | COM | 14090910 | 6,253,811 | 778,709 | 225,533 | 553,176 | |
| CARDINAL HEALTH INC | COM | 14149Y10 | 578,754,533 | 5,981,959 | 5,860,130 | 103,100 | 18,729 5, |
| CARDIODYNAMICS INTL | COM | 14159710 | 667,087 | 184,024 | 184,024 | | |
| CAREER EDUCATION COR | COM | 14166510 | 10,605,011 | 211,045 | 210,705 | 340 | |
| CAREMARK RX INC | COM | 14170510 | 22,794,402 | 1,748,037 | 1,746,125 | 1,450 | 462 1, |
| CARLISLE COS INC | COM | 14233910 | 11,106,490 | 340,481 | 340,181 | 200 | 100 |
| CARLTON COMMUNICATIO | ADR | 14287220 | 379,288 | 13,200 | 13,200 | | |
| CARNIVAL CORP | COM | 14365810 | 241,502,155 | 8,727,942 | 8,677,025 | 42,017 | 8,900 7, |
| CARPENTER TECHNOLOGY | COM | 14428510 | 50,034,019 | 1,783,744 | 225,260 | 1,558,484 | |
| CARRAMERICA RLTY COR | COM | 14441810 | 17,055,234 | 597,800 | 597,310 | 490 | |
| CARREKER CORP | COM | 14443310 | 9,362,497 | 492,763 | 492,763 | | |
| CARRIER ACCESS CORP | COM | 14446010 | 419,385 | 79,883 | 79,883 | | |
| CARTER WALLACE INC | COM | 14628510 | 9,068,211 | 364,039 | 364,039 | | |

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|----------------------|-----------|----------|---------------|-----------|-----------|---------|-----------|
| CASCADE CORP | COM | 14719510 | 469,169 | 36,740 | 36,740 | | |
| CASCADE NAT GAS CORP | COM | 14733910 | 1,602,521 | 78,748 | 78,748 | | |
| CASELLA WASTE SYS IN | CL A | 14744810 | 1,130,548 | 126,502 | 126,502 | | |
| CASEYS GEN STORES IN | COM | 14752810 | 4,261,568 | 357,005 | 356,485 | 520 | |
| CASH AMER INTL INC | COM | 14754D10 | 1,031,918 | 169,167 | 169,167 | | |
| CASINO DATA SYS | COM | 14758310 | 315,237 | 35,900 | 900 | | 35,000 |
| CASS INFORMATION SYS | COM | 14808P10 | 982,952 | 53,494 | | | 53,494 |
| CATALINA MARKETING C | COM | 14886710 | 17,170,382 | 527,184 | 524,784 | 500 | 1,900 |
| CATALYTICA ENERGY SY | COM | 14888410 | 371,673 | 17,752 | 17,752 | | |
| CATELLUS DEV CORP | COM | 14911110 | 18,193,801 | 1,155,162 | 1,037,892 | 117,270 | 1, |
| CATERPILLAR INC DEL | COM | 14912310 | 357,019,614 | 8,044,606 | 7,942,456 | 66,645 | 35,505 7, |
| CATHAY BANCORP INC | COM | 14915010 | 3,719,229 | 76,488 | 69,488 | | 7,000 |
| CATO CORP NEW | CL A | 14920510 | 1,862,838 | 123,678 | 123,678 | | |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 715,950 | 32,250 | 25,250 | 7,000 | |
| CELL GENESYS INC | COM | 15092110 | 3,817,703 | 267,909 | 267,709 | 200 | |
| Page Total | | | 1,871,110,485 | | | | |

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| | | | | | | | |
|-----------------------|------------|----------|-------------|------------|------------|---------|----------|
| CELERITEK INC | COM | 15092610 | 1,033,260 | 81,040 | 81,040 | | |
| CELL THERAPEUTICS IN | COM | 15093410 | 3,983,466 | 222,081 | 222,081 | | |
| CELGENE CORP | COM | 15102010 | 10,767,750 | 430,710 | 429,790 | 820 | 100 |
| CELL PATHWAYS INC NE | COM | 15114R10 | 648,923 | 158,506 | 158,506 | | |
| CELSION CORPORATION | COM | 15117N10 | 303,888 | 237,413 | 237,413 | | |
| CENDANT CORP | COM | 15131310 | 210,559,465 | 14,431,766 | 14,352,731 | 45,265 | 33,770 1 |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 1,265,395 | 119,096 | 119,096 | | |
| CENTER TR INC | COM | 15184510 | 258,661 | 65,985 | 65,985 | | |
| CENTERPOINT PPTYS TR | SH BEN INT | 15189510 | 16,523,150 | 354,194 | 310,714 | 43,480 | |
| CENTEX CONSTRUCTION | COM | 15231R10 | 3,505,418 | 124,748 | 109,548 | 200 | 15,000 |
| CENTEX CORP | COM | 15231210 | 51,095,220 | 1,226,776 | 1,225,176 | 1,500 | 100 |
| CENTILLIUM COMMUNICA | COM | 15231910 | 1,161,930 | 47,548 | 47,548 | | |
| CENTRAL GARDEN & PET | COM | 15352710 | 1,027,624 | 120,897 | 120,897 | | |
| CENTRAL PKG CORP | COM | 15478510 | 1,898,078 | 104,290 | 104,190 | 100 | |
| CENTRAL VT PUB SVC C | COM | 15577110 | 312,419 | 18,946 | 18,946 | | |
| CENTURA BKS INC | COM | 15640T10 | 13,338,346 | 269,734 | 268,774 | 860 | 100 |
| CENTURY ALUM CO | COM | 15643110 | 1,175,664 | 73,479 | 73,479 | | |
| CENTURY BUSINESS SVC | COM | 15649010 | 1,321,480 | 528,592 | 478,592 | 50,000 | |
| CENTURY SOUTH BKS IN | COM | 15668310 | 2,413,674 | 74,699 | 74,699 | | |
| CENTURYTEL INC | COM | 15670010 | 84,642,300 | 2,944,080 | 2,623,732 | 252,070 | 68,278 |
| CEPHALON INC | COM | 15670810 | 12,014,346 | 249,976 | 247,048 | 2,868 | 60 |
| CERIDIAN CORP | COM | 15677T10 | 32,841,773 | 1,775,231 | 1,775,231 | | |
| CERIDIAN CORP NEW | COM | 15677910 | 567,901 | 40,420 | 40,420 | | |
| CERNER CORP | COM | 15678210 | 22,166,017 | 647,183 | 646,783 | 400 | |
| CERUS CORP | COM | 15708510 | 3,363,648 | 76,230 | 76,230 | | |
| CHAMPION ENTERPRISES | COM | 15849610 | 1,919,209 | 372,662 | 372,662 | | |
| CHAMPIONSHIP AUTO RA | COM | 15871110 | 1,399,469 | 86,387 | 80,047 | 240 | 6,100 |
| CHARLES RIV LABS INT | COM | 15986410 | 979,902 | 39,592 | 16,592 | 23,000 | |
| CHARTER ONE FINL INC | COM | 16090310 | 109,090,415 | 3,854,785 | 3,838,740 | 15,655 | 390 |
| CHARTER MUN MTG ACCE | SH BEN INT | 16090810 | 2,063,147 | 135,466 | 135,466 | | |
| CHARMING SHOPPES INC | COM | 16113310 | 3,896,438 | 751,193 | 751,193 | | |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 14,940,350 | 660,347 | 658,627 | 1,720 | |
| CHARTERED SEMICONDUCT | ADR | 16133R10 | 9,991,071 | 415,481 | 32,400 | 383,081 | |
| CHATEAU CMNTYS INC | COM | 16172610 | 7,043,137 | 232,831 | 232,831 | | |
| CHEAP TICKETS INC | COM | 16267210 | 678,468 | 66,192 | 66,192 | | |
| CHECKFREE CORP NEW | COM | 16281310 | 17,882,477 | 607,483 | 606,608 | 575 | 300 |
| CHECKPOINT SYS INC | COM | 16282510 | 2,813,576 | 297,733 | 297,733 | | |
| CHEESECAKE FACTORY I | COM | 16307210 | 12,795,814 | 347,599 | 345,024 | 2,475 | 100 |
| CHELSEA PPTY GROUP I | COM | 16342110 | 16,504,504 | 391,102 | 344,042 | 47,060 | |

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|---------------|-----|----------|-------------|---------|---------|----|
| CHEMED CORP | COM | 16359610 | 2,531,572 | 72,851 | 72,771 | 80 |
| CHEMFIRST INC | COM | 16361A10 | 3,059,366 | 114,798 | 114,798 | |
| Page Total | | | 685,778,711 | | | |

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|----------------------|-------|----------|----------------|-------------|-------------|-----------------------|
| CHEMICAL FINL CORP | COM | 16373110 | 2,546,797 | 113,191 | 113,191 | |
| CHESAPEAKE CORP | COM | 16515910 | 2,923,706 | 126,294 | 126,194 | 100 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 8,434,483 | 953,049 | 952,249 | 800 |
| CHEVRON CORPORATION | COM | 16675110 | 1,123,504,165 | 12,796,175 | 12,534,262 | 124,641 137,272 |
| CHICOS FAS INC | COM | 16861510 | 3,556,197 | 108,381 | 108,381 | |
| CHILDRENS PL RETAIL | COM | 16890510 | 3,368,688 | 140,362 | 140,162 | 200 |
| CHOICE HOTELS INTL I | COM | 16990510 | 5,536,128 | 404,097 | 403,947 | 150 |
| CHIQUITA BRANDS INTL | COM | 17003210 | 359,061 | 276,201 | 276,201 | |
| CHIRON CORP | COM | 17004010 | 146,906,399 | 3,348,294 | 3,340,427 | 7,067 800 |
| CHITTENDEN CORP | COM | 17022810 | 7,399,641 | 237,168 | 223,529 | 5,339 8,300 |
| CHOICE ONE COMMUNICA | COM | 17038P10 | 494,731 | 79,963 | 79,358 | 605 |
| CHOICEPOINT INC | COM | 17038810 | 20,899,959 | 618,342 | 616,566 | 1,626 150 |
| CHRIS CRAFT INDS INC | COM | 17052010 | 15,547,925 | 245,817 | 245,422 | 295 100 |
| CHROMAVISION MED SYS | COM | 17111P10 | 455,581 | 97,201 | 97,201 | |
| CHUBB CORP | COM | 17123210 | 252,732,873 | 3,488,858 | 3,418,389 | 29,757 40,712 |
| CHURCH & DWIGHT INC | COM | 17134010 | 10,110,860 | 465,295 | 465,195 | 100 |
| CHURCHILL DOWNS INC | COM | 17148410 | 2,517,350 | 82,401 | 82,401 | |
| CIBER INC | COM | 17163B10 | 1,729,823 | 354,472 | 352,488 | 1,984 |
| CIENA CORP | COM | 17177910 | 77,660,260 | 1,860,126 | 1,855,706 | 4,200 220 |
| CINCINNATI FINL CORP | COM | 17206210 | 114,186,879 | 3,009,908 | 3,000,888 | 8,440 580 |
| CINERGY CORP | COM | 17247410 | 105,298,755 | 3,138,562 | 3,133,094 | 4,688 780 |
| CIRCUIT CITY STORE I | CIRCT | | | | | |
| | CITY | 17273710 | 39,982,659 | 3,771,949 | 3,766,879 | 4,810 260 |
| CISCO SYS INC | COM | 17275R10 | 2,396,404,926 | 151,556,092 | 146,348,982 | 3,530,175 1,676,935 1 |
| CIRRUS LOGIC CORP | COM | 17275510 | 12,863,266 | 861,168 | 858,498 | 540 2,130 |
| CITADEL COMMUNICATIO | COM | 17285320 | 7,296,633 | 293,332 | 293,012 | 220 100 |
| CINTAS CORP | COM | 17290810 | 94,532,628 | 2,398,088 | 2,384,466 | 2,672 10,950 |
| CITIGROUP INC | COM | 17296710 | 9,572,047,300 | 212,806,743 | 210,642,986 | 1,635,451 528,306 |
| CITIZENS BKG CORP MI | COM | 17442010 | 9,690,023 | 363,099 | 362,099 | 1,000 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 63,168,015 | 4,993,519 | 4,970,263 | 23,056 200 |
| CITRIX SYS INC | COM | 17737610 | 73,498,057 | 3,479,198 | 3,472,958 | 6,020 220 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 1,088,918 | 52,478 | 52,478 | |
| CITY HLDG CO | COM | 17783510 | 256,465 | 28,697 | 28,497 | 200 |
| CITY NATL CORP | COM | 17856610 | 16,895,291 | 439,867 | 439,767 | 100 |
| CLAIRES STORES INC | COM | 17958410 | 9,035,867 | 510,501 | 509,221 | 1,080 200 |
| CLARCOR INC | COM | 17989510 | 4,516,257 | 195,509 | 195,409 | 100 |
| CLARENT CORP DEL | COM | 18046110 | 2,269,272 | 189,106 | 189,106 | |
| CLARUS CORP | COM | 18270710 | 662,432 | 103,911 | 103,911 | |
| CLAYTON HOMES INC | COM | 18419010 | 16,592,536 | 1,376,974 | 1,375,404 | 650 920 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 579,831,189 | 10,648,874 | 10,581,477 | 63,521 3,876 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 1,478,052 | 82,114 | 82,014 | 100 |
| CLOROX CO DEL | COM | 18905410 | 144,310,746 | 4,588,577 | 4,574,342 | 7,295 6,940 |
| Page Total | | | 14,952,590,793 | | | |

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|------------------|-----|----------|---------|--------|--------|-----|
| CLOSURE MED CORP | COM | 18909310 | 821,814 | 48,342 | 48,342 | |
| COACH INC | COM | 18975410 | 575,309 | 19,900 | 19,800 | 100 |

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|----------------------|------------|----------|---------------|------------|------------|-----------|-----------|
| COACHMEN INDS INC | COM | 18987310 | 1,120,173 | 125,159 | 125,159 | | |
| COCA COLA BOTTLING C | COM | 19109810 | 1,218,164 | 30,125 | 30,125 | | |
| COCA COLA CO | COM | 19121610 | 2,310,019,352 | 51,151,890 | 48,386,501 | 1,242,744 | 1,522,645 |
| COCA COLA ENTERPRISE | COM | 19121910 | 120,079,683 | 6,753,638 | 6,743,653 | 9,035 | 950 |
| COGNEX CORP | COM | 19242210 | 5,951,038 | 240,446 | 227,886 | 460 | 12,100 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 3,579,422 | 119,068 | 119,068 | | |
| COHERENT INC | COM | 19247910 | 7,540,093 | 212,397 | 212,087 | 310 | |
| COHU INC | COM | 19257610 | 2,555,358 | 164,205 | 164,185 | 20 | |
| COINSTAR INC | COM | 19259P30 | 2,714,823 | 162,079 | 162,039 | 40 | |
| COLDWATER CREEK INC | COM | 19306810 | 565,007 | 25,078 | 25,078 | | |
| COLE KENNETH PRODINS | CL A | 19329410 | 1,524,020 | 61,083 | 61,083 | | |
| COLLATERAL THERAPEUT | COM | 19392110 | 469,712 | 48,959 | 48,959 | | |
| COLGATE PALMOLIVE CO | COM | 19416210 | 604,178,689 | 10,933,382 | 10,700,131 | 174,102 | 59,149 |
| COLLINS & AIKMAN COR | COM | 19483010 | 2,108,396 | 481,369 | 481,369 | | |
| COLONIAL BANCGROUP I | COM | 19549330 | 15,248,649 | 1,172,973 | 1,158,601 | 14,372 | |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 5,587,699 | 208,108 | 208,108 | | |
| COLUMBIA FINL KY INC | COM | 19764R10 | 216,800 | 27,100 | 27,100 | | |
| COLUMBIA LABS INC | COM | 19777910 | 972,585 | 161,559 | 161,559 | | |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 2,866,765 | 63,028 | 62,728 | 300 | |
| COLUMBUS MCKINNON CO | COM | 19933310 | 622,202 | 79,647 | 79,647 | | |
| COMFORT SYS USA INC | COM | 19990810 | 494,605 | 202,707 | 202,527 | 180 | |
| COMCAST CORP | CL A | 20030010 | 1,620,008 | 39,333 | 38,033 | 700 | 600 |
| COMCAST CORP | CL A SPL | 20030020 | 764,046,931 | 18,218,922 | 17,645,661 | 502,794 | 70,467 |
| COMDISCO INC | COM | 20033610 | 29,785,392 | 3,723,174 | 3,721,154 | 1,620 | 400 |
| COMERICA INC | COM | 20034010 | 215,206,581 | 3,499,294 | 3,334,178 | 158,296 | 6,820 |
| COMMERCE BANCORP INC | COM | 20051910 | 14,348,220 | 239,137 | 238,222 | 768 | 147 |
| COMMERCE BANCSHARES | COM | 20052510 | 16,631,640 | 446,487 | 406,286 | 37,921 | 2,280 |
| COMMERCE GROUP INC M | COM | 20064110 | 9,200,320 | 287,510 | 250,210 | 37,300 | |
| COMMERCE ONE INC DEL | COM | 20069310 | 11,330,053 | 1,214,368 | 1,097,663 | 76,026 | 40,679 |
| COMMERCIAL FEDERAL C | COM | 20164710 | 9,583,603 | 429,758 | 429,658 | | 100 |
| COMMERCIAL METALS CO | COM | 20172310 | 2,533,393 | 100,932 | 100,932 | | |
| COMMERCIAL NET LEASE | COM | 20221810 | 3,385,880 | 286,939 | 286,919 | 20 | |
| COMMONWEALTH TEL ENT | COM | 20334910 | 3,453,691 | 100,107 | 99,807 | 300 | |
| COMMSCOPE INC | COM | 20337210 | 7,584,412 | 454,701 | 454,001 | 400 | 300 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 1,267,993 | 44,491 | 44,491 | | |
| COMMUNITY FIRST BANK | COM | 20390210 | 7,268,389 | 360,053 | 360,053 | | |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 922,325 | 39,500 | 39,500 | | |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 589,465 | 23,962 | 23,962 | | |
| COMPANIA ANONIMA NAC | SPON ADR D | 20442110 | 351,461 | 18,070 | 18,070 | | |
| Page Total | | | 4,190,140,115 | | | | |

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| | | | | | | | |
|----------------------|-------------|----------|-------------|------------|------------|-----------|--------|
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 407,880 | 30,900 | 30,900 | | |
| COMPASS BANCSHARES I | COM | 20449H10 | 25,387,237 | 1,187,707 | 1,184,827 | 2,480 | 400 |
| COMPAQ COMPUTER CORP | COM | 20449310 | 574,290,826 | 31,554,441 | 31,373,010 | 130,361 | 51,070 |
| COMPLETE BUSINESS SO | COM | 20452F10 | 1,614,222 | 174,134 | 174,094 | 40 | |
| COMPUCREDIT CORP | COM | 20478N10 | 775,753 | 103,008 | 103,008 | | |
| COMPUTER ASSOC INTL | COM | 20491210 | 311,373,496 | 11,447,555 | 11,426,706 | 19,897 | 952 |
| COMPUTER NETWORK TEC | COM | 20492510 | 2,478,794 | 222,813 | 221,103 | 1,710 | |
| COMPUTER SCIENCES CO | COM | 20536310 | 106,269,394 | 3,284,989 | 3,174,234 | 49,573 | 61,182 |
| COMPX INTERNATIONAL | CL A | 20563P10 | 620,828 | 53,290 | 53,190 | 100 | |
| COMPUWARE CORP | COM | 20563810 | 64,428,760 | 6,608,078 | 6,594,843 | 12,595 | 640 |
| COMSTOCK RES INC | COM NEW | 20576820 | 1,905,367 | 169,366 | 150,815 | 18,551 | |
| COMVERSE TECHNOLOGY | COM PAR \$0 | 20586240 | 188,905,928 | 3,207,776 | 3,203,066 | 4,290 | 420 |
| CONAGRA FOODS INC | COM | 20588710 | 647,541,760 | 35,501,193 | 30,559,562 | 4,915,491 | 26,140 |
| COMPUTER HORIZONS CO | COM | 20590810 | 781,567 | 223,305 | 223,305 | | |
| COM21 INC | COM | 20593710 | 291,086 | 145,543 | 145,543 | | |

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|----------------------|---------|----------|---------------|------------|------------|-----------|--------|
| CONCORD CAMERA CORP | COM | 20615610 | 1,159,396 | 164,174 | 164,174 | | |
| CONCORD COMMUNICATIO | COM | 20618610 | 921,733 | 112,585 | 112,585 | | |
| CONCORD EFS INC | COM | 20619710 | 139,517,516 | 3,450,244 | 3,442,474 | 7,210 | 560 |
| CONCURRENT COMPUTER | COM | 20671020 | 2,603,018 | 416,483 | 416,133 | 350 | |
| CONECTIV INC | COM | 20682910 | 26,389,271 | 1,207,747 | 1,204,120 | 2,640 | 987 |
| CONEXANT SYSTEMS INC | COM | 20714210 | 38,040,608 | 4,256,530 | 4,200,276 | 26,989 | 29,265 |
| CONMED CORP | COM | 20741010 | 2,136,702 | 111,362 | 111,002 | 360 | |
| CONNECTICUT BANCSHAR | COM | 20754010 | 242,150 | 11,600 | 11,600 | | |
| CONNETICS CORP | COM | 20819210 | 860,580 | 170,008 | 170,008 | | |
| CONOCO INC | CL A | 20825130 | 13,338,789 | 474,690 | 470,900 | 3,390 | 400 |
| CONOCO INC | CL B | 20825140 | 307,047,470 | 10,868,937 | 10,815,122 | 34,322 | 19,493 |
| CONSECO INC | COM | 20846410 | 98,138,660 | 6,095,569 | 6,076,895 | 13,260 | 5,414 |
| CONSOL ENERGY INC | COM | 20854P10 | 14,527,674 | 421,092 | 421,092 | | |
| CONSOLIDATED EDISON | COM | 20911510 | 302,308,979 | 8,148,490 | 4,058,907 | 4,083,635 | 5,948 |
| CONSOLIDATED STORES | COM | 21014910 | 20,798,535 | 2,069,506 | 2,067,131 | 2,375 | |
| CONSTELLATION BRANDS | CL A | 21036P10 | 14,021,241 | 195,418 | 195,393 | 25 | |
| CONSTELLATION ENERGY | COM | 21037110 | 131,595,767 | 2,984,031 | 2,964,535 | 12,476 | 7,020 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 13,152,034 | 317,682 | 317,382 | 300 | |
| CONVERA CORP | CL A | 21191910 | 804,514 | 93,277 | 93,277 | | |
| CONVERGYS CORP | COM | 21248510 | 92,550,786 | 2,565,866 | 2,297,628 | 195,337 | 72,901 |
| COOPER CAMERON CORP | COM | 21664010 | 37,071,810 | 686,515 | 685,655 | 760 | 100 |
| COOPER COS INC | COM NEW | 21664840 | 10,076,364 | 212,806 | 211,506 | 1,300 | |
| COOPER INDS INC | COM | 21666910 | 77,419,222 | 2,314,476 | 2,291,814 | 13,762 | 8,900 |
| COOPER TIRE & RUBR C | COM | 21683110 | 16,915,824 | 1,490,381 | 1,485,576 | 3,805 | 1,000 |
| COORS ADOLPH CO | CL B | 21701610 | 46,690,392 | 713,484 | 712,699 | 785 | |
| COORSTEK INC | COM | 21702010 | 887,964 | 32,217 | 32,217 | | |
| Page Total | | | 3,336,289,897 | | | | |

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|----------------------|------------|----------|-------------|------------|------------|---------|---------|
| COPART INC | COM | 21720410 | 6,439,412 | 314,271 | 313,971 | 300 | |
| COPPER MTN NETWORKS | COM | 21751010 | 910,923 | 268,709 | 267,272 | 1,437 | |
| COR THERAPEUTICS INC | COM | 21775310 | 11,953,777 | 531,279 | 529,859 | 1,220 | 200 |
| CORINTHIAN COLLEGES | COM | 21886810 | 2,933,661 | 72,886 | 72,886 | | |
| CORIXA CORP | COM | 21887F10 | 2,302,072 | 287,759 | 287,339 | 320 | 100 |
| CORN PRODS INTL INC | COM | 21902310 | 7,103,380 | 276,827 | 270,684 | 1,589 | 4,554 |
| CORNERSTONE RLTY INC | COM | 21922V10 | 4,064,285 | 384,148 | 384,148 | | |
| CORNING INC | COM | 21935010 | 374,129,904 | 18,082,644 | 17,545,829 | 422,457 | 114,358 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 13,245,602 | 438,785 | 438,585 | 200 | |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 563,885 | 59,294 | 59,294 | | |
| CORRECTIONS CORP AME | COM | 22025Y10 | 787,244 | 984,056 | 984,056 | | |
| CORUS BANKSHARES INC | COM | 22087310 | 5,190,525 | 101,775 | 101,775 | | |
| CORVEL CORP | COM | 22100610 | 1,342,835 | 37,960 | 37,960 | | |
| CORVIS CORP | COM | 22100910 | 1,448,371 | 205,998 | 205,958 | 40 | |
| COST PLUS INC CALIF | COM | 22148510 | 3,825,893 | 165,896 | 165,856 | 40 | |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 339,042,010 | 8,638,013 | 8,615,861 | 17,936 | 4,216 |
| COSTAR GROUP INC | COM | 22160N10 | 1,731,367 | 90,529 | 90,529 | | |
| COUNTRYWIDE CR INDS | COM | 22237210 | 111,382,999 | 2,257,001 | 2,252,771 | 4,130 | 100 |
| COUSINS PPTYS INC | COM | 22279510 | 10,605,965 | 424,069 | 424,069 | | |
| COVANTA ENERGY CORP | COM | 22281N10 | 9,738,187 | 579,654 | 579,454 | 200 | |
| COVAD COMMUNICATIONS | COM | 22281420 | 1,262,022 | 939,005 | 938,255 | 750 | |
| COVANCE INC | COM | 22281610 | 8,525,101 | 663,432 | 662,246 | 1,186 | |
| COVENTRY HEALTH CARE | COM | 22286210 | 15,389,311 | 929,194 | 928,754 | 440 | |
| COX COMMUNICATIONS I | CL A | 22404410 | 80,021,004 | 1,798,629 | 1,788,231 | 5,530 | 4,868 |
| COX RADIO INC | CL A | 22405110 | 4,193,827 | 199,611 | 199,438 | 173 | |
| CRANE CO | COM | 22439910 | 29,716,042 | 1,140,731 | 1,130,538 | 4,960 | 5,233 |
| CRAWFORD & CO | CL B | 22463310 | 3,669,590 | 272,832 | 272,832 | | |
| CREDENCE SYS CORP | COM | 22530210 | 9,780,550 | 477,100 | 476,600 | 300 | 200 |

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|----------------------|------------|----------|---------------|-----------|-----------|-------|-------|
| CREDIT ACCEP CORP MI | COM | 22531010 | 691,096 | 130,101 | 130,101 | | |
| CREDIT SUISSE FIRST | COM CSFBDI | 22541L10 | 556,979 | 122,413 | 122,313 | 100 | |
| CREE INC | COM | 22544710 | 5,385,562 | 359,757 | 359,337 | 320 | 100 |
| CRESCENT REAL ESTATE | COM | 22575610 | 21,486,503 | 946,542 | 945,382 | 1,160 | |
| CRESTLINE CAP CORP | COM | 22615310 | 2,992,825 | 110,233 | 110,193 | 40 | |
| CRITICAL PATH INC | COM | 22674V10 | 574,730 | 282,979 | 282,519 | 360 | 100 |
| CROMPTON CORP | COM | 22711610 | 14,041,787 | 1,253,731 | 1,246,833 | 4,412 | 2,486 |
| CROSS TIMBERS OIL CO | COM | 22757310 | 17,255,922 | 697,209 | 696,159 | 1,050 | |
| CROSSMANN CMNTYS INC | COM | 22764E10 | 1,909,953 | 73,285 | 73,285 | | |
| CROSSROADS SYS INC | COM | 22765D10 | 369,061 | 65,611 | 65,511 | 100 | |
| CROWN AMERN RLTY TR | SH BEN INT | 22818610 | 598,866 | 88,721 | 88,721 | | |
| CROWN CASTLE INTL CO | COM | 22822710 | 10,790,764 | 728,515 | 726,585 | 1,730 | 200 |
| CROWN CORK & SEAL IN | COM | 22825510 | 4,002,586 | 988,293 | 984,473 | 3,820 | |
| Page Total | | | 1,141,956,378 | | | | |

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| | | | | | | | |
|----------------------|------|----------|-------------|-----------|-----------|--------|--------|
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 1,349,019 | 71,001 | 71,001 | | |
| CRYOLIFE INC | COM | 22890310 | 2,869,517 | 110,664 | 110,664 | | |
| CUBIC CORP | COM | 22966910 | 982,668 | 38,536 | 38,536 | | |
| CUBIST PHARMACEUTICA | COM | 22967810 | 5,319,783 | 217,134 | 213,034 | 4,100 | |
| CULLEN FROST BANKERS | COM | 22989910 | 14,120,795 | 412,286 | 411,286 | 900 | 100 |
| CUMMINS ENGINE INC | COM | 23102110 | 33,730,553 | 898,523 | 896,843 | 1,680 | |
| CUMULUS MEDIA INC | CL A | 23108210 | 1,421,490 | 245,890 | 237,790 | 8,100 | |
| CURAGEN CORP | COM | 23126R10 | 5,270,301 | 224,871 | 224,271 | 300 | 300 |
| CURTISS WRIGHT CORP | COM | 23156110 | 1,880,688 | 38,978 | 38,978 | | |
| CYBER-CARE INC | COM | 23243T10 | 872,849 | 297,191 | 293,791 | 3,400 | |
| CYBERSOURCE CORP | COM | 23251J10 | 275,821 | 157,612 | 157,612 | | |
| CYBERONICS INC | COM | 23251P10 | 4,250,965 | 262,616 | 214,266 | 48,350 | |
| CYBEROPTICS CORP | COM | 23251710 | 1,150,516 | 109,573 | 109,573 | | |
| CYGNUS INC | COM | 23256010 | 1,253,973 | 167,868 | 165,868 | | 2,000 |
| CYLINK CORP | COM | 23256510 | 239,408 | 119,704 | 119,704 | | |
| CYMER INC | COM | 23257210 | 5,004,057 | 231,348 | 230,988 | 260 | 100 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 21,396,138 | 1,206,776 | 1,203,986 | 2,370 | 420 |
| CYTEC INDS INC | COM | 23282010 | 14,486,200 | 452,411 | 450,731 | 680 | 1,000 |
| CYTOGEN CORP | COM | 23282410 | 1,896,196 | 583,445 | 574,445 | 1,000 | 8,000 |
| CYTYC CORP | COM | 23294610 | 11,453,673 | 694,162 | 668,080 | 26,082 | |
| DDI CORP | COM | 23316210 | 7,435,192 | 440,604 | 440,604 | | |
| DMC STRATEX NETWORKS | COM | 23322L10 | 3,657,303 | 440,639 | 438,489 | 2,050 | 100 |
| DQE INC | COM | 23329J10 | 20,673,209 | 709,201 | 706,209 | 1,892 | 1,100 |
| DPL INC | COM | 23329310 | 38,716,685 | 1,377,818 | 1,370,893 | 6,425 | 500 |
| D R HORTON INC | COM | 23331A10 | 9,806,789 | 463,678 | 463,145 | 533 | |
| DSP GROUP INC | COM | 23332B10 | 5,260,824 | 339,408 | 339,008 | 200 | 200 |
| DST SYS INC DEL | COM | 23332610 | 50,001,462 | 1,037,590 | 1,019,920 | 1,370 | 16,300 |
| DTE ENERGY CO | COM | 23333110 | 110,328,425 | 2,772,071 | 2,768,446 | 2,800 | 825 |
| DVI INC | COM | 23334310 | 1,300,923 | 84,366 | 63,366 | 21,000 | |
| DAL-TILE INTL INC | COM | 23426R10 | 6,526,327 | 433,643 | 432,473 | 1,170 | |
| DALLAS SEMICONDUCTOR | COM | 23520410 | 17,174,142 | 660,290 | 646,640 | 8,950 | 4,700 |
| DANA CORP | COM | 23581110 | 50,704,021 | 2,951,340 | 2,931,730 | 5,289 | 14,321 |
| DANAHER CORP DEL | COM | 23585110 | 138,179,638 | 2,532,618 | 2,521,928 | 10,340 | 350 |
| DANIELSON HLDG CORP | COM | 23627410 | 241,040 | 52,400 | 12,400 | 40,000 | |
| DARDEN RESTAURANTS I | COM | 23719410 | 58,756,146 | 2,473,943 | 2,463,838 | 3,205 | 6,900 |
| DATA BROADCASTING CO | COM | 23759610 | 3,733,984 | 491,702 | 491,702 | | |
| DATA RETURN CORP | COM | 23785M10 | 254,778 | 84,926 | 84,826 | 100 | |
| DATASCOPE CORP | COM | 23811310 | 3,537,387 | 97,753 | 97,353 | 400 | |
| DATASTREAM SYS INC | COM | 23812410 | 1,145,206 | 120,548 | 120,548 | | |
| DAVITA INC | COM | 23918K10 | 23,859,039 | 1,405,126 | 1,404,466 | 660 | |
| DAVOX CORP | COM | 23920810 | 803,222 | 70,613 | 70,613 | | |

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|----------------------|------------|----------|---------------|------------|------------|-----------|--------|
| DEAN FOODS CO | COM | 24236110 | 13,281,923 | 392,260 | 391,680 | 380 | |
| DEB SHOPS INC | COM | 24272810 | 201,504 | 11,273 | 11,273 | | |
| DEERE & CO | COM | 24419910 | 165,459,726 | 4,553,102 | 4,542,582 | 8,165 | 2, |
| DEL MONTE FOODS CO | COM | 24522P10 | 3,108,063 | 381,826 | 381,486 | 340 | |
| DELHAIZE AMER INC | CL A | 24668810 | 2,955,127 | 144,505 | 143,380 | 1,125 | |
| DELHAIZE AMER INC | CL B | 24668820 | 15,996,557 | 792,301 | 789,361 | 2,380 | |
| DELL COMPUTER CORP | COM | 24702510 | 1,333,685,094 | 51,920,625 | 51,422,189 | 397,226 | 101, |
| DELPHI AUTOMOTIVE SY | COM | 24712610 | 908,228,615 | 64,095,174 | 64,067,709 | 21,149 | 6, |
| DELPHI FINL GROUP IN | CL A | 24713110 | 3,944,792 | 133,270 | 118,934 | 300 | 14, |
| DELTA & PINE LD CO | COM | 24735710 | 7,240,507 | 300,436 | 300,156 | 280 | |
| DELTA AIR LINES INC | COM | 24736110 | 95,487,260 | 2,417,399 | 2,413,465 | 3,734 | |
| DELTIC TIMBER CORP | COM | 24785010 | 1,323,945 | 65,380 | 65,380 | | |
| DENBURY RES INC | COM NEW | 24791620 | 3,070,645 | 379,092 | 379,092 | | |
| DELUXE CORP | COM | 24801910 | 33,386,961 | 1,410,518 | 1,392,998 | 5,930 | 11, |
| DENDRITE INTL INC | COM | 24823910 | 3,346,574 | 239,041 | 238,981 | 60 | |
| DENTSPLY INTL INC NE | COM | 24903010 | 20,716,998 | 567,589 | 548,749 | 1,640 | 17, |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 388,061 | 16,734 | 16,734 | | |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 8,346,248 | 567,772 | 567,772 | | |
| DEVON ENERGY CORP NE | COM | 25179M10 | 129,676,584 | 2,228,120 | 2,216,233 | 4,868 | 7, |
| DEVRY INC DEL | COM | 25189310 | 20,692,490 | 688,602 | 686,982 | 1,320 | |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 12,935,465 | 319,789 | 46,905 | 272,884 | |
| DIAGNOSTIC PRODS COR | COM | 25245010 | 4,772,768 | 91,520 | 89,920 | | 1, |
| DIAL CORP NEW | COM | 25247D10 | 13,726,300 | 1,098,104 | 1,077,121 | 20,683 | |
| DIAMETRICS MED INC | COM | 25253210 | 716,780 | 173,765 | 173,765 | | |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 18,273,431 | 464,382 | 458,302 | 3,980 | 2, |
| DIAMONDCLUSTER INTL | CL A | 25278P10 | 1,404,019 | 161,623 | 157,623 | | 4, |
| DIEBOLD INC | COM | 25365110 | 19,808,984 | 721,376 | 700,844 | 1,605 | 18, |
| DIGENE CORP | COM | 25375210 | 1,140,867 | 74,811 | 74,811 | | |
| DIGEX INC DEL | CL A | 25375610 | 5,424,489 | 389,215 | 324,155 | 51,410 | 13, |
| DIGIMARC CORP | COM | 25380710 | 903,300 | 60,220 | 60,120 | 100 | |
| DIGITAL IS INC DEL | COM | 25385N10 | 1,047,923 | 578,324 | 578,324 | | |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 1,919,752 | 166,935 | 166,915 | 20 | |
| DIGITAL LIGHTWAVE IN | COM | 25385510 | 1,267,462 | 70,907 | 70,897 | 10 | |
| DIGITAL RIV INC | COM | 25388B10 | 709,077 | 147,356 | 147,256 | 100 | |
| DIGITAS INC | COM | 25388K10 | 539,098 | 115,020 | 82,720 | 30,300 | 2, |
| DIGITALTHINK INC | COM | 25388M10 | 462,630 | 44,326 | 44,326 | | |
| DIME CMNTY BANCSHARE | COM | 25392210 | 2,458,658 | 90,226 | 90,226 | | |
| DILLARDS INC | CL A | 25406710 | 39,689,481 | 1,809,001 | 1,806,891 | 2,010 | |
| DIME BANCORP INC NEW | COM | 25429Q10 | 62,589,016 | 1,911,115 | 1,903,585 | 7,430 | |
| DIONEX CORP | COM | 25454610 | 5,819,868 | 185,128 | 184,988 | 40 | |
| DISNEY WALT CO | COM DISNEY | 25468710 | 1,319,187,812 | 46,125,448 | 43,130,997 | 1,920,075 | 1,074, |
| Page Total | | | 4,285,334,854 | | | | |

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| | | | | | | | |
|----------------------|------|----------|------------|---------|---------|--------|-------|
| DIRECT FOCUS INC | COM | 25493110 | 11,087,275 | 443,491 | 443,236 | 255 | |
| DITECH COMMUNICATION | COM | 25500M10 | 2,777,638 | 245,548 | 155,112 | 90,436 | |
| DIVERSA CORP | COM | 25506410 | 908,604 | 60,073 | 60,066 | 7 | |
| DOBSON COMMUNICATION | CL A | 25606910 | 3,307,067 | 199,678 | 199,478 | 200 | |
| DOCUMENTUM INC | COM | 25615910 | 2,789,446 | 253,586 | 247,066 | 320 | 6,200 |

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|----------------------|-----------|----------|---------------|------------|------------|------------|-----------|
| DOLE FOOD INC | COM | 25660510 | 8,651,586 | 538,034 | 536,534 | 800 | 700 |
| DOLLAR GEN CORP | COM | 25666910 | 109,167,893 | 5,340,895 | 5,333,712 | 6,686 | 497 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 3,654,687 | 177,412 | 177,172 | 240 | |
| DOLLAR TREE STORES I | COM | 25674710 | 20,944,569 | 1,087,126 | 1,085,636 | 1,240 | 250 |
| DOMINION RES INC VA | COM | 25746U10 | 293,441,007 | 4,551,590 | 4,497,022 | 25,786 | 28,782 |
| DONALDSON INC | COM | 25765110 | 13,552,141 | 507,761 | 507,381 | 380 | |
| DONNELLEY R R & SONS | COM | 25786710 | 61,175,114 | 2,333,147 | 2,322,822 | 6,925 | 3,400 |
| DORAL FINL CORP | COM | 25811P10 | 7,796,640 | 259,888 | 259,888 | | |
| DOUBLECLICK INC | COM | 25860930 | 7,644,158 | 661,145 | 658,515 | 2,530 | 100 |
| DOVER CORP | COM | 26000310 | 151,872,394 | 4,237,511 | 4,138,263 | 18,996 | 80,252 |
| DOVER DOWNS ENTMT IN | COM | 26008610 | 1,238,637 | 99,091 | 99,091 | | |
| DOW CHEM CO | COM | 26054310 | 1,208,262,098 | 38,272,477 | 17,236,470 | 20,937,145 | 98,862 |
| DOW JONES & CO INC | COM | 26056110 | 263,515,817 | 5,033,731 | 1,546,046 | 55,660 | 3,432,025 |
| DOWNEY FINL CORP | COM | 26101810 | 17,107,092 | 377,640 | 377,640 | | |
| DRESS BARN INC | COM | 26157010 | 4,869,482 | 207,769 | 207,729 | 40 | |
| DREYERS GRAND ICE CR | COM | 26187810 | 8,823,819 | 340,202 | 301,307 | 35,385 | 3,510 |
| DRIL-QUIP INC | COM | 26203710 | 1,807,128 | 75,297 | 74,897 | 400 | |
| DU PONT E I DE NEMOU | COM | 26353410 | 899,572,523 | 22,102,519 | 21,382,482 | 392,887 | 327,150 |
| DUANE READE INC | COM | 26357810 | 4,853,037 | 139,857 | 139,637 | 220 | |
| DUKE ENERGY CORP | COM | 26439910 | 2,606,664,047 | 60,988,864 | 14,954,237 | 45,872,551 | 162,076 |
| DUKE WEEKS REALTY CO | COM NEW | 26441150 | 32,930,550 | 1,422,486 | 1,342,316 | 80,170 | |
| DUN & BRADSTREET COR | COM | 26483E10 | 20,790,333 | 882,442 | 870,243 | 10,374 | 1,825 |
| DURA AUTOMOTIVE SYST | CL A | 26590310 | 1,009,723 | 119,678 | 119,678 | | |
| DUPONT PHOTOMASKS IN | COM | 26613X10 | 2,245,507 | 51,175 | 51,175 | | |
| DUSA PHARMACEUTICALS | COM | 26689810 | 1,142,915 | 85,856 | 85,856 | | |
| DYCOM INDS INC | COM | 26747510 | 16,365,327 | 1,268,630 | 1,265,155 | 3,475 | |
| DYNEGY INC NEW | CL A | 26816Q10 | 285,781,127 | 5,602,453 | 5,593,163 | 7,130 | 2,160 |
| EDP-ELECTRICIDADE DE | SPONSORED | 26835310 | 516,040 | 19,400 | 19,400 | | |
| EEX CORP | COM NEW | 26842V20 | 922,850 | 250,095 | 221,895 | 28,200 | |
| EGL INC | COM | 26848410 | 10,287,663 | 422,058 | 422,018 | 40 | |
| E M C CORP MASS | COM | 26864810 | 1,400,667,450 | 47,641,750 | 44,959,573 | 1,942,898 | 739,279 |
| EMC INS GROUP INC | COM | 26866410 | 217,198 | 18,485 | 18,485 | | |
| ENSCO INTL INC | COM | 26874Q10 | 46,639,110 | 1,332,546 | 1,329,386 | 2,860 | 300 |
| ENI S P A | SPONSORED | 26874R10 | 1,339,290 | 20,700 | 20,700 | | |
| EOG RES INC | COM | 26875P10 | 105,165,319 | 2,550,699 | 2,397,494 | 118,350 | 34,855 |
| E ON AG | SPONSORED | 26878010 | 540,360 | 11,400 | 11,400 | | |
| Page Total | | | 7,642,044,661 | | | | |

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| | | | | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|---------|--------|-------|---|
| E PIPHANY INC | COM | 26881V10 | 4,816,703 | 412,142 | 410,932 | 1,110 | 100 | 3 | |
| ESS TECHNOLOGY INC | COM | 26915110 | 1,360,427 | 236,596 | 236,496 | 100 | | 2 | |
| E TRADE GROUP INC | COM | 26924610 | 16,263,825 | 2,330,061 | 2,324,301 | 3,400 | 2,360 | 2,1 | |
| EARTHGRAINS CO | COM | 27031910 | 7,024,166 | 330,549 | 330,549 | | | 3 | |
| EARTHSHELL CORP | COM | 27032B10 | 527,565 | 211,026 | 208,526 | | | 2,500 | 2 |
| EARTHLINK INC | COM | 27032110 | 6,449,687 | 531,933 | 525,703 | 3,000 | 3,230 | 4 | |
| EAST WEST BANCORP IN | COM | 27579R10 | 4,641,560 | 241,120 | 241,120 | | | 2 | |
| EASTGROUP PPTY INC | COM | 27727610 | 3,545,005 | 150,531 | 150,531 | | | 1 | |
| EASTMAN CHEM CO | COM | 27743210 | 85,041,036 | 1,727,774 | 1,723,741 | 1,445 | 2,588 | 1,5 | |
| EASTMAN KODAK CO | COM | 27746110 | 290,997,709 | 7,295,004 | 7,244,321 | 16,120 | 34,563 | 6,4 | |
| EATON CORP | COM | 27805810 | 93,235,076 | 1,361,096 | 1,357,261 | 3,735 | 100 | 1,1 | |
| EATON VANCE CORP | COM NON VT | 27826510 | 20,753,571 | 668,392 | 667,992 | 400 | | 6 | |
| EBAY INC | COM | 27864210 | 40,317,022 | 1,114,130 | 1,112,431 | 1,599 | 100 | 8 | |
| ECHELON CORP | COM | 27874N10 | 1,696,936 | 114,565 | 113,975 | 590 | | 1 | |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 18,628,699 | 672,832 | 671,639 | 1,093 | 100 | 5 | |
| ECLIPSYS CORP | COM | 27885610 | 5,515,828 | 282,863 | 279,157 | 556 | 3,150 | 2 | |
| ECOLAB INC | COM | 27886510 | 130,396,449 | 3,073,938 | 2,703,651 | 301,968 | 68,319 | 2,6 | |
| EDISON INTL | COM | 28102010 | 394,257,400 | 31,191,250 | 31,181,821 | 8,289 | 1,140 | 5,4 | |

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|----------------------|------------|----------|---------------|------------|------------|-----------|--------|-----|--|
| EDISON SCHOOLS INC | CL A | 28103310 | 3,448,271 | 170,285 | 168,495 | 1,790 | | | |
| EDUCATION MGMT CORP | COM | 28139T10 | 5,247,111 | 160,831 | 160,831 | | | | |
| J D EDWARDS & CO | COM | 28166710 | 4,209,582 | 431,752 | 431,452 | 300 | | | |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 36,660,134 | 1,870,415 | 688,210 | 1,181,865 | 340 | | |
| EDWARDS AG INC | COM | 28176010 | 30,889,672 | 834,856 | 826,028 | 7,635 | 1,193 | | |
| EFFICIENT NETWORKS I | COM | 28205610 | 4,574,698 | 194,668 | 192,068 | 2,600 | | | |
| EFUNDS CORP | COM | 28224R10 | 5,472,332 | 284,277 | 274,906 | 2,981 | 6,390 | | |
| EGAIN COMMUNICATIONS | COM | 28225C10 | 407,737 | 169,467 | 169,467 | | | | |
| EL PASO CORP | COM | 28336L10 | 632,862,067 | 9,691,609 | 9,582,780 | 64,261 | 44,568 | 8,2 | |
| EL PASO ELEC CO | COM NEW | 28367785 | 6,367,176 | 436,108 | 435,588 | 520 | | | |
| ELAN PLC | ADR | 28413120 | 29,884,805 | 571,958 | 254,617 | 317,341 | | | |
| ELANTEC SEMICONDUCTO | COM | 28415510 | 4,310,534 | 162,282 | 161,967 | 315 | | | |
| ELCOR CORP | COM | 28444310 | 2,483,057 | 177,615 | 177,515 | 100 | | | |
| ELECTRO RENT CORP | COM | 28521810 | 1,439,572 | 103,753 | 103,753 | | | | |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 9,748,317 | 347,385 | 347,025 | 360 | | | |
| ELECTROGLAS INC | COM | 28532410 | 2,994,898 | 181,509 | 181,509 | | | | |
| ELECTRONIC ARTS INC | COM | 28551210 | 84,319,581 | 1,554,278 | 1,551,808 | 2,070 | 400 | 1,3 | |
| ELECTRONIC DATA SYS | COM | 28566110 | 699,737,998 | 12,526,638 | 12,497,652 | 24,269 | 4,717 | 7,5 | |
| ELECTRONICS BOUTIQUE | COM | 28604510 | 1,181,375 | 50,139 | 50,139 | | | | |
| ELECTRONICS FOR IMAG | COM | 28608210 | 32,426,520 | 1,316,813 | 1,315,913 | 800 | 100 | 1,2 | |
| ELOYALTY CORP | COM | 29015110 | 882,637 | 362,182 | 362,122 | 60 | | | |
| ELSEVIER N V | SPON ADR N | 29025910 | 695,321 | 26,940 | 26,940 | | | | |
| EMAGIN CORP | COM | 29076N10 | 376,580 | 150,632 | 150,632 | | | | |
| Page Total | | | 2,726,088,639 | | | | | | |

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|----------------------|------------|----------|-------------|------------|------------|---------|-------|-----|---|
| EMBARCADERO TECHNOLO | COM | 29078710 | 652,664 | 39,258 | 39,258 | | | | |
| EMCOR GROUP INC | COM | 29084Q10 | 2,100,268 | 68,569 | 68,569 | | | | |
| EMCORE CORP | COM | 29084610 | 4,729,851 | 188,726 | 188,386 | | 340 | | |
| EMERSON ELEC CO | COM | 29101110 | 575,245,176 | 9,278,148 | 8,301,008 | 614,550 | 362,5 | | |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 1,675,520 | 117,071 | 116,771 | | 300 | | |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 9,287,706 | 366,929 | 366,529 | | 300 | | 1 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 2,764,176 | 147,896 | 147,096 | | 800 | | |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 246,100 | 21,400 | 21,400 | | | | |
| EMULEX CORP | COM NEW | 29247520 | 22,419,671 | 1,191,775 | 1,180,033 | 11,682 | | | |
| ENCOMPASS SVCS CORP | COM | 29255U10 | 2,237,751 | 456,684 | 456,524 | | 160 | | |
| ENDESA S A | SPONSORED | 29258N10 | 8,011,871 | 484,101 | 112,150 | 371,951 | | | |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 341,600 | 48,800 | 48,800 | | | | |
| ENDOCARE INC | COM | 29264P10 | 529,518 | 72,726 | 72,726 | | | | |
| ENERGEN CORP | COM | 29265N10 | 12,165,015 | 344,618 | 344,418 | | 200 | | |
| ENERGY CONVERSION DE | COM | 29265910 | 3,133,917 | 127,915 | 127,915 | | | | |
| ENERGY EAST CORP | COM | 29266M10 | 20,183,844 | 1,163,334 | 1,158,691 | | 4,643 | | |
| ENERGIZER HLDGS INC | COM | 29266R10 | 27,700,625 | 1,108,025 | 1,105,817 | | 1,343 | | 8 |
| ENERSIS S A | SPONSORED | 29274F10 | 371,984 | 22,208 | 22,208 | | | | |
| ENGELHARD CORP | COM | 29284510 | 61,098,491 | 2,362,664 | 2,359,739 | | 2,925 | | |
| ENESCO GROUP INC | COM | 29297310 | 373,432 | 56,071 | 56,071 | | | | |
| ENRON CORP | COM | 29356110 | 842,634,583 | 14,503,177 | 14,238,482 | 178,421 | 86,2 | | |
| ENTEGRIS INC | COM | 29362U10 | 246,502 | 33,712 | 33,712 | | | | |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 12,915,237 | 328,632 | 328,232 | | 200 | | 2 |
| ENERGY CORP NEW | COM | 29364G10 | 182,486,298 | 4,802,271 | 4,794,909 | 4,119 | 3,2 | | |
| ENTERPRISE PRODS PAR | COM | 29379210 | 851,038 | 24,561 | 24,561 | | | | |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 2,449,194 | 171,994 | 171,994 | | | | |
| ENTREMED INC | COM | 29382F10 | 2,235,530 | 134,468 | 127,268 | 5,700 | | 1,5 | |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 1,502,275 | 151,745 | 148,155 | 3,590 | | | |
| ENTRUST TECHNOLOGIES | COM | 29384810 | 2,183,288 | 262,667 | 248,072 | 14,495 | | | 1 |
| ENZON INC | COM | 29390410 | 24,471,240 | 515,184 | 480,899 | 29,440 | | 4,8 | |
| ENZO BIOCHEM INC | COM | 29410010 | 3,409,847 | 203,088 | 192,738 | 8,052 | | 2,2 | |

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|----------------------|------------|----------|---------------|-----------|-----------|-----------|-----|
| EOTT ENERGY PARTNERS | UNIT LTD P | 29410310 | 244,435 | 15,500 | | 15,500 | |
| EPLUS INC | COM | 29426810 | 279,110 | 30,381 | 30,381 | | |
| EPRESENCE INC | COM | 29434810 | 816,721 | 179,027 | 177,027 | | 2,0 |
| EQUIFAX INC | COM | 29442910 | 85,987,187 | 2,751,590 | 2,739,263 | 6,927 | 5,4 |
| EQUITABLE RES INC | COM | 29454910 | 18,262,851 | 264,679 | 261,777 | 440 | 2,4 |
| EQUITY INNS INC | COM | 29470310 | 2,908,672 | 371,478 | 371,478 | | |
| EQUITY OFFICE PROPER | COM | 29474110 | 95,908,932 | 3,425,319 | 3,276,499 | 148,820 | |
| EQUITY RESIDENTIAL P | SH BEN INT | 29476L10 | 76,819,381 | 1,476,444 | 1,412,159 | 64,285 | |
| ERICSSON L M TEL CO | ADR CL B S | 29482140 | 15,157,659 | 2,709,628 | 655,186 | 2,054,442 | |
| ERIE INDTY CO | CL A | 29530P10 | 11,847,907 | 413,973 | 413,373 | 600 | |
| Page Total | | | 2,138,887,067 | | | | |

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| | | | | | | | |
|-----------------------|-------------|----------|---------------|------------|------------|-----------|--------|
| ESCO TECHNOLOGIES IN | COM | 29631510 | 1,725,210 | 69,119 | 69,119 | | |
| ESPEED INC | CL A | 29664310 | 1,321,211 | 64,648 | 64,648 | | |
| ESSEX PPTY TR INC | COM | 29717810 | 17,066,639 | 355,185 | 330,260 | 24,925 | |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 4,264,805 | 196,083 | 196,043 | 40 | |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 10,769,030 | 318,799 | 318,219 | 480 | |
| ETHYL CORP | COM | 29765910 | 669,930 | 446,620 | 446,620 | | |
| EVERCEL INC | COM | 29975910 | 201,940 | 24,666 | | 666 | 24, |
| EVERGREEN RES INC | COM NO PAR | 29990030 | 4,445,170 | 117,566 | 117,566 | | |
| EXAR CORP | COM | 30064510 | 5,809,726 | 296,037 | 295,197 | 840 | |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 1,059,474 | 60,112 | 59,902 | 210 | |
| EXCELON CORP | COM | 30069110 | 321,982 | 153,325 | 153,325 | | |
| EXCHANGE APPLICATION | COM | 30086710 | 295,852 | 197,235 | 195,735 | 1,500 | |
| EXELON CORP | COM | 30161N10 | 416,677,686 | 6,351,794 | 6,333,333 | 16,347 | 2, |
| EXELIXIS INC | COM | 30161Q10 | 608,811 | 70,083 | 70,083 | | |
| EXTENDED SYSTEMS INC | COM | 30197310 | 611,566 | 56,236 | 56,216 | 20 | |
| EXFO ELECTRO OPTICAL | SUB VTG SH | 30204310 | 1,830,328 | 75,285 | 54,300 | 20,985 | |
| EXIDE CORP | COM | 30205110 | 1,311,147 | 159,896 | 159,896 | | |
| EXODUS COMMUNICATION | COM | 30208810 | 35,241,897 | 3,278,316 | 3,205,218 | 44,003 | 29, |
| EXPEDIA INC | COM | 30212510 | 1,206,941 | 92,401 | 92,201 | 100 | |
| EXPEDITORS INTL WASH | COM | 30213010 | 28,396,182 | 563,003 | 560,833 | 1,990 | |
| EXPRESS SCRIPTS INC | CL A | 30218210 | 30,354,989 | 350,196 | 349,296 | 800 | |
| EXTENDED STAY AMER I | COM | 30224P10 | 8,371,080 | 558,072 | 556,932 | 1,140 | |
| EXTREME NETWORKS INC | COM | 30226D10 | 6,069,246 | 399,030 | 385,115 | 8,595 | 5, |
| EXULT INC DEL | COM | 30228410 | 412,901 | 43,322 | 43,322 | | |
| EXXON MOBIL CORP | COM | 30231G10 | 5,918,695,920 | 73,070,320 | 69,124,834 | 2,054,411 | 1,891, |
| F&M BANCORP MD | COM | 30236710 | 1,821,291 | 67,769 | 67,769 | | |
| F & M NATL CORP | COM | 30237410 | 7,208,367 | 189,196 | 189,196 | | |
| FBL FINL GROUP INC | CL A | 30239F10 | 1,377,526 | 88,303 | 88,303 | | |
| FEI CO | COM | 30241L10 | 2,238,101 | 101,446 | 101,346 | | |
| F M C CORP | COM NEW | 30249130 | 56,200,796 | 763,183 | 762,373 | 760 | |
| FNB CORP PA | COM | 30252010 | 4,646,184 | 193,591 | 189,329 | 4,262 | |
| FPL GROUP INC | COM | 30257110 | 213,118,951 | 3,476,655 | 3,370,963 | 58,971 | 46, |
| FSI INTL INC | COM | 30263310 | 1,473,821 | 178,645 | 178,445 | 200 | |
| F Y I INC | COM | 30271210 | 3,446,150 | 103,064 | 102,964 | | |
| FACTORY 2-U INC | COM | 30307210 | 2,719,237 | 99,562 | 99,342 | 220 | |
| FACTSET RESH SYS INC | COM | 30307510 | 5,320,273 | 176,168 | 161,168 | | 15, |
| FAIR ISAAC & CO INC | COM | 30325010 | 5,618,481 | 96,026 | 95,726 | 300 | |
| FAIRCHILD SEMICONDUCT | CL A | 30372610 | 4,857,950 | 364,711 | 363,911 | 800 | |
| FAIRFIELD CMNTYS INC | COM PAR \$0 | 30423130 | 5,199,193 | 325,560 | 325,560 | | |
| FAMILY DLR STORES IN | COM | 30700010 | 42,237,436 | 1,643,480 | 1,634,940 | 4,940 | 3, |
| FARMERS CAP BK CORP | COM | 30956210 | 1,402,905 | 40,083 | 40,083 | | |
| Page Total | | | 6,856,626,325 | | | | |

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|----------------------|------------|----------|---------------|------------|------------|---------|------|
| FASTENAL CO | COM | 31190010 | 19,156,314 | 351,492 | 349,092 | 2,300 | |
| FEDDERS CORP | COM | 31313510 | 1,102,337 | 196,846 | 196,846 | | |
| FEDERAL HOME LN MTG | COM | 31340030 | 923,657,580 | 14,247,379 | 13,916,969 | 256,084 | 74, |
| FEDERAL MOGUL CORP | COM | 31354910 | 34,177,184 | 11,664,568 | 11,664,568 | | |
| FEDERAL NATL MTG ASS | COM | 31358610 | 1,638,144,756 | 20,579,708 | 20,355,432 | 121,126 | 103, |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 7,674,815 | 392,373 | 392,373 | | |
| FEDERAL SIGNAL CORP | COM | 31385510 | 9,908,135 | 507,329 | 494,209 | 12,920 | |
| FEDERATED DEPT STORE | COM | 31410H10 | 174,767,028 | 4,206,186 | 4,193,601 | 11,745 | |
| FEDERATED INVS INC P | CL B | 31421110 | 14,530,452 | 512,538 | 512,378 | 160 | |
| FEDEX CORP | COM | 31428X10 | 240,758,434 | 5,776,354 | 5,687,853 | 13,581 | 74, |
| FELCOR LODGING TR IN | COM | 31430F10 | 20,782,074 | 905,537 | 905,137 | 400 | |
| FERRO CORP | COM | 31540510 | 7,735,402 | 380,492 | 380,312 | 180 | |
| F5 NETWORKS INC | COM | 31561610 | 717,341 | 134,233 | 134,033 | 200 | |
| FIDELITY NATL FINL I | COM | 31632610 | 23,533,587 | 879,103 | 878,333 | 670 | |
| FIFTH THIRD BANCORP | COM | 31677310 | 506,216,876 | 9,473,153 | 8,265,343 | 828,616 | 379, |
| FILENET CORP | COM | 31686910 | 4,164,490 | 265,474 | 265,034 | 440 | |
| FINANCIAL FED CORP | COM | 31749210 | 3,787,577 | 154,595 | 154,595 | | |
| FINISAR | COM | 31787A10 | 5,942,494 | 619,397 | 618,157 | 1,140 | |
| FINOVA GROUP INC | COM | 31792810 | 779,025 | 432,792 | 432,720 | 72 | |
| FIRST AMERN CORP CAL | COM | 31852230 | 15,044,120 | 578,620 | 578,120 | 500 | |
| FIRST BANCORP P R | COM | 31867210 | 4,325,507 | 167,008 | 166,908 | 100 | |
| FIRST BUSEY CORP | COM | 31938310 | 1,202,300 | 60,115 | 60,115 | | |
| FIRST CHARTER CORP | COM | 31943910 | 3,440,182 | 221,063 | 221,063 | | |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 4,986,830 | 48,652 | 48,652 | | |
| FIRST COMWLTH FINL C | COM | 31982910 | 5,004,588 | 437,082 | 437,082 | | |
| FIRST CMNTY BANCORP | COM | 31983B10 | 416,535 | 19,835 | 19,835 | | |
| FIRST CONSULTING GRO | COM | 31986R10 | 1,193,355 | 121,622 | 121,492 | 130 | |
| FIRST FED CAP CORP | COM | 31996010 | 1,606,094 | 114,721 | 114,721 | | |
| FIRST DATA CORP | COM | 31996310 | 524,067,504 | 8,776,880 | 8,676,279 | 72,966 | 27, |
| FIRST ESSEX BANCORP | COM | 32010310 | 201,509 | 10,268 | 7,761 | 2,507 | |
| FIRST FINL BANKSHARE | COM | 32020R10 | 2,372,487 | 71,353 | 71,353 | | |
| FIRST FINL BANCORP O | COM | 32020910 | 4,318,425 | 287,895 | 287,795 | 100 | |
| FIRST FINL CORP IND | COM | 32021810 | 1,816,680 | 45,417 | 45,417 | | |
| FIRST FINL HLDGS INC | COM | 32023910 | 1,913,800 | 95,690 | 95,690 | | |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 17,372,922 | 549,081 | 523,321 | 25,760 | |
| FIRST IND CORP | COM | 32054R10 | 1,713,101 | 65,261 | 65,261 | | |
| FIRST MERCHANTS CORP | COM | 32081710 | 2,053,002 | 89,021 | 89,021 | | |
| FIRST MIDWEST BANCOR | COM | 32086710 | 9,136,195 | 324,554 | 324,534 | 20 | |
| FIRST HEALTH GROUP C | COM | 32096010 | 21,836,104 | 497,689 | 496,989 | 600 | |
| FIRST NIAGARA FINL G | COM | 33582U10 | 908,574 | 81,217 | 81,217 | | |
| FIRST SENTINEL BANCO | COM | 33640T10 | 3,228,185 | 290,174 | 290,174 | | |
| Page Total | | | 4,265,693,900 | | | | |

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| | | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|--------|------|
| 1ST SOURCE CORP | COM | 33690110 | 1,732,266 | 92,699 | 92,699 | | |
| FIRST TENN NATL CORP | COM | 33716210 | 40,317,547 | 1,304,775 | 1,293,595 | 9,380 | 1,8 |
| FIRST UN CORP | COM | 33735810 | 634,904,919 | 19,239,543 | 19,178,200 | 44,308 | 17,0 |
| FIRST UN REAL EST EQ | SH BEN INT | 33740010 | 242,895 | 94,512 | 94,512 | | |
| FIRST VA BANKS INC | COM | 33747710 | 19,816,099 | 456,908 | 452,478 | 4,130 | 3 |
| FISERV INC | COM | 33773810 | 93,286,002 | 2,085,349 | 2,081,199 | 3,850 | 3 |
| FIRSTFED FINL CORP | COM | 33790710 | 9,465,932 | 338,069 | 337,969 | 100 | |
| FIRSTMERIT CORP | COM | 33791510 | 23,426,832 | 901,032 | 849,312 | 51,320 | 4 |

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|----------------------|-------------|----------|---------------|------------|------------|---------|-------|
| FLAGSTAR BANCORP INC | COM | 33793010 | 392,500 | 15,700 | 14,600 | 1,100 | |
| FIRSTENERGY CORP | COM | 33793210 | 482,295,021 | 17,274,177 | 17,250,653 | 21,337 | 2,1 |
| FISHER SCIENTIFIC IN | COM NEW | 33803220 | 11,113,877 | 313,597 | 313,197 | 300 | 1 |
| FLEETBOSTON FINL COR | COM | 33903010 | 850,647,477 | 22,533,708 | 21,795,072 | 496,188 | 242,4 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 2,467,690 | 272,673 | 272,673 | | |
| FLEMING COS INC | COM | 33913010 | 8,384,426 | 329,447 | 329,147 | 300 | |
| FLORIDA EAST COAST I | CL A | 34063210 | 7,294,593 | 217,101 | 212,801 | 300 | 4,0 |
| FLORIDA ROCK INDS IN | COM | 34114010 | 5,750,742 | 145,736 | 145,316 | 320 | 1 |
| FLUOR CORP NEW | COM | 34341210 | 64,188,713 | 1,442,443 | 1,441,128 | 1,315 | |
| FLOWSERVE CORP | COM | 34354P10 | 9,309,795 | 414,875 | 414,560 | 315 | |
| FOCAL COMMUNICATIONS | COM | 34415510 | 1,009,922 | 107,370 | 107,270 | 100 | |
| FOOTSTAR INC | COM | 34491210 | 6,035,869 | 150,333 | 150,313 | 20 | |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 1,103,972,162 | 39,259,323 | 38,640,361 | 551,698 | 67,2 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 6,018,806 | 132,719 | 132,719 | | |
| FOREST LABS INC | COM | 34583810 | 216,620,182 | 3,656,654 | 3,627,189 | 5,045 | 24,4 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 7,683,133 | 256,961 | 256,661 | 200 | 1 |
| FORRESTER RESH INC | COM | 34656310 | 4,899,557 | 205,760 | 205,760 | | |
| FORTUNE BRANDS INC | COM | 34963110 | 114,739,686 | 3,335,456 | 2,829,407 | 458,132 | 47,9 |
| FORWARD AIR CORP | COM | 34985310 | 5,841,624 | 178,714 | 153,814 | 24,900 | |
| FOSSIL INC | COM | 34988210 | 2,261,356 | 130,150 | 130,150 | | |
| FOSTER WHEELER CORP | COM | 35024410 | 5,691,901 | 316,921 | 315,921 | 1,000 | |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 4,564,132 | 608,551 | 608,351 | 100 | 1 |
| 4 KIDS ENTMT INC | COM | 35086510 | 837,732 | 74,333 | 74,313 | 20 | |
| FOX ENTMT GROUP INC | CL A | 35138T10 | 15,986,073 | 815,616 | 813,166 | 950 | 1,5 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 701,824 | 12,090 | 12,090 | | |
| FRANCHISE FIN CORP A | COM | 35180710 | 10,797,736 | 433,296 | 433,296 | | |
| FRANKLIN ELEC INC | COM | 35351410 | 2,496,202 | 34,851 | 34,851 | | |
| FRANKLIN RES INC | COM | 35461310 | 172,997,453 | 4,423,356 | 4,178,705 | 197,697 | 46,9 |
| FREDS INC | CL A | 35610810 | 1,422,962 | 62,206 | 62,206 | | |
| FREEMARKETS INC | COM | 35660210 | 4,618,274 | 484,553 | 63,874 | 420,204 | 4 |
| FREEPORT-MCMORAN COP | CL B | 35671D85 | 38,328,398 | 2,937,042 | 2,920,555 | 3,270 | 13,2 |
| FREMONT GEN CORP | COM | 35728810 | 1,725,024 | 444,594 | 444,594 | | |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 375,340 | 16,513 | 16,513 | | |
| Page Total | | | 3,994,662,674 | | | | |

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| | | | | | | | |
|-----------------------|------------|----------|------------|-----------|-----------|-------|-------|
| FRIEDE GOLDMAN HALTE | COM | 35843010 | 533,994 | 217,957 | 217,957 | | |
| FRIEDMAN BILLINGS RA | CL A | 35843310 | 795,098 | 145,091 | 145,091 | | |
| FRITZ COS INC | COM | 35884610 | 1,698,450 | 155,294 | 155,274 | 20 | |
| FRONTIER AIRLINES IN | COM | 35906510 | 4,702,049 | 385,825 | 385,825 | | |
| FRONTIER FINL CORP W | COM | 35907K10 | 2,797,948 | 116,888 | 116,888 | | |
| FRONTIER OIL CORP | COM | 35914P10 | 1,334,286 | 173,284 | 173,284 | | |
| FRONTLINE CAP GROUP | COM | 35921N10 | 2,020,275 | 198,319 | 198,263 | 56 | |
| FUELCELL ENERGY INC | COM | 35952H10 | 4,189,429 | 82,959 | 82,859 | | 10 |
| FUJI PHOTO FILM LTD | ADR | 35958630 | 574,698 | 15,300 | 15,300 | | |
| FULLER H B CO | COM | 35969410 | 6,647,030 | 157,793 | 157,393 | 300 | 10 |
| FULTON FINL CORP PA | COM | 36027110 | 11,629,148 | 572,526 | 571,752 | 774 | |
| FURNITURE BRANDS INT | COM | 36092110 | 13,365,994 | 563,966 | 561,466 | 2,500 | |
| G & K SVCS INC | CL A | 36126810 | 3,374,476 | 169,257 | 169,062 | 75 | 12 |
| GATX CORP | COM | 36144810 | 20,815,887 | 490,247 | 485,152 | 4,895 | 20 |
| GBC BANCORP CALIF | COM | 36147510 | 2,503,953 | 87,858 | 87,858 | | |
| GPU INC | COM | 36225X10 | 95,358,929 | 2,935,024 | 2,920,495 | 7,705 | 6,82 |
| GABELLI ASSET MGMT I | CL A | 36239Y10 | 1,055,786 | 31,516 | 31,516 | | |
| GABLES RESIDENTIAL T | SH BEN INT | 36241810 | 7,018,563 | 241,936 | 241,836 | 100 | |
| GALILEO INTERNATIONAL | COM | 36354710 | 19,662,192 | 897,817 | 896,697 | 920 | 20 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 27,394,635 | 988,976 | 970,876 | 2,500 | 15,60 |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 462,714 | 19,160 | 18,100 | 1,060 | |

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|----------------------|---------|----------|----------------|-------------|-------------|-----------|----------|
| GANNETT INC | COM | 36473010 | 313,807,638 | 5,254,649 | 5,112,598 | 60,303 | 81,74 |
| GAP INC DEL | COM | 36476010 | 356,628,563 | 15,034,931 | 14,995,245 | 37,511 | 2,17 |
| GARAN INC | COM | 36480210 | 319,194 | 12,420 | 11,720 | 700 | |
| GARDNER DENVER INC | COM | 36555810 | 1,723,800 | 87,949 | 87,874 | 75 | |
| GARTNER INC | COM | 36665110 | 3,695,117 | 548,237 | 547,617 | 620 | |
| GARTNER INC | CL B | 36665120 | 2,702,794 | 429,015 | 428,063 | 327 | 62 |
| GATEWAY INC | COM | 36762610 | 91,282,065 | 5,430,224 | 5,419,826 | 8,620 | 1,77 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 3,852,504 | 144,831 | 144,581 | 150 | 10 |
| GAYLORD CONTAINER CO | CL A | 36814510 | 404,321 | 348,553 | 348,553 | | |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 20,154,871 | 701,039 | 700,419 | 620 | |
| GENCORP INC | COM | 36868210 | 2,997,261 | 282,228 | 282,128 | 100 | |
| GENE LOGIC INC | COM | 36868910 | 3,459,846 | 206,558 | 206,358 | 200 | |
| GENENCOR INTL INC | COM | 36870910 | 310,915 | 30,900 | 30,900 | | |
| GENENTECH INC | COM NEW | 36871040 | 71,973,004 | 1,425,208 | 1,399,455 | 21,873 | 3,88 |
| GENERAL CABLE CORP D | COM | 36930010 | 2,554,079 | 235,399 | 235,347 | 52 | |
| GENERAL COMMUNICATIO | CL A | 36938510 | 2,774,880 | 308,320 | 308,320 | | |
| GENERAL DYNAMICS COR | COM | 36955010 | 246,336,689 | 3,926,310 | 3,918,680 | 7,310 | 32 |
| GENERAL ELEC CO | COM | 36960410 | 8,941,756,292 | 213,610,996 | 200,945,707 | 6,523,541 | 6,141,74 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 16,335,140 | 467,386 | 467,186 | 200 | |
| GENERAL MLS INC | COM | 37033410 | 259,498,770 | 6,033,452 | 5,572,372 | 187,647 | 273,43 |
| Page Total | | | 10,570,503,277 | | | | |

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| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|---------|-------|
| GENERAL MTRS CORP | COM | 37044210 | 4,166,142,522 | 80,349,904 | 80,256,020 | 63,722 | 30,1 |
| GENERAL MTRS CORP | CL H NEW | 37044283 | 939,967,684 | 48,203,471 | 48,034,802 | 143,214 | 25,4 |
| GENERAL SEMICONDUCTO | COM | 37078710 | 5,997,152 | 633,279 | 633,079 | 200 | |
| GENESCO INC | COM | 37153210 | 4,950,111 | 180,661 | 180,661 | | |
| GENTEX CORP | COM | 37190110 | 43,582,161 | 1,884,634 | 1,462,148 | 330,811 | 91,6 |
| GENLYTE GROUP INC | COM | 37230210 | 2,458,916 | 89,214 | 88,914 | 300 | |
| GENOME THERAPEUTICS | COM | 37243010 | 1,028,118 | 171,353 | 171,353 | | |
| GENRAD INC | COM | 37244710 | 1,728,416 | 216,052 | 216,052 | | |
| GENTA INC | COM NEW | 37245M20 | 762,540 | 127,943 | 127,943 | | |
| GENTEK INC | COM | 37245X10 | 728,234 | 56,018 | 55,998 | 20 | |
| GENZYME TRANSGENICS | COM | 37246E10 | 909,486 | 138,599 | 137,599 | 1,000 | |
| GENUINE PARTS CO | COM | 37246010 | 92,819,336 | 3,582,375 | 3,406,310 | 168,915 | 7,1 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 2,339,669 | 122,740 | 122,740 | | |
| GENUITY INC | CL A | 37248E10 | 320,724 | 148,759 | 148,359 | | 4 |
| GENZYME CORP | COM GENL D | 37291710 | 122,076,568 | 1,351,451 | 1,340,092 | 8,559 | 2,8 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 7,511,144 | 431,427 | 431,327 | 100 | |
| GEORGIA PAC CORP | COM GA PAC | 37329810 | 130,829,941 | 4,449,998 | 4,435,115 | 11,435 | 3,4 |
| GEORGIA PAC CORP | COM-TIMBER | 37329870 | 24,308,986 | 847,003 | 842,859 | 2,200 | 1,9 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 1,115,604 | 167,257 | 162,531 | 2,726 | 2,0 |
| GERON CORP | COM | 37416310 | 1,783,307 | 170,864 | 170,864 | | |
| GETTY IMAGES INC | COM | 37427610 | 3,783,570 | 234,640 | 234,240 | 400 | |
| GIBRALTAR STL CORP | COM | 37476F10 | 851,752 | 53,445 | 53,445 | | |
| GILEAD SCIENCES INC | COM | 37555810 | 32,375,427 | 996,167 | 994,383 | 1,384 | 4 |
| GILLETTE CO | COM | 37576610 | 988,318,567 | 31,707,365 | 30,667,695 | 660,021 | 379,6 |
| GLATFELTER P H CO | COM | 37731610 | 4,833,925 | 379,429 | 379,129 | 300 | |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 137,654,279 | 2,632,013 | 2,463,060 | 168,953 | |
| GLENAYRE TECHNOLOGIE | COM | 37789910 | 1,083,650 | 502,621 | 499,621 | 3,000 | |
| GLENBOROUGH RLTY TR | COM | 37803P10 | 5,227,116 | 300,409 | 300,409 | | |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 4,027,117 | 266,520 | 266,500 | 20 | |
| GLOBAL INDS LTD | COM | 37933610 | 9,637,917 | 661,854 | 587,174 | 69,180 | 5,5 |
| GLOBAL MARINE INC | COM | 37935240 | 51,672,422 | 2,018,454 | 1,979,721 | 3,736 | 34,9 |
| GLOBAL TELESYSTEMS I | COM | 37936U10 | 757,450 | 996,646 | 966,526 | 30,120 | |
| GLOBAL PMTS INC | COM | 37940X10 | 3,982,088 | 215,248 | 215,088 | 160 | |
| GLOBIX CORP | COM | 37957F10 | 417,832 | 137,853 | 137,853 | | |

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|----------------------|-----|----------|---------------|-----------|-----------|--------------|
| GLOBESPAN INC | COM | 37957110 | 4,615,843 | 211,010 | 210,956 | 54 |
| GOLD BANC CORP INC | COM | 37990710 | 1,231,943 | 175,216 | 171,916 | 3,300 |
| GOLDEN ST BANCORP IN | COM | 38119710 | 38,988,200 | 1,398,429 | 1,394,939 | 3,490 |
| GOLDEN TELECOM INC | COM | 38122G10 | 488,940 | 49,513 | 49,513 | |
| GOLDEN WEST FINL COR | COM | 38131710 | 194,621,860 | 2,998,796 | 2,993,916 | 4,880 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 133,236,134 | 1,565,642 | 1,283,321 | 243,739 38,5 |
| GOODRICH B F CO | COM | 38238810 | 81,046,763 | 2,112,243 | 2,107,810 | 3,273 1,1 |
| Page Total | | | 7,250,213,414 | | | |

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| | | | | | | |
|-----------------------|------------|----------|---------------|------------|------------|--------------|
| GOODYEAR TIRE & RUBR | COM | 38255010 | 72,638,943 | 3,045,658 | 3,035,342 | 10,216 |
| GOTO COM INC | COM | 38348T10 | 1,597,218 | 203,623 | 203,003 | 620 |
| GRACE W R & CO DEL N | COM | 38388F10 | 1,071,652 | 465,936 | 464,836 | 1,100 |
| GRACO INC | COM | 38410910 | 7,700,812 | 275,029 | 273,649 | 1,380 |
| GRAINGER W W INC | COM | 38480210 | 60,871,101 | 1,798,260 | 1,787,386 | 9,750 1 |
| GRANITE CONSTR INC | COM | 38732810 | 8,401,860 | 247,259 | 247,259 | |
| GRANITE ST BANKSHARE | COM | 38747210 | 230,874 | 11,472 | | 10,347 1 |
| GRANT PRIDECO INC | COM | 38821G10 | 20,769,447 | 1,207,526 | 1,204,036 | 1,865 1 |
| GRAY COMMUNICATIONS | COM | 38919010 | 409,970 | 23,045 | 23,045 | |
| GREAT AMERN FINL RES | COM | 38991510 | 1,623,294 | 90,183 | 90,183 | |
| GREAT ATLANTIC & PAC | COM | 39006410 | 1,338,022 | 146,232 | 146,232 | |
| GREAT LAKES CHEM COR | COM | 39056810 | 31,314,100 | 1,018,676 | 1,005,401 | 1,075 12 |
| GREAT LAKES REIT INC | COM | 39075210 | 2,620,916 | 154,809 | 154,809 | |
| GREAT PLAINS SOFTWARE | COM | 39119E10 | 6,266,638 | 102,209 | 102,189 | 20 |
| GREATER BAY BANCORP | COM | 39164810 | 17,349,888 | 688,843 | 688,323 | 520 |
| GREEN MOUNTAIN PWR C | COM | 39315410 | 447,862 | 26,770 | 26,770 | |
| GREENPOINT FINL CORP | COM | 39538410 | 55,424,466 | 1,700,137 | 1,697,487 | 2,350 |
| GREIF BROS CORP | CL A | 39762410 | 3,032,409 | 107,819 | 107,819 | |
| GREY WOLF INC | COM | 39788810 | 11,855,109 | 1,823,863 | 1,664,480 | 159,383 |
| GRIFFON CORP | COM | 39843310 | 1,548,573 | 196,022 | 196,022 | |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 2,813,647 | 224,195 | 224,115 | 80 |
| GROUPE DANONE | SPONSORED | 39944910 | 803,912 | 31,700 | 31,700 | |
| GRUPO TELEVISIA SA DE | SP ADR REP | 40049J20 | 449,364 | 13,450 | 13,450 | |
| GTECH HLDGS CORP | COM | 40051810 | 10,906,185 | 400,227 | 400,027 | 80 |
| GUESS INC | COM | 40161710 | 412,798 | 66,688 | 66,688 | |
| GUIDANT CORP | COM | 40169810 | 254,660,721 | 5,660,385 | 5,617,001 | 41,894 1 |
| GUILFORD PHARMACEUTI | COM | 40182910 | 3,540,548 | 191,381 | 191,381 | |
| GUITAR CTR MGMT INC | COM | 40204010 | 2,877,563 | 163,266 | 163,166 | 100 |
| GULF ISLAND FABRICAT | COM | 40230710 | 1,034,968 | 54,472 | 54,472 | |
| HCA-HEALTHCARE CO | COM | 40411910 | 420,982,902 | 10,454,008 | 10,434,478 | 18,530 1 |
| HCC INS HLDGS INC | COM | 40413210 | 9,604,206 | 363,108 | 357,322 | 5,786 |
| HNC SOFTWARE INC | COM | 40425P10 | 4,278,946 | 243,648 | 243,298 | 350 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 9,826,571 | 1,186,784 | 1,186,784 | |
| H POWER CORP | COM | 40427A10 | 272,384 | 34,048 | 33,460 | 588 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 31,260,357 | 524,063 | 162,162 | 361,901 |
| HS RES INC | COM | 40429710 | 10,989,945 | 244,221 | 244,081 | 40 |
| HA-LO INDS INC | COM | 40442910 | 314,192 | 317,366 | 317,366 | |
| HAEMONETICS CORP | COM | 40502410 | 6,495,709 | 196,245 | 196,185 | 60 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 10,382,812 | 358,028 | 324,735 | 23,353 9 |
| HALL KINION ASSOCIAT | COM | 40606910 | 330,193 | 57,117 | 57,117 | |
| HALLIBURTON CO | COM | 40621610 | 471,439,106 | 12,828,275 | 8,313,658 | 4,419,530 95 |
| Page Total | | | 1,560,190,183 | | | |

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|----------------------|------|----------|---------------|-----------|-----------|---------|-------|
| HANCOCK HLDG CO | COM | 41012010 | 3,183,323 | 73,286 | 73,286 | | |
| HANCOCK JOHN FINL SV | COM | 41014S10 | 46,349,552 | 1,205,450 | 1,200,133 | 3,580 | 1,73 |
| HANDLEMAN CO DEL | COM | 41025210 | 3,099,294 | 310,862 | 310,862 | | |
| HANDSPRING INC | COM | 41029310 | 821,050 | 70,628 | 70,628 | | |
| HANMI FINL CORP | COM | 41049510 | 203,748 | 12,074 | | | 12,07 |
| HANOVER COMPRESSOR C | COM | 41076810 | 20,495,730 | 646,553 | 645,993 | 360 | 20 |
| HANOVER DIRECT INC | COM | 41078310 | 266,735 | 808,289 | 808,289 | | |
| HARCOURT GEN INC | COM | 41163G10 | 69,482,617 | 1,248,116 | 1,246,832 | 1,084 | 20 |
| HARBOR FLA BANCSHARE | COM | 41190110 | 2,676,592 | 167,287 | 167,207 | 80 | |
| HARDINGE INC | COM | 41232430 | 7,925,831 | 595,390 | 595,390 | | |
| HARLAND JOHN H CO | COM | 41269310 | 4,279,551 | 228,853 | 228,733 | 120 | |
| HARLEY DAVIDSON INC | COM | 41282210 | 243,654,180 | 6,420,400 | 6,271,055 | 139,675 | 9,67 |
| HARLEYSVILLE GROUP I | COM | 41282410 | 2,523,859 | 113,754 | 113,354 | | 40 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 2,436,562 | 64,975 | 64,975 | | |
| HARMAN INTL INDS INC | COM | 41308610 | 6,810,292 | 266,131 | 265,671 | 360 | 10 |
| HARMONIC INC | COM | 41316010 | 1,681,998 | 299,022 | 298,522 | 500 | |
| HARRAHS ENTMT INC | COM | 41361910 | 216,966,818 | 7,372,301 | 7,369,371 | 2,730 | 20 |
| HARRIS CORP DEL | COM | 41387510 | 16,030,698 | 647,705 | 646,645 | 760 | 30 |
| HARSCO CORP | COM | 41586410 | 10,525,402 | 429,433 | 429,233 | | 20 |
| HARTE-HANKS INC | COM | 41619610 | 11,655,995 | 515,296 | 514,996 | 100 | 20 |
| HARTFORD FINL SVCS G | COM | 41651510 | 273,871,805 | 4,641,895 | 4,556,892 | 29,598 | 55,40 |
| HASBRO INC | COM | 41805610 | 41,729,319 | 3,234,831 | 3,231,124 | 3,707 | |
| HAVERTY FURNITURE IN | COM | 41959610 | 1,489,121 | 108,695 | 108,695 | | |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 13,139,124 | 355,592 | 355,492 | 100 | |
| HAYES LEMMERZ INTL I | COM | 42078110 | 688,767 | 123,435 | 123,435 | | |
| HEALTH CARE PPTY INV | COM | 42191510 | 12,703,311 | 374,508 | 374,508 | | |
| HEALTHSOUTH CORP | COM | 42192410 | 96,585,994 | 7,493,095 | 7,470,950 | 20,815 | 1,33 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 39,812,089 | 2,560,263 | 2,550,528 | 9,055 | 68 |
| HEALTHCARE RLTY TR | COM | 42194610 | 8,398,319 | 348,478 | 348,478 | | |
| HEALTH CARE REIT INC | COM | 42217K10 | 4,577,040 | 220,050 | 220,050 | | |
| HEALTH NET INC | COM | 42222G10 | 37,093,218 | 1,799,768 | 1,798,253 | 1,250 | 26 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 4,930,445 | 239,342 | 238,642 | 700 | |
| HEARTLAND EXPRESS IN | COM | 42234710 | 2,959,906 | 117,224 | 117,224 | | |
| HEICO CORP NEW | COM | 42280610 | 702,508 | 45,766 | 45,766 | | |
| HEIDRICK & STRUGGLES | COM | 42281910 | 4,285,309 | 148,091 | 147,051 | 1,040 | |
| HEINZ H J CO | COM | 42307410 | 281,536,961 | 7,003,407 | 6,925,994 | 39,368 | 38,04 |
| HELIX TECHNOLOGY COR | COM | 42331910 | 4,412,455 | 187,892 | 180,192 | 600 | 7,10 |
| HELLER FINANCIAL INC | CL A | 42332810 | 21,927,870 | 623,837 | 617,407 | 6,430 | |
| HELMERICH & PAYNE IN | COM | 42345210 | 29,693,949 | 641,338 | 638,948 | 1,690 | 70 |
| HENRY JACK & ASSOC I | COM | 42628110 | 18,251,401 | 770,524 | 769,484 | 640 | 40 |
| HERBALIFE INTL INC | CL A | 42690820 | 606,148 | 83,148 | 82,815 | 333 | |
| Page Total | | | 1,570,464,886 | | | | |

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| | | | | | | | |
|----------------------|------|----------|---------------|------------|------------|-----------|--------|
| HERCULES INC | COM | 42705610 | 25,936,262 | 1,996,633 | 1,989,903 | 3,330 | 3, |
| HERSHEY FOODS CORP | COM | 42786610 | 165,801,724 | 2,391,831 | 2,349,773 | 14,124 | 27, |
| HEWLETT PACKARD CO | COM | 42823610 | 1,297,852,125 | 41,504,705 | 38,206,589 | 1,699,743 | 1,598, |
| HEXCEL CORP NEW | COM | 42829110 | 1,664,794 | 167,316 | 167,316 | | |
| HI / FN INC | COM | 42835810 | 978,621 | 58,530 | 58,530 | | |
| HIBERNIA CORP | CL A | 42865610 | 22,492,412 | 1,610,051 | 1,568,631 | 4,720 | 36, |
| HICKORY TECH CORP | COM | 42906010 | 1,483,275 | 99,716 | 99,716 | | |
| HIGH SPEED ACCESS CO | COM | 42979U10 | 236,551 | 157,701 | 157,701 | | |
| HIGHLANDS INS GROUP | COM | 43103210 | 735,474 | 222,871 | 222,871 | | |
| HIGHWOODS PTYS INC | COM | 43128410 | 14,543,179 | 589,987 | 589,987 | | |

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|----------------------|------------|----------|---------------|------------|------------|------------|--------|
| HILB ROGAL & HAMILTO | COM | 43129410 | 3,864,245 | 110,407 | 110,407 | | |
| HILLENBRAND INDS INC | COM | 43157310 | 28,593,812 | 592,127 | 588,027 | 3,600 | |
| HILTON HOTELS CORP | COM | 43284810 | 87,595,118 | 8,382,308 | 8,368,961 | 13,107 | |
| HISPANIC BROADCASTIN | CL A | 43357B10 | 16,627,046 | 870,526 | 867,996 | 2,230 | |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 894,312 | 10,250 | 10,250 | | |
| HOLLINGER INTL INC | CL A | 43556910 | 4,552,483 | 318,133 | 317,733 | 400 | |
| HOLLYWOOD ENTMT CORP | COM | 43614110 | 481,323 | 220,084 | 220,084 | | |
| HOLLYWOOD MEDIA CORP | COM | 43623310 | 416,800 | 93,874 | 93,874 | | |
| HOME DEPOT INC | COM | 43707610 | 2,148,218,732 | 49,842,662 | 47,029,951 | 2,107,638 | 705, |
| HOME PPTYS N Y INC | COM | 43730610 | 6,220,467 | 218,262 | 218,262 | | |
| HOMESTAKE MNG CO | COM | 43761410 | 26,705,530 | 5,077,097 | 5,062,692 | 14,305 | |
| HOMESTORE COM INC | COM | 43785210 | 10,370,651 | 436,659 | 436,032 | 527 | |
| HON INDS INC | COM | 43809210 | 14,501,696 | 631,332 | 630,712 | 420 | |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 22,416,255 | 273,036 | 28,600 | 244,436 | |
| HONEYWELL INTL INC | COM | 43851610 | 3,490,242,813 | 85,545,167 | 16,042,157 | 69,419,230 | 83, |
| HOOPER HOLMES INC | COM | 43910410 | 4,423,386 | 514,946 | 511,206 | 140 | 3, |
| HORACE MANN EDUCATOR | COM | 44032710 | 7,830,055 | 442,376 | 442,200 | 176 | |
| HORIZON OFFSHORE INC | COM | 44043J10 | 1,620,679 | 65,482 | 65,482 | | |
| HORMEL FOODS CORP | COM | 44045210 | 19,228,766 | 987,103 | 984,228 | 2,750 | |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 13,773,883 | 521,738 | 521,738 | | |
| HOST MARRIOTT CORP N | COM | 44107P10 | 27,023,992 | 2,313,698 | 2,310,268 | 3,430 | |
| HOT TOPIC INC | COM | 44133910 | 3,363,108 | 120,111 | 120,071 | 40 | |
| HOTEL RESERVATIONS N | CL A | 44145110 | 1,212,104 | 47,072 | 47,072 | | |
| HOTJOBS COM INC | COM | 44147410 | 667,019 | 131,770 | 131,770 | | |
| HOUGHTON MIFFLIN CO | COM | 44156010 | 79,884,356 | 1,736,239 | 311,035 | 16,200 | 1,409, |
| HOUSEHOLD INTL INC | COM | 44181510 | 574,784,452 | 9,702,641 | 9,673,630 | 22,213 | 6, |
| HOUSTON EXPL CO | COM | 44212010 | 2,471,760 | 82,392 | 82,392 | | |
| HUANENG PWR INTL INC | SPON ADR N | 44330410 | 265,409 | 12,484 | 12,484 | | |
| HUBBELL INC | CL B | 44351020 | 13,738,262 | 589,625 | 569,089 | 12,608 | 7, |
| HUDSON CITY BANCORP | COM | 44368310 | 7,813,575 | 394,386 | 394,286 | 100 | |
| HUDSON UNITED BANCOR | COM | 44416510 | 9,655,263 | 425,342 | 423,717 | 1,625 | |
| Page Total | | | 8,161,181,769 | | | | |

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|----------------------|------------|----------|-------------|-----------|-----------|---------|-------|
| HUGHES SUPPLY INC | COM | 44448210 | 2,614,202 | 178,810 | 178,789 | 21 | |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 227,648 | 14,687 | 14,687 | | |
| HUMANA INC | COM | 44485910 | 35,634,326 | 3,400,222 | 3,395,712 | 2,790 | 1,72 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 33,486,988 | 727,978 | 718,511 | 5,237 | 4,23 |
| HUNGRY MINDS INC | CL A | 44554910 | 1,715,915 | 236,678 | 5,178 | 196,500 | 35,00 |
| HUNT J B TRANS SVCS | COM | 44565810 | 4,070,875 | 260,536 | 260,516 | 20 | |
| HUNTINGTON BANCSHARE | COM | 44615010 | 66,050,217 | 4,635,103 | 4,629,041 | 4,742 | 1,32 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 3,076,917 | 205,993 | 205,673 | 320 | |
| ICN PHARMACEUTICALS | COM | 44892410 | 22,031,585 | 866,362 | 864,825 | 1,337 | 20 |
| IDT CORP | COM | 44894710 | 3,849,059 | 190,077 | 189,737 | 340 | |
| HYPERCOM CORP | COM | 44913M10 | 310,612 | 92,720 | 92,620 | 100 | |
| HYPERION SOLUTIONS C | COM | 44914M10 | 4,170,102 | 258,611 | 258,611 | | |
| HYSEQ INC | COM | 44916330 | 687,346 | 73,317 | 73,317 | | |
| IBP INC | COM | 44922310 | 15,806,861 | 963,833 | 960,813 | 2,620 | 40 |
| ICOS CORP | COM | 44929510 | 12,655,615 | 266,434 | 264,464 | 1,870 | 10 |
| IDEC PHARMACEUTICALS | COM | 44937010 | 56,973,160 | 1,424,329 | 1,370,594 | 36,025 | 17,71 |
| IDX SYS CORP | COM | 44949110 | 2,199,481 | 121,774 | 121,374 | 40 | |
| IGEN INC | COM | 44953610 | 1,544,520 | 81,561 | 79,461 | 2,100 | |
| IHOP CORP | COM | 44962310 | 3,176,600 | 158,830 | 158,830 | | |
| IMC GLOBAL INC | COM | 44966910 | 13,016,069 | 1,058,217 | 1,056,847 | 1,070 | 30 |
| I-MANY INC | COM | 44973Q10 | 1,177,312 | 103,500 | 16,000 | 87,500 | |
| IMS HEALTH INC | COM | 44993410 | 154,523,448 | 6,205,761 | 6,147,355 | 46,186 | 12,22 |
| IRT PPTY CO | COM | 45005810 | 2,844,226 | 309,155 | 309,155 | | |

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|----------------------|-----|----------|-------------|-----------|-----------|---------|--------|--|
| ITC DELTACOM INC | COM | 45031T10 | 2,438,424 | 415,051 | 412,971 | 2,080 | | |
| ISTAR FINL INC | COM | 45031U10 | 13,063,272 | 566,245 | 565,685 | 560 | | |
| I-STAT CORP | COM | 45031210 | 2,401,396 | 120,825 | 120,825 | | | |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 3,057,259 | 112,814 | 112,814 | | | |
| ITXC CORP | COM | 45069F10 | 245,345 | 42,900 | 42,800 | 100 | | |
| IXIA | COM | 45071R10 | 377,954 | 29,500 | 29,500 | | | |
| IXL ENTERPRISES INC | COM | 45071810 | 623,912 | 262,700 | 262,700 | | | |
| IBASIS INC | COM | 45073210 | 514,498 | 168,027 | 75,950 | 92,077 | | |
| IBIS TECHNOLOGY CORP | COM | 45090910 | 1,664,052 | 60,511 | 60,511 | | | |
| ITT INDS INC IND | COM | 45091110 | 69,528,117 | 1,794,274 | 1,773,765 | 1,940 | 18,56 | |
| IDACORP INC | COM | 45110710 | 16,902,843 | 442,367 | 437,647 | 1,410 | 3,31 | |
| IDEX CORP | COM | 45167R10 | 6,823,862 | 235,468 | 232,308 | 3,160 | | |
| IDEXX LABS INC | COM | 45168D10 | 10,256,205 | 467,530 | 451,301 | 800 | 15,42 | |
| IGATE CAPITAL CORP | COM | 45169U10 | 464,293 | 247,623 | 247,623 | | | |
| IKON OFFICE SOLUTION | COM | 45171310 | 6,754,710 | 1,185,037 | 1,183,317 | 1,720 | | |
| IDENTIX INC | COM | 45190610 | 1,827,236 | 215,476 | 213,376 | 2,100 | | |
| ILEX ONCOLOGY INC | COM | 45192310 | 2,859,222 | 187,490 | 187,490 | | | |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 390,781,422 | 6,875,113 | 5,935,306 | 649,954 | 289,85 | |
| Page Total | | | 972,427,106 | | | | | |

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| | | | | | | | | |
|-----------------------|-----------|----------|-------------|-----------|-----------|---------|--------|---------|
| ILLUMINET HLDGS INC | COM | 45233410 | 5,496,921 | 267,334 | 267,194 | 40 | 100 | 252,2 |
| IMATION CORP | COM | 45245A10 | 9,884,811 | 440,696 | 425,759 | 13,929 | 1,008 | 413,8 |
| IMCLONE SYS INC | COM | 45245W10 | 14,723,611 | 443,656 | 415,821 | 27,735 | 100 | 396,1 |
| IMMUNE RESPONSE CORP | COM | 45252T10 | 440,490 | 174,038 | 174,038 | | | 174,0 |
| IMMERSION CORP | COM | 45252110 | 480,142 | 84,428 | 84,408 | 20 | | 79,7 |
| IMMUNEX CORP NEW | COM | 45252810 | 23,427,241 | 1,636,895 | 1,596,379 | 30,321 | 10,195 | 1,437,6 |
| IMMUNOGEN INC | COM | 45253H10 | 3,867,448 | 289,155 | 286,955 | 200 | 2,000 | 265,3 |
| IMPATH INC | COM | 45255G10 | 5,775,542 | 124,540 | 124,330 | 210 | | 114,4 |
| IMPSCO TECHNOLOGIES I | COM | 45255W10 | 699,687 | 39,419 | 39,419 | | | 39,1 |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 312,547 | 12,700 | 12,700 | | | 12,7 |
| IMATRON INC | COM | 45290610 | 1,106,872 | 590,332 | 590,332 | | | 590,3 |
| IMMUNOMEDICS INC | COM | 45290710 | 2,501,325 | 259,878 | 259,878 | | | 238,8 |
| IMPSAT FIBER NETWORK | COM | 45321T10 | 299,765 | 70,533 | 70,433 | 100 | | 70,4 |
| IMRGLOBAL CORPORATIO | COM | 45321W10 | 893,368 | 158,821 | 158,821 | | | 158,8 |
| INAMED CORP | COM | 45323510 | 2,400,863 | 101,089 | 100,869 | 220 | | 91,8 |
| INCO LTD | COM | 45325840 | 38,192,336 | 2,575,343 | 2,574,643 | 700 | | 2,367,1 |
| INCYTE GENOMICS INC | COM | 45337C10 | 8,093,717 | 527,278 | 527,078 | | 200 | 481,9 |
| INDEPENDENCE CMNTY B | COM | 45341410 | 8,362,296 | 479,572 | 479,522 | 50 | | 438,6 |
| INDEPENDENT BANK COR | COM | 45383610 | 1,080,405 | 72,027 | 68,606 | 3,421 | | 71,5 |
| INDEPENDENT BANK COR | COM | 45383810 | 226,800 | 11,235 | 11,235 | | | 11,2 |
| INDUS INTL INC | COM | 45578L10 | 381,522 | 78,261 | 78,261 | | | 78,2 |
| INDYMAC BANCORP INC | COM | 45660710 | 21,086,854 | 733,711 | 733,651 | 60 | | 681,5 |
| INET TECHNOLOGIES IN | COM | 45662V10 | 674,732 | 114,848 | 114,848 | | | 104,3 |
| INFOCUS CORP | COM | 45665B10 | 7,525,016 | 459,543 | 459,143 | 300 | 100 | 433,5 |
| INFOGRAMS INC | COM | 45665T10 | 598,708 | 108,856 | 108,856 | | | 108,8 |
| INFORMATICA CORP | COM | 45666Q10 | 5,680,363 | 426,710 | 426,210 | 400 | 100 | 394,2 |
| INFONET SVCS CORP | CL B | 45666T10 | 3,080,140 | 463,179 | 460,809 | 2,370 | | 421,2 |
| INFORMATION HLDGS IN | COM | 45672710 | 1,896,296 | 88,612 | 70,462 | 400 | 17,750 | 68,4 |
| INFORMIX CORP | COM | 45677910 | 16,761,713 | 3,100,576 | 3,062,516 | 25,760 | 12,300 | 2,862,5 |
| INFOSPACE INC | COM | 45678T10 | 3,275,638 | 1,476,178 | 1,474,085 | 1,802 | 291 | 1,169,3 |
| INFOUSA INC NEW | COM | 45681830 | 808,257 | 186,063 | 186,063 | | | 186,0 |
| ING GROEP N V | SPONSORED | 45683710 | 23,890,347 | 367,092 | 34,853 | 332,239 | | 360,9 |
| INGERSOLL-RAND CO | COM | 45686610 | 125,135,621 | 3,151,237 | 3,115,901 | 16,651 | 18,685 | 2,698,5 |
| INGLES MKTS INC | CL A | 45703010 | 840,025 | 70,739 | 65,239 | 5,000 | 500 | 70,2 |
| INGRAM MICRO INC | CL A | 45715310 | 7,031,475 | 520,850 | 519,650 | 1,200 | | 463,9 |
| INHALE THERAPEUTIC S | COM | 45719110 | 6,569,307 | 307,336 | 305,336 | 1,800 | 200 | 286,8 |

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|----------------------|------|----------|-------------|---------|---------|-------|-----|-------|
| INKTOMI CORP | COM | 45727710 | 4,555,595 | 685,052 | 683,072 | 1,880 | 100 | 552,8 |
| INNKEEPERS USA TR | COM | 4576J010 | 7,037,318 | 628,332 | 628,332 | | | 603,4 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 5,519,518 | 261,279 | 260,869 | 410 | | 239,6 |
| INPUT/OUTPUT INC | COM | 45765210 | 6,001,877 | 641,912 | 641,912 | | | 613,8 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 5,013,451 | 153,669 | 153,669 | | | 139,0 |
| Page Total | | | 381,629,960 | | | | | |

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| | | | | | | | | |
|----------------------|-----------|----------|----------------|-------------|-------------|--|------------|----------|
| INSIGNIA FINL GROUP | COM | 45767A10 | 1,470,386 | 124,609 | 124,609 | | | |
| INSIGHT COMMUNICATIO | CL A | 45768V10 | 8,350,070 | 315,097 | 314,357 | | 740 | |
| INNOGY HLDGS PLC | SPONSORED | 45769A10 | 279,300 | 10,500 | 10,500 | | | |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 209,300 | 16,100 | 16,100 | | | |
| INSURANCE AUTO AUCTI | COM | 45787510 | 707,854 | 57,784 | 57,684 | | 100 | |
| INTEGRATED ELECTRICA | COM | 45811E10 | 1,255,675 | 220,294 | 220,154 | | 140 | |
| INTEGRATED CIRCUIT S | COM | 45811K20 | 1,778,144 | 111,134 | 110,934 | | 200 | |
| INTEGRATED DEVICE TE | COM | 45811810 | 39,504,832 | 1,334,172 | 1,332,432 | | 1,440 | 30 |
| INTEGRATED SILICON S | COM | 45812P10 | 4,617,067 | 355,159 | 310,804 | | 44,355 | |
| INTEGRA BK CORP | COM | 45814P10 | 2,696,194 | 129,159 | 129,159 | | | |
| INTELIDATA TECHNOLOG | COM | 45814T10 | 975,838 | 236,567 | 236,567 | | | |
| INTEL CORP | COM | 45814010 | 3,815,657,729 | 145,015,876 | 137,782,251 | | 4,562,098 | 2,671,52 |
| INTER TEL INC | COM | 45837210 | 1,646,871 | 161,664 | 161,564 | | 100 | |
| INTERACTIVE INTELLIG | COM | 45839M10 | 459,568 | 31,970 | 31,970 | | | |
| INTERACT COMM CORP | COM | 45839Y10 | 1,191,379 | 101,394 | 96,094 | | 5,300 | |
| INTERCEPT GROUP INC | COM | 45845L10 | 1,441,355 | 56,248 | 56,248 | | | |
| INTERDIGITAL COMMUNI | COM | 45866A10 | 3,063,119 | 410,111 | 409,611 | | 400 | 10 |
| INTERFACE INC | CL A | 45866510 | 2,565,805 | 373,208 | 373,208 | | | |
| INTERGRAPH CORP | COM | 45868310 | 3,374,233 | 348,326 | 348,326 | | | |
| INTERLIANT INC | COM | 45874210 | 459,150 | 349,962 | 349,852 | | 110 | |
| INTERLINK ELECTRS | COM | 45875110 | 213,720 | 57,966 | 57,966 | | | |
| INTERLOGIX INC | COM | 45876310 | 3,454,776 | 132,876 | 132,876 | | | |
| INTERMEDIA COMMUNICA | COM | 45880110 | 7,038,734 | 405,107 | 404,607 | | 400 | 10 |
| INTERNAP NETWORK SVC | COM | 45885A10 | 949,972 | 490,435 | 473,366 | | 17,069 | |
| INTERMUNE PHARMACEUT | COM | 45885B10 | 1,242,990 | 59,190 | 59,190 | | | |
| INTERNATIONAL BANCSH | COM | 45904410 | 5,183,793 | 135,524 | 135,299 | | 225 | |
| INTERNATIONAL BUSINE | COM | 45920010 | 6,915,746,244 | 71,904,203 | 71,034,256 | | 613,381 | 256,56 |
| INTERNATIONAL FIBERC | COM | 45950T10 | 760,914 | 196,365 | 194,265 | | 100 | 2,00 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 42,418,578 | 1,922,873 | 1,917,933 | | 2,340 | 2,60 |
| INTERNATIONAL GAME T | COM | 45990210 | 78,322,395 | 1,555,559 | 1,554,517 | | 742 | 30 |
| INTERNATIONAL MULTIF | COM | 46004310 | 2,603,986 | 135,272 | 135,172 | | 100 | |
| INTL PAPER CO | COM | 46014610 | 1,612,232,635 | 44,684,940 | 10,672,879 | | 33,993,652 | 18,40 |
| INTERNATIONAL RECTIF | COM | 46025410 | 33,915,348 | 837,416 | 836,181 | | 785 | 45 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 13,466,700 | 363,356 | 356,930 | | 600 | 5,82 |
| INTL SPECIALTY PRODS | COM | 46033710 | 964,254 | 117,592 | 117,492 | | 100 | |
| INTERNET CAP GROUP I | COM | 46059C10 | 2,755,455 | 1,259,925 | 1,252,635 | | 6,150 | 1,14 |
| INTERNET SEC SYS INC | COM | 46060X10 | 6,362,253 | 232,547 | 215,177 | | 17,370 | |
| INTERPOOL INC | COM | 46062R10 | 1,683,536 | 115,707 | 115,707 | | | |
| INTERSIL HLDG CORP | CL A | 46069S10 | 2,663,353 | 144,457 | 144,437 | | 20 | |
| INTERPUBLIC GROUP CO | COM | 46069010 | 219,956,721 | 6,403,398 | 5,898,537 | | 340,426 | 164,43 |
| INTERSTATE BAKERIES | COM | 46072H10 | 10,677,862 | 698,813 | 687,013 | | 11,800 | |
| Page Total | | | 12,854,318,088 | | | | | |

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|----------------------|-----------|----------|---------------|------------|------------|---------|-------|
| INTRANET SOLUTIONS I | COM NEW | 46093930 | 3,271,110 | 136,655 | 136,425 | 230 | |
| INTERNET COM CORP | COM | 46096710 | 284,587 | 78,507 | 78,407 | 100 | |
| INTERTAN INC | COM | 46112010 | 2,747,908 | 217,226 | 217,226 | | |
| INTERTRUST TECHNOLOG | COM | 46113Q10 | 2,265,480 | 503,440 | 503,440 | | |
| INTERWOVEN INC | COM | 46114T10 | 5,664,282 | 562,938 | 562,198 | 640 | 1 |
| INTERVOICE-BRITE INC | COM | 46114210 | 2,101,563 | 258,654 | 258,654 | | |
| INTIMATE BRANDS INC | CL A | 46115610 | 11,078,478 | 753,638 | 748,468 | 5,170 | |
| INTUIT | COM | 46120210 | 106,661,620 | 3,843,662 | 3,834,732 | 6,910 | 2,0 |
| INVACARE CORP | COM | 46120310 | 7,410,632 | 187,516 | 187,236 | 280 | |
| INTRUSION COM INC | COM | 46121E10 | 387,820 | 96,955 | 96,955 | | |
| INVERNESS MED TECHNO | COM | 46126810 | 346,465 | 13,300 | 13,300 | | |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 18,064,281 | 352,818 | 352,318 | 400 | 1 |
| INVITROGEN CORP | COM | 46185R10 | 31,010,928 | 565,377 | 564,823 | 454 | 1 |
| INVESTORS FINL SERVI | COM | 46191510 | 21,520,885 | 367,094 | 366,723 | 371 | |
| IOMEGA CORP | COM | 46203010 | 8,364,191 | 2,272,878 | 2,270,878 | 1,800 | 2 |
| IONICS INC | COM | 46221810 | 3,544,190 | 136,315 | 134,465 | 450 | 1,4 |
| IRON MTN INC PA | COM | 46284610 | 9,036,469 | 235,816 | 232,502 | 3,214 | 1 |
| IRWIN FINL CORP | COM | 46411910 | 1,770,570 | 83,814 | 83,814 | | |
| ISIS PHARMACEUTICALS | COM | 46433010 | 2,787,247 | 301,324 | 301,324 | | |
| ISLE OF CAPRI CASINO | COM | 46459210 | 1,856,672 | 175,788 | 175,708 | 80 | |
| ITO YOKADO LTD | ADR NEW | 46571430 | 504,400 | 10,400 | 10,400 | | |
| I2 TECHNOLOGIES INC | COM | 46575410 | 18,994,333 | 1,309,954 | 1,303,383 | 6,431 | 1 |
| IVAX CORP | COM | 46582310 | 48,246,597 | 1,531,638 | 1,527,278 | 3,960 | 4 |
| IVEX PACKAGING CORP | COM | 46585510 | 2,075,356 | 150,935 | 150,875 | 60 | |
| JDN RLTY CORP | COM | 46591710 | 4,315,194 | 381,538 | 381,538 | | |
| IXYS CORP | COM | 46600W10 | 634,536 | 40,288 | 40,088 | 200 | |
| JDS UNIPHASE CORP | COM | 46612J10 | 443,685,870 | 24,064,971 | 24,000,674 | 55,079 | 9,2 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 1,896,403 | 165,813 | 165,813 | | |
| J JILL GROUP INC | COM | 46618910 | 206,517 | 11,801 | 11,801 | | |
| JLG INDS INC | COM | 46621010 | 4,714,437 | 362,649 | 362,629 | 20 | |
| JNI CORP | COM | 46622G10 | 415,237 | 55,365 | 55,340 | 25 | |
| JP REALTY INC | COM | 46624A10 | 2,526,191 | 130,015 | 130,015 | | |
| J P MORGAN CHASE & C | COM | 46625H10 | 1,809,429,096 | 40,299,089 | 39,066,049 | 701,938 | 531,1 |
| JABIL CIRCUIT INC | COM | 46631310 | 71,995,659 | 3,330,049 | 3,250,289 | 60,365 | 19,3 |
| JACK IN THE BOX INC | COM | 46636710 | 9,132,803 | 304,935 | 304,155 | 780 | |
| JACOBS ENGR GROUP IN | COM | 46981410 | 17,317,118 | 298,571 | 290,916 | 4,655 | 3,0 |
| JAKKS PAC INC | COM | 47012E10 | 1,353,370 | 127,376 | 127,376 | | |
| JEFFERIES GROUP INC | COM | 47231910 | 5,507,407 | 190,898 | 190,898 | | |
| JEFFERSON PILOT CORP | COM | 47507010 | 133,573,167 | 1,967,494 | 1,951,783 | 6,805 | 8,9 |
| JEFFERSON SMURFIT GR | SPONSORED | 47508W10 | 283,390 | 17,000 | 16,900 | 100 | |
| JOHN NUVEEN CO | CL A | 47803510 | 3,840,588 | 71,122 | 71,122 | | |
| Page Total | | | 2,820,823,047 | | | | |

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|----------------------|-----------|----------|---------------|------------|------------|-----------|---------|
| JOHNSON & JOHNSON | COM | 47816010 | 4,444,326,470 | 50,809,723 | 48,546,973 | 1,250,522 | 1,012,2 |
| JOHNSON CTLS INC | COM | 47836610 | 107,729,821 | 1,724,781 | 1,714,502 | 6,479 | 3,8 |
| JONES APPAREL GROUP | COM | 48007410 | 43,663,384 | 1,155,116 | 1,153,244 | 1,472 | 4 |
| JONES LANG LASALLE I | COM | 48020Q10 | 2,858,521 | 222,453 | 222,453 | | |
| JOURNAL REGISTER CO | COM | 48113810 | 5,523,097 | 336,569 | 336,469 | 100 | |
| JUNIPER NETWORKS INC | COM | 48203R10 | 59,640,398 | 1,571,138 | 1,565,921 | 4,857 | 3 |
| JUPITER MEDIA METRIX | COM | 48206U10 | 509,044 | 156,629 | 156,629 | | |
| KLA-TENCOR CORP | COM | 48248010 | 131,156,077 | 3,330,948 | 3,323,453 | 7,155 | 3 |
| K MART CORP | COM | 48258410 | 85,215,963 | 9,065,528 | 9,045,063 | 19,255 | 1,2 |
| KPMG CONSULTING INC | COM | 48265R10 | 982,800 | 75,600 | 75,600 | | |
| K V PHARMACEUTICAL C | CL B CONV | 48274010 | 2,562,611 | 129,229 | 129,129 | 100 | |
| K V PHARMACEUTICAL C | CL A | 48274020 | 338,136 | 17,173 | 17,173 | | |
| KAISER ALUMINUM CORP | COM | 48300710 | 789,311 | 206,626 | 206,626 | | |

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|----------------------|---------|----------|---------------|------------|------------|---------|-------|
| KAMAN CORP | CL A | 48354810 | 2,825,326 | 172,539 | 172,519 | 20 | |
| KANA COMMUNICATIONS | COM | 48360010 | 862,577 | 445,316 | 444,896 | 420 | |
| KANSAS CITY LIFE INS | COM | 48483610 | 1,916,486 | 53,608 | 53,608 | | |
| KANSAS CITY PWR & LT | COM | 48513410 | 16,128,104 | 655,614 | 654,964 | 350 | 3 |
| KANSAS CITY SOUTHN I | COM NEW | 48517030 | 6,327,662 | 445,610 | 402,553 | 3,030 | 40,0 |
| KATY INDS INC | COM | 48602610 | 261,828 | 37,404 | 37,404 | | |
| KAYDON CORP | COM | 48658710 | 9,030,745 | 334,720 | 333,900 | 820 | |
| KB HOME | COM | 48666K10 | 29,677,985 | 909,252 | 908,102 | 1,150 | |
| KEANE INC | COM | 48666510 | 7,798,388 | 599,876 | 588,566 | 860 | 10,4 |
| KEITHLEY INSTRS INC | COM | 48758410 | 1,099,153 | 67,849 | 67,849 | | |
| KELLOGG CO | COM | 48783610 | 183,462,638 | 6,787,371 | 6,777,231 | 7,380 | 2,7 |
| KELLWOOD CO | COM | 48804410 | 3,791,025 | 182,700 | 182,640 | 60 | |
| KELLY SVCS INC | CL A | 48815220 | 6,403,219 | 271,553 | 267,530 | 4,023 | |
| KEMET CORP | COM | 48836010 | 21,589,809 | 1,274,487 | 1,273,347 | 840 | 3 |
| KENNAMETAL INC | COM | 48917010 | 14,367,512 | 522,455 | 522,395 | 60 | |
| KENT ELECTRS CORP | COM | 49055310 | 4,189,608 | 232,756 | 232,496 | 260 | |
| KERR MCGEE CORP | COM | 49238610 | 285,555,976 | 4,399,938 | 4,395,002 | 2,988 | 1,9 |
| KEY ENERGY SVCS INC | COM | 49291410 | 10,919,489 | 1,020,513 | 1,019,963 | 550 | |
| KEY PRODTN INC | COM | 49313810 | 3,849,809 | 185,533 | 185,533 | | |
| KEY3MEDIA GROUP INC | COM | 49326R10 | 1,825,257 | 153,383 | 152,933 | 450 | |
| KEYCORP NEW | COM | 49326710 | 979,258,427 | 37,955,753 | 37,896,980 | 40,971 | 17,8 |
| KEYNOTE SYS INC | COM | 49330810 | 1,481,125 | 132,397 | 132,377 | 20 | |
| KEYSPAN CORP | COM | 49337W10 | 96,856,949 | 2,540,177 | 2,525,513 | 12,139 | 2,5 |
| KFORCE COM INC | COM | 49373210 | 1,263,655 | 237,887 | 237,887 | | |
| KILROY RLTY CORP | COM | 49427F10 | 7,265,081 | 270,984 | 270,984 | | |
| KIMBALL INTL INC | CL B | 49427410 | 3,169,546 | 235,882 | 235,882 | | |
| KIMBERLY CLARK CORP | COM | 49436810 | 757,000,300 | 11,160,258 | 10,698,721 | 290,924 | 170,6 |
| KIMCO REALTY CORP | COM | 49446R10 | 23,353,558 | 543,106 | 519,836 | 23,270 | |
| Page Total | | | 7,366,826,870 | | | | |

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| | | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|---------|--------|
| KINDER MORGAN INC KA | COM | 49455P10 | 113,139,322 | 2,126,679 | 2,117,748 | 5,256 | 3,675 |
| KING PHARMACEUTICALS | COM | 49558210 | 143,672,723 | 3,525,711 | 3,522,050 | 3,461 | 200 |
| KIRBY CORP | COM | 49726610 | 3,659,900 | 182,995 | 182,975 | 20 | |
| KNIGHT RIDDER INC | COM | 49904010 | 87,056,820 | 1,620,868 | 1,612,783 | 7,905 | 180 |
| KNIGHT TRADING GROUP | COM | 49906310 | 7,944,475 | 543,212 | 541,962 | 1,150 | 100 |
| KNIGHT TRANSN INC | COM | 49906410 | 1,235,593 | 50,691 | 50,691 | | |
| KOGER EQUITY INC | COM | 50022810 | 3,889,690 | 277,835 | 277,835 | | |
| KOHL'S CORP | COM | 50025510 | 395,627,223 | 6,413,150 | 6,397,136 | 14,724 | 1,290 |
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 10,914,012 | 351,498 | 48,092 | 303,406 | |
| KONOVER PTY TR INC | COM | 50047R10 | 372,918 | 88,790 | 88,790 | | |
| KONINKLIJKE PHILIPS | SP ADR NEW | 50047230 | 26,050,789 | 975,685 | 110,633 | 809,835 | 55,217 |
| KOPIN CORP | COM | 50060010 | 2,861,855 | 497,714 | 399,834 | 14,680 | 83,200 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 939,828 | 115,600 | 115,600 | | |
| KORN FERRY INTL | COM NEW | 50064320 | 7,401,724 | 441,367 | 441,147 | 220 | |
| KOS PHARMACEUTICALS | COM | 50064810 | 1,351,922 | 76,980 | 76,980 | | |
| KRISPY KREME DOUGHNU | COM | 50101410 | 1,994,184 | 55,394 | 55,394 | | |
| KROGER CO | COM | 50104410 | 411,206,204 | 15,944,405 | 15,884,429 | 56,880 | 3,096 |
| KRONOS INC | COM | 50105210 | 3,518,397 | 111,919 | 111,459 | 460 | |
| KULICKE & SOFFA INDS | COM | 50124210 | 5,402,354 | 398,345 | 397,395 | 950 | |
| LCC INTERNATIONAL IN | CL A | 50181010 | 362,585 | 72,517 | 72,517 | | |
| LNR PTY CORP | COM | 50194010 | 5,705,409 | 201,249 | 201,169 | 80 | |
| LSI LOGIC CORP | COM | 50216110 | 90,128,542 | 5,729,723 | 5,719,098 | 10,085 | 540 |
| LTX CORP | COM | 50239210 | 7,838,299 | 419,452 | 367,441 | 400 | 51,611 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 42,473,126 | 537,975 | 537,475 | 400 | 100 |
| LVMH MOET HENNESSY L | SPONSORED | 50244120 | 618,813 | 61,500 | 61,500 | | |
| LA Z BOY INC | COM | 50533610 | 8,212,439 | 461,373 | 461,333 | 40 | |

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|----------------------|------------|----------|---------------|-----------|-----------|-------|-----|
| LABORATORY CORP AMER | COM NEW | 50540R40 | 21,071,768 | 175,233 | 175,013 | 220 | |
| LABOR READY INC | COM NEW | 50540120 | 734,460 | 233,162 | 233,162 | | |
| LABRANCHE & CO INC | COM | 50544710 | 17,679,927 | 549,749 | 549,249 | 300 | 200 |
| LACLEDE GAS CO | COM | 50558810 | 3,339,379 | 143,321 | 142,721 | 600 | |
| LAFARGE CORP | COM | 50586210 | 7,273,741 | 239,741 | 238,741 | 1,000 | |
| LAKES GAMING INC | COM | 51206P10 | 260,847 | 28,012 | 28,012 | | |
| LAM RESEARCH CORP | COM | 51280710 | 27,548,005 | 1,159,916 | 1,157,116 | 2,300 | 500 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 12,339,731 | 335,775 | 335,275 | 400 | 100 |
| LANCASTER COLONY COR | COM | 51384710 | 16,598,296 | 571,134 | 571,034 | 100 | |
| LANCE INC | COM | 51460610 | 3,003,041 | 266,937 | 266,217 | | 720 |
| LANDAMERICA FINL GRO | COM | 51493610 | 8,118,608 | 228,179 | 228,179 | | |
| LANDRYS SEAFOOD REST | COM | 51508L10 | 2,075,461 | 182,860 | 182,840 | 20 | |
| LANDS END INC | COM | 51508610 | 5,903,781 | 215,074 | 214,674 | 300 | 100 |
| LANDSTAR SYS INC | COM | 51509810 | 8,260,418 | 121,925 | 121,925 | | |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 4,041,024 | 249,600 | 249,520 | 80 | |
| Page Total | | | 1,521,827,633 | | | | |

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|----------------------|------------|----------|---------------|------------|------------|---------|-------|
| LATITUDE COMMUNICATI | COM | 51829210 | 252,816 | 63,458 | 63,458 | | |
| LATTICE SEMICONDUCTO | COM | 51841510 | 17,834,681 | 980,628 | 976,128 | 1,000 | 3,5 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 20,854,346 | 572,607 | 559,027 | 7,200 | 6,3 |
| LAWSON PRODS INC | COM | 52077610 | 1,193,123 | 48,207 | 48,207 | | |
| LEAP WIRELESS INTL I | COM | 52186310 | 6,047,809 | 215,516 | 214,260 | 1,181 | |
| LEAR CORP | COM | 52186510 | 77,316,107 | 2,638,775 | 2,594,626 | 27,089 | 17,0 |
| LEARNING TREE INTL I | COM | 52201510 | 2,840,284 | 137,086 | 137,066 | 20 | |
| LEE ENTERPRISES INC | COM | 52376810 | 17,915,592 | 588,361 | 582,861 | 4,300 | 1,2 |
| LEGATO SYS INC | COM | 52465110 | 11,527,158 | 955,659 | 954,459 | 900 | 3 |
| LEGGETT & PLATT INC | COM | 52466010 | 72,621,518 | 3,776,470 | 3,636,197 | 124,343 | 15,9 |
| LEGG MASON INC | COM | 52490110 | 30,533,151 | 725,253 | 704,603 | 12,235 | 8,4 |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 300,648,130 | 4,795,026 | 4,733,874 | 52,447 | 8,7 |
| LENNAR CORP | COM | 52605710 | 34,663,372 | 869,628 | 869,288 | 340 | |
| LENNOX INTL INC | COM | 52610710 | 3,120,560 | 302,967 | 302,767 | 200 | |
| LEUCADIA NATL CORP | COM | 52728810 | 15,569,540 | 483,977 | 483,977 | | |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 38,466,547 | 2,213,902 | 2,207,313 | 3,769 | 2,8 |
| LEXICON GENETICS INC | COM | 52887210 | 548,530 | 83,592 | 81,892 | 1,700 | |
| LEXINGTON CORP PPTYS | COM | 52904310 | 1,459,738 | 113,158 | 113,158 | | |
| LEXMARK INTL NEW | CL A | 52977110 | 107,615,607 | 2,364,139 | 2,358,229 | 5,710 | 2 |
| LIBBEY INC | COM | 52989810 | 4,224,980 | 141,493 | 141,193 | 300 | |
| LIBERATE TECHNOLOGIE | COM | 53012910 | 2,746,334 | 330,406 | 329,314 | 992 | 1 |
| LIBERTY CORP S C | COM | 53037010 | 4,250,007 | 125,037 | 125,037 | | |
| LIBERTY DIGITAL INC | CL A | 53043610 | 549,575 | 87,932 | 87,832 | 100 | |
| LIBERTY FINL COS INC | COM | 53051210 | 6,113,036 | 146,948 | 146,948 | | |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 17,472,850 | 618,727 | 618,287 | 440 | |
| LIFEPPOINT HOSPITALS | COM | 53219L10 | 8,701,049 | 243,386 | 242,780 | 591 | |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 3,811,655 | 389,700 | 389,050 | 650 | |
| LIGHTBRIDGE INC | COM | 53222610 | 4,806,422 | 420,252 | 420,252 | | |
| LIGHTPATH TECHNOLOGI | CL A | 53225710 | 1,457,424 | 113,198 | 113,188 | 10 | |
| LILLY ELI & CO | COM | 53245710 | 1,634,026,681 | 21,315,245 | 21,108,970 | 163,428 | 42,8 |
| LIMITED INC | COM | 53271610 | 123,078,388 | 7,829,414 | 7,816,894 | 11,380 | 1,1 |
| LINCARE HLDGS INC | COM | 53279110 | 28,895,396 | 545,845 | 545,065 | 580 | 2 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 6,068,912 | 282,275 | 282,195 | 80 | |
| LINCOLN NATL CORP IN | COM | 53418710 | 161,568,578 | 3,804,299 | 3,785,715 | 13,644 | 4,9 |
| LINDSAY MFG CO | COM | 53555510 | 1,904,704 | 102,957 | 82,957 | 3,000 | 17,0 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 317,929,967 | 7,742,681 | 6,714,998 | 824,932 | 202,7 |
| LINENS N THINGS INC | COM | 53567910 | 12,011,587 | 436,785 | 381,155 | 47,130 | 8,5 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 326,605 | 106,664 | 10,421 | | 96,2 |
| LIQUI BOX CORP | COM | 53631410 | 884,255 | 20,806 | 20,806 | | |

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|-----------------|-----|----------|---------------|---------|---------|-----|-----|
| LITTELFUSE INC | COM | 53700810 | 4,107,033 | 163,464 | 153,624 | 440 | 9,4 |
| LITTON INDS INC | COM | 53802110 | 31,921,455 | 397,379 | 396,779 | 500 | 1 |
| Page Total | | | 3,137,885,502 | | | | |

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| | | | | | | | |
|----------------------|---------|----------|---------------|------------|------------|------------|-------|
| LIZ CLAIBORNE INC | COM | 53932010 | 51,039,040 | 1,084,783 | 1,082,253 | 1,530 | 1,0 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 2,987,981,791 | 83,814,356 | 83,793,138 | 19,101 | 2,1 |
| LODGENET ENTMT CORP | COM | 54021110 | 1,129,561 | 77,235 | 77,235 | | |
| LOEWS CORP | COM | 54042410 | 183,333,437 | 3,085,902 | 3,076,612 | 8,090 | 1,2 |
| LONE STAR STEAKHOUSE | COM | 54230710 | 2,560,665 | 275,904 | 275,904 | | |
| LONE STAR TECHNOLOGI | COM | 54231210 | 7,916,188 | 185,174 | 184,874 | 200 | 1 |
| LONGS DRUG STORES CO | COM | 54316210 | 21,433,276 | 725,077 | 721,517 | 3,560 | |
| LONGVIEW FIBRE CO | COM | 54321310 | 7,525,791 | 578,907 | 562,557 | 1,350 | 15,0 |
| LOOKSMART LTD | COM | 54344210 | 445,349 | 331,361 | 330,201 | 1,160 | |
| LOUIS DREYFUS NAT GA | COM | 54601110 | 7,330,033 | 198,109 | 198,109 | | |
| LOUISIANA PAC CORP | COM | 54634710 | 22,511,895 | 2,342,549 | 2,334,372 | 3,715 | 4,4 |
| LOWES COS INC | COM | 54866110 | 2,109,876,839 | 36,097,123 | 6,715,346 | 29,332,677 | 49,1 |
| LUBRIZOL CORP | COM | 54927110 | 20,241,490 | 668,036 | 665,876 | 960 | 1,2 |
| LUBYS INC | COM | 54928210 | 1,395,284 | 183,590 | 180,990 | 2,600 | |
| LUCENT TECHNOLOGIES | COM | 54946310 | 660,742,089 | 66,273,028 | 64,664,182 | 956,054 | 652,7 |
| LUMINEX CORP DEL | COM | 55027E10 | 767,661 | 41,637 | 41,637 | | |
| LUMINENT INC | COM | 55027R10 | 228,416 | 86,000 | 86,000 | | |
| LYNX THERAPEUTICS IN | COM NEW | 55181230 | 621,307 | 73,772 | 73,772 | | |
| LYONDELL CHEMICAL CO | COM | 55207810 | 13,745,206 | 956,521 | 953,681 | 2,540 | 3 |
| M & T BK CORP | COM | 55261F10 | 67,073,943 | 959,570 | 923,671 | 5,688 | 30,2 |
| MAF BANCORP INC | COM | 55261R10 | 7,049,801 | 257,527 | 256,987 | 100 | 4 |
| MBIA INC | COM | 55262C10 | 157,158,992 | 1,947,930 | 1,934,955 | 7,275 | 5,7 |
| MBNA CORP | COM | 55262L10 | 549,247,795 | 16,593,589 | 16,512,486 | 57,349 | 23,7 |
| MCN ENERGY GROUP INC | COM | 55267J10 | 22,920,849 | 888,405 | 883,413 | 4,792 | 2 |
| M D C HLDGS INC | COM | 55267610 | 6,976,558 | 177,295 | 177,285 | 10 | |
| MDU RES GROUP INC | COM | 55269010 | 31,641,383 | 885,817 | 806,557 | 60,310 | 18,9 |
| MCSI INC | COM | 55270M10 | 1,062,198 | 71,712 | 71,712 | | |
| MEMC ELECTR MATLS IN | COM | 55271510 | 1,807,771 | 260,111 | 257,611 | 2,500 | |
| MGIC INVT CORP WIS | COM | 55284810 | 144,365,789 | 2,109,994 | 2,098,963 | 7,031 | 4,0 |
| MGI PHARMA INC | COM | 55288010 | 1,272,246 | 116,325 | 116,125 | 200 | |
| MGM MIRAGE | COM | 55295310 | 12,209,242 | 486,424 | 485,824 | 500 | 1 |
| M/I SCHOTTENSTEIN HO | COM | 55305B10 | 477,336 | 16,018 | 16,018 | | |
| MKS INSTRUMENT INC | COM | 55306N10 | 2,040,512 | 109,060 | 109,060 | | |
| MRO SOFTWARE INC | COM | 55347W10 | 782,828 | 97,101 | 97,101 | | |
| MRV COMMUNICATIONS I | COM | 55347710 | 3,526,753 | 506,063 | 505,563 | 400 | 1 |
| MSC INDL DIRECT INC | CL A | 55353010 | 3,545,878 | 221,479 | 221,379 | 100 | |
| M S CARRIERS INC | COM | 55353310 | 1,977,364 | 64,567 | 64,467 | | 1 |
| MTI TECHNOLOGY CORP | COM | 55390310 | 511,176 | 221,097 | 220,997 | 100 | |
| MACDERMID INC | COM | 55427310 | 2,650,347 | 146,590 | 146,390 | 200 | |
| MACERICH CO | COM | 55438210 | 6,901,958 | 314,440 | 314,340 | 100 | |
| MACK CALI RLTY CORP | COM | 55448910 | 12,167,793 | 450,659 | 448,709 | 1,950 | |
| Page Total | | | 7,138,193,830 | | | | |

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| | | | | | | | |
|------------------|-----|----------|------------|---------|---------|-------|---|
| MACROVISION CORP | COM | 55590410 | 18,819,437 | 432,015 | 429,955 | 1,960 | 1 |
| MACROMEDIA INC | COM | 55610010 | 9,180,139 | 571,544 | 570,894 | 390 | 2 |

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|----------------------|-------------|----------|---------------|-----------|-----------|---------|--|-------|
| MADDEN STEVEN LTD | COM | 55626910 | 844,003 | 57,466 | 57,466 | | | |
| MADISON GAS & ELEC C | COM | 55749710 | 3,848,506 | 164,642 | 161,391 | 2,801 | | 4 |
| MAGNETEK INC | COM | 55942410 | 1,353,865 | 143,570 | 143,570 | | | |
| MAGNUM HUNTER RES IN | COM PAR \$0 | 55972F20 | 528,750 | 45,000 | 13,000 | | | 32,0 |
| MAIL-WELL INC | COM | 56032120 | 1,567,657 | 321,901 | 321,901 | | | |
| MANDALAY RESORT GROU | COM | 56256710 | 14,097,781 | 705,948 | 704,908 | 840 | | 2 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 3,307,998 | 212,569 | 212,469 | 100 | | |
| MANITOWOC INC | COM | 56357110 | 4,939,540 | 199,175 | 198,815 | 260 | | 1 |
| MANOR CARE INC NEW | COM | 56405510 | 40,367,091 | 1,978,779 | 1,976,254 | 1,275 | | 1,2 |
| MANPOWER INC | COM | 56418H10 | 26,236,828 | 911,001 | 909,481 | 1,320 | | 2 |
| MANUFACTURED HOME CM | COM | 56468210 | 5,115,663 | 189,469 | 189,469 | | | |
| MANUGISTICS GROUP IN | COM | 56501110 | 7,641,689 | 417,305 | 416,259 | 986 | | |
| MAPINFO CORP | COM | 56510510 | 4,521,830 | 254,751 | 254,751 | | | |
| MARCUS CORP | COM | 56633010 | 2,464,086 | 178,557 | 178,557 | | | |
| MARIMBA INC | COM | 56781Q10 | 394,824 | 116,985 | 116,985 | | | |
| MARINE DRILLING COS | COM PAR \$0 | 56824020 | 23,054,248 | 865,075 | 823,720 | 41,255 | | 1 |
| MARKEL CORP | COM | 57053510 | 9,261,175 | 49,525 | 49,325 | 200 | | |
| MARSH & MCLENNAN COS | COM | 57174810 | 605,557,958 | 6,372,282 | 5,767,480 | 467,096 | | 137,7 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 52,015,684 | 984,959 | 982,769 | 1,890 | | 3 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 182,699,064 | 4,436,597 | 4,405,797 | 30,540 | | 2 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 1,923,999 | 124,129 | 124,129 | | | |
| MARTHA STEWART LIVIN | CL A | 57308310 | 1,113,912 | 61,884 | 61,684 | 100 | | 1 |
| MARTIN MARIETTA MATL | COM | 57328410 | 48,934,712 | 1,146,012 | 1,143,412 | 2,500 | | 1 |
| MASCO CORP | COM | 57459910 | 207,232,002 | 8,584,590 | 8,540,081 | 22,305 | | 22,2 |
| MASSEY ENERGY CORP | COM | 57620610 | 13,522,502 | 565,322 | 564,007 | 1,315 | | |
| MASTEC INC | COM | 57632310 | 3,952,715 | 292,577 | 292,577 | | | |
| MATRIX PHARMACEUTICA | COM | 57684410 | 1,616,922 | 179,658 | 179,058 | | | 6 |
| MATRIXONE INC | COM | 57685P30 | 8,009,244 | 469,420 | 155,327 | 313,975 | | 1 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 20,228,395 | 1,096,390 | 136,100 | 960,290 | | |
| MATTEL INC | COM | 57708110 | 148,964,997 | 8,397,125 | 8,359,187 | 32,100 | | 5,8 |
| MATTHEWS INTL CORP | CL A | 57712810 | 3,439,650 | 105,127 | 105,127 | | | |
| MATTSON TECHNOLOGY I | COM | 57722310 | 1,690,415 | 111,763 | 111,763 | | | |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 221,517,032 | 5,326,209 | 5,290,456 | 28,963 | | 6,7 |
| MAXIM PHARMACEUTICAL | COM | 57772M10 | 1,130,136 | 168,175 | 168,175 | | | |
| MAXTOR CORP | COM NEW | 57772920 | 3,730,188 | 532,884 | 532,584 | 300 | | |
| MXYGEN INC | COM | 57777610 | 843,815 | 69,685 | 69,347 | 307 | | |
| MAY DEPT STORES CO | COM | 57777810 | 244,710,882 | 6,897,150 | 6,560,766 | 211,913 | | 124,4 |
| MAXXAM INC | COM | 57791310 | 359,034 | 27,618 | 27,618 | | | |
| MAVERICK TUBE CORP | COM | 57791410 | 4,903,665 | 238,042 | 237,742 | 200 | | 1 |
| Page Total | | | 1,955,642,033 | | | | | |

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| | | | | | | | | |
|----------------------|------------|----------|-------------|------------|------------|-----------|--|--------|
| MAXIMUS INC | COM | 57793310 | 2,836,253 | 95,787 | 95,787 | | | |
| MAYTAG CORP | COM | 57859210 | 149,125,290 | 4,624,040 | 1,758,989 | 2,859,951 | | 5,10 |
| MCCLATCHY CO | CL A | 57948910 | 7,553,264 | 186,962 | 186,522 | 340 | | 10 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 33,045,752 | 786,991 | 779,031 | 7,660 | | 30 |
| MCDATA CORP | CL A | 58003120 | 11,063,430 | 586,142 | 523,470 | 41,791 | | 20,88 |
| MCDERMOTT INTL INC | COM | 58003710 | 12,278,165 | 970,606 | 970,406 | 200 | | |
| MCDONALDS CORP | COM | 58013510 | 747,572,890 | 28,157,171 | 26,895,496 | 912,320 | | 349,35 |
| MCGRATH RENTCORP | COM | 58058910 | 1,413,540 | 64,619 | 64,619 | | | |
| MCGRAW HILL COS INC | COM | 58064510 | 243,942,075 | 4,089,557 | 3,948,541 | 45,831 | | 95,18 |
| MCKESSON HBOC INC | COM | 58155Q10 | 147,596,308 | 5,517,619 | 5,508,844 | 8,375 | | 40 |
| MCLEODUSA INC | CL A | 58226610 | 24,540,158 | 2,824,929 | 2,778,491 | 29,536 | | 16,90 |
| MCMORAN EXPLORATION | COM | 58241110 | 1,512,285 | 107,636 | 107,537 | 62 | | 3 |
| MEAD CORP | COM | 58283410 | 50,388,899 | 2,008,326 | 2,005,416 | 2,810 | | 10 |
| MEADE INSTRUMENTS CO | COM | 58306210 | 240,768 | 58,368 | 58,368 | | | |
| MECHANICAL TECHNOLOG | COM | 58353810 | 775,127 | 177,172 | 177,172 | | | |

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|----------------------|------------|----------|---------------|------------|------------|-----------|----------|
| MEDAREX INC | COM | 58391610 | 7,169,619 | 429,653 | 429,033 | 520 | 10 |
| MEDALLION FINL CORP | COM | 58392810 | 821,238 | 81,110 | 80,510 | 600 | |
| MEDIA GEN INC | CL A | 58440410 | 10,384,163 | 225,253 | 225,153 | | 10 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 3,510,576 | 179,459 | 179,409 | 50 | |
| MEDICAL ASSURN INC | COM | 58449U10 | 1,902,170 | 154,648 | 154,648 | | |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 11,219,969 | 250,334 | 249,784 | 550 | |
| MEDIMMUNE INC | COM | 58469910 | 138,875,425 | 3,871,092 | 3,858,262 | 9,675 | 3,15 |
| MEDQUIST INC | COM | 58494910 | 2,953,942 | 136,208 | 136,073 | 135 | |
| MEDITRUST CORP | PAIRED CTF | 58501T30 | 4,384,527 | 1,074,639 | 1,074,619 | 20 | |
| MEDTRONIC INC | COM | 58505510 | 1,128,951,615 | 24,681,933 | 23,645,883 | 843,063 | 192,98 |
| MELLON FINL CORP | COM | 58551A10 | 392,823,044 | 9,694,547 | 9,385,095 | 234,605 | 74,84 |
| MEMBERWORKS INC | COM | 58600210 | 1,906,061 | 81,109 | 81,109 | | |
| MENS WEARHOUSE INC | COM | 58711810 | 5,693,624 | 263,838 | 263,738 | | 10 |
| MENTOR CORP MINN | COM | 58718810 | 3,863,880 | 171,728 | 171,688 | 40 | |
| MENTOR GRAPHICS CORP | COM | 58720010 | 26,369,021 | 1,278,498 | 1,277,608 | 490 | 40 |
| MERCANTILE BANKSHARE | COM | 58740510 | 25,335,380 | 684,740 | 672,810 | 8,030 | 3,90 |
| MERCATOR SOFTWARE IN | COM | 58758710 | 606,976 | 166,022 | 166,022 | | |
| MERCK & CO INC | COM | 58933110 | 3,869,840,132 | 50,986,036 | 47,355,980 | 1,873,541 | 1,756,51 |
| MERCURY COMPUTER SYS | COM | 58937810 | 12,768,859 | 332,739 | 332,399 | 340 | |
| MERCURY GENL CORP NE | COM | 58940010 | 7,695,382 | 236,781 | 227,581 | 600 | 8,60 |
| MERCURY INTERACTIVE | COM | 58940510 | 75,386,138 | 1,800,266 | 1,779,171 | 15,395 | 5,70 |
| MEREDITH CORP | COM | 58943310 | 33,369,177 | 955,863 | 953,659 | | 2,20 |
| MERIDIAN MED TECHNOL | COM | 58965810 | 250,955 | 27,502 | 9,882 | 17,620 | |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 1,083,125 | 151,911 | 151,911 | | |
| MERISTAR HOSPITALITY | COM | 58984Y10 | 18,466,440 | 923,322 | 846,972 | 76,350 | |
| MERIDIAN GOLD INC | COM | 58997510 | 339,858 | 53,775 | 53,775 | | |
| Page Total | | | 7,219,855,500 | | | | |

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|----------------------|------|----------|---------------|-------------|-------------|------------|--------|
| MERIX CORP | COM | 59004910 | 1,437,490 | 106,980 | 63,320 | 43,660 | |
| MERRILL LYNCH & CO I | COM | 59018810 | 5,789,992,001 | 104,512,491 | 15,884,265 | 88,612,881 | 15,34 |
| MESA AIR GROUP INC | COM | 59047910 | 1,836,604 | 219,296 | 219,296 | | |
| MESABA HLDGS INC | COM | 59066B10 | 1,151,693 | 103,523 | 103,523 | | |
| MESTEK INC | COM | 59082910 | 207,999 | 10,505 | 1,505 | | 9,00 |
| METALS USA INC | COM | 59132410 | 486,067 | 180,025 | 179,845 | 180 | |
| METASOLV INC | COM | 59139P10 | 2,028,251 | 143,593 | 143,393 | | 20 |
| METAWAVE COMMUNICATI | COM | 59140910 | 399,550 | 64,579 | 64,579 | | |
| METHODE ELECTRS INC | CL A | 59152020 | 5,098,054 | 284,220 | 283,920 | 300 | |
| METLIFE INC | COM | 59156R10 | 355,535,102 | 11,831,451 | 11,804,294 | 15,020 | 12,13 |
| METRICOM INC | COM | 59159610 | 314,090 | 152,323 | 152,323 | | |
| METRIS COS INC | COM | 59159810 | 22,738,618 | 1,094,255 | 1,093,775 | 380 | 10 |
| METRO GOLDWYN MAYER | COM | 59161010 | 3,807,753 | 222,156 | 222,056 | | 10 |
| METRO ONE TELECOMMUN | COM | 59163F10 | 494,525 | 15,100 | 15,100 | | |
| METROMEDIA FIBER NET | CL A | 59168910 | 17,157,984 | 3,131,019 | 3,126,849 | 3,910 | 26 |
| METROMEDIA INTL GROU | COM | 59169510 | 1,633,525 | 521,893 | 521,893 | | |
| METTLER TOLEDO INTER | COM | 59268810 | 19,529,802 | 474,485 | 473,525 | 860 | 10 |
| MICHAEL FOOD INC NEW | COM | 59407910 | 3,168,662 | 106,064 | 106,064 | | |
| MICHAELS STORES INC | COM | 59408710 | 6,796,627 | 227,031 | 226,771 | 260 | |
| MICREL INC | COM | 59479310 | 20,737,663 | 742,301 | 741,361 | 640 | 30 |
| MICROS SYS INC | COM | 59490110 | 2,669,071 | 131,806 | 131,766 | 40 | |
| MICROSOFT CORP | COM | 59491810 | 5,826,216,426 | 106,537,503 | 103,894,623 | 1,715,265 | 927,61 |
| MICROVISION INC WASH | COM | 59496010 | 1,243,967 | 81,910 | 81,910 | | |
| MICROSTRATEGY INC | CL A | 59497210 | 584,777 | 203,401 | 202,201 | 700 | 50 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 33,851,863 | 1,337,384 | 1,323,188 | 13,796 | 40 |
| MICROMUSE INC | COM | 59509410 | 19,379,883 | 512,831 | 474,166 | 27,315 | 11,35 |
| MICRON ELECTRONICS I | COM | 59510010 | 507,761 | 302,239 | 301,919 | 320 | |
| MICRON TECHNOLOGY IN | COM | 59511210 | 464,980,304 | 11,196,251 | 11,159,491 | 34,980 | 1,78 |

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|----------------------|------------|----------|----------------|-----------|-----------|-------|----|
| MICROSEMI CORP | COM | 59513710 | 4,878,608 | 174,236 | 174,236 | | |
| MID-AMER APT CMNTYS | COM | 59522J10 | 4,025,538 | 179,072 | 179,072 | | |
| MID ATLANTIC MED SVC | COM | 59523C10 | 13,998,859 | 689,599 | 689,079 | 520 | |
| MID-ATLANTIC RLTY TR | SH BEN INT | 59523210 | 382,237 | 30,579 | 30,579 | | |
| MID-STATE BANCSHARES | COM | 59544010 | 2,383,239 | 156,278 | 156,278 | | |
| MIDAS GROUP INC | COM | 59562610 | 1,452,344 | 110,866 | 110,826 | 40 | |
| MIDCOAST ENERGY RES | COM | 59563W10 | 2,533,479 | 95,603 | 95,603 | | |
| MID AMER BANCORP | COM | 59591510 | 1,449,230 | 63,010 | 63,010 | | |
| MIDLAND CO | COM | 59748610 | 1,068,705 | 33,660 | 33,660 | | |
| MIDWEST EXPRESS HLDG | COM | 59791110 | 1,838,908 | 116,313 | 116,013 | 300 | |
| MIDWAY GAMES INC | COM | 59814810 | 1,540,606 | 211,042 | 211,042 | | |
| MILACRON INC | COM | 59870910 | 5,055,895 | 279,177 | 278,905 | 260 | 1 |
| MILLENNIUM PHARMACEU | COM | 59990210 | 62,571,723 | 2,054,226 | 2,047,596 | 5,890 | 74 |
| Page Total | | | 12,707,165,483 | | | | |

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| | | | | | | | |
|----------------------|---------|----------|---------------|-------------|------------|-------------|--------|
| MILLENNIUM CHEMICALS | COM | 59990310 | 8,379,262 | 511,867 | 511,767 | 100 | |
| MILLER HERMAN INC | COM | 60054410 | 19,140,747 | 827,708 | 826,638 | 770 | 30 |
| MILLIPORE CORP | COM | 60107310 | 39,716,476 | 858,549 | 854,233 | 3,716 | 60 |
| MILLS CORP | COM | 60114810 | 3,829,471 | 183,316 | 183,216 | 100 | |
| MINE SAFETY APPLIANC | COM | 60272010 | 1,890,572 | 73,995 | 73,995 | | |
| MINERALS TECHNOLOGIE | COM | 60315810 | 28,528,391 | 816,263 | 816,263 | | |
| MINIMED INC | COM | 60365K10 | 15,669,416 | 539,172 | 538,446 | 426 | 30 |
| MINNESOTA MNG & MFG | COM | 60405910 | 2,964,622,441 | 28,533,421 | 27,903,617 | 324,509 | 305,29 |
| MIPS TECHNOLOGIES IN | CL A | 60456710 | 7,413,347 | 298,024 | 297,604 | 320 | 10 |
| MIPS TECHNOLOGIES IN | CL B | 60456720 | 3,851,511 | 167,457 | 167,269 | 75 | 11 |
| MIRANT CORP | COM | 60467510 | 18,589,610 | 523,651 | 436,465 | 78,312 | 8,87 |
| MIRAVANT MED TECHNOL | COM | 60469010 | 745,496 | 93,187 | 93,187 | | |
| MISSISSIPPI VY BANCS | COM | 60572010 | 1,498,355 | 43,418 | 43,418 | | |
| MITCHELL ENERGY & DE | CL A | 60659220 | 10,363,080 | 197,392 | 197,362 | 30 | |
| MOBILE MINI INC | COM | 60740F10 | 1,618,798 | 58,733 | 58,733 | | |
| MOCON INC | COM | 60749410 | 533,000 | 82,000 | | | 82,00 |
| MODEM MEDIA INC | CL A | 60753310 | 211,557 | 60,445 | 60,445 | | |
| MODINE MFG CO | COM | 60782810 | 7,184,713 | 279,018 | 278,698 | 220 | 10 |
| MODIS PROFESSIONAL S | COM | 60783010 | 4,948,473 | 1,075,755 | 1,066,955 | 8,500 | 30 |
| MOHAWK INDS INC | COM | 60819010 | 16,447,972 | 585,754 | 584,504 | 1,050 | 20 |
| MOLECULAR DEVICES CO | COM | 60851C10 | 5,704,608 | 125,376 | 125,026 | 350 | |
| MOLEX INC | COM | 60855410 | 117,533,253 | 3,331,347 | 3,322,879 | 6,667 | 1,80 |
| MOLEX INC | CL A | 60855420 | 518,610 | 18,647 | 12,990 | 3,907 | 1,75 |
| MONACO COACH CORP | COM | 60886R10 | 2,518,423 | 140,224 | 140,124 | 100 | |
| MONDAVI ROBERT CORP | CL A | 60920010 | 2,882,128 | 64,316 | 64,316 | | |
| MONSANTO CO NEW | COM | 61166W10 | 609,912 | 17,200 | 16,700 | 500 | |
| MONTANA POWER CO | COM | 61208510 | 15,059,674 | 1,068,062 | 1,055,888 | 11,974 | 20 |
| MONY GROUP INC | COM | 61533710 | 15,885,237 | 478,471 | 477,858 | 613 | |
| MOODYS CORP | COM | 61536910 | 91,777,556 | 3,330,100 | 3,310,508 | 16,022 | 3,57 |
| MOOG INC | CL A | 61539420 | 1,842,734 | 51,908 | 51,908 | | |
| MORGAN KEEGAN INC | COM | 61741010 | 4,892,371 | 180,864 | 180,864 | | |
| MORGAN STANLEY DEAN | COM NEW | 61744644 | 7,368,100,892 | 137,721,512 | 20,911,225 | 116,737,865 | 72,42 |
| MORRISON MGMT SPECIA | COM | 61845910 | 4,249,601 | 106,533 | 106,513 | 20 | |
| MOTIENT CORP | COM | 61990810 | 784,666 | 598,069 | 426,559 | 171,510 | |
| MOTOROLA INC | COM | 62007610 | 629,806,860 | 44,165,979 | 41,578,230 | 1,790,498 | 797,25 |
| MPOWER COMMUNICATION | COM | 62473J10 | 946,540 | 373,979 | 373,979 | | |
| MP3 COM INC | COM | 62473M10 | 338,827 | 154,928 | 152,028 | 2,900 | |
| MUELLER INDS INC | COM | 62475610 | 8,091,093 | 269,344 | 268,944 | 300 | 10 |
| MULTEX COM INC | COM | 62536710 | 1,935,779 | 124,889 | 124,689 | 200 | |
| MURPHY OIL CORP | COM | 62671710 | 36,271,186 | 544,776 | 524,688 | 2,140 | 17,94 |
| MUTUAL RISK MGMT LTD | COM | 62835110 | 505,274 | 69,693 | 59,276 | 10,417 | |

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| | | | | | | | |
|----------------------|-----------|----------|-------------|------------|------------|---------|---------|
| MYERS INDS INC | COM | 62846410 | 1,596,145 | 118,233 | 118,233 | | |
| MYLAN LABS INC | COM | 62853010 | 32,780,669 | 1,268,111 | 1,263,581 | 3,780 | 750 |
| MYRIAD GENETICS INC | COM | 62855J10 | 8,920,719 | 219,928 | 219,628 | 300 | |
| NABI INC | COM | 62871610 | 1,356,283 | 219,215 | 219,215 | | |
| NBC INTERNET INC | CL A | 62873D10 | 266,618 | 185,538 | 185,413 | | 125 |
| NBT BANCORP INC | COM | 62877810 | 3,169,812 | 189,957 | 189,957 | | |
| NBTY INC | COM | 62878210 | 5,287,637 | 622,075 | 622,075 | | |
| NCH CORP | COM | 62885010 | 1,821,131 | 38,243 | 38,203 | 40 | |
| NCI BUILDING SYS INC | COM | 62885210 | 2,428,699 | 143,710 | 142,810 | 900 | |
| NCO GROUP INC | COM | 62885810 | 5,883,707 | 230,174 | 229,954 | 220 | |
| NCR CORP NEW | COM | 62886E10 | 68,727,927 | 1,760,900 | 1,757,790 | 2,432 | 678 |
| NS GROUP INC | COM | 62891610 | 1,211,547 | 108,659 | 108,659 | | |
| NL INDS INC | COM NEW | 62915640 | 4,037,275 | 240,314 | 239,774 | 100 | 440 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 3,873,513 | 184,453 | 184,253 | 200 | |
| NPC INTERNATIONAL IN | COM | 62936030 | 812,829 | 78,345 | 78,345 | | |
| NRG ENERGY INC | COM | 62937710 | 51,888,127 | 1,425,498 | 1,255,600 | 144,598 | 25,300 |
| NTL INC | COM | 62940710 | 44,614,993 | 1,773,956 | 1,769,053 | 4,390 | 513 |
| NUI CORP | COM | 62943110 | 2,797,200 | 103,600 | 103,600 | | |
| NVR INC | COM | 62944T10 | 23,132,308 | 141,916 | 141,196 | 720 | |
| NX NETWORKS INC | COM | 62947810 | 200,600 | 247,045 | 245,545 | 1,500 | |
| NABORS INDS INC | COM | 62956810 | 137,514,309 | 2,652,668 | 2,614,698 | 30,630 | 7,340 |
| NACCO INDS INC | CL A | 62957910 | 4,174,159 | 67,044 | 47,229 | 19,815 | |
| NANOGEN INC | COM | 63007510 | 591,197 | 88,410 | 88,310 | 100 | |
| NANOMETRICS INC | COM | 63007710 | 2,426,271 | 154,049 | 105,859 | 48,190 | |
| NASH FINCH CO | COM | 63115810 | 210,984 | 12,143 | 12,143 | | |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 946,485 | 13,500 | 13,500 | | |
| NATIONAL CITY CORP | COM | 63540510 | 328,398,782 | 12,276,590 | 11,919,264 | 37,198 | 320,128 |
| NATIONAL COMM BANCOR | COM | 63544910 | 54,977,486 | 2,215,762 | 2,212,072 | 2,900 | 790 |
| NATIONAL DATA CORP | COM | 63562110 | 10,315,025 | 441,757 | 441,557 | 200 | |
| NATIONAL FUEL GAS CO | COM | 63618010 | 21,281,761 | 397,196 | 392,856 | 4,040 | 300 |
| NATIONAL GOLF PPTYS | COM | 63623G10 | 4,980,597 | 201,155 | 201,155 | | |
| NATIONAL HEALTH INVS | COM | 63633D10 | 3,176,315 | 273,114 | 273,114 | | |
| NATIONAL INFO CONSOR | COM | 63649110 | 389,624 | 112,316 | 112,316 | | |
| NATIONAL INSTRS CORP | COM | 63651810 | 13,118,382 | 402,096 | 401,596 | 300 | 200 |
| NATIONAL-OILWELL INC | COM | 63707110 | 25,606,703 | 739,437 | 737,562 | 1,675 | 200 |
| NATIONAL PENN BANCSH | COM | 63713810 | 3,630,450 | 150,879 | 150,879 | | |
| NATIONAL PRESTO INDS | COM | 63721510 | 1,566,385 | 52,300 | 52,200 | 100 | |
| NATIONAL PROCESSING | COM | 63722910 | 1,273,006 | 68,478 | 68,478 | | |
| NATIONAL SEMICONDUCT | COM | 63764010 | 85,543,156 | 3,197,875 | 3,190,790 | 6,765 | 320 |
| NATIONAL SVC INDS IN | COM | 63765710 | 20,289,268 | 865,214 | 864,364 | 550 | 300 |
| NATIONAL STL CORP | CL B | 63784430 | 279,473 | 120,984 | 120,984 | | |
| Page Total | | | 985,497,557 | | | | |

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|----------------------|------|----------|-----------|---------|---------|---------|--|
| NATIONAL WESTN LIFE | CL A | 63852210 | 1,951,779 | 22,054 | 22,054 | | |
| NATIONSRENT INC | COM | 63858810 | 513,763 | 513,763 | 224,623 | 289,140 | |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 5,757,995 | 151,606 | 151,206 | 300 | |
| NATIONWIDE HEALTH PP | COM | 63862010 | 6,640,366 | 397,865 | 397,865 | | |
| NATURAL MICROSYSTEMS | COM | 63888210 | 2,616,935 | 294,866 | 276,741 | 18,125 | |

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|----------------------|-------------|----------|-------------|-----------|-----------|---------|-----|
| NAUTICA ENTERPRISES | COM | 63908910 | 4,143,536 | 231,005 | 230,905 | 100 | |
| NAVISTAR INTL CORP N | COM | 63934E10 | 27,608,930 | 1,210,918 | 1,210,163 | 655 | |
| NAVIGANT CONSULTING | COM | 63935N10 | 1,726,105 | 259,175 | 257,875 | 1,300 | |
| NEIMAN MARCUS GROUP | CL A | 64020420 | 19,269,990 | 591,104 | 590,404 | 400 | |
| NEON COMMUNICATIONS | COM | 64050610 | 242,895 | 48,579 | 48,579 | | |
| NEORX CORP | COM PAR \$0 | 64052030 | 656,241 | 156,733 | 156,733 | | |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 2,063,929 | 84,242 | 84,142 | | |
| NETBANK INC | COM | 64093310 | 1,488,261 | 170,087 | 170,087 | | |
| NETWORKS ASSOCS INC | COM | 64093810 | 10,737,564 | 1,301,523 | 1,298,973 | 2,550 | |
| NET2PHONE | COM | 64108N10 | 724,733 | 75,297 | 75,297 | | |
| NETEGRITY INC | COM | 64110P10 | 6,200,451 | 251,795 | 251,475 | 300 | |
| NETOPIA INC | COM | 64114K10 | 269,261 | 93,656 | 93,456 | 200 | |
| NETRO CORP | COM | 64114R10 | 1,334,755 | 266,951 | 266,921 | 30 | |
| NETMANAGE INC | COM | 64114410 | 234,570 | 242,075 | 242,075 | | |
| NETIQ CORP | COM | 64115P10 | 4,169,204 | 220,885 | 220,535 | 350 | |
| NETSCOUT SYS INC | COM | 64115T10 | 610,510 | 119,124 | 119,124 | | |
| NETRATINGS INC | COM | 64116M10 | 427,117 | 37,966 | 37,966 | | |
| NETWORK APPLIANCE IN | COM | 64120L10 | 96,863,985 | 5,761,598 | 5,746,613 | 14,145 | |
| NETWORK EQUIP TECHNO | COM | 64120810 | 610,903 | 143,742 | 143,742 | | |
| NETWORK PERIPHERALS | COM | 64121R10 | 672,286 | 105,972 | 105,972 | | |
| NETWORK PLUS CORP | COM | 64122D50 | 2,856,903 | 731,414 | 571,283 | 145,201 | 14, |
| NEUBERGER BERMAN INC | COM | 64123410 | 28,772,373 | 462,504 | 460,004 | 400 | 2, |
| NEUROGEN CORP | COM | 64124E10 | 2,559,934 | 108,357 | 108,357 | | |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 3,505,837 | 169,980 | 169,960 | 20 | |
| NEW CENTY EQUITY HLD | COM | 64353J10 | 256,216 | 227,748 | 227,748 | | |
| NEW ENGLAND BUSINESS | COM | 64387210 | 1,654,085 | 89,410 | 89,410 | | |
| NEW ERA OF NETWORKS | COM | 64431210 | 1,201,892 | 202,441 | 202,066 | 375 | |
| NEW FOCUS INC | COM | 64438310 | 733,398 | 58,625 | 58,611 | 14 | |
| NEW JERSEY RES | COM | 64602510 | 5,548,213 | 134,829 | 133,629 | 200 | 1, |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 13,549,760 | 846,860 | 846,810 | 50 | |
| NEW YORK CMNTY BANCO | COM | 64944510 | 7,969,983 | 274,827 | 274,827 | | |
| NEW YORK TIMES CO | CL A | 65011110 | 155,803,665 | 3,802,872 | 3,758,436 | 44,216 | |
| NEWELL RUBBERMAID IN | COM | 65122910 | 138,607,640 | 5,230,477 | 5,204,412 | 24,287 | 1, |
| NEWFIELD EXPL CO | COM | 65129010 | 8,847,743 | 253,517 | 253,157 | 360 | |
| NEWHALL LAND & FARMI | DEPOSITARY | 65142610 | 344,250 | 13,500 | 13,500 | | |
| NEWMONT MINING CORP | COM | 65163910 | 58,774,471 | 3,646,059 | 3,640,383 | 5,205 | |
| Page Total | | | 628,522,427 | | | | |

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|----------------------|-------------|----------|-------------|------------|------------|---------|-----|
| NEWPARK RES INC | COM PAR \$. | 65171850 | 4,846,464 | 539,095 | 538,145 | 950 | |
| NEWPORT CORP | COM | 65182410 | 9,616,913 | 328,671 | 328,351 | 300 | |
| NEWPORT NEWS SHIPBUI | COM | 65222810 | 31,276,293 | 639,597 | 607,402 | 29,445 | 2, |
| NEWPOWER HLDGS INC | COM | 65246310 | 459,550 | 70,700 | 70,700 | | |
| NEWS CORP LTD | ADR NEW | 65248770 | 946,396 | 30,140 | 30,140 | | |
| NEWS CORP LTD | SP ADR PFD | 65248780 | 685,308 | 25,667 | 25,667 | | |
| NEXTCARD INC | COM | 65332K10 | 2,383,103 | 231,100 | 230,100 | 1,000 | |
| NEXTEL COMMUNICATION | CL A | 65332V10 | 196,707,629 | 13,684,009 | 13,562,325 | 76,279 | 45, |
| NEXTEL PARTNERS INC | CL A | 65333F10 | 4,169,972 | 303,624 | 303,014 | 610 | |
| NEXT LEVEL COMM INC | COM | 65333U10 | 675,491 | 128,665 | 128,665 | | |
| NIAGARA MOHAWK HLDGS | COM | 65352010 | 50,981,013 | 3,016,628 | 3,007,928 | 8,380 | |
| NICOR INC | COM | 65408610 | 33,099,487 | 888,100 | 887,150 | 950 | |
| NIKE INC | CL B | 65410610 | 178,763,701 | 4,408,476 | 4,397,116 | 4,660 | 6, |
| NIKU CORP | COM | 65411310 | 253,410 | 94,310 | 94,210 | 100 | |
| 99 CENTS ONLY STORES | COM | 65440K10 | 4,069,948 | 176,112 | 176,112 | | |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 18,385,364 | 569,559 | 65,170 | 504,389 | |
| NISOURCE INC | COM | 65473P10 | 122,801,978 | 3,946,079 | 3,936,374 | 8,123 | 1, |
| NOBLE AFFILIATES INC | COM | 65489410 | 24,738,336 | 592,819 | 570,953 | 3,485 | 18, |

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|----------------------|-----------|----------|---------------|------------|------------|-----------|------|--|
| NOKIA CORP | SPONSORED | 65490220 | 11,644,224 | 485,176 | 202,534 | 282,642 | | |
| NOBLE DRILLING CORP | COM | 65504210 | 128,257,914 | 2,778,551 | 2,691,971 | 70,280 | 16, | |
| NORDSON CORP | COM | 65566310 | 9,658,246 | 371,471 | 371,111 | 360 | | |
| NORDSTROM INC | COM | 65566410 | 37,869,054 | 2,326,109 | 2,319,664 | 2,445 | 4, | |
| NORFOLK SOUTHERN COR | COM | 65584410 | 128,452,481 | 7,673,386 | 7,576,738 | 51,138 | 45, | |
| NORSK HYDRO A S | SPONSORED | 65653160 | 795,353 | 19,300 | 19,300 | | | |
| NORTEK INC | COM | 65655910 | 3,575,410 | 130,728 | 130,328 | 400 | | |
| NORTEL NETWORKS CORP | COM | 65656810 | 626,194,140 | 44,568,978 | 44,550,956 | 18,022 | | |
| NORTH FORK BANCORPOR | COM | 65942410 | 44,121,279 | 1,700,242 | 1,681,347 | 6,995 | 11, | |
| NORTH PITTSBURGH SYS | COM | 66156210 | 1,227,647 | 107,340 | 107,280 | 60 | | |
| NORTHEAST UTILS | COM | 66439710 | 24,626,799 | 1,416,962 | 1,411,156 | 4,270 | 1, | |
| NORTHERN TR CORP | COM | 66585910 | 370,044,812 | 5,920,717 | 4,332,909 | 1,245,678 | 342, | |
| NORTHROP GRUMMAN COR | COM | 66680710 | 481,786,599 | 5,537,777 | 5,534,946 | 2,631 | | |
| NORTHWEST AIRLS CORP | CL A | 66728010 | 56,748,522 | 2,508,222 | 1,048,626 | 1,459,596 | | |
| NORTHWEST BANCORP IN | COM | 66732810 | 1,102,622 | 111,658 | 111,658 | | | |
| NORTHWEST NAT GAS CO | COM | 66765510 | 5,272,008 | 219,667 | 219,667 | | | |
| NORTHWESTERN CORP | COM | 66807410 | 4,567,682 | 186,436 | 185,930 | 506 | | |
| NOVA CORP GA | COM | 66978410 | 12,609,124 | 683,792 | 616,497 | 21,800 | 45, | |
| NOVARTIS A G | SPONSORED | 66987V10 | 1,580,515 | 40,186 | 40,186 | | | |
| NOVADIGM INC | COM | 66993710 | 354,817 | 82,882 | 82,882 | | | |
| NUANCE COMMUNICATION | COM | 66996710 | 3,318,531 | 330,531 | 262,468 | 58,208 | 9, | |
| NOVELL INC | COM | 67000610 | 32,949,565 | 6,589,913 | 6,529,933 | 59,540 | | |
| NOVELLUS SYS INC | COM | 67000810 | 98,962,924 | 2,439,794 | 2,435,339 | 4,255 | | |
| Page Total | | | 2,770,580,624 | | | | | |

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| | | | | | | | | |
|----------------------|-----------|----------|-------------|-----------|-----------|--------|--------|-----|
| NOVEN PHARMACEUTICAL | COM | 67000910 | 3,996,323 | 141,153 | 141,153 | | | |
| NOVOSTE CORP | COM | 67010C10 | 2,151,784 | 122,525 | 122,225 | 300 | | |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 2,571,114 | 302,484 | 302,484 | | | |
| NSTAR | COM | 67019E10 | 20,631,214 | 538,674 | 526,604 | 5,720 | 6,350 | 4 |
| NTELOS INC | COM | 67019U10 | 1,981,210 | 102,920 | 102,920 | | | |
| NUCENTRIX BROADBAND | COM | 67019810 | 704,855 | 56,958 | 56,958 | | | |
| NUCOR CORP | COM | 67034610 | 64,568,958 | 1,611,404 | 1,558,897 | 24,361 | 28,146 | 1,3 |
| NUEVO ENERGY CO | COM | 67050910 | 2,263,765 | 127,752 | 127,752 | | | 1 |
| NUMERICAL TECHNOLOGI | COM | 67053T10 | 462,150 | 46,800 | 46,560 | 240 | | |
| NVIDIA CORP | COM | 67066G10 | 37,882,376 | 583,506 | 579,936 | 2,470 | 1,100 | 5 |
| NYCOMED AMERSHAM PLC | SPONSORED | 67066H10 | 491,320 | 14,200 | 14,200 | | | |
| NYFIX INC | COM | 67071210 | 3,825,478 | 166,782 | 166,642 | 40 | 100 | 1 |
| O CHARLEYS INC | COM | 67082310 | 2,212,852 | 105,691 | 105,691 | | | |
| OGE ENERGY CORP | COM | 67083710 | 20,238,188 | 880,304 | 870,808 | 7,396 | 2,100 | 8 |
| OM GROUP INC | COM | 67087210 | 10,963,802 | 205,893 | 199,627 | 3,816 | 2,450 | 1 |
| OSI PHARMACEUTICALS | COM | 67104010 | 9,041,394 | 228,174 | 227,854 | 320 | | 2 |
| OTG SOFTWARE INC | COM | 67105910 | 313,590 | 49,556 | 49,556 | | | |
| OAK TECHNOLOGY INC | COM | 67180210 | 2,038,225 | 345,111 | 345,011 | 100 | | 3 |
| OAKLEY INC | COM | 67366210 | 7,485,736 | 421,257 | 421,257 | | | 4 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 199,728,416 | 8,069,835 | 8,052,825 | 15,930 | 1,080 | 7,0 |
| OCEAN ENERGY INC TEX | COM | 67481E10 | 27,603,033 | 1,667,857 | 1,663,727 | 3,730 | 400 | 1,5 |
| OCEANEERING INTL INC | COM | 67523210 | 3,368,727 | 156,685 | 156,685 | | | 1 |
| OCEANFIRST FINL CORP | COM | 67523410 | 2,136,535 | 91,894 | 91,894 | | | |
| OCULAR SCIENCES INC | COM | 67574410 | 3,015,553 | 169,299 | 169,259 | 40 | | 1 |
| OCWEN FINL CORP | COM | 67574610 | 2,725,256 | 320,996 | 275,796 | 2,600 | 42,600 | 2 |
| OFFICEMAX INC | COM | 67622M10 | 3,192,603 | 851,361 | 851,361 | | | 7 |
| OFFICE DEPOT INC | COM | 67622010 | 65,192,636 | 7,450,587 | 7,411,605 | 38,362 | 620 | 5,0 |
| OFFSHORE LOGISTICS I | COM | 67625510 | 8,158,607 | 328,817 | 327,497 | 1,320 | | 3 |
| OHIO CAS CORP | COM | 67724010 | 6,228,860 | 662,222 | 657,772 | 4,450 | | 6 |
| OLD KENT FINL CORP | COM | 67983310 | 95,708,890 | 2,518,655 | 2,511,238 | 6,908 | 509 | 2,2 |
| OLD NATL BANCORP IND | COM | 68003310 | 8,377,761 | 398,941 | 398,226 | 715 | | 3 |

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|----------------------|-------------|----------|---------------|-----------|-----------|--------|-------|-----|
| OLD REP INTL CORP | COM | 68022310 | 60,679,809 | 2,136,613 | 2,131,492 | 4,421 | 700 | 2,0 |
| OLD SECOND BANCORP I | COM | 68027710 | 264,802 | 10,112 | 10,112 | | | |
| OLIN CORP | COM PAR \$1 | 68066520 | 9,140,408 | 448,279 | 448,179 | 100 | | 4 |
| OMNICARE INC | COM | 68190410 | 21,964,971 | 1,024,008 | 1,021,908 | 1,700 | 400 | 9 |
| OMNICOM GROUP INC | COM | 68191910 | 309,181,353 | 3,730,470 | 3,711,125 | 16,405 | 2,940 | 3,1 |
| OMEGA FINL CORP | COM | 68209210 | 1,636,035 | 60,038 | 60,038 | | | |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 1,618,241 | 243,711 | 243,611 | 100 | | 2 |
| ON ASSIGNMENT INC | COM | 68215910 | 6,471,354 | 310,005 | 309,965 | 40 | | 2 |
| ON COMMAND CORP | COM | 68216010 | 457,812 | 73,250 | 73,250 | | | |
| ON SEMICONDUCTOR COR | COM | 68218910 | 1,033,326 | 193,362 | 193,162 | 200 | | 1 |
| Page Total | | | 1,031,709,322 | | | | | |

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|----------------------|---------|----------|---------------|-------------|-------------|-----------|---------|-----|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 361,920 | 45,240 | 45,240 | | | |
| ONEIDA LTD | COM | 68250510 | 1,711,020 | 107,274 | 107,274 | | | |
| ONEOK INC NEW | COM | 68268010 | 30,546,138 | 747,032 | 745,504 | 280 | 1,248 | |
| ONI SYSTEMS CORP | COM | 68273F10 | 1,655,043 | 84,874 | 84,874 | | | |
| ONYX SOFTWARE CORP | COM | 68340210 | 1,416,812 | 176,418 | 176,398 | 20 | | |
| OPEN MKT INC | COM | 68370M10 | 325,566 | 248,145 | 248,145 | | | |
| OPENWAVE SYS INC | COM | 68371810 | 9,696,621 | 488,741 | 486,842 | 1,339 | 560 | |
| OPLINK COMMUNICATION | COM | 68375Q10 | 297,090 | 79,224 | 79,224 | | | |
| OPTICAL CABLE CORP | COM | 68382710 | 566,806 | 49,559 | 49,559 | | | |
| ORACLE CORP | COM | 68389X10 | 1,598,391,151 | 106,701,679 | 105,824,659 | 668,764 | 208,256 | 90, |
| ORATEC INTERVENTIONS | COM | 68554M10 | 240,231 | 29,798 | 29,798 | | | |
| ORBITAL SCIENCES COR | COM | 68556410 | 1,688,214 | 281,369 | 281,369 | | | |
| ORCHID BIOSCIENCES I | COM | 68571P10 | 250,914 | 52,824 | 52,824 | | | |
| ORGANOGENESIS INC | COM | 68590610 | 2,259,065 | 277,186 | 274,786 | 500 | 1,900 | |
| O REILLY AUTOMOTIVE | COM | 68609110 | 5,896,327 | 295,748 | 295,728 | 20 | | |
| ORIENTAL FINL GROUP | COM | 68618W10 | 1,037,895 | 77,745 | 77,745 | | | |
| ORION PWR HLDGS INC | COM | 68628610 | 1,504,300 | 49,000 | 49,000 | | | |
| ORTHODONTIC CTRS AME | COM | 68750P10 | 6,745,689 | 329,058 | 329,038 | 20 | | |
| OSHKOSH B GOSH INC | CL A | 68822220 | 2,108,238 | 82,676 | 82,676 | | | |
| OSHKOSH TRUCK CORP | COM | 68823920 | 7,096,450 | 199,900 | 165,058 | 34,742 | 100 | |
| OTTER TAIL PWR CO | COM | 68964810 | 5,226,501 | 183,386 | 180,120 | 766 | 2,500 | |
| OUTBACK STEAKHOUSE I | COM | 68989910 | 19,246,996 | 755,970 | 740,470 | 10,370 | 5,130 | |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 8,385,769 | 305,048 | 305,028 | 20 | | |
| OWENS CORNING | COM | 69073F10 | 1,057,312 | 330,410 | 330,410 | | | |
| OWENS & MINOR INC NE | COM | 69073210 | 4,131,293 | 249,927 | 249,847 | 80 | | |
| OWENS ILL INC | COM NEW | 69076840 | 163,043,659 | 19,181,607 | 11,448,905 | 7,732,702 | | |
| OXFORD HEALTH PLANS | COM | 69147110 | 70,189,592 | 2,623,910 | 2,622,380 | 1,230 | 300 | 2, |
| P C CONNECTION | COM | 69318J10 | 428,788 | 44,843 | 44,543 | 300 | | |
| PC-TEL INC | COM | 69325Q10 | 647,070 | 86,276 | 86,276 | | | |
| P-COM INC | COM | 69326210 | 758,422 | 592,055 | 592,015 | 40 | | |
| PG&E CORP | COM | 69331C10 | 347,308,097 | 29,321,072 | 29,313,956 | 6,255 | 861 | 6, |
| PFF BANCORP INC | COM | 69331W10 | 3,927,043 | 171,210 | 171,210 | | | |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 1,664,005 | 47,543 | 47,343 | 200 | | |
| PICO HLDGS INC | COM NEW | 69336620 | 1,356,544 | 96,896 | 96,856 | 40 | | |
| PLX TECHNOLOGY INC | COM | 69341710 | 496,600 | 112,710 | 112,610 | 100 | | |
| PMA CAP CORP | CL A | 69341920 | 2,202,142 | 126,742 | 126,742 | | | |
| PMC-SIERRA INC | COM | 69344F10 | 21,150,448 | 854,909 | 852,749 | 2,040 | 120 | |
| PMI GROUP INC | COM | 69344M10 | 34,048,805 | 523,989 | 519,089 | 4,800 | 100 | |
| PNC FINL SVCS GROUP | COM | 69347510 | 396,365,751 | 5,850,417 | 5,749,587 | 66,450 | 34,380 | 4, |
| PPG INDS INC | COM | 69350610 | 150,299,628 | 3,261,003 | 3,244,331 | 7,244 | 9,428 | 2, |
| PPL CORP | COM | 69351T10 | 149,274,488 | 3,395,689 | 3,385,597 | 7,330 | 2,762 | 3, |
| Page Total | | | 3,055,004,443 | | | | | |

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|----------------------|-----------|----------|-------------|------------|------------|---------|-------|
| PRI AUTOMATION INC | COM | 69357H10 | 2,953,035 | 172,440 | 172,420 | 20 | |
| PS BUSINESS PKS INC | COM | 69360J10 | 7,910,912 | 291,378 | 291,298 | 80 | |
| PSS WORLD MED INC | COM | 69366A10 | 2,283,368 | 510,935 | 510,775 | 160 | |
| PAC-WEST TELECOM INC | COM | 69371Y10 | 387,138 | 110,611 | 110,511 | 100 | |
| PACCAR INC | COM | 69371810 | 62,775,652 | 1,400,867 | 1,397,527 | 1,490 | 1,8 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 5,359,506 | 186,827 | 186,787 | 40 | |
| PACIFIC CENTY FINL C | COM | 69405810 | 15,534,704 | 817,616 | 815,396 | 2,220 | |
| PACIFIC GULF PPTYS I | COM | 69439610 | 881,806 | 156,072 | 156,072 | | |
| PACIFIC NORTHWEST BA | COM | 69466M10 | 2,060,705 | 106,359 | 106,359 | | |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 6,956,537 | 252,965 | 252,605 | 260 | 1 |
| PACIFICARE HEALTH SY | COM | 69511210 | 14,829,355 | 596,155 | 595,955 | 100 | 1 |
| PACKAGING CORP AMER | COM | 69515610 | 5,932,014 | 449,395 | 449,395 | | |
| PACKARD BIOSCIENCE I | COM | 69517220 | 824,072 | 111,031 | 111,031 | | |
| PACKETEER INC | COM | 69521010 | 1,749,653 | 577,253 | 467,099 | 96,264 | 13,8 |
| PACTIV CORP | COM | 69525710 | 38,362,724 | 3,167,855 | 3,163,135 | 4,720 | |
| PALL CORP | COM | 69642930 | 50,329,854 | 2,296,070 | 2,280,981 | 10,000 | 5,0 |
| PALM HARBOR HOMES | COM | 69663910 | 2,004,501 | 131,988 | 131,988 | | |
| PALM INC | COM | 69664210 | 94,836,449 | 11,281,995 | 11,073,165 | 202,700 | 6,1 |
| PANAMSAT CORP NEW | COM | 69793310 | 6,909,843 | 176,330 | 175,830 | 500 | |
| PAN PACIFIC RETAIL P | COM | 69806L10 | 5,064,376 | 228,640 | 227,734 | 906 | |
| PAPA JOHNS INTL INC | COM | 69881310 | 5,866,633 | 246,373 | 246,273 | 100 | |
| PARAMETRIC TECHNOLOG | COM | 69917310 | 48,892,217 | 5,395,301 | 5,387,701 | 6,235 | 1,3 |
| PAREXEL INTL CORP | COM | 69946210 | 2,422,814 | 194,807 | 193,507 | 1,300 | |
| PARK ELECTROCHEMICAL | COM | 70041620 | 2,723,051 | 120,489 | 120,199 | 290 | |
| PARK NATL CORP | COM | 70065810 | 6,310,889 | 72,748 | 72,748 | | |
| PARK PL ENTMT CORP | COM | 70069010 | 29,902,407 | 2,917,308 | 2,910,127 | 6,581 | 6 |
| PARKER DRILLING CO | COM | 70108110 | 4,600,947 | 718,898 | 585,598 | 1,300 | 132,0 |
| PARKER HANNIFIN CORP | COM | 70109410 | 91,512,576 | 2,303,942 | 2,252,209 | 26,316 | 25,4 |
| PARKERVISION INC | COM | 70135410 | 1,671,138 | 61,894 | 61,894 | | |
| PARKWAY PPTYS INC | COM | 70159Q10 | 2,766,192 | 96,383 | 96,383 | | |
| PATHMARK STORES INC | COM | 70322A10 | 423,120 | 24,600 | 16,600 | 8,000 | |
| PATINA OIL & GAS COR | COM | 70322410 | 7,609,259 | 284,991 | 284,991 | | |
| PATTERSON DENTAL CO | COM | 70341210 | 12,567,924 | 408,713 | 407,973 | 640 | 1 |
| PATTERSON ENERGY INC | COM | 70341410 | 13,846,879 | 437,846 | 437,756 | 90 | |
| PAXAR CORP | COM | 70422710 | 3,657,125 | 292,570 | 292,530 | 40 | |
| PAXSON COMMUNICATION | COM | 70423110 | 2,548,689 | 261,404 | 261,404 | | |
| PAYCHEX INC | COM | 70432610 | 271,171,794 | 7,316,707 | 7,164,652 | 96,721 | 55,3 |
| PAYLESS SHOESOURCE I | COM | 70437910 | 20,432,379 | 328,231 | 327,181 | 926 | 1 |
| PECHINEY | SPONSORED | 70515120 | 237,440 | 11,200 | 11,200 | | |
| PEDIATRIX MED GROUP | COM | 70532410 | 310,000 | 13,964 | 13,964 | | |
| PEGASUS COMMUNICATIO | CL A | 70590410 | 4,634,937 | 201,519 | 201,119 | 300 | 1 |
| Page Total | | | 862,054,614 | | | | |

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| | | | | | | | |
|----------------------|---------|----------|-------------|------------|------------|-------|------|
| PEGASUS SOLUTIONS IN | COM | 70590610 | 1,516,843 | 170,317 | 170,077 | 240 | |
| PENN ENGR & MFG CORP | COM NON | | | | | | |
| | VT | 70738930 | 1,578,775 | 40,848 | 40,848 | | |
| PENN NATL GAMING INC | COM | 70756910 | 674,362 | 53,949 | 53,949 | | |
| PENN VA CORP | COM | 70788210 | 1,575,838 | 42,259 | 42,259 | | |
| PENNEY J C INC | COM | 70816010 | 691,363,803 | 43,237,261 | 43,227,355 | 8,306 | 1,60 |
| PENNSYLVANIA RL ESTA | SH BEN | | | | | | |
| | INT | 70910210 | 2,671,767 | 127,227 | 127,127 | 100 | |

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|----------------------|-----------|----------|----------------|-------------|-------------|-----------|----------|
| PENNZOIL-QUAKER STAT | COM | 70932310 | 12,199,684 | 871,406 | 869,656 | 1,450 | 30 |
| PENTAIR INC | COM | 70963110 | 12,305,362 | 482,942 | 482,162 | 780 | |
| PENTON MEDIA INC | COM | 70966810 | 2,484,921 | 170,785 | 170,465 | 320 | |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 6,628,256 | 257,408 | 248,958 | 1,600 | 6,85 |
| PEOPLES ENERGY CORP | COM | 71103010 | 31,998,444 | 823,217 | 822,297 | 720 | 20 |
| PEOPLESOFT INC | COM | 71271310 | 128,405,018 | 5,478,731 | 5,471,206 | 7,165 | 36 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 2,144,258 | 352,095 | 352,095 | | |
| PEPSI BOTTLING GROUP | COM | 71340910 | 138,474,154 | 3,643,098 | 3,640,598 | 2,400 | 10 |
| PEPSIAMERICAS INC | COM | 71343P20 | 24,356,155 | 1,561,292 | 1,558,722 | 2,170 | 40 |
| PEPSICO INC | COM | 71344810 | 1,814,956,826 | 41,295,946 | 38,752,340 | 1,566,178 | 977,42 |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 1,142,627 | 193,469 | 193,469 | | |
| PEREGRINE SYSTEMS IN | COM | 71366Q10 | 16,903,477 | 866,845 | 865,210 | 1,535 | 10 |
| PEREGRINE PHARMACEUT | COM | 71366110 | 768,190 | 522,934 | 522,934 | | |
| PERFORMANCE FOOD GRO | COM | 71375510 | 6,316,327 | 120,311 | 120,311 | | |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 208,887 | 14,988 | 14,988 | | |
| PERICOM SEMICONDUCTO | COM | 71383110 | 4,512,198 | 350,462 | 347,942 | 2,520 | |
| PERKINELMER INC | COM | 71404610 | 51,668,967 | 985,109 | 982,999 | 2,050 | 6 |
| PEROT SYS CORP | CL A | 71426510 | 5,184,660 | 473,485 | 473,435 | 50 | |
| PERRIGO CO | COM | 71429010 | 7,229,685 | 732,120 | 732,120 | | |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 1,341,975 | 61,700 | 61,700 | | |
| PETSMART INC | COM | 71676810 | 3,363,112 | 840,778 | 840,778 | | |
| PHARMACYCLICS INC | COM | 71693310 | 2,791,845 | 124,082 | 122,982 | 1,100 | |
| PFIZER INC | COM | 71708110 | 5,434,216,596 | 132,703,702 | 125,433,153 | 4,122,900 | 3,147,64 |
| PHARMACEUTICAL PROD | COM | 71712410 | 14,537,337 | 345,100 | 344,900 | 200 | |
| PHARMACOPEIA INC | COM | 71713B10 | 2,869,974 | 160,558 | 160,558 | | |
| PHARMACIA CORP | COM | 71713U10 | 1,499,537,767 | 29,770,454 | 24,160,357 | 5,550,092 | 60,00 |
| PHELPS DODGE CORP | COM | 71726510 | 61,157,576 | 1,522,090 | 1,520,020 | 1,370 | 70 |
| PHILADELPHIA CONS HL | COM | 71752810 | 1,405,173 | 50,866 | 50,866 | | |
| PHILADELPHIA SUBN CO | COM PAR | \$0 | 71800960 | 7,907,725 | 335,642 | 335,642 | |
| PHILIP MORRIS COS IN | COM | 71815410 | 2,002,873,895 | 42,210,198 | 41,430,341 | 465,408 | 314,44 |
| PHILLIPS PETE CO | COM | 71850710 | 255,423,632 | 4,639,848 | 4,591,575 | 17,274 | 30,99 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 22,005,384 | 1,459,243 | 177,420 | 1,281,823 | |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 2,661,849 | 191,845 | 190,945 | 900 | |
| PHOTON DYNAMICS INC | COM | 71936410 | 4,189,700 | 198,329 | 163,148 | 35,181 | |
| PHOTONICS INC | COM | 71940510 | 5,021,780 | 203,418 | 203,198 | 220 | |
| Page Total | | | 12,288,574,804 | | | | |

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|----------------------|-------------|----------|-------------|-----------|-----------|--------|---------------|
| PIEDMONT NAT GAS INC | COM | 72018610 | 8,828,850 | 248,700 | 248,150 | 550 | 228,4 |
| PIER 1 IMPORTS INC | COM | 72027910 | 21,268,208 | 1,636,016 | 1,635,456 | 560 | 1,563,4 |
| PILGRIMS PRIDE CORP | CL B | 72146710 | 1,116,802 | 113,381 | 113,381 | | 106,2 |
| PINNACLE ENTMT INC | COM | 72345610 | 1,605,156 | 152,872 | 152,832 | 40 | 139,6 |
| PINNACLE HLDGS INC | COM | 72346N10 | 2,014,256 | 227,754 | 227,654 | 100 | 202,9 |
| PINNACLE SYS INC | COM | 72348110 | 3,065,887 | 363,386 | 362,986 | 400 | 332,5 |
| PINNACLE WEST CAP CO | COM | 72348410 | 72,766,700 | 1,586,368 | 1,584,708 | 1,660 | 1,421,3 |
| PIIONEER NAT RES CO | COM | 72378710 | 20,181,517 | 1,285,447 | 1,284,087 | 1,160 | 200 1,212,2 |
| PIIONEER STD ELECTRS | COM | 72387710 | 2,906,422 | 237,259 | 237,239 | 20 | 215,3 |
| PITNEY BOWES INC | COM | 72447910 | 165,105,242 | 4,751,230 | 4,730,685 | 13,975 | 6,570 4,152,9 |
| PITTSTON CO | COM BRINKS | 72570110 | 12,790,023 | 589,402 | 588,382 | 1,020 | 552,5 |
| PIXELWORKS INC | COM | 72581M10 | 571,760 | 57,176 | 57,176 | | 57,1 |
| PIVOTAL CORP | COM | 72581R10 | 1,047,637 | 92,100 | 92,100 | | 92,1 |
| PIXAR | COM | 72581110 | 3,361,774 | 109,326 | 108,914 | 352 | 60 98,3 |
| PLACER DOME INC | COM | 72590610 | 39,698,258 | 4,589,394 | 4,587,394 | 2,000 | 4,207,1 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 318,444 | 14,280 | 14,280 | | 14,2 |
| PLAINS RES INC | COM PAR \$0 | 72654050 | 2,726,031 | 129,811 | 129,811 | | 118,0 |
| PLANTRONICS INC NEW | COM | 72749310 | 11,029,021 | 620,654 | 619,954 | 400 | 300 587,1 |

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|----------------------|-----------|----------|-------------|-----------|-----------|-----------|--------|---------|
| PLAYBOY ENTERPRISES | CL B | 72811730 | 1,660,260 | 155,893 | 155,893 | | | 140,4 |
| PLAYTEX PRODS INC | COM | 72813P10 | 2,271,942 | 247,219 | 244,919 | 2,200 | 100 | 225,8 |
| PLEXUS CORP | COM | 72913210 | 12,633,458 | 493,013 | 492,353 | 460 | 200 | 465,7 |
| PLUG POWER INC | COM | 72919P10 | 763,774 | 53,366 | 53,366 | | | 53,3 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 7,296,372 | 301,503 | 300,973 | 530 | | 263,1 |
| POGO PRODUCING CO | COM | 73044810 | 9,504,551 | 322,079 | 321,549 | 530 | | 296,2 |
| POHANG IRON & STL LT | SPONSORED | 73045010 | 292,585 | 16,300 | 16,300 | | | |
| POLARIS INDS INC | COM | 73106810 | 12,594,482 | 278,639 | 278,199 | 360 | 80 | 263,0 |
| POLAROID CORP | COM | 73109510 | 36,297,781 | 8,520,606 | 8,507,114 | 13,492 | | 331,2 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 18,216,522 | 662,419 | 661,899 | 420 | 100 | 628,1 |
| POLYCOM INC | COM | 73172K10 | 12,370,186 | 999,611 | 998,871 | 440 | 300 | 956,0 |
| POLYMEDICA CORP | COM | 73173810 | 4,835,103 | 212,532 | 212,032 | 500 | | 205,6 |
| POLYMER GROUP INC | COM | 73174510 | 225,448 | 125,949 | 125,949 | | | 125,9 |
| POLYONE CORP | COM | 73179P10 | 63,054,291 | 6,929,043 | 726,703 | 6,202,340 | | 663,3 |
| POPE & TALBOT INC | COM | 73282710 | 1,102,694 | 88,927 | 88,927 | | | 88,9 |
| POPULAR INC | COM | 73317410 | 26,436,894 | 897,596 | 896,826 | 770 | | 797,7 |
| PORTAL SOFTWARE INC | COM | 73612610 | 9,977,343 | 1,182,570 | 1,099,099 | 65,681 | 17,790 | 1,004,6 |
| POST PPTYS INC | COM | 73746410 | 12,243,210 | 349,806 | 349,606 | 200 | | 319,9 |
| POTLATCH CORP | COM | 73762810 | 18,516,271 | 579,539 | 577,807 | 380 | 1,352 | 520,4 |
| POTOMAC ELEC PWR CO | COM | 73767910 | 26,324,336 | 1,125,934 | 1,119,970 | 5,050 | 914 | 995,5 |
| POWER INTEGRATIONS I | COM | 73927610 | 3,706,335 | 214,860 | 214,460 | 400 | | 195,2 |
| POWER-ONE INC | COM | 73930810 | 19,070,810 | 1,316,136 | 1,315,396 | 640 | 100 | 1,160,6 |
| POWERTEL INC | COM | 73936C10 | 8,523,405 | 154,971 | 154,371 | 400 | 200 | 135,2 |
| Page Total | | | 678,320,041 | | | | | |

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|----------------------|-------------|----------|---------------|------------|------------|-----------|-----------|--------|
| POWERWAVE TECHNOLOGI | COM | 73936310 | 7,430,107 | 545,329 | 545,029 | 300 | | |
| PRAECIS PHARMACEUTIC | COM | 73942110 | 1,710,215 | 85,781 | 85,281 | | | 500 |
| PRAXAIR INC | COM | 74005P10 | 139,030,187 | 3,113,778 | 3,106,933 | 6,235 | | 610 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 1,574,025 | 151,933 | 151,933 | | | |
| PRECISION CASTPARTS | COM | 74018910 | 25,420,572 | 769,155 | 768,175 | 680 | | 300 |
| PRENTISS PPTYS TR | SH BEN INT | 74070610 | 8,987,266 | 364,595 | 364,595 | | | |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 2,700,159 | 163,646 | 163,206 | | | 440 |
| PRESSTEK INC | COM | 74111310 | 2,485,405 | 228,543 | 227,983 | 560 | | |
| PRICE COMMUNICATIONS | COM NEW | 74143730 | 10,396,234 | 604,081 | 603,381 | 300 | | 400 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 76,551,608 | 2,444,801 | 2,121,486 | 262,915 | | 60,400 |
| PRICELINE COM INC | COM | 74150310 | 1,029,727 | 406,846 | 403,746 | 3,100 | | |
| PRICESMART INC | COM | 74151110 | 411,996 | 10,564 | 10,564 | | | |
| PRIMEDIA INC | COM | 74157K10 | 8,039,751 | 1,276,151 | 1,271,681 | 4,350 | | 120 |
| PRIME GROUP REALTY T | SH BEN INT | 74158J10 | 1,797,545 | 128,764 | 128,724 | 40 | | |
| PRIMUS KNOWLEDGE SOL | COM | 74163Q10 | 304,203 | 81,121 | 81,021 | 100 | | |
| PRIMA ENERGY CORP | COM PAR \$0 | 74190120 | 1,906,079 | 62,882 | 62,882 | | | |
| PRIME HOSPITALITY CO | COM | 74191710 | 3,872,988 | 358,610 | 358,510 | 100 | | |
| PRIMUS TELECOMMUNICA | COM | 74192910 | 639,504 | 193,087 | 193,087 | | | |
| PRIDE INTL INC | COM | 74193210 | 10,674,013 | 449,243 | 448,543 | 700 | | |
| PRIORITY HEALTHCARE | CL B | 74264T10 | 17,702,938 | 468,952 | 468,932 | 20 | | |
| PRIVATE MEDIA GROUP | COM | 74266R10 | 449,411 | 62,802 | 62,802 | | | |
| PRIZE ENERGY CORP | COM | 74267L10 | 601,657 | 29,493 | 29,493 | | | |
| PROBUSINESS SERVICES | COM | 74267410 | 2,591,549 | 118,136 | 117,836 | 300 | | |
| PROCUM TECHNOLOGY IN | COM | 74270W10 | 317,494 | 36,811 | 36,811 | | | |
| PROCTER & GAMBLE CO | COM | 74271810 | 1,858,130,634 | 29,682,598 | 27,382,444 | 1,290,999 | 1,009,155 | |
| PRODIGY COMMUNICATIO | CL A | 74283P20 | 514,159 | 158,203 | 156,903 | 1,300 | | |
| PROFESSIONAL DETAILI | COM | 74312N10 | 2,298,850 | 37,238 | 37,038 | 200 | | |
| PROFIT RECOVERY GROU | COM | 74316810 | 1,808,187 | 289,310 | 289,310 | | | |
| PROGRESS ENERGY INC | COM | 74326310 | 1,003,337,787 | 23,295,514 | 23,284,529 | 7,975 | | 3,010 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 4,294,349 | 296,162 | 296,082 | 80 | | |
| PROGRESSIVE CORP OHI | COM | 74331510 | 160,554,861 | 1,654,352 | 1,647,936 | 3,316 | | 3,100 |

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| PROLOGIS TR | SH BEN INT | 74341010 | 19,972,310 | 994,637 | 994,537 | 100 | | |
| PROMISTAR FINL CORP | COM | 74342Y10 | 2,440,273 | 127,596 | 127,596 | | | |
| PROSOFTTRAINING COM | COM | 74347710 | 1,046,351 | 132,870 | 132,870 | | | |
| PROTECTIVE LIFE CORP | COM | 74367410 | 49,873,713 | 1,626,140 | 1,620,540 | 4,400 | 1,200 | |
| PROTEIN DESIGN LABS | COM | 74369L10 | 19,553,700 | 439,409 | 439,159 | 150 | 100 | |
| PROVIDENT BANKSHARES | COM | 74385910 | 8,605,581 | 384,607 | 384,607 | | | |
| PROVIDENT FINL GROUP | COM | 74386610 | 9,598,725 | 341,288 | 341,288 | | | |
| PROVINCE HEALTHCARE | COM | 74397710 | 7,287,865 | 239,441 | 239,001 | 440 | | |
| PROVIDIAN FINL CORP | COM | 74406A10 | 264,243,827 | 5,387,234 | 5,373,558 | 7,760 | 5,916 | |
| PROXICOM INC | COM | 74428210 | 520,815 | 177,329 | 176,829 | 500 | | |
| Page Total | | | 3,740,706,620 | | | | | |

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|----------------------|----------|----------|---------------|------------|------------|---------|-------|--|
| PROXIM INC | COM | 74428410 | 2,117,286 | 210,424 | 210,424 | | | |
| PUBLIC SVC CO N MEX | COM | 74449910 | 17,925,830 | 617,919 | 617,919 | | | |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 199,077,701 | 4,612,551 | 4,593,672 | 10,990 | 7,8 | |
| PUBLIC STORAGE INC | COM | 74460D10 | 23,153,208 | 882,027 | 881,827 | 200 | | |
| PUGET ENERGY INC NEW | COM | 74531010 | 19,802,136 | 865,478 | 864,363 | 540 | 5 | |
| PULITZER INC | COM | 74576910 | 3,800,883 | 68,608 | 68,108 | 400 | 1 | |
| PULTE CORP | COM | 74586710 | 39,905,157 | 987,507 | 987,137 | 270 | 1 | |
| PUMATECH INC | COM | 74588710 | 961,215 | 256,324 | 256,324 | | | |
| PURCHASEPRO COM | COM | 74614410 | 1,388,404 | 191,504 | 191,484 | 20 | | |
| PURE RES INC | COM | 74622E10 | 7,309,817 | 378,747 | 378,397 | 350 | | |
| QRS CORP | COM | 74726X10 | 780,495 | 91,823 | 90,873 | 950 | | |
| QLOGIC CORP | COM | 74727710 | 39,810,982 | 1,769,377 | 1,762,897 | 6,380 | 1 | |
| QUAKER OATS CO | COM | 74740210 | 258,572,256 | 2,664,320 | 2,593,377 | 37,411 | 33,5 | |
| QUALCOMM INC | COM | 74752510 | 837,593,829 | 14,791,944 | 14,736,464 | 39,600 | 15,8 | |
| QUANTA SVCS INC | COM | 74762E10 | 8,231,861 | 368,811 | 368,511 | 100 | 2 | |
| QUANEX CORP | COM | 74762010 | 1,930,037 | 107,523 | 107,523 | | | |
| QUANTUM CORP | COM DSSG | 74790620 | 21,690,898 | 1,869,905 | 1,861,957 | 7,548 | 4 | |
| QUANTUM CORP | COM HDDG | 74790630 | 7,247,834 | 686,348 | 678,511 | 7,612 | 2 | |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 50,177,868 | 564,621 | 563,966 | 555 | 1 | |
| QUEST SOFTWARE INC | COM | 74834T10 | 2,711,507 | 152,761 | 152,441 | 320 | | |
| QUESTAR CORP | COM | 74835610 | 22,813,514 | 832,610 | 826,910 | 2,500 | 3,2 | |
| QUICKLOGIC CORP | COM | 74837P10 | 755,041 | 135,750 | 135,750 | | | |
| QUIKSILVER INC | COM | 74838C10 | 4,669,507 | 175,876 | 175,876 | | | |
| QUINTILES TRANSNATIO | COM | 74876710 | 41,795,384 | 2,214,325 | 2,190,534 | 23,691 | 1 | |
| QUORUM HEALTH GROUP | COM | 74908410 | 12,115,474 | 797,753 | 797,253 | 500 | | |
| QWEST COMMUNICATIONS | COM | 74912110 | 1,045,522,467 | 29,829,457 | 29,444,191 | 264,493 | 120,7 | |
| R & G FINANCIAL CORP | CL B | 74913610 | 1,281,984 | 77,696 | 77,696 | | | |
| RCN CORP | COM | 74936110 | 2,056,185 | 340,936 | 340,336 | 600 | | |
| RFS HOTEL INVS INC | COM | 74955J10 | 6,016,295 | 415,490 | 415,470 | 20 | | |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 12,218,077 | 421,313 | 420,688 | 625 | | |
| R G S ENERGY GROUP I | COM | 74956K10 | 15,800,998 | 427,054 | 426,825 | 229 | | |
| RLI CORP | COM | 74960710 | 2,654,967 | 65,009 | 65,009 | | | |
| RPC INC | COM | 74966010 | 1,119,997 | 91,205 | 91,205 | | | |
| RPM INC OHIO | COM | 74968510 | 11,457,415 | 1,123,276 | 1,117,644 | 2,420 | 3,2 | |
| RSA SEC INC | COM | 74971910 | 8,867,595 | 359,201 | 357,821 | 1,380 | | |
| RTI INTL METALS INC | COM | 74973W10 | 2,037,903 | 151,517 | 150,457 | 1,060 | | |
| RF MICRODEVICES INC | COM | 74994110 | 16,340,564 | 1,398,183 | 1,396,313 | 1,470 | 4 | |
| RADIAN GROUP INC | COM | 75023610 | 28,747,815 | 424,322 | 423,862 | 460 | | |
| RADIANT SYSTEMS INC | COM | 75025N10 | 1,852,990 | 134,158 | 134,138 | 20 | | |
| RADIO ONE INC | CL A | 75040P10 | 7,496,673 | 426,869 | 423,729 | 3,040 | 1 | |
| RADIOSHACK CORP | COM | 75043810 | 134,950,039 | 3,678,115 | 3,665,395 | 5,980 | 6,7 | |
| Page Total | | | 2,924,760,088 | | | | | |

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|----------------------|------------|----------|---------------|-----------|-----------|-----------|-------|
| RADISYS CORP | COM | 75045910 | 1,910,001 | 112,353 | 111,407 | 40 | 90 |
| RAINBOW TECHNOLOGIES | COM | 75086210 | 817,815 | 163,563 | 163,563 | | |
| RAMBUS INC DEL | COM | 75091710 | 9,616,636 | 466,827 | 465,987 | 760 | 8 |
| RALCORP HLDGS INC NE | COM | 75102810 | 3,941,418 | 220,191 | 220,091 | 100 | |
| RALSTON PURINA CO | COM | 75127730 | 191,778,214 | 6,156,604 | 6,144,164 | 8,520 | 3,92 |
| RARE MEDIUM GROUP IN | COM | 75382N10 | 425,106 | 247,299 | 247,299 | | |
| RARE HOSPITALITY INT | COM | 75382010 | 4,119,051 | 165,590 | 165,590 | | |
| RATIONAL SOFTWARE CO | COM NEW | 75409P20 | 56,573,421 | 3,187,235 | 3,158,730 | 19,660 | 8,84 |
| RAYMOND JAMES FINANC | COM | 75473010 | 8,977,315 | 322,925 | 322,155 | 670 | 10 |
| RAYONIER INC | COM | 75490710 | 12,392,436 | 300,059 | 299,559 | 400 | 10 |
| RAYOVAC CORP | COM | 75508110 | 3,582,327 | 205,291 | 205,231 | 60 | |
| RAYTHEON CO | CL A | 75511130 | 109,836,500 | 3,761,524 | 3,760,257 | 1,195 | 7 |
| RAYTHEON CO | CL B | 75511140 | 180,296,598 | 6,136,712 | 5,986,445 | 132,354 | 17,91 |
| READ-RITE CORP | COM | 75524610 | 685,607 | 82,703 | 82,703 | | |
| READERS DIGEST ASSN | CL A NON V | 75526710 | 35,721,746 | 1,299,918 | 1,181,603 | 107,915 | 10,40 |
| READERS DIGEST ASSN | CL B | 75526720 | 38,023,368 | 1,584,307 | | 1,584,307 | |
| REALNETWORKS INC | COM | 75605L10 | 3,208,153 | 454,284 | 454,144 | 140 | |
| REALTY INCOME CORP | COM | 75610910 | 5,124,808 | 193,389 | 193,289 | 100 | |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 12,553,093 | 562,919 | 562,919 | | |
| RED HAT INC | COM | 75657710 | 3,240,519 | 532,105 | 528,005 | 2,400 | 1,70 |
| REDBACK NETWORKS INC | COM | 75720910 | 8,324,242 | 636,410 | 636,040 | 270 | 10 |
| REEBOK INTL LTD | COM | 75811010 | 60,424,442 | 2,430,589 | 2,427,349 | 1,340 | 1,90 |
| REED INTL PLC | SPON ADR N | 75821287 | 1,484,959 | 39,972 | 39,972 | | |
| REGAL BELOIT CORP | COM | 75875010 | 2,848,848 | 171,102 | 170,802 | 300 | |
| REGENCY CTRS CORP | COM | 75884910 | 9,362,275 | 374,491 | 374,491 | | |
| REGENERON PHARMACEUT | COM | 75886F10 | 3,515,019 | 158,427 | 158,427 | | |
| REGENT COMMUNICATION | COM | 75886510 | 685,714 | 98,395 | 98,395 | | |
| REGIS CORP MINN | COM | 75893210 | 4,070,342 | 278,314 | 278,294 | 20 | |
| REGIONS FINL CORP | COM | 75894010 | 116,396,508 | 4,093,136 | 4,049,905 | 29,221 | 14,01 |
| REHABCARE GROUP INC | COM | 75914810 | 4,198,156 | 101,897 | 101,297 | 600 | |
| REINSURANCE GROUP AM | COM | 75935110 | 5,130,483 | 133,121 | 133,121 | | |
| RELIANCE STEEL & ALU | COM | 75950910 | 3,223,038 | 137,443 | 137,443 | | |
| RELIANT ENERGY INC | COM | 75952J10 | 252,576,540 | 5,581,802 | 5,554,767 | 22,551 | 4,48 |
| REMEC INC | COM | 75954310 | 2,887,570 | 288,757 | 288,507 | 250 | |
| REMEDY CORP | COM | 75954810 | 4,006,079 | 208,108 | 207,648 | 460 | |
| RENAL CARE GROUP INC | COM | 75993010 | 9,584,690 | 357,371 | 356,871 | 500 | |
| RENT A CTR INC NEW | COM | 76009N10 | 20,176,495 | 439,221 | 439,081 | 40 | 10 |
| RENT WAY INC | COM | 76009U10 | 816,679 | 157,965 | 157,965 | | |
| REPUBLIC BANCORP INC | COM | 76028210 | 4,948,525 | 401,927 | 401,536 | 391 | |
| REPUBLIC SVCS INC | COM | 76075910 | 20,654,343 | 1,101,565 | 1,097,745 | 3,820 | |
| RESEARCH FRONTIERS I | COM | 76091110 | 1,149,914 | 63,009 | 63,009 | | |
| Page Total | | | 1,219,288,993 | | | | |

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|----------------------|------|----------|------------|-----------|-----------|--------|-----|
| RES-CARE INC | COM | 76094310 | 701,790 | 140,358 | 140,358 | | |
| RESMED INC | COM | 76115210 | 9,596,979 | 237,549 | 237,189 | 360 | |
| RESOURCES CONNECTION | COM | 76122Q10 | 263,287 | 11,900 | 11,900 | | |
| RESPIRONICS INC | COM | 76123010 | 7,987,645 | 261,890 | 261,311 | 579 | |
| RETEK INC | COM | 76128Q10 | 10,755,309 | 571,726 | 570,958 | 568 | 200 |
| REVLON INC | CL A | 76152550 | 468,560 | 101,640 | 101,440 | 200 | |
| REYNOLDS & REYNOLDS | CL A | 76169510 | 21,038,113 | 1,092,889 | 1,078,729 | 13,960 | 200 |
| REYNOLDS R J TOB HLD | COM | 76182K10 | 54,136,107 | 964,993 | 959,943 | 4,584 | 466 |

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| RIBOZYME PHARMACEUTI | COM | 76256710 | 398,419 | 64,365 | 64,365 | | |
| RICHMOND CNTY FINL C | COM | 76455610 | 6,372,641 | 216,941 | 216,941 | | |
| RIGHTCHOICE MANAGED | COM | 76657T10 | 942,689 | 27,767 | 27,567 | 200 | |
| RIGGS NATL CORP WASH | COM | 76657010 | 2,467,149 | 155,411 | 155,011 | 400 | |
| RITE AID CORP | COM | 76775410 | 17,561,832 | 2,625,087 | 2,611,147 | 13,940 | |
| RIVERSTONE NETWORKS | COM | 76932010 | 465,600 | 50,000 | 50,000 | | |
| RIVIANA FOODS INC | COM | 76953610 | 833,120 | 52,070 | 52,070 | | |
| ROADWAY EXPRESS INC | COM | 76974210 | 2,403,874 | 109,267 | 108,767 | | 500 |
| ROBBINS & MYERS INC | COM | 77019610 | 1,882,598 | 73,539 | 73,539 | | |
| ROBERT HALF INTL INC | COM | 77032310 | 75,405,234 | 3,373,836 | 3,369,516 | 4,080 | 240 |
| ROBOTIC VISION SYS I | COM | 77107410 | 581,641 | 238,671 | 238,671 | | |
| ROCK-TENN CO | CL A | 77273920 | 1,586,624 | 198,328 | 100,328 | 98,000 | |
| ROCKWELL INTL CORP N | COM | 77390310 | 128,611,098 | 3,538,132 | 3,496,915 | 14,634 | 26,583 |
| ROGERS CORP | COM | 77513310 | 4,070,972 | 114,643 | 114,603 | 40 | |
| ROHM & HAAS CO | COM | 77537110 | 117,755,881 | 3,822,002 | 3,807,141 | 3,735 | 11,126 |
| ROLLINS INC | COM | 77571110 | 5,112,126 | 264,877 | 264,837 | 40 | |
| ROPER INDS INC NEW | COM | 77669610 | 8,668,683 | 242,142 | 241,482 | 560 | 100 |
| ROSLYN BANCORP INC | COM | 77816210 | 15,790,792 | 701,813 | 667,644 | 34,169 | |
| ROSS STORES INC | COM | 77829610 | 17,154,825 | 914,924 | 913,574 | 950 | 400 |
| ROUSE CO | COM | 77927310 | 15,846,904 | 612,796 | 610,496 | 2,300 | |
| ROWAN COS INC | COM | 77938210 | 47,411,595 | 1,724,058 | 1,719,353 | 4,345 | 360 |
| ROYAL DUTCH PETE CO | NY REG GLD | 78025780 | 1,634,574,221 | 29,483,662 | 29,353,592 | 130,070 | 2 |
| RUBY TUESDAY INC | COM | 78118210 | 17,304,118 | 882,413 | 768,699 | 108,314 | 5,400 |
| RUDDICK CORP | COM | 78125810 | 5,257,059 | 383,727 | 383,627 | 100 | |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 1,506,040 | 43,418 | 43,418 | | |
| RURAL CELLULAR CORP | CL A | 78190410 | 2,121,127 | 78,744 | 78,744 | | |
| RUSS BERRIE & CO | COM | 78223310 | 1,965,192 | 77,922 | 77,922 | | |
| RUSSELL CORP | COM | 78235210 | 4,124,920 | 220,584 | 220,324 | 260 | |
| RYANS FAMILY STEAK H | COM | 78351910 | 2,831,881 | 266,530 | 262,750 | 2,720 | 1,060 |
| RYDER SYS INC | COM | 78354910 | 22,771,849 | 1,265,806 | 1,264,606 | 1,200 | |
| RYERSON TULL INC NEW | COM | 78375P10 | 2,578,659 | 256,583 | 256,583 | | |
| RYLAND GROUP INC | COM | 78376410 | 5,501,281 | 132,561 | 132,561 | | |
| S & T BANCORP INC | COM | 78385910 | 4,732,291 | 204,507 | 204,507 | | |
| Page Total | | | 2,281,540,725 | | | | |

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| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|---------|-------|
| SBC COMMUNICATIONS I | COM | 78387G10 | 3,111,248,166 | 69,712,036 | 68,322,580 | 908,453 | 481,0 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 1,282,790 | 86,238 | 86,238 | | |
| SBA COMMUNICATIONS C | COM | 78388J10 | 3,376,921 | 213,567 | 213,527 | 40 | |
| SCI SYS INC | COM | 78389010 | 24,664,694 | 1,355,203 | 1,352,153 | 2,750 | 3 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 1,615,373 | 104,643 | 104,643 | | |
| SCPIE HLDGS INC | COM | 78402P10 | 1,373,152 | 67,643 | 67,643 | | |
| SCP POOL CORP | COM | 78402810 | 7,761,000 | 238,800 | 238,310 | 390 | 1 |
| SEI INVESTMENTS CO | COM | 78411710 | 30,072,376 | 964,260 | 937,424 | 26,636 | 2 |
| SEMCO ENERGY INC | COM | 78412D10 | 2,222,058 | 156,483 | 156,483 | | |
| SJW CORP | COM | 78430510 | 1,059,797 | 13,289 | 13,289 | | |
| SKF AB | SPONSORED | 78437540 | 218,937 | 15,500 | 15,500 | | |
| SK TELECOM LTD | SPONSORED | 78440P10 | 884,994 | 58,300 | 58,300 | | |
| SL GREEN RLTY CORP | COM | 78440X10 | 17,658,475 | 643,296 | 572,636 | 70,660 | |
| SLI INC | COM | 78442T10 | 2,972,157 | 355,947 | 152,587 | 203,360 | |
| SPDR TR | UNIT SER 1 | 78462F10 | 40,801,825 | 349,660 | 349,660 | | |
| SPSS INC | COM | 78462K10 | 1,337,497 | 78,969 | 78,969 | | |
| SPS TECHNOLOGIES INC | COM | 78462610 | 4,358,473 | 96,726 | 96,406 | 320 | |
| S1 CORPORATION | COM | 78463B10 | 2,409,595 | 332,358 | 330,958 | 1,300 | 1 |
| SPX CORP | COM | 78463510 | 52,121,652 | 574,280 | 503,867 | 55,178 | 15,2 |
| SABA SOFTWARE INC | COM | 78493210 | 265,508 | 49,397 | 48,785 | 612 | |
| SABRE HLDGS CORP | CL A | 78590510 | 113,400,861 | 2,456,159 | 2,449,509 | 5,254 | 1,3 |

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|----------------------|-----------|----------|---------------|------------|------------|-----------|-------|
| SAFECO CORP | COM | 78642910 | 70,947,129 | 2,517,016 | 2,508,107 | 2,510 | 6,3 |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 4,289,721 | 767,392 | 762,752 | 4,540 | 1 |
| SAFEWAY INC | COM NEW | 78651420 | 485,391,308 | 8,801,293 | 8,757,768 | 40,640 | 2,8 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 895,884 | 54,296 | 54,296 | | |
| ST JOE CO | COM | 79014810 | 5,111,971 | 224,111 | 223,011 | 1,100 | |
| ST JUDE MED INC | COM | 79084910 | 121,133,421 | 2,249,460 | 2,245,595 | 3,665 | 2 |
| ST MARY LD & EXPL CO | COM | 79222810 | 6,867,724 | 295,386 | 258,509 | 31,477 | 5,4 |
| ST PAUL COS INC | COM | 79286010 | 188,716,851 | 4,284,151 | 4,272,628 | 5,267 | 6,2 |
| SAKS INC | COM | 79377W10 | 17,798,131 | 1,369,087 | 1,362,957 | 6,030 | 1 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 2,598,472 | 159,906 | 159,906 | | |
| SALTON INC | COM | 79575710 | 1,114,342 | 73,312 | 73,312 | | |
| SANCHEZ COMPUTER ASS | COM | 79970210 | 730,641 | 99,070 | 99,070 | | |
| SANDISK CORP | COM | 80004C10 | 12,415,322 | 609,341 | 608,561 | 580 | 2 |
| SANDY SPRING BANCORP | COM | 80036310 | 1,933,535 | 63,266 | 63,266 | | |
| SANMINA CORP | COM | 80090710 | 116,523,380 | 5,956,619 | 5,945,739 | 10,160 | 7 |
| SANGSTAT MED CORP | COM | 80100310 | 1,013,267 | 114,171 | 114,171 | | |
| SANTANDER BANCORP | COM | 80280910 | 1,201,180 | 63,220 | 63,220 | | |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 368,173 | 12,700 | 12,700 | | |
| SAPIENT CORP | COM | 80306210 | 15,940,090 | 2,217,906 | 2,208,454 | 9,252 | 2 |
| SARA LEE CORP | COM | 80311110 | 445,737,381 | 20,655,115 | 17,095,432 | 3,430,823 | 128,8 |
| Page Total | | | 4,921,834,224 | | | | |

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| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|---------|---------|
| SATCON TECHNOLOGY CO | COM | 80389310 | 517,286 | 51,090 | 51,090 | | |
| SAUER-DANFOSS INC | COM | 80413710 | 1,349,196 | 151,425 | 151,365 | 60 | |
| SAUL CTRS INC | COM | 80439510 | 2,098,662 | 114,681 | 114,681 | | |
| SAWTEK INC | COM | 80546810 | 12,350,324 | 693,371 | 693,071 | 300 | |
| SCANA CORP NEW | COM | 80589M10 | 25,952,875 | 955,907 | 951,904 | 3,750 | 253 |
| SCHEIN HENRY INC | COM | 80640710 | 21,276,559 | 578,954 | 578,754 | 200 | |
| SCHERING PLOUGH CORP | COM | 80660510 | 989,887,054 | 27,097,921 | 26,457,789 | 300,094 | 340,038 |
| SCHLUMBERGER LTD | COM | 80685710 | 506,077,349 | 8,784,540 | 8,629,887 | 154,653 | |
| SCHOLASTIC CORP | COM | 80706610 | 24,061,972 | 667,239 | 665,239 | 1,900 | 100 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 2,898,105 | 134,408 | 134,168 | 240 | |
| SCHULMAN A INC | COM | 80819410 | 3,863,421 | 323,651 | 323,351 | 300 | |
| SCHWAB CHARLES CORP | COM | 80851310 | 405,069,830 | 26,269,120 | 26,099,242 | 150,713 | 19,165 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 1,956,696 | 110,861 | 110,858 | | 3 |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 815,916 | 194,869 | 194,869 | | |
| SCIENT CORP | COM | 80864H10 | 415,791 | 211,169 | 210,969 | 200 | |
| SCIENTIFIC ATLANTA I | COM | 80865510 | 137,224,167 | 3,299,451 | 3,293,196 | 5,935 | 320 |
| SCIOS INC | COM | 80890510 | 602,347 | 26,189 | 26,189 | | |
| SCOTT TECHNOLOGIES I | COM | 81002230 | 2,158,271 | 97,549 | 97,509 | 40 | |
| SCOTTISH PWR PLC | SPON ADR F | 81013T70 | 289,862 | 11,055 | 11,044 | 11 | |
| SCOTTS CO | CL A | 81018610 | 12,803,025 | 336,479 | 332,179 | 4,200 | 100 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 12,946,556 | 223,332 | 223,272 | 60 | |
| SEACHANGE INTL INC | COM | 81169910 | 1,621,456 | 120,671 | 120,671 | | |
| SEACOAST FINL SVCS C | COM | 81170Q10 | 2,693,380 | 193,254 | 190,258 | 1,876 | 1,120 |
| SEACOR SMIT INC | COM | 81190410 | 6,955,737 | 153,888 | 153,498 | 390 | |
| SEALED AIR CORP NEW | COM | 81211K10 | 55,040,262 | 1,651,373 | 1,629,062 | 11,580 | 10,731 |
| SEALED AIR CORP NEW | PFD CV A \$ | 81211K20 | 397,035 | 10,789 | 5,841 | 1,522 | 3,426 |
| SEARS ROEBUCK & CO | COM | 81238710 | 1,166,419,425 | 33,071,149 | 33,056,659 | 10,070 | 4,420 |
| SECTOR SPDR TR | SBI INT-TE | 81369Y80 | 249,289 | 10,052 | | 8,650 | 1,402 |
| SECURE COMPUTING COR | COM | 81370510 | 1,743,520 | 181,145 | 181,145 | | |
| SECURITY CAP GROUP I | CL B | 81413P20 | 8,794,327 | 423,823 | 423,823 | | |
| SEEBEYOND TECHNOLOGI | COM | 81570410 | 855,423 | 67,092 | 67,092 | | |
| SEITEL INC | COM NEW | 81607430 | 3,251,800 | 174,828 | 174,828 | | |
| SELECTICA INC | COM | 81628810 | 277,134 | 53,295 | 53,295 | | |
| SELECTIVE INS GROUP | COM | 81630010 | 4,719,011 | 203,108 | 203,008 | 100 | |

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|----------------------|------------|----------|---------------|-----------|-----------|-------|--------|
| SEMTECH CORP | COM | 81685010 | 21,652,650 | 735,559 | 732,219 | 3,140 | 200 |
| SEMPRA ENERGY | COM | 81685110 | 94,029,316 | 4,039,060 | 4,032,422 | 5,738 | 900 |
| SEMITOOL INC | COM | 81690910 | 946,323 | 105,147 | 105,147 | | |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 1,026,437 | 91,077 | 91,017 | 60 | |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 11,774,936 | 516,898 | 516,598 | 300 | |
| SENSORMATIC ELECTRS | COM | 81726510 | 19,983,326 | 1,051,754 | 1,050,914 | 440 | 400 |
| SEPRACOR INC | COM | 81731510 | 26,483,200 | 827,600 | 749,044 | 4,494 | 74,062 |
| Page Total | | | 3,593,529,251 | | | | |

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| | | | | | | | |
|----------------------|---------|----------|-------------|-----------|-----------|--------|------|
| SEQUA CORPORATION | CL A | 81732010 | 3,380,676 | 86,684 | 86,684 | | |
| SEQUENOM INC | COM | 81733710 | 410,227 | 48,262 | 48,262 | | |
| SEQUOIA SOFTWARE COR | COM | 81743910 | 216,643 | 38,825 | 38,825 | | |
| SERENA SOFTWARE INC | COM | 81749210 | 1,157,679 | 126,869 | 126,859 | 10 | |
| SERVICE CORP INTL | COM | 81756510 | 11,960,718 | 2,518,046 | 2,504,726 | 13,320 | |
| SERVICEMASTER CO | COM | 81760N10 | 26,206,923 | 2,333,653 | 2,328,158 | 4,600 | 8 |
| 7-ELEVEN INC | COM NEW | 81782620 | 2,526,262 | 255,178 | 255,178 | | |
| SHAW GROUP INC | COM | 82028010 | 12,474,606 | 267,065 | 266,225 | 840 | |
| SHERWIN WILLIAMS CO | COM | 82434810 | 83,643,246 | 3,282,702 | 3,271,782 | 4,820 | 6,1 |
| SHOPKO STORES INC | COM | 82491110 | 1,868,072 | 233,509 | 233,509 | | |
| SHURGARD STORAGE CTR | COM | 82567D10 | 7,718,594 | 292,371 | 292,271 | 100 | |
| SICOR INC | COM | 82584610 | 9,652,222 | 692,561 | 692,301 | 260 | |
| SIEBEL SYS INC | COM | 82617010 | 217,692,779 | 8,003,411 | 7,991,835 | 10,916 | 6 |
| SIERRA PAC RES NEW | COM | 82642810 | 12,968,411 | 876,244 | 874,913 | 1,031 | 3 |
| SIGMA ALDRICH CORP | COM | 82655210 | 72,997,166 | 1,524,745 | 1,505,013 | 6,492 | 13,2 |
| SILICON LABORATORIES | COM | 82691910 | 892,248 | 44,893 | 44,893 | | |
| SILICON IMAGE INC | COM | 82705T10 | 1,029,097 | 279,115 | 279,095 | 20 | |
| SILICON GRAPHICS INC | COM | 82705610 | 5,672,875 | 1,439,816 | 1,437,746 | 1,970 | 1 |
| SILICON STORAGE TECH | COM | 82705710 | 3,894,620 | 448,689 | 447,259 | 1,430 | |
| SILICON VY BANCSHARE | COM | 82706410 | 16,613,677 | 706,965 | 657,191 | 39,009 | 10,7 |
| SILICON VY GROUP INC | COM | 82706610 | 7,329,877 | 266,541 | 266,241 | 300 | |
| SILICONIX INC | COM NEW | 82707920 | 1,782,057 | 58,911 | 58,911 | | |
| SILVERSTREAM SOFTWAR | COM | 82790710 | 843,782 | 89,110 | 89,090 | 20 | |
| SIMON PPTY GROUP INC | COM | 82880610 | 39,774,080 | 1,553,675 | 1,461,080 | 92,595 | |
| SIMPSON MANUFACTURIN | COM | 82907310 | 3,000,940 | 60,871 | 60,871 | | |
| SINCLAIR BROADCAST G | CL A | 82922610 | 2,411,567 | 332,630 | 332,630 | | |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 3,468,741 | 278,905 | 278,405 | 400 | 1 |
| SITEL CORP | COM | 82980K10 | 935,172 | 333,990 | 333,990 | | |
| SIPEX CORP | COM | 82990910 | 1,563,830 | 167,362 | 167,162 | 200 | |
| SIX FLAGS INC | COM | 83001P10 | 14,464,105 | 747,499 | 746,179 | 1,020 | 3 |
| SKECHERS U S A INC | CL A | 83056610 | 2,436,960 | 101,540 | 101,540 | | |
| SKY FINL GROUP INC | COM | 83080P10 | 11,711,169 | 686,389 | 684,839 | 1,550 | |
| SKYLINE CORP | COM | 83083010 | 1,223,924 | 56,742 | 56,742 | | |
| SKYWEST INC | COM | 83087910 | 8,811,215 | 378,977 | 378,457 | 520 | |
| SMART & FINAL INC | COM | 83168310 | 975,151 | 97,030 | 97,030 | | |
| SMITH A O | COM | 83186520 | 3,337,071 | 170,869 | 170,849 | 20 | |
| SMITH INTL INC | COM | 83211010 | 40,515,649 | 577,146 | 559,856 | 13,240 | 4,0 |
| SMITH CHARLES E RESD | COM | 83219710 | 16,997,429 | 373,652 | 348,852 | 24,800 | |
| SMITHFIELD FOODS INC | COM | 83224810 | 28,588,105 | 879,634 | 878,884 | 650 | 1 |
| SMUCKER J M CO | COM | 83269630 | 6,568,313 | 250,699 | 250,699 | | |
| SMURFIT-STONE CONTAI | COM | 83272710 | 21,575,336 | 1,620,987 | 1,594,085 | 23,452 | 3,4 |
| Page Total | | | 711,291,214 | | | | |

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|----------------------|---------|----------|---------------|------------|------------|-----------|---------|
| SNAP ON INC | COM | 83303410 | 36,221,203 | 1,243,860 | 1,242,550 | 1,310 | |
| SODEXHO MARRIOTT SVC | COM | 83379310 | 8,122,205 | 279,594 | 279,229 | 265 | 100 |
| SOFTNET SYS INC | COM | 83396410 | 239,367 | 159,578 | 158,578 | 1,000 | |
| SOLECTRON CORP | COM | 83418210 | 236,670,108 | 12,449,769 | 11,920,527 | 389,752 | 139,490 |
| SOLUTIA INC | COM | 83437610 | 15,500,392 | 1,270,524 | 1,268,872 | 920 | 732 |
| SOMERA COMMUNICATION | COM | 83445810 | 1,431,193 | 318,043 | 192,704 | 125,339 | |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 1,063,896 | 136,397 | 136,337 | 60 | |
| SONIC CORP | COM | 83545110 | 5,535,644 | 220,878 | 220,878 | | |
| SONICBLUE INC | COM | 83546Q10 | 3,432,844 | 722,704 | 721,904 | 800 | |
| SONICWALL INC | COM | 83547010 | 2,472,084 | 202,846 | 202,826 | 20 | |
| SONOCO PRODS CO | COM | 83549510 | 123,061,721 | 5,723,801 | 1,562,979 | 4,157,107 | 3,715 |
| SONOSITE INC | COM | 83568G10 | 695,721 | 61,503 | 61,503 | | |
| SONY CORP | ADR NEW | 83569930 | 30,654,519 | 424,284 | 130,576 | 293,708 | |
| SORRENTO NETWORKS CO | COM | 83586Q10 | 480,371 | 77,642 | 77,622 | 20 | |
| SOTHEBYS HLDGS INC | CL A | 83589810 | 10,641,649 | 579,295 | 578,795 | 300 | 200 |
| SONUS NETWORKS INC | COM | 83591610 | 3,504,544 | 175,640 | 175,599 | 41 | |
| SOURCE INFORMATION M | COM NEW | 83615120 | 331,166 | 74,103 | 74,103 | | |
| SOUTH FINL GROUP INC | COM | 83784110 | 4,845,498 | 340,035 | 339,818 | 217 | |
| SOUTH JERSEY INDS IN | COM | 83851810 | 2,327,963 | 78,914 | 78,914 | | |
| SOUTHERN CO | COM | 84258710 | 447,659,095 | 12,757,455 | 12,723,608 | 21,218 | 12,629 |
| SOUTHERN PERU COPPER | COM | 84361110 | 2,592,495 | 187,862 | 187,862 | | |
| SOUTHERN UN CO NEW | COM | 84403010 | 6,245,379 | 297,399 | 283,946 | 605 | 12,848 |
| SOUTHTRUST CORP | COM | 84473010 | 142,645,206 | 3,117,928 | 3,111,458 | 6,250 | 220 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 1,506,301,068 | 84,862,032 | 84,800,921 | 48,129 | 12,982 |
| SOUTHWEST BANCORPORA | COM | 84476R10 | 6,877,337 | 219,198 | 219,078 | 20 | 100 |
| SOUTHWEST GAS CORP | COM | 84489510 | 5,014,153 | 240,487 | 238,587 | 1,900 | |
| SOUTHWEST SECS GROUP | COM | 84522410 | 2,371,687 | 126,964 | 126,854 | 110 | |
| SOUTHWESTERN ENERGY | COM | 84546710 | 1,746,538 | 176,418 | 176,418 | | |
| SOVEREIGN BANCORP IN | COM | 84590510 | 20,732,399 | 2,448,034 | 2,441,564 | 5,670 | 800 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 3,611,104 | 147,392 | 147,392 | | |
| SPANISH BROADCASTING | CL A | 84642588 | 1,570,192 | 241,568 | 241,368 | 200 | |
| SPARTECH CORP | COM NEW | 84722020 | 1,808,590 | 111,987 | 111,987 | | |
| SPECIALTY LABORATORI | COM | 84749R10 | 3,074,431 | 125,487 | 72,800 | 52,687 | |
| SPECTRA-PHYSICS LASE | COM | 84756810 | 417,300 | 27,820 | 27,820 | | |
| SPECTRALINK CORP | COM | 84758010 | 748,049 | 77,222 | 77,072 | 150 | |
| SPECTRASITE HLDGS IN | COM | 84760T10 | 1,728,094 | 400,764 | 400,242 | 522 | |
| SPEEDFAM-IPEC INC | COM | 84770510 | 1,180,036 | 182,414 | 182,414 | | |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 3,340,610 | 128,485 | 123,485 | | 5,000 |
| SPHERION CORP | COM | 84842010 | 3,100,729 | 446,791 | 445,891 | 900 | |
| SPIEGEL INC | CL A | 84845710 | 1,218,546 | 174,078 | 174,078 | | |
| SPIEKER PPTYS INC | COM | 84849710 | 35,566,714 | 648,436 | 610,381 | 38,055 | |
| Page Total | | | 2,686,781,840 | | | | |

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| | | | | | | | |
|----------------------|-------------|----------|-------------|------------|------------|---------|-----|
| SPINNAKER EXPL CO | COM | 84855W10 | 3,343,924 | 76,520 | 76,320 | 200 | |
| SPORTSLINE COM INC | COM | 84893410 | 494,533 | 134,129 | 134,029 | 100 | |
| SPRINGS INDS INC | CL A | 85178310 | 4,358,837 | 101,842 | 101,842 | | |
| SPRINT CORP | COM FON GR | 85206110 | 347,716,127 | 15,812,466 | 15,699,864 | 87,078 | 25, |
| SPRINT CORP | PCS COM SE | 85206150 | 301,602,485 | 15,873,815 | 15,697,055 | 147,956 | 28, |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 360,965 | 84,318 | 84,318 | | |
| STAMPS COM INC | COM | 85285710 | 578,631 | 192,877 | 192,877 | | |
| STANCORP FINL GROUP | COM | 85289110 | 11,186,391 | 265,710 | 265,710 | | |
| STANDARD MICROSYSTEM | COM | 85362610 | 1,474,358 | 97,886 | 97,886 | | |
| STANDARD PAC CORP NE | COM | 85375C10 | 9,317,485 | 441,587 | 441,227 | 360 | |
| STANDARD REGISTER CO | COM | 85388710 | 1,758,835 | 107,904 | 107,804 | 100 | |

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|----------------------|------------|----------|---------------|-----------|-----------|-----------|------|
| STANDEX INTL CORP | COM | 85423110 | 2,178,850 | 94,939 | 92,419 | | 2, |
| STANFORD MICRODEVICE | COM | 85439910 | 249,680 | 39,357 | 37,383 | 1,974 | |
| STANLEY WKS | COM | 85461610 | 56,974,075 | 1,729,107 | 1,687,776 | 28,071 | 13, |
| STARBASE CORP | COM NEW | 85491020 | 674,045 | 303,761 | 303,761 | | |
| STAPLES INC | COM | 85503010 | 137,434,676 | 9,239,306 | 8,675,381 | 347,520 | 216, |
| STARBUCKS CORP | COM | 85524410 | 145,907,148 | 3,438,206 | 3,391,681 | 41,715 | 4, |
| STARMEDIA NETWORK IN | COM | 85554610 | 980,988 | 326,996 | 325,996 | 1,000 | |
| STARTEK INC | COM | 85569C10 | 815,077 | 57,562 | 57,562 | | |
| STATE AUTO FINL CORP | COM | 85570710 | 1,644,083 | 108,256 | 108,256 | | |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 125,771,258 | 3,698,067 | 3,695,512 | 2,555 | |
| STATE STR CORP | COM | 85747710 | 697,608,055 | 7,469,037 | 3,154,955 | 4,080,571 | 233, |
| STATEN IS BANCORP IN | COM | 85755010 | 7,128,695 | 286,293 | 286,293 | | |
| STATION CASINOS INC | COM | 85768910 | 4,298,279 | 311,244 | 311,094 | 150 | |
| STEAK N SHAKE CO | COM | 85787310 | 1,405,076 | 163,381 | 163,381 | | |
| STEEL DYNAMICS INC | COM | 85811910 | 3,446,714 | 309,817 | 309,717 | 100 | |
| STEELCASE INC | CL A | 85815520 | 5,841,238 | 482,747 | 482,207 | 540 | |
| STEIN MART INC | COM | 85837510 | 2,502,319 | 228,794 | 228,794 | | |
| STEPAN CO | COM | 85858610 | 1,016,559 | 42,251 | 42,251 | | |
| STERLING BANCSHARES | COM | 85890710 | 5,732,877 | 327,593 | 327,593 | | |
| STERICYCLE INC | COM | 85891210 | 4,912,409 | 110,082 | 110,082 | | |
| STERIS CORP | COM | 85915210 | 10,337,034 | 733,123 | 732,323 | 800 | |
| STEWART & STEVENSON | COM | 86034210 | 6,904,124 | 317,431 | 316,021 | 1,410 | |
| STEWART ENTERPRISES | CL A | 86037010 | 3,316,504 | 667,439 | 667,439 | | |
| STEWART INFORMATION | COM | 86037210 | 1,403,320 | 83,531 | 83,531 | | |
| STILLWATER MNG CO | COM | 86074Q10 | 8,492,266 | 313,947 | 312,207 | 1,640 | |
| STILWELL FINL INC | COM | 86083110 | 113,211,940 | 4,221,176 | 4,200,493 | 13,283 | 7, |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 1,752,510 | 51,288 | 51,288 | | |
| STONE ENERGY CORP | COM | 86164210 | 9,643,567 | 195,729 | 195,329 | 300 | |
| STONERIDGE INC | COM | 86183P10 | 853,335 | 116,100 | 116,000 | 100 | |
| STORAGE USA INC | COM | 86190710 | 8,855,863 | 271,819 | 271,819 | | |
| Page Total | | | 2,053,485,135 | | | | |

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|----------------------|-------------|----------|-------------|------------|------------|-----------|-----|
| STORAGE TECHNOLOGY C | COM PAR \$0 | 86211120 | 14,790,460 | 1,358,169 | 1,356,869 | 1,000 | |
| STRATOS LIGHTWAVE IN | COM | 86310010 | 352,590 | 35,259 | 35,259 | | |
| STRAYER ED INC | COM | 86323610 | 2,110,815 | 60,309 | 60,309 | | |
| STRIDE RITE CORP | COM | 86331410 | 2,382,600 | 317,680 | 317,680 | | |
| STRUCTURAL DYNAMICS | COM | 86355510 | 5,645,394 | 397,479 | 397,379 | 100 | |
| STRYKER CORP | COM | 86366710 | 227,803,677 | 4,359,879 | 3,809,518 | 446,531 | 103 |
| STUDENT LN CORP | COM | 86390210 | 2,765,361 | 39,573 | 39,573 | | |
| STURM RUGER & CO INC | COM | 86415910 | 1,351,281 | 137,605 | 137,585 | 20 | |
| SUIZA FOODS CORP | COM | 86507710 | 22,521,893 | 468,328 | 467,928 | 300 | |
| SUMMIT PPTYS INC | COM | 86623910 | 6,242,698 | 254,804 | 254,804 | | |
| SUN COMMUNITIES INC | COM | 86667410 | 5,530,503 | 167,591 | 167,591 | | |
| SUN MICROSYSTEMS INC | COM | 86681010 | 986,208,134 | 64,164,485 | 62,427,872 | 1,415,991 | 320 |
| SUNAIR ELECTRS INC | COM | 86701710 | 613,580 | 278,900 | | 278,900 | |
| SUNGLASS HUT INTL IN | COM | 86736F10 | 3,482,726 | 304,514 | 304,414 | 100 | |
| SUNGARD DATA SYS INC | COM | 86736310 | 73,138,992 | 1,485,659 | 1,418,772 | 56,687 | 10 |
| SUNOCO INC | COM | 86764P10 | 55,020,478 | 1,696,592 | 1,691,496 | 4,996 | |
| SUNRISE ASSISTED LIV | COM | 86768K10 | 3,094,560 | 157,188 | 157,188 | | |
| SUNRISE TECHNOLOGIES | COM | 86769L10 | 715,805 | 381,763 | 381,763 | | |
| SUNRISE TELECOM INC | COM | 86769Y10 | 202,275 | 27,900 | 27,900 | | |
| SUNTRUST BKS INC | COM | 86791410 | 371,538,187 | 5,733,614 | 5,705,472 | 25,990 | 2 |
| SUPERCONDUCTOR TECHN | COM | 86793110 | 606,764 | 118,393 | 118,393 | | |
| SUPERGEN INC | COM | 86805910 | 1,963,796 | 190,438 | 190,438 | | |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 4,037,931 | 371,304 | 370,384 | 400 | |
| SUPERIOR INDS INTL I | COM | 86816810 | 8,168,925 | 236,301 | 236,301 | | |

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|----------------------|-----------|----------|---------------|-----------|-----------|---------|---|
| SUPERIOR TELECOM INC | COM | 86836510 | 250,547 | 71,585 | 71,585 | | |
| SUPERTEX INC | COM | 86853210 | 590,925 | 46,806 | 46,806 | | |
| SUPERVALU INC | COM | 86853610 | 36,036,122 | 2,703,385 | 2,701,255 | 2,130 | |
| SURMODICS INC | COM | 86887310 | 3,579,480 | 99,430 | 99,230 | 200 | |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 6,013,476 | 334,082 | 332,642 | | 1 |
| SWIFT ENERGY CO | COM | 87073810 | 6,124,542 | 191,153 | 190,953 | 200 | |
| SWIFT TRANSN CO | COM | 87075610 | 9,890,840 | 534,640 | 534,340 | 100 | |
| SWISSCOM AG | SPONSORED | 87101310 | 547,310 | 23,900 | 23,900 | | |
| SYBASE INC | COM | 87113010 | 34,504,643 | 2,226,106 | 2,223,416 | 2,390 | |
| SYBRON DENTAL SPECIA | COM | 87114210 | 4,571,091 | 217,671 | 213,939 | 3,199 | |
| SYCAMORE NETWORKS IN | COM | 87120610 | 8,997,300 | 899,730 | 714,948 | 184,032 | |
| SYKES ENTERPRISES IN | COM | 87123710 | 1,633,037 | 298,599 | 298,599 | | |
| SYLVAN LEARNING SYS | COM | 87139910 | 7,237,807 | 350,924 | 350,824 | 100 | |
| SYMANTEC CORP | COM | 87150310 | 35,090,177 | 839,237 | 838,197 | 740 | |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 92,134,115 | 2,639,946 | 2,635,711 | 3,935 | |
| SYMMETRIC INC | COM | 87154310 | 1,935,695 | 159,645 | 159,645 | | |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 2,043,482 | 161,860 | 161,620 | 240 | |
| Page Total | | | 2,051,470,014 | | | | |

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|----------------------|------------|----------|---------------|------------|------------|-----------|---------|
| SYNCOR INTL CORP DEL | COM | 87157J10 | 5,748,369 | 178,244 | 178,244 | | |
| SYNGENTA AG | SPONSORED | 87160A10 | 1,787,760 | 171,900 | 171,890 | 10 | |
| SYNOPSIS INC | COM | 87160710 | 31,187,148 | 664,447 | 663,487 | 760 | 2 |
| SYNOVUS FINL CORP | COM | 87161C10 | 137,976,102 | 5,110,226 | 5,104,236 | 5,690 | 3 |
| SYNTEL INC | COM | 87162H10 | 424,605 | 56,614 | 56,614 | | |
| SYNTROLEUM CORP | COM | 87163010 | 3,517,315 | 243,632 | 228,492 | 140 | 15,0 |
| SYSCO CORP | COM | 87182910 | 463,871,317 | 17,497,975 | 13,886,635 | 2,035,586 | 1,575,7 |
| SYSTEMS & COMPUTER T | COM | 87187310 | 2,349,492 | 255,741 | 255,641 | 100 | |
| TCF FINL CORP | COM | 87227510 | 35,115,186 | 929,219 | 924,047 | 3,080 | 2,0 |
| TD PIPELINES LP | UT COM LTD | 87233Q10 | 226,304 | 10,171 | 10,171 | | |
| TD WATERHOUSE GRP IN | COM | 87236210 | 2,943,648 | 272,560 | 270,460 | 2,100 | |
| TECO ENERGY INC | COM | 87237510 | 41,138,375 | 1,373,110 | 1,254,990 | 47,037 | 71,0 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 414,981 | 15,839 | 13,439 | | 2,4 |
| THQ INC | COM NEW | 87244340 | 6,090,260 | 160,270 | 160,270 | | |
| TJX COS INC NEW | COM | 87254010 | 180,388,736 | 5,637,148 | 5,622,038 | 12,410 | 2,7 |
| TRW INC | COM | 87264910 | 77,660,794 | 2,284,141 | 2,269,555 | 5,960 | 8,6 |
| TMP WORLDWIDE INC | COM | 87294110 | 14,836,050 | 394,975 | 394,305 | 570 | 1 |
| TXU CORP | COM | 87316810 | 202,889,298 | 4,910,196 | 4,897,740 | 6,957 | 5,4 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 2,895,042 | 202,933 | 202,873 | 60 | |
| TALBOTS INC | COM | 87416110 | 34,499,919 | 812,145 | 811,448 | 297 | 4 |
| TANGER FACTORY OUTLE | COM | 87546510 | 1,246,372 | 60,357 | 60,357 | | |
| TANNING TECHNOLOGY C | COM | 87588P10 | 285,309 | 78,706 | 78,706 | | |
| TANOX INC | COM | 87588Q10 | 1,027,847 | 52,881 | 52,861 | 20 | |
| TARGET CORP | COM | 87612E10 | 2,912,426,704 | 80,721,361 | 79,915,068 | 624,122 | 182,1 |
| TARGETED GENETICS CO | COM | 87612M10 | 825,515 | 194,239 | 194,239 | | |
| TASTY BAKING CO | COM | 87655330 | 640,000 | 40,000 | | | 40,0 |
| TAUBMAN CTRS INC | COM | 87666410 | 9,068,878 | 752,604 | 752,604 | | |
| TECH DATA CORP | COM | 87823710 | 15,480,715 | 524,770 | 523,395 | 1,075 | 3 |
| TECHNE CORP | COM | 87837710 | 6,751,065 | 258,414 | 257,774 | 640 | |
| TECHNITROL INC | COM | 87855510 | 6,619,893 | 265,966 | 263,946 | 1,520 | 5 |
| TECHNOLOGY SOLUTIONS | COM | 87872T10 | 676,828 | 305,015 | 305,015 | | |
| TECUMSEH PRODS CO | CL A | 87889520 | 8,696,325 | 179,769 | 179,269 | 400 | 1 |
| TEJON RANCH CO DEL | COM | 87908010 | 1,197,085 | 48,465 | 48,465 | | |
| TEKELEC | COM | 87910110 | 5,142,222 | 285,679 | 285,279 | 400 | |
| TEKTRONIX INC | COM | 87913110 | 49,358,003 | 1,808,648 | 1,806,123 | 2,425 | 1 |
| TELE CENTRO OESTE CE | SPON ADR P | 87923P10 | 232,579 | 28,749 | 28,749 | | |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 287,423 | 17,655 | 17,655 | | |

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|----------------------|------------|----------|---------------|---------|---------|-----|
| TELECOM ITALIA SPA | SPON ADR O | 87927W10 | 1,348,650 | 13,500 | 13,500 | |
| TELECORP PCS INC NEW | CL A | 87930010 | 4,725,807 | 313,757 | 313,657 | 1 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 3,469,130 | 247,795 | 247,187 | 594 |
| TELEFLEX INC | COM | 87936910 | 18,955,181 | 462,886 | 462,166 | 620 |
| Page Total | | | 4,294,422,232 | | | 1 |

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| | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|------------|
| TELEFONICA S A | SPONSORED | 87938220 | 13,896,460 | 290,114 | 42,907 | 247,207 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 1,946,018 | 61,700 | 61,700 | |
| TELEPHONE & DATA SYS | COM | 87943310 | 54,828,026 | 586,396 | 582,859 | 3,357 |
| TELE2 AB | SPON ADR R | 87952P20 | 393,700 | 12,700 | 12,700 | |
| TELLABS INC | COM | 87966410 | 307,366,686 | 7,554,420 | 7,531,126 | 18,334 |
| TEMPLE INLAND INC | COM | 87986810 | 61,948,097 | 1,399,957 | 1,018,334 | 381,523 |
| TELETECH HOLDINGS IN | COM | 87993910 | 1,339,348 | 170,076 | 169,976 | 100 |
| TENET HEALTHCARE COR | COM | 88033G10 | 300,059,276 | 6,819,529 | 6,807,214 | 11,675 |
| TENNANT CO | COM | 88034510 | 3,019,396 | 71,465 | 70,865 | 600 |
| TENNECO AUTOMOTIVE I | COM | 88034910 | 741,734 | 264,905 | 264,565 | 300 |
| TERADYNE INC | COM | 88077010 | 102,740,187 | 3,113,339 | 3,100,994 | 11,625 |
| TERAYON COMMUNICATIO | COM | 88077510 | 1,051,340 | 230,456 | 230,246 | 210 |
| TEREX CORP NEW | COM | 88077910 | 3,947,125 | 227,500 | 227,480 | 20 |
| TERREMARK WORLDWIDE | COM | 88144810 | 2,092,505 | 837,002 | 837,002 | |
| TESORO PETE CORP | COM | 88160910 | 3,170,529 | 254,661 | 254,461 | 200 |
| TETRA TECH INC NEW | COM | 88162G10 | 5,741,583 | 283,535 | 283,335 | 200 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 763,766 | 13,982 | 13,982 | |
| TEXACO INC | COM | 88169410 | 2,121,261,809 | 31,946,714 | 10,043,082 | 21,798,015 |
| TEXAS BIOTECHNOLOGY | COM | 88221T10 | 1,551,082 | 307,145 | 307,145 | |
| TEXAS INDS INC | COM | 88249110 | 5,301,052 | 182,606 | 182,566 | 40 |
| TEXAS INSTRS INC | COM | 88250810 | 1,044,005,646 | 33,699,343 | 33,503,740 | 135,544 |
| TEXAS REGL BANCSHARE | CL A VTG | 88267310 | 4,236,957 | 122,367 | 122,367 | |
| TEXTRON INC | COM | 88320310 | 150,027,304 | 2,639,467 | 2,618,816 | 14,660 |
| THERAGENICS CORP | COM | 88337510 | 1,196,655 | 187,270 | 187,270 | |
| THERMA-WAVE INC | COM | 88343A10 | 1,090,231 | 86,355 | 86,335 | 20 |
| THERMO FIBERTEK INC | COM | 88355W10 | 222,127 | 53,654 | 53,654 | |
| THERMO ELECTRON CORP | COM | 88355610 | 85,755,422 | 3,814,743 | 3,788,497 | 9,587 |
| THOMAS & BETTS CORP | COM | 88431510 | 20,672,930 | 1,190,837 | 1,188,063 | 1,974 |
| THOMAS INDS INC | COM | 88442510 | 2,544,588 | 122,927 | 122,927 | |
| THOR INDS INC | COM | 88516010 | 1,083,411 | 49,812 | 49,812 | |
| THORATEC CORP | COM NEW | 88517530 | 1,664,453 | 195,818 | 195,818 | |
| 3DO CO | COM | 88553W10 | 375,592 | 187,796 | 187,796 | |
| 3COM CORP | COM | 88553510 | 19,674,280 | 3,440,161 | 3,426,676 | 8,975 |
| THREE FIVE SYS INC | COM | 88554L10 | 2,057,298 | 168,631 | 168,116 | 515 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 6,590,815 | 775,390 | 765,421 | 9,869 |
| TICKETMASTER | CL B | 88633P20 | 1,328,425 | 146,593 | 146,493 | 100 |
| TIDEWATER INC | COM | 88642310 | 27,236,932 | 602,587 | 601,327 | 960 |
| TIFFANY & CO NEW | COM | 88654710 | 71,563,159 | 2,626,171 | 2,616,616 | 8,855 |
| TIMBERLAND CO | CL A | 88710010 | 11,574,424 | 227,843 | 227,423 | 300 |
| TIME WARNER TELECOM | CL A | 88731910 | 11,997,966 | 329,841 | 328,669 | 1,072 |
| TIMKEN CO | COM | 88738910 | 18,549,412 | 1,185,266 | 1,183,846 | 1,420 |
| Page Total | | | 4,476,607,746 | | | 1 |

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| | | | | | | | |
|------------|-----|----------|------------|---------|---------|-----|------|
| TITAN CORP | COM | 88826610 | 10,507,436 | 584,721 | 584,301 | 420 | 540, |
|------------|-----|----------|------------|---------|---------|-----|------|

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|----------------------|-------------|----------|-------------|-----------|-----------|---------|--------|--------|
| TITAN PHARMACEUTICAL | COM | 88831410 | 4,076,519 | 183,627 | 180,927 | 200 | 2,500 | 165, |
| TIVO INC | COM | 88870610 | 588,874 | 113,529 | 112,829 | 700 | | 113, |
| TNT POST GROEP N V | SPONSORED | 88874210 | 324,482 | 15,313 | 15,313 | | | 15, |
| TOKIO MARINE & FIRE | ADR NEW | 88909040 | 1,301,475 | 25,900 | 25,900 | | | 25, |
| TOLL BROTHERS INC | COM | 88947810 | 8,999,182 | 233,745 | 233,745 | | | 220, |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 2,310,702 | 89,736 | 89,716 | 20 | | 82, |
| TOO INC | COM | 89033310 | 4,357,705 | 232,535 | 231,961 | 546 | 28 | 212, |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 20,231,744 | 438,391 | 436,763 | 1,428 | 200 | 398, |
| TOPPS INC | COM | 89078610 | 10,344,570 | 1,021,686 | 1,021,586 | 100 | | 991, |
| TORCHMARK CORP | COM | 89102710 | 93,633,652 | 2,411,374 | 2,392,754 | 11,820 | 6,800 | 2,118, |
| TORO CO | COM | 89109210 | 10,038,764 | 218,234 | 217,934 | 300 | | 206, |
| TOSCO CORP | COM NEW | 89149030 | 134,516,332 | 3,145,845 | 3,131,285 | 11,260 | 3,300 | 2,807, |
| TOTAL FINA ELF S A | SPONSORED | 89151E10 | 8,210,466 | 120,831 | 28,682 | 92,149 | | 118, |
| TOWER AUTOMOTIVE INC | COM | 89170710 | 3,365,947 | 313,695 | 313,695 | | | 285, |
| TOTAL SYS SVCS INC | COM | 89190610 | 7,598,152 | 308,868 | 308,668 | 200 | | 277, |
| TOWN & CTRY TR | SH BEN INT | 89208110 | 3,108,007 | 163,150 | 163,150 | | | 151, |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 6,941,565 | 98,114 | 98,114 | | | 98, |
| TOYS R US INC | COM | 89233510 | 100,809,230 | 4,016,304 | 3,997,929 | 18,235 | 140 | 3,409, |
| TRAMMELL CROW CO | COM | 89288R10 | 2,243,364 | 188,518 | 188,438 | 80 | | 170, |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 2,148,444 | 243,809 | 243,709 | 100 | | 220, |
| TRANSACTION SYS ARCH | CL A | 89341610 | 2,768,033 | 386,813 | 386,433 | 280 | 100 | 361, |
| TRANSATLANTIC HLDGS | COM | 89352110 | 15,642,103 | 152,591 | 152,321 | 270 | | 136, |
| TRANSKARYOTIC THERAP | COM | 89373510 | 2,671,829 | 152,137 | 151,937 | 200 | | 139, |
| TRANSMETA CORP DEL | COM | 89376R10 | 1,300,068 | 67,536 | 67,509 | 27 | | 67, |
| TRANSMONTAIGNE INC | COM | 89393410 | 888,586 | 250,306 | 250,306 | | | 250, |
| TRAVELOCITY COM INC | COM | 89395310 | 1,730,471 | 116,829 | 116,829 | | | 107, |
| TRANSWITCH CORP | COM | 89406510 | 11,220,536 | 854,898 | 853,738 | 860 | 300 | 788, |
| TREDEGAR CORP | COM | 89465010 | 3,358,590 | 190,829 | 190,829 | | | 173, |
| TREMONT CORP | COM PAR \$1 | 89474520 | 433,680 | 15,600 | 15,600 | | | 15, |
| TRENDWEST RESORTS IN | COM | 89491710 | 1,027,425 | 47,511 | 47,511 | | | 47, |
| TREX INC | COM | 89531P10 | 1,111,305 | 35,837 | 35,637 | 200 | | 35, |
| TRIAD HOSPITALS INC | COM | 89579K10 | 7,518,483 | 266,141 | 265,565 | 561 | 15 | 244, |
| TRIANGLE PHARMACEUTI | COM | 89589H10 | 1,417,202 | 246,470 | 246,470 | | | 221, |
| TRIAD GTY INC | COM | 89592510 | 3,306,819 | 99,642 | 99,642 | | | 90, |
| TRIARC COS INC | CL A | 89592710 | 2,780,365 | 113,023 | 112,963 | 60 | | 103, |
| TRICON GLOBAL RESTAU | COM | 89595310 | 150,068,445 | 3,929,522 | 3,903,036 | 20,812 | 5,674 | 2,379, |
| TRIBUNE CO NEW | COM | 89604710 | 230,723,616 | 5,663,319 | 5,482,270 | 102,022 | 79,027 | 4,779, |
| TRICO MARINE SERVICE | COM | 89610610 | 2,956,230 | 197,082 | 197,022 | 60 | | 179, |
| TRICORD SYSTEMS INC | COM | 89612110 | 652,921 | 118,713 | 118,213 | 500 | | 106, |
| TRIGON HEALTHCARE IN | COM | 89618L10 | 22,616,070 | 439,147 | 438,417 | 630 | 100 | 408, |
| Page Total | | | 899,849,389 | | | | | |

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|----------------------|---------|----------|------------|---------|---------|-------|-------|-------|
| TRIMBLE NAVIGATION L | COM | 89623910 | 3,475,488 | 183,529 | 181,069 | 460 | 2,000 | |
| TRIMERIS INC | COM | 89626310 | 3,733,350 | 124,445 | 124,435 | 10 | | |
| TRINITY INDS INC | COM | 89652210 | 8,128,926 | 416,868 | 416,068 | 500 | | 300 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 10,683,791 | 721,293 | 719,253 | 140 | | 1,900 |
| TRITON PCS HLDGS INC | CL A | 89677M10 | 7,458,956 | 223,912 | 223,412 | 400 | | 100 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 3,323,480 | 87,460 | 87,460 | | | |
| TRIZETTO GROUP INC | COM | 89688210 | 2,115,134 | 151,764 | 151,724 | 40 | | |
| TRUE NORTH COMMUNICA | COM | 89784410 | 20,182,773 | 534,643 | 533,843 | 500 | | 300 |
| TRUST CO NJ JERSEY C | COM | 89830410 | 2,162,944 | 129,131 | 129,131 | | | |
| TRUSTCO BK CORP N Y | COM | 89834910 | 6,000,342 | 466,046 | 465,946 | 100 | | |
| TRUSTMARK CORP | COM | 89840210 | 9,539,854 | 459,752 | 456,002 | 3,750 | | |
| TUCKER ANTHONY SUTRO | COM | 89864710 | 3,579,806 | 188,908 | 187,739 | | | 1,169 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 853,846 | 87,574 | 87,574 | | | |
| TULARIK INC | COM | 89916510 | 1,995,475 | 105,025 | 105,025 | | | |

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|----------------------|-------------|----------|---------------|------------|------------|---------|---------|
| TUPPERWARE CORP | COM | 89989610 | 29,561,537 | 1,238,958 | 1,238,208 | 750 | |
| TURNSTONE SYSTEMS IN | COM | 90042310 | 631,459 | 83,848 | 83,394 | 454 | |
| TUT SYSTEMS | COM | 90110310 | 358,240 | 115,227 | 115,227 | | |
| TWEETER HOME ENTMT G | COM | 90116710 | 2,234,982 | 114,986 | 114,966 | 20 | |
| 21ST CENTY INS GROUP | COM | 90130N10 | 3,426,937 | 222,384 | 222,284 | 100 | |
| II VI INC | COM | 90210410 | 726,190 | 57,520 | 57,520 | | |
| TYCO INTL LTD NEW | COM | 90212410 | 1,103,790,811 | 25,532,982 | 24,919,674 | 461,720 | 151,588 |
| TYSON FOODS INC | CL A | 90249410 | 35,399,577 | 2,628,031 | 2,625,601 | 1,830 | 600 |
| UAL CORP | COM PAR \$0 | 90254950 | 13,477,327 | 407,786 | 406,546 | 1,240 | |
| UCAR INTL INC | COM | 90262K10 | 6,305,980 | 543,619 | 543,219 | 400 | |
| UCBH HOLDINGS INC | COM | 90262T30 | 3,930,988 | 80,740 | 80,640 | 100 | |
| UGI CORP NEW | COM | 90268110 | 8,718,856 | 356,017 | 354,817 | 1,200 | |
| UICI | COM | 90273710 | 2,542,371 | 289,564 | 289,564 | | |
| UIL HLDG CORP | COM | 90274810 | 5,711,495 | 120,242 | 120,242 | | |
| UMB FINL CORP | COM | 90278810 | 4,796,854 | 126,233 | 126,133 | | 100 |
| USX MARATHON GROUP | COM NEW | 90290582 | 193,533,366 | 7,181,201 | 7,167,564 | 8,297 | 5,340 |
| U S B HLDG INC | COM | 90291010 | 846,781 | 64,394 | 64,394 | | |
| UST INC | COM | 90291110 | 86,115,907 | 2,865,754 | 2,853,239 | 7,315 | 5,200 |
| US BANCORP DEL | COM NEW | 90297330 | 890,050,785 | 38,364,258 | 38,135,556 | 155,968 | 72,734 |
| USA NETWORKS INC | COM | 90298410 | 20,074,477 | 838,638 | 835,838 | 2,800 | |
| URS CORP NEW | COM | 90323610 | 2,098,588 | 110,452 | 110,452 | | |
| U S G CORP | COM NEW | 90329340 | 7,018,042 | 459,296 | 457,636 | 960 | 700 |
| US LEC CORP | CL A | 90331S10 | 553,992 | 78,447 | 78,247 | 200 | |
| USEC INC | COM | 90333E10 | 5,245,681 | 609,963 | 609,963 | | |
| USX-U S STL | COM | 90337T10 | 25,972,066 | 1,768,010 | 1,761,505 | 6,405 | 100 |
| US UNWIRED INC | CL A | 90338R10 | 1,395,798 | 206,785 | 175,900 | 30,885 | |
| US ONCOLOGY INC | COM | 90338W10 | 4,607,525 | 567,080 | 567,080 | | |
| Page Total | | | 2,542,360,777 | | | | |

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|----------------------|------------|----------|-------------|-----------|-----------|--------|-------|
| UTI ENERGY CORP | COM | 90338710 | 6,757,245 | 223,380 | 223,380 | | |
| U S WIRELESS CORP | COM | 90339C10 | 220,037 | 74,919 | 74,919 | | |
| ULTICOM INC | COM | 90384410 | 3,138,807 | 170,245 | 170,245 | | |
| ULTIMATE ELECTRS INC | COM | 90384910 | 1,495,000 | 59,800 | 59,800 | | |
| USA ED INC | COM | 90390U10 | 225,533,860 | 3,104,389 | 3,099,332 | 4,837 | 22 |
| ULTRAMAR DIAMOND SHA | COM | 90400010 | 48,270,523 | 1,334,177 | 1,331,697 | 2,080 | 40 |
| ULTRATECH STEPPER IN | COM | 90403410 | 4,056,673 | 164,738 | 164,698 | 40 | |
| UNIFI INC | COM | 90467710 | 4,542,761 | 640,728 | 640,608 | 120 | |
| UNILEVER PLC | SPON ADR N | 90476770 | 7,683,356 | 264,852 | 24,409 | 40,443 | |
| UNILEVER N V | N Y SHS NE | 90478470 | 414,423,770 | 7,872,792 | 7,818,221 | 54,571 | |
| UNIGRAPHICS SOLUTION | CL A | 90492810 | 645,624 | 35,868 | 34,868 | 1,000 | |
| UNION PAC CORP | COM | 90781810 | 269,454,206 | 4,790,297 | 4,686,296 | 33,312 | 70,68 |
| UNION PLANTERS CORP | COM | 90806810 | 96,588,615 | 2,509,447 | 2,500,514 | 8,440 | 49 |
| UNIONBANCAL CORP | COM | 90890610 | 15,632,182 | 538,113 | 537,013 | 1,100 | |
| UNIROYAL TECHNOLOGY | COM | 90916310 | 784,465 | 104,819 | 104,819 | | |
| UNISOURCE ENERGY COR | COM | 90920510 | 5,075,469 | 241,689 | 241,349 | 100 | 24 |
| UNISYS CORP | COM | 90921410 | 79,199,484 | 5,657,106 | 5,643,461 | 9,805 | 3,84 |
| UNIT CORP | COM | 90921810 | 4,015,311 | 242,617 | 242,159 | | 45 |
| UNITED AUTO GROUP IN | COM | 90944010 | 596,336 | 61,100 | 61,040 | 60 | |
| UNITED CMNTY FINL CO | COM | 90983910 | 1,379,411 | 208,213 | 208,213 | | |
| UNITED BANKSHARES IN | COM | 90990710 | 6,146,214 | 277,795 | 277,095 | | 70 |
| UNITED DOMINION INDS | COM | 90991410 | 509,712 | 24,272 | 24,272 | | |
| UNITED DOMINION REAL | COM | 91019710 | 13,610,132 | 1,071,664 | 1,071,614 | 50 | |
| UNITED FIRE & CAS CO | COM | 91033110 | 449,452 | 22,059 | 14,122 | 7,937 | |
| UNITED NATL BANCORP | COM | 91090910 | 2,443,040 | 122,152 | 122,152 | | |
| UNITED NAT FOODS INC | COM | 91116310 | 952,002 | 67,710 | 67,010 | 700 | |
| UNITED PAN-EUROPE CO | SPON ADR A | 91130020 | 4,050,585 | 629,266 | 53,240 | 76,026 | |

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|----------------------|------|----------|---------------|------------|------------|--------|-------|
| UNITED PARCEL SERVIC | CL B | 91131210 | 49,415,658 | 868,465 | 690,500 | 38,281 | 39,68 |
| UNITED RENTALS INC | COM | 91136310 | 7,906,937 | 484,197 | 484,136 | 61 | |
| UNITED STATES CELLUL | COM | 91168410 | 29,578,109 | 465,797 | 464,397 | 1,000 | 40 |
| US AIRWAYS GROUP INC | COM | 91190510 | 46,315,779 | 1,306,510 | 1,304,940 | 1,470 | 10 |
| U S INDS INC NEW | COM | 91208010 | 3,532,306 | 604,847 | 604,807 | 40 | |
| UNITED STATIONERS IN | COM | 91300410 | 10,024,634 | 413,387 | 413,187 | 200 | |
| UNITED TECHNOLOGIES | COM | 91301710 | 795,576,796 | 10,853,708 | 10,658,329 | 14,882 | 80,49 |
| UNITED TELEVISION IN | COM | 91306610 | 3,813,696 | 33,527 | 33,527 | | |
| UNITED THERAPEUTICS | COM | 91307C10 | 1,904,015 | 109,194 | 109,194 | | |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 381,135,549 | 6,431,582 | 6,418,777 | 11,565 | 1,24 |
| UNITEDGLOBALCOM | CL A | 91324750 | 6,762,826 | 515,263 | 493,299 | 6,864 | 15,10 |
| UNITRIN INC | COM | 91327510 | 19,620,311 | 539,390 | 538,090 | 300 | 1,00 |
| UNIVERSAL ACCESS INC | COM | 91336310 | 638,924 | 112,092 | 111,992 | 100 | |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 1,757,105 | 50,203 | 49,703 | 500 | |
| Page Total | | | 2,575,636,917 | | | | |

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| | | | | | | | |
|----------------------|---------|----------|-------------|-----------|-----------|---------|--------|
| UNIVERSAL CORP VA | COM | 91345610 | 11,850,173 | 300,537 | 299,347 | 1,190 | |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 808,450 | 78,399 | 78,399 | | |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 1,423,191 | 86,254 | 86,054 | 200 | |
| UNIVERSAL FST PRODS | COM | 91354310 | 1,429,191 | 94,492 | 94,232 | 260 | |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 17,545,828 | 198,707 | 198,227 | 420 | 60 |
| UNIVISION COMMUNICAT | CL A | 91490610 | 152,472,706 | 3,995,616 | 3,878,114 | 107,432 | 10,070 |
| UNOCAL CORP | COM | 91528910 | 163,931,112 | 4,742,005 | 4,697,678 | 17,751 | 26,576 |
| UNOVA INC | COM | 91529B10 | 972,536 | 325,263 | 325,203 | 60 | |
| UNUMPROVIDENT CORP | COM | 91529Y10 | 136,913,085 | 4,685,595 | 4,652,614 | 23,121 | 9,860 |
| USFREIGHTWAYS CORP | COM | 91690610 | 6,605,235 | 209,690 | 209,570 | 20 | 100 |
| USINTERNETWORKING IN | COM | 91731180 | 212,972 | 184,232 | 183,032 | 1,200 | |
| UTILICORP UTD INC | COM | 91800510 | 32,796,665 | 1,013,494 | 1,004,564 | 5,910 | 3,020 |
| UTSTARCOM INC | COM | 91807610 | 1,147,191 | 69,004 | 68,883 | | 121 |
| VA LINUX SYSTEMS INC | COM | 91819B10 | 229,425 | 76,475 | 76,305 | 120 | 50 |
| V F CORP | COM | 91820410 | 77,215,740 | 2,206,164 | 2,189,044 | 13,720 | 3,400 |
| VAIL RESORTS INC | COM | 91879Q10 | 2,553,980 | 127,699 | 127,699 | | |
| VALASSIS COMMUNICATI | COM | 91886610 | 15,869,496 | 547,224 | 546,724 | 300 | 200 |
| VALHI INC NEW | COM | 91890510 | 1,159,150 | 114,202 | 114,202 | | |
| VALENCE TECHNOLOGY I | COM | 91891410 | 1,712,223 | 375,323 | 316,343 | 58,980 | |
| VALENTIS INC | COM | 91913E10 | 1,060,159 | 209,435 | 209,435 | | |
| VALERO ENERGY CORP N | COM | 91913Y10 | 43,966,182 | 1,238,484 | 1,237,964 | 320 | 200 |
| VALLEY NATL BANCORP | COM | 91979410 | 13,191,800 | 486,962 | 482,802 | 3,480 | 680 |
| VALMONT INDS INC | COM | 92025310 | 1,960,085 | 115,728 | 115,728 | | |
| VALSPAR CORP | COM | 92035510 | 12,246,900 | 426,870 | 425,690 | 680 | 500 |
| VALUE CITY DEPT STOR | COM | 92038710 | 990,090 | 119,288 | 119,288 | | |
| VALUE LINE INC | COM | 92043710 | 1,224,235 | 29,323 | 29,323 | | |
| VALUEVISION INTL INC | CL A | 92047K10 | 4,066,189 | 291,755 | 291,375 | 380 | |
| VANS INC | COM | 92193010 | 1,815,767 | 80,479 | 80,479 | | |
| VARCO INTL INC DEL | COM | 92212210 | 18,130,121 | 877,972 | 810,335 | 67,637 | |
| VARIAN MED SYS INC | COM | 92220P10 | 19,640,649 | 323,037 | 322,697 | 240 | 100 |
| VARIAN INC | COM | 92220610 | 12,086,915 | 472,847 | 472,547 | 300 | |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 8,045,153 | 251,907 | 250,467 | 1,440 | |
| VASCO DATA SEC INTL | COM | 92230Y10 | 364,219 | 66,989 | 66,989 | | |
| VASOMEDICAL INC | COM | 92232110 | 1,293,567 | 339,341 | 309,341 | | 30,000 |
| VAXGEN INC | COM NEW | 92239020 | 1,071,589 | 52,918 | 52,918 | | |
| VECTREN CORP | COM | 92240G10 | 15,387,648 | 719,049 | 717,725 | 1,324 | |
| VECTOR GROUP LTD | COM | 92240M10 | 2,763,390 | 131,590 | 131,587 | 3 | |
| VEECO INSTRS INC DEL | COM | 92241710 | 7,944,243 | 191,142 | 190,742 | 400 | |
| VENTAS INC | COM | 92276F10 | 3,884,882 | 457,045 | 456,925 | 120 | |
| VENTANA MED SYS INC | COM | 92276H10 | 1,964,462 | 84,493 | 84,493 | | |

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|-------------------|-----|----------|-------------|---------|---------|--|--|
| VENTIV HEALTH INC | COM | 92279310 | 1,747,122 | 113,634 | 113,634 | | |
| Page Total | | | 801,693,716 | | | | |

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|----------------------|------------|----------|---------------|------------|------------|---------|--------|
| VENATOR GROUP INC | COM | 92294410 | 15,444,049 | 1,119,134 | 1,114,164 | 2,570 | 2,400 |
| VERITY INC | COM | 92343C10 | 5,831,466 | 257,040 | 256,840 | 200 | |
| VERISIGN INC | COM | 92343E10 | 76,103,331 | 2,147,567 | 2,045,557 | 85,465 | 16,540 |
| VERITAS DGC INC | COM | 92343P10 | 7,419,972 | 232,237 | 232,037 | 200 | |
| VERIZON COMMUNICATIO | COM | 92343V10 | 2,710,648,835 | 54,982,735 | 53,354,417 | 993,058 | 35,260 |
| VERITAS SOFTWARE CO | COM | 92343610 | 369,355,640 | 7,987,795 | 7,936,791 | 45,266 | 5,730 |
| VERTEL CORP | COM | 92490710 | 237,584 | 178,635 | 178,635 | | |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 22,206,653 | 606,325 | 597,652 | 7,473 | 1,200 |
| VERTICALNET INC | COM | 92532L10 | 1,150,025 | 566,515 | 561,295 | 220 | 5,000 |
| VIALINK CO | COM | 92552Q10 | 324,426 | 110,462 | 110,462 | | |
| VIAD CORP | COM | 92552R10 | 24,948,699 | 1,046,945 | 1,046,091 | 654 | 200 |
| VIASAT INC | COM | 92552V10 | 1,874,895 | 123,960 | 120,394 | 140 | 3,420 |
| VIACOM INC | CL A | 92552410 | 2,216,589 | 49,811 | 49,296 | 515 | |
| VIACOM INC | CL B | 92552430 | 1,507,518,485 | 34,285,160 | 34,188,895 | 74,887 | 21,370 |
| VIASYSTEMS GROUP INC | COM | 92553H10 | 1,249,902 | 416,634 | 384,847 | 31,787 | |
| VIANT CORP | COM | 92553N10 | 780,565 | 312,226 | 300,226 | | 12,000 |
| VICAL INC | COM | 92560210 | 1,458,319 | 152,512 | 152,412 | 100 | |
| VICOR CORP | COM | 92581510 | 3,402,303 | 165,966 | 165,426 | 440 | 100 |
| VIA NET WRKS INC | COM | 92591210 | 313,467 | 119,416 | 119,416 | | |
| VIEWPOINT CORP | COM | 92672P10 | 664,258 | 148,637 | 148,437 | 200 | |
| VIGNETTE CORP | COM | 92673410 | 9,359,230 | 1,453,974 | 1,416,894 | 36,420 | 660 |
| VINTAGE PETE INC | COM | 92746010 | 14,802,590 | 727,400 | 726,700 | 700 | |
| VIRATA CORP | COM | 92764610 | 2,716,073 | 207,937 | 207,737 | 200 | |
| VIROPHARMA INC | COM | 92824110 | 395,241 | 13,688 | 13,688 | | |
| VISHAY INTERTECHNOLO | COM | 92829810 | 26,336,555 | 1,323,445 | 1,320,066 | 2,085 | 1,290 |
| VISTEON CORP | COM | 92839U10 | 42,059,901 | 2,796,536 | 2,787,027 | 7,090 | 2,410 |
| VISX INC DEL | COM | 92844S10 | 11,780,646 | 686,118 | 683,568 | 2,350 | 200 |
| VISUAL NETWORKS INC | COM | 92844410 | 726,847 | 204,056 | 204,056 | | |
| VITAL SIGNS INC | COM | 92846910 | 1,402,866 | 43,669 | 43,569 | 100 | |
| VITRIA TECHNOLOGY | COM | 92849Q10 | 1,608,000 | 421,826 | 421,626 | 200 | |
| VITESSE SEMICONDUCTO | COM | 92849710 | 82,393,782 | 3,460,179 | 3,417,596 | 31,375 | 11,200 |
| VIVENDI UNIVERSAL | SPON ADR N | 92851S20 | 4,298,811 | 70,879 | 70,619 | 260 | |
| VIVUS INC | COM | 92855110 | 815,302 | 183,214 | 183,214 | | |
| VODAFONE GROUP PLC N | SPONSORED | 92857W10 | 33,451,677 | 1,232,106 | 458,631 | 773,475 | |
| VOICESTREAM WIRELESS | COM | 92861510 | 149,067,754 | 1,613,724 | 1,448,609 | 134,378 | 30,730 |
| VOLT INFORMATION SCI | COM | 92870310 | 1,107,500 | 61,562 | 61,362 | 200 | |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 22,001,590 | 614,055 | 613,945 | 110 | |
| VULCAN MATLS CO | COM | 92916010 | 89,665,494 | 1,914,702 | 1,913,277 | 1,425 | |
| WFS FINL INC | COM | 92923B10 | 1,195,116 | 67,808 | 67,808 | | |
| WD-40 CO | COM | 92923610 | 2,141,480 | 107,074 | 107,074 | | |
| WGL HLDGS INC | COM | 92924F10 | 14,289,409 | 516,796 | 512,441 | 3,755 | 600 |
| Page Total | | | 5,264,765,327 | | | | |

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|---------------------|-----|----------|-----------|---------|---------|-----|--|
| W-H ENERGY SVCS INC | COM | 92925E10 | 327,375 | 13,500 | 13,500 | | |
| W HLDG CO INC | COM | 92925110 | 2,754,440 | 233,190 | 233,070 | 120 | |
| WMS INDS INC | COM | 92929710 | 3,203,316 | 177,962 | 177,962 | | |
| W P CAREY & CO LLC | COM | 92930Y10 | 428,486 | 22,144 | 21,225 | | |

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| WPP GROUP PLC | SPON ADR N | 92930930 | 1,414,276 | 26,343 | 26,094 | 249 |
| WPS RESOURCES CORP | COM | 92931B10 | 69,575,165 | 2,038,534 | 210,101 | 1,827,713 |
| WABASH NATL CORP | COM | 92956610 | 1,567,963 | 152,972 | 152,972 | |
| WABTEC CORP | COM | 92974010 | 3,148,152 | 247,886 | 247,886 | |
| WACHOVIA CORP | COM | 92977110 | 263,806,854 | 4,378,537 | 4,115,134 | 170,417 |
| WACKENHUT CORP | COM SER A | 92979410 | 1,226,121 | 85,623 | 85,623 | |
| WADDELL & REED FINL | CL A | 93005910 | 24,411,589 | 861,079 | 859,395 | 905 |
| WADDELL & REED FINL | CL B | 93005920 | 285,507 | 10,046 | 7,549 | |
| WAL MART STORES INC | COM | 93114210 | 4,266,434,677 | 84,483,855 | 81,194,352 | 2,074,437 |
| WALGREEN CO | COM | 93142210 | 853,715,356 | 20,924,396 | 19,254,436 | 1,004,276 |
| WALLACE COMPUTER SER | COM | 93227010 | 11,266,531 | 693,325 | 693,225 | 100 |
| WALTER INDS INC | COM | 93317Q10 | 2,148,280 | 249,800 | 249,600 | 200 |
| WARNACO GROUP INC | CL A | 93439010 | 505,295 | 366,156 | 366,156 | |
| WASHINGTON FED INC | COM | 93882410 | 12,281,221 | 500,009 | 496,709 | |
| WASHINGTON GROUP INT | COM | 93886210 | 430,017 | 275,652 | 275,552 | 100 |
| WASHINGTON MUT INC | COM | 93932210 | 666,950,210 | 12,181,739 | 12,137,344 | 43,495 |
| WASHINGTON POST CO | CL B | 93964010 | 49,948,448 | 86,416 | 75,627 | 3,387 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 8,125,120 | 348,120 | 347,900 | 220 |
| WASTE CONNECTIONS IN | COM | 94105310 | 4,771,238 | 165,599 | 165,599 | |
| WASTE MGMT INC DEL | COM | 94106L10 | 391,803,626 | 15,862,495 | 11,849,107 | 4,011,685 |
| WATCHGUARD TECHNOLOG | COM | 94110510 | 831,567 | 100,796 | 100,746 | 50 |
| WATERS CORP | COM | 94184810 | 60,761,012 | 1,308,095 | 1,305,115 | 2,680 |
| WATSCO INC | COM | 94262220 | 1,606,146 | 138,700 | 138,700 | |
| WATSON PHARMACEUTICA | COM | 94268310 | 94,721,922 | 1,800,797 | 1,798,242 | 2,355 |
| WATTS INDS INC | CL A | 94274910 | 2,199,991 | 131,736 | 131,736 | |
| WAUSAU-MOSINEE PAPER | COM | 94331510 | 7,309,016 | 562,232 | 561,832 | 400 |
| WAVE SYSTEMS CORP | CL A | 94352610 | 1,592,808 | 349,147 | 348,447 | 700 |
| WAYPOINT FINL CORP | COM | 94675610 | 386,047 | 36,351 | 36,351 | |
| WEATHERFORD INTL INC | COM | 94707410 | 50,638,183 | 1,026,103 | 1,021,498 | 2,880 |
| WEBB DEL CORP | COM | 94742310 | 9,192,224 | 297,483 | 297,343 | 40 |
| WEBEX INC | COM | 94767L10 | 233,513 | 20,990 | 20,990 | |
| WEBMETHODS INC | COM | 94768C10 | 2,116,161 | 101,373 | 101,362 | 11 |
| WEBSense INC | COM | 94768410 | 331,253 | 27,895 | 23,197 | 4,698 |
| WEBMD CORP | COM | 94769M10 | 9,783,151 | 1,758,927 | 1,752,607 | 6,120 |
| WEBSTER FINL CORP CO | COM | 94789010 | 16,076,225 | 548,452 | 537,401 | 7,147 |
| WEBTRENDS CORP | COM | 94844D10 | 2,565,468 | 285,052 | 284,742 | 310 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 11,404,841 | 269,618 | 269,618 | |
| Page Total | | | 6,912,278,791 | | | |

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| | | | | | | |
|----------------------|------|----------|---------------|------------|------------|-----------|
| WEIS MKTS INC | COM | 94884910 | 3,986,851 | 114,073 | 113,214 | 100 |
| WELLMAN INC | COM | 94970210 | 5,173,803 | 268,769 | 268,769 | |
| WELLPOINT HEALTH NET | COM | 94973H10 | 142,864,447 | 1,498,945 | 1,496,615 | 1,930 |
| WELLS FARGO & CO NEW | COM | 94974610 | 1,751,142,968 | 35,398,079 | 33,584,797 | 1,225,648 |
| WENDYS INTL INC | COM | 95059010 | 46,920,523 | 2,102,174 | 2,099,154 | 3,020 |
| WERNER ENTERPRISES I | COM | 95075510 | 4,870,213 | 284,392 | 284,272 | 120 |
| WESBANCO INC | COM | 95081010 | 2,649,024 | 145,152 | 145,152 | |
| WESCO FINL CORP | COM | 95081710 | 4,691,881 | 15,283 | 14,583 | |
| WESCO INTL INC | COM | 95082P10 | 1,321,658 | 142,882 | 142,742 | 140 |
| WEST CORP | COM | 95235510 | 11,358,758 | 507,654 | 507,654 | |
| WEST PHARMACEUTICAL | COM | 95530610 | 1,874,888 | 80,295 | 80,275 | 20 |
| WESTAMERICA BANCORPO | COM | 95709010 | 22,998,545 | 609,233 | 609,183 | 50 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 612,886 | 181,596 | 181,596 | |
| WESTCORP INC | COM | 95790710 | 1,491,023 | 85,691 | 85,691 | |
| WESTERN DIGITAL CORP | COM | 95810210 | 6,060,531 | 1,273,221 | 1,272,121 | 1,100 |
| WESTERN GAS RES INC | COM | 95825910 | 5,910,393 | 183,268 | 183,268 | |
| WESTERN MULTIPLEX CO | CL A | 95874P10 | 202,387 | 25,700 | 25,700 | |

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|----------------------|------|----------|---------------|------------|------------|--------|-------|
| WESTERN RES INC | COM | 95942510 | 18,966,044 | 795,222 | 791,753 | 2,869 | |
| WESTERN WIRELESS COR | CL A | 95988E20 | 15,307,906 | 376,810 | 367,640 | 5,570 | 3 |
| WESTFIELD AMER INC | COM | 95991010 | 6,486,741 | 399,676 | 399,676 | | |
| WESTPOINT STEVENS IN | COM | 96123810 | 4,381,740 | 486,860 | 483,260 | 3,600 | |
| WESTPORT RES CORP | COM | 96141510 | 365,400 | 17,400 | 17,400 | | |
| WESTVACO CORP | COM | 96154810 | 411,426,659 | 16,980,052 | 16,970,695 | 3,270 | 6 |
| WESTWOOD ONE INC | COM | 96181510 | 20,605,938 | 895,132 | 890,168 | 4,664 | |
| WET SEAL INC | CL A | 96184010 | 308,858 | 12,053 | 12,053 | | |
| WEYERHAEUSER CO | COM | 96216610 | 212,738,333 | 4,188,587 | 4,162,775 | 11,652 | 14 |
| WHIRLPOOL CORP | COM | 96332010 | 72,444,458 | 1,449,179 | 1,445,004 | 2,125 | 2 |
| WHITE ELECTR DESIGNS | COM | 96380110 | 491,940 | 93,703 | 93,703 | | |
| WHITEHALL JEWELLERS | COM | 96506310 | 738,741 | 94,832 | 94,792 | 40 | |
| WHITNEY HLDG CORP | COM | 96661210 | 6,755,804 | 170,765 | 170,765 | | |
| WHOLE FOODS MKT INC | COM | 96683710 | 9,131,394 | 216,769 | 215,099 | 1,570 | |
| WILD OATS MARKETS IN | COM | 96808B10 | 1,314,669 | 145,573 | 145,573 | | |
| WILEY JOHN & SONS IN | CL A | 96822320 | 64,259,055 | 3,399,950 | 355,626 | 10,820 | 3,033 |
| WILEY JOHN & SONS IN | CL B | 96822330 | 23,964,406 | 1,267,958 | | | 1,267 |
| WILLAMETTE INDS INC | COM | 96913310 | 91,947,698 | 1,998,863 | 1,996,038 | 2,550 | |
| WILLIAMS COMMUNICATI | CL A | 96945510 | 2,108,709 | 234,301 | 233,731 | 570 | |
| WILLIAMS COS INC DEL | COM | 96945710 | 400,394,427 | 9,344,094 | 9,235,518 | 74,636 | 33 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 936,174 | 50,604 | 50,604 | | |
| WILLIAMS SONOMA INC | COM | 96990410 | 11,570,790 | 440,792 | 438,192 | 2,500 | |
| WILMINGTON TRUST COR | COM | 97180710 | 20,598,596 | 348,656 | 344,376 | 2,180 | 2 |
| WILSONS THE LEATHER | COM | 97246310 | 1,257,653 | 65,977 | 65,937 | 40 | |
| Page Total | | | 3,412,632,912 | | | | |

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|----------------------|------|----------|---------------|------------|------------|------------|-------|
| WIND RIVER SYSTEMS I | COM | 97314910 | 15,763,476 | 677,999 | 676,339 | 1,460 | 2 |
| WINK COMMUNICATIONS | COM | 97416810 | 742,225 | 148,445 | 148,305 | 140 | |
| WINN DIXIE STORES IN | COM | 97428010 | 68,713,813 | 2,422,059 | 2,418,409 | 3,650 | |
| WINNEBAGO INDS INC | COM | 97463710 | 2,287,158 | 129,218 | 129,118 | 100 | |
| WINSTAR COMMUNICATIO | COM | 97551510 | 1,161,816 | 538,876 | 538,676 | 100 | 1 |
| WINSTON HOTELS INC | COM | 97563A10 | 420,691 | 49,845 | 49,845 | | |
| WIRELESS FACILITIES | COM | 97653A10 | 391,776 | 94,976 | 94,876 | 100 | |
| WISCONSIN CENT TRANS | COM | 97659210 | 8,179,378 | 513,232 | 513,032 | 200 | |
| WISCONSIN ENERGY COR | COM | 97665710 | 26,134,502 | 1,211,052 | 1,183,117 | 7,100 | 20,8 |
| WIT SOUNDVIEW GROUP | COM | 97738310 | 2,168,529 | 722,843 | 721,643 | 1,000 | 2 |
| WOLVERINE TUBE INC | COM | 97809310 | 907,713 | 71,756 | 71,756 | | |
| WOLVERINE WORLD WIDE | COM | 97809710 | 8,587,765 | 589,010 | 501,885 | 80,405 | 6,7 |
| WOODHEAD INDS INC | COM | 97943810 | 1,080,431 | 61,962 | 61,962 | | |
| WOODWARD GOVERNOR CO | COM | 98074510 | 3,359,462 | 65,391 | 65,371 | 20 | |
| WORLDGATE COMMUNICAT | COM | 98156L30 | 425,874 | 98,765 | 98,665 | 100 | |
| WORLD WRESTLING FEDN | CL A | 98156Q10 | 1,077,296 | 80,636 | 80,636 | | |
| WORLDCOM INC GA NEW | COM | 98157D10 | 1,080,500,298 | 57,820,961 | 56,256,808 | 1,227,618 | 336,5 |
| WORTHINGTON INDS INC | COM | 98181110 | 17,218,866 | 1,851,491 | 1,817,910 | 26,035 | 7,5 |
| WORLDPAGES COM INC | COM | 98192210 | 385,020 | 208,119 | 208,119 | | |
| WRIGLEY WM JR CO | COM | 98252610 | 190,153,057 | 3,940,996 | 3,927,292 | 10,504 | 3,2 |
| WYNDHAM INTL INC | CL A | 98310110 | 2,133,199 | 1,001,502 | 984,502 | 17,000 | |
| XM SATELLITE RADIO H | CL A | 98375910 | 713,817 | 102,900 | 102,800 | 100 | |
| XO COMMUNICATIONS IN | CL A | 98376410 | 15,130,465 | 2,161,495 | 2,135,439 | 17,546 | 8,5 |
| X-RITE INC | COM | 98385710 | 1,078,795 | 109,969 | 109,969 | | |
| XCEL ENERGY INC | COM | 98389B10 | 187,393,920 | 6,223,644 | 6,174,151 | 20,758 | 28,7 |
| XILINX INC | COM | 98391910 | 209,919,750 | 5,976,363 | 5,947,804 | 17,759 | 10,8 |
| XEROX CORP | COM | 98412110 | 262,587,942 | 43,837,720 | 13,354,360 | 30,477,910 | 5,4 |
| XTRA CORP | COM | 98413810 | 4,889,917 | 102,514 | 101,874 | 540 | 1 |
| XYBERNAUT CORP | COM | 98414910 | 410,220 | 206,141 | 206,141 | | |
| YAHOO INC | COM | 98433210 | 155,431,741 | 9,868,682 | 9,858,547 | 9,065 | 1,0 |

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|----------------------|------|----------|---------------|---------|---------|---------|
| YANKEE CANDLE INC | COM | 98475710 | 1,455,627 | 110,526 | 108,951 | 1,575 |
| YELLOW CORP | COM | 98550910 | 7,601,239 | 443,868 | 208,858 | 235,010 |
| YORK INTL CORP NEW | COM | 98667010 | 11,910,371 | 430,288 | 428,758 | 1,330 |
| YOUNG BROADCASTING I | CL A | 98743410 | 3,462,450 | 110,357 | 110,357 | |
| ZALE CORP NEW | COM | 98885810 | 20,620,479 | 711,051 | 710,551 | 400 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 7,884,745 | 206,813 | 205,583 | 1,130 |
| ZENITH NATL INS CORP | COM | 98939010 | 1,660,826 | 70,374 | 69,874 | 500 |
| ZIONS BANCORPORATION | COM | 98970110 | 43,168,337 | 828,726 | 826,830 | 1,696 |
| ZIXIT CORP | COM | 98974P10 | 872,708 | 124,123 | 123,923 | 200 |
| ZORAN CORP | COM | 98975F10 | 2,016,360 | 131,685 | 131,085 | |
| ZYGO CORP | COM | 98985510 | 1,922,654 | 101,529 | 101,529 | |
| Page Total | | | 2,371,924,708 | | | |

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|--------------------|-----|----------|-----------------|---------|---------|-----|
| ZOLL MED CORP | COM | 98992210 | 2,183,314 | 62,604 | 62,104 | 500 |
| ZOMAX INC MINN | COM | 98992910 | 956,371 | 186,609 | 186,609 | |
| Page Total | | | 3,139,685 | | | |
| TOTAL MARKET VALUE | | | 295,997,794,056 | | | |

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