

BANK OF MONTREAL /CAN/  
Form 424B2  
June 06, 2013

The information in this preliminary pricing supplement is not complete and may be changed. This preliminary pricing supplement is not an offer to sell nor does it seek an offer to buy these securities in any jurisdiction where the offer or sale is not permitted.

Registration Statement No. 333-173924  
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Subject to Completion, dated June 5, 2013

Pricing Supplement to the Prospectus dated June 22, 2011, the Prospectus Supplement dated June 22, 2011 and the Product Supplement dated June 23, 2011

US\$ 1

Senior Medium-Term Notes, Series B  
Buffered Bullish Enhanced Return Notes due June 30, 2015  
Linked to the EURO STOXX 50® Index

The notes are designed for investors who seek a 200% leveraged return based on the appreciation in the level of the EURO STOXX 50® Index (the "Underlying Asset"). Investors should be willing to accept a payment at maturity that is capped at the Maximum Redemption Amount (as defined below), be willing to forgo periodic interest, and be willing to lose 1% of their principal amount for each 1% that the level of the Underlying Asset decreases by more than 10% from its level on the Pricing Date.

Investors in the notes may lose up to 90% of their principal amount at maturity.

The maximum return at maturity will be equal to the product of the Upside Leverage Factor of 200% and the Cap of 11.25%. Accordingly, the Maximum Redemption Amount will be \$1,225 for each \$1,000 in principal amount (a 22.50% return).

Any payment at maturity is subject to the credit risk of Bank of Montreal.

The notes will be issued in minimum denominations of \$1,000 and integral multiples of \$1,000.

The offering is expected to price on June 25, 2013, and the notes are expected to settle through the facilities of The Depository Trust Company on or about June 28, 2013.

The notes are scheduled to mature on June 30, 2015.

The CUSIP number of the notes is 06366RPH2.

Our subsidiary, BMO Capital Markets Corp. ("BMOCM"), is the agent for this offering. See "Supplemental Plan of Distribution (Conflicts of Interest)" below.

Investing in the notes involves risks, including those described in the "Selected Risk Considerations" section beginning on page P-3 of this pricing supplement, the "Additional Risk Factors Relating to the Notes" section beginning on page PS-5 of the product supplement, and the "Risk Factors" section beginning on page S-3 of the prospectus supplement and on page 7 of the prospectus.

Neither the Securities and Exchange Commission nor any state securities commission has approved or disapproved of these notes or passed upon the accuracy of this pricing supplement, the product

supplement, the prospectus supplement or the prospectus. Any representation to the contrary is a criminal offense.

The notes will be our unsecured obligations and will not be savings accounts or deposits that are insured by the United States Federal Deposit Insurance Corporation, the Bank Insurance Fund, the Canada Deposit Insurance Corporation or any other governmental agency or instrumentality or other entity.

On the date of this preliminary pricing supplement, the estimated initial value of the notes is \$964.70 per \$1,000 in principal amount based on the terms set forth above. The estimated initial value of the notes on the pricing date may differ from this value but will not be less than \$930.00 per \$1,000 in principal amount. However, as discussed in more detail in this pricing supplement, the actual value of the notes at any time will reflect many factors and cannot be predicted with accuracy.

	Price to Public	Agent's Commission(1)	Proceeds to Bank of Montreal
Per Note	US\$1,000	US\$	US\$
Total	US\$	US\$	US\$

(1) The actual agent's commission will be set forth in the final pricing supplement.

BMO CAPITAL MARKETS

Key Terms of the Notes:

Underlying Asset:	EURO STOXX 50® Index (Bloomberg symbol: SX5E). See the section below entitled “The Underlying Asset” for additional information about the Underlying Asset.
Payment at Maturity:	<p>If the Percentage Change is greater than or equal to the Cap, then the amount that the investors will receive at maturity for each \$1,000 in principal amount of the notes will equal the Maximum Redemption Amount.</p> <p>(i) If the Percentage Change is positive but is less than the Cap, then the amount that the investors will receive at maturity for each \$1,000 in principal amount of the notes will equal:</p> $\text{Principal Amount} + [\text{Principal Amount} \times (\text{Percentage Change} \times \text{Upside Leverage Factor})]$ <p>(ii) If the Percentage Change is between 0% and -10% inclusive, then the amount that the investors will receive at maturity will equal the principal amount of the notes.</p> <p>(iii) If the Percentage Change is less than -10%, then the payment at maturity will equal:</p> $\text{Principal Amount} + [\text{Principal Amount} \times (\text{Percentage Change} + \text{Buffer Percentage})]$
Upside Leverage Factor:	200%
Cap:	11.25%, to be confirmed on the Pricing Date.
Maximum Redemption Amount:	The payment at maturity will not exceed the Maximum Redemption Amount of \$1,225 per \$1,000 in principal amount of the notes (to be confirmed on the Pricing Date).
Initial Level:	The closing level of the Underlying Asset on the Pricing Date.
Final Level:	The closing level of the Underlying Asset on the Valuation Date.
Buffer Level:	90% of the Initial Level.
Buffer Percentage:	10%. Accordingly, you will receive the principal amount of your notes at maturity only if the level of the Underlying Asset does not decrease by more than 10%. If the Final Level is less than the Buffer Level, you will receive less than the principal amount of your notes at maturity, and you could lose up to 90% of the principal amount of your notes.

Percentage Change:	Final Level – Initial Level, expressed as a percentage. Initial Level
Pricing Date:	On or about June 25, 2013
Settlement Date:	On or about June 28, 2013, as determined on the Pricing Date.
Valuation Date:	On or about June 25, 2015, as determined on the Pricing Date.
Maturity Date:	On or about June 30, 2015, as determined on the Pricing Date.
Automatic Redemption:	Not applicable.
Calculation Agent:	BMOCM.
Selling Agent:	BMOCM.

The Pricing Date, Settlement Date, Valuation Date and Maturity Date for the notes are subject to change and will be set forth in the final pricing supplement.

We may use this pricing supplement in the initial sale of the notes. In addition, BMOCM. or another of our affiliates may use this pricing supplement in market-making transactions in any notes after their initial sale. Unless our agent or we inform you otherwise in the confirmation of sale, this pricing supplement is being used in a market-making transaction.

#### Additional Terms of the Notes

You should read this pricing supplement together with the product supplement dated June 23, 2011, the prospectus supplement dated June 22, 2011 and the prospectus dated June 22, 2011. This pricing supplement, together with the documents listed below, contains the terms of the notes and supersedes all other prior or contemporaneous oral statements as well as any other written materials including preliminary or indicative pricing terms, correspondence, trade ideas, structures for implementation, sample structures, fact sheets, brochures or other educational materials of ours or the agent. You should carefully consider, among other things, the matters set forth in “Additional Risk Factors Relating to the Notes” in the product supplement, as the notes involve risks not associated with conventional debt securities. We urge you to consult your investment, legal, tax, accounting and other advisers before you invest in the notes.

You may access these documents on the SEC website at [www.sec.gov](http://www.sec.gov) as follows (or if such address has changed, by reviewing our filings for the relevant date on the SEC website):

- Product supplement dated June 23, 2011:  
<http://www.sec.gov/Archives/edgar/data/927971/000121465911002122/a622111424b5.htm>
- Prospectus supplement dated June 22, 2011:  
<http://www.sec.gov/Archives/edgar/data/927971/000095012311060741/o71090b5e424b5.htm>
- Prospectus dated June 22, 2011:  
<http://www.sec.gov/Archives/edgar/data/927971/000095012311060730/o71090b2e424b2.htm>

Our Central Index Key, or CIK, on the SEC website is 927971. As used in this pricing supplement, the “Company,” “we,” “us” or “our” refers to Bank of Montreal.

## Selected Risk Considerations

An investment in the notes involves significant risks. Investing in the notes is not equivalent to investing directly in the Underlying Asset. These risks are explained in more detail in the “Additional Risk Factors Relating to the Notes” section of the product supplement.

- Your investment in the notes may result in a loss. — You may lose some or substantially all, of your investment in the notes. The minimum percentage of your principal that you are entitled to receive under the terms of the notes is only 10%. The payment at maturity will be based on the Final Level, and whether the Final Level of the Underlying Asset on the Valuation Date has declined from the Initial Level to a level that is less than the Buffer Level. You will lose 1.00% of the principal amount of your notes for each 1.00% that the Final Level is less than the Buffer Level. Accordingly, you could lose up to 90% of the principal amount of the notes.
- Your return on the notes is limited to the Maximum Redemption Amount, regardless of any appreciation in the level of the Underlying Asset. — You will not receive a payment at maturity with a value greater than the Maximum Redemption Amount per \$1,000 in principal amount of the notes. This will be the case even if the Percentage Change exceeds the Cap.
- Your investment is subject to the credit risk of Bank of Montreal. — Our credit ratings and credit spreads may adversely affect the market value of the notes. Investors are dependent on our ability to pay the amount due at maturity, and therefore investors are subject to our credit risk and to changes in the market’s view of our creditworthiness. Any decline in our credit ratings or increase in the credit spreads charged by the market for taking our credit risk is likely to adversely affect the value of the notes.
- Potential conflicts. — We and our affiliates play a variety of roles in connection with the issuance of the notes, including acting as calculation agent. In performing these duties, the economic interests of the calculation agent and other affiliates of ours are potentially adverse to your interests as an investor in the notes. We or one or more of our affiliates may also engage in trading securities included in the Underlying Asset on a regular basis as part of our general broker-dealer and other businesses, for proprietary accounts, for other accounts under management or to facilitate transactions for our customers. Any of these activities could adversely affect the level of the Underlying Asset and, therefore, the market value of the notes. We or one or more of our affiliates may also issue or underwrite other securities or financial or derivative instruments with returns linked or related to changes in the performance of the Underlying Asset. By introducing competing products into the marketplace in this manner, we or one or more of our affiliates could adversely affect the market value of the notes.
- Our initial estimated value of the notes will be lower than the price to public. — Our initial estimated value of the notes is only an estimate, and is based on a number of factors. The price to public of the notes will exceed our initial estimated value, because costs associated with offering, structuring and hedging the notes are included in the price to public, but are not included in the estimated value. These costs include the agent’s commission, and the profits that we and our affiliates expect to realize for assuming the risks in hedging our obligations under the notes and the estimated cost of hedging these obligations. The initial estimated value may be as low as the amount indicated on the cover page of this pricing supplement.
- Our initial estimated value does not represent any future value of the notes, and may also differ from the estimated value of any other party. — Our initial estimated value of the notes as of the date of this preliminary pricing supplement is, and our estimated value as determined on the pricing date will be, derived using our internal pricing models. This value is based on market conditions and other relevant factors, which include volatility of the Reference Asset, dividend rates and interest rates. Different pricing models and assumptions could provide values for the notes that are greater than or less than our initial estimated value. In addition, market conditions and other

relevant factors after the pricing date are expected to change, possibly rapidly, and our assumptions may prove to be incorrect. After the pricing date, the value of the notes could change dramatically due to changes in market conditions, our creditworthiness, and the other factors set forth in this pricing supplement and the product supplement. These changes are likely to impact the price, if any, at which we or BMOCM would be willing to purchase the notes from you in any secondary market transactions. Our initial estimated value does not represent a minimum price at which we or our affiliates would be willing to buy your notes in any secondary market at any time.

- The terms of the notes are not determined by reference to the credit spreads for our conventional fixed-rate debt. — To determine the terms of the notes, we will use an internal funding rate that represents a discount from the credit spreads for our conventional fixed-rate debt. As a result, the terms of the notes are less favorable to you than if we had used a higher funding rate.

- Certain costs are likely to adversely affect the value of the notes. — Absent any changes in market conditions, any secondary market prices of the notes will likely be lower than the price to public. This is because any secondary market prices will likely take into account our then-current market credit spreads, and because any secondary market prices are likely to exclude all or a portion of the agent’s commission and the hedging profits and estimated hedging costs that are included in the price to public of the notes and that may be reflected on your account statements. In addition, any such price is also likely to reflect a discount to account for costs associated with establishing or unwinding any related hedge transaction, such as dealer discounts, mark-ups and other transaction costs. As a result, the price, if any, at which BMOCM or any other party may be willing to purchase the notes from you in secondary market transactions, if at all, will likely to be lower than the price to public. Any sale that you make prior to the maturity date could result in a substantial loss to you.
- You will not have any shareholder rights and will have no right to receive any shares of any company included in the Underlying Asset at maturity. — Investing in your notes will not make you a holder of any shares of any company included in the Underlying Asset. Neither you nor any other holder or owner of the notes will have any voting rights, any right to receive dividends or other distributions or any other rights with respect to those securities.
- Changes that affect the Underlying Asset will affect the market value of the notes and the amount you will receive at maturity. — The policies of STOXX Limited (“STOXX”), the sponsor of the Underlying Asset, concerning the calculation of the Underlying Asset, additions, deletions or substitutions of the components of the Underlying Asset and the manner in which changes affecting those components, such as stock dividends, reorganizations or mergers, may be reflected in the Underlying Asset and, therefore, could affect the level of the Underlying Asset, the amount payable on the notes at maturity and the market value of the notes prior to maturity. The amount payable on the notes and their market value could also be affected if STOXX changes these policies, for example, by changing the manner in which it calculates the Underlying Asset, or if STOXX discontinues or suspends the calculation or publication of the Underlying Asset.
- We have no affiliation with STOXX and will not be responsible for any actions taken by STOXX. — STOXX is not an affiliate of ours or will not be involved in the offering of the notes in any way. Consequently, we have no control over the actions of STOXX, including any actions of the type that would require the calculation agent to adjust the payment to you at maturity. STOXX has no obligation of any sort with respect to the notes. Thus, STOXX has no obligation to take your interests into consideration for any reason, including in taking any actions that might affect the value of the notes. None of our proceeds from the issuance of the notes will be delivered to STOXX.
- An investment in the notes is subject to risks associated with foreign securities markets — The Underlying Asset tracks the value of certain European equity securities. You should be aware that investments in securities linked to the value of foreign equity securities involve particular risks. The foreign securities markets comprising the Underlying Asset may have less liquidity and may be more volatile than U.S. or other securities markets and market developments may affect foreign markets differently from U.S. or other securities markets. Direct or indirect government intervention to stabilize these foreign securities markets, as well as cross-shareholdings in foreign companies, may affect trading prices and volumes in these markets. Also, there is generally less publicly available information about foreign companies than about those U.S. companies that are subject to the reporting requirements of the U.S. Securities and Exchange Commission, and foreign companies are subject to accounting, auditing and financial reporting standards and requirements that differ from those applicable to U.S. reporting companies.

Prices of securities in Europe are subject to political, economic, financial and social factors that apply in that market. These factors, which could negatively affect those securities markets, include the possibility of recent or future changes in European economic and fiscal policies, the possible imposition of, or changes in, currency exchange laws or other laws or restrictions applicable to European companies or investments in European equity securities and the possibility of fluctuations in the rate of exchange between currencies, the possibility of outbreaks of hostility and



political instability and the possibility of natural disaster or adverse public health development in the region. Moreover, European economies may differ favorably or unfavorably from the U.S. economy in important respects such as growth of gross national product, rate of inflation, capital reinvestment, resources and self-sufficiency.

- Lack of liquidity. — The notes will not be listed on any securities exchange. BMOCM may offer to purchase the notes in the secondary market, but is not required to do so. Even if there is a secondary market, it may not provide enough liquidity to allow you to trade or sell the notes easily. Because other dealers are not likely to make a secondary market for the notes, the price at which you may be able to trade your notes is likely to depend on the price, if any, at which BMOCM is willing to buy the notes.
- Hedging and trading activities. — We or any of our affiliates may carry out hedging activities related to the notes, including purchasing or selling securities included in the Underlying Asset, or futures or options relating to the Underlying Asset, or other derivative instruments with returns linked or related to changes in the performance of the Underlying Asset. We or our affiliates may also engage in trading relating to the Underlying Asset from time to time. Any of these hedging or trading activities on or prior to the Pricing Date and during the term of the notes could adversely affect our payment to you at maturity.

- Many economic and market factors will influence the value of the notes. — In addition to the level of the Underlying Asset and interest rates on any trading day, the value of the notes will be affected by a number of economic and market factors that may either offset or magnify each other, and which are described in more detail in the product supplement.
- You must rely on your own evaluation of the merits of an investment linked to the Underlying Asset. — In the ordinary course of their businesses, our affiliates from time to time may express views on expected movements in the level of the Underlying Asset or the securities held by the Underlying Asset. One or more of our affiliates have published, and in the future may publish, research reports that express views on the Underlying Asset or these securities. However, these views are subject to change from time to time. Moreover, other professionals who deal in the markets relating to the Underlying Asset at any time may have significantly different views from those of our affiliates. You are encouraged to derive information concerning the Underlying Asset from multiple sources, and you should not rely on the views expressed by our affiliates.

Neither the offering of the notes nor any views which our affiliates from time to time may express in the ordinary course of their businesses constitutes a recommendation as to the merits of an investment in the notes.

- Significant aspects of the tax treatment of the notes are uncertain. — The tax treatment of the notes is uncertain. We do not plan to request a ruling from the Internal Revenue Service or from any Canadian authorities regarding the tax treatment of the notes, and the Internal Revenue Service or a court may not agree with the tax treatment described in this pricing supplement.

The Internal Revenue Service has issued a notice indicating that it and the Treasury Department are actively considering whether, among other issues, a holder should be required to accrue interest over the term of an instrument such as the notes even though that holder will not receive any payments with respect to the notes until maturity and whether all or part of the gain a holder may recognize upon sale or maturity of an instrument such as the notes could be treated as ordinary income. The outcome of this process is uncertain and could apply on a retroactive basis.

Please read carefully the section entitled “U.S. Federal Tax Information” in this pricing supplement, the section entitled “Supplemental Tax Considerations—Supplemental U.S. Federal Income Tax Considerations” in the accompanying product supplement, the section “United States Federal Income Taxation” in the accompanying prospectus and the section entitled “Certain Income Tax Consequences” in the accompanying prospectus supplement. You should consult your tax advisor about your own tax situation.

## Hypothetical Return on the Notes at Maturity

The following table and examples illustrate the hypothetical return at maturity on a \$1,000 investment in the notes. The “return,” as used in this section is the number, expressed as a percentage, which results from comparing the payment at maturity per \$1,000 in principal amount of the notes to \$1,000. The hypothetical total returns set forth below are based on the hypothetical Initial Level of 2,500.00, a Buffer Percentage of 10% (the Buffer Level is 90% of the Initial Level), an Upside Leverage Factor of 200%, a Cap of 11.25% (a percentage change in the Underlying Asset of 11.25% results in a maximum return on the notes of 22.50%), and a Maximum Redemption Amount of \$1,225. The hypothetical returns set forth below are for illustrative purposes only and may not be the actual returns applicable to investors in the notes. The numbers appearing in the following table and in the examples below have been rounded for ease of analysis.

Hypothetical Final Level	Percentage Change	Return on the Notes
0.00	-100.00%	-90.00%
1,250.00	-50.00%	-40.00%
1,750.00	-30.00%	-20.00%
2,000.00	-20.00%	-10.00%
2,250.00	-10.00%	0.00%
2,375.00	-5.00%	0.00%
2,500.00	0.00%	0.00%
2,625.00	5.00%	10.00%
2,675.00	7.00%	14.00%
2,750.00	10.00%	20.00%
2,781.25	11.25%	22.50%
3,000.00	20.00%	22.50%
3,750.00	50.00%	22.50%
5,000.00	100.00%	22.50%

## Hypothetical Examples of Amounts Payable at Maturity

The following examples illustrate how the returns set forth in the table above are calculated.

Example 1: The level of the Underlying Asset decreases from the hypothetical Initial Level of 2,500.00 to a hypothetical Final Level of 1,250.00, representing a Percentage Change of -50%. Because the Percentage Change is negative and the hypothetical Final Level of 1,250.00 is less than the Initial Level by more than the Buffer Percentage of 10%, the investor receives a payment at maturity of \$600 per \$1,000 in principal amount of the notes, calculated as follows:

$$\$1,000 + [\$1,000 \times (-50\% + 10\%)] = \$600$$

Example 2: The level of the Underlying Asset decreases from the hypothetical Initial Level of 2,500.00 to a hypothetical Final Level of 2,375.00, representing a Percentage Change of -5%. Although the Percentage Change is negative, because the hypothetical Final Level of 2,375.00 is less than the Initial Level by not more than the Buffer Percentage of 10%, the investor receives a payment at maturity of \$1,000 per \$1,000 in principal amount of the notes.

Example 3: The level of the Underlying Asset increases from the hypothetical Initial Level of 2,500.00 to a hypothetical Final Level of 2,625.00, representing a Percentage Change of 5%. Because the hypothetical Final Level of 2,625.00 is greater than the Initial Level and the Percentage Change of 5% does not exceed the Cap, the investor

receives a payment at maturity of \$1,100 per \$1,000 in principal amount of the notes, calculated as follows:

$$\$1,000 + [\$1,000 \times (5\% \times 200\%)] = \$1,100$$

Example 4: The level of the Underlying Asset increases from the hypothetical Initial Level of 2,500.00 to a hypothetical Final Level of 3,000.000, representing a Percentage Change of 20%. Because the hypothetical Final Level of 3,000.00 is greater than the Initial Level and the Percentage Change of 20% exceeds the Cap, the investor receives a payment at maturity of \$1,225.00 in principal amount of the notes, the Maximum Redemption Amount.

U.S. Federal Tax Information

By purchasing the notes, each holder agrees (in the absence of a change in law, an administrative determination or a judicial ruling to the contrary) to treat each note as a pre-paid cash-settled derivative contract for U.S. federal income tax purposes. However, the U.S. federal income tax consequences of your investment in the notes are uncertain and the Internal Revenue Service could assert that the notes should be taxed in a manner that is different from that described in the preceding sentence. Please see the discussion (including the opinion of our counsel Morrison & Foerster LLP) in the product supplement under “Supplemental Tax Considerations—Supplemental U.S. Federal Income Tax Considerations,” which applies to the notes.

The Treasury Department has issued final regulations affecting the legislation enacted on March 18, 2010 and discussed in the product supplement under “Supplemental Tax Considerations—Supplemental U.S. Federal Income Tax Considerations—Legislation Affecting Taxation of Notes Held By or Through Foreign Entities.” Pursuant to the final regulations, withholding requirements with respect to the notes will generally begin no earlier than January 1, 2014. Additionally, the withholding tax will not be imposed on payments pursuant to obligations outstanding on January 1, 2014. Account holders subject to information reporting requirements pursuant to the legislation may include holders of the notes. Holders are urged to consult their own tax advisors regarding the implications of this legislation and subsequent guidance on their investment in the notes.

Supplemental Plan of Distribution (Conflicts of Interest)

BMOCM will purchase the notes from us at a purchase price reflecting the commission set forth on the cover page of this pricing supplement. BMOCM has informed us that, as part of its distribution of the notes, it will reoffer the notes to other dealers who will sell them. Each such dealer, or further engaged by a dealer to whom BMOCM reoffers the notes, will purchase the notes at an agreed discount to the initial price to public.

We own, directly or indirectly, all of the outstanding equity securities of BMOCM, the agent for this offering. In accordance with FINRA Rule 5121, BMOCM may not make sales in this offering to any of its discretionary accounts without the prior written approval of the customer.

We reserve the right to withdraw, cancel or modify the offering of the notes and to reject orders in whole or in part. You may cancel any order for the notes prior to its acceptance.

You should not construe the offering of the notes as a recommendation of the merits of acquiring an investment linked to the Underlying Asset or as to the suitability of an investment in the notes.

BMOCM may, but is not obligated to, make a market in the notes. BMOCM will determine any secondary market prices that it is prepared to offer in its sole discretion.

We may use this pricing supplement in the initial sale of the notes. In addition, BMOCM or another of our affiliates may use this pricing supplement in market-making transactions in any notes after their initial sale. Unless BMOCM or we inform you otherwise in the confirmation of sale, this pricing supplement is being used by BMOCM in a market-making transaction.

For a period of approximately three months following issuance of the notes, the price, if any, at which we or our affiliates would be willing to buy the notes from investors, and the value that BMOCM may also publish for the notes through one or more financial information vendors and which could be indicated for the notes on any brokerage account statements, will reflect a temporary upward adjustment from our estimated value of the notes that would otherwise be determined and applicable at that time. This temporary upward adjustment represents a portion of (a) the hedging profit that we or our affiliates expect to realize over the term of the notes and (b) the selling concessions paid in connection with this offering. The amount of this temporary upward adjustment will decline to zero on a straight-line basis over the three-month period.

Additional Information Relating to the Estimated Initial Value of the Notes

Our estimated initial value of the notes on the date of thi 122,271 122,271 115,571 6,700 CORUS  
 ENTERTAINMENT COM CL B N 22087410 1,225,360 53,000 53,000 53,000 CORVAS INTL INC COM 22100510  
 1,504,902 264,482 264,482 247,482 17,000 CORVEL CORP COM 22100610 1,994,177 66,829 66,829 61,579 5,250  
 Page Total 1,488,865,843

----- Page 20  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 CORVIS CORP COM 22100910 2,014,094 1,612,566 1,593,686 18,700 180 1,442,186 12,380 158,000 COSINE  
 COMMUNICATION COM 22122210 850,098 739,216 739,216 684,916 54,300 COST PLUS INC CALIF COM  
 22148510 5,468,158 199,845 199,805 40 184,945 14,900 COSTCO WHSL CORP NEW COM 22160K10  
 389,592,628 9,783,843 9,752,056 30,971 816 8,346,477 124,717 1,305,864 COSTAR GROUP INC COM 22160N10

2,717,657 119,405 119,405 110,805 8,600 COUNTRYWIDE CR INDS COM 22237210 130,059,610 2,906,360  
 2,901,630 4,630 100 2,559,850 33,730 310,580 COUSINS PPTYS INC COM 22279510 14,972,654 574,766 574,766  
 540,871 33,895 COVANTA ENERGY CORP COM 22281N10 340,360 472,723 472,273 450 440,023 32,700  
 COVANSYS CORP COM 22281W10 1,492,380 198,984 198,984 184,784 14,200 COVANCE INC COM 22281610  
 19,785,391 975,611 919,121 56,490 936,011 39,600 COVENANT TRANS INC CL A 22284P10 1,019,573 69,548  
 69,548 68,148 1,400 COVENTRY HEALTH CARE COM 22286210 29,132,402 1,120,477 1,118,437 1,940 100  
 1,082,077 100 38,300 COX COMMUNICATIONS I CL A 22404410 85,255,879 2,265,034 2,251,616 8,550 4,868  
 1,855,420 12,468 394,298 COX RADIO INC CL A 22405110 7,017,327 247,089 242,529 4,560 223,775 1,500  
 21,814 CRANE CO COM 22439910 37,841,512 1,384,108 1,375,745 3,130 5,233 1,260,894 21,162 102,052  
 CRAWFORD & CO CL B 22463310 4,640,658 342,484 342,484 315,984 26,500 CREDENCE SYS CORP COM  
 22530210 16,242,823 739,655 738,405 1,050 200 701,835 200 37,620 CREDIT ACCEP CORP MI COM 22531010  
 1,590,537 147,272 147,272 140,672 6,600 CREDIT SUISSE GROUP SPONSORED 22540110 2,404,946 64,355  
 64,355 64,355 CREE INC COM 22544710 14,024,738 1,028,961 1,027,661 1,000 300 979,463 3,100 46,398  
 CRESCENT REAL ESTATE COM 22575610 22,537,387 1,161,721 1,158,901 2,820 1,007,113 3,500 149,508  
 CRESTLINE CAP CORP COM 22615310 4,597,915 136,680 136,640 40 128,380 8,300 CROMPTON CORP COM  
 22711610 17,796,584 1,441,019 1,431,082 8,190 1,747 1,360,312 1,747 78,960 CROSS CTRY INC COM 22748P10  
 572,400 21,200 21,200 21,200 CROSSMANN CMNTYS INC COM 22764E10 3,300,297 72,967 72,967 68,467  
 4,500 CROSSROADS SYS INC COM 22765D10 586,218 165,132 163,332 1,800 164,032 1,100 CROWN AMERN  
 RLTY TR SH BEN INT 22818610 3,670,265 376,824 376,824 362,368 14,456 CROWN CASTLE INTL CO COM  
 22822710 8,894,131 1,345,557 1,340,482 4,875 200 1,216,619 8,000 120,938 CROWN CORK & SEAL IN COM  
 22825510 11,307,063 1,263,359 1,261,359 2,000 1,145,676 117,683 CROWN MEDIA HLDGS IN CL A 22841110  
 3,384,009 272,904 272,824 80 255,584 80 17,240 CRYOLIFE INC COM 22890310 3,046,446 145,763 145,763  
 134,963 10,800 CUBIC CORP COM 22966910 3,501,544 53,565 53,565 50,165 3,400 CUBIST  
 PHARMACEUTICA COM 22967810 4,554,673 246,465 246,065 400 228,965 17,500 CULLEN FROST BANKERS  
 COM 22989910 13,259,381 369,651 368,451 1,100 100 332,864 2,100 34,687 CUMMINS INC COM 23102110  
 56,111,176 1,188,041 1,186,041 2,000 1,101,200 12,618 74,223 CUMULUS MEDIA INC CL A 23108210 8,229,721  
 459,761 401,471 46,395 11,895 425,566 11,895 22,300 CURAGEN CORP COM 23126R10 6,046,300 376,482  
 272,598 103,584 300 245,638 104,884 25,960 CURATIVE HEALTH SVCS COM 23126410 432,999 40,581 40,581  
 40,581 CURIS INC COM 23126910 652,627 306,398 266,398 40,000 246,798 40,000 19,600 CURTISS WRIGHT  
 CORP COM 23156110 6,612,494 99,436 97,736 1,700 92,936 6,500 CYBERONICS INC COM 23251P10 2,961,731  
 185,224 178,964 6,260 172,724 12,500 Page Total 948,518,786

----- Page 21  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 CYBEROPTICS CORP COM 23251710 602,339 46,441 46,441 46,441 CYGNUS INC COM 23256010 1,245,100  
 318,440 316,440 2,000 300,740 2,000 15,700 CYMER INC COM 23257210 15,263,249 307,355 306,695 560 100  
 287,755 100 19,500 CYPRESS SEMICONDUCTO COM 23280610 32,137,003 1,397,261 1,393,431 3,310 520  
 1,282,588 4,820 109,853 CYSIVE INC COM 23281T10 322,006 132,024 132,024 132,024 CYTEC INDS INC COM  
 23282010 15,895,788 522,544 509,364 680 12,500 484,224 12,500 25,820 CYTOGEN CORP COM 23282410  
 1,637,183 765,039 764,039 1,000 712,039 53,000 CYTYC CORP COM 23294610 34,290,076 1,273,777 1,265,937  
 7,540 300 1,194,261 5,100 74,416 DDI CORP COM 23316210 4,343,237 509,172 509,172 483,372 25,800 DMC  
 STRATEX NETWORKS COM 23322L10 4,996,835 918,536 918,236 200 100 871,636 100 46,800 DQE INC COM  
 23329J10 18,048,078 846,930 842,955 3,375 600 662,956 143,494 40,480 DPL INC COM 23329310 44,186,093  
 1,729,397 1,721,292 7,355 750 1,639,607 6,350 83,440 DRS TECHNOLOGIES INC COM 23330X10 9,407,284  
 226,955 226,855 100 216,555 100 10,300 D R HORTON INC COM 23331A10 31,187,852 827,264 824,227 3,037  
 765,854 2,800 58,610 DSP GROUP INC COM 23332B10 7,183,516 350,929 349,929 800 200 333,229 200 17,500  
 DST SYS INC DEL COM 23332610 63,650,127 1,278,115 1,236,556 1,740 39,819 1,148,942 42,419 85,154 DTE  
 ENERGY CO COM 23333110 161,707,682 3,554,015 3,547,933 5,188 894 3,054,152 63,806 433,357 DVI INC  
 COM 23334310 4,109,603 223,348 202,348 21,000 216,908 6,440 DAISYTEK INTL CORP COM 23405310

2,579,026 162,101 162,061 40 150,761 40 11,300 DAKTRONICS INC COM 23426410 974,692 121,989 121,989  
 113,589 8,400 DANA CORP COM 23581110 87,520,114 4,076,391 4,064,708 9,017 2,666 3,595,576 35,776 443,039  
 DANAHER CORP DEL COM 23585110 218,720,578 3,079,704 3,048,566 30,488 650 2,720,776 47,103 310,225  
 DARDEN RESTAURANTS I COM 23719410 118,072,453 2,908,905 2,900,320 5,785 2,800 2,515,097 45,207  
 348,601 DATASCOPE CORP COM 23811310 4,113,285 140,146 139,646 500 131,746 8,400 DATASTREAM SYS  
 INC COM 23812410 1,669,005 185,445 185,445 173,045 12,400 DAVITA INC COM 23918K10 42,011,712  
 1,660,542 1,659,162 1,280 100 1,577,678 18,300 64,564 DEAN FOODS CO NEW COM 24237010 44,638,378  
 589,519 586,162 3,173 184 561,226 184 28,109 DEB SHOPS INC COM 24272810 2,831,071 105,637 105,637  
 105,637 DECODE GENETICS INC COM 24358610 1,437,111 252,568 252,568 233,568 19,000 DEERE & CO  
 COM 24419910 235,565,560 5,171,582 5,156,274 12,953 2,355 4,428,841 50,858 688,004 DEL MONTE FOODS  
 CO COM 24522P10 2,602,463 267,468 265,128 2,340 251,388 16,080 DELIAS CORP CL A 24688Q10 1,971,906  
 309,610 308,753 857 292,810 16,800 DELL COMPUTER CORP COM 24702510 1,568,097,565 60,057,356  
 58,920,638 974,292 162,426 50,262,689 2,024,954 7,734,054 DELPHI CORP COM 24712610 948,097,196  
 59,293,133 59,242,736 44,574 5,823 10,158,609 47,499,510 1,626,314 DELPHI FINL GROUP IN CL A 24713110  
 6,834,969 174,317 159,981 300 14,036 148,881 14,036 11,400 DELTA & PINE LD CO COM 24735710 7,785,895  
 410,432 409,952 480 389,932 20,500 DELTA AIR LINES INC COM 24736110 81,331,613 2,485,685 2,480,085  
 5,400 200 2,181,420 27,218 277,047 DELTAGEN INC COM 24783R10 713,388 105,844 105,844 105,844 DELTIC  
 TIMBER CORP COM 24785010 5,140,261 169,926 169,926 163,526 6,400 DENBURY RES INC COM NEW  
 24791620 1,717,954 202,589 202,589 192,289 10,300 DELUXE CORP COM 24801910 83,777,183 1,811,007  
 1,787,347 12,070 11,590 1,584,716 59,966 166,325 Page Total 3,918,416,429

----- Page 22

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 DENDREON CORP COM 24823Q10 830,642 134,191 134,091 100 124,591 100 9,500 DENDRITE INTL INC  
 COM 24823910 4,768,080 445,615 445,555 60 425,315 20,300 DENTSPLY INTL INC NE COM 24903010  
 36,435,946 983,161 965,251 2,610 15,300 916,564 18,050 48,547 DESERT CMNTY BK VICT COM 25037Y10  
 316,741 11,930 11,930 11,930 DEUTSCHE TELEKOM AG SPONSORED 25156610 2,400,619 160,255 158,514  
 1,741 159,889 366 DEVELOPERS DIVERSIFI COM 25159110 20,191,500 961,500 875,030 86,470 910,644 50,856  
 DEVON ENERGY CORP NE COM 25179M10 151,368,589 3,135,873 3,120,549 8,204 7,120 2,698,635 76,409  
 358,529 DEVRY INC DEL COM 25189310 24,119,245 800,506 796,486 3,720 300 736,622 2,600 61,284 DIAGEO  
 P L C SPON ADR N 25243Q20 6,586,926 125,537 66,136 59,401 119,037 6,500 DIAGNOSTIC PRODS COR COM  
 25245010 12,092,716 279,924 279,924 266,424 13,500 DIAL CORP NEW COM 25247D10 27,529,424 1,527,715  
 1,525,840 1,575 300 1,465,815 300 61,600 DIAMOND OFFSHORE DRI COM 25271C10 13,919,702 445,288  
 441,818 3,330 140 386,141 2,240 56,907 DIAMONDCLUSTER INTL CL A 25278P10 3,245,878 251,229 246,229  
 5,000 232,829 5,000 13,400 DIANON SYS INC COM 25282610 5,359,866 82,612 82,612 75,822 6,790 DIEBOLD  
 INC COM 25365110 39,691,026 974,252 933,832 29,996 10,424 912,526 13,324 48,402 DIGENE CORP COM  
 25375210 7,818,024 218,686 218,686 210,886 7,800 DIGEX INC DEL CL A 25375610 234,047 188,748 186,828  
 920 1,000 172,748 1,000 15,000 DIGI INTL INC COM 25379810 254,231 46,648 46,622 26 46,648 DIGIMARC  
 CORP COM 25380710 1,823,199 93,163 93,163 86,463 6,700 DIGITAL INSIGHT CORP COM 25385P10  
 6,888,354 250,031 250,011 20 235,331 14,700 DIGITAL LIGHTWAVE IN COM 25385510 761,916 122,298  
 122,198 100 114,798 100 7,400 DIGITAL RIV INC COM 25388B10 546,785 36,920 36,920 36,920 DIGITAS INC  
 COM 25388K10 699,675 127,678 95,378 30,300 2,000 125,678 2,000 DIGITALTHINK INC COM 25388M10  
 474,293 210,797 210,797 198,697 12,100 DIGITAL GENERATION S COM 25392110 271,315 237,996 237,996  
 237,996 DIME CMNTY BANCSHARE COM 25392210 4,198,409 136,312 136,312 127,612 8,700 DILLARDS INC  
 CL A 25406710 58,877,794 2,467,636 2,465,186 2,350 100 2,260,063 21,200 186,373 DIMON INC COM 25439410  
 3,095,885 448,679 448,679 447,779 900 DIONEX CORP COM 25454610 5,248,345 215,715 215,575 40 100  
 194,715 100 20,900 DISNEY WALT CO COM DISNEY 25468710 1,179,547,505 51,106,911 48,188,524 1,984,883  
 933,504 43,389,679 1,540,945 6,144,798 DISTRIBUCION Y SERVI SPONSORED 25475310 240,307 16,688  
 16,688 4,361 10,374 1,953 DIRECT FOCUS INC COM 25493110 16,797,020 441,446 440,664 782 421,871 19,575



DITECH COMMUNICATION COM 25500M10 1,035,904 231,746 227,537 4,209 214,746 17,000 DIVERSA CORP  
COM 25506410 4,374,273 344,431 344,424 7 327,031 17,400 DIVINE INC CL A 25540210 816,584 1,633,169  
1,632,971 198 1,569,186 63,983 DOBSON COMMUNICATION CL A 25606910 756,718 240,228 240,128 100  
221,828 18,400 DOCENT INC COM 25608L10 530,824 299,901 299,901 277,201 22,700 DR REDDYS LABS LTD  
ADR 25613520 956,080 43,242 43,242 43,242 DOCUMENTUM INC COM 25615910 9,460,859 371,743 364,123  
1,420 6,200 341,243 6,200 24,300 DOLE FOOD INC COM 25660510 29,224,661 942,731 941,031 1,000 700  
898,031 9,000 35,700 DOLLAR GEN CORP COM 25666910 102,761,704 6,312,144 6,303,128 8,520 496 5,543,133  
92,653 676,358 Page Total 1,786,551,611

Page 23

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
Shared None Issuer Class Number Value Prin Amt Defined Other

DOLLAR THRIFTY AUTOM COM 25674310 4,561,843 215,690 215,450 240 198,090 17,600 DOLLAR TREE  
STORES I COM 25674710 37,831,504 1,153,048 1,144,727 8,071 250 1,083,260 4,250 65,538 DOMINION RES  
INC VA COM 25746U10 367,568,732 5,641,018 5,554,895 54,764 31,359 4,828,388 111,636 696,893  
DONALDSON INC COM 25765110 23,280,102 578,963 573,058 5,905 540,063 38,900 DONNELLEY R R &  
SONS COM 25786710 86,119,943 2,769,130 2,761,545 7,425 160 2,364,758 46,318 355,654 DORAL FINL CORP  
COM 25811P10 13,024,510 383,638 383,638 360,738 22,900 DOUBLECLICK INC COM 25860930 10,961,066  
914,184 910,344 3,740 100 835,520 4,800 73,864 DOVER CORP COM 26000310 197,869,116 4,826,076 4,730,859  
18,139 77,078 4,066,118 143,385 613,473 DOW CHEM CO COM 26054310 675,347,507 20,640,205 20,451,860  
101,682 86,663 17,986,646 343,115 2,297,073 DOW JONES & CO INC COM 26056110 276,863,346 4,755,468  
1,697,140 49,187,009,141 1,483,412 3,076,834 194,222 DOWNEY FINL CORP COM 26101810 12,807,991  
280,877 280,877 267,077 13,800 DRESS BARN INC COM 26157010 5,637,536 190,393 190,353 40 179,893 10,500  
DREXLER TECHNOLOGY C COM 26187610 387,952 17,250 6,400 950 9,900 7,350 9,900 DREYERS GRAND  
ICE CR COM 26187810 17,841,530 433,152 402,212 25,530 5,410 415,442 5,410 12,300 DRIL-QUIP INC COM  
26203710 1,696,311 66,133 66,133 62,233 3,900 DU PONT E I DE NEMOU COM 26353410 1,713,773,026  
36,347,254 35,605,278 437,181 304,795 32,974,663 667,373 2,689,760 DUANE READE INC COM 26357810  
3,701,407 108,929 108,509 320 100 103,829 100 5,000 DUKE ENERGY CORP WHEN ISSUE 26439910  
2,422,641,992 64,091,058 17,379,444 46,512,700 198,914 15,571,383 46,313,116 2,193,865 DUKE REALTY CORP  
COM NEW 26441150 35,615,086 1,369,811 1,368,131 1,680 1,247,740 5,400 116,671 DUN & BRADSTREET COR  
COM 26483E10 38,710,435 967,519 961,675 4,669 1,175 886,776 4,215 76,528 DURA AUTOMOTIVE SYST CL  
A 26590310 3,791,174 197,766 197,766 195,366 2,400 DUPONT PHOTOMASKS IN COM 26613X10 5,956,340  
114,545 114,545 110,245 4,300 DURECT CORP COM 26660510 1,927,822 247,474 247,474 234,674 12,800 DUSA  
PHARMACEUTICALS COM 26689810 443,141 110,509 110,509 100,709 9,800 DURASWITCH INDUSTRIE  
COM NEW 26690520 235,567 32,050 32,050 32,050 DYAX CORP COM 26746E10 615,940 167,375 164,130 3,145  
100 155,275 100 12,000 DYCOM INDS INC COM 26747510 17,618,395 1,178,488 1,175,488 3,000 1,151,488  
27,000 DYNACQ INTL INC COM PAR \$ 26791930 653,265 43,063 43,063 43,063 DYNEGY INC NEW CL A  
26816Q10 209,228,301 7,214,769 7,201,524 12,685 560 6,397,261 92,369 720,639 EDP-ELECTRICIDADE DE  
SPONSORED 26835310 714,013 33,664 33,664 33,664 EEX CORP COM NEW 26842V20 635,182 308,341  
308,341 302,941 5,400 EGL INC COM 26848410 7,525,786 474,813 474,773 40 453,313 21,500 E M C CORP  
MASS COM 26864810 641,829,431 53,844,751 51,276,202 1,852,941 715,608 44,770,221 2,360,519 6,680,759  
EMC INS GROUP INC COM 26866410 558,610 28,085 28,085 28,085 ENSCO INTL INC COM 26874Q10  
45,885,738 1,522,420 1,514,450 7,670 300 1,385,769 5,400 131,251 ENI S P A SPONSORED 26874R10 770,935  
10,700 10,700 10,700 EOG RES INC COM 26875P10 107,585,805 2,652,510 2,559,935 65,050 27,525 2,274,207  
50,694 327,609 E ON AG SPONSORED 26878010 8,695,393 172,186 49,296 122,890 169,776 2,410 E PIPHANY  
INC COM 26881V10 4,933,587 652,591 650,441 2,050 100 609,391 100 43,100 EPIQ SYS INC COM 26882D10  
2,486,513 156,090 156,090 154,190 1,900 ESS TECHNOLOGY INC COM 26915110 12,005,701 578,867 578,767  
100 559,267 19,600 Page Total 7,020,337,574

Page 24

of 80

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Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 TRADE GROUP INC COM 26924610 41,123,499 4,365,552 4,345,291 17,801 2,460 4,160,908 14,260 190,384  
 EARTHSHELL CORP COM 27032B10 591,783 405,331 402,831 2,500 396,831 2,500 6,000 EARTHLINK INC  
 COM 27032110 9,210,922 907,480 901,150 3,000 3,330 850,450 6,230 50,800 EAST WEST BANCORP IN COM  
 27579R10 8,738,495 298,344 298,344 277,144 21,200 EASTGROUP PPTY INC COM 27727610 4,778,969 185,519  
 185,519 168,615 16,904 EASTMAN CHEM CO COM 27743210 81,327,075 1,666,880 1,663,164 2,208 1,508  
 1,485,190 21,454 160,236 EASTMAN KODAK CO COM 27746110 293,134,649 9,404,384 9,357,431 21,010  
 25,943 8,511,015 123,759 764,910 EATON CORP COM 27805810 125,996,620 1,555,898 1,501,524 54,074 300  
 1,301,322 71,798 181,678 EATON VANCE CORP COM NON VT 27826510 28,612,509 716,208 715,428 740 40  
 676,020 2,340 37,848 EBAY INC COM 27864210 81,752,590 1,443,372 1,437,963 4,309 1,100 1,184,727 6,700  
 249,813 ECHELON CORP COM 27874N10 4,197,888 233,216 231,946 1,270 219,716 13,500 ECHOSTAR  
 COMMUNICATI CL A 27876210 43,189,444 1,525,051 1,516,571 8,380 100 1,274,148 8,300 242,603 ECLIPSYS  
 CORP COM 27885610 7,660,483 466,818 465,367 1,411 40 439,828 40 26,950 ECOLAB INC COM 27886510  
 173,462,091 3,794,009 3,280,370 416,275 97,364 3,262,370 189,338 342,301 EDEN BIOSCIENCE CORP COM  
 27944510 417,914 174,131 174,031 100 161,731 12,400 EDGAR ONLINE INC COM 27976510 374,680 116,000  
 116,000 116,000 EDISON INTL COM 28102010 531,855,664 31,752,577 31,735,907 15,830 840 6,055,975  
 24,818,786 872,116 EDISON SCHOOLS INC CL A 28103310 6,436,645 463,068 386,158 66,760 10,150 436,758  
 10,150 16,160 EDO CORP COM 28134710 2,665,184 98,674 98,674 93,474 5,200 EDUCATION MGMT CORP  
 COM 28139T10 21,689,802 514,342 514,342 500,342 14,000 J D EDWARDS & CO COM 28166710 17,629,030  
 977,219 976,019 1,100 100 914,619 100 62,500 EDWARDS LIFESCIENCES COM 28176E10 66,119,162 2,365,623  
 1,285,665 1,079,375 583 1,247,598 1,078,105 39,920 EDWARDS AG INC COM 28176010 45,448,668 1,033,394  
 1,012,386 19,815 1,193 932,435 4,693 96,266 EFUNDS CORP COM 28224R10 7,066,606 440,287 433,838 2,926  
 3,523 407,624 3,523 29,140 EL PASO CORP COM 28336L10 514,629,112 11,688,147 11,566,298 77,859 43,990  
 10,031,459 270,015 1,378,740 EL PASO ELEC CO COM NEW 28367785 11,897,818 760,244 759,424 820 720,744  
 39,500 ELAN PLC ADR 28413120 363,092 26,103 24,773 1,330 25,403 700 ELANTEC SEMICONDUCTO COM  
 28415510 15,077,964 352,536 352,236 300 339,036 13,500 ELCOR CORP COM 28444310 4,519,853 203,597  
 203,597 189,197 14,400 ELECTRO RENT CORP COM 28521810 2,909,120 212,035 212,035 203,035 9,000  
 ELECTRO SCIENTIFIC I COM 28522910 14,975,373 408,605 408,145 460 391,005 17,600 ELECTROGLAS INC  
 COM 28532410 4,593,352 271,796 271,796 256,096 15,700 ELECTRONIC ARTS INC COM 28551210  
 110,094,390 1,810,763 1,806,898 3,430 435 1,618,825 5,235 184,503 ELECTRONIC DATA SYS COM 28566110  
 846,422,851 14,596,014 14,562,610 30,300 3,104 9,310,814 3,792,139 1,486,019 ELECTRONICS BOUTIQUE  
 COM 28604510 3,662,838 106,077 106,077 102,577 3,500 ELECTRONICS FOR IMAG COM 28608210 16,145,669  
 882,277 880,777 1,400 100 847,677 100 34,500 ELIZABETH ARDEN INC COM 28660G10 1,044,294 89,639  
 89,639 83,839 5,800 ELSEVIER N V SPON ADR N 29025910 2,369,464 88,545 88,545 24,858 63,687  
 EMBARCADERO TECHNOLO COM 29078710 1,501,575 109,925 109,925 104,325 5,600 EMBRAER-EMPRESA  
 BRAS SP ADR PFD 29081M10 1,696,310 84,059 84,059 49,427 25,610 9,022 EMBRATEL PARTICIPACO SPON  
 ADR P 29081N10 253,009 73,336 73,336 9,981 49,945 13,410 Page Total 3,155,636,456

----- Page 25  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 EMBREX INC COM 29081710 371,130 17,800 6,800 8,500 2,500 15,300 2,500 EMCOR GROUP INC COM  
 29084Q10 9,366,478 161,491 161,491 154,791 6,700 EMCORE CORP COM 29084610 2,194,395 228,345 228,105  
 240 212,645 15,700 EMERSON ELEC CO COM 29101110 601,737,593 10,485,060 9,443,173 683,511 358,376  
 8,651,863 547,444 1,280,019 EMEX CORP COM 29120610 320,613 99,261 99,261 98,461 800 EMISPHERE  
 TECHNOLOGI COM 29134510 2,520,779 148,194 147,794 400 137,694 10,500 EMMIS COMMUNICATIONS CL  
 A 29152510 10,466,303 391,410 390,910 400 100 359,510 1,200 30,700 EMPIRE DIST ELEC CO COM 29164110  
 4,599,534 215,032 214,132 800 100 202,332 100 12,600 EMPRESA NACIONAL DE SPONSORED 29244T10

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409,652 43,580 43,580 12,993 25,093 5,494 EMULEX CORP COM NEW 29247520 21,224,965 644,548 599,549  
 34,929 10,070 577,714 13,070 53,764 ENCOMPASS SVCS CORP COM 29255U10 1,009,930 570,582 570,422 160  
 523,582 47,000 ENCORE ACQUISITION C COM 29255W10 1,286,406 87,214 87,214 84,314 2,900 ENCORE  
 WIRE CORP COM 29256210 3,959,777 239,117 239,117 230,917 8,200 ENDESA S A SPONSORED 29258N10  
 8,907,845 597,441 163,644 433,797 589,161 8,280 ENDO PHARMACEUTICALS COM 29264F20 2,427,646  
 240,361 240,361 236,861 3,500 ENDOCARE INC COM 29264P10 2,368,964 120,191 120,091 100 112,891 100  
 7,200 ENERGEN CORP COM 29265N10 9,930,996 375,463 374,943 520 348,763 26,700 ENERGY CONVERSION  
 DE COM 29265910 3,062,119 147,572 147,572 139,672 7,900 ENERGY EAST CORP COM 29266M10 27,744,300  
 1,275,600 1,270,121 4,694 785 1,194,413 5,585 75,602 ENERGIZER HLDGS INC COM 29266R10 27,746,887  
 1,168,290 1,166,285 1,639 366 1,077,958 4,066 86,266 ENERGY PARTNERS LTD COM 29270U10 1,813,287  
 226,378 226,378 212,778 13,600 ENERSIS S A SPONSORED 29274F10 235,654 26,068 26,068 6,465 15,494 4,109  
 ENGELHARD CORP COM 29284510 90,373,044 2,912,441 2,906,956 5,485 2,502,416 124,581 285,444  
 ENGINEERED SUPPORT S COM 29286610 10,377,621 224,381 224,381 220,281 4,100 ENESCO GROUP INC  
 COM 29297310 413,199 59,884 59,884 59,884 ENTEGRIS INC COM 29362U10 9,889,323 612,342 612,342  
 587,842 24,500 ENTERASYS NETWORKS I COM 29363710 8,247,814 1,949,838 1,937,471 11,547 820 1,776,956  
 9,810 163,072 ENTERCOM COMMUNICATI CL A 29363910 22,590,308 411,706 410,821 685 200 392,140 1,200  
 18,366 ENTERGY CORP NEW COM 29364G10 241,214,957 5,556,668 5,463,601 73,107 19,960 4,837,343  
 104,665 611,160 ENTERPRISE PRODS PAR COM 29379210 1,787,257 36,965 36,965 36,965 ENTERTAINMENT  
 PPTY COM SH BEN 29380T10 4,289,593 189,805 189,805 178,605 11,200 ENTREMED INC COM 29382F10  
 1,163,111 153,041 144,741 5,500 2,800 140,141 2,800 10,100 ENTRAVISION COMMUNIC CL A 29382R10  
 4,227,782 285,661 282,661 3,000 259,125 1,800 24,736 ENTRUST INC COM 29384810 2,297,485 452,261 451,971  
 190 100 423,661 100 28,500 ENZON INC COM 29390410 16,644,226 375,801 321,981 48,100 5,720 341,459 7,420  
 26,922 ENZO BIOCHEM INC COM 29410010 4,547,397 224,452 214,249 10,203 208,156 16,296 EQUIFAX INC  
 COM 29442910 93,223,296 3,117,836 3,102,029 9,807 6,000 2,633,399 110,621 371,116 EQUITABLE RES INC  
 COM 29454910 28,255,102 811,695 805,891 980 4,824 740,647 7,424 63,624 EQUITY INNS INC COM 29470310  
 4,270,440 533,805 533,805 501,102 32,703 EQUITY OFFICE PROPER COM 29474110 308,889,352 10,299,745  
 10,189,526 110,219 9,052,386 111,725 1,129,260 EQUITY ONE COM 29475210 698,391 51,925 51,925 48,825  
 3,100 Page Total 1,597,104,951

----- page 26

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 EQUITY RESIDENTIAL P SH BEN INT 29476L10 183,874,812 6,397,871 6,396,271 1,600 5,661,893 66,600  
 665,178 ERICSSON L M TEL CO ADR CL B S 29482140 11,352,227 2,715,844 543,954 2,171,890 2,668,864  
 46,980 ERIE INDY CO CL A 29530P10 6,754,181 166,032 165,192 840 152,432 700 12,900 ESCO  
 TECHNOLOGIES IN COM 29631510 6,664,633 171,592 171,591 1 163,597 7,995 ESPERION THERAPEUTIC  
 COM 29664R10 1,216,148 199,696 199,696 187,096 12,600 ESPEED INC CL A 29664310 1,620,750 153,190  
 152,890 300 146,790 300 6,100 ESSEX PPTY TR INC COM 29717810 13,988,153 268,075 254,275 13,800 254,482  
 13,593 ESTERLINE TECHNOLOGI COM 29742510 8,565,409 419,873 419,833 40 407,573 12,300 ETHAN  
 ALLEN INTERIOR COM 29760210 15,913,418 418,114 415,938 2,076 100 396,992 1,300 19,822 EVERGREEN  
 RES INC COM NO PAR 29990030 8,687,319 208,329 208,329 197,129 11,200 EXACT SCIENCES CORP COM  
 30063P10 527,395 54,203 54,003 200 54,203 EXAR CORP COM 30064510 9,684,075 471,474 470,534 940 447,874  
 23,600 EXCEL TECHNOLOGY INC COM 30067T10 1,861,241 84,756 84,646 110 77,856 6,900 EXE  
 TECHNOLOGIES INC COM 30150410 578,792 269,206 269,206 250,006 19,200 EXELON CORP COM 30161N10  
 383,603,178 7,241,895 7,199,973 35,656 6,266 6,213,468 116,545 906,970 EXELIXIS INC COM 30161Q10  
 5,130,017 372,010 371,910 100 350,670 100 21,240 EXFO ELECTRO OPTICAL SUB VTG SH 30204310  
 1,304,003 207,975 116,100 91,875 207,975 EXPEDIA INC CL A 30212510 950,312 13,607 13,547 60 13,483 124  
 EXPEDITORS INTL WASH COM 30213010 33,367,671 547,011 544,014 2,817 180 512,871 2,080 32,060  
 EXPRESS SCRIPTS INC COM 30218210 56,185,495 975,612 973,982 1,430 200 921,024 3,200 51,388  
 EXTENDED STAY AMER I COM 30224P10 13,201,606 758,713 752,993 5,640 80 715,993 2,980 39,740

EXTREME NETWORKS INC COM 30226D10 10,794,586 1,037,941 943,346 82,515 12,080 926,434 15,980 95,527  
 EXULT INC DEL COM 30228410 5,692,707 521,788 519,888 1,800 100 472,570 3,100 46,118 EXXON MOBIL  
 CORP COM 30231G10 7,031,281,664 160,421,667 152,580,324 4,222,008,619,335 136,725,681 5,933,827  
 17,658,453 F&M BANCORP MD COM 30236710 2,879,563 106,690 106,690 98,790 7,900 FBL FINL GROUP INC  
 CL A 30239F10 2,177,193 116,117 116,117 109,617 6,500 FEI CO COM 30241L10 15,504,777 436,140 436,040  
 100 425,840 100 10,200 FLIR SYS INC COM 30244510 13,592,371 284,657 284,657 277,957 6,700 FMC  
 TECHNOLOGIES INC COM 30249U10 12,181,634 611,221 609,902 1,234 85 578,924 1,366 30,931 F M C CORP  
 COM NEW 30249130 19,893,722 474,564 473,494 720 350 458,857 1,202 14,505 FNB CORP PA COM 30252010  
 13,883,805 473,850 472,968 882 445,426 28,424 FPL GROUP INC COM 30257110 227,264,654 3,816,367  
 3,714,741 56,216 45,410 3,240,960 105,097 467,610 FSI INTL INC COM 30263310 4,397,425 392,277 392,077 200  
 376,277 16,000 FTD COM INC CL A 30265F10 375,390 67,022 67,022 67,022 FTI CONSULTING INC COM  
 30294110 4,245,437 137,038 137,038 127,888 9,150 FACTORY 2-U INC COM 30307210 1,490,337 115,530  
 115,510 20 106,630 8,900 FACTSET RESH SYS INC COM 30307510 9,097,714 225,470 210,470 15,000 197,070  
 15,000 13,400 FAIR ISAAC & CO INC COM 30325010 15,545,890 245,242 244,642 600 233,292 11,950  
 FAIRCHILD CORP CL A 30369810 228,717 90,761 90,761 90,761 FAIRCHILD SEMICONDUCT CL A 30372610  
 30,398,997 1,062,902 1,059,802 3,100 994,230 3,300 65,372 FALCONSTOR SOFTWARE COM 30613710  
 2,530,319 399,104 398,004 1,100 371,104 28,000 Page Total 8,188,487,737

Page 27

Of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

FAMILY DLR STORES IN COM 30700010 108,198,227 3,228,834 3,218,234 7,000 3,600 2,786,901 119,700  
 322,233 FARMERS CAP BK CORP COM 30956210 2,224,874 63,117 63,117 59,317 3,800 FASTENAL CO COM  
 31190010 33,391,690 443,331 442,711 520 100 412,031 1,200 30,100 FEDERAL AGRIC MTG CO CL C 31314830  
 6,367,994 143,101 143,001 100 137,901 100 5,100 FEDERAL HOME LN MTG COM 31340030 1,074,520,984  
 16,956,304 16,392,516 454,205 109,583 14,481,189 409,549 2,055,173 FEDERAL MOGUL CORP COM 31354910  
 9,555,860 11,797,359 11,797,359 607,936 11,144,823 44,600 FEDERAL NATL MTG ASS COM 31358610  
 1,912,315,138 23,939,849 23,681,911 201,692 56,246 20,079,241 766,160 3,079,290 FEDERAL REALTY INVT SH  
 BEN INT 31374720 12,362,030 481,575 481,575 449,808 31,767 FEDERAL SIGNAL CORP COM 31385510  
 14,846,158 625,892 613,572 12,120 200 594,927 200 30,765 FEDERATED DEPT STORE COM 31410H10  
 208,849,219 5,112,588 5,097,580 14,768 240 4,517,091 59,946 532,451 FEDERATED INVS INC P CL B 31421110  
 21,326,446 659,241 658,941 300 603,677 3,300 52,264 FEDEX CORP COM 31428X10 383,202,733 6,595,572  
 6,501,316 20,936 73,320 5,499,888 208,065 883,214 FELCOR LODGING TR IN COM 31430F10 13,692,437  
 644,350 643,950 400 612,995 31,355 FERRO CORP COM 31540510 11,681,020 405,591 405,011 580 387,891  
 17,700 F5 NETWORKS INC COM 31561610 4,397,984 189,242 189,242 177,442 11,800 FIBERCORE INC COM  
 31563B10 395,617 247,261 246,261 1,000 227,661 19,600 FIDELITY BANKSHARES COM 31604Q10 2,641,968  
 146,776 146,776 136,976 9,800 FIDELITY NATIONAL SO COM 31620P10 333,704 15,778 15,635 143 15,778  
 FIDELITY NATL FINL I COM 31632610 34,353,227 1,302,739 1,301,052 1,577 110 1,237,883 3,360 61,496 FIFTH  
 THIRD BANCORP COM 31677310 891,152,621 13,206,174 11,893,378 941,995 370,801 10,869,671 776,614  
 1,552,719 FILENET CORP COM 31686910 8,430,428 493,296 491,556 1,740 471,196 22,100 FINANCIAL FED  
 CORP COM 31749210 7,671,142 233,805 233,805 227,305 6,500 FINANCIAL INSTNS INC COM 31758540  
 2,173,731 74,673 74,673 73,073 1,600 FINISAR COM 31787A10 7,057,758 916,592 914,392 2,100 100 835,646  
 4,900 76,046 FINISH LINE INC CL A 31792310 3,275,557 177,537 177,537 166,737 10,800 FIRST AMERN CORP  
 CAL COM 31852230 23,772,228 1,117,116 1,116,016 1,100 1,074,556 42,560 FIRST BANCORP P R COM  
 31867210 6,615,296 228,903 228,803 100 214,103 14,800 FIRST BANCORP N C COM 31891010 1,479,192 64,820  
 63,920 900 62,620 2,200 FIRST BKS AMER INC COM 31928N10 502,168 12,254 12,254 12,254 FIRST BUSEY  
 CORP COM 31938310 1,765,414 82,496 82,496 75,496 7,000 FIRST CHARTER CORP COM 31943910 5,627,698  
 301,430 301,430 280,030 21,400 FIRST CTZNS BANCOSHA CL A 31946M10 6,467,947 62,820 62,820 58,540  
 4,280 FIRST COMWLTH FINL C COM 31982910 7,419,020 560,349 560,349 521,349 39,000 FIRST CMNTY  
 BANCOSHA COM 31983A10 2,372,148 78,134 78,134 72,634 5,500 FIRST CMNTY BANCORP COM 31983B10

624,099 23,730 23,730 23,730 FIRST CONSULTING GRO COM 31986R10 1,677,332 168,238 168,238 156,938  
 11,300 FIRST FED CAP CORP COM 31996010 3,177,242 168,554 168,554 158,354 10,200 FIRST DATA CORP  
 COM 31996310 823,033,176 9,433,045 9,295,653 108,842 28,550 7,921,077 399,482 1,106,909 FIRST ESSEX  
 BANCORP COM 32010310 2,982,602 97,983 96,983 1,000 96,683 1,300 FIRST FINL BANKSHARE COM  
 32020R10 3,483,529 104,894 104,894 98,144 6,750 FIRST FINL BANCORP O COM 32020910 5,723,321 364,079  
 361,374 2,705 339,194 24,885 Page Total 5,671,140,959

----- Page 28  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Share Sole Shared as Shared Sole Shared  
 None Issuer Class Number Value Prin Amt Defined Other

----- FIRST  
 FINL CORP IND COM 32021810 2,844,248 65,259 65,259 60,959 4,300 FIRST FINL HLDGS INC COM 32023910  
 3,456,409 127,637 127,637 119,237 8,400 FIRST HORIZON PHARMA COM 32051K10 5,103,491 228,242 226,742  
 1,500 221,292 6,950 FIRST INDUSTRIAL REA COM 32054K10 18,152,945 530,013 530,013 496,117 33,896  
 FIRST IND CORP COM 32054R10 2,153,776 110,734 110,734 103,484 7,250 FIRST MERCHANTS CORP COM  
 32081710 2,913,818 111,172 111,172 101,302 9,870 FIRST MIDWEST BANCOR COM 32086710 15,622,939  
 537,980 537,955 25 504,355 33,625 FIRST HEALTH GROUP C COM 32096010 24,910,412 1,032,342 1,030,822  
 1,320 200 971,348 3,600 57,394 FIRST NIAGARA FINL G COM 33582U10 1,777,484 101,920 101,920 94,420  
 7,500 FIRST PL FINL CORP COM 33610T10 2,428,388 144,118 144,118 134,518 9,600 FIRST REP BK SAN FRA  
 COM 33615810 3,099,263 109,129 109,129 102,229 6,900 FIRST SENTINEL BANCO COM 33640T10 3,420,936  
 261,940 261,940 245,240 16,700 1ST SOURCE CORP COM 33690110 3,105,750 131,155 131,155 123,490 7,665  
 FIRST TENN NATL CORP COM 33716210 53,494,712 1,526,240 1,515,820 8,120 2,300 1,361,456 7,100 157,684  
 FIRST VA BANKS INC COM 33747710 31,514,489 587,628 580,676 5,550 1,402 539,181 3,702 44,745 FISERV  
 INC COM 33773810 230,405,484 5,009,904 4,994,999 14,605 300 4,402,021 147,081 458,002 FISHER  
 COMMUNICATION COM 33775620 1,566,818 34,428 34,428 31,528 2,900 FIRSTFED FINL CORP COM  
 33790710 11,314,634 432,682 432,582 100 412,282 20,400 FIRSTMERIT CORP COM 33791510 28,774,741  
 999,470 961,370 37,700 400 943,001 3,500 52,969 FLAGSTAR BANCORP INC COM 33793010 6,302,990 270,747  
 269,097 1,650 266,447 4,300 FIRSTENERGY CORP COM 33793210 695,076,327 20,100,530 20,080,586 17,498  
 2,446 5,883,648 13,340,430 871,514 FISHER SCIENTIFIC IN COM NEW 33803220 25,637,934 912,382 911,682  
 600 100 870,182 5,300 36,900 FLEETBOSTON FINL COR COM 33903010 918,619,240 26,246,264 25,357,121  
 618,527 270,616 22,745,342 654,489 2,831,166 FLEETWOOD ENTERPRISE COM 33909910 3,962,779 366,924  
 366,924 334,624 32,300 FLEMING COS INC COM 33913010 21,935,580 979,267 976,567 1,200 1,500 938,067  
 1,500 39,700 FLORIDA EAST COAST I CL A 34063210 6,411,705 226,482 222,242 240 4,000 208,182 4,000  
 14,300 FLORIDA ROCK INDS IN COM 34114010 7,518,445 188,716 187,936 630 150 176,776 150 11,790  
 FLUOR CORP NEW COM 34341210 67,575,936 1,656,679 1,653,814 2,865 1,430,473 20,932 203,574 FLOW  
 INTL CORP COM 34346810 1,076,044 110,025 110,025 107,625 2,400 FLOWERS FOODS INC COM 34349810  
 13,298,269 522,115 252,057 269,968 90 235,837 267,378 18,900 FLOWSERVE CORP COM 34354P10 29,674,390  
 927,035 926,720 315 900,555 26,480 FLUSHING FINL CORP COM 34387310 1,587,269 94,368 94,368 92,118  
 2,250 FOAMEX INTL INC COM 34412310 1,449,795 148,697 148,697 148,697 FOMENTO ECONOMICO ME  
 SPON ADR U 34441910 11,501,488 243,934 243,934 216,600 12,600 14,734 FOOT LOCKER INC COM 34484910  
 17,556,448 1,085,071 1,079,390 3,601 2,080 947,191 7,380 130,500 FOOTSTAR INC COM 34491210 7,516,791  
 246,533 246,513 20 234,433 12,100 FORD MTR CO DEL COM PAR \$0 34537086 672,124,072 40,759,495  
 40,530,861 192,395 36,239 35,043,116 672,042 5,018,944 FOREST CITY ENTERPRI CL A 34555010 13,046,426  
 343,327 341,927 1,400 326,327 17,000 FOREST LABS INC COM 34583810 334,567,709 4,095,076 4,062,766  
 10,390 21,920 3,501,288 170,739 423,049 FOREST OIL CORP COM PAR \$0 34609170 11,223,403 378,913  
 378,363 450 100 360,677 600 17,636 FORRESTER RESH INC COM 34656310 5,171,630 270,766 270,766 261,866  
 8,900 Page Total 3,318,895,407

----- Page 29  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Share Sole Shared as Shared Sole Shared  
 None Issuer Class Number Value Prin Amt Defined Other

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 FORTUNE BRANDS INC COM 34963110 175,118,500 3,547,063 3,145,712 356,644 44,707 2,746,692 417,892  
 380,079 FORWARD AIR CORP COM 34985310 7,257,186 229,295 189,905 39,390 219,995 9,300 FOSSIL INC  
 COM 34988210 5,930,686 223,042 223,042 214,642 8,400 FOUNDRY NETWORKS INC COM 35063R10  
 6,190,935 861,048 854,338 6,610 100 800,748 4,500 55,800 4 KIDS ENTMT INC COM 35086510 2,606,830  
 130,865 130,845 20 127,265 3,600 FOX ENTMT GROUP INC CL A 35138T10 27,458,666 1,161,043 1,154,263  
 4,730 2,050 1,017,949 7,550 135,544 FRANCE TELECOM SPONSORED 35177Q10 1,033,179 33,975 33,975  
 33,975 FRANKLIN ELEC INC COM 35351410 5,165,496 101,964 101,964 95,364 6,600 FRANKLIN RES INC  
 COM 35461310 214,173,388 5,109,098 4,860,101 192,465 56,532 4,415,326 132,197 561,575 FREDS INC CL A  
 35610810 6,905,340 191,815 190,165 1,500 150 181,165 150 10,500 FREEMARKETS INC COM 35660210  
 17,425,570 758,623 370,544 202,536 185,543 554,380 185,543 18,700 FREEPORT-MCMORAN COP CL B  
 35671D85 56,173,811 3,188,071 3,171,404 3,350 13,317 2,844,115 53,886 290,070 FREMONT GEN CORP COM  
 35728810 3,620,081 593,456 593,456 558,656 34,800 FRESenius MED CARE A SPONSORED 35802910 314,601  
 15,613 15,613 15,613 FRIEDMAN BILLINGS RA CL A 35843310 1,439,550 205,650 205,650 190,650 15,000  
 FRIEDMANS INC CL A 35843810 1,433,104 133,312 133,312 124,712 8,600 FRONTIER AIRLINES IN COM  
 35906510 6,937,710 378,696 378,696 359,946 18,750 FRONTIER FINL CORP W COM 35907K10 4,336,651  
 163,032 163,032 152,032 11,000 FRONTIER OIL CORP COM 35914P10 13,533,968 630,073 630,073 612,753  
 17,320 FUELCELL ENERGY INC COM 35952H10 5,038,598 319,708 307,208 200 12,300 292,808 12,300 14,600  
 FUJI PHOTO FILM LTD ADR 35958630 1,022,007 32,342 32,342 32,342 FULLER H B CO COM 35969410  
 11,251,795 375,686 374,886 600 200 348,126 200 27,360 FULTON FINL CORP PA COM 36027110 18,309,398  
 731,206 729,674 1,532 677,570 3,100 50,536 FURNITURE BRANDS INT COM 36092110 30,838,741 846,056  
 845,056 1,000 813,356 32,700 G & K SVCS INC CL A 36126810 10,895,606 292,421 292,226 75 120 278,401 120  
 13,900 GATX CORP COM 36144810 16,269,611 511,623 500,003 4,505 7,115 462,480 8,615 40,528 GBC  
 BANCORP CALIF COM 36147510 2,808,027 83,947 77,447 6,500 72,547 6,500 4,900 GABELLI ASSET MGMT I  
 CL A 36239Y10 2,011,599 50,670 50,670 47,270 3,400 GABLES RESIDENTIAL T SH BEN INT 36241810  
 9,644,968 310,627 310,527 100 289,017 21,610 GAIAM INC CL A 36268Q10 359,170 19,500 19,500 19,500  
 GALLAGHER ARTHUR J & COM 36357610 38,225,287 1,166,472 1,095,462 45,590 25,420 1,084,026 28,620  
 53,826 GALLAHER GROUP PLC SPONSORED 36359510 674,568 21,859 20,799 1,060 21,859 GALYANS  
 TRADING INC COM 36458R10 201,960 13,200 13,200 13,200 GAMESTOP CORP CL A 36466R10 236,340  
 11,700 11,700 11,700 GANNETT INC COM 36473010 445,843,265 5,858,650 5,722,709 58,367 77,574 4,961,151  
 202,448 691,015 GAP INC DEL COM 36476010 247,874,751 16,481,034 16,441,290 38,744 1,000 14,188,647  
 215,541 2,066,646 GARAN INC COM 36480210 1,774,717 33,018 32,318 700 33,018 GARDNER DENVER INC  
 COM 36555810 4,661,198 190,253 190,178 75 181,953 8,300 GARTNER INC COM 36665110 8,497,488 658,720  
 657,800 920 610,420 48,300 GARTNER INC CL B 36665120 5,476,900 421,300 420,343 332 625 420,675 625  
 GATEWAY INC COM 36762610 36,945,835 5,845,860 5,834,382 10,000 1,478 5,261,086 82,588 502,186 Page  
 Total 1,455,917,081

----- Page 30

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Share Sole Shared as Shared Sole Shared  
 None Issuer Class Number Value Prin Amt Defined Other

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 GAYLORD ENTMT CO NEW COM 36790510 5,691,282 213,958 213,708 150 100 201,558 100 12,300  
 GEMSTAR-TV GUIDE INT COM 36866W10 28,934,712 1,956,370 1,950,478 5,892 1,601,211 7,700 343,459  
 GENAISSANCE PHARMACE COM 36867W10 450,381 152,156 152,056 100 140,756 100 11,300 GENCORP INC  
 COM 36868210 5,032,066 320,106 316,906 3,200 300,706 19,400 GENE LOGIC INC COM 36868910 4,862,022  
 249,847 249,447 400 232,447 17,400 GENELABS TECHNOLOGIE COM 36870610 602,203 342,161 342,161  
 316,961 25,200 GENENCOR INTL INC COM 36870910 2,212,943 194,973 194,973 188,773 6,200 GENENTECH  
 INC COM NEW 36871040 104,207,602 2,065,562 2,050,331 12,811 2,420 1,732,684 10,970 318,365 GENERAL  
 BINDING CORP COM 36915410 211,939 14,457 14,457 14,457 GENERAL CABLE CORP D COM 36930010  
 11,023,074 771,924 771,924 754,224 17,700 GENERAL COMMUNICATIO CL A 36938510 3,817,438 438,786  
 438,786 415,486 23,300 GENERAL DYNAMICS COR COM 36955010 429,559,505 4,572,214 4,485,152 74,317

12,745 3,975,585 54,935 538,762 GENERAL ELEC CO COM 36960410 8,924,450,945 238,303,096 226,249,506  
 6,699,757 5,353,833 191,599,214 19,489,321 27,061,654 GENERAL GROWTH PPTYS COM 37002110 28,454,722  
 643,772 641,612 2,160 586,556 2,450 54,766 GENERAL MLS INC COM 37033410 424,121,757 8,682,124  
 8,228,340 194,902 258,882 7,073,984 526,902 1,076,616 GENERAL MTRS CORP COM 37044210 5,077,170,655  
 83,989,589 83,879,830 82,296 27,463 13,046,264 69,551,010 1,384,434 GENERAL MTRS CORP CL H NEW  
 37044283 825,521,700 50,183,690 50,140,989 28,478 14,223 6,084,186 42,869,272 1,216,098 GENESCO INC COM  
 37153210 5,689,262 206,357 206,357 190,957 15,400 GENESIS HEALTH VENTU COM 37183F10 470,906 25,874  
 25,700 174 25,700 174 GENESIS MICROCHIP IN COM 37184C10 336,674 12,949 12,949 8,895 4,054 GENTEX  
 CORP COM 37190110 73,145,832 2,468,641 1,935,157 412,954 120,530 2,229,179 123,430 116,032 GENLYTE  
 GROUP INC COM 37230210 4,261,444 113,457 113,157 300 104,757 8,700 GENOME THERAPEUTICS COM  
 37243010 1,165,620 205,940 205,340 600 189,840 16,100 GENTA INC COM NEW 37245M20 4,234,995 252,534  
 252,534 240,134 12,400 GENZYME TRANSGENICS COM 37246E10 613,529 185,918 185,918 172,618 13,300  
 GENUINE PARTS CO COM 37246010 140,337,301 3,816,625 3,788,687 19,913 8,025 3,255,443 56,874 501,508  
 GENTIVA HEALTH SERVI COM 37247A10 4,823,173 194,797 194,797 184,297 10,500 GENUITY INC CL A  
 37248E10 1,336,014 1,535,649 1,505,249 30,400 1,411,149 30,400 94,100 GENZYME CORP COM GENL D  
 37291710 194,498,232 4,453,818 4,425,867 21,834 6,117 3,809,747 174,017 466,480 GENZYME CORP COM-  
 MOLECU 37291750 835,078 143,979 134,426 6,445 3,108 138,271 3,108 2,600 GENZYME CORP COM BIOSUR  
 37291770 2,192,261 321,918 321,206 265 447 297,735 447 23,736 GEORGIA GULF CORP COM PAR \$0  
 37320020 6,566,060 244,546 244,446 100 229,446 15,100 GEORGIA PAC CORP COM 37329810 162,421,335  
 5,423,083 5,402,062 16,573 4,448 4,661,139 75,470 682,474 GERBER SCIENTIFIC IN COM 37373010 1,915,233  
 260,576 255,850 2,726 2,000 240,476 2,000 18,100 GERMAN AMERN BANCORP COM 37386510 1,477,819  
 88,228 88,228 84,868 3,360 GERON CORP COM 37416310 1,601,189 210,406 210,406 195,706 14,700 GETTY  
 IMAGES INC COM 37427610 10,258,873 342,419 341,969 450 318,519 23,900 GETTY RLTY CORP NEW COM  
 37429710 2,047,884 108,930 108,930 101,930 7,000 GIBRALTAR STL CORP COM 37476F10 1,407,850 64,699  
 64,699 59,899 4,800 GILEAD SCIENCES INC COM 37555810 78,234,486 2,173,784 2,143,961 19,623 10,200  
 2,029,444 17,900 126,440 GILLETTE CO COM 37576610 1,140,050,026 33,521,024 22,879,927 10,365,140  
 275,957 19,563,678 10,865,056 3,078,200 Page Total 17,716,246,022

Page 31

----- of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Share Sole Shared as Shared Sole Shared  
 None Issuer Class Number Value Prin Amt Defined Other

GLACIER BANCORP INC COM 37637Q10 2,956,586 130,476 130,476 122,076 8,400 GLAMIS GOLD LTD COM  
 37677510 263,755 49,300 49,300 49,300 GLATFELTER COM 37731610 5,582,694 311,187 310,887 300 303,387  
 7,800 GLAXOSMITHKLINE PLC SPONSORED 37733W10 910,113,170 19,364,110 19,001,043 363,067  
 19,353,981 10,129 GLENBOROUGH RLTY TR COM 37803P10 12,442,609 578,726 512,236 66,490 558,295  
 20,431 GLIMCHER RLTY TR SH BEN INT 37930210 6,572,617 354,319 354,299 20 326,528 27,791 GLOBAL  
 INDS LTD COM 37933610 4,528,455 485,365 480,340 5,025 439,265 2,400 43,700 GLOBAL IMAGING SYSTE  
 COM 37934A10 1,335,748 72,595 72,595 72,595 GLOBAL SPORTS INC COM 37937A10 2,317,511 135,527  
 135,527 128,227 7,300 GLOBAL PMTS INC COM 37940X10 19,131,263 521,999 521,039 960 498,959 23,040  
 GLOBAL POWER EQUIPME COM 37941P10 812,308 65,141 65,041 100 42,841 22,300 GLOBESPANVIRATA  
 INC COM 37957V10 15,258,072 1,022,659 1,021,359 1,300 956,441 66,218 GOLD BANC CORP INC COM  
 37990710 2,782,908 309,212 305,912 3,300 288,212 21,000 GOLDEN ST BANCORP IN COM 38119710  
 50,850,924 1,712,729 1,706,619 5,910 200 1,635,271 14,800 62,658 GOLDEN TELECOM INC COM 38122G10  
 1,098,770 70,980 70,980 70,980 GOLDEN WEST FINL COR COM 38131710 208,419,065 3,282,190 3,275,365  
 6,725 100 2,804,956 50,165 424,669 GOLDMAN SACHS GROUP COM 38141G10 203,706,885 2,257,140  
 1,849,711 362,735 44,694 1,753,236 227,644 273,632 GOODRICH CORP COM 38238810 83,012,096 2,623,644  
 2,613,431 9,653 560 2,126,225 287,580 209,839 GOODYEAR TIRE & RUBR COM 38255010 87,048,820  
 3,404,334 3,388,996 15,238 100 2,971,861 33,686 395,687 GORMAN RUPP CO COM 38308210 3,472,818 129,825  
 129,825 125,225 4,600 GRACO INC COM 38410910 16,408,791 401,684 398,604 3,080 372,322 29,362  
 GRAINGER W W INC COM 38480210 120,994,252 2,151,774 2,140,240 10,810 724 1,866,486 35,028 248,960

GRANITE CONSTR INC COM 38732810 12,046,668 489,503 489,503 457,878 31,625 GRANITE ST  
 BANKSHARE COM 38747210 551,027 20,630 4,300 14,757 1,573 19,057 1,573 GRANT PRIDECO INC COM  
 38821G10 16,343,154 1,194,675 1,190,230 4,145 300 1,121,138 4,650 68,887 GRAY COMMUNICATIONS COM  
 38919010 1,514,450 94,535 94,535 88,335 6,200 GREAT AMERN FINL RES COM 38991510 1,857,002 102,881  
 102,881 98,261 4,620 GREAT ATLANTIC & PAC COM 39006410 6,193,848 222,161 222,161 199,861 22,300  
 GREAT LAKES CHEM COR COM 39056810 28,260,144 1,003,200 1,001,865 1,335 917,821 11,093 74,286  
 GREAT LAKES REIT INC COM 39075210 2,861,352 168,911 168,911 153,963 14,948 GREAT SOUTHN  
 BANCORP COM 39090510 1,477,416 46,314 46,314 45,214 1,100 GREAT PLAINS ENERGY COM 39116410  
 16,601,206 665,379 660,369 4,310 700 621,829 3,000 40,550 GREATER BAY BANCORP COM 39164810  
 23,784,813 697,093 694,109 2,984 663,371 33,722 GREEN MTN COFFEE INC COM 39312210 815,681 39,291  
 39,291 37,391 1,900 GREEN MOUNTAIN PWR C COM 39315410 832,656 45,625 45,625 45,625 GREENPOINT  
 FINL CORP COM 39538410 69,549,992 1,591,533 1,586,433 4,800 300 1,450,248 11,400 129,885 GREIF BROS  
 CORP CL A 39762410 4,735,283 132,641 132,641 123,441 9,200 GREY WOLF INC COM 39788810 8,333,907  
 2,104,522 1,864,852 239,670 2,015,822 88,700 GRIFFON CORP COM 39843310 7,307,505 436,269 436,269  
 418,339 17,930 GROUP 1 AUTOMOTIVE I COM 39890510 11,136,083 285,175 285,095 80 275,375 9,800  
 GROUPE DANONE SPONSORED 39944910 1,456,317 61,448 61,448 61,448 Page Total 1,974,768,621

Page 32

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

GRUPO TELEVISA SA DE SP ADR REP 40049J20 14,906,152 307,280 307,280 258,518 39,263 9,499 GRUPO  
 AEROPORTUARIO SPON ADR S 40051E20 765,766 50,713 50,713 24,875 17,317 8,521 GTECH HLDGS CORP  
 COM 40051810 30,704,310 629,832 629,632 80 120 612,212 120 17,500 GUCCI GROUP N V COM NY REG  
 40156610 7,557,126 81,681 9,897 71,784 80,131 1,550 GUESS INC COM 40161710 781,290 100,423 100,423  
 100,423 GUIDANT CORP COM 40169810 325,815,005 7,521,122 7,497,847 21,855 1,420 6,275,842 326,034  
 914,448 GUILFORD PHARMACEUTI COM 40182910 1,616,738 227,070 227,070 211,370 15,700 GUITAR CTR  
 MGMT INC COM 40204010 2,847,438 162,525 162,425 100 152,125 10,400 GULF ISLAND FABRICAT COM  
 40230710 1,503,401 100,160 100,160 94,760 5,400 GULFMARK OFFSHORE IN COM 40262910 1,505,356 41,665  
 41,665 40,865 800 GYMBOREE CORP COM 40377710 4,147,183 281,165 281,165 263,665 17,500 HCA INC  
 COM 40411910 517,165,867 11,732,438 11,415,789 265,090 51,559 10,201,794 156,389 1,366,919 HCC INS  
 HLDGS INC COM 40413210 15,728,024 562,720 556,634 6,086 526,398 2,000 34,322 HNC SOFTWARE INC  
 COM 40425P10 5,680,836 338,145 337,795 350 316,845 21,300 HPL TECHNOLOGIES INC COM 40426C10  
 530,656 32,200 32,200 32,200 HRPT PPTYS TR COM SH BEN 40426W10 14,002,470 1,555,830 1,555,830  
 1,465,430 90,400 H POWER CORP COM 40427A10 569,659 223,396 223,096 300 208,096 15,300 HSBC HLDGS  
 PLC SPON ADR N 40428040 27,888,844 478,532 265,222 213,310 474,032 4,500 HAEMONETICS CORP COM  
 40502410 7,527,331 237,156 236,896 260 225,056 12,100 HAIN CELESTIAL GROUP COM 40521710 5,452,362  
 245,050 238,595 1,955 4,500 216,250 4,500 24,300 HALL KINION ASSOCIAT COM 40606910 351,371 42,385  
 42,385 42,385 HALLIBURTON CO COM 40621610 314,191,956 18,406,090 9,575,075 8,823,273 7,742 8,322,525  
 8,944,871 1,131,394 HAMPSHIRE GROUP LTD COM 40885910 201,562 10,750 10,750 10,750 HANCOCK  
 FABRICS INC COM 40990010 4,853,951 268,917 268,917 258,717 10,200 HANCOCK HLDG CO COM 41012010  
 4,015,149 74,770 74,770 69,970 4,800 HANCOCK JOHN FINL SV COM 41014S10 259,657,552 6,799,098  
 6,782,957 14,543 1,598 5,885,902 107,711 800,618 HANDLEMAN CO DEL COM 41025210 3,980,272 387,563  
 387,563 367,263 20,300 HANDSPRING INC COM 41029310 1,410,633 302,711 300,811 1,900 300,011 2,700  
 HANGER ORTHOPEDIC GR COM NEW 41043F20 327,712 31,663 31,663 31,663 HANMI FINL CORP COM  
 41049510 344,811 20,283 20,283 20,283 HANOVER COMPRESSOR C COM 41076810 12,275,386 682,345  
 680,805 1,340 200 631,457 3,200 47,688 HANSON PLC SPON ADR N 41135240 477,572 12,453 12,453 12,453  
 HARBOR FLA BANCSHARE COM 41190110 4,183,215 218,103 218,023 80 201,203 16,900 HARDINGE INC  
 COM 41232430 7,960,933 581,090 581,090 7,700 573,390 HARLAND JOHN H CO COM 41269310 16,308,967  
 561,024 560,904 120 532,424 28,600 HARLEY DAVIDSON INC COM 41282210 426,047,727 7,728,056 7,494,147  
 214,983 18,926 6,497,528 234,218 991,647 HARLEYSVILLE GROUP I COM 41282410 7,368,855 278,912 278,512



400 260,312 400 18,200 HARLEYSVILLE NATL CO COM 41285010 3,972,295 170,558 170,558 156,958 13,600  
 HARMAN INTL INDS INC COM 41308610 16,143,372 327,120 326,560 460 100 295,560 100 31,460 HARMONIC  
 INC COM 41316010 6,994,359 602,962 601,262 1,700 569,262 33,700 HARRAHS ENTMT INC COM 41361910  
 252,756,024 5,710,710 5,706,630 3,880 200 2,217,306 3,168,516 323,488 Page Total 2,330,519,488

----- Page 33  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

HARRIS CORP DEL COM 41387510 30,007,940 835,643 833,933 1,410 300 772,401 2,900 60,342 HARSCO  
 CORP COM 41586410 19,972,398 510,281 510,081 200 482,681 200 27,400 HARTE-HANKS INC COM 41619610  
 18,168,194 574,216 573,796 220 200 543,240 1,500 29,476 HARTFORD FINL SVCS G COM 41651510  
 377,293,519 5,538,660 5,437,343 49,337 51,980 4,575,318 190,946 768,626 HARVARD BIOSCIENCE I COM  
 41690610 632,932 72,006 72,006 72,006 HASBRO INC COM 41805610 54,907,185 3,470,745 3,463,188 7,557  
 3,079,027 50,451 341,267 HAVERTY FURNITURE IN COM 41959610 2,658,480 154,473 154,473 144,173 10,300  
 HAWAIIAN ELEC INDUST COM 41987010 19,708,646 447,822 447,722 100 425,422 22,400 HEALTH CARE  
 PPTY INV COM 42191510 14,972,357 369,232 369,232 333,408 2,100 33,724 HEALTHSOUTH CORP COM  
 42192410 134,325,083 9,360,633 9,309,298 51,005 330 8,261,816 79,891 1,011,726 HEALTH MGMT ASSOC IN  
 CL A 42193310 115,993,450 5,595,439 5,582,784 11,975 680 5,004,745 50,730 535,364 HEALTHCARE RLTY TR  
 COM 42194610 13,236,565 435,987 435,987 409,887 26,100 HEADWATERS INC COM 42210P10 3,401,970  
 222,351 222,351 208,051 14,300 HEALTH CARE REIT INC COM 42217K10 8,486,619 303,962 303,962 284,462  
 19,500 HEALTHEXTRAS INC COM 42221110 279,768 102,856 102,856 102,856 HEALTH NET INC COM  
 42222G10 31,475,984 1,147,084 1,143,949 2,870 265 1,084,061 3,765 59,258 HEARST-ARGYLE TELEVI COM  
 42231710 8,186,643 331,041 330,581 460 320,141 100 10,800 HEARTLAND EXPRESS IN COM 42234710  
 4,947,485 247,870 247,870 230,525 17,345 HEICO CORP NEW COM 42280610 1,598,309 101,933 101,933 96,833  
 5,100 HEIDRICK & STRUGGLES COM 42281910 5,373,430 258,338 257,298 1,040 245,118 13,220 HEINZ H J  
 CO COM 42307410 348,965,200 8,408,800 8,324,782 42,123 41,895 7,070,735 288,343 1,044,302 HELIX  
 TECHNOLOGY COR COM 42331910 5,753,033 227,213 218,173 8,440 600 211,513 600 15,100 HELLENIC  
 TELECOM ORG SPONSORED 42332530 358,381 47,912 47,912 47,912 HELMERICH & PAYNE IN COM  
 42345210 27,894,942 695,808 693,988 1,120 700 644,102 2,600 49,106 HEMISPHERX BIOPHARMA COM  
 42366C10 658,488 164,622 164,622 160,022 4,600 HENRY JACK & ASSOC I COM 42628110 21,861,761 985,652  
 984,372 880 400 937,358 2,900 45,394 HERBALIFE INTL INC CL A 42690820 1,905,450 130,421 130,088 333  
 127,621 2,800 HERCULES INC COM 42705610 29,567,685 2,221,464 2,213,533 7,535 396 2,023,305 23,805  
 174,354 HERSHEY FOODS CORP COM 42786610 176,145,401 2,569,965 2,504,652 36,249 29,064 2,169,512  
 126,227 274,226 HEWLETT PACKARD CO COM 42823610 862,344,727 48,068,268 45,551,669 1,236,558  
 1,280,041 40,717,566 1,948,882 5,377,141 HEXCEL CORP NEW COM 42829110 883,780 220,945 220,945  
 209,045 11,900 HI / FN INC COM 42835810 1,161,025 98,392 98,392 93,592 4,800 HIBBETT SPORTING GOO  
 COM 42856510 2,495,277 106,182 106,182 104,007 2,175 HIBERNIA CORP CL A 42865610 40,320,940 2,111,044  
 2,066,304 8,040 36,700 1,966,956 43,200 100,888 HICKORY TECH CORP COM 42906010 2,011,492 123,632  
 123,632 113,532 10,100 HIGHWOODS PPTYS INC COM 43128410 20,143,591 717,109 717,109 670,986 46,123  
 HILB ROGAL & HAMILTO COM 43129410 11,942,486 382,772 382,772 364,172 18,600 HILLENBRAND INDS  
 INC COM 43157310 44,043,139 714,638 709,208 4,400 1,030 649,799 2,930 61,909 HILTON HOTELS CORP  
 COM 43284810 139,354,501 9,745,070 9,721,827 21,603 1,640 7,463,795 1,341,843 932,732 HISPANIC  
 BROADCASTIN CL A 43357B10 28,194,770 968,227 961,847 6,080 300 902,385 3,900 61,942 HITACHI  
 LIMITED ADR 10 COM 43357850 1,391,492 18,919 18,919 18,919 Page Total 2,633,024,518

----- Page 34  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

HOLLINGER INTL INC CL A 43556910 4,175,521 318,499 317,339 1,160 290,999 27,500 HOLLY CORP COM

PAR \$0 43575830 3,823,581 206,123 205,923 200 200,923 5,200 HOLLYWOOD CASINO COR CL A 43613220  
 1,578,109 95,701 95,701 93,601 2,100 HOLLYWOOD ENTMT CORP COM 43614110 18,971,853 1,129,277  
 1,129,277 1,102,477 26,800 HOLOGIC INC COM 43644010 498,957 32,295 32,295 32,295 HOME DEPOT INC  
 COM 43707610 2,785,449,490 57,301,985 54,491,117 2,145,863 665,005 47,853,624 2,321,947 7,092,299 HOME  
 PPTYS N Y INC COM 43730610 10,711,400 310,926 310,926 293,395 17,531 HOMESTORE COM INC COM  
 43785210 1,160,262 429,727 429,327 300 100 382,727 3,200 43,800 HON INDS INC COM 43809210 23,180,003  
 815,910 813,890 1,820 200 757,904 2,500 55,506 HONDA MOTOR LTD AMERN SHS 43812830 30,974,631  
 1,463,138 640,024 823,114 1,445,538 17,600 HONEYWELL INTL INC COM 43851610 3,433,021,984 89,705,304  
 19,608,295 70,036,793 60,216 17,940,269 70,123,654 1,641,381 HOOPER HOLMES INC COM 43910410  
 5,555,514 529,601 529,461 140 494,001 35,600 HORACE MANN EDUCATOR COM 44032710 12,998,354  
 577,448 577,272 176 549,863 27,585 HORIZON OFFSHORE INC COM 44043J10 1,657,402 141,296 141,296  
 134,496 6,800 HORMEL FOODS CORP COM 44045210 31,891,768 1,166,061 1,162,416 3,520 125 1,112,610  
 2,925 50,526 HOSPITALITY PPTYS TR COM SH BEN 44106M10 31,279,264 911,135 909,735 1,400 853,744  
 2,400 54,991 HOST MARRIOTT CORP N COM 44107P10 34,912,869 2,921,579 2,908,389 13,190 2,483,245 8,300  
 426,734 HOT TOPIC INC COM 44133910 5,538,625 265,006 264,946 60 245,806 19,200 HOTEL  
 RESERVATIONS N CL A 44145110 3,340,034 56,678 56,678 53,278 3,400 HOUSEHOLD INTL INC COM  
 44181510 603,319,773 10,621,827 10,590,832 26,655 4,340 9,031,971 148,291 1,434,818 HOUSTON EXPL CO  
 COM 44212010 4,348,277 140,267 140,267 134,667 5,600 HOVNANIAN ENTERPRISE CL A 44248720 3,608,661  
 135,715 135,715 127,415 8,300 HUBBELL INC CL B 44351020 18,500,426 562,323 538,785 15,610 7,928 507,635  
 9,728 44,960 HUDSON CITY BANCORP COM 44368310 10,624,222 327,302 326,982 320 298,334 1,400 27,568  
 HUDSON RIV BANCORP I COM 44412810 3,512,097 145,549 143,449 2,100 136,049 9,500 HUDSON UNITED  
 BANCOR COM 44416510 17,661,580 555,221 553,596 1,625 525,581 29,640 HUGHES SUPPLY INC COM  
 44448210 17,212,878 441,809 441,788 21 425,209 16,600 HUGOTON RTY TR TEX UNIT BEN I 44471710  
 305,765 25,523 25,523 25,523 HUMANA INC COM 44485910 48,075,932 3,553,284 3,545,824 7,240 220 3,141,451  
 35,270 376,563 HUMAN GENOME SCIENCE COM 44490310 20,898,549 959,089 954,314 3,675 1,100 812,873  
 6,100 138,716 HUNT J B TRANS SVCS COM 44565810 8,630,210 303,560 303,540 20 293,160 10,400  
 HUNTINGTON BANCSHARE COM 44615010 104,534,622 5,306,326 5,296,306 8,700 1,320 4,632,688 58,256  
 610,982 HUTCHINSON TECHNOLOG COM 44840710 12,255,362 568,167 567,047 1,120 543,967 24,200  
 HYDRIL CO COM 44877410 3,280,713 134,621 134,621 126,621 8,000 ICN PHARMACEUTICALS COM  
 44892410 33,131,950 1,043,526 1,041,084 2,242 200 987,704 3,400 52,422 IDT CORP COM 44894710 8,128,514  
 402,601 402,061 540 375,701 26,900 IDT CORP CL B 44894730 576,343 32,654 32,314 340 32,654 HYPERCOM  
 CORP COM 44913M10 209,142 36,059 35,959 100 36,059 HYPERION SOLUTIONS C COM 44914M10 8,775,224  
 324,888 324,888 302,288 22,600 HYSEQ INC COM 44916330 633,404 119,061 119,061 111,761 7,300 ICICI LTD  
 SPONSORED 44926P20 278,101 34,249 34,249 22,622 11,627 Page Total 7,369,221,366

----- Page 35  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- ICT  
 GROUP INC COM 44929Y10 637,753 26,084 26,084 26,084 ICOS CORP COM 44929510 15,994,678 347,786  
 329,486 18,200 100 314,106 1,800 31,880 ICU MED INC COM 44930G10 3,245,314 89,157 89,157 83,757 5,400  
 IDEC PHARMACEUTICALS COM 44937010 122,342,195 1,902,678 1,882,748 7,140 12,790 1,726,360 17,090  
 156,928 IDX SYS CORP COM 44949110 3,266,001 185,991 185,991 175,491 10,500 IGEN INC COM 44953610  
 5,316,192 140,343 131,443 2,100 6,800 127,043 6,800 6,500 IHOP CORP COM 44962310 6,138,186 182,088  
 182,088 170,788 11,300 IMC GLOBAL INC COM 44966910 20,146,744 1,365,881 1,363,391 1,470 1,020 1,292,541  
 1,020 72,320 IMCO RECYCLING INC COM 44968110 220,942 24,825 24,825 20,325 4,500 I-MANY INC COM  
 44973Q10 2,043,748 412,046 322,899 89,147 391,346 20,700 IMS HEALTH INC COM 44993410 143,384,962  
 6,386,858 6,362,676 14,062 10,120 5,242,483 218,529 920,646 IRT PPTY CO COM 45005810 4,473,107 387,282  
 387,282 354,407 32,875 ISTAR FINL INC COM 45031U10 17,542,271 606,999 606,399 600 548,505 3,600 54,894  
 I-STAT CORP COM 45031210 1,398,316 191,813 181,813 10,000 179,913 11,900 ITT EDUCATIONAL SERV  
 COM 45068B10 14,913,225 331,405 331,405 316,505 14,900 ITXC CORP COM 45069F10 1,441,158 238,208

238,108 100 230,708 7,500 IXIA COM 45071R10 3,331,762 391,972 391,972 365,872 26,100 IBASIS INC COM  
 45073210 305,711 359,660 227,583 132,077 359,560 100 IBERIABANK CORP COM 45082810 1,659,895 47,877  
 47,877 45,477 2,400 ITT INDS INC IND COM 45091110 118,027,648 1,872,266 1,856,817 3,380 12,069 1,596,453  
 59,021 215,292 IDACORP INC COM 45110710 17,299,980 427,160 422,300 1,310 3,550 386,294 5,050 35,816  
 IDEX CORP COM 45167R10 10,960,547 296,231 293,971 2,260 276,531 19,700 IDEXX LABS INC COM  
 45168D10 15,471,193 576,423 565,623 800 10,000 543,823 10,000 22,600 IKON OFFICE SOLUTION COM  
 45171310 25,691,036 2,192,068 2,188,548 3,520 2,058,188 133,880 IDENTIX INC COM 45190610 2,744,475  
 309,411 307,311 2,100 290,611 18,800 ILEX ONCOLOGY INC COM 45192310 4,884,856 283,016 283,016  
 265,416 17,600 ILLINOIS TOOL WKS IN COM 45230810 550,212,127 7,604,867 6,682,674 630,395 291,798  
 6,329,505 379,657 891,752 ILLUMINA INC COM 45232710 1,596,819 168,797 168,797 157,297 11,500 IMATION  
 CORP COM 45245A10 19,664,991 741,236 738,575 1,401 1,260 705,776 1,260 34,200 IMCLONE SYS INC COM  
 45245W10 8,675,966 352,252 350,380 1,794 78 317,904 2,906 31,442 IMAGISTICS INTERNATI COM 45247T10  
 2,469,254 155,299 153,842 1,159 298 134,667 1,180 19,452 IMMUCOR INC COM 45252610 260,400 18,600  
 18,600 18,600 IMMUNEX CORP NEW COM 45252810 308,438,122 10,192,932 10,104,946 64,971 23,015  
 8,689,873 430,182 1,067,477 IMMUNOGEN INC COM 45253H10 4,084,353 368,957 366,457 2,500 344,657 2,500  
 21,800 IMPAC MTG HLDGS INC COM 45254P10 236,442 25,100 25,100 25,100 IMPATH INC COM 45255G10  
 6,312,403 153,811 153,401 410 143,711 10,100 IMPCO TECHNOLOGIES I COM 45255W10 902,832 69,663  
 69,663 64,763 4,900 IMPAX LABORATORIES I COM 45256B10 1,233,168 177,690 177,690 167,590 10,100  
 IMPERIAL CHEM INDS P ADR NEW 45270450 559,141 29,413 29,413 29,413 IMMUNOMEDICS INC COM  
 45290710 11,042,095 582,389 582,389 561,089 21,300 IMPERIAL OIL LTD COM NEW 45303840 620,791 20,804  
 20,804 20,804 Page Total 1,479,190,799

----- Page 36  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 IMPERIAL TOBACCO GRO SPONSORED 45314210 413,558 12,382 12,382 12,382 INAMED CORP COM  
 45323510 4,636,103 140,915 140,595 320 131,615 9,300 INCO LTD COM 45325840 58,957,951 3,012,670  
 3,011,770 900 2,720,815 44,700 247,155 INCYTE GENOMICS INC COM 45337C10 9,691,038 814,373 812,983  
 1,090 300 772,253 300 41,820 INDEPENDENCE CMNTY B COM 45341410 25,989,307 923,900 923,850 50  
 882,000 41,900 INDEPENDENT BANK COR COM 45383610 3,100,760 119,813 116,392 3,421 110,522 9,291  
 INDEPENDENT BANK COR COM 45383810 4,130,424 143,617 143,617 136,162 7,455 INDIA FD INC COM  
 45408910 2,215,922 212,050 212,050 212,050 INDUS INTL INC COM 45578L10 1,467,399 281,111 281,111  
 262,011 19,100 INDYMAC BANCORP INC COM 45660710 19,174,980 776,315 776,255 60 737,275 39,040  
 INFINEON TECHNOLOGIE SPONSORED 45662N10 626,675 27,729 27,729 27,729 INET TECHNOLOGIES IN  
 COM 45662V10 1,151,198 121,949 121,949 116,149 5,800 INFOCUS CORP COM 45665B10 8,857,453 486,406  
 484,806 1,400 200 461,106 200 25,100 INFOGRAMES INC COM 45665T10 1,006,172 162,548 162,548 162,548  
 INFORMATICA CORP COM 45666Q10 3,114,372 430,162 425,842 4,220 100 386,762 3,200 40,200 INFONET  
 SVCS CORP CL B 45666T10 1,034,580 468,136 467,036 1,100 430,536 100 37,500 INFORMATION HLDGS IN  
 COM 45672710 5,396,572 187,381 185,831 1,300 250 172,331 250 14,800 INFOSPACE INC COM 45678T10  
 3,531,797 2,323,551 2,323,171 200 180 2,166,371 180 157,000 INFOSYS TECHNOLOGIES SPONSORED  
 45678810 823,466 12,572 12,572 12,572 INFOUSA INC NEW COM 45681830 2,215,652 290,387 290,387 272,787  
 17,600 ING GROUP N V SPONSORED 45683710 13,332,371 495,443 121,287 374,156 487,443 8,000  
 INFORMATION RES INC COM 45690510 3,906,264 425,056 425,056 408,156 16,900 INGLES MKTS INC CL A  
 45703010 1,210,423 103,455 97,955 5,000 500 94,655 500 8,300 INGRAM MICRO INC CL A 45715310  
 10,438,333 630,715 628,155 2,560 584,691 2,800 43,224 INHALE THERAPEUTIC S COM 45719110 3,297,729  
 312,581 310,481 1,900 200 284,681 1,900 26,000 INKINE PHARMACEUTICA COM 45721410 462,844 251,546  
 251,546 230,346 21,200 INKTOMI CORP COM 45727710 4,108,104 1,190,755 1,184,205 6,450 100 1,116,965 100  
 73,690 INNKEEPERS USA TR COM 4576J010 4,031,395 355,189 355,189 328,680 26,509 INNKEEPERS USA TR  
 PFD CV A 8 4576J030 360,380 14,800 400 14,400 400 14,400 INSIGHT ENTERPRISES COM 45765U10  
 8,645,106 381,851 381,441 410 356,851 25,000 INPUT/OUTPUT INC COM 45765210 3,982,369 437,623 437,623

409,523 28,100 INSITUFORM TECHNOLOG CL A 45766710 5,427,970 214,799 214,799 198,299 16,500  
 INSMED INC COM NEW 45766920 797,420 284,793 284,793 264,393 20,400 INSIGNIA FINL GROUP COM  
 45767A10 2,121,593 185,292 185,292 173,592 11,700 INSIGHT COMMUNICATIO CL A 45768V10 7,910,133  
 377,572 376,632 940 348,746 1,900 26,926 INNOGY HLDGS PLC SPONSORED 45769A10 2,429,214 63,592  
 63,592 63,592 INNOVATIVE SOLUTIONS COM 45769N10 781,010 79,210 73,310 5,800 100 74,160 100 4,950  
 INRANGE TECHNOLOGIES CL B 45769V20 778,726 96,377 96,177 200 94,677 1,700 INSPIRE  
 PHARMACEUTIC COM 45773310 284,957 141,770 141,770 131,670 10,100 INSTINET GROUP INC COM  
 45775010 1,309,707 201,184 201,084 100 181,284 19,900 INSURANCE AUTO AUCTION COM 45787510 3,030,442  
 181,030 180,930 100 173,430 7,600 Page Total 236,181,869

----- Page 37  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 INTEGRA LIFESCIENCES COM NEW 45798520 3,226,904 114,714 114,714 109,514 5,200 INTEGRAL SYS INC  
 MD COM 45810H10 1,701,870 84,043 84,043 78,143 5,900 INTEGRATED ELECTRICA COM 45811E10  
 1,437,335 287,467 287,327 140 266,667 20,800 INTEGRATED CIRCUIT S COM 45811K20 9,663,051 473,679  
 473,479 200 456,479 17,200 INTEGRATED DEVICE TE COM 45811810 38,193,690 1,149,028 1,146,648 2,080  
 300 1,048,292 4,200 96,536 INTEGRATED SILICON S COM 45812P10 5,803,872 451,312 378,772 72,540 432,712  
 18,600 INTEGRA BK CORP COM 45814P10 3,324,945 170,510 170,510 158,250 12,260 INTELIDATA  
 TECHNOLOG COM 45814T10 574,012 380,141 380,141 351,041 29,100 INTEL CORP COM 45814010  
 5,003,584,189 164,537,461 157,191,410 4,742,479 2,603,572 136,293,423 7,476,443 20,664,989 INTEGRATED  
 DEFENSE T COM 45819B10 2,818,151 101,555 64,100 30,890 6,565 94,990 6,565 INTER TEL INC COM  
 45837210 4,220,210 228,490 228,390 100 217,890 10,600 INTERACTIVE INTELLIG COM 45839M10 271,621  
 49,566 49,566 49,566 INTERACTIVE DATA COR COM 45840J10 6,922,088 394,421 394,421 371,621 22,800  
 INTERCEPT INC COM 45845L10 4,618,177 127,398 127,298 100 118,598 100 8,700 INTERDIGITAL COMMUNI  
 COM 45866A10 4,997,933 521,161 520,461 600 100 485,161 100 35,900 INTERFACE INC CL A 45866510  
 4,498,086 708,360 708,360 661,780 46,580 INTERGRAPH CORP COM 45868310 8,025,845 455,755 455,755  
 422,655 33,100 INTERLAND INC COM 45872710 1,303,613 509,224 508,904 320 476,824 32,400  
 INTERMAGNETICS GEN C COM 45877110 7,294,225 267,678 267,678 259,212 8,466 INTERMUNE INC COM  
 45884X10 7,933,909 263,848 262,948 900 245,848 18,000 INTERNAP NETWORK SVC COM 45885A10  
 1,042,853 1,354,355 1,353,775 580 1,304,955 49,400 INTERNATIONAL BANCSH COM 45904410 8,077,555  
 183,040 182,759 281 172,640 10,400 INTERNATIONAL BUSINE COM 45920010 7,586,512,024 72,947,231  
 71,704,462 949,369 293,400 36,456,814 31,651,658 4,812,326 INTERNATIONAL FLAVOR COM 45950610  
 75,621,680 2,162,473 2,150,413 7,160 4,900 1,779,960 156,411 224,302 INTERNATIONAL GAME T COM  
 45990210 135,432,079 2,173,172 2,170,741 2,131 300 1,896,822 61,700 213,250 INTERNATIONAL MULTIF  
 COM 46004310 3,804,047 160,103 160,003 100 147,503 12,600 INTL PAPER CO COM 46014610 1,571,422,392  
 36,536,210 13,350,926 23,173,577 11,707 16,380,270 18,907,088 1,241,643 INTERNATIONAL RECTIF COM  
 46025410 33,304,965 733,428 726,163 6,815 450 688,806 2,850 41,772 INTERNATIONAL SPEEDW CL A  
 46033520 17,010,911 372,230 365,284 1,120 5,826 347,126 6,726 18,378 INTL SPECIALTY PRODS COM  
 46033710 1,491,337 155,672 155,572 100 146,872 8,800 INTERNET CAP GROUP I COM 46059C10 1,318,920  
 2,060,814 2,059,674 1,140 1,952,024 1,140 107,650 INTERNET SEC SYS INC COM 46060X10 11,631,129 509,021  
 488,906 20,015 100 483,693 1,900 23,428 INTERPOOL INC COM 46062R10 2,802,026 149,841 149,841 142,041  
 7,800 INTERSIL CORP CL A 46069S10 26,118,571 921,290 918,700 2,490 100 846,816 4,000 70,474  
 INTERPUBLIC GROUP CO COM 46069010 290,401,614 8,471,459 7,967,680 363,110 140,669 7,123,302 403,302  
 938,593 INTERSTATE BAKERIES COM 46072H10 23,188,338 957,800 957,800 937,700 20,100 INTERTAN INC  
 COM 46112010 2,415,529 212,822 212,822 192,122 20,700 INTERTRUST TECHNOLOG COM 46113Q10 821,136  
 651,696 651,696 605,496 46,200 INTERWOVEN INC COM 46114T10 2,998,465 599,693 593,743 5,850 100  
 541,793 3,400 54,500 INTERVOICE-BRITE INC COM 46114210 4,156,294 649,421 649,421 625,521 23,900  
 INTRADO INC COM 46117A10 2,438,301 111,900 111,900 104,500 7,400 Page Total 14,922,423,892

----- Page 38

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

INTUITIVE SURGICAL I COM 46120E10 2,655,838 282,536 282,346 190 263,536 19,000 INTUIT COM  
 46120210 171,243,259 4,464,110 4,443,348 18,842 1,920 3,771,828 142,283 546,999 INVACARE CORP COM  
 46120310 9,591,308 255,088 254,828 260 240,287 14,801 INVESTMENT TECHNOLOG COM 46145F10  
 30,875,209 585,423 584,303 820 300 550,655 2,150 32,618 INVESTORS REAL ESTAT SH BEN INT 46173010  
 2,200,850 220,085 212,385 7,700 205,485 14,600 INVITROGEN CORP COM 46185R10 30,139,755 878,198  
 730,081 125,342 22,775 778,637 24,875 74,686 INVESTORS FINL SERVI COM 46191510 26,537,267 348,945  
 347,285 1,660 326,735 1,200 21,010 IOMEGA CORP COM NEW 46203030 7,057,211 796,525 796,125 400  
 761,905 34,620 IONICS INC COM 46221810 5,648,202 176,176 174,326 450 1,400 157,876 1,400 16,900  
 IRELAND BK SPONSORED 46267Q10 532,852 12,326 12,326 12,326 IRON MTN INC PA COM 46284610  
 12,078,151 380,774 378,273 2,351 150 341,256 2,250 37,268 IRWIN FINL CORP COM 46411910 3,441,610  
 183,945 183,945 176,885 7,060 ISHARES TR RUSSELL100 46428759 3,273,132 56,658 56,658 56,658 ISHARES  
 TR RUSL 2000 46428763 2,944,055 21,044 21,044 21,044 ISIS PHARMACEUTICALS COM 46433010 8,227,991  
 511,691 511,691 489,091 22,600 ISLE OF CAPRI CASINO COM 46459210 3,725,405 201,919 201,839 80 182,819  
 19,100 ITO YOKADO LTD ADR NEW 46571430 898,473 22,775 22,775 22,775 ITRON INC COM 46574110  
 4,920,441 165,393 165,393 156,693 8,700 I2 TECHNOLOGIES INC COM 46575410 12,310,114 2,432,829  
 2,421,069 11,560 200 2,056,388 12,000 360,641 IVAX CORP COM 46582310 31,325,282 1,951,731 1,946,538  
 3,193 2,000 1,785,879 7,900 157,952 IVEX PACKAGING CORP COM 46585510 3,773,296 164,629 164,569 60  
 152,329 12,300 JDN RLTY CORP COM 46591710 5,986,573 468,433 468,433 436,785 31,648 IXYS CORP COM  
 46600W10 1,140,078 97,526 97,326 200 97,526 J & J SNACK FOODS CO COM 46603210 3,155,769 84,424  
 84,424 83,124 1,300 JDS UNIPHASE CORP COM 46612J10 166,555,812 28,277,727 28,208,333 65,906 3,488  
 24,528,717 381,077 3,348,033 JDA SOFTWARE GROUP I COM 46612K10 6,612,709 207,425 207,425 191,925  
 15,500 J JILL GROUP INC COM 46618910 2,577,939 90,613 90,513 100 83,913 100 6,600 JLG INDS INC COM  
 46621010 6,017,650 406,598 406,578 20 378,258 28,340 JNI CORP COM 46622G10 1,426,086 200,293 200,293  
 186,193 14,100 JP REALTY INC COM 46624A10 7,934,825 296,629 296,629 282,977 13,652 J P MORGAN  
 CHASE & C COM 46625H10 1,727,600,639 48,460,046 47,270,069 713,458 476,519 41,257,754 1,195,361  
 5,977,231 JABIL CIRCUIT INC COM 46631310 90,778,339 3,857,983 3,770,950 65,338 21,695 3,412,384 75,901  
 366,498 JACK IN THE BOX INC COM 46636710 14,121,138 476,261 475,481 780 451,661 24,600 JACOBS  
 ENGR GROUP IN COM 46981410 24,936,243 349,786 348,786 900 100 334,382 1,000 14,404 JAKKS PAC INC  
 COM 47012E10 5,651,236 248,406 248,406 237,206 11,200 JEFFERIES GROUP INC COM 47231910 12,576,440  
 260,922 259,522 1,400 244,522 16,400 JEFFERSON PILOT CORP COM 47507010 164,706,809 3,288,874  
 3,263,869 12,117 12,888 2,791,054 54,095 441,425 JEFFERSON SMURFIT GR SPONSORED 47508W10 530,995  
 22,171 22,071 100 22,171 JO-ANN STORES INC CL A 47758P10 866,459 53,684 53,684 53,684 JOHN NUVEEN  
 CO CL A 47803510 6,329,289 114,765 114,765 106,775 500 7,490 JOHNSON & JOHNSON COM 47816010  
 7,416,205,464 114,183,302 109,112,565 3,115,922 1,954,815 63,419,946 41,360,424 9,356,263 Page Total  
 10,039,110,193

----- Page 39

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

JOHNSON CTLS INC COM 47836610 172,315,240 1,951,254 1,940,455 7,399 3,400 1,675,030 33,097 241,890  
 JONES APPAREL GROUP COM 48007410 84,627,545 2,421,389 2,416,677 4,312 400 2,114,607 41,250 263,432  
 JONES LANG LASALLE I COM 48020Q10 6,620,059 298,874 298,874 276,474 22,400 JOURNAL REGISTER CO  
 COM 48113810 5,888,999 277,783 259,833 17,950 261,183 16,600 JOY GLOBAL INC COM 48116510 464,550  
 28,500 28,500 28,500 JUNIPER NETWORKS INC COM 48203R10 28,835,021 2,284,867 2,234,853 49,834 180  
 1,905,687 9,780 366,700 KCS ENERGY INC COM 48243420 687,167 220,246 220,246 204,646 15,600  
 KLA-TENCOR CORP COM 48248010 289,289,164 4,350,213 4,331,722 18,151 340 3,704,855 129,358 512,915 K

MART CORP COM 48258410 5,572,716 3,482,948 3,457,118 25,070 760 3,031,314 27,251 424,383 KPMG  
CONSULTING INC COM 48265R10 16,055,465 794,825 791,925 2,800 100 716,387 4,400 74,038 K-SWISS INC  
CL A 48268610 4,150,184 98,861 98,861 97,261 1,600 K2 INC COM 48273210 1,088,155 166,895 166,895 155,695  
11,200 K V PHARMACEUTICAL C CL B CONV 48274010 6,290,335 192,365 192,365 179,865 12,500 K V  
PHARMACEUTICAL C CL A 48274020 731,835 25,149 25,149 25,149 KADANT INC COM 48282T10 3,684,311  
258,005 257,321 557 127 250,007 166 7,832 KAMAN CORP CL A 48354810 5,285,671 311,839 311,819 20  
295,039 16,800 KANA SOFTWARE INC COM NEW 48360030 3,060,432 170,024 170,024 165,104 4,920 KANEB  
SERVICES LLC COM 48417310 253,426 11,339 11,339 11,339 KANSAS CITY LIFE INS COM 48483610  
2,442,886 62,961 62,961 59,561 3,400 KANSAS CITY SOUTH I COM NEW 48517030 10,747,114 674,223  
630,496 3,550 40,177 576,546 40,177 57,500 KATY INDS INC COM 48602610 231,904 37,404 37,404 37,404  
KAYDON CORP COM 48658710 10,033,173 371,599 370,659 940 351,799 19,800 KB HOME COM 48666K10  
53,335,301 1,228,924 1,227,374 1,550 1,129,917 7,600 91,407 KEANE INC COM 48666510 14,404,709 844,851  
842,271 1,080 1,500 805,551 1,500 37,800 KEITHLEY INSTRS INC COM 48758410 5,081,155 231,277 231,277  
225,377 5,900 KELLOGG CO COM 48783610 256,926,316 7,653,450 7,608,686 42,004 2,760 6,540,462 279,596  
833,392 KELLWOOD CO COM 48804410 5,444,992 224,166 224,106 60 207,546 16,620 KELLY SVCS INC CL A  
48815220 10,327,917 365,849 361,926 3,923 342,974 22,875 KEMET CORP COM 48836010 17,676,848 912,589  
911,809 480 300 852,709 3,600 56,280 KENDLE INTERNATIONAL COM 48880L10 1,634,172 87,906 87,906  
81,906 6,000 KENNAMETAL INC COM 48917010 16,076,059 397,627 397,567 60 377,527 20,100 KERR MCGEE  
CORP COM 49238610 295,384,126 4,699,827 4,691,892 6,560 1,375 2,155,456 2,297,646 244,925 KERYX  
BIOPHARMACEUTI COM 49251510 533,984 97,265 97,265 97,265 KEY ENERGY SVCS INC COM 49291410  
10,366,818 967,054 965,904 1,150 904,354 62,700 KEY PRODTN INC COM 49313810 2,307,276 121,756 121,756  
112,756 9,000 KEY3MEDIA GROUP INC COM 49326R10 1,417,263 308,772 308,322 450 296,272 12,500  
KEYCORP NEW COM 49326710 1,042,554,502 39,120,244 39,044,789 45,121 30,334 9,634,255 28,233,492  
1,246,097 KEYNOTE SYS INC COM 49330810 2,193,205 226,337 226,317 20 214,337 12,000 KEYSpan CORP  
COM 49337W10 114,197,023 3,138,143 3,121,875 12,643 3,625 2,717,593 44,216 373,634 KEYSTONE PPTY TR  
COR COM 49359610 1,031,823 73,179 73,179 73,179 KFORCE INC COM 49373210 1,494,571 290,208 290,208  
267,008 23,200 Page Total 2,510,743,412

Page 40

----- of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
Shared None Issuer Class Number Value Prin Amt Defined Other

KILROY RLTY CORP COM 49427F10 10,079,122 357,289 357,289 332,947 24,342 KIMBALL INTL INC CL B  
49427410 5,304,729 325,244 325,244 303,544 21,700 KIMBERLY CLARK CORP COM 49436810 851,541,030  
13,171,555 12,506,932 449,674 214,949 11,046,134 531,054 1,586,739 KIMCO REALTY CORP COM 49446R10  
31,591,044 966,087 964,587 1,500 882,398 3,200 80,489 KINDER MORGAN INC KA COM 49455P10 114,889,375  
2,372,277 2,363,699 5,003 3,575 2,075,062 35,313 260,302 KINDER MORGAN MANAGE SHS 49455U10 817,567  
24,289 24,289 24,289 KINDER MORGAN ENERGY UT LTD PAR 49455010 421,344 12,768 6,700 5,468 600  
10,468 600 1,700 KINDRED HEALTHCARE I COM 49458010 680,886 16,812 16,776 36 16,812 KING  
PHARMACEUTICALS COM 49558210 167,089,706 4,772,628 4,766,466 5,696 466 4,142,167 142,448 488,013  
KIRBY CORP COM 49726610 12,496,824 417,954 417,934 20 406,354 11,600 KNIGHT RIDDER INC COM  
49904010 129,223,268 1,881,253 1,873,208 7,665 380 1,684,559 25,060 171,634 KNIGHT TRADING GROUP  
COM 49906310 4,895,362 685,625 682,670 2,855 100 627,525 3,500 54,600 KNIGHT TRANSN INC COM  
49906410 3,573,378 169,034 169,034 159,134 9,900 KOGER EQUITY INC COM 50022810 6,141,061 343,652  
343,652 318,306 25,346 KOHLS CORP COM 50025510 516,210,681 7,255,245 7,224,579 28,971 1,695 6,212,530  
225,178 813,018 KONINKLIJKE AHOLD N SPON ADR N 50046730 1,366,127 52,222 51,340 882 52,222  
KONINKLIJKE PHILIPS NY REG SH 50047230 18,444,293 610,334 129,608 480,726 599,634 10,700 KOOKMIN  
BK NEW SPONSORED 50049M10 1,614,459 38,330 38,330 38,330 KOPIN CORP COM 50060010 7,664,516  
841,330 695,600 14,130 131,600 668,430 131,600 41,300 KOREA ELECTRIC PWR SPONSORED 50063110  
2,121,649 201,295 201,295 59,712 141,583 KOSAN BIOSCIENCES IN COM 50064W10 1,296,364 168,359  
168,359 166,059 2,300 KORN FERRY INTL COM NEW 50064320 5,593,671 562,178 561,178 1,000 537,578

24,600 KOS PHARMACEUTICALS COM 50064810 1,509,707 54,228 54,228 51,228 3,000 KRAFT FOODS INC  
 CL A 50075N10 19,070,025 493,403 409,022 76,717 7,664 353,439 7,664 132,300 KRAMONT RLTY TR COM SH  
 BEN 50075Q10 2,394,366 176,706 176,706 165,006 11,700 KRISPY KREME DOUGHNU COM 50101410  
 12,340,948 302,104 300,874 1,230 274,434 1,600 26,070 KROGER CO COM 50104410 422,398,230 19,061,292  
 18,995,317 63,275 2,700 16,061,806 571,293 2,415,882 KROLL INC COM 50104910 3,719,893 223,417 223,417  
 214,117 9,300 KRONOS INC COM 50105210 16,383,288 348,729 347,969 760 335,579 13,150 KULICKE &  
 SOFFA INDS COM 50124210 13,109,259 629,950 629,250 700 597,450 32,500 KYOCERA CORP ADR 50155620  
 779,310 11,133 11,133 11,133 LNR PPTY CORP COM 50194010 8,143,148 232,197 232,197 216,597 15,600 LSI  
 INDS INC COM 50216C10 2,645,127 133,795 133,795 124,945 8,850 LSI LOGIC CORP COM 50216110  
 124,426,536 7,319,208 7,294,077 24,591 540 6,410,946 90,611 817,651 LTX CORP COM 50239210 19,592,597  
 720,581 671,196 1,000 48,385 640,096 48,385 32,100 L-3 COMMUNICATIONS H COM 50242410 57,793,568  
 516,014 515,194 720 100 491,432 2,100 22,482 LVMH MOET HENNESSY L SPONSORED 50244120 1,201,008  
 118,326 118,326 118,326 LA JOLLA PHARMACEUTI COM 50345910 2,214,241 302,492 302,492 282,692 19,800  
 LA QUINTA CORP PAIRED CTF 50419U20 18,050,110 2,524,491 2,443,041 81,450 2,438,491 86,000 LA Z BOY  
 INC COM 50533610 21,625,466 787,813 787,773 40 756,453 31,360 LABORATORY CORP AMER COM NEW  
 50540R40 36,512,786 380,897 378,717 2,140 40 345,777 1,840 33,280 Page Total 2,676,966,069

Page 41

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

LABOR READY INC COM NEW 50540120 2,929,625 375,593 375,593 349,053 26,540 LABRANCHE & CO INC  
 COM 50544710 14,344,820 461,991 460,991 800 200 430,793 1,900 29,298 LACLEDE GROUP INC COM  
 50559710 4,224,686 181,317 180,717 600 167,517 13,800 LADISH INC COM NEW 50575420 854,569 76,643  
 76,643 70,943 5,700 LAFARGE COPPEE S A SPON ADR N 50586140 374,572 16,501 16,501 16,501 LAFARGE  
 NORTH AMERIC COM 50586210 20,325,870 470,071 467,991 2,080 448,045 1,000 21,026 LAKELAND  
 BANCORP INC COM 51163710 1,681,196 95,198 95,198 87,953 7,245 LAKES GAMING INC COM 51206P10  
 237,078 34,112 34,112 34,112 LAM RESEARCH CORP COM 51280710 42,674,673 1,455,480 1,451,460 3,520 500  
 1,366,570 5,700 83,210 LAMAR ADVERTISING CO CL A 51281510 17,099,598 420,965 419,945 920 100 381,461  
 2,400 37,104 LANCASTER COLONY COR COM 51384710 24,212,751 653,692 653,592 100 634,255 19,437  
 LANCE INC COM 51460610 3,155,252 220,647 219,927 720 208,827 720 11,100 LANDAUER INC COM  
 51476K10 6,395,675 168,529 126,512 42,017 121,512 42,017 5,000 LANDAMERICA FINL GRO COM 51493610  
 15,931,808 460,058 460,058 448,858 11,200 LANDRYS RESTAURANTS COM 51508L10 5,412,728 235,746  
 235,626 20 100 222,046 100 13,600 LANDS END INC COM 51508610 12,730,426 283,718 283,318 300 100  
 267,822 100 15,796 LANDSTAR SYS INC COM 51509810 14,642,262 157,783 157,783 151,883 5,900  
 LANTRONIX INC COM 51654810 489,087 188,837 188,837 177,837 11,000 LARGE SCALE BIOLOGY COM  
 51705310 299,103 90,913 90,913 90,913 LASALLE HOTEL PPTYS COM SH BEN 51794210 2,630,637 162,385  
 162,305 80 150,676 11,709 LATTICE SEMICONDUCTO COM 51841510 18,817,490 1,073,445 1,067,975 1,870  
 3,600 1,005,009 7,000 61,436 LAUDER ESTEE COS INC CL A 51843910 23,927,406 700,451 686,461 12,110  
 1,880 608,397 5,780 86,274 LAWSON PRODS INC COM 52077610 3,262,856 113,215 113,215 107,015 6,200  
 LEAP WIRELESS INTL I COM 52186310 2,987,971 354,866 353,402 1,349 115 337,851 115 16,900 LEAR CORP  
 COM 52186510 124,464,384 2,614,798 2,597,116 13,622 4,060 2,545,950 15,260 53,588 LEARNING TREE INTL I  
 COM 52201510 4,522,931 186,898 186,878 20 179,298 7,600 LECROY CORP COM 52324W10 1,325,663 75,151  
 75,151 70,751 4,400 LEE ENTERPRISES INC COM 52376810 24,576,876 666,040 665,740 300 627,940 38,100  
 LEGATO SYS INC COM 52465110 11,060,946 1,227,630 1,225,630 1,700 300 1,169,430 300 57,900 LEGGETT &  
 PLATT INC COM 52466010 100,925,608 4,069,581 3,903,646 158,005 7,930 3,576,561 55,268 437,752 LEGG  
 MASON INC COM 52490110 42,572,867 802,051 789,416 6,695 5,940 752,177 8,890 40,984 LEHMAN BROS  
 HLDGS IN COM 52490810 335,755,350 5,194,235 5,155,786 36,858 1,591 4,501,730 78,209 610,511 LENNAR  
 CORP COM 52605710 51,188,965 970,223 962,520 5,603 2,100 920,713 8,900 40,610 LENNOX INTL INC COM  
 52610710 5,551,434 419,927 419,727 200 390,927 29,000 LEUCADIA NATL CORP COM 52728810 17,937,955  
 501,761 501,661 100 475,469 1,400 24,892 LEVEL 3 COMMUNICATIO COM 52729N10 11,941,920 3,354,472

3,334,333 17,319 2,820 2,836,247 14,720 503,505 LEXAR MEDIA INC COM 52886P10 825,597 305,777 305,777  
 303,377 2,400 LEXENT INC COM 52886Q10 518,246 161,952 161,952 161,952 LEXICON GENETICS INC COM  
 52887210 3,050,582 322,813 321,113 1,700 302,913 19,900 LEXINGTON CORP PPTYS COM 52904310 2,990,225  
 187,123 187,123 174,323 12,800 LEXMARK INTL NEW CL A 52977110 153,836,671 2,690,393 2,670,585 19,708  
 100 2,310,066 87,693 292,634 Page Total 1,132,688,359

----- Page 42

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

LIBBEY INC COM 52989810 7,099,274 184,301 184,001 300 173,601 10,700 LIBERATE TECHNOLOGIE COM  
 53012910 5,912,628 993,719 992,219 1,400 100 927,219 100 66,400 LIBERTY CORP S C COM 53037010  
 9,817,899 246,557 245,457 1,100 234,757 11,800 LIBERTY LIVEWIRE COR CL A 53070910 257,990 44,635  
 44,635 43,935 700 LIBERTY MEDIA CORP N COM SER A 53071810 329,534,317 26,070,753 22,957,789  
 3,038,108 74,856 21,978,589 187,856 3,871,588 LIBERTY PPTY TR SH BEN INT 53117210 30,690,873 951,655  
 883,270 68,385 881,715 2,800 67,140 LIFEPOINT HOSPITALS COM 53219L10 19,587,136 529,955 529,347 593  
 15 504,140 15 25,800 LIGAND PHARMACEUTICA CL B 53220K20 7,308,685 370,623 369,973 650 345,723  
 24,900 LIGHTBRIDGE INC COM 53222610 2,764,555 237,709 237,709 221,009 16,700 LIGHTPATH  
 TECHNOLOGI CL A 53225710 263,041 169,704 168,494 1,210 159,104 10,600 LILLY ELI & CO COM 53245710  
 1,773,720,201 23,277,168 23,088,706 153,173 35,289 19,373,712 955,000 2,933,038 LIMITED INC COM 53271610  
 186,716,564 10,431,093 10,398,638 31,615 840 8,909,979 143,620 1,371,694 LINCARE HLDGS INC COM  
 53279110 33,278,436 1,227,081 1,225,161 1,520 400 1,163,799 4,300 58,982 LINCOLN ELEC HLDGS I COM  
 53390010 9,253,880 323,902 323,822 80 291,602 32,300 LINCOLN NATL CORP IN COM 53418710 212,691,257  
 4,192,613 4,169,758 17,534 5,321 3,550,692 68,985 570,283 LINDSAY MFG CO COM 53555510 2,265,037 93,020  
 93,020 85,220 7,800 LINEAR TECHNOLOGY CO COM 53567810 350,422,274 7,924,520 6,960,380 772,697  
 191,443 6,646,704 407,517 865,199 LINENS N THINGS INC COM 53567910 22,803,192 746,911 686,121 48,740  
 12,050 710,561 12,050 24,300 LIONBRIDGE TECHNOLOG COM 53625210 236,587 102,864 6,621 96,243 6,621  
 96,243 LIQUI BOX CORP COM 53631410 1,647,817 24,742 24,742 22,842 1,900 LITHIA MTRS INC CL A  
 53679710 5,583,953 226,071 98,543 127,528 97,243 127,528 1,300 LITTELFUSE INC COM 53700810 4,794,778  
 193,572 183,732 440 9,400 170,567 9,400 13,605 LIZ CLAIBORNE INC COM 53932010 90,238,372 3,181,889  
 3,173,929 5,960 2,000 2,781,124 27,464 371,901 LLOYDS TSB GROUP PLC SPONSORED 53943910 16,429,227  
 395,885 99,961 295,924 389,385 6,500 LOCAL FINL CORP COM 53955310 3,073,156 195,245 195,245 183,445  
 11,800 LOCKHEED MARTIN CORP COM 53983010 4,762,224,090 82,706,219 82,683,303 20,800 2,116 7,984,863  
 134,024 74,580,725 LODGENET ENTMT CORP COM 54021110 1,670,635 97,698 97,698 89,698 8,000 LOEWS  
 CORP COM 54042410 190,826,048 3,257,529 3,247,299 9,030 1,200 3,111,017 37,252 109,260 LONE STAR  
 STEAKHOUSE COM 54230710 6,059,290 290,057 290,057 274,857 15,200 LONE STAR TECHNOLOGI COM  
 54231210 5,416,462 237,460 237,160 200 100 222,260 100 15,100 LONGS DRUG STORES CO COM 54316210  
 13,886,171 498,248 494,788 3,460 467,501 30,747 LONGVIEW FIBRE CO COM 54321310 7,115,569 690,832  
 674,482 1,350 15,000 637,745 15,000 38,087 LOUDCLOUD INC COM 54573510 580,038 253,292 253,292 246,392  
 6,900 LOUISIANA PAC CORP COM 54634710 28,655,888 2,668,146 2,659,359 4,585 4,202 2,471,898 21,502  
 174,746 LOWES COS INC COM 54866110 3,135,141,259 72,088,785 16,798,583 55,191,377 98,825 14,029,805  
 55,801,403 2,245,935 LUBRIZOL CORP COM 54927110 25,686,222 738,322 735,762 1,160 1,400 673,420 11,100  
 53,802 LUBYS INC COM 54928210 1,429,611 210,237 207,637 2,600 189,637 20,600 LUCENT TECHNOLOGIES  
 COM 54946310 362,914,443 76,726,098 76,181,001 443,391 101,706 65,470,549 1,083,333 10,120,417 LUFKIN  
 INDS INC COM 54976410 1,315,116 48,708 48,708 47,608 1,100 LUMINEX CORP DEL COM 55027E10  
 1,932,745 153,881 153,881 143,981 9,900 LUXOTTICA GROUP S P SPONSORED 55068R20 332,115 17,137  
 15,805 1,332 17,137 Page Total 11,671,576,831

----- Page 43

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other



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 LYDALL INC DEL COM 55081910 1,822,640 128,536 128,536 117,726 10,810 LYNCH INTERACTIVE CO COM  
 55114610 883,916 20,089 20,089 20,089 LYONDELL CHEMICAL CO COM 55207810 19,185,563 1,155,061  
 1,148,941 5,820 300 1,053,099 4,400 97,562 M & T BK CORP COM 55261F10 76,236,088 948,564 912,285 6,068  
 30,211 857,695 33,311 57,558 MAF BANCORP INC COM 55261R10 11,946,542 338,909 338,469 440 326,969 440  
 11,500 MBIA INC COM 55262C10 182,328,365 3,333,852 3,306,026 19,276 8,550 2,730,010 154,776 446,766  
 MBNA CORP COM 55262L10 695,985,043 18,044,725 17,913,468 106,501 24,756 15,361,062 272,471 2,400,524  
 MB FINANCIAL INC NEW COM 55264U10 4,127,409 137,810 133,710 4,100 129,110 8,700 M D C HLDGS INC  
 COM 55267610 8,688,513 201,123 201,112 11 189,671 11,452 MDU RES GROUP INC COM 55269010 27,611,204  
 890,684 745,649 117,360 27,675 815,441 30,275 44,968 MCSI INC COM 55270M10 2,088,108 175,324 175,324  
 167,624 7,700 MEMC ELECTR MATLS IN COM 55271510 2,286,438 387,532 387,432 100 359,032 28,500 MGIC  
 INVT CORP WIS COM 55284810 173,458,485 2,534,831 2,524,541 6,290 4,000 2,138,317 100,400 294,414 MGI  
 PHARMA INC COM 55288010 2,876,596 209,055 208,955 100 197,655 100 11,300 MGM MIRAGE COM  
 55295310 50,906,265 1,405,086 1,401,906 3,080 100 1,304,994 18,200 81,892 MIM CORP COM 55304410 237,600  
 14,400 14,400 14,400 M/I SCHOTTENSTEIN HO COM 55305B10 3,241,456 57,219 57,219 53,519 3,700 MKS  
 INSTRUMENT INC COM 55306N10 6,799,071 198,571 197,971 600 185,671 12,900 MMO2 PLC ADR 55309W10  
 379,391 38,753 38,588 165 37,853 900 MPS GROUP INC COM 55340910 14,595,078 1,668,009 1,659,409 8,300  
 300 1,602,409 300 65,300 MRO SOFTWARE INC COM 55347W10 1,994,679 160,344 160,344 150,744 9,600  
 MRV COMMUNICATIONS I COM 55347710 2,293,311 813,231 813,131 100 765,731 100 47,400 MSC INDL  
 DIRECT INC CL A 55353010 8,439,634 368,543 366,323 2,220 344,043 24,500 MSC SOFTWARE CORP COM  
 55353110 6,073,863 264,081 264,081 246,081 18,000 MTR GAMING GROUP INC COM 55376910 2,942,423  
 190,695 190,695 180,195 10,500 MTS SYS CORP COM 55377710 2,428,797 221,808 221,808 209,008 12,800  
 MACDERMID INC COM 55427310 4,698,703 216,930 216,730 200 204,130 12,800 MACERICH CO COM  
 55438210 12,544,269 416,062 415,962 100 386,560 29,502 MACK CALI RLTY CORP COM 55448910 17,987,891  
 518,682 514,792 3,890 471,700 1,600 45,382 MACROCHEM CORP DEL COM 55590310 540,193 171,490 171,490  
 167,390 4,100 MACROVISION CORP COM 55590410 14,644,548 549,514 549,264 210 40 520,982 1,940 26,592  
 MACROMEDIA INC COM 55610010 16,589,412 812,410 810,330 1,820 260 774,110 260 38,040 MADDEN  
 STEVEN LTD COM 55626910 1,404,200 80,240 80,240 74,540 5,700 MADISON GAS & ELEC C COM 55749710  
 6,990,893 245,985 242,734 2,801 450 228,135 450 17,400 MAGELLAN HEALTH SVCS COM 55907910 1,465,851  
 257,167 257,167 242,767 14,400 MAGMA DESIGN AUTOMAT COM 55918110 418,390 21,500 21,500 21,500  
 MAGNA ENTMT CORP CL A 55921110 1,685,990 208,147 208,147 194,447 13,700 MAGNETEK INC COM  
 55942410 2,348,880 200,759 200,759 188,059 12,700 MAGNUM HUNTER RES IN COM PAR \$0 55972F20  
 4,335,744 555,153 469,248 85,905 537,153 18,000 MAGYAR TAVKOZLESI RT SPONSORED 55977610 883,894  
 50,595 50,595 9,853 33,886 6,856 MAIL-WELL INC COM 56032120 1,999,866 318,450 318,450 289,150 29,300  
 Page Total 1,398,395,202

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of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- MAIN

STR BKS INC NEW COM 56034R10 1,614,206 86,091 86,091 80,191 5,900 MANAGEMENT NETWORK G COM  
 56169310 527,391 96,064 96,064 96,064 MANDALAY RESORT GROU COM 56256710 26,690,487 869,397  
 867,877 1,320 200 824,005 2,400 42,992 MANHATTAN ASSOCS INC COM 56275010 7,180,592 188,467 188,067  
 400 179,467 9,000 MANITOWOC INC COM 56357110 12,032,924 304,631 304,271 260 100 288,031 100 16,500  
 MANOR CARE INC NEW COM 56405510 47,815,374 2,052,162 2,048,037 2,875 1,250 1,816,214 22,202 213,746  
 MANPOWER INC COM 56418H10 46,441,032 1,194,471 1,191,461 2,810 200 1,088,189 3,450 101,832  
 MANUFACTURED HOME CM COM 56468210 6,904,953 209,241 209,241 194,599 14,642 MAPICS INC COM  
 56491010 381,129 50,017 50,017 50,017 MANUFACTURERS SVCS L COM 56500510 717,153 136,341 134,441  
 1,900 136,341 MANUGISTICS GROUP IN COM 56501110 7,858,651 365,859 359,853 5,946 60 331,689 2,060  
 32,110 MAPINFO CORP COM 56510510 1,539,260 153,926 153,926 144,326 9,600 MARATHON OIL CORP  
 COM 56584910 241,868,304 8,398,205 8,376,028 16,747 5,430 7,341,748 168,284 883,273 MARCUS CORP COM

56633010 2,963,275 183,826 183,826 170,341 13,485 MARKEL CORP COM 57053510 11,505,844 56,537 55,937  
 600 51,167 300 5,070 MARSH & MCLENNAN COS COM 57174810 787,892,283 6,988,578 6,405,670 455,482  
 127,426 5,770,143 363,416 850,984 MARSHALL & ILSLEY CO COM 57183410 125,327,148 2,013,611 2,011,061  
 2,250 300 1,790,883 22,200 200,528 MARRIOTT INTL INC NE CL A 57190320 217,038,063 4,828,433 4,794,493  
 33,680 260 4,175,450 68,558 581,325 MARTEK BIOSCIENCES C COM 57290110 4,625,555 146,941 146,941  
 137,441 9,500 MARTHA STEWART LIVIN CL A 57308310 1,511,368 84,434 84,234 100 100 78,434 100 5,900  
 MARTIN MARIETTA MATL COM 57328410 54,265,070 1,285,293 1,284,493 700 100 582,812 670,413 32,068  
 MASCO CORP COM 57459910 274,108,068 9,985,722 9,937,298 27,140 21,284 8,510,268 143,827 1,324,571  
 MASISA S A SPONSORED 57479910 243,542 20,995 20,995 1,324 14,355 5,316 MASSEY ENERGY CORP COM  
 57620610 9,036,294 534,692 533,477 1,215 483,211 2,850 48,631 MASTEC INC COM 57632310 1,774,992  
 220,496 220,296 200 206,796 13,700 MATERIAL SCIENCES CO COM 57667410 394,675 37,768 37,768 37,768  
 MATRIXONE INC COM 57685P30 4,766,384 534,348 298,873 235,357 118 515,530 118 18,700 MATSUSHITA  
 ELEC INDL ADR 57687920 6,386,654 517,138 186,566 330,572 510,088 7,050 MATTTEL INC COM 57708110  
 203,435,786 9,761,794 9,704,052 55,120 2,622 8,139,323 313,485 1,301,986 MATTHEWS INTL CORP CL A  
 57712810 6,957,318 277,184 277,184 257,384 19,800 MATTSON TECHNOLOGY I COM 57722310 2,015,818  
 287,974 287,974 268,574 19,400 MAUI LD & PINEAPPLE COM 57734510 380,439 18,558 18,558 18,558 MAXIM  
 INTEGRATED PRO COM 57772K10 398,197,308 7,147,681 7,109,318 31,632 6,731 6,057,681 229,327 855,957  
 MAXIM PHARMACEUTICAL COM 57772M10 1,276,017 239,853 239,853 225,253 14,600 MAXTOR CORP  
 COM NEW 57772920 9,636,320 1,386,521 1,377,691 8,488 342 1,261,091 7,442 117,988 MAXWELL  
 TECHNOLOGIES COM 57776710 801,055 86,135 86,135 79,935 6,200 MAXYGEN INC COM 57777610  
 3,578,403 285,815 285,477 307 31 267,784 31 18,000 MAY DEPT STORES CO COM 57777810 266,141,783  
 7,636,780 7,367,208 176,065 93,507 6,570,914 178,830 882,636 MAVERICK TUBE CORP COM 57791410  
 5,981,018 366,484 366,184 200 100 344,984 100 21,400 MAXIMUS INC COM 57793310 6,546,411 213,030  
 212,930 100 204,530 8,500 MAYTAG CORP COM 57859210 198,289,737 4,481,124 1,666,763 2,809,121 5,240  
 1,380,839 2,857,770 241,615 Page Total 3,006,648,084

----- Page 45

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

MCAFFEE COM CORP CL A 57906210 1,281,860 77,830 77,830 77,830 MCCLATCHY CO CL A 57948910  
 10,806,942 182,027 179,747 2,180 100 164,413 1,000 16,614 MCCORMICK & CO INC COM NON VT 57978020  
 40,618,132 794,409 784,414 9,695 300 746,155 2,900 45,354 MCDATA CORP CL A 58003120 11,500,961 968,910  
 963,185 4,102 1,623 931,144 2,267 35,499 MCDERMOTT INTL INC COM 58003710 21,704,674 1,395,799  
 1,395,599 200 1,320,689 10,300 64,810 MCDONALDS CORP COM 58013510 872,200,565 31,430,651 30,320,916  
 820,690 289,045 26,846,027 791,880 3,773,817 MCG CAPITAL CORP COM 58047P10 386,060 19,800 19,800  
 19,800 MCGRATH RENTCORP COM 58058910 2,080,575 67,661 67,661 62,161 5,500 MCGRAW HILL COS  
 INC COM 58064510 326,583,689 4,785,109 4,619,679 71,610 93,820 3,940,197 241,532 600,300 MCKESSON  
 CORP COM 58155Q10 254,233,618 6,792,242 6,777,527 14,315 400 5,779,694 148,236 859,912 MCMORAN  
 EXPLORATION COM 58241110 426,713 129,307 129,245 62 119,307 10,000 MEADWESTVACO CORP COM  
 58333410 656,419,625 19,801,497 19,784,309 11,184 6,004 4,444,104 14,806,170 548,381 MEASUREMENT  
 SPECIALT COM 58342110 633,096 91,093 91,093 89,793 1,300 MECHANICAL TECHNOLOG COM 58353810  
 647,335 186,552 186,552 182,152 4,400 MEDAREX INC COM 58391610 7,489,614 464,357 463,717 540 100  
 416,557 2,900 44,900 MED-DESIGN CORP COM 58392610 989,906 70,456 70,456 65,956 4,500 MEDALLION  
 FINL CORP COM 58392810 1,217,403 156,680 156,080 600 154,480 2,200 MEDCATH CORP COM 58404W10  
 200,790 11,500 11,500 11,500 MEDFORD BANCORP INC COM 58413110 1,397,412 55,365 51,765 3,600 54,165  
 1,200 MEDIA GEN INC CL A 58440410 13,191,299 207,737 207,637 100 193,037 100 14,600 MEDIACOM  
 COMMUNICATI CL A 58446K10 3,456,323 246,704 246,504 200 232,304 14,400 MEDICINES CO COM  
 58468810 3,153,228 221,124 221,124 208,824 12,300 MEDICIS PHARMACEUTIC CL A NEW 58469030  
 17,024,181 306,742 305,782 960 277,222 1,200 28,320 MEDIMMUNE INC COM 58469910 209,568,921 5,328,475  
 5,268,907 41,690 17,878 4,409,563 221,812 693,600 MEDQUIST INC COM 58494910 7,365,240 245,508 245,373

135 236,708 8,800 MEDIS TECHNOLOGIES L COM 58500P10 1,041,331 84,730 84,730 82,811 1,919  
 MEDTRONIC INC COM 58505510 1,248,240,821 27,609,839 26,506,063 899,932 203,844 22,612,034 1,201,395  
 3,778,385 MEEMIC HLDGS INC COM 58513510 305,083 10,742 10,742 10,742 MELLON FINL CORP COM  
 58551A10 436,137,774 11,301,834 10,923,365 302,684 75,785 9,573,143 388,915 1,333,351 MEMBERWORKS  
 INC COM 58600210 1,842,702 97,343 97,343 90,443 6,900 MENS WEARHOUSE INC COM 58711810 7,775,666  
 333,005 331,405 1,500 100 300,205 100 32,700 MENTOR CORP MINN COM 58718810 7,332,177 203,220 203,180  
 40 188,120 15,100 MENTOR GRAPHICS CORP COM 58720010 25,317,242 1,197,599 1,194,109 3,090 400  
 1,152,113 2,900 42,586 MERCANTILE BANKSHARE COM 58740510 30,252,756 699,324 687,554 7,870 3,900  
 644,194 7,100 48,030 MERCK & CO INC COM 58933110 3,272,482,315 56,833,663 53,235,955 1,983,179,614,529  
 46,508,815 3,367,075 6,922,928 MERCURY COMPUTER SYS COM 58937810 9,326,343 291,813 291,373 440  
 279,603 12,210 MERCURY GENL CORP NE COM 58940010 12,586,294 270,673 261,193 880 8,600 243,719  
 9,500 17,454 MERCURY INTERACTIVE COM 58940510 66,630,861 1,769,744 1,732,584 31,360 5,800 1,509,345  
 61,135 197,464 MEREDITH CORP COM 58943310 39,903,711 938,690 935,606 880 2,204 840,259 12,603 85,828  
 MERIDIAN MED TECHNOL COM 58965810 531,047 14,682 14,682 14,682 MERIDIAN RESOURCE CO COM  
 58977Q10 1,479,961 302,033 302,033 290,833 11,200 Page Total 7,625,764,246

----- Page 46

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 MERISTAR HOSPITALITY COM 58984Y10 16,495,718 903,875 788,555 115,320 869,942 33,933 MERIDIAN  
 GOLD INC COM 58997510 1,109,144 76,440 76,440 76,440 MERITAGE CORP COM 59001A10 1,884,027 29,484  
 29,484 28,684 800 MERIX CORP COM 59004910 2,295,431 122,816 122,316 500 110,866 11,950 MERRILL  
 LYNCH & CO I COM 59018810 5,593,066,161 100,994,333 18,478,063 82,494,474 21,796 15,811,894 82,632,599  
 2,537,243 MESA AIR GROUP INC COM 59047910 4,132,632 368,985 368,985 348,885 20,100 MESABA HLDGS  
 INC COM 59066B10 916,087 103,047 103,047 95,647 7,400 MESTEK INC COM 59082910 852,272 38,133 29,133  
 9,000 29,133 9,000 METASOLV INC COM 59139P10 5,984,060 794,696 794,596 100 777,696 100 16,900  
 METHODE ELECTRS INC CL A 59152020 4,877,598 391,775 389,975 1,800 369,275 22,500 METLIFE INC COM  
 59156R10 430,963,155 13,681,370 13,650,598 28,893 1,879 12,018,938 223,320 1,435,140 METRIS COS INC COM  
 59159810 14,815,440 740,772 740,192 480 100 717,706 1,700 21,366 METRO GOLDWYN MAYER COM  
 59161010 8,092,261 486,899 476,699 100 10,100 448,949 12,000 25,950 METRO ONE TELECOMMUN COM  
 59163F10 8,671,981 342,090 341,490 600 330,740 11,350 METROMEDIA FIBER NET CL A 59168910 345,508  
 3,455,080 3,424,520 30,300 260 3,158,420 30,560 266,100 METROMEDIA INTL GROU COM 59169510 215,697  
 695,797 695,797 642,297 53,500 METTLER TOLEDO INTER COM 59268810 13,566,639 299,749 297,809 1,240  
 700 277,617 1,900 20,232 MICHAELS STORES INC COM 59408710 26,258,904 694,680 693,860 820 650,360  
 44,320 MICREL INC COM 59479310 21,081,851 835,918 832,578 3,040 300 789,308 2,900 43,710 MICRO  
 GENERAL CORP COM NEW 59483830 1,076,329 77,882 77,882 77,782 100 MICROS SYS INC COM 59490110  
 6,825,053 268,175 268,135 40 255,575 12,600 MICROSOFT CORP COM 59491810 7,491,770,138 124,221,027  
 121,294,837 2,106,016 820,174 103,991,823 4,704,733 15,454,205 MICROVISION INC WASH COM 59496010  
 1,095,120 95,895 95,895 87,595 8,300 MICROSTRATEGY INC CL A 59497210 803,071 263,302 263,302 245,202  
 18,100 MICROCHIP TECHNOLOGY COM 59501710 70,113,730 1,676,159 1,664,967 10,792 400 1,583,765 5,500  
 86,894 MICROFINANCIAL INC COM 59507210 555,784 65,004 65,004 65,004 MICROMUSE INC COM  
 59509410 6,473,447 738,978 729,988 2,530 6,460 683,218 9,260 46,500 MICRON TECHNOLOGY IN COM  
 59511210 424,850,596 12,913,392 12,877,002 34,010 2,380 11,015,976 175,515 1,713,710 MICROSEMI CORP  
 COM 59513710 7,269,972 445,464 445,464 427,664 17,800 MICROTUNE INC DEL COM 59514P10 4,257,356  
 296,267 296,267 282,067 14,200 MID-AMER APT CMNTYS COM 59522J10 5,186,172 198,324 198,324 184,753  
 13,571 MID ATLANTIC MED SVC COM 59523C10 27,400,128 961,408 961,388 20 932,508 28,900  
 MID-ATLANTIC RLTY TR SH BEN INT 59523210 2,336,126 152,688 152,688 143,122 9,566 MID-STATE  
 BANCSHARES COM 59544010 5,378,927 304,066 304,066 287,866 16,200 MIDAS GROUP INC COM 59562610  
 2,241,515 157,189 153,049 4,140 147,589 9,600 MIDDLESEX WATER CO COM 59668010 1,461,076 62,761  
 62,761 60,761 2,000 MIDLAND CO COM 59748610 1,679,973 39,436 39,436 37,136 2,300 MIDWEST EXPRESS

HLDG COM 59791110 2,895,947 158,335 157,935 400 147,635 10,700 MIDWAY GAMES INC COM 59814810  
 4,032,871 299,619 297,989 1,630 280,419 19,200 MIDWEST BANC HOLDING COM 59825110 1,146,351 51,754  
 51,754 50,554 1,200 MILACRON INC COM 59870910 2,820,684 193,330 193,058 260 12 173,718 12 19,600 Page  
 Total 14,227,294,932

----- Page 47

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

MILLENNIUM PHARMACEU COM 59990210 81,060,573 3,633,374 3,623,119 9,499 756 3,235,653 11,298  
 382,523 MILLENNIUM CHEMICALS COM 59990310 9,205,763 624,967 624,867 100 581,927 43,040  
 MILLENNIUM CELL INC COM 60038B10 574,562 144,726 144,726 142,026 2,700 MILLER HERMAN INC  
 COM 60054410 19,743,725 830,266 827,996 1,970 300 753,986 3,200 73,080 MILLIPORE CORP COM 60107310  
 46,077,906 1,041,544 1,039,504 1,440 600 891,318 44,906 105,320 MILLS CORP COM 60114810 11,111,499  
 397,407 367,617 29,790 378,510 18,897 MINE SAFETY APPLIANC COM 60272010 3,327,418 88,613 88,613  
 83,413 5,200 MINERALS TECHNOLOGIE COM 60315810 48,026,368 915,311 915,311 276,896 619,015 19,400  
 MINNESOTA MNG & MFG COM 60405910 73,726,470 641,044 347,053 293,991 347,053 293,991 MIPS  
 TECHNOLOGIES IN CL A 60456710 2,639,803 358,669 358,549 20 100 333,969 100 24,600 MIPS  
 TECHNOLOGIES IN CL B 60456720 1,120,454 167,232 167,172 60 167,232 MIRANT CORP COM 60467510  
 128,663,681 8,904,061 8,814,589 57,491 31,981 7,710,598 134,712 1,049,951 MISSION WEST PPTYS I COM  
 60520310 1,834,052 140,004 140,004 129,604 10,400 MISSISSIPPI VY BANCS COM 60572010 2,251,079 55,997  
 55,997 51,997 4,000 MITSUBISHI TOKYO FIN SPONSORED 60681610 12,178,346 1,980,219 497,302 1,482,917  
 1,946,469 33,750 MOBILE MINI INC COM 60740F10 3,888,470 120,835 120,835 112,535 8,300 MOBILE  
 TELESYSTEMS O SPONSORED 60740910 465,701 12,738 12,738 8,397 2,841 1,500 MOCON INC COM  
 60749410 816,000 80,000 80,000 80,000 MODINE MFG CO COM 60782810 10,206,781 378,169 377,649 420 100  
 351,223 100 26,846 MOHAWK INDS INC COM 60819010 50,025,706 832,513 831,255 1,058 200 786,952 2,200  
 43,361 MOLDFLOW CORP COM 60850710 2,442,555 180,930 173,630 7,300 180,930 MOLECULAR DEVICES  
 CO COM 60851C10 2,534,097 139,466 139,466 129,266 10,200 MOLEX INC COM 60855410 131,477,411  
 3,792,253 3,782,760 8,317 1,176 3,377,246 51,572 363,435 MOLEX INC CL A 60855420 1,270,647 41,538 34,219  
 5,569 1,750 18,341 1,750 21,447 MONACO COACH CORP COM 60886R10 6,029,316 248,120 248,110 10 230,420  
 17,700 MONDAVI ROBERT CORP CL A 60920010 3,050,874 84,888 84,888 78,908 5,980 MONOLITHIC SYS  
 TECHN COM 60984210 200,100 17,400 17,400 17,400 MONSANTO CO NEW COM 61166W10 9,036,793  
 286,065 285,865 200 260,443 1,500 24,122 MONY GROUP INC COM 61533710 19,001,001 471,255 469,122 2,133  
 437,301 1,800 32,154 MOODYS CORP COM 61536910 139,584,724 3,396,222 3,385,199 8,753 2,270 2,814,992  
 122,980 455,850 MOOG INC CL A 61539420 6,130,112 191,566 191,566 185,116 6,450 MORGAN STANLEY  
 DEAN COM NEW 61744644 6,227,999,712 108,672,129 23,755,023 84,836,600 80,506 22,206,629 83,653,938  
 2,795,166 MOTOROLA INC COM 62007610 721,472,762 50,807,941 48,935,815 1,233,403 638,723 43,411,799  
 1,359,751 6,003,426 MOVADO GROUP INC COM 62458010 2,128,491 96,970 96,970 94,570 2,400 MOVIE  
 GALLERY INC COM 62458110 9,603,215 559,302 559,302 557,952 1,350 MUELLER INDS INC COM 62475610  
 20,645,744 590,047 589,647 300 100 571,447 100 18,500 MULTEX COM INC COM 62536710 1,198,560 264,583  
 264,383 200 247,883 16,700 MULTIMEDIA GAMES INC COM 62545310 694,627 19,650 19,650 19,650  
 MURPHY OIL CORP COM 62671710 39,740,928 413,968 397,635 7,730 8,603 380,171 10,103 23,694 MUTUAL  
 RISK MGMT LTD COM 62835110 220,112 258,956 258,916 40 258,956 MYERS INDS INC COM 62846410  
 3,517,758 242,604 242,604 230,787 11,817 Page Total 7,854,923,896

----- Page 48

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

MYKROLIS CORP COM 62852P10 3,490,370 228,278 226,516 1,356 406 206,811 1,602 19,865 MYLAN LABS  
 INC COM 62853010 70,108,908 2,379,800 2,372,670 6,280 850 2,200,119 14,200 165,481 MYRIAD GENETICS

INC COM 62855J10 5,145,024 153,537 153,037 500 137,711 900 14,926 NBC CAP CORP COM 62872910  
 1,288,819 43,018 43,018 38,918 4,100 NBT BANCORP INC COM 62877810 3,673,532 249,222 248,592 630  
 231,422 17,800 NBTY INC COM 62878210 20,514,496 1,202,491 1,202,491 1,175,891 26,600 NCI BUILDING  
 SYS INC COM 62885210 5,591,115 248,494 247,394 1,100 234,994 13,500 NCO GROUP INC COM 62885810  
 7,752,229 279,259 279,039 220 265,609 13,650 NCR CORP NEW COM 62886E10 85,817,298 1,917,705 1,909,724  
 7,633 348 1,724,179 28,489 165,037 NS GROUP INC COM 62891610 1,531,901 168,156 168,156 157,956 10,200  
 NEC CORP ADR 62905020 1,014,274 121,470 121,470 121,470 NL INDS INC COM NEW 62915640 3,053,055  
 183,919 183,819 100 177,919 6,000 NMS COMMUNICATIONS C COM 62924810 1,547,283 363,212 342,987  
 20,225 340,412 22,800 NN INC COM 62933710 1,105,324 100,484 100,484 100,484 NPS PHARMACEUTICALS  
 COM 62936P10 8,373,314 256,614 256,214 400 239,114 17,500 NRG ENERGY INC COM 62937710 4,145,540  
 343,743 333,548 9,995 200 309,145 2,300 32,298 NTL INC COM 62940710 334,431 1,216,116 1,208,418 7,498 200  
 1,090,480 15,200 110,436 NTT DOCOMO INC SPONS ADR 62942M20 13,573,159 198,438 50,105 148,333  
 194,928 3,510 NUI CORP COM 62943110 3,552,515 142,786 142,786 133,286 9,500 NVR INC COM 62944T10  
 45,595,744 144,519 143,699 820 140,399 4,120 NYMAGIC INC COM 62948410 605,894 31,906 31,906 31,906  
 NABI BIOPHARMACEUTIC COM 62951910 2,130,103 345,796 345,796 323,296 22,500 NABORS INDS INC  
 COM 62956810 157,902,741 3,737,343 3,546,725 155,333 35,285 3,347,752 86,016 301,075 NACCO INDS INC CL  
 A 62957910 6,991,208 105,464 87,832 17,132 500 100,924 500 4,040 NANOGEN INC COM 63007510 472,521  
 112,505 112,405 100 109,705 2,800 NANOMETRICS INC COM 63007710 3,374,040 182,974 133,209 49,765  
 178,474 4,500 NANOPHASE TECHNOLOGIE COM 63007910 838,985 100,961 100,961 100,961 NAPRO  
 BIOTHERAPUTICS COM 63079510 1,925,096 220,011 220,011 205,411 14,600 NASH FINCH CO COM  
 63115810 9,799,072 359,599 359,599 352,899 6,700 NASSDA CORP COM 63172M10 231,040 15,200 15,200  
 15,200 NATCO GROUP INC CL A 63227W20 820,115 101,374 101,374 101,374 NATIONAL AUSTRALIA B  
 SPONSORED 63252540 2,080,355 22,761 22,761 22,761 NATIONAL BK GREECE S SPONSORED 63364340  
 470,568 109,946 109,946 109,946 NATIONAL BEVERAGE CO COM 63501710 530,709 39,903 39,903 39,903  
 NATIONAL CITY CORP COM 63540510 438,652,057 14,260,470 13,882,185 52,481 325,804 11,957,989 505,901  
 1,788,063 NATIONAL COMMERCE FI COM 63545P10 62,968,918 2,265,069 2,261,379 2,900 790 2,014,515  
 8,490 238,664 NATIONAL HEALTHCARE COM 63590610 1,011,197 61,471 61,471 61,471 NATIONAL FUEL  
 GAS CO COM 63618010 25,933,139 1,065,016 1,052,456 11,760 800 986,552 4,000 74,464 NATIONAL GOLF  
 PPTY COM 63623G10 1,479,319 199,908 199,908 193,708 6,200 NATIONAL GRID GROUP SPONSORED  
 63627410 572,380 17,504 17,475 29 17,504 NATIONAL HEALTH INVS COM 63633D10 4,790,187 328,095  
 328,095 312,695 15,400 Page Total 1,010,787,975

Page 49

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

NATIONAL INSTRS CORP COM 63651810 17,818,414 426,074 425,574 400 100 406,976 1,200 17,898  
 NATIONAL-OILWELL INC COM 63707110 20,516,717 809,977 771,131 31,396 7,450 745,479 10,750 53,748  
 NATIONAL PENN BANCSH COM 63713810 4,383,066 178,391 178,391 164,573 13,818 NATIONAL PRESTO  
 INDS COM 63721510 1,576,105 54,802 54,702 100 51,702 3,100 NATIONAL PROCESSING COM 63722910  
 2,733,248 95,635 95,635 91,735 3,900 NATIONAL SEMICONDUCT COM 63764010 123,240,546 3,658,075  
 3,645,630 11,325 1,120 3,198,688 46,628 412,759 NATIONAL SVC INDS IN COM NEW 63765720 2,837,038  
 271,747 271,686 61 261,168 10,579 NATIONAL WESTN LIFE CL A 63852210 3,006,717 26,317 26,317 25,417  
 900 NATIONWIDE FINL SVCS CL A 63861210 11,365,625 265,552 264,392 1,060 100 249,020 1,100 15,432  
 NATIONWIDE HEALTH PP COM 63862010 10,049,852 498,752 498,752 468,252 30,500 NATURES SUNSHINE  
 PRO COM 63902710 3,366,441 300,307 300,307 288,207 12,100 NAUTICA ENTERPRISES COM 63908910  
 5,550,788 366,147 366,047 100 350,587 15,560 NAVISTAR INTL CORP N COM 63934E10 58,378,274 1,317,794  
 1,316,599 1,095 100 1,163,753 17,662 136,379 NAVIGANT CONSULTING COM 63935N10 2,500,910 385,943  
 384,643 1,300 363,043 22,900 NAVIGANT INTL INC COM 63935R10 1,898,398 130,924 130,924 123,624 7,300  
 NDCHEALTH CORP COM 63948010 17,399,914 478,151 477,451 700 456,551 21,600 NEIMAN MARCUS  
 GROUP CL A 64020420 16,533,829 479,937 477,195 2,442 300 454,839 1,700 23,398 NEIMAN MARCUS GROUP

CL B 64020430 1,332,532 40,688 36,789 3,869 30 40,568 30 90 NEOFORMA COM INC COM NEW 64047550  
 553,435 28,179 28,179 28,179 NEOSE TECHNOLOGIES I COM 64052210 3,458,707 107,916 107,816 100 99,916  
 100 7,900 NEOPHARM INC COM 64091910 2,288,577 106,495 106,495 99,455 7,040 NETBANK INC COM  
 64093310 3,903,950 231,003 227,003 4,000 216,203 14,800 NETWORKS ASSOCS INC COM 64093810  
 40,954,676 1,692,342 1,687,002 4,840 500 1,595,808 6,000 90,534 NET2PHONE COM 64108N10 808,913 159,235  
 159,235 148,335 10,900 NETEGRITY INC COM 64110P10 4,545,484 307,335 307,115 200 20 291,215 20 16,100  
 NETRO CORP COM 64114R10 1,000,179 357,207 354,687 2,520 333,707 23,500 NETIQ CORP COM 64115P10  
 16,137,328 739,905 738,755 1,050 100 697,337 11,100 31,468 NETSCOUT SYS INC COM 64115T10 1,255,341  
 175,327 175,327 163,927 11,400 NETRATINGS INC COM 64116M10 1,254,953 103,544 103,544 103,544  
 NETWORK APPLIANCE IN COM 64120L10 143,237,120 7,028,318 7,007,493 19,860 965 5,950,884 230,405  
 841,729 NEUBERGER BERMAN INC COM 64123410 31,682,312 676,250 674,640 1,460 150 638,828 2,150  
 35,272 NEUROGEN CORP COM 64124E10 1,491,133 116,860 116,860 106,760 10,100 NEUROCRINE  
 BIOSCIENC COM 64125C10 10,053,858 247,693 247,173 520 230,393 17,300 NEW CENTURY FINANCIA COM  
 64352D10 5,382,578 237,118 207,118 30,000 200,418 30,000 6,700 NEW ENGLAND BUSINESS COM 64387210  
 2,975,307 115,906 115,906 104,506 11,400 NEW FOCUS INC COM 64438310 1,547,423 517,533 516,233 1,300  
 484,933 32,600 NEW HORIZONS WORLDWI COM 64552610 662,783 55,278 55,278 54,778 500 NEW JERSEY  
 RES COM 64602510 9,001,329 297,663 295,863 300 1,500 278,063 1,500 18,100 NEW PLAN EXCEL RLTY COM  
 64805310 24,922,891 1,243,037 1,241,987 1,050 1,158,467 3,600 80,970 NEW YORK CMNTY BANCO COM  
 64944510 30,119,919 1,089,328 1,089,328 1,036,793 52,535 NEW YORK TIMES CO CL A 65011110 176,709,649  
 3,692,220 3,527,369 164,631 220 3,104,614 108,848 476,558 Page Total 818,436,259

----- Page 50

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 NEWELL RUBBERMAID IN COM 65122910 209,096,158 6,542,433 6,510,531 30,002 1,900 5,657,244 94,134  
 786,855 NEWFIELD EXPL CO COM 65129010 19,021,293 514,228 482,938 28,695 2,595 483,005 4,095 27,128  
 NEWHALL LAND & FARMI DEPOSITARY 65142610 516,450 16,500 16,500 16,500 NEWMARK HOMES  
 CORP COM 65157810 347,936 20,432 20,432 19,932 500 NEWMONT MINING CORP COM 65163910  
 224,492,438 8,107,347 8,075,352 8,924 23,071 7,047,972 126,742 927,413 NEWPARK RES INC COM PAR \$.  
 65171850 4,788,074 617,816 616,866 950 569,996 47,820 NEWPORT CORP COM 65182410 10,538,633 440,947  
 440,127 800 20 420,827 20 20,100 NEWS CORP LTD ADR NEW 65248770 3,148,988 110,958 110,958 48,158  
 62,800 NEWS CORP LTD SP ADR PFD 65248780 1,023,000 42,625 41,897 728 42,625 NEXTEL  
 COMMUNICATION CL A 65332V10 83,331,750 15,489,173 15,423,756 42,307 23,110 13,149,089 510,092  
 1,822,792 NEXTEL PARTNERS INC CL A 65333F10 3,483,629 578,676 577,966 710 554,876 300 23,500 NEXT  
 LEVEL COMM INC COM 65333U10 306,656 212,956 211,256 1,700 201,956 11,000 NICOR INC COM 65408610  
 45,111,854 990,381 987,931 2,450 892,596 11,821 85,964 NIKE INC CL B 65410610 285,512,697 4,757,752  
 4,743,399 7,253 7,100 4,161,255 76,749 517,148 99 CENTS ONLY STORES COM 65440K10 27,021,916 704,797  
 704,797 688,147 16,650 NIPPON TELEG & TEL C SPONSORED 65462410 392,998 20,310 18,200 2,110 20,310  
 NISOURCE INC COM 65473P10 100,842,873 4,394,025 4,380,266 11,527 2,232 3,731,270 59,609 599,146  
 NISSAN MOTORS SPONSORED 65474440 455,384 31,712 31,712 31,712 NOBLE AFFILIATES INC COM  
 65489410 23,780,899 608,830 584,024 6,425 18,381 532,609 20,981 55,240 NOKIA CORP SPONSORED 65490220  
 22,802,924 1,099,466 935,818 163,648 1,096,241 3,225 NOBLE DRILLING CORP COM 65504210 146,643,942  
 3,542,980 3,475,773 53,017 14,190 3,203,213 51,554 285,713 NORANDA INC COM 65542210 349,322 29,429  
 29,429 2,700 26,729 NORDSON CORP COM 65566310 11,614,563 385,226 384,866 360 360,626 24,600  
 NORDSTROM INC COM 65566410 61,237,358 2,499,484 2,490,609 4,795 4,080 2,196,246 30,253 272,985  
 NORFOLK SOUTHERN COR COM 65584410 201,137,990 8,401,754 8,296,526 60,583 44,645 7,102,969 156,325  
 1,136,460 NORSK HYDRO A S SPONSORED 65653160 924,663 19,300 19,300 19,300 NORTEK INC COM  
 65655910 3,120,876 86,691 86,691 81,191 5,500 NORTEL NETWORKS CORP COM 65656810 222,328,757  
 49,516,427 49,502,277 14,150 45,169,967 930,394 3,416,066 NORTH AMERN SCIENTIF COM 65715D10 749,873  
 57,950 57,950 57,950 NORTH FORK BANCORPOR COM 65942410 85,959,401 2,417,306 2,393,411 11,995

11,900 2,202,176 18,850 193,480 NORTH PITTSBURGH SYS COM 66156210 2,900,784 207,347 207,287 60  
 197,047 10,300 NORTHEAST UTILS COM 66439710 30,402,212 1,530,056 1,497,709 11,937 20,410 1,376,066  
 26,310 127,680 NORTHERN TR CORP COM 66585910 422,785,368 7,033,528 5,216,333 1,438,971 378,224  
 5,845,049 525,380 660,317 NORTHFIELD LABS INC COM 66613510 573,907 81,521 81,521 79,521 2,000  
 NORTHROP GRUMMAN COR COM 66680710 714,894,737 6,323,704 6,318,279 5,133 292 1,951,417 4,147,791  
 224,496 NORTHWEST AIRLS CORP CL A 66728010 33,429,729 1,753,001 360,724 1,392,277 338,087 1,384,354  
 30,560 NORTHWEST BANCORP IN COM 66732810 1,656,582 139,796 139,796 130,696 9,100 NORTHWEST  
 NAT GAS CO COM 66765510 13,888,702 495,848 495,248 600 471,248 24,600 NORTHWESTERN CORP COM  
 66807410 8,744,186 397,463 396,757 240 466 373,497 466 23,500 NOVARTIS A G SPONSORED 66987V10  
 4,707,450 118,875 118,875 118,875 NU HORIZONS ELECTRS COM 66990810 1,329,740 134,999 134,999  
 132,499 2,500 Page Total 3,035,396,692

----- Page 51  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 NOVADIGM INC COM 66993710 920,250 118,589 118,589 115,989 2,600 NUANCE COMMUNICATION COM  
 66996710 1,699,467 248,824 248,649 75 100 232,224 100 16,500 NOVAVAX INC COM 67000210 1,566,490  
 136,931 136,931 128,131 8,800 NOVELL INC COM 67000610 31,688,570 8,146,162 8,125,797 19,425 940  
 7,291,876 64,040 790,246 NOVELLUS SYS INC COM 67000810 156,766,755 2,895,581 2,888,476 6,805 300  
 2,541,709 43,393 308,179 NOVEN PHARMACEUTICAL COM 67000910 8,472,497 408,510 408,510 394,510  
 14,000 NOVOSTE CORP COM 67010C10 1,148,837 139,253 139,253 128,053 11,200 NOVO-NORDISK A S ADR  
 67010020 767,329 19,377 19,377 19,377 NU SKIN ENTERPRISES CL A 67018T10 4,354,096 406,545 406,545  
 378,345 28,200 NSTAR COM 67019E10 25,501,210 562,444 548,098 7,751 6,595 518,449 8,695 35,300 NTELOS  
 INC COM 67019U10 647,041 157,815 157,815 147,815 10,000 NUCOR CORP COM 67034610 118,885,884  
 1,850,652 1,803,749 21,616 25,287 1,555,222 49,113 244,917 NUEVO ENERGY CO COM 67050910 2,950,095  
 197,993 197,993 186,493 11,500 NUMERICAL TECHNOLOGI COM 67053T10 2,479,368 183,521 183,521  
 172,021 11,500 NVIDIA CORP COM 67066G10 123,851,123 2,791,955 2,786,565 4,410 980 2,460,555 99,030  
 232,370 NYFIX INC COM 67071210 4,775,187 319,197 319,057 40 100 305,197 100 13,900 O CHARLEYS INC  
 COM 67082310 3,284,758 152,425 152,425 142,025 10,400 OGE ENERGY CORP COM 67083710 21,051,892  
 878,260 867,651 8,610 1,999 800,769 4,999 72,492 OM GROUP INC COM 67087210 15,575,733 215,432 209,546  
 2,706 3,180 193,072 4,180 18,180 OSI PHARMACEUTICALS COM 67104010 10,166,472 259,680 248,275 11,405  
 235,282 1,400 22,998 OSI SYSTEMS INC COM 67104410 262,080 10,400 10,400 10,400 OTG SOFTWARE INC  
 COM 67105910 1,461,766 169,382 169,382 169,382 OAK TECHNOLOGY INC COM 67180210 6,928,128 465,600  
 465,500 100 437,800 27,800 OAKLEY INC COM 67366210 3,548,728 198,253 198,053 200 182,753 15,500  
 OCCIDENTAL PETE CORP COM 67459910 282,592,022 9,694,409 9,669,477 23,852 1,080 8,498,256 163,461  
 1,026,992 OCEAN ENERGY INC DEL COM 67481E10 33,926,274 1,714,314 1,706,734 7,180 400 1,595,232 7,800  
 111,282 OCEANEERING INTL INC COM 67523210 7,781,686 268,334 268,334 252,834 15,500 OCEANFIRST  
 FINL CORP COM 67523410 2,474,034 82,799 82,799 75,999 6,800 OCTEL CORP COM 67572710 1,511,694  
 80,196 80,146 50 73,996 6,200 OCULAR SCIENCES INC COM 67574410 5,868,868 209,580 209,540 40 199,880  
 9,700 OCWEN FINL CORP COM 67574610 4,536,733 688,427 643,227 2,600 42,600 623,227 42,600 22,600  
 ODYSSEY HEALTHCARE I COM 67611V10 301,823 11,300 11,300 11,300 ODYSSEY RE HLDGS COR COM  
 67612W10 3,597,750 225,000 225,000 225,000 OFFICEMAX INC COM 67622M10 5,905,604 1,058,352 1,058,352  
 976,152 82,200 OFFICE DEPOT INC COM 67622010 189,138,918 9,528,409 9,510,837 16,952 620 6,787,995  
 2,030,326 710,088 OFFSHORE LOGISTICS I COM 67625510 5,453,292 253,053 251,733 1,320 242,053 11,000  
 OHIO CAS CORP COM 67724010 14,178,313 748,591 744,141 4,450 707,691 40,900 OIL STS INTL INC COM  
 67802610 1,485,194 137,518 137,318 200 133,018 4,500 OLD NATL BANCORP IND COM 68003310 11,056,563  
 451,657 446,596 5,061 406,477 2,323 42,857 OLD REP INTL CORP COM 68022310 89,999,386 2,815,120  
 2,808,969 5,451 700 2,669,887 17,300 127,933 OLD SECOND BANCORP I COM 68027710 2,351,333 58,520  
 58,520 54,920 3,600 Page Total 1,210,913,243

----- Page 52

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- OLIN  
 CORP COM PAR \$1 68066520 9,154,039 486,917 486,817 100 462,817 24,100 OMNICARE INC COM 68190410  
 22,989,310 887,961 883,821 3,740 400 830,555 3,500 53,906 OMNICOM GROUP INC COM 68191910  
 384,206,961 4,069,989 4,046,100 20,949 2,940 3,370,575 135,652 560,906 OMEGA HEALTHCARE INV COM  
 68193610 526,296 100,247 100,247 100,247 1-800 CONTACTS INC COM 68197710 1,910,397 179,380 179,380  
 175,180 4,200 OMEGA FINL CORP COM 68209210 2,551,136 78,400 78,400 72,300 6,100 OMNIVISION  
 TECHNOLOG COM 68212810 359,578 32,600 32,600 32,600 OMNOVA SOLUTIONS INC COM 68212910  
 3,163,993 381,204 381,104 100 359,604 21,600 ON ASSIGNMENT INC COM 68215910 5,564,555 310,869  
 285,234 21,125 4,510 291,759 4,510 14,600 ON COMMAND CORP COM 68216010 321,216 70,597 70,597 70,597  
 ON SEMICONDUCTOR COR COM 68218910 1,664,401 396,286 396,086 200 373,486 22,800 1 800 FLOWERS  
 COM CL A 68243Q10 1,150,835 84,496 84,496 84,496 ONEIDA LTD COM 68250510 2,230,395 148,693 148,693  
 135,193 13,500 ONEOK INC NEW COM 68268010 17,139,200 822,024 819,418 110 2,496 785,618 2,496 33,910  
 ONI SYSTEMS CORP COM 68273F10 4,707,827 763,019 757,129 5,890 695,799 3,900 63,320 ONYX  
 PHARMACEUTICALS COM 68339910 726,314 158,584 158,584 147,084 11,500 ONYX SOFTWARE CORP  
 COM 68340210 1,735,966 347,889 347,869 20 327,489 20,400 OPENWAVE SYS INC COM 68371810 8,852,827  
 1,391,954 1,388,774 3,020 160 1,162,269 7,340 222,345 OPLINK COMMUNICATION COM 68375Q10 1,655,252  
 1,067,905 1,067,905 996,005 71,900 OPNET TECHNOLOGIES I COM 68375710 1,150,290 120,702 92,233 28,469  
 115,602 5,100 ORACLE CORP COM 68389X10 1,484,127,564 115,947,466 115,417,722 396,678 133,066  
 98,160,138 4,097,500 13,626,034 OPTION CARE INC COM 68394810 1,256,047 76,078 76,078 76,078 ORASURE  
 TECHNOLOGIES COM 68554V10 1,500,478 248,013 248,013 232,113 15,900 ORBITAL SCIENCES COR COM  
 68556410 1,791,351 341,861 341,861 314,161 27,700 ORCHID BIOSCIENCES I COM 68571P10 975,544 376,658  
 376,658 355,858 20,800 ORGANOGENESIS INC COM 68590610 504,532 362,973 361,273 1,700 337,473 1,700  
 23,800 OREGON STL MLS INC COM 68607910 1,738,408 228,738 228,738 212,738 16,000 O REILLY  
 AUTOMOTIVE COM 68609110 12,026,970 380,962 380,942 20 356,362 24,600 ORIENTAL FINL GROUP COM  
 68618W10 2,259,559 106,583 106,583 98,663 7,920 ORIX CORP SPONSORED 68633010 408,479 10,835 10,835  
 10,835 ORTHODONTIC CTRS AME COM 68750P10 11,582,864 419,517 419,497 20 391,685 1,500 26,332 OSCA  
 INC CL A 68783610 2,199,240 78,939 78,939 76,039 2,900 OSHKOSH B GOSH INC CL A 68822220 5,733,467  
 133,772 133,772 125,372 8,400 OSHKOSH TRUCK CORP COM 68823920 13,535,884 237,889 207,342 26,927  
 3,620 224,369 3,620 9,900 OSMONICS INC COM 68835010 1,547,954 105,303 105,303 94,603 10,700 OTTER  
 TAIL CORP COM 68964810 7,160,454 231,880 229,415 465 2,000 212,580 2,000 17,300 OUTBACK  
 STEAKHOUSE I COM 68989910 35,339,865 987,975 978,955 8,320 700 937,075 3,500 47,400 OVERSEAS  
 SHIPHOLDING COM 69036810 9,713,147 399,718 399,698 20 382,518 17,200 OVERTURE SVCS INC COM  
 69039R10 15,050,722 539,066 538,466 600 527,266 11,800 OWENS & MINOR INC NE COM 69073210 6,249,742  
 318,215 318,135 80 295,715 22,500 OWENS ILL INC COM NEW 69076840 344,292,330 20,252,490 12,520,288  
 7,732,202 1,269,906 18,885,450 97,134 Page Total 2,430,755,389

----- Page 53

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 OXFORD HEALTH PLANS COM 69147110 63,328,607 1,515,401 1,510,185 4,676 540 1,377,854 4,140 133,407  
 OXFORD INDS INC COM 69149730 1,394,606 52,826 52,666 160 51,366 160 1,300 P C CONNECTION COM  
 69318J10 743,909 70,446 70,146 300 70,446 PC-TEL INC COM 69325Q10 1,362,643 157,531 157,531 153,631  
 3,900 PDF SOLUTIONS INC COM 69328210 300,125 17,500 17,500 17,500 PDI INC COM 69329V10 1,165,932  
 68,746 68,746 63,946 4,800 PG&E CORP COM 69331C10 671,071,966 28,483,530 28,466,755 16,195 580  
 7,037,533 20,403,686 1,036,211 PFF BANCORP INC COM 69331W10 6,033,799 193,391 193,391 185,891 7,500 P  
 F CHANGS CHINA BIS COM 69333Y10 11,582,825 173,838 146,563 21,910 5,365 163,573 5,365 4,900 PICO  
 HLDGS INC COM NEW 69336620 1,752,746 117,634 117,594 40 109,234 8,400 PLX TECHNOLOGY INC COM



69341710 2,124,056 174,103 174,003 100 163,103 11,000 PMA CAP CORP CL A 69341920 3,771,267 164,397  
 164,397 151,797 12,600 PMC-SIERRA INC COM 69344F10 55,239,407 3,393,084 3,386,054 6,710 320 2,889,269  
 110,220 391,695 PMI GROUP INC COM 69344M10 53,426,936 705,213 703,433 1,680 100 662,752 1,800 40,661  
 PNC FINL SVCS GROUP COM 69347510 401,774,307 6,533,978 6,433,047 70,794 30,137 5,538,370 113,197  
 878,001 PNM RES INC COM 69349H10 31,934,045 1,041,554 1,041,554 1,003,354 9,000 29,200 PPG INDS INC  
 COM 69350610 222,564,341 4,053,257 4,009,592 35,145 8,520 3,552,922 63,877 433,858 PPL CORP COM  
 69351T10 156,012,699 3,938,720 3,927,030 9,690 2,000 3,484,878 57,465 393,577 PRG-SCHULTZ INTERNAT  
 COM 69357C10 5,369,488 382,170 382,170 357,170 25,000 PRI AUTOMATION INC COM 69357H10 5,071,875  
 217,593 217,373 220 203,093 14,500 PS BUSINESS PKS INC COM 69360J10 9,060,576 260,736 260,656 80  
 246,994 13,742 PSS WORLD MED INC COM 69366A10 12,669,939 1,292,851 1,292,691 160 1,248,051 44,800  
 PTEK HLDGS INC COM 69366M10 498,277 121,531 26,531 95,000 121,531 PACCAR INC COM 69371810  
 113,907,146 1,555,896 1,549,946 3,600 2,350 1,395,193 21,731 138,972 PACIFIC CAP BANCORP COM 69404P10  
 9,423,471 305,461 305,421 40 289,161 16,300 PACIFIC CENTY FINL C COM 69405810 22,690,676 870,709  
 867,759 2,950 814,365 3,300 53,044 PACIFIC NORTHWEST BA COM 69466M10 3,560,283 135,372 135,372  
 126,672 8,700 PACIFIC SUNWEAR CALI COM 69487310 7,178,575 291,812 289,152 2,560 100 270,312 100  
 21,400 PACIFICARE HEALTH SY COM 69511210 8,415,646 482,272 482,172 100 461,752 20,520 PACKAGING  
 CORP AMER COM 69515610 14,783,090 746,998 746,898 100 710,264 2,500 34,234 PACKETEER INC COM  
 69521010 1,527,138 206,370 203,455 2,915 194,870 11,500 PACTIV CORP COM 69525710 69,784,014 3,485,715  
 3,478,635 7,080 3,143,631 59,363 282,721 PAIN THERAPEUTICS IN COM 69562K10 1,658,956 173,531 173,531  
 170,631 2,900 PALL CORP COM 69642930 62,581,398 3,054,241 3,042,481 11,760 2,799,190 29,615 225,436  
 PALM HARBOR HOMES COM 69663910 3,238,976 155,720 155,720 145,520 10,200 PALM INC COM 69664210  
 50,359,070 12,621,321 12,387,144 221,531 12,646 10,625,734 318,392 1,668,995 PANAMSAT CORP NEW COM  
 69793310 9,861,168 431,561 431,281 280 411,663 1,100 18,798 PAN PACIFIC RETAIL P COM 69806L10  
 14,959,215 489,343 437,382 51,961 469,718 19,625 PANERA BREAD CO CL A 69840W10 14,172,926 222,460  
 222,460 216,460 6,000 PAPA JOHNS INTL INC COM 69881310 17,011,651 610,174 610,074 100 601,074 9,100  
 PARADIGM GENETICS IN COM 69900R10 302,883 186,965 186,086 879 176,165 10,800 Page Total  
 2,143,670,653

Page 54

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

PARAMETRIC TECHNOLOG COM 69917310 35,805,065 5,927,991 5,911,726 16,085 180 5,075,583 164,767  
 684,141 PAREXEL INTL CORP COM 69946210 3,927,955 244,885 244,585 300 230,085 14,800 PARK  
 ELECTROCHEMICAL COM 70041620 8,434,824 290,856 290,566 290 280,256 10,600 PARK NATL CORP COM  
 70065810 11,151,640 112,928 112,928 105,308 7,620 PARK PL ENTMT CORP COM 70069010 35,395,988  
 3,355,070 3,343,690 10,780 600 2,989,913 11,800 349,457 PARKER DRILLING CO COM 70108110 4,081,939  
 921,431 820,131 1,300 100,000 769,131 100,000 52,300 PARKER HANNIFIN CORP COM 70109410 134,691,676  
 2,699,232 2,638,629 30,806 29,797 2,306,685 72,301 318,346 PARKERVISION INC COM 70135410 1,622,789  
 79,901 79,901 74,401 5,500 PARKWAY PPTYS INC COM 70159Q10 3,816,038 104,549 104,549 93,836 10,713  
 PATHMARK STORES INC COM 70322A10 6,985,664 291,677 283,177 8,500 272,877 18,800 PATINA OIL &  
 GAS COR COM 70322410 16,953,189 537,855 537,855 529,455 8,400 PATTERSON DENTAL CO COM 70341210  
 27,049,803 618,564 612,799 5,665 100 584,490 2,000 32,074 PATTERSON UTI ENERGY COM 70348110  
 29,987,109 1,008,309 976,914 25,770 5,625 955,860 8,125 44,324 PAXAR CORP COM 70422710 8,561,425  
 498,627 498,587 40 472,127 26,500 PAXSON COMMUNICATION COM 70423110 3,752,736 342,403 340,703  
 1,700 318,043 24,360 PAYCHEX INC COM 70432610 325,286,396 8,193,612 8,001,445 114,843 77,324 6,771,681  
 340,245 1,076,303 PAYLESS SHOESOURCE I COM 70437910 21,260,479 348,247 347,042 1,105 100 332,801  
 1,000 14,446 PEABODY ENERGY CORP COM 70454910 3,825,163 132,130 132,130 122,030 800 9,300  
 PEARSON PLC SPONSORED 70501510 644,825 48,374 48,374 48,374 PEC SOLUTIONS INC COM 70510710  
 739,396 30,069 30,069 30,069 PECHINEY SPONSORED 70515120 475,636 17,935 17,935 17,935 PECO II INC  
 COM 70522110 577,291 115,922 115,922 113,722 2,200 PEDIATRIX MED GROUP COM 70532410 10,664,568

261,643 261,643 249,243 12,400 PEETS COFFEE & TEA I COM 70556010 223,645 17,310 3,900 410 13,000 4,310  
 13,000 PEGASYSTEMS INC COM 70557310 250,609 29,553 22,553 7,000 29,553 PEGASUS COMMUNICATIO  
 CL A 70590410 1,241,195 410,992 408,492 2,400 100 383,892 100 27,000 PEGASUS SOLUTIONS IN COM  
 70590610 4,642,408 250,941 250,901 40 233,941 17,000 PEMSTAR INC COM 70655210 2,004,883 208,842  
 208,842 198,542 10,300 PENN ENGR & MFG CORP COM NON VT 70738930 2,251,703 119,899 119,899 109,299  
 10,600 PENN NATL GAMING INC COM 70756910 3,451,256 98,551 98,551 93,251 5,300 PENN VA CORP COM  
 70788210 2,936,370 73,135 73,135 68,635 4,500 PENNEY J C INC COM 70816010 928,628,613 44,839,624  
 44,824,908 14,116 600 4,810,005 39,300,756 728,863 PENNFED FINL SVCS IN COM 70816710 1,471,772 54,010  
 54,010 52,810 1,200 PENNSYLVANIA RL ESTA SH BEN INT 70910210 4,000,261 156,873 156,773 100 144,384  
 12,489 PENNZOIL-QUAKER STAT COM 70932310 22,206,785 1,034,317 1,032,567 1,450 300 979,757 300  
 54,260 PENTAIR INC COM 70963110 23,941,848 532,396 531,496 900 501,894 1,600 28,902 PENTON MEDIA  
 INC COM 70966810 2,332,240 308,906 233,686 220 75,000 219,806 75,000 14,100 PENWEST PHARMACEUTIC  
 COM 70975410 2,329,629 120,084 120,084 116,484 3,600 PEOPLES BK BRIDGEPOR COM 71019810 5,405,917  
 219,307 207,997 5,060 6,250 197,017 6,250 16,040 PEOPLES ENERGY CORP COM 71103010 32,562,928 826,890  
 825,573 1,117 200 747,308 8,650 70,932 PEOPLES HLDG CO COM 71114810 1,424,592 37,293 37,293 37,293  
 Page Total 1,736,998,248

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

PEOPLESOFT INC COM 71271310 236,767,697 6,481,459 6,468,026 13,073 360 5,384,853 206,949 885,357 PEP  
 BOYS MANNY MOE & COM 71327810 17,563,170 1,055,479 1,055,479 1,010,979 44,500 PEPSI BOTTLING  
 GROUP COM 71340910 293,851,819 11,358,787 11,350,028 8,559 200 4,961,303 5,968,825 428,659  
 PEPSIAMERICAS INC COM 71343P20 25,206,722 1,748,039 1,743,669 3,970 400 1,609,839 3,400 134,800  
 PEPSICO INC COM 71344810 2,166,750,590 42,072,827 39,318,986 1,759,688 994,153 34,479,103 2,377,081  
 5,190,009 PER-SE TECHNOLOGIES COM NEW 71356930 3,731,669 308,913 308,913 290,013 18,900  
 PEREGRINE SYSTEMS IN COM 71366Q10 14,851,104 1,559,990 1,555,549 4,341 100 1,337,400 5,750 214,340  
 PEREGRINE PHARMACEUT COM 71366110 2,006,733 924,762 924,762 864,662 60,100 PERFORMANCE  
 FOOD GRO COM 71375510 15,279,981 467,850 467,850 436,250 31,600 PERFORMANCE TECHNOLO COM  
 71376K10 697,037 87,348 87,348 85,348 2,000 PERICOM SEMICONDUCTO COM 71383110 7,519,948 531,821  
 531,801 20 517,521 14,300 PERINI CORP COM 71383910 628,394 109,286 109,286 109,286 PERKINELMER INC  
 COM 71404610 59,121,523 3,195,758 3,191,438 4,200 120 2,777,337 129,601 286,120 PEROT SYS CORP CL A  
 71426510 12,338,117 618,452 618,402 50 579,352 39,100 PERRIGO CO COM 71429010 10,003,368 837,102  
 837,102 798,802 38,300 PETRO-CDA COM 71644E10 333,103 12,906 12,906 12,906 PETROLEO BRASILEIRO  
 SPONSORED 71654V10 7,791,273 312,526 312,526 102,837 180,135 29,554 PETROLEO BRASILEIRO  
 SPONSORED 71654V40 3,684,571 139,198 139,198 30,140 95,958 13,100 PETROQUEST ENERGY IN COM  
 71674810 1,096,097 191,291 191,291 177,391 13,900 PETSMAIT INC COM 71676810 13,779,007 1,016,151  
 1,016,151 939,371 76,780 PHARMACYCLICS INC COM 71693310 1,241,338 159,146 158,946 200 148,746 10,400  
 PFIZER INC COM 71708110 5,908,005,795 148,666,477 141,917,974 3,987,032 2,761,471 122,172,757 9,135,272  
 17,261,964 PHARMACEUTICAL PROD COM 71712410 34,476,651 989,287 988,607 680 953,319 1,500 34,468  
 PHARMACEUTICAL RES I COM 71712510 3,756,393 177,272 177,172 100 166,072 100 11,100  
 PHARMACOPEIA INC COM 71713B10 2,805,188 210,758 210,758 196,358 14,400 PHARMACIA CORP COM  
 71713U10 1,228,048,307 27,241,533 27,017,680 168,620 55,233 22,880,614 830,736 3,511,738 PHARMOS CORP  
 COM NEW 71713920 752,262 447,775 447,775 413,975 33,800 PHELPS DODGE CORP COM 71726510  
 72,965,572 1,733,149 1,728,844 4,205 100 1,507,521 21,465 203,063 PHILADELPHIA CONS HL COM 71752810  
 5,271,589 132,452 132,452 125,252 7,200 PHILADELPHIA SUBN CO COM PAR \$0 71800960 13,238,842 563,355  
 561,273 964 1,118 527,491 1,118 34,746 PHILIP MORRIS COS IN COM 71815410 2,552,643,438 48,464,846  
 47,664,736 495,816 304,294 43,789,652 1,600,185 3,041,790 PHILLIPS PETE CO COM 71850710 548,750,168  
 8,738,060 8,633,248 68,023 36,789 7,798,475 148,011 791,574 PHILLIPS VAN HEUSEN COM 71859210  
 5,305,162 375,986 375,986 355,486 20,500 PHOENIX COS INC NEW COM 71902E10 1,391,731 72,486 71,400

1,086 72,486 PHOENIX TECHNOLOGY L COM 71915310 3,642,475 266,848 265,948 900 249,948 16,900  
 PHOTON DYNAMICS INC COM 71936410 7,857,924 154,410 152,925 1,485 145,910 8,500 PHOTRONICS INC  
 COM 71940510 11,706,502 347,065 346,745 320 330,065 17,000 PIEDMONT NAT GAS INC COM 72018610  
 10,860,563 305,072 304,522 550 284,772 20,300 PIER 1 IMPORTS INC COM 72027910 30,702,552 1,491,139  
 1,488,079 3,060 1,429,559 61,580 PILGRIMS PRIDE CORP CL B 72146710 2,101,990 149,928 149,928 142,828  
 7,100 PINNACLE ENTMT INC COM 72345610 2,061,570 255,778 255,518 40 220 242,358 220 13,200 Page Total  
 13,340,587,935

Page 56

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

PINNACLE SYS INC COM 72348110 4,267,895 535,495 535,395 100 504,695 30,800 PINNACLE WEST CAP CO  
 COM 72348410 83,203,055 1,834,687 1,830,075 4,612 1,640,638 28,606 165,443 PIONEER NAT RES CO COM  
 72378710 27,986,343 1,255,556 1,252,480 2,020 1,056 1,185,072 4,956 65,528 PIONEER STD ELECTRS COM  
 72387710 6,609,394 467,095 467,075 20 445,195 21,900 PITNEY BOWES INC COM 72447910 243,810,670  
 5,696,511 5,674,016 17,265 5,230 4,797,300 183,070 712,028 PITTSTON CO COM BRINKS 72570110 18,653,617  
 743,172 741,952 1,020 200 706,852 200 36,120 PIXELWORKS INC COM 72581M10 2,845,372 220,914 218,628  
 2,286 207,414 13,500 PIXAR COM 72581110 4,896,129 133,047 131,587 1,400 60 121,659 160 11,228 PLACER  
 DOME INC COM 72590610 62,713,985 5,119,509 5,117,309 2,200 4,703,805 92,350 323,354 PLAINS ALL  
 AMERN PIP UNIT LTD P 72650310 771,325 30,669 30,669 30,669 PLAINS RES INC COM PAR \$0 72654050  
 5,595,711 224,908 224,908 212,708 12,200 PLANAR SYS INC COM 72690010 2,496,112 95,090 95,090 88,690  
 6,400 PLANTRONICS INC NEW COM 72749310 11,947,600 571,109 570,409 300 400 548,809 400 21,900  
 PLATO LEARNING INC COM 72764Y10 3,861,833 218,306 218,306 210,173 8,133 PLAYBOY ENTERPRISES  
 CL B 72811730 2,285,918 133,836 133,836 125,536 8,300 PLAYTEX PRODS INC COM 72813P10 3,136,813  
 288,841 286,541 2,200 100 266,961 100 21,780 PLEXUS CORP COM 72913210 15,559,102 659,284 623,884  
 35,200 200 632,584 200 26,500 PLUG POWER INC COM 72919P10 955,419 92,133 91,633 500 86,833 5,300  
 PLUM CREEK TIMBER CO COM 72925110 110,573,073 3,721,746 3,718,323 3,423 3,313,636 114,774 293,336  
 POGO PRODUCING CO COM 73044810 11,543,650 364,153 362,863 1,290 327,215 2,000 34,938 POLARIS INDS  
 INC COM 73106810 14,188,538 222,740 221,800 860 80 206,460 80 16,200 POLO RALPH LAUREN CO CL A  
 73157210 10,298,555 352,932 352,112 720 100 315,812 2,100 35,020 POLYCOM INC COM 73172K10 26,306,575  
 1,069,373 1,067,553 1,520 300 1,002,246 3,800 63,327 POLYMEDICA CORP COM 73173810 5,397,156 212,069  
 212,069 205,169 6,900 POLYONE CORP COM 73179P10 87,846,356 7,200,521 1,026,128 6,174,393 976,128  
 6,174,233 50,160 POMEROY COMPUTER RES COM 73182210 1,510,440 99,502 99,502 97,702 1,800 POPE &  
 TALBOT INC COM 73282710 2,240,326 152,819 152,819 142,319 10,500 POPULAR INC COM 73317410  
 28,312,514 968,943 968,173 770 875,087 5,200 88,656 PORT FINL CORP COM 73411910 2,664,183 84,470 84,470  
 80,270 4,200 PORTAL SOFTWARE INC COM 73612610 1,809,663 947,468 944,528 2,840 100 888,368 100 59,000  
 PORTUGAL TELECOM SGP SPONSORED 73727310 285,314 38,713 38,713 38,713 POSSIS MEDICAL INC  
 COM 73740710 3,119,376 158,344 158,344 147,944 10,400 POST PPTYS INC COM 73746410 16,572,830 493,239  
 493,019 220 459,192 34,047 POTLATCH CORP COM 73762810 12,153,499 360,745 358,973 420 1,352 340,823  
 1,352 18,570 POTOMAC ELEC PWR CO COM 73767910 28,430,586 1,217,584 1,206,460 9,210 1,914 1,076,356  
 12,714 128,514 POWELL INDS INC COM 73912810 1,243,626 55,994 55,994 54,994 1,000 POWER  
 INTEGRATIONS I COM 73927610 6,376,854 334,743 334,523 220 315,143 19,600 POWER-ONE INC COM  
 73930810 12,806,992 1,565,647 1,563,937 1,610 100 1,428,817 24,190 112,640 POWERWAVE TECHNOLOGI  
 COM 73936310 10,998,611 854,593 852,243 1,750 600 815,973 600 38,020 POZEN INC COM 73941U10 1,512,822  
 261,734 261,734 249,634 12,100 PRAECIS PHARMACEUTIC COM 73942110 2,501,278 481,015 480,415 600  
 448,815 600 31,600 Page Total 900,289,110

Page 57

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 PRAXAIR INC COM 74005P10 231,129,152 3,865,036 3,855,136 9,530 370 3,354,520 45,973 462,043 PRE PAID  
 LEGAL SVCS COM 74006510 4,984,091 174,513 174,513 162,013 12,500 PRECISION CASTPARTS COM  
 74018910 31,011,900 875,795 871,798 3,697 300 839,401 2,300 34,094 PREFORMED LINE PRODS COM  
 74044410 400,050 21,000 21,000 21,000 PRENTISS PPTYS TR SH BEN INT 74070610 21,417,793 725,535  
 656,340 69,195 697,400 28,135 PRESIDENTIAL LIFE CO COM 74088410 5,179,242 227,659 222,819 4,400 440  
 211,399 440 15,820 PRESSTEK INC COM 74111310 1,681,576 289,927 289,367 560 270,627 19,300 PRICE  
 COMMUNICATIONS COM NEW 74143730 12,149,038 688,721 687,771 850 100 658,021 100 30,600 PRICE T  
 ROWE GROUP I COM 74144T10 107,526,372 2,762,044 2,547,276 176,168 38,600 2,496,294 74,468 191,282  
 PRICELINE COM INC COM 74150310 9,198,769 1,758,847 1,749,207 9,540 100 1,696,447 100 62,300  
 PRICESMART INC COM 74151110 1,308,190 35,890 35,890 33,590 2,300 PRIDE INTL INC DEL COM  
 74153Q10 25,311,321 1,591,907 1,588,757 2,590 560 1,499,901 6,360 85,646 PRIMEDIA INC COM 74157K10  
 5,028,599 1,586,309 1,582,639 3,550 120 1,439,714 11,620 134,975 PRIME GROUP REALTY T SH BEN INT  
 74158J10 972,406 126,946 126,906 40 114,789 12,157 PRIMA ENERGY CORP COM PAR \$0 74190120 3,746,180  
 150,449 150,449 143,699 6,750 PRIME HOSPITALITY CO COM 74191710 7,702,402 585,734 585,634 100  
 554,334 31,400 PRINCIPAL FINANCIAL COM 74251V10 6,516,774 257,580 254,780 1,600 1,200 256,380 1,200  
 PRIORITY HEALTHCARE CL B 74264T10 5,452,892 209,646 209,626 20 194,162 1,000 14,484 PRIVATE  
 MEDIA GROUP COM 74266R10 601,675 106,680 106,680 106,680 PROASSURANCE CORP COM 74267C10  
 4,007,118 222,001 222,001 206,277 15,724 PROBUBUSINESS SERVICES COM 74267410 4,117,389 190,885 190,585  
 300 180,205 10,680 PROCTER & GAMBLE CO COM 74271810 3,068,847,021 34,064,236 31,929,775 1,226,159  
 908,302 28,219,476 1,905,602 3,919,346 PROGENICS PHARMACEUT COM 74318710 1,018,515 67,901 67,901  
 66,201 1,700 PROGRESS ENERGY INC COM 74326310 1,147,769,731 22,937,045 22,919,402 12,333 5,310  
 4,058,303 18,290,853 584,589 PROGRESS SOFTWARE CO COM 74331210 7,546,058 415,990 415,910 80  
 397,555 18,435 PROGRESSIVE CORP OHI COM 74331510 292,211,324 1,753,759 1,742,361 8,098 3,300  
 1,508,359 26,160 218,116 PROLOGIS TR SH BEN INT 74341010 40,256,357 1,724,041 1,647,551 76,490  
 1,595,079 4,700 124,262 PROQUEST COMPANY COM 74346P10 5,789,979 134,682 134,682 126,382 8,300  
 PROSPERITY BANCSHARE COM 74360610 1,557,094 47,837 47,837 47,837 PROTECTIVE LIFE CORP COM  
 74367410 37,839,050 1,213,568 1,207,348 5,020 1,200 1,159,502 3,600 50,466 PROTEIN DESIGN LABS COM  
 74369L10 18,009,831 1,051,362 1,050,022 1,140 200 991,862 3,800 55,700 PROTON ENERGY SYS IN COM  
 74371K10 1,956,682 301,028 301,028 280,428 20,600 PROVIDENT BANCORP IN COM 74383510 862,389 32,543  
 32,543 32,543 PROVIDENT BANKSHARES COM 74385910 13,078,992 544,958 542,144 2,814 529,523 15,435  
 PROVIDENT FINL GROUP COM 74386610 16,076,851 558,224 557,224 1,000 476,616 200 81,408 PROVINCE  
 HEALTHCARE COM 74397710 9,718,760 305,910 304,825 1,085 286,410 19,500 PROVIDIAN FINL CORP COM  
 74406A10 44,866,335 5,942,561 5,920,751 21,590 220 5,200,139 60,560 681,862 PRUDENTIAL FINL INC COM  
 74432010 21,269,312 685,002 683,225 1,462 315 684,687 315 PRUDENTIAL PLC ADR 74435K20 1,217,879  
 58,693 58,693 58,693 PUBLIC SVC ENTERPRIS COM 74457310 216,631,160 4,729,938 4,709,329 14,528 6,081  
 4,086,207 77,463 563,068 PUBLIC STORAGE INC COM 74460D10 40,666,365 1,098,794 1,084,054 14,740  
 1,010,876 3,700 84,218 Page Total 5,476,632,614

----- Page 58

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- PUGET

ENERGY INC NEW COM 74531010 24,836,627 1,194,643 1,186,378 7,890 375 1,105,823 3,975 84,845  
 PULITZER INC COM 74576910 4,488,757 83,902 83,102 700 100 77,402 100 6,400 PULTE HOMES INC COM  
 74586710 53,226,426 1,112,360 1,109,246 2,925 189 985,125 19,996 107,239 PUMATECH INC COM 74588710  
 458,842 344,994 344,994 318,394 26,600 PURE RES INC COM 74622E10 3,543,614 156,936 156,586 350 148,636  
 8,300 QRS CORP COM 74726X10 2,558,735 216,842 215,892 950 204,242 12,600 QLOGIC CORP COM 74727710  
 104,406,284 2,108,366 2,101,681 6,385 300 1,824,116 63,802 218,748 QUAKER CITY BANCORP COM 74731K10  
 1,131,356 35,712 35,712 34,712 1,000 QUAKER CHEM CORP COM 74731610 4,155,295 177,957 177,957 175,257  
 2,700 QUAKER FABRIC CORP N COM 74739910 1,134,257 101,545 101,545 101,545 QUALCOMM INC COM

74752510 632,657,636 16,808,120 16,751,830 36,032 20,258 13,914,126 559,112 2,323,817 QUANTA SVCS INC  
 COM 74762E10 6,693,443 387,128 385,928 1,100 100 371,028 1,000 15,100 QUANEX CORP COM 74762010  
 6,732,078 189,636 189,636 178,736 10,900 QUANTUM CORP COM DSSG 74790620 13,810,982 1,735,048  
 1,729,788 4,860 400 1,610,948 6,300 117,800 QUEST DIAGNOSTICS IN COM 74834L10 87,211,058 1,052,638  
 1,048,463 3,975 200 964,426 2,900 84,266 QUEST SOFTWARE INC COM 74834T10 3,851,539 254,900 254,220  
 680 232,880 1,600 20,420 QUESTAR CORP COM 74835610 23,467,779 912,788 889,603 12,430 10,755 823,123  
 13,655 76,010 QUICKSILVER RESOURCE COM 74837R10 1,663,866 72,342 72,342 70,842 1,500 QUIKSILVER  
 INC COM 74838C10 4,607,052 210,560 210,560 194,760 15,800 QUINTILES TRANSNATIO COM 74876710  
 46,898,162 2,642,150 2,555,230 76,180 10,740 2,365,082 53,698 223,370 QUIXOTE CORP COM 74905610  
 970,463 52,030 52,030 48,230 3,800 QWEST COMMUNICATIONS COM 74912110 275,464,283 33,511,470  
 33,390,200 86,032 35,238 28,787,658 622,453 4,078,457 QUOVADX INC COM 74913K10 328,909 39,580 39,580  
 39,580 R & G FINANCIAL CORP CL B 74913610 2,168,922 108,827 108,827 102,427 6,400 RAIT INVT TR COM  
 74922710 223,665 11,100 11,100 9,100 2,000 RCN CORP COM 74936110 550,259 390,255 388,955 300 1,000  
 358,755 1,000 30,500 RFS HOTEL INVS INC COM 74955J10 9,421,200 640,898 534,538 106,360 616,726 24,172  
 R H DONNELLEY CORP COM NEW 74955W30 9,956,148 327,182 326,613 569 306,282 20,900 R G S ENERGY  
 GROUP I COM 74956K10 19,440,485 495,299 491,870 2,829 600 471,999 600 22,700 RLI CORP COM 74960710  
 3,710,870 71,777 71,277 500 65,977 5,800 RPC INC COM 74966010 1,664,076 111,683 111,683 103,283 8,400  
 RPM INC OHIO COM 74968510 27,751,431 1,784,658 1,779,326 2,120 3,212 1,711,646 3,212 69,800 RSA SEC  
 INC COM 74971910 4,830,075 536,675 535,570 905 200 499,275 2,200 35,200 RTI INTL METALS INC COM  
 74973W10 2,836,876 245,617 244,557 1,060 230,717 14,900 RF MICRODEVICES INC COM 74994110 28,588,877  
 1,597,144 1,593,364 3,380 400 1,507,088 5,500 84,556 RACING CHAMPIONS COR COM 75006910 589,050  
 30,600 30,600 30,600 RADIAN GROUP INC COM 75023610 48,415,064 986,452 984,082 2,370 930,322 3,300  
 52,830 RADIANT SYSTEMS INC COM 75025N10 1,456,651 160,956 160,936 20 148,856 12,100 RADIO ONE  
 INC CL A 75040P10 7,408,344 340,457 258,937 68,100 13,420 279,482 13,420 47,555 RADIO ONE INC CL D  
 NON V 75040P40 7,250,705 351,976 346,096 5,880 348,024 2,600 1,352 RADIOSHACK CORP COM 75043810  
 123,205,755 4,101,390 4,087,013 7,837 6,540 3,390,096 126,230 581,764 Page Total 1,603,765,896

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

RADISYS CORP COM 75045910 2,786,615 154,726 153,986 740 144,076 10,650 RAILAMERICA INC COM  
 75075310 3,460,585 328,953 328,953 318,553 10,400 RAINDANCE COMM COM 75086X10 244,875 70,165  
 38,765 31,400 70,165 RAINBOW TECHNOLOGIES COM 75086210 3,561,783 354,054 354,054 339,854 14,200  
 RAMBUS INC DEL COM 75091710 6,524,498 837,548 835,748 1,720 80 785,508 80 51,960 RALCORP HLDGS  
 INC NE COM 75102810 9,995,782 367,492 367,392 100 347,792 19,700 RANGE RES CORP COM 75281A10  
 2,361,699 455,048 455,048 425,448 29,600 RANK GROUP PLC SPONSORED 75303710 477,792 56,880 56,880  
 56,880 RARE HOSPITALITY INT COM 75382010 6,945,887 273,245 273,245 259,945 13,300 RATIONAL  
 SOFTWARE CO COM NEW 75409P20 67,956,907 4,292,919 4,259,499 18,680 14,740 3,616,782 140,740 531,697  
 RAVEN INDS INC COM 75421210 465,784 19,745 19,745 19,745 RAYMOND JAMES FINANC COM 75473010  
 13,325,910 389,305 387,760 1,445 100 363,105 100 26,100 RAYONIER INC COM 75490710 18,521,140 347,619  
 347,119 400 100 329,519 100 18,000 RAYOVAC CORP COM 75508110 3,009,258 194,774 194,694 80 183,674  
 11,100 RAYTHEON CO COM NEW 75511150 460,574,965 11,219,853 11,073,578 130,311 15,964 7,091,109  
 3,163,931 958,757 READ-RITE CORP COM 75524610 3,679,198 1,198,436 1,194,236 4,200 1,123,336 75,100  
 READERS DIGEST ASSN CL A NON V 75526710 34,238,110 1,527,805 1,359,365 168,040 400 1,199,371  
 167,980 159,254 READERS DIGEST ASSN CL B 75526720 37,706,506 1,584,307 1,584,307 1,584,307 READING  
 INTERNATIONAL CL A 75540810 871,614 310,183 310,183 310,183 REALNETWORKS INC COM 75605L10  
 4,697,489 669,158 668,918 140 100 608,658 4,900 55,600 REALTY INCOME CORP COM 75610910 10,152,726  
 305,805 305,705 100 287,905 17,900 RECKSON ASSOCS RLTY COM 75621K10 14,093,559 571,515 571,515  
 538,708 32,807 RECOTON CORP COM 75626810 359,546 80,256 80,256 78,656 1,600 RED HAT INC COM  
 75657710 2,264,560 396,665 393,725 1,240 1,700 376,665 1,700 18,300 REDBACK NETWORKS INC COM

75720910 2,926,849 860,838 855,718 5,020 100 772,068 8,000 80,770 REDWOOD TR INC COM 75807540  
 2,834,289 104,087 104,087 101,787 2,300 REEBOK INTL LTD COM 75811010 32,802,580 1,213,562 1,209,642  
 2,020 1,900 1,079,016 18,574 115,972 REED INTL PLC SPON ADR N 75821287 3,411,804 86,222 86,222 15,601  
 70,621 REGAL BELOIT CORP COM 75875010 5,112,529 200,099 199,799 300 183,699 16,400 REGENCY CTRS  
 CORP COM 75884910 12,104,996 417,126 417,126 388,873 28,253 REGENERON PHARMACEUT COM  
 75886F10 6,569,871 262,900 262,900 246,600 16,300 REGENERATION TECH IN COM 75886N10 854,854  
 117,911 117,911 115,511 2,400 REGENT COMMUNICATION COM 75886510 1,569,546 190,479 190,479 186,479  
 4,000 REGIS CORP MINN COM 75893210 14,242,878 507,225 507,205 20 483,825 23,400 REGIONS FINL CORP  
 COM 75894010 154,092,622 4,485,957 4,444,387 30,790 10,780 3,957,814 74,567 453,576 REGISTER COM INC  
 COM 75914G10 2,697,609 300,402 300,302 100 286,402 14,000 REHABCARE GROUP INC COM 75914810  
 6,004,266 210,676 210,676 200,976 9,700 REINSURANCE GROUP AM COM 75935110 4,760,528 152,045  
 151,945 100 139,403 100 12,542 RELIANCE STEEL & ALU COM 75950910 9,087,732 329,385 329,385 314,385  
 15,000 RELIANT RES INC COM 75952B10 6,789,787 401,525 397,525 4,000 315,713 2,000 83,812 RELIANT  
 ENERGY INC COM 75952J10 162,669,857 6,307,478 6,279,101 23,493 4,884 5,416,888 114,562 770,928 Page  
 Total 1,136,809,385

----- Page 60

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

REMEC INC COM 75954310 4,500,818 486,575 486,575 458,475 28,100 REMINGTON OIL & GAS COM  
 75959430 4,765,259 236,372 236,372 226,472 9,900 RENAISSANCE LEARNING COM 75968L10 6,374,276  
 194,932 194,932 189,382 5,550 REPUBLIC BANCSHARES COM 75992910 700,618 40,924 40,924 40,924  
 RENAL CARE GROUP INC COM 75993010 23,853,209 727,232 726,732 500 695,332 31,900 RENT A CTR INC  
 NEW COM 76009N10 5,525,128 108,145 108,005 40 100 103,545 100 4,500 RENT WAY INC COM 76009U10  
 2,054,414 243,126 243,126 227,726 15,400 REPSOL YPF S A SPONSORED 76026T20 606,336 47,743 47,743  
 47,743 REPUBLIC BANCORP KY CL A 76028120 481,860 45,674 45,674 45,674 REPUBLIC BANCORP INC  
 COM 76028210 9,189,922 656,423 655,993 430 621,883 34,540 REPUBLIC SVCS INC COM 76075910 32,010,645  
 1,713,632 1,707,312 6,220 100 1,595,246 6,500 111,886 RESEARCH FRONTIERS I COM 76091110 1,595,637  
 90,251 90,251 83,851 6,400 RESTORATION HARDWARE COM 76098110 283,437 22,675 22,675 22,675  
 RESMED INC COM 76115210 10,639,787 265,133 264,473 660 242,791 1,200 21,142 RESORTQUEST INTL INC  
 COM 76118310 1,050,053 143,843 143,843 133,843 10,000 RESOURCE AMERICA INC CL A 76119520  
 1,583,588 143,571 143,571 133,971 9,600 RESOURCES CONNECTION COM 76122Q10 3,880,930 134,149  
 134,149 132,149 2,000 RESPIRONICS INC COM 76123010 10,925,992 337,222 336,842 380 314,222 23,000  
 RETEK INC COM 76128Q10 14,050,601 535,261 534,253 808 200 502,907 2,000 30,354 REUTERS GROUP PLC  
 SPONSORED 76132M10 569,394 12,066 12,066 12,066 REVLON INC CL A 76152550 428,242 65,985 65,785 200  
 65,985 REX STORES CORP COM 76162410 325,488 17,884 17,884 17,884 REYNOLDS & REYNOLDS CL A  
 76169510 41,009,040 1,366,968 1,365,108 1,660 200 1,319,538 2,100 45,330 REYNOLDS R J TOB HLD COM  
 76182K10 62,271,499 961,722 955,148 6,128 446 953,108 4,296 4,318 RIBOZYME PHARMACEUTI COM  
 76256710 283,747 97,844 97,844 97,844 RICHARDSON ELECTRS L COM 76316510 607,752 50,062 50,062  
 46,062 4,000 RIGEL PHARMACEUTICAL COM 76655910 871,606 245,523 245,523 229,423 16,100 RIGGS  
 NATL CORP WASH COM 76657010 2,688,076 175,119 174,919 200 163,619 11,500 RIGHT MGMT  
 CONSULTAN COM 76657310 2,864,882 113,147 113,147 107,197 5,950 RIO TINTO PLC SPONSORED  
 76720410 12,418,720 155,234 79,030 76,204 153,644 1,590 RITE AID CORP COM 76775410 9,202,548 2,659,696  
 2,652,156 7,320 220 2,398,148 11,820 249,728 RIVERSTONE NETWORKS COM 76932010 4,988,232 831,372  
 828,713 2,527 132 747,724 4,353 79,295 RIVIANA FOODS INC COM 76953610 1,340,132 62,623 62,623 58,223  
 4,400 ROADWAY CORP COM 76974210 4,881,410 131,930 131,930 116,830 15,100 ROANOKE ELEC STL COR  
 COM 76984110 1,716,258 128,079 128,079 121,279 6,800 ROBBINS & MYERS INC COM 77019610 2,740,579  
 100,204 100,204 94,316 5,888 ROBERT HALF INTL INC COM 77032310 110,408,696 3,740,132 3,734,112 5,780  
 240 3,169,082 119,871 448,079 ROCK-TENN CO CL A 77273920 5,320,350 248,035 177,803 70,232 240,735 7,300  
 ROCKWELL AUTOMATION COM 77390310 76,719,068 3,824,480 3,789,219 12,704 22,557 3,248,810 82,503

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489,367 ROCKWELL COLLINS INC COM 77434110 96,889,010 3,841,753 3,810,802 11,394 19,557 3,252,695  
 105,002 480,556 ROGERS CORP COM 77513310 5,535,642 166,686 166,646 40 154,820 11,866 Page Total  
 578,152,881

----- Page 61  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- ROHM  
 & HAAS CO COM 77537110 206,496,009 4,885,167 4,789,897 76,445 18,825 4,224,711 83,381 574,275 ROLLINS  
 INC COM 77571110 5,798,111 274,792 274,752 40 262,292 12,500 ROPER INDS INC NEW COM 77669610  
 17,272,911 347,264 346,604 560 100 326,407 100 20,757 ROSLYN BANCORP INC COM 77816210 20,678,368  
 998,955 996,645 2,310 933,495 3,350 62,110 ROSS STORES INC COM 77829610 43,718,428 1,155,655 1,153,565  
 1,690 400 1,086,011 3,650 65,994 ROSTELECOM OPEN JT S SPONSORED 77852910 1,305,682 168,911 168,911  
 85,485 55,480 27,946 ROUSE CO COM 77927310 22,219,878 717,233 714,413 2,820 636,865 3,100 77,268  
 ROWAN COS INC COM 77938210 48,278,753 2,095,432 2,087,317 7,755 360 1,884,523 26,853 184,056 ROXIO  
 INC COM 78000810 4,695,355 206,935 205,859 1,076 196,463 10,472 ROYAL & SUN ALLIANCE SPON ADR N  
 78004V20 292,377 13,302 13,302 13,302 ROYAL APPLIANCE MFG COM 78007610 503,285 94,072 94,072  
 94,072 ROYAL BANCSHARES PA CL A 78008110 764,640 38,232 38,232 38,232 ROYAL BK CDA MONTREA  
 COM 78008710 449,824 13,488 13,354 134 12,279 1,209 ROYAL DUTCH PETE CO NY REG GLD 78025780  
 1,771,769,563 32,617,260 32,603,604 13,656 29,713,880 574,950 2,328,430 ROYCE FOCUS TR COM 78080N10  
 1,823,717 255,101 255,101 255,101 RUBY TUESDAY INC COM 78118210 22,079,711 949,665 895,001 54,664  
 888,865 60,800 RUDDICK CORP COM 78125810 7,319,320 439,863 439,663 100 100 417,650 100 22,113  
 RUDOLPH TECHNOLOGIES COM 78127010 6,156,644 142,647 142,647 136,447 6,200 RURAL CELLULAR  
 CORP CL A 78190410 380,737 84,986 84,056 930 80,686 4,300 RUSS BERRIE & CO COM 78223310 6,193,670  
 192,350 192,350 185,750 6,600 RUSSELL CORP COM 78235210 3,855,166 258,736 258,468 268 229,880 28,856  
 RYANS FAMILY STEAK H COM 78351910 10,202,592 425,108 421,428 2,720 960 399,748 960 24,400 RYDER  
 SYS INC COM 78354910 47,143,388 1,595,917 1,594,437 1,480 1,470,709 14,600 110,608 RYERSON TULL INC  
 NEW COM 78375P10 2,451,967 223,924 223,924 208,924 15,000 RYLAND GROUP INC COM 78376410  
 24,535,302 272,010 272,010 262,810 9,200 S & T BANCORP INC COM 78385910 5,869,304 230,621 230,621  
 215,921 14,700 SBC COMMUNICATIONS I COM 78387G10 3,083,021,622 82,345,663 77,586,316 4,229,705  
 529,642 67,426,198 4,696,554 10,171,451 SBS TECHNOLOGIES INC COM 78387P10 2,018,140 157,914 157,914  
 149,214 8,700 SBA COMMUNICATIONS C COM 78388J10 1,172,299 356,322 355,682 540 100 332,122 100  
 24,100 SCM MICROSYSTEMS INC COM 78401810 1,684,949 144,136 144,136 133,736 10,400 SCPIE HLDGS  
 INC COM 78402P10 1,490,827 87,799 87,799 81,899 5,900 SCP POOL CORP COM 78402810 6,043,746 192,476  
 190,241 2,085 150 177,739 150 14,587 SEI INVESTMENTS CO COM 78411710 46,201,236 1,079,216 1,053,242  
 25,714 260 1,031,766 2,860 44,590 SEMCO ENERGY INC COM 78412D10 2,243,107 233,657 233,657 220,157  
 13,500 SJW CORP COM 78430510 2,359,834 29,062 29,062 27,662 1,400 SK TELECOM LTD SPONSORED  
 78440P10 1,611,865 65,523 65,523 28,312 37,211 SL GREEN RLTY CORP COM 78440X10 20,711,409 616,411  
 538,221 78,190 590,748 25,663 SLI INC COM 78442T10 571,026 223,932 223,872 60 208,432 15,500 SPDR TR  
 UNIT SER 1 78462F10 67,046,192 585,454 585,454 378,047 207,407 SPSS INC COM 78462K10 1,994,298 113,700  
 113,700 106,100 7,600 SPS TECHNOLOGIES INC COM 78462610 5,664,106 133,682 133,262 420 127,282 6,400  
 Page Total 5,526,089,358

----- Page 62  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- S1  
 CORPORATION COM 78463B10 9,886,247 640,301 638,901 1,300 100 602,201 100 38,000 SPX CORP COM  
 78463510 99,536,686 703,042 639,510 46,893 16,639 632,362 21,639 49,041 SRI/SURGICAL EXPRESS COM  
 78464W10 223,711 14,660 14,660 14,660 SABA SOFTWARE INC COM 78493210 1,072,824 258,512 258,412 100  
 243,312 100 15,100 SWS GROUP INC COM 78503N10 4,032,321 199,127 199,006 121 187,028 12,099 S Y

BANCORP INC COM 78506010 1,762,051 48,408 48,408 47,308 1,100 SABRE HLDGS CORP CL A 78590510  
 135,911,900 2,909,696 2,900,453 7,919 1,324 2,506,412 103,428 297,656 SAFECO CORP COM 78642910  
 107,345,758 3,350,367 3,339,578 4,390 6,399 2,936,782 35,771 375,414 SAFEGUARD SCIENTIFIC COM  
 78644910 3,487,379 1,158,598 1,157,528 970 100 1,083,498 100 75,000 SAFENET INC COM 78645R10 274,968  
 17,100 17,100 17,100 SAFEWAY INC COM NEW 78651420 459,447,288 10,205,404 10,141,254 57,270 6,880  
 8,790,751 162,097 1,245,033 SAGA COMMUNICATIONS CL A 78659810 2,465,794 97,849 97,849 91,749 6,100  
 ST FRANCIS CAP CORP COM 78937410 1,572,233 66,311 66,311 64,911 1,400 ST JOE CO COM 79014810  
 7,478,610 249,287 248,167 1,120 219,413 700 29,174 ST JUDE MED INC COM 79084910 182,460,058 2,365,004  
 2,356,345 5,595 3,064 2,020,600 83,266 259,838 ST MARY LD & EXPL CO COM 79222810 5,805,188 267,397  
 264,192 3,205 248,897 18,500 ST PAUL COS INC COM 79286010 238,712,018 5,206,369 5,190,145 9,968 6,256  
 4,527,193 68,547 607,429 SAKS INC COM 79377W10 19,400,024 1,475,287 1,469,957 5,230 100 1,393,267 4,300  
 77,720 SALEM COMMUNICATIONS CL A 79409310 2,226,093 93,928 93,928 88,428 5,500 SALIX  
 PHARMACEUTICAL COM 79543510 2,629,500 150,000 150,000 150,000 SALTON INC COM 79575710  
 1,521,006 76,625 76,625 73,125 3,500 SAN PAOLO-IMI S P A SPONSORED 79917510 652,105 27,702 27,702  
 27,702 SANCHEZ COMPUTER ASS COM 79970210 848,677 125,730 125,610 120 123,230 2,500 SANDERSON  
 FARMS INC COM 80001310 1,724,598 63,874 63,874 63,874 SANDISK CORP COM 80004C10 14,968,247  
 689,781 689,181 500 100 643,541 2,700 43,540 SANDY SPRING BANCORP COM 80036310 4,253,902 131,091  
 131,091 122,541 8,550 SANGAMO BIOSCIENCES COM 80067710 949,872 102,800 102,800 101,100 1,700  
 SANMINA SCI CORP COM 80090710 127,349,895 10,838,289 10,815,920 21,341 1,028 9,367,718 147,619  
 1,313,952 SANGSTAT MED CORP COM 80100310 6,290,531 234,197 234,197 223,297 10,900 SANTANDER  
 BANCORP COM 80280910 1,854,245 93,981 93,981 88,001 5,980 SANYO ELEC LTD ADR 5 COM 80303830  
 274,960 11,960 11,960 11,960 SAP AKTIENGESELLSCHA SPONSORED 80305420 430,738 11,579 11,259 320  
 11,579 SAPIENT CORP COM 80306210 12,552,464 2,642,624 2,633,764 8,460 400 2,415,366 26,100 201,158  
 SARA LEE CORP COM 80311110 369,547,825 17,800,955 17,616,954 104,282 79,719 14,995,014 646,322  
 2,147,654 SATCON TECHNOLOGY CO COM 80389310 275,869 84,883 84,883 84,883 SAUER-DANFOSS INC  
 COM 80413710 1,185,320 114,968 114,908 60 102,568 12,400 SAUL CTRS INC COM 80439510 3,629,922  
 163,510 163,510 151,640 11,870 SAXON CAPITAL INC COM 80556P30 307,216 20,800 20,800 20,800 SCANA  
 CORP NEW COM 80589M10 31,813,963 1,039,672 1,033,116 6,156 400 967,732 4,400 67,540 SCANSOURCE  
 INC COM 80603710 3,205,452 53,322 53,322 49,522 3,800 SCHAWK INC CL A 80637310 785,128 80,197 80,197  
 80,197 Page Total 1,870,152,586

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

SCHEIN HENRY INC COM 80640710 43,450,875 986,399 979,399 500 6,500 935,525 16,900 33,974 SCHERING  
 PLOUGH CORP COM 80660510 980,775,202 31,334,671 30,728,320 326,347 280,004 26,384,472 1,454,400  
 3,495,799 SCHLUMBERGER LTD COM 80685710 599,931,531 10,199,448 10,046,725 152,723 8,889,328 191,494  
 1,110,719 SCHOLASTIC CORP COM 80706610 26,593,308 490,742 490,042 500 200 462,542 200 28,000  
 SCHOOL SPECIALTY INC COM 80786310 6,157,116 230,431 230,191 240 220,831 9,600 SCHULMAN A INC  
 COM 80819410 6,944,859 379,708 379,608 100 360,708 19,000 SCHWAB CHARLES CORP COM 80851310  
 371,389,362 28,371,991 28,261,755 95,548 14,688 23,599,443 936,754 3,817,633 SCHWEITZER-MAUDUIT I  
 COM 80854110 4,258,966 171,387 171,387 171,387 SCICLONE PHARMACEUTI COM 80862K10 1,291,240  
 296,837 296,837 276,537 20,300 SCIENTIFIC ATLANTA I COM 80865510 92,028,759 3,983,929 3,974,249 9,060  
 620 3,479,882 46,047 454,800 SCIENTIFIC GAMES COR CL A 80874P10 1,433,697 171,290 139,290 32,000  
 139,290 32,000 SCIOS INC COM 80890510 15,126,137 522,853 489,603 33,250 494,053 28,800 SCOTTISH PWR  
 PLC SPON ADR F 81013T70 514,297 25,149 25,149 25,149 SCOTTS CO CL A 81018610 16,350,693 357,158  
 353,758 3,300 100 346,558 100 10,500 SCRIPPS E W CO OHIO CL A 81105420 22,419,991 273,015 272,295 720  
 242,664 1,200 29,151 SEACHANGE INTL INC COM 81169910 2,723,779 179,314 179,314 167,214 12,100  
 SEACOAST FINL SVCS C COM 81170Q10 6,488,662 329,541 326,565 1,876 1,100 308,541 1,100 19,900  
 SEACOAST BKG CORP FL CL A 81170710 1,632,417 34,512 34,512 32,212 2,300 SEACOR SMIT INC COM



81190410 8,421,777 171,873 171,483 390 160,573 11,300 SEALED AIR CORP NEW COM 81211K10 94,227,748  
 2,001,439 1,988,600 12,589 250 1,687,167 57,057 255,615 SEARS ROEBUCK & CO COM 81238710  
 1,650,720,297 32,196,612 32,179,557 14,435 2,620 7,531,010 23,706,734 953,908 SEATTLE GENETICS INC COM  
 81257810 360,963 68,755 65,900 2,855 63,100 2,855 2,800 SECOND BANCORP INC COM 81311410 1,898,241  
 78,278 78,278 75,478 2,800 SECTOR SPDR TR SBI CONS S 81369Y30 1,030,950 39,500 39,500 39,500 SECTOR  
 SPDR TR SBI INT-UT 81369Y88 571,490 20,280 20,280 20,280 SECURE COMPUTING COR COM 81370510  
 5,254,362 267,943 267,143 800 251,043 16,900 SECURITY CAP GROUP I CL B 81413P20 13,826,542 542,856  
 537,756 5,000 100 489,738 3,000 50,118 SEEBEYOND TECHNOLOGI COM 81570410 2,518,877 329,265 329,265  
 311,465 17,800 SEITEL INC COM NEW 81607430 3,195,033 349,184 349,184 335,184 14,000 SELECT  
 MEDICAL CORP COM 81619610 1,633,628 102,038 102,038 96,238 5,800 SELECTICA INC COM 81628810  
 567,118 146,922 146,922 144,622 2,300 SELECTIVE INS GROUP COM 81630010 6,710,591 251,333 251,133 100  
 100 232,133 100 19,100 SEMTECH CORP COM 81685010 30,576,962 837,725 836,645 880 200 789,221 2,500  
 46,004 SEMPRA ENERGY COM 81685110 118,826,808 4,724,724 4,711,711 12,113 900 4,095,903 66,684 558,237  
 SEMITool INC COM 81690910 1,936,772 148,868 148,868 139,268 9,600 SENIOR HSG PPTYS TR SH BEN  
 INT 81721M10 4,027,564 279,692 279,632 60 268,592 11,100 SENSIENT TECHNOLOGIE COM 81725T10  
 14,021,919 609,119 608,819 300 578,508 30,611 SEPRACOR INC COM 81731510 17,498,470 901,983 836,763  
 5,720 59,500 789,599 62,500 49,884 SEQUA CORPORATION CL A 81732010 3,998,259 76,595 76,595 72,895  
 3,700 SEQUENOM INC COM 81733710 1,659,305 240,479 240,479 228,779 11,700 SERENA SOFTWARE INC  
 COM 81749210 9,357,094 479,851 479,841 10 469,851 10,000 Page Total 4,192,351,661

----- Page 64

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 SEROLOGICALS CORP COM 81752310 4,256,802 271,653 246,908 24,745 260,553 11,100 SERVICE CORP  
 INTL COM 81756510 11,539,382 2,177,242 2,151,748 25,274 220 1,891,922 12,320 273,000 SERVICEMASTER  
 CO COM 81760N10 36,827,161 2,678,339 2,668,339 9,780 220 2,184,031 12,320 476,388 7-ELEVEN INC COM  
 NEW 81782620 3,197,630 286,783 286,783 271,983 14,800 SHAW GROUP INC COM 82028010 12,083,967  
 439,417 438,277 1,140 409,367 1,500 28,550 SHELL TRANS & TRADIN NEW YRK SH 82270360 3,604,923  
 81,412 81,412 81,412 SHERWIN WILLIAMS CO COM 82434810 116,088,609 4,076,145 4,063,265 6,780 6,100  
 3,553,778 62,392 456,975 SHOPKO STORES INC COM 82491110 5,636,611 311,415 311,415 298,815 12,600  
 SHUFFLE MASTER INC COM 82554910 3,378,405 163,524 163,524 153,074 10,450 SHURGARD STORAGE  
 CTR COM 82567D10 14,433,297 425,761 425,661 100 398,393 27,368 SICOR INC COM 82584610 12,988,827  
 760,470 759,610 860 727,894 2,200 30,376 SIEBEL SYS INC COM 82617010 315,738,955 9,682,274 9,657,674  
 23,840 760 8,217,538 319,229 1,139,548 SIEMENS A G SPONSORED 82619750 2,680,226 40,702 40,702 40,702  
 SIERRA HEALTH SVCS I COM 82632210 5,108,721 390,575 390,575 375,475 15,100 SIERRA PAC RES NEW  
 COM 82642810 19,798,940 1,312,057 1,310,726 1,031 300 1,246,157 300 65,600 SIGMA ALDRICH CORP COM  
 82655210 77,556,694 1,651,548 1,628,376 21,932 1,240 1,425,625 25,905 198,518 SIGNALSOFT CORP COM  
 82668M10 262,279 151,519 151,519 139,819 11,700 SILICON LABORATORIES COM 82691910 4,745,525  
 134,320 134,270 50 128,420 5,900 SILGAN HOLDINGS INC COM 82704810 3,364,863 100,654 100,654 94,554  
 6,100 SILICON IMAGE INC COM 82705T10 4,515,618 528,761 528,741 20 506,161 22,600 SILICON GRAPHICS  
 INC COM 82705610 7,918,345 1,863,140 1,860,290 2,750 100 1,739,060 100 123,980 SILICON STORAGE TECH  
 COM 82705710 7,988,797 757,232 756,042 1,190 709,392 47,840 SILICON VY BANCSHARE COM 82706410  
 21,187,463 700,412 695,328 4,084 1,000 673,212 1,000 26,200 SILICONIX INC COM NEW 82707920 2,185,440  
 72,848 72,848 68,948 3,900 SIMMONS 1ST NATL COR CL A \$5 PA 82873020 2,298,257 70,607 70,607 66,107  
 4,500 SIMON PPTY GROUP INC COM 82880610 65,327,054 2,002,055 1,913,735 88,320 1,757,082 4,900 237,273  
 SIMPLEX SOLUTIONS IN COM 82885410 434,934 43,800 43,800 43,800 SIMPSON MANUFACTURIN COM  
 82907310 4,628,932 75,698 75,698 69,798 5,900 SINCLAIR BROADCAST G CL A 82922610 4,062,601 299,823  
 278,863 20,960 284,023 15,800 SIRENZA MICRODEVICES COM 82966T10 505,485 93,263 91,135 2,128 93,263  
 SIRIUS SATELLITE RAD COM 82966U10 3,432,261 645,162 639,562 5,500 100 604,862 100 40,200 SITEL  
 CORP COM 82980K10 1,758,035 540,934 540,934 511,434 29,500 SIPEX CORP COM 82990910 2,705,747

243,761 243,761 229,561 14,200 SIX FLAGS INC COM 83001P10 15,857,983 887,905 885,595 2,010 300 828,705  
 3,600 55,600 SIX CONTINENTS PLC SPONSORED 83001810 1,398,112 126,526 126,526 126,526 SKECHERS U  
 S A INC CL A 83056610 4,375,414 231,381 231,381 222,681 8,700 SKILLSOFT CORP COM 83066P10 3,364,493  
 145,965 145,965 142,765 3,200 SKY FINL GROUP INC COM 83080P10 13,481,457 605,636 603,946 1,690  
 547,910 3,100 54,626 SKYLINE CORP COM 83083010 3,269,316 105,292 105,292 98,592 6,700 SKYWEST INC  
 COM 83087910 13,784,370 552,923 552,203 620 100 517,041 2,000 33,882 SMART & FINAL INC COM 83168310  
 1,508,295 145,870 145,570 300 138,370 7,500 Page Total 839,280,226

----- Page 65

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- SMITH

A O COM 83186520 5,331,393 209,485 209,465 20 199,085 10,400 SMITH INTL INC COM 83211010 43,475,107  
 641,699 629,864 8,395 3,440 578,200 5,340 57,159 SMITHFIELD FOODS INC COM 83224810 60,565,989  
 2,320,536 2,318,456 1,880 200 2,238,944 4,100 77,492 SMUCKER J M CO COM 83269630 10,261,882 303,606  
 299,606 1,000 3,000 278,806 3,000 21,800 SMURFIT-STONE CONTAI COM 83272710 26,928,465 1,571,089  
 1,559,157 10,832 1,100 1,372,483 7,700 190,906 SNAP ON INC COM 83303410 40,151,419 1,179,190 1,177,660  
 1,530 1,045,988 15,584 117,618 SOCIEDAD QUIMICA MIN SPON ADR S 83363510 340,491 14,489 14,489 1,281  
 10,750 2,458 SOLA INTL INC COM 83409210 4,314,446 293,101 293,101 279,101 14,000 SOLECTRON CORP  
 COM 83418210 148,321,812 19,015,617 18,677,096 256,803 81,718 16,404,640 310,059 2,287,818 SOLUTIA INC  
 COM 83437610 9,762,722 1,122,152 1,120,222 1,530 400 1,047,476 4,400 70,276 SOMERA COMMUNICATION  
 COM 83445810 2,038,693 278,510 276,250 2,260 257,310 21,200 SONIC AUTOMOTIVE INC CL A 83545G10  
 16,693,613 556,825 556,765 60 544,225 12,600 SONIC CORP COM 83545110 12,377,333 481,421 481,421 461,906  
 19,515 SONICBLUE INC COM 83546Q10 2,220,150 881,012 880,512 500 825,512 55,500 SONICWALL INC  
 COM 83547010 5,874,520 450,500 449,880 620 425,600 24,900 SONOCO PRODS CO COM 83549510 152,367,561  
 5,325,675 1,611,774 3,712,166 1,735 1,502,459 3,721,571 101,645 SONOSITE INC COM 83568G10 1,827,790  
 94,216 94,116 100 92,316 100 1,800 SONY CORP ADR NEW 83569930 30,678,676 593,398 298,884 294,514  
 586,898 6,500 SORRENTO NETWORKS CO COM 83586Q10 311,956 121,858 120,938 920 113,958 7,900  
 SOTHEBYS HLDGS INC CL A 83589810 7,949,035 495,267 494,767 300 200 480,567 200 14,500 SONUS  
 NETWORKS INC COM 83591610 2,549,561 973,115 963,695 9,200 220 871,795 6,520 94,800 SOUNDVIEW  
 TECHNOLOGY COM 83611Q10 1,181,950 522,987 522,987 473,887 49,100 SOURCECORP COM 83616710  
 6,836,017 231,808 231,708 100 222,658 100 9,050 SOUTH FINL GROUP INC COM 83784110 8,404,427 412,994  
 411,977 1,017 381,594 31,400 SOUTH JERSEY INDS IN COM 83851810 3,636,358 115,257 115,257 106,657  
 8,600 SOUTHERN CO COM 84258710 389,724,562 14,712,139 14,655,179 44,161 12,799 12,647,477 251,252  
 1,802,766 SOUTHERN PERU COPPER COM 84361110 1,689,392 130,455 130,455 121,655 8,800 SOUTHERN  
 UN CO NEW COM 84403010 7,005,348 382,388 375,786 635 5,967 338,586 5,967 37,835 SOUTHTRUST CORP  
 COM 84473010 192,054,086 7,274,776 7,253,758 20,578 440 6,330,949 102,191 835,741 SOUTHWEST AIRLS CO  
 COM 84474110 1,721,614,624 88,972,332 88,907,463 53,262 11,607 13,770,997 73,205,953 1,992,982  
 SOUTHWEST BANCORPORA COM 84476R10 10,899,612 326,923 326,803 20 100 307,723 100 19,100  
 SOUTHWEST GAS CORP COM 84489510 8,859,550 354,382 352,482 1,900 333,582 20,800 SOUTHWESTERN  
 ENERGY COM 84546710 3,415,168 271,476 271,476 255,676 15,800 SOVEREIGN BANCORP IN COM  
 84590510 40,743,342 2,899,882 2,885,828 8,160 5,894 2,720,250 16,094 163,538 SOVRAN SELF STORAGE COM  
 84610H10 5,644,199 179,580 179,580 167,551 12,029 SPACELABS MED INC COM 84624710 304,441 21,653  
 21,653 21,653 SPANISH BROADCASTING CL A 84642588 4,704,099 347,166 346,966 200 324,166 23,000  
 SPARTAN STORES INC COM 84682210 1,379,235 183,409 183,409 171,309 12,100 SPARTECH CORP COM  
 NEW 84722020 3,443,114 139,964 139,964 130,664 9,300 SPECIALTY LABORATORI COM 84749R10 2,749,308  
 115,082 114,887 195 113,182 1,900 SPECTRALINK CORP COM 84758010 2,166,303 216,198 216,048 150  
 206,798 9,400 Page Total 3,000,797,749

----- Page 66

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole

Shared None Issuer Class Number Value Prin Amt Defined Other

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 SPECTRASITE HLDGS IN COM 84760T10 761,460 711,645 710,145 1,500 675,045 36,600 SPECTRIAN CORP  
 COM 84760810 1,495,967 104,467 104,467 103,167 1,300 SPEECHWORKS INTL INC COM 84764M10 1,854,003  
 236,480 236,445 35 221,480 15,000 SPEEDWAY MOTORSPORTS COM 84778810 4,457,738 156,357 151,357  
 5,000 142,857 5,000 8,500 SPHERION CORP COM 84842010 6,244,432 565,107 564,207 900 526,607 38,500  
 SPIEGEL INC CL A 84845710 279,212 203,805 203,805 203,805 SPINNAKER EXPL CO COM 84855W10  
 7,886,719 189,357 184,957 200 4,200 173,057 4,200 12,100 SPORTS AUTH INC COM 84917610 322,000 28,000  
 28,000 28,000 SPORTS RESORTS INTL COM 84918U10 1,475,684 217,332 217,332 202,132 15,200 SPRINT  
 CORP COM FON GR 85206110 271,094,696 17,730,196 17,639,496 71,426 19,274 15,554,878 268,803 1,906,515  
 SPRINT CORP PCS COM SE 85206150 207,435,821 20,158,972 19,994,455 146,488 18,029 17,459,355 653,363  
 2,036,454 STAGE STORES INC COM NEW 85254C30 375,060 14,100 14,100 14,100 STAMPS COM INC COM  
 85285710 1,370,010 306,490 306,490 306,390 100 STANCORP FINL GROUP COM 85289110 30,943,055 562,601  
 562,601 527,601 9,400 25,600 STANDARD COML CORP COM 85325810 1,747,962 90,945 90,945 88,845 2,100  
 STANDARD MICROSYSTEM COM 85362610 4,819,351 209,537 209,537 199,237 10,300 STANDARD MTR  
 PRODS I COM 85366610 1,829,628 125,317 125,317 120,817 4,500 STANDARD PAC CORP NE COM 85375C10  
 7,472,127 265,912 265,552 360 249,412 16,500 STANDARD REGISTER CO COM 85388710 4,444,084 158,040  
 157,940 100 143,040 15,000 STANDEX INTL CORP COM 85423110 4,015,282 164,426 161,906 2,520 155,006  
 2,520 6,900 STANLEY FURNITURE IN COM NEW 85430520 1,658,718 51,290 51,290 47,990 3,300 STANLEY  
 WKS COM 85461610 87,135,647 1,884,014 1,846,463 29,191 8,360 1,569,623 69,847 242,944 STAPLES INC COM  
 85503010 200,006,799 10,015,363 9,592,246 311,293 111,824 8,436,882 234,228 1,337,153 STAR SCIENTIFIC  
 INC COM 85517P10 340,124 170,062 170,062 170,062 STARBUCKS CORP COM 85524410 183,681,922  
 7,941,285 7,853,485 77,680 10,120 6,703,097 276,070 956,918 STARTEK INC COM 85569C10 1,852,393 80,017  
 80,017 78,617 1,400 STATE AUTO FINL CORP COM 85570710 2,127,079 146,191 146,191 141,391 4,800  
 STARWOOD HOTELS&RESO PAIRED CTF 85590A20 214,747,759 5,709,858 4,392,658 1,317,200 3,748,282  
 1,446,772 511,504 STATE STR CORP COM 85747710 847,142,875 15,296,910 7,246,057 7,585,972 464,881  
 6,258,114 8,087,717 945,988 STATEN IS BANCORP IN COM 85755010 13,532,578 687,631 687,631 649,331  
 38,300 STATION CASINOS INC COM 85768910 5,871,073 352,617 352,617 329,617 23,000 STEAK N SHAKE  
 CO COM 85787310 3,065,766 218,204 218,204 203,515 14,689 STEEL DYNAMICS INC COM 85811910  
 4,166,548 253,903 250,833 3,070 238,303 15,600 STEEL TECHNOLOGIES I COM 85814710 205,752 24,121  
 24,121 24,121 STEELCASE INC CL A 85815520 8,753,181 522,578 520,838 1,740 458,968 2,800 60,810 STEIN  
 MART INC COM 85837510 2,894,821 289,193 289,193 270,493 18,700 STEINWAY MUSICAL INS COM ORD  
 85849510 1,084,776 56,352 56,352 52,552 3,800 STELLENT INC COM 85856W10 1,702,776 176,820 176,290 430  
 100 165,920 100 10,800 STEPAN CO COM 85858610 2,028,544 75,551 75,551 72,051 3,500 STERLING  
 BANCSHARES COM 85890710 7,684,126 575,590 575,590 555,040 20,550 STERICYCLE INC COM 85891210  
 9,824,141 157,033 157,033 145,333 11,700 Page Total 2,159,831,689

----- Page 67

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

----- STERIS

CORP COM 85915210 22,309,832 1,069,503 1,068,603 900 1,023,283 46,220 STERLING BANCORP COM  
 85915810 2,653,123 83,170 83,170 77,480 5,690 STERLING FINL CORP COM 85931710 2,441,215 103,179  
 103,179 96,179 7,000 STEWART & STEVENSON COM 86034210 6,391,324 330,301 328,891 1,410 314,261  
 16,040 STEWART ENTERPRISES CL A 86037010 5,598,122 937,552 937,552 879,252 58,300 STEWART  
 INFORMATION COM 86037210 5,301,060 265,053 265,053 257,353 7,700 STILLWATER MNG CO COM  
 86074Q10 9,517,044 504,883 502,943 1,840 100 468,803 100 35,980 STILWELL FINL INC COM 86083110  
 111,908,352 4,569,553 4,546,238 17,515 5,800 4,011,634 68,802 489,117 STMICROELECTRONICS N NY  
 REGISTR 86101210 3,090,926 91,124 91,124 91,024 100 STONE ENERGY CORP COM 86164210 8,860,846  
 228,667 228,267 300 100 212,660 100 15,907 STONERIDGE INC COM 86183P10 1,113,601 113,056 112,956 100  
 110,656 2,400 STORAGE USA INC COM 86190710 10,838,771 254,491 254,491 236,494 17,997 STORA ENSO

CORP SPON ADR R 86210M10 531,852 41,325 40,991 334 41,325 STORAGENETWORKS INC COM 86211E10  
 1,412,218 404,647 394,464 10,183 368,347 36,300 STORAGE TECHNOLOGY C COM PAR \$0 86211120  
 28,876,614 1,346,857 1,344,007 2,450 400 1,272,963 4,400 69,494 STRATOS LIGHTWAVE IN COM 86310010  
 2,685,675 607,619 607,618 1 572,515 35,104 STRAYER ED INC COM 86323610 2,025,473 41,252 41,252 36,552  
 4,700 STRIDE RITE CORP COM 86331410 3,506,134 424,986 424,986 386,586 38,400 STRYKER CORP COM  
 86366710 286,938,891 4,756,156 4,137,855 495,493 122,808 4,068,091 237,846 448,542 STUDENT LN CORP  
 COM 86390210 4,741,399 51,762 51,762 49,162 2,600 STURM RUGER & CO INC COM 86415910 2,447,968  
 189,765 189,745 20 183,065 6,700 SUEZ SPONSORED 86468610 14,336,005 508,369 187,510 320,859 501,389  
 6,980 SUFFOLK BANCORP COM 86473910 3,053,508 106,953 106,953 99,553 7,400 SUMMIT PPTYS INC COM  
 86623910 7,892,234 322,132 322,132 298,765 23,367 SUN COMMUNITIES INC COM 86667410 12,906,237  
 328,403 285,868 42,535 314,517 13,886 SUN LIFE FINL SVCS C COM 86679610 434,461 20,049 20,049 20,049  
 SUN MICROSYSTEMS INC COM 86681010 652,130,602 73,937,710 72,682,902 996,635 258,173 61,808,593  
 2,580,356 9,500,236 SUNCOR ENERGY INC COM 86722910 534,155 14,772 14,772 14,772 SUNGARD DATA  
 SYS INC COM 86736310 139,668,041 4,236,216 3,693,713 469,703 72,800 3,808,819 84,000 339,097 SUNOCO  
 INC COM 86764P10 87,118,614 2,177,421 2,150,551 26,770 100 1,928,663 40,633 208,125 SUNRISE ASSISTED  
 LIV COM 86768K10 5,133,357 188,311 187,911 400 175,411 12,900 SUNRISE TELECOM INC COM 86769Y10  
 486,765 157,021 157,021 153,821 3,200 SUNTRUST BKS INC COM 86791410 406,735,965 6,095,249 6,050,467  
 42,732 2,050 5,193,298 82,967 815,115 SUPERGEN INC COM 86805910 1,216,175 216,017 216,017 205,617  
 10,400 SUPERIOR ENERGY SVCS COM 86815710 5,182,378 515,147 514,227 400 520 481,527 520 33,100  
 SUPERIOR INDS INTL I COM 86816810 15,405,358 315,813 315,813 303,213 12,600 SUPERTEX INC COM  
 86853210 2,908,623 136,812 136,812 135,312 1,500 SUPERVALU INC COM 86853610 116,045,716 4,497,896  
 4,478,833 6,580 12,483 4,087,507 59,250 351,139 SUPPORT COM INC COM 86858710 612,114 202,687 202,687  
 189,187 13,500 SUREBEAM CORP CL A 86866R10 320,766 57,900 57,900 57,900 SURMODICS INC COM  
 86887310 5,685,004 130,390 129,890 500 121,490 8,900 Page Total 2,000,996,518

----- Page 68

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

SUSQUEHANNA BANCSHAR COM 86909910 9,349,915 381,941 381,281 660 354,781 660 26,500 SWIFT  
 ENERGY CO COM 87073810 4,686,807 237,909 237,709 200 223,809 14,100 SWIFT TRANSN CO COM  
 87075610 18,338,798 836,624 836,324 100 200 798,704 200 37,720 SWISSCOM AG SPONSORED 87101310  
 805,894 26,953 26,953 26,953 SYBASE INC COM 87113010 22,496,503 1,287,722 1,283,323 4,099 300 1,219,087  
 4,100 64,535 SYBRON DENTAL SPECIA COM 87114210 7,367,795 366,557 365,458 1,066 33 344,485 33 22,039  
 SYCAMORE NETWORKS IN COM 87120610 8,691,386 2,200,351 1,985,253 213,548 1,550 2,103,481 7,850  
 89,020 SYKES ENTERPRISES IN COM 87123710 3,299,532 340,509 340,509 326,009 14,500 SYLVAN  
 LEARNING SYS COM 87139910 11,672,222 413,176 413,076 100 394,726 18,450 SYMANTEC CORP COM  
 87150310 101,480,325 2,462,517 2,456,357 5,560 600 2,300,637 14,200 147,680 SYMBOL TECHNOLOGIES  
 COM 87150810 54,232,303 4,824,938 4,815,918 8,720 300 4,268,900 67,761 485,477 SYMMETRICOM INC COM  
 87154310 1,287,612 208,015 208,015 190,315 17,700 SYMYX TECHNOLOGIES COM 87155S10 5,176,996  
 250,702 250,362 340 237,102 13,600 SYNAPTICS INC COM 87157D10 229,425 13,300 13,300 13,300 SYNCOR  
 INTL CORP DEL COM 87157J10 5,820,790 213,607 213,607 200,607 13,000 SYNGENTA AG SPONSORED  
 87160A10 882,156 71,720 71,711 9 71,720 SYNPLICITY INC COM 87160Y10 1,433,616 183,797 183,797 177,397  
 6,400 SYNOPSIS INC COM 87160710 43,106,271 781,477 767,702 11,420 2,355 737,490 4,655 39,332  
 SYNOVUS FINL CORP COM 87161C10 167,445,659 5,493,624 5,484,694 8,630 300 4,776,062 74,764 642,798  
 SYNTEL INC COM 87162H10 971,517 69,098 69,098 69,098 SYNTROLEUM CORP COM 87163010 1,277,506  
 214,707 214,667 40 192,207 22,500 SYSCO CORP COM 87182910 573,701,254 19,238,808 15,407,358  
 2,325,299,506,151 15,095,164 1,973,528 2,160,089 SYSTEMS & COMPUTER T COM 87187310 7,768,013  
 588,932 588,832 100 566,532 22,400 TBC CORP COM 87218010 2,465,841 170,058 170,058 166,558 3,500 TCF  
 FINL CORP COM 87227510 50,186,152 953,928 933,891 10,575 9,462 890,108 12,862 50,958 TC PIPELINES LP  
 UT COM LTD 87233Q10 284,325 11,373 11,373 11,373 TECO ENERGY INC COM 87237510 79,462,994

2,775,515 2,651,562 58,795 65,158 2,414,697 100,408 260,410 TEPPCO PARTNERS L P UT LTD PAR 87238410  
 1,089,067 34,739 31,339 1,000 2,400 31,639 2,400 700 THQ INC COM NEW 87244340 15,256,106 310,715  
 310,715 295,115 15,600 TJX COS INC NEW COM 87254010 238,988,292 5,973,214 5,948,686 22,428 2,100  
 4,931,073 218,451 819,071 TRC COS INC COM 87262510 1,823,598 74,281 74,281 69,481 4,800 TRW INC COM  
 87264910 133,766,618 2,598,924 2,591,288 5,810 1,826 2,184,461 108,288 304,175 TMP WORLDWIDE INC COM  
 87294110 70,361,198 2,041,230 2,039,250 1,880 100 1,813,936 29,902 196,592 TTM TECHNOLOGIES IN COM  
 87305R10 1,128,382 113,863 113,863 113,863 TXU CORP COM 87316810 340,702,926 6,250,283 6,231,644  
 12,540 6,099 5,441,950 100,603 703,665 TAIWAN SEMICONDUCTOR SPONSORED 87403910 4,060,277  
 195,676 195,676 195,676 TAKE-TWO INTERACTIVE COM 87405410 6,686,285 332,651 331,191 1,460 312,351  
 20,300 TALBOTS INC COM 87416110 9,441,888 266,720 265,845 475 400 248,372 1,300 17,048 TALX CORP  
 COM 87491810 2,611,504 163,219 163,219 155,929 7,290 TANDY BRANDS ACCESSO COM 87537810  
 8,264,280 874,527 6,739 867,788 6,739 867,788 TANGER FACTORY OUTLE COM 87546510 2,439,256 91,085  
 91,085 84,291 6,794 Page Total 2,020,541,284

----- Page 69

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 TANOX INC COM 87588Q10 3,916,486 276,588 276,588 261,388 15,200 TARGET CORP COM 87612E10  
 3,557,623,663 82,505,187 81,607,029 715,085 183,073 17,198,136 62,559,023 2,734,407 TARGETED GENETICS  
 CO COM 87612M10 632,933 302,839 302,839 282,639 20,200 TASTY BAKING CO COM 87655330 1,174,690  
 64,900 6,900 58,000 6,900 58,000 TAUBMAN CTRS INC COM 87666410 11,659,391 774,196 774,196 742,462  
 31,734 TECH DATA CORP COM 87823710 30,382,529 662,073 659,493 2,280 300 622,139 2,200 37,734 TECHNE  
 CORP COM 87837710 14,782,510 536,181 535,461 720 509,201 26,980 TECHNITROL INC COM 87855510  
 8,509,449 356,940 354,920 1,520 500 336,440 500 20,000 TECUMSEH PRODS CO CL A 87889520 11,114,915  
 208,535 208,035 400 100 197,635 100 10,800 TEJON RANCH CO DEL COM 87908010 2,223,645 71,043 71,043  
 67,843 3,200 TEKELEC COM 87910110 3,873,594 338,010 337,510 500 304,310 1,700 32,000 TEKTRONIX INC  
 COM 87913110 45,343,774 1,916,474 1,913,619 2,755 100 1,685,540 28,408 202,526 TELE CENTRO OESTE CE  
 SPON ADR P 87923P10 775,096 128,540 128,540 53,348 68,992 6,200 TELE NORTE LESTE PAR SPON ADR P  
 87924610 2,071,194 164,904 164,904 62,965 85,709 16,230 TELECOM ITALIA SPA SPON ADR O 87927W10  
 2,170,871 26,555 26,555 26,555 TELEDYNE TECHNOLOGIE COM 87936010 5,157,955 311,095 310,572 509 14  
 290,596 299 20,200 TELEFLEX INC COM 87936910 25,698,453 470,065 469,345 520 200 445,833 1,500 22,732  
 TELEFONICA S A SPONSORED 87938220 14,613,893 441,374 122,587 318,787 432,870 8,504 TELEFONOS DE  
 MEXICO SPON ADR O 87940378 19,618,473 485,726 485,726 314,941 139,461 31,324 TELEPHONE & DATA  
 SYS COM 87943310 54,510,171 617,679 612,724 4,775 180 567,095 2,180 48,404 TELEMIG CELULAR PART  
 SPON ADR P 87944E10 382,690 13,475 13,475 496 12,979 TELENOR ASA SPONSORED 87944W10 366,582  
 28,550 28,550 28,550 TELE2 AB SPON ADR R 87952P20 487,760 16,151 16,151 16,151 TELIK INC COM  
 87959M10 2,728,248 225,103 225,103 214,303 10,800 TELLABS INC COM 87966410 92,653,123 8,849,391  
 8,831,461 15,970 1,960 7,489,586 206,979 1,145,526 TELLIUM INC COM 87967E10 385,915 167,063 167,063  
 161,463 5,600 TELSTRA CORP LTD SPON ADR F 87969N20 226,161 15,871 15,871 15,871 TELULAR CORP  
 COM NEW 87970T20 219,457 29,300 29,300 29,300 TEMPLE INLAND INC COM 87986810 82,262,717  
 1,450,330 1,066,747 383,483 100 926,340 391,954 130,936 TELETECH HOLDINGS IN COM 87993910 5,106,180  
 380,207 380,187 20 363,007 17,200 TENET HEALTHCARE COR COM 88033G10 511,286,800 7,628,869  
 7,608,067 20,162 640 6,625,142 75,084 924,004 TENNANT CO COM 88034510 3,801,137 90,676 90,676 81,436  
 9,240 TERADYNE INC COM 88077010 145,472,844 3,689,395 3,677,365 11,710 320 3,193,794 49,471 443,130  
 TERAYON COMMUNICATIO COM 88077510 5,198,265 613,003 610,403 2,600 574,803 38,200 TEREX CORP  
 NEW COM 88077910 9,461,942 418,670 418,650 20 395,670 23,000 TERRA INDS INC COM 88091510 959,472  
 367,614 367,614 361,714 5,900 TERRA NETWORKS S A SPONSORED 88100W10 309,699 39,756 39,735 21  
 39,756 TERREMARK WORLDWIDE COM 88144810 545,079 1,211,288 1,211,288 1,120,688 90,600 TESORO  
 PETE CORP COM 88160910 4,995,702 355,566 351,666 3,900 338,106 17,460 TETRA TECHNOLOGIES I COM  
 88162F10 4,019,532 138,366 138,366 130,966 7,400 TETRA TECH INC NEW COM 88162G10 6,862,486 480,230

----- Page 70  
of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
Shared None Issuer Class Number Value Prin Amt Defined Other

----- TEVA  
PHARMACEUTICAL ADR 88162420 5,877,462 107,508 107,508 72,227 28,484 6,797 TEXAS  
BIOTECHNOLOGY COM 88221T10 2,422,903 393,968 393,968 366,668 27,300 TEXAS INDS INC COM  
88249110 12,056,356 292,630 292,590 40 278,130 14,500 TEXAS INSTRS INC COM 88250810 1,318,115,051  
39,822,207 39,579,006 187,292 55,909 33,203,809 1,317,481 5,274,802 TEXAS REGL BANCSHARE CL A VTG  
88267310 8,473,663 194,083 194,083 185,563 8,520 TEXTRON INC COM 88320310 177,425,996 3,472,133  
3,449,448 16,694 5,991 3,053,758 54,619 361,356 THERAGENICS CORP COM 88337510 4,514,053 455,965  
455,965 439,465 16,500 THERASENSE INC COM 88338110 510,300 27,000 27,000 27,000 THERMA-WAVE INC  
COM 88343A10 2,184,050 151,250 151,230 20 143,750 7,500 THERMO ELECTRON CORP COM 88355610  
79,408,711 3,830,618 3,817,770 11,077 1,771 3,311,159 74,473 441,286 THIRD WAVE TECHNOLOG COM  
88428W10 251,327 75,023 75,023 71,423 3,600 THOMAS & BETTS CORP COM 88431510 29,121,915 1,376,272  
1,373,038 2,284 950 1,246,268 15,200 114,804 THOMAS INDS INC COM 88442510 6,395,746 218,658 218,658  
203,058 15,600 THOMSON MULTIMEDIA SPONSORED 88511810 351,300 11,380 11,380 11,380 THOR INDS  
INC COM 88516010 5,256,070 111,122 111,122 106,722 4,400 THORATEC CORP COM NEW 88517530  
3,700,782 337,971 337,971 320,271 17,700 THORNBURG MTG INC COM 88521810 11,988,208 598,214 598,214  
577,914 20,300 3DO CO COM 88553W10 272,091 266,756 266,756 246,256 20,500 3COM CORP COM 88553510  
23,799,311 3,895,141 3,872,131 21,350 1,660 3,354,980 112,810 427,351 3-D SYS CORP DEL COM NEW  
88554D20 1,136,897 71,548 71,548 70,048 1,500 THREE FIVE SYS INC COM 88554L10 3,093,230 208,720  
208,505 215 194,320 14,400 3-DIMENSIONAL PHARMA COM 88554W10 1,560,409 228,464 228,464 226,264  
2,200 3TEC ENERGY CORP COM NEW 88575R30 2,261,085 132,615 132,515 100 124,015 100 8,500 3M  
COMPANY COM 88579Y10 3,364,733,365 29,256,007 28,624,839 342,315 288,855 9,417,488 18,698,708  
1,139,813 TIBCO SOFTWARE INC COM 88632Q10 6,493,836 552,197 548,827 3,270 100 495,513 2,500 54,184  
TICKETMASTER CL B 88633P20 7,046,518 238,219 237,999 220 222,859 100 15,260 TIDEWATER INC COM  
88642310 35,467,997 837,497 835,297 1,900 300 799,115 2,400 35,982 TIER TECHNOLOGIES IN CL B  
88650Q10 395,360 22,400 22,400 22,400 TIFFANY & CO NEW COM 88654710 107,825,709 3,033,072 3,018,721  
10,251 4,100 2,613,650 101,745 315,077 TIMBERLAND CO CL A 88710010 13,650,721 323,094 322,294 680 120  
299,896 1,020 22,178 TIME WARNER TELECOM CL A 88731910 2,281,088 375,179 374,429 650 100 335,579  
2,300 37,300 TIMKEN CO COM 88738910 11,569,013 501,040 499,680 1,360 468,230 32,810 TITAN CORP COM  
88826610 18,543,968 898,013 897,273 640 100 859,013 100 38,900 TITAN PHARMACEUTICAL COM 88831410  
1,569,595 223,908 223,908 208,408 15,500 TITANIUM METALS CORP COM 88833910 994,442 184,156 184,156  
171,956 12,200 TIVO INC COM 88870610 871,738 164,479 163,779 700 164,479 TOLL BROTHERS INC WHEN  
ISSUE 88947810 13,548,581 271,787 271,787 257,887 13,900 TOLLGRADE COMMUNICAT COM 88954210  
4,790,920 195,468 195,468 187,868 7,600 TOMPKINSTRUSTCO INC COM 89011010 2,668,474 63,234 63,234  
58,334 4,900 TOO INC COM 89033310 8,455,785 286,734 286,074 632 28 266,206 28 20,500 TOOTSIE ROLL  
INDS IN COM 89051610 18,452,567 401,230 399,859 1,165 206 375,615 862 24,753 Page Total 5,319,536,593

----- Page 71  
of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
Shared None Issuer Class Number Value Prin Amt Defined Other

----- TOPPS  
INC COM 89078610 5,646,316 588,158 588,058 100 558,358 29,800 TORCH OFFSHORE INC COM 89101910  
206,480 23,200 23,200 23,200 TORCHMARK CORP COM 89102710 102,705,293 2,549,151 2,528,741 13,610  
6,800 2,221,828 48,753 278,570 TORO CO COM 89109210 8,935,828 149,930 149,630 300 138,130 11,800  
TORONTO DOMINION BK COM NEW 89116050 1,277,196 46,579 46,579 46,579 TOTAL FINA ELF S A  
SPONSORED 89151E10 24,698,291 322,432 199,895 122,537 320,132 2,300 TOUCH AMERICA HLDGS COM  
89153910 8,612,546 2,260,511 1,023,620 1,236,891 962,818 1,231,993 65,700 TOWER AUTOMOTIVE INC COM

89170710 6,860,164 490,362 490,362 462,262 28,100 TOTAL SYS SVCS INC COM 89190610 9,940,336 395,242  
 394,792 450 350,428 1,300 43,514 TOWN & CTRY TR SH BEN INT 89208110 8,618,301 389,792 325,597 64,195  
 374,156 15,636 TOYOTA MOTOR CORP SP ADR REP 89233130 10,571,728 181,801 84,143 97,658 179,981  
 1,820 TOYS R US INC COM 89233510 76,192,534 4,242,346 4,231,911 10,295 140 3,622,447 56,617 559,182 TPG  
 N V SPONSORED 89233910 325,868 15,444 15,444 15,444 TRAMMELL CROW CO COM 89288R10 3,361,636  
 231,837 231,757 80 214,037 17,800 TRANS WORLD ENTMT CO COM 89336Q10 2,401,770 285,925 285,825 100  
 262,625 23,300 TRANSACTION SYS ARCH CL A 89341610 5,187,387 455,034 454,854 80 100 431,134 100  
 23,800 TRANSALTA CORP COM 89346D10 1,970,739 141,373 141,373 108,781 32,592 TRANSATLANTIC  
 HLDGS COM 89352110 18,037,165 219,644 218,786 858 199,261 850 19,533 TRANSCANADA PIPELINE COM  
 89352610 299,893 22,051 22,051 22,051 TRANSGENOMIC INC COM 89365K20 939,265 103,901 103,901  
 103,901 TRANSKARYOTIC THERAP COM 89373510 12,146,643 282,152 281,452 700 262,952 19,200  
 TRANSMETA CORP DEL COM 89376R10 2,365,911 609,771 603,821 5,950 545,571 6,800 57,400  
 TRANSMONTAIGNE INC COM 89393410 766,901 147,481 147,481 139,301 8,180 TRAVELOCITY COM INC  
 COM 89395310 1,835,922 65,639 65,639 59,639 6,000 TRANSWITCH CORP COM 89406510 3,630,847 1,113,757  
 1,109,317 4,340 100 1,060,957 100 52,700 TREDEGAR CORP COM 89465010 3,272,313 174,990 174,990 165,190  
 9,800 TREMONT CORP COM PAR \$1 89474520 328,345 11,735 11,735 11,735 TREND MICRO INC SPONS  
 ADR 89486M20 481,447 18,697 18,697 18,697 TRENDWEST RESORTS IN COM 89491710 2,227,038 92,716  
 92,716 87,466 5,250 TREX INC COM 89531P10 1,628,470 68,828 68,828 60,428 8,400 TRI CONTL CORP COM  
 89543610 1,007,631 52,074 52,074 14,504 37,570 TRIAD HOSPITALS INC COM 89579K10 24,684,393 717,987  
 716,524 1,368 95 667,054 2,895 48,038 TRIANGLE PHARMACEUTI COM 89589H10 2,217,281 434,761 424,761  
 5,000 5,000 404,861 5,000 24,900 TRIAD GTY INC COM 89592510 3,031,989 69,749 69,749 65,549 4,200  
 TRIARC COS INC CL A 89592710 3,449,896 124,097 124,097 114,497 9,600 TRICON GLOBAL RESTAU COM  
 89595310 265,466,056 4,516,265 4,499,497 12,863 3,905 2,752,108 1,397,038 364,819 TRIBUNE CO NEW COM  
 89604710 273,961,325 6,026,426 5,864,809 87,340 74,277 5,082,982 155,107 784,537 TRICO MARINE SERVICE  
 COM 89610610 2,222,449 253,415 253,355 60 235,715 17,700 TRIGON HEALTHCARE IN COM 89618L10  
 30,394,056 411,732 410,582 1,050 100 378,934 1,600 31,198 TRIKON TECHNOLOGIES COM NEW 89618740  
 1,185,277 80,741 80,741 80,741 TRIMBLE NAVIGATION L COM 89623910 5,019,748 301,849 301,389 460  
 286,149 15,700 Page Total 938,112,674

----- Page 72

of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 TRIMERIS INC COM 89626310 7,160,400 165,750 165,440 310 154,550 11,200 TRINITY INDS INC COM  
 89652210 30,355,921 1,248,701 1,247,901 500 300 1,224,001 300 24,400 TRIQUINT SEMICONDUCT COM  
 89674K10 25,160,133 2,094,932 2,090,355 2,562 2,015 2,011,023 2,015 81,894 TRITON PCS HLDGS INC CL A  
 89677M10 2,432,149 238,680 237,180 1,400 100 214,480 1,400 22,800 TRIUMPH GROUP INC NE COM  
 89681810 8,874,135 226,381 226,381 214,381 12,000 TRIZETTO GROUP INC COM 89688210 2,685,733 221,048  
 221,008 40 206,648 14,400 TRIZEC HAHN CORP SUB VGT 89693810 257,997 16,298 16,298 16,298 TRIPATH  
 IMAGING INC COM 89694210 1,355,614 236,582 236,582 222,282 14,300 TROPICAL SPORTSWEAR COM  
 89708P10 958,560 39,940 39,940 39,940 TROVER SOLUTIONS INC COM 89724910 2,429,690 400,939 400,939  
 400,939 TROY FINL CORP COM 89732910 1,223,999 46,015 46,015 44,020 1,995 TRUST CO NJ JERSEY C  
 COM 89830410 5,348,920 226,170 173,926 52,244 164,126 52,244 9,800 TRUSTCO BK CORP N Y COM  
 89834910 8,573,634 664,108 663,993 115 615,063 49,045 TRUSTMARK CORP COM 89840210 8,571,930 339,348  
 335,598 3,750 307,446 1,700 30,202 TUBOS DE ACERO DE ME ADR NEW 89859250 678,002 63,424 63,424  
 25,580 18,796 19,048 TUESDAY MORNING CORP COM NEW 89903550 2,130,394 104,426 104,426 101,726  
 2,700 TULARIK INC COM 89916510 3,438,787 209,172 209,092 80 197,192 80 11,900 TUPPERWARE CORP  
 COM 89989610 34,594,833 1,520,652 1,519,002 1,650 1,339,292 42,100 139,260 TURKCELL ILETISIM HI SPON  
 ADR N 90011120 401,667 24,718 24,718 14,887 9,831 TURNSTONE SYSTEMS IN COM 90042310 1,336,593  
 277,878 277,578 300 259,278 18,600 TWEETER HOME ENTMT G COM 90116710 3,528,325 180,477 180,057  
 420 168,477 12,000 21ST CENTY INS GROUP COM 90130N10 4,643,051 256,664 256,364 300 234,426 22,238 II

VI INC COM 90210410 1,416,146 93,475 93,475 87,175 6,300 TYCO INTL LTD NEW COM 90212410  
 1,163,491,073 35,999,105 35,949,376 49,729 31,683,531 582,643 3,702,452 TYLER TECHNOLOGIES I COM  
 90225210 205,061 35,725 35,725 35,725 TYSON FOODS INC CL A 90249410 44,434,877 3,560,487 3,552,358  
 7,063 1,066 3,293,175 30,354 236,958 UAL CORP COM PAR \$0 90254950 6,556,964 401,283 398,278 3,005  
 348,433 4,111 48,739 UCAR INTL INC COM 90262K10 10,636,992 749,084 748,384 700 715,184 33,900 UCBH  
 HOLDINGS INC COM 90262T30 8,507,938 236,463 231,963 4,500 216,063 20,400 UGI CORP NEW COM  
 90268110 15,542,540 495,933 494,733 1,200 477,933 18,000 UICI COM 90273710 10,280,545 542,509 542,509  
 514,109 28,400 UIL HLDG CORP COM 90274810 11,669,326 200,849 200,049 700 100 192,449 100 8,300 UMB  
 FINL CORP COM 90278810 9,030,999 210,611 206,306 4,200 105 199,166 105 11,340 U S B HLDG INC COM  
 90291010 1,872,367 110,269 110,269 103,449 6,820 UST INC COM 90291110 118,906,740 3,054,373 3,036,808  
 12,485 5,080 2,839,299 102,398 112,676 U S RESTAURANT PPTYS COM 90297110 2,160,730 157,144 157,144  
 146,044 11,100 US BANCORP DEL COM NEW 90297330 1,069,693,210 47,394,471 46,767,971 529,999 96,501  
 40,501,489 723,506 6,139,725 USA NETWORKS INC COM 90298410 33,441,038 1,052,598 1,040,886 11,553 159  
 969,306 4,659 78,633 URS CORP NEW COM 90323610 4,467,702 140,937 140,937 132,637 8,300 U S G CORP  
 COM NEW 90329340 3,034,122 433,446 433,346 100 404,346 29,100 USEC INC COM 90333E10 5,082,604  
 794,157 794,157 735,957 58,200 Page Total 2,676,571,441

Page 73

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

U S

CONCRETE INC COM 90333L10 1,139,955 174,039 174,039 171,039 3,000 U S PHYSICAL THERAPY COM  
 90337L10 707,343 39,188 39,188 39,188 US UNWIRED INC CL A 90338R10 3,175,700 575,308 449,398 125,910  
 556,408 18,900 US ONCOLOGY INC COM 90338W10 12,234,367 1,388,691 1,388,591 100 1,328,991 100 59,600  
 UBIQUITEL INC COM 90347430 1,278,076 521,664 521,664 494,664 27,000 ULTICOM INC COM 90384410  
 876,109 114,674 114,674 108,974 5,700 ULTIMATE ELECTRS INC COM 90384910 2,637,401 94,025 94,025  
 87,825 6,200 USA ED INC COM 90390U10 320,214,412 3,274,176 3,267,166 6,790 220 2,787,844 109,915 376,417  
 ULTRA PETE CORP COM 90391410 419,748 52,600 52,600 52,600 ULTRATECH STEPPER IN COM 90403410  
 7,810,004 375,481 375,441 40 361,081 14,400 UMPQUA HLDGS CORP COM 90421410 1,843,999 123,262  
 123,262 112,362 10,900 UNIBANCO-UNIAO DE BA GDR REP PF 90458E10 395,014 16,156 16,156 12,952 3,204  
 UNIFI INC COM 90467710 6,341,033 674,578 674,558 20 636,778 37,800 UNIFIRST CORP MASS COM  
 90470810 1,970,879 78,365 78,365 76,265 2,100 UNILAB CORP NEW COM NEW 90476320 561,881 22,850  
 22,850 22,850 UNILEVER PLC SPON ADR N 90476770 9,603,927 302,963 64,611 238,352 300,763 2,200  
 UNILEVER N V N Y SHS NE 90478470 495,080,444 8,716,205 8,672,115 44,090 7,677,969 385,517 652,719  
 UNION PAC CORP COM 90781810 328,464,272 5,285,875 5,181,771 38,033 66,071 4,504,662 143,549 634,175  
 UNION PLANTERS CORP COM 90806810 134,280,560 2,833,521 2,827,228 5,800 493 2,503,155 43,682 286,684  
 UNIONBANCAL CORP COM 90890610 23,490,656 533,636 532,516 1,120 497,814 2,100 33,722 UNISOURCE  
 ENERGY COR COM 90920510 14,780,344 722,402 722,062 100 240 701,062 240 21,100 UNISYS CORP COM  
 90921410 86,293,388 6,832,414 6,819,699 11,640 1,075 5,914,775 84,393 826,846 UNIT CORP COM 90921810  
 6,044,515 330,482 329,824 200 458 307,524 458 22,500 UNITED AUTO GROUP IN COM 90944010 1,464,040  
 64,953 64,893 60 63,353 1,600 UNITED BUSINESS MEDI ADR 90969M10 252,108 28,012 28,012 28,012  
 UNITED CMNTY FINL CO COM 90983910 2,238,855 302,548 302,548 276,648 25,900 UNITED BANKSHARES  
 IN COM 90990710 14,453,192 489,441 488,841 600 460,541 600 28,300 UNITED DEFENSE INDS COM  
 91018B10 356,440 13,300 13,300 13,300 UNITED DOMINION REAL COM 91019710 28,484,264 1,798,249  
 1,687,219 111,030 1,706,923 91,326 UNITED FIRE & CAS CO COM 91033110 2,419,320 73,424 65,487 7,937  
 72,224 1,200 UNITED INDL CORP COM 91067110 3,722,536 167,305 167,305 159,505 7,800 UNITED  
 MICROELECTRON SPONSORED 91087320 1,281,205 120,301 120,301 120,301 UNITED NATL BANCORP  
 COM 91090910 3,350,242 144,407 144,407 131,907 12,500 UNITED NAT FOODS INC COM 91116310 5,852,355  
 234,940 234,240 700 223,740 11,200 UNITED ONLINE INC COM 91126810 304,723 35,433 35,433 33,573 1,860  
 UNITED PARCEL SERVIC CL B 91131210 145,602,806 2,394,783 2,154,736 209,568 30,479 1,945,910 39,429  
 404,345 UNITED RENTALS INC COM 91136310 14,137,745 514,474 512,293 2,181 488,634 1,900 23,940



UNITED STATES CELLUL COM 91168410 7,898,240 192,640 189,440 2,800 400 180,930 1,000 10,710 US  
 AIRWAYS GROUP INC COM 91190510 9,588,550 1,486,597 1,478,427 8,070 100 1,339,238 40,564 106,795 U S  
 INDS INC NEW COM 91208010 2,704,270 711,650 711,610 40 659,270 52,380 UNITED STATES STL CO COM  
 91290910 33,198,891 1,829,140 1,823,397 5,625 118 1,661,563 19,018 148,559 Page Total 1,736,953,809

----- Page 74  
 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 UNITED STATIONERS IN COM 91300410 20,801,685 545,976 543,211 2,765 524,872 21,104 UNITED  
 SURGICAL PART COM 91301630 361,920 15,600 15,600 15,600 UNITED TECHNOLOGIES COM 91301710  
 1,008,550,218 13,592,321 13,380,606 128,439 83,276 12,056,507 240,947 1,287,908 UNITED THERAPEUTICS  
 COM 91307C10 1,952,884 145,088 145,088 135,588 9,500 UNITED UTILS PLC SPONSORED 91311Q10 232,663  
 13,071 13,071 13,071 UNITEDHEALTH GROUP I COM 91324P10 563,099,088 7,368,478 7,349,554 17,104 1,820  
 6,283,670 196,624 883,531 UNITEDGLOBALCOM CL A 91324750 4,007,755 740,805 740,685 20 100 692,405  
 100 48,300 UNITRIN INC COM 91327510 25,406,118 631,993 630,193 600 1,200 580,131 3,000 48,862  
 UNIVERSAL ACCESS GLO COM 91336M10 666,079 441,112 441,112 414,912 26,200 UNIVERSAL AMERN  
 FINL COM 91337710 2,878,426 418,376 418,376 393,476 24,900 UNIVERSAL COMPRESSIO COM 91343110  
 2,929,872 110,980 110,480 500 105,880 5,100 UNIVERSAL CORP VA COM 91345610 20,750,710 527,203  
 526,053 1,150 526,803 400 UNIVERSAL DISPLAY CO COM 91347P10 1,294,032 134,795 134,795 125,995 8,800  
 UNIVERSAL ELECTRS IN COM 91348310 2,492,052 170,106 169,906 200 161,406 8,700 UNIVERSAL FST  
 PRODS COM 91354310 4,148,856 173,665 173,405 260 166,965 6,700 UNIVERSAL HEALTH RLT SH BEN INT  
 91359E10 2,600,068 108,246 108,246 102,646 5,600 UNIVERSAL HLTH SVCS CL B 91390310 24,555,465  
 595,284 593,573 1,591 120 559,768 1,920 33,596 UNIVISION COMMUNICAT CL A 91490610 210,145,992  
 5,003,476 4,673,521 287,146 42,809 4,413,118 179,073 411,285 UNIZAN FINANCIAL COR COM 91528W10  
 3,545,330 186,990 186,990 178,768 8,222 UNOCAL CORP COM 91528910 211,070,673 5,419,016 5,352,291  
 24,489 42,236 4,686,221 102,507 626,488 UNOVA INC COM 91529B10 3,534,136 443,987 441,427 2,560 416,387  
 27,600 UNUMPROVIDENT CORP COM 91529Y10 148,894,690 5,330,995 5,299,023 23,212 8,760 4,578,131  
 87,674 661,790 UPM KYMMENE CORP SPONSORED 91543610 650,755 18,593 18,593 18,593  
 USFREIGHTWAYS CORP COM 91690610 13,621,293 384,348 384,228 20 100 366,348 100 17,900 URBAN  
 OUTFITTERS INC COM 91704710 1,697,311 72,690 72,690 72,690 UROLOGIX INC COM 91727310 1,863,914  
 102,582 102,582 95,882 6,700 VI TECHNOLOGIES INC COM 91792010 274,265 52,845 52,845 52,845  
 UTSTARCOM INC COM 91807610 7,989,658 304,600 304,029 450 121 278,325 1,821 24,454 VA SOFTWARE  
 CORP COM 91819B10 438,360 257,859 254,609 3,200 50 252,909 50 4,900 VCA ANTECH INC COM 91819410  
 329,400 24,400 24,400 24,400 V F CORP COM 91820410 107,459,209 2,484,606 2,475,791 5,415 3,400 2,139,673  
 35,125 307,908 VAIL RESORTS INC COM 91879Q10 1,953,457 92,014 92,014 87,114 4,900 VALASSIS  
 COMMUNICATI COM 91886610 26,293,586 680,652 679,032 1,420 200 641,966 2,200 36,486 VALHI INC NEW  
 COM 91890510 1,150,087 102,230 101,990 240 102,230 VALENCE TECHNOLOGY I COM 91891410 2,823,104  
 925,608 700,283 225,325 904,708 20,900 VALENTIS INC COM 91913E10 922,792 328,396 328,396 309,796  
 18,600 VALERO ENERGY CORP N COM 91913Y10 72,043,577 1,454,838 1,451,110 3,159 569 1,355,107 8,823  
 90,908 VALLEY NATL BANCORP COM 91979410 18,976,811 540,342 536,550 3,707 85 486,652 2,960 50,730  
 VALMONT INDS INC COM 92025310 2,529,180 141,295 141,295 130,695 10,600 VALSPAR CORP COM  
 92035510 26,442,213 561,883 560,543 840 500 526,943 2,400 32,540 VALUE CITY DEPT STOR COM 92038710  
 643,322 153,172 153,172 143,472 9,700 Page Total 2,552,021,006

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 of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

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 VALUE LINE INC COM 92043710 1,484,210 30,290 30,290 26,990 3,300 VALUEVISION INTL INC CL A  
 92047K10 4,919,202 237,070 236,690 380 222,570 14,500 VANS INC COM 92193010 3,819,415 326,167 326,167

318,367 7,800 VARCO INTL INC DEL COM 92212210 19,456,056 967,963 899,946 67,957 60 912,265 2,860  
 52,838 VARIAN MED SYS INC COM 92220P10 19,992,410 488,812 485,792 1,820 1,200 441,496 3,800 43,516  
 VARIAN INC COM 92220610 14,513,605 382,541 382,241 300 360,141 22,400 VARIAN SEMICONDUCTOR  
 COM 92220710 18,018,720 400,416 398,276 1,640 500 378,616 500 21,300 VASOMEDICAL INC COM 92232110  
 1,498,062 523,615 493,615 30,000 461,715 30,000 31,900 VASTERA INC COM 92239N10 2,944,540 198,553  
 198,553 187,253 11,300 VAXGEN INC COM NEW 92239020 968,461 84,804 84,804 79,704 5,100 VECTREN  
 CORP COM 92240G10 17,634,181 686,422 683,018 3,404 639,790 2,500 44,132 VECTOR GROUP LTD COM  
 92240M10 6,087,796 212,860 193,107 15,753 4,000 208,560 4,000 300 VEECO INSTRS INC DEL COM 92241710  
 9,441,775 269,765 269,380 385 254,615 15,150 VELCRO INDS N V COM 92257110 975,127 85,164 85,164 85,164  
 VENTAS INC COM 92276F10 6,999,295 553,304 553,184 120 508,904 44,400 VENTANA MED SYS INC COM  
 92276H10 2,364,228 116,752 116,752 108,352 8,400 VENTIV HEALTH INC COM 92279310 291,334 145,667  
 145,567 100 135,767 100 9,800 VERITY INC COM 92343C10 6,744,371 381,469 381,169 300 362,169 19,300  
 VERISIGN INC COM 92343E10 62,762,580 2,324,540 2,243,235 71,222 10,083 1,912,533 19,083 389,024  
 VERITAS DGC INC COM 92343P10 12,532,795 741,147 740,822 325 722,547 18,600 VERIZON  
 COMMUNICATIO COM 92343V10 2,879,971,923 62,472,276 60,812,459 1,053,947 605,870 52,792,594 1,543,122  
 8,095,007 VERITAS SOFTWARE CO COM 92343610 399,808,581 9,121,802 9,047,817 65,178 8,807 7,876,872  
 286,109 955,421 VERSICOR INC COM 92531410 2,281,985 126,216 126,116 100 122,416 100 3,700 VERTEX  
 PHARMACEUTICA COM 92532F10 21,992,210 789,383 781,454 6,729 1,200 738,529 3,400 47,454  
 VERTICALNET INC COM 92532L10 477,225 681,750 676,550 200 5,000 621,850 5,000 54,900 VESTA INS  
 GROUP INC COM 92539110 1,894,266 315,711 315,711 300,511 15,200 VIAD CORP COM 92552R10 26,593,000  
 949,750 935,510 1,040 13,200 855,235 16,600 77,915 VIASAT INC COM 92552V10 3,135,601 223,652 223,612 40  
 212,052 11,600 VIACOM INC CL A 92552410 1,494,207 30,745 29,595 950 200 6,746 200 23,799 VIACOM INC  
 CL B 92552430 1,754,411,824 36,270,660 36,035,267 213,098 22,295 31,209,482 563,845 4,474,961 VIANT CORP  
 COM 92553N10 379,021 282,852 282,852 282,852 VIASYS HEALTHCARE IN COM NEW 92553Q20 4,154,915  
 184,745 183,051 1,436 258 164,219 1,326 19,200 VICAL INC COM 92560210 1,748,055 188,979 188,879 100  
 175,179 13,800 VICOR CORP COM 92581510 4,178,694 247,260 246,170 990 100 234,660 100 12,500 VIDAMED  
 INC COM 92653010 2,545,712 323,060 323,060 301,260 21,800 VIEWPOINT CORP COM 92672P10 2,290,005  
 379,140 379,140 355,440 23,700 VIGNETTE CORP COM 92673410 6,035,500 1,754,506 1,703,706 50,640 160  
 1,588,846 9,460 156,200 VINTAGE PETE INC COM 92746010 11,901,737 809,642 809,642 778,342 31,300 VION  
 PHARMACEUTICALS COM 92762410 1,035,672 252,603 252,503 100 236,203 100 16,300 VIRAGE LOGIC  
 CORP COM 92763R10 1,526,929 100,258 100,258 100,258 VIROPHARMA INC COM 92824110 823,205 161,730  
 161,730 150,730 11,000 Page Total 5,342,128,430

Page 76

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

VISHAY INTERTECHNOLO COM 92829810 33,012,837 1,623,050 1,617,244 4,512 1,294 1,521,824 5,794 95,432  
 VISIONICS CORP DEL COM 92831E10 580,635 49,500 49,500 49,500 VISTEON CORP COM 92839U10  
 46,521,106 2,810,943 2,800,866 8,472 1,605 2,446,408 34,369 328,266 VISX INC DEL COM 92844S10 12,574,555  
 712,036 711,786 50 200 678,136 200 33,700 VISUAL NETWORKS INC COM 92844410 743,617 252,931 252,931  
 234,231 18,700 VITAL SIGNS INC COM 92846910 5,594,511 151,695 151,595 100 150,095 1,600 VITRIA  
 TECHNOLOGY COM 92849Q10 2,767,038 700,516 697,276 3,240 658,616 41,900 VITESSE SEMICONDUCTO  
 COM 92849710 38,195,029 3,897,452 3,879,728 15,820 1,904 3,382,663 53,225 459,164 VIVENDI UNIVERSAL  
 SPON ADR N 92851S20 2,253,520 58,533 58,333 200 53,091 5,442 VIVUS INC COM 92855110 247,087 27,888  
 27,888 27,888 VODAFONE GROUP PLC N SPONSORED 92857W10 26,826,449 1,455,586 829,215 626,371  
 1,325,983 129,603 VOLT INFORMATION SCI COM 92870310 2,393,932 128,361 128,361 123,161 5,200 VOLVO  
 AKTIEBOLAGET ADR B 92885640 376,998 19,137 19,137 19,137 WMC LTD SPONSORED 92894710 261,472  
 12,699 12,699 12,699 VORNADO RLTY TR SH BEN INT 92904210 46,623,995 1,055,797 985,272 70,525 981,432  
 2,600 71,765 VOTORANTIM CELULOSE SPONSORED 92906P10 445,468 23,771 23,771 15,597 8,174 VULCAN  
 MATLS CO COM 92916010 114,508,504 2,408,677 2,406,457 2,220 2,126,487 27,716 252,574 WFS FINL INC

COM 92923B10 3,036,379 121,894 121,894 115,194 6,700 WD-40 CO COM 92923610 4,520,861 150,095 149,695  
 400 139,895 400 9,800 WGL HLDGS INC COM 92924F10 17,192,092 640,063 635,988 3,755 320 595,083 320  
 44,660 W-H ENERGY SVCS INC COM 92925E10 4,162,298 192,699 192,699 181,299 11,400 W HLDG CO INC  
 COM 92925110 6,104,128 345,843 345,723 120 324,743 21,100 WJ COMMUNICATIONS IN COM 92928410  
 538,754 165,262 165,262 165,262 WMS INDS INC COM 92929710 6,104,871 321,309 321,309 309,109 12,200 W P  
 CAREY & CO LLC COM 92930Y10 705,334 30,350 28,201 2,149 28,201 2,149 WPP GROUP PLC SPON ADR N  
 92930930 16,183,129 286,630 138,978 147,652 283,112 3,518 WPS RESOURCES CORP COM 92931B10  
 92,155,858 2,336,609 386,489 1,949,400 720 370,209 1,948,900 17,500 WSFS FINL CORP COM 92932810  
 1,259,720 69,521 69,521 62,921 6,600 WABASH NATL CORP COM 92956610 2,931,627 296,124 296,124 282,424  
 13,700 WABTEC CORP COM 92974010 3,981,613 265,618 265,618 244,918 20,700 WACKENHUT CORP COM  
 SER A 92979410 3,372,856 101,899 101,899 96,999 4,900 WACKENHUT CORRECTION COM 92979810  
 1,195,665 79,711 79,711 79,711 WACHOVIA CORP 2ND NE COM 92990310 1,186,331,142 31,993,828  
 31,584,602 272,287 136,939 27,380,593 562,484 4,030,247 WADDELL & REED FINL CL A 93005910 25,318,242  
 830,651 825,920 1,455 3,276 776,241 5,976 48,434 WAL MART STORES INC COM 93114210 5,719,739,819  
 93,307,338 90,006,411 2,152,700,148,227 79,288,028 4,322,306 9,652,309 WALGREEN CO COM 93142210  
 931,019,743 23,756,564 21,988,211 1,167,020 601,333 19,312,131 1,365,991 3,062,929 WALLACE COMPUTER  
 SER COM 93227010 12,803,285 633,826 633,726 100 606,026 27,800 WALTER INDS INC COM 93317Q10  
 4,024,435 305,576 303,676 1,900 285,376 20,200 WASHINGTON FED INC COM 93882410 19,934,981 832,706  
 827,966 340 4,400 785,325 6,800 40,581 WASHINGTON MUT INC COM 93932210 729,981,384 22,033,848  
 21,955,133 73,806 4,909 18,738,002 341,576 2,939,800 WASHINGTON POST CO CL B 93964010 56,052,543  
 92,339 82,260 2,638 7,441 79,397 7,541 5,401 Page Total 9,182,577,512

Page 77

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
 Shared None Issuer Class Number Value Prin Amt Defined Other

WASHINGTON REAL ESTA SH BEN INT 93965310 13,578,193 472,285 472,065 220 439,521 32,764  
 WASHINGTON TR BANCOR COM 94061010 2,080,270 107,120 107,120 99,620 7,500 WASTE CONNECTIONS  
 IN COM 94105310 8,528,328 254,501 254,401 100 237,381 17,120 WASTE MGMT INC DEL COM 94106L10  
 477,703,972 17,530,421 13,453,452 4,074,654 2,315 11,698,117 4,171,578 1,650,983 WATCHGUARD  
 TECHNOLOG COM 94110510 1,246,641 199,144 199,144 191,344 7,800 WATERS CORP COM 94184810  
 76,916,353 2,749,959 2,744,539 5,020 400 2,332,807 93,950 320,802 WATSCO INC COM 94262220 5,999,759  
 336,121 336,121 323,421 12,700 WATSON PHARMACEUTICA COM 94268310 71,345,957 2,633,664 2,628,249  
 4,215 1,200 2,405,472 22,428 205,764 WATSON WYATT & CO HL CL A 94271210 3,109,886 113,707 113,707  
 107,707 6,000 WATTS INDS INC CL A 94274910 4,272,105 254,292 254,292 238,792 15,500  
 WAUSAU-MOSINEE PAPER COM 94331510 9,586,804 751,317 750,917 400 720,817 30,500 WAVE SYSTEMS  
 CORP CL A 94352610 1,018,963 417,608 414,408 3,200 386,508 31,100 WAYPOINT FINL CORP COM 94675610  
 6,681,448 403,957 403,957 381,757 22,200 WEATHERFORD INTL INC COM 94707410 58,351,131 1,225,092  
 1,219,367 4,000 1,725 1,092,919 5,725 124,548 WEBEX INC COM 94767L10 2,944,829 179,017 179,017 168,517  
 10,500 WEBMETHODS INC COM 94768C10 4,758,443 276,172 275,772 400 261,372 14,800 WEBSense INC  
 COM 94768410 10,816,258 429,899 429,899 419,699 10,200 WEBMD CORP COM 94769M10 16,117,401  
 2,098,620 2,090,020 8,400 200 1,926,104 8,800 163,716 WEBSTER FINL CORP CO COM 94789010 21,094,537  
 563,573 555,380 7,939 254 518,788 7,954 36,831 WEIGHT WATCHERS INTL COM 94862610 2,792,980 73,000  
 73,000 73,000 WEINGARTEN RLTY INVS SH BEN INT 94874110 21,314,706 414,683 414,683 388,715 25,968  
 WEIS MKTS INC COM 94884910 2,850,138 93,909 92,950 200 759 80,950 859 12,100 WELLMAN INC COM  
 94970210 5,297,640 322,045 322,045 296,145 25,900 WELLPOINT HEALTH NET COM 94973H10 230,846,854  
 3,625,677 3,617,665 7,812 200 3,196,924 36,138 390,381 WELLS FARGO & CO NEW COM 94974610  
 1,931,491,291 39,099,014 37,382,825 1,157,074 559,115 32,905,552 1,103,354 5,064,290 WENDYS INTL INC  
 COM 95059010 74,047,657 2,116,857 2,109,942 6,915 1,845,742 42,329 228,786 WERNER ENTERPRISES I COM  
 95075510 10,691,015 510,311 510,285 26 482,076 28,235 WESBANCO INC COM 95081010 6,551,372 274,116  
 270,716 3,400 260,816 13,300 WESCO FINL CORP COM 95081710 5,459,246 17,464 16,744 20 700 13,664 700

3,100 WESCO INTL INC COM 95082P10 1,279,481 182,783 182,643 140 170,583 12,200 WEST COAST BANCORP O COM 95214510 2,308,935 152,859 152,859 142,759 10,100 WEST CORP COM 95235510 7,641,344 241,509 241,509 229,755 100 11,654 WEST MARINE INC COM 95423510 453,005 22,426 21,926 500 21,926 500 WEST PHARMACEUTICAL COM 95530610 9,371,442 308,779 308,759 20 302,079 6,700 WESTAMERICA BANCORPO COM 95709010 19,968,054 467,089 467,039 50 444,089 23,000 WESTCORP INC COM 95790710 2,536,173 116,072 116,072 111,240 4,832 WESTERN DIGITAL CORP COM 95810210 11,313,474 1,815,967 1,812,567 3,400 1,706,207 109,760 WESTERN GAS RES INC COM 95825910 11,943,302 320,884 320,884 306,884 14,000 WESTERN RES INC COM 95942510 12,537,558 731,053 721,993 9,060 681,409 2,700 46,944 WESTERN WIRELESS COR CL A 95988E20 3,702,517 423,629 422,929 600 100 381,929 2,600 39,100 WESTPAC BKG CORP SPONSORED 96121430 875,574 20,997 20,997 20,997 Page Total 3,171,425,036

Page 78

of 80

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole Shared None Issuer Class Number Value Prin Amt Defined Other

WESTPOINT STEVENS IN COM 96123810 9,028,289 4,085,199 265,843 3,819,356 244,923 3,819,356 20,920 WESTPORT RES CORP NE COM 96141810 5,937,522 302,164 302,164 281,603 20,561 WESTWOOD ONE INC COM 96181510 44,604,539 1,163,091 1,155,991 6,800 300 1,115,639 2,900 44,552 WET SEAL INC CL A 96184010 6,543,619 187,550 187,550 178,000 9,550 WEYERHAEUSER CO COM 96216610 302,739,543 4,816,092 4,789,480 13,552 13,060 4,184,892 73,869 554,079 WHIRLPOOL CORP COM 96332010 123,615,967 1,636,214 1,631,524 4,490 200 1,379,522 26,452 229,040 WHITEHALL JEWELLERS COM 96506310 342,824 18,187 18,147 40 18,187 WHITNEY HLDG CORP COM 96661210 12,861,486 257,952 257,952 241,252 16,700 WHOLE FOODS MKT INC COM 96683710 20,295,589 444,202 438,998 5,004 200 388,668 2,100 53,434 WILD OATS MARKETS IN COM 96808B10 1,548,352 183,237 183,067 170 164,287 18,950 WILEY JOHN & SONS IN CL A 96822320 91,206,025 3,481,146 426,322 259,920,794,904 655,582 2,794,904 30,660 WILEY JOHN & SONS IN CL B 96822330 33,785,597 1,263,958 1,263,958 1,263,958 WILLIAMS COS INC DEL COM 96945710 273,046,994 11,589,431 11,538,425 42,816 8,190 9,964,813 141,915 1,474,503 WILLIAMS CLAYTON ENE COM 96949010 546,425 43,714 43,714 43,714 WILLIAMS SONOMA INC COM 96990410 25,381,881 551,900 549,940 1,820 140 520,448 1,740 29,712 WILMINGTON TRUST COR COM 97180710 23,005,817 341,789 336,919 2,570 2,300 319,191 3,800 18,798 WILSON GREATBATCH TE COM 97223210 2,487,699 96,760 96,660 100 91,960 4,800 WILSONS THE LEATHER COM 97246310 1,223,830 102,327 102,287 40 96,027 6,300 WIND RIVER SYSTEMS I COM 97314910 9,858,566 725,428 724,428 600 400 683,028 2,800 39,600 WINN DIXIE STORES IN COM 97428010 44,528,066 2,776,064 2,768,864 7,100 100 2,386,530 39,265 350,269 WINNEBAGO INDS INC COM 97463710 8,845,445 210,656 210,556 100 203,356 7,300 WINSTON HOTELS INC COM 97563A10 2,839,617 302,087 302,087 294,644 7,443 WINTRUST FINANCIAL C COM 97650W10 2,586,789 112,616 112,616 105,416 7,200 WIPRO LTD SPON ADR 1 97651M10 411,354 11,049 11,049 11,049 WIRELESS FACILITIES COM 97653A10 1,521,876 253,646 250,766 2,880 244,246 9,400 WISCONSIN ENERGY COR COM 97665710 30,931,363 1,243,222 1,218,157 4,230 20,835 1,111,665 25,435 106,122 WITNESS SYS INC COM 97742410 1,698,234 120,699 119,424 1,275 113,499 7,200 WOLVERINE TUBE INC COM 97809310 703,047 80,810 80,810 78,510 2,300 WOLVERINE WORLD WIDE COM 97809710 18,096,759 1,008,176 1,001,646 6,530 979,476 28,700 WOODHEAD INDS INC COM 97943810 3,236,538 181,828 181,828 174,628 7,200 WOODWARD GOVERNOR CO COM 98074510 8,972,758 130,418 130,398 20 124,218 6,200 WORLD ACCEP CORP DEL COM 98141910 735,457 104,766 104,766 104,766 WORLD FUEL SVCS CORP COM 98147510 775,297 39,556 39,556 39,556 WORLD WRESTLING FEDN CL A 98156Q10 1,673,729 114,639 114,639 106,439 8,200 WORLDCOM INC GA NEW WRLDCOM GP 98157D10 449,254,612 66,654,987 65,764,492 781,500 108,995 57,665,423 1,009,548 7,935,479 WORLDCOM INC GA NEW MCI GROUP 98157D30 6,129,692 1,037,173 1,029,745 5,748 1,680 838,134 6,269 191,470 WORTHINGTON INDS INC COM 98181110 29,392,711 1,913,588 1,895,503 8,885 9,200 1,722,515 31,200 159,873 WRIGHT MED GROUP INC COM 98235T10 337,512 16,800 16,800 16,800 WRIGLEY WM JR CO COM 98252610 225,770,782 4,235,055 4,217,286 14,569 3,200 3,647,746 160,160 427,149 WYETH COM 98302410 1,975,316,458 30,088,598 28,538,465 879,956 670,177 25,017,468 1,460,287 3,590,793 WYNDHAM INTL INC CL A 98310110 1,215,939 1,351,044 1,334,044 17,000 1,254,344 96,700 Page Total

3,803,034,599

----- Page 79  
of 80 -----

Investment Discretion Voting Authority Name of Title of Cusip Fair Market Shares Sole Shared as Shared Sole  
Shared None Issuer Class Number Value Prin Amt Defined Other

----- XM  
SATELLITE RADIO H CL A 98375910 3,808,630 276,589 271,789 4,800 267,789 8,800 XTO ENERGY CORP  
COM 98385X10 32,337,782 1,612,857 1,610,757 2,100 1,522,643 4,400 85,814 X-RITE INC COM 98385710  
1,292,336 161,542 161,542 150,842 10,700 XCEL ENERGY INC COM 98389B10 189,765,689 7,485,826 7,445,033  
24,248 16,545 6,641,399 131,181 713,246 XANSER CORP COM 98389J10 641,053 238,310 238,310 218,110  
20,200 XILINX INC COM 98391910 303,303,230 7,609,213 7,558,337 38,676 12,200 6,404,945 237,365 961,609  
XEROX CORP COM 98412110 493,458,615 45,903,127 15,822,935 30,078,742 1,450 13,520,438 30,267,453  
2,103,536 XYBERNAUT CORP COM 98414910 716,014 447,509 444,709 2,800 419,809 27,700 YAHOO INC  
COM 98433210 211,291,129 11,439,693 11,416,765 21,458 1,470 9,581,578 383,130 1,468,985 YANKEE CANDLE  
INC COM 98475710 3,771,277 163,047 161,547 1,500 153,847 9,200 XICOR INC COM 98490310 2,174,759  
204,587 204,487 100 191,087 100 13,400 YELLOW CORP COM 98550910 14,338,241 543,321 336,311 207,010  
519,321 24,000 YORK INTL CORP NEW COM 98667010 37,437,812 1,042,836 1,041,306 1,330 200 1,018,636 200  
24,000 YOUNG BROADCASTING I CL A 98743410 6,499,799 260,096 260,096 250,896 9,200 ZALE CORP NEW  
COM 98885810 38,831,748 956,447 955,947 400 100 471,701 462,346 22,400 ZEBRA TECHNOLOGIES C CL A  
98920710 20,648,208 381,738 380,868 770 100 364,638 100 17,000 ZENITH NATL INS CORP COM 98939010  
2,419,920 82,874 82,874 77,674 5,200 ZIMMER HLDGS INC COM 98956P10 152,155,591 4,468,593 4,322,628  
71,575 74,390 3,579,317 307,468 578,608 ZIONS BANCORPORATION COM 98970110 109,974,536 1,855,484  
1,852,668 2,616 200 1,637,555 23,003 193,426 ZIXIT CORP COM 98974P10 827,322 126,890 126,890 114,690  
12,200 ZORAN CORP COM 98975F10 7,493,915 171,564 170,094 1,470 160,164 11,400 ZYMOGENETICS INC  
COM 98985T10 333,055 29,500 29,500 29,500 ZYGO CORP COM 98985510 2,147,690 132,410 132,410 123,210  
9,200 ZOLL MED CORP COM 98992210 3,222,259 83,913 83,913 77,713 6,200 ZOMAX INC MINN COM  
98992910 1,939,172 265,640 265,640 247,040 18,600 Page Total 1,640,829,782 Grand Total 336,452,442,485  
TOTAL MARKET VALUE 336,452,442,485

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of 80 -----