

PRINCIPAL FINANCIAL GROUP INC

FORM 13F-HR (Form 13F Holdings Report)

Filed 8/15/2002 For Period Ending 6/30/2002

| | |
|-------------|---|
| Address | 711 HIGH STREET DES MOINES, Iowa 50392 |
| Telephone | 515-247-5111 |
| CIK | 0001126328 |
| Industry | Insurance (Life) |
| Sector | Financial |
| Fiscal Year | 12/31 |

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2002
Check here if Amendment ; Amendment Number:
This Amendment (Check only one.): is a restatement
 adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Principal Financial Group, Inc.
Address: 711 High Street
Des Moines, IA 50392

13F File Number: 28-10106

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Michael Roughton
Title: Vice-President
Phone: 515-248-3842

Signature, Place, and Date of Signing:

Michael Roughton Des Moines, Iowa August 13, 2002

Report Type (Check only one.):

13F HOLDINGS REPORT.
 13F NOTICE.
 13F COMBINATION REPORT.

**I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.
FORM 13F SUMMARY PAGE**

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 1830
Form 13F Information Table Value Total: \$17664479 (X\$1000)

List of Other Included Managers:

No. 13F File Number Name

| | | |
|----|----------|-----------------------------------|
| 01 | 28-1549 | Invista Capital Management, LLC |
| 02 | 28-5133 | BT Financial Group Limited |
| 03 | 28-793 | Principal Life Insurance Co |
| 04 | 28-10107 | Principal Financial Services, Inc |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE | SHARES/ | SH/ | PUT/ | INVTMT | OTHER | VOTING AUTHORITY | | | |
|--------------------------------|----------------|-----------|-----------|---------|-----|------|---------|-------|------------------|---------|----------|--------|
| | | | (X\$1000) | PRN | AMT | PRN | | | CALL | DSCRETN | MANAGERS | SOLE |
| AAR CORP. | COM | 000361105 | 169 | 14779 | SH | | DEFINED | 1,3,4 | | 1394 | 0 | 13385 |
| ADC COMMUNICATIONS, INC. | COM | 000886101 | 2693 | 803751 | SH | | DEFINED | 1,3,4 | | 798509 | 0 | 5242 |
| ABN-AMRO HOLDINGS | COM | 000937102 | 616 | 31963 | SH | | DEFINED | 1,3,4 | | | 0 | 31963 |
| ABM INDUSTRIES, INC. | COM | 000957100 | 408 | 22626 | SH | | DEFINED | 1,3,4 | | 2139 | 0 | 20487 |
| AFLAC, INC. | COM | 001055102 | 24146 | 750809 | SH | | DEFINED | 1,3,4 | | 747370 | 0 | 3439 |
| AGCO CORP. | COM | 001084102 | 258 | 12418 | SH | | DEFINED | 1,3,4 | | 1271 | 0 | 11147 |
| AGL CAPITAL TRUST | COM | 001198209 | 889 | 34300 | SH | | DEFINED | 1,3,4 | | 34300 | 0 | |
| AGL RESOURCES IN | COM | 001204106 | 8742 | 381730 | SH | | DEFINED | 1,3,4 | | 373126 | 0 | 8604 |
| AES CORP. | COM | 00130H105 | 1777 | 271364 | SH | | DEFINED | 1,3,4 | | 267845 | 0 | 3519 |
| AK STEEL HOLDING CORP. | COM | 001547108 | 6886 | 492939 | SH | | DEFINED | 1,3,4 | | 474209 | 0 | 18730 |
| AMB PROPERTY CORP. | COM | 00163T109 | 23695 | 812880 | SH | | DEFINED | 1,3,4 | | 700380 | 0 | 112500 |
| AMN HEALTHCARE SERVICES, INC. | COM | 001744101 | 6155 | 176000 | SH | | DEFINED | 1,3,4 | | 176000 | 0 | |
| AMR CORP. | COM | 001765106 | 1652 | 78867 | SH | | DEFINED | 1,3,4 | | 77849 | 0 | 1018 |
| AOL TIME WARNER | COM | 00184A105 | 66501 | 3556187 | SH | | DEFINED | 1,3,4 | | 3485619 | 0 | 70568 |
| ATI TECHNOLOGIES, INC. | COM | 001941103 | 6825 | 682530 | SH | | DEFINED | 1,3,4 | | 679640 | 0 | 2890 |
| AT&T CORP. | COM | 001957109 | 54676 | 4567756 | SH | | DEFINED | 1,3,4 | | 4449984 | 0 | 117772 |
| ATMI, INC. | COM | 00207R101 | 3027 | 113579 | SH | | DEFINED | 1,3,4 | | 100208 | 0 | 13371 |
| AT&T WIRELESS GROUP | COM | 00209A106 | 18237 | 2248750 | SH | | DEFINED | 1,3,4 | | 2230914 | 0 | 17836 |
| AXT INC. | COM | 00246W103 | 102 | 10348 | SH | | DEFINED | 1,3,4 | | 978 | 0 | 9370 |
| AARON RENTS INC. | COM | 002535201 | 234 | 9247 | SH | | DEFINED | 1,3,4 | | 874 | 0 | 8373 |
| ABBOTT LABORATORIES | COM | 002824100 | 59486 | 1252327 | SH | | DEFINED | 1,3,4 | | 1242075 | 0 | 10252 |
| ABERCROMBIE & FITCH CO. | COM | 002896207 | 2789 | 96189 | SH | | DEFINED | 1,3,4 | | 57761 | 0 | 38428 |
| ACCLAIM ENMNT, INC. | COM | 004325205 | 4277 | 816201 | SH | | DEFINED | 1,3,4 | | 816201 | 0 | |
| ACCREDO HEALTH, INC. | COM | 00437V104 | 651 | 12077 | SH | | DEFINED | 1,3,4 | | 1141 | 0 | 10936 |
| ACTIVISION, INC. | COM | 004930202 | 305 | 9361 | SH | | DEFINED | 1,3,4 | | 958 | 0 | 8403 |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 8785 | 240345 | SH | | DEFINED | 1,3,4 | | 233044 | 0 | 7301 |
| ACTEL CORP. | COM | 004934105 | 273 | 11097 | SH | | DEFINED | 1,3,4 | | 1049 | 0 | 10048 |
| ACTRADE FINANCIAL TECH | COM | 00507P102 | 4905 | 276040 | SH | | DEFINED | 1,3,4 | | 276040 | 0 | |
| ACTUATE CORPORATION | COM | 00508B102 | 3001 | 521930 | SH | | DEFINED | 1,3,4 | | 518592 | 0 | 3338 |
| ACUTY BRANDS INC. | COM | 00508Y102 | 6282 | 371717 | SH | | DEFINED | 1,3,4 | | 354406 | 0 | 17311 |
| ACXIOM CORP. | COM | 005125109 | 15877 | 892972 | SH | | DEFINED | 1,3,4 | | 879477 | 0 | 13495 |
| ADAPTEC, INC. | COM | 00651F108 | 9685 | 746728 | SH | | DEFINED | 1,3,4 | | 702326 | 0 | 44402 |
| ADECCO | COM | 006754105 | 315 | 19311 | SH | | DEFINED | 1,3,4 | | | 0 | 19311 |
| ADMINISTAFF, INC. | COM | 007094105 | 163 | 12770 | SH | | DEFINED | 1,3,4 | | 1207 | 0 | 11563 |
| ADOBE SYSTEMS, INC. | COM | 00724F101 | 8903 | 246612 | SH | | DEFINED | 1,3,4 | | 245051 | 0 | 1561 |
| ADTRAN INC. | COM | 00738A106 | 4180 | 176438 | SH | | DEFINED | 1,3,4 | | 170328 | 0 | 6110 |
| ADVANCED DIGITAL INFO CORP | COM | 007525108 | 3071 | 369580 | SH | | DEFINED | 1,3,4 | | 369580 | 0 | |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 271 | 14134 | SH | | DEFINED | 1,3,4 | | 1446 | 0 | 12688 |
| ADVANCED TISSUE SCI - CLASS A | COM | 00755F103 | 69 | 33853 | SH | | DEFINED | 1,3,4 | | 3201 | 0 | 30652 |
| ADVO, INC. | COM | 007585102 | 392 | 9249 | SH | | DEFINED | 1,3,4 | | 874 | 0 | 8375 |
| AEROFLEX INC. | COM | 007768104 | 328 | 27754 | SH | | DEFINED | 1,3,4 | | 2624 | 0 | 25130 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 7189 | 628929 | SH | | DEFINED | 1,3,4 | | 626690 | 0 | 2239 |
| ADVANCE PCS | COM | 00790K109 | 3612 | 151769 | SH | | DEFINED | 1,3,4 | | 132555 | 0 | 19214 |
| ADVANCED ENERGY INDUSTRIES | COM | 007973100 | 446 | 14727 | SH | | DEFINED | 1,3,4 | | 1392 | 0 | 13335 |
| ADVENT SOFTWARE INC | COM | 007974108 | 233 | 5832 | SH | | DEFINED | 1,3,4 | | 597 | 0 | 5235 |
| AETNA INC- NEW | COM | 00817Y108 | 3526 | 73680 | SH | | DEFINED | 1,3,4 | | 72730 | 0 | 950 |
| AFFILIATED COMP SVCS -CLA | COM | 008190100 | 1260 | 22641 | SH | | DEFINED | 1,3,4 | | 2317 | 0 | 20324 |
| AFFILIATED MANAGERS GROUP, INC | COM | 008252108 | 9191 | 132430 | SH | | DEFINED | 1,3,4 | | 132000 | 0 | 430 |
| AGERE SYSTEMS, INC. | COM | 00845V100 | 5515 | 1767720 | SH | | DEFINED | 1,3,4 | | 1767720 | 0 | |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 8412 | 319001 | SH | | DEFINED | 1,3,4 | | 315951 | 0 | 3050 |
| AGNICO-EAGLE MINES LTD | COM | 008474108 | 1467 | 87600 | SH | | DEFINED | 1,3,4 | | 87600 | 0 | |
| AIR PRODUCTS & CHEMICALS, INC. | COM | 009158106 | 10718 | 213717 | SH | | DEFINED | 1,3,4 | | 212218 | 0 | 1499 |
| AIRBORNE INC. | COM | 009269101 | 14517 | 643188 | SH | | DEFINED | 1,3,4 | | 635740 | 0 | 7448 |
| AIRGAS INC. | COM | 009363102 | 7088 | 434854 | SH | | DEFINED | 1,3,4 | | 424052 | 0 | 10802 |
| AIRGATE PCS, INC. COM | COM | 009367103 | 996 | 86000 | SH | | DEFINED | 1,3,4 | | 86000 | 0 | |
| AIRTRAN HOLDINGS, INC. | COM | 00949P108 | 3513 | 581540 | SH | | DEFINED | 1,3,4 | | 577815 | 0 | 3725 |
| ALABAMA POWER CAPITAL TRUST II | COM | 010388205 | 362 | 14400 | SH | | DEFINED | 1,3,4 | | 14400 | 0 | |
| ALAMOSA HOLDINGS, INC. | COM | 011589108 | 942 | 217620 | SH | | DEFINED | 1,3,4 | | 217620 | 0 | |
| ALBANY INTL CORP. -CLA | COM | 012348108 | 6516 | 250135 | SH | | DEFINED | 1,3,4 | | 245301 | 0 | 4834 |
| ALBEMARLE CORP. | COM | 012653101 | 2558 | 80253 | SH | | DEFINED | 1,3,4 | | 73808 | 0 | 6445 |
| ALBERTO-CULVER CO. | COM | 013068101 | 5904 | 111456 | SH | | DEFINED | 1,3,4 | | 111078 | 0 | 378 |
| ALBERTSONS, INC. | COM | 013104104 | 19442 | 552800 | SH | | DEFINED | 1,3,4 | | 550123 | 0 | 2677 |
| ALCAN, INC. | COM | 013716105 | 29651 | 778235 | SH | | DEFINED | 1,3,4 | | 764504 | 0 | 13731 |
| ALCOA, INC. | COM | 013817101 | 25824 | 738237 | SH | | DEFINED | 1,3,4 | | 711968 | 0 | 26269 |
| ALEXANDER & BALDWIN INC. | COM | 014482103 | 7025 | 255362 | SH | | DEFINED | 1,3,4 | | 249094 | 0 | 6268 |
| ALEXANDRIA REAL EST EQUITIES | COM | 015271109 | 1102 | 23700 | SH | | DEFINED | 1,3,4 | | 5000 | 0 | 18700 |
| ALLEGHENY ENERGY | COM | 017361106 | 5606 | 156037 | SH | | DEFINED | 1,3,4 | | 155215 | 0 | 822 |
| ALLEGHENY TECHNOLOGIES, INC. | COM | 01741R102 | 9301 | 529651 | SH | | DEFINED | 1,3,4 | | 527164 | 0 | 2487 |
| ALLEN TELECOM, INC. | COM | 018091108 | 74 | 14081 | SH | | DEFINED | 1,3,4 | | 1331 | 0 | 12750 |
| ALLERGAN, INC. | COM | 018490102 | 8753 | 138710 | SH | | DEFINED | 1,3,4 | | 137849 | 0 | 861 |
| ALLETE | COM | 018522102 | 7250 | 241499 | SH | | DEFINED | 1,3,4 | | 228484 | 0 | 13015 |
| ALLIANCE SEMICONDUCTOR CORP. | COM | 01877H100 | 166 | 18879 | SH | | DEFINED | 1,3,4 | | 1785 | 0 | 17094 |
| ALLIANCE RESOURCE PARTNERS | COM | 01877R108 | 1342 | 55960 | SH | | DEFINED | 1,3,4 | | 55960 | 0 | |
| ALLIANT CORP. | COM | 018802108 | 27289 | 991613 | SH | | DEFINED | 1,3,4 | | 978057 | 0 | 13556 |
| ALLIANT TECHSYSTEMS, INC. | COM | 018804104 | 11474 | 105478 | SH | | DEFINED | 1,3,4 | | 95058 | 0 | 10420 |
| ALLIED WASTE INDUSTRIES, INC. | COM | 019589308 | 7403 | 660989 | SH | | DEFINED | 1,3,4 | | 657148 | 0 | 3841 |
| ALLMERICA FINANCIAL CORP. | COM | 019754100 | 443 | 9122 | SH | | DEFINED | 1,3,4 | | 934 | 0 | 8188 |
| ALLSTATE CORP. | COM | 020002101 | 18735 | 486871 | SH | | DEFINED | 1,3,4 | | 456292 | 0 | 30579 |
| ALLTEL CORP. | COM | 020039103 | 30327 | 588985 | SH | | DEFINED | 1,3,4 | | 586938 | 0 | 2047 |
| ALPHA INDUSTRIES, INC. | COM | 020753109 | 3480 | 341468 | SH | | DEFINED | 1,3,4 | | 320835 | 0 | 20633 |
| ALPHARMA INC. - CL A | COM | 020813101 | 489 | 23679 | SH | | DEFINED | 1,3,4 | | 2239 | 0 | 21440 |
| ALTERA CORP. | COM | 021441100 | 3535 | 196074 | SH | | DEFINED | 1,3,4 | | 193537 | 0 | 2537 |
| AMBAC FINANCIAL GP | COM | 023139108 | 32236 | 478568 | SH | | DEFINED | 1,3,4 | | 460824 | 0 | 17744 |
| AMERADA HESS CORP. | COM | 023551104 | 3740 | 45470 | SH | | DEFINED | 1,3,4 | | 44887 | 0 | 583 |
| AMEREN CORP. | COM | 023608102 | 26013 | 594995 | SH | | DEFINED | 1,3,4 | | 594090 | 0 | 905 |
| AMERICA MOVIL - SERIES L | COM | 02364W105 | 11078 | 633388 | SH | | DEFINED | 1,3,4 | | 628606 | 0 | 4782 |
| AMERICA FIRST MORTGAGE INVST. | COM | 023934102 | 3848 | 410250 | SH | | DEFINED | 1,3,4 | | 410250 | 0 | |
| AMERICAN AXLE & MFG HOLDINGS | COM | 024061103 | 7129 | 236061 | SH | | DEFINED | 1,3,4 | | 236061 | 0 | |
| AM CAP STRATEGIES LTD. | COM | 024937104 | 3088 | 103100 | SH | | DEFINED | 1,3,4 | | 103100 | 0 | |
| AMERICAN ELECTRIC POWER CO., I | COM | 025537101 | 11069 | 259048 | SH | | DEFINED | 1,3,4 | | 236185 | 0 | 22863 |

| | | | | | | | | | | |
|--------------------------------|-----|-----------|--------|---------|----|---------------|--|---------|---|-------|
| AMERICAN EAGLE OUTFITTERS | COM | 02553E106 | 5288 | 238189 | SH | DEFINED 1,3,4 | | 226069 | 0 | 12120 |
| AMERICAN EXPRESS CO. | COM | 025816109 | 47018 | 1106042 | SH | DEFINED 1,3,4 | | 1071050 | 0 | 34992 |
| AMERICAN FINL GROUP INC. | COM | 025932104 | 315 | 11782 | SH | DEFINED 1,3,4 | | 1205 | 0 | 10577 |
| AMERICAN FINANCIAL HOLDINGS | COM | 026075101 | 2795 | 96764 | SH | DEFINED 1,3,4 | | 86703 | 0 | 10061 |
| AMERICAN GREETINGS CORP. | COM | 026375105 | 10991 | 531740 | SH | DEFINED 1,3,4 | | 531317 | 0 | 423 |
| AMERICAN INTERNATIONAL GROUP, | COM | 026874107 | 184621 | 2756770 | SH | DEFINED 1,3,4 | | 2701810 | 0 | 54960 |
| AMERICAN ITALIAN PASTA CO. | COM | 027070101 | 2312 | 47131 | SH | DEFINED 1,3,4 | | 39678 | 0 | 7453 |
| AMERICAN MANAGEMENT SYSTEMS, I | COM | 027352103 | 403 | 19290 | SH | DEFINED 1,3,4 | | 1823 | 0 | 17467 |
| AMERICAN MEDICAL SYS HLDGS | COM | 02744M108 | 3703 | 161021 | SH | DEFINED 1,3,4 | | 161021 | 0 | |
| AMERICAN NATIONAL INSURANCE CO | COM | 028591105 | 1910 | 18950 | SH | DEFINED 1,3,4 | | 18950 | 0 | |
| AMERICAN POWER CONVERSION CORP | COM | 029066107 | 2323 | 166428 | SH | DEFINED 1,3,4 | | 111040 | 0 | 55388 |
| AMEM STANDARD CO INC. | COM | 029712106 | 9981 | 132200 | SH | DEFINED 1,3,4 | | 131721 | 0 | 479 |
| AMERICAN TOWER CORP. CL A | COM | 029912201 | 2573 | 677000 | SH | DEFINED 1,3,4 | | 672570 | 0 | 4430 |
| AMERICAN WATER WORKS INC | COM | 030411102 | 15440 | 354866 | SH | DEFINED 1,3,4 | | 339385 | 0 | 15481 |
| AMERICREDIT CORP. | COM | 03060R101 | 514 | 14639 | SH | DEFINED 1,3,4 | | 1498 | 0 | 13141 |
| AMERIPATH, INC. | COM | 03071D109 | 416 | 14093 | SH | DEFINED 1,3,4 | | 1333 | 0 | 12760 |
| AMERUS LIFE GROUP. | COM | 03072M108 | 9898 | 279208 | SH | DEFINED 1,3,4 | | 279208 | 0 | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 35423 | 459508 | SH | DEFINED 1,3,4 | | 458826 | 0 | 682 |
| AMETEK INC. | COM | 031100100 | 214 | 5655 | SH | DEFINED 1,3,4 | | 578 | 0 | 5077 |
| AMGEN | COM | 031162100 | 41202 | 865051 | SH | DEFINED 1,3,4 | | 858148 | 0 | 6903 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 22570 | 1016655 | SH | DEFINED 1,3,4 | | 991449 | 0 | 25206 |
| AMYLIN PHARMACEUTICALS, INC. | COM | 032346108 | 8733 | 970320 | SH | DEFINED 1,3,4 | | 966870 | 0 | 3450 |
| ANADARKO PETROLEUM CORP. | COM | 032511107 | 6482 | 127722 | SH | DEFINED 1,3,4 | | 126085 | 0 | 1637 |
| ANADIGICS, INC. | COM | 032515108 | 4352 | 404820 | SH | DEFINED 1,3,4 | | 402130 | 0 | 2690 |
| ANALOG DEVICES | COM | 032654105 | 13115 | 358132 | SH | DEFINED 1,3,4 | | 355733 | 0 | 2399 |
| ANALOGIC CORP. | COM | 032657207 | 264 | 6112 | SH | DEFINED 1,3,4 | | 578 | 0 | 5534 |
| ANALYSTS INT'L CORP. | COM | 032681108 | 55 | 11197 | SH | DEFINED 1,3,4 | | 1058 | 0 | 10139 |
| ANCHOR BANCORP, INC./WI | COM | 032839102 | 260 | 11526 | SH | DEFINED 1,3,4 | | 1089 | 0 | 10437 |
| ANDREW CORP. | COM | 034425108 | 4003 | 232321 | SH | DEFINED 1,3,4 | | 231779 | 0 | 542 |
| ANHEUSER-BUSCH COS., INC. | COM | 035229103 | 36763 | 712332 | SH | DEFINED 1,3,4 | | 706504 | 0 | 5828 |
| ANIXTER INT'L, INC. | COM | 035290105 | 5273 | 187326 | SH | DEFINED 1,3,4 | | 171883 | 0 | 15443 |
| ANNALY MORTGAGE MANAGEMENT | COM | 035710409 | 7918 | 404005 | SH | DEFINED 1,3,4 | | 404005 | 0 | |
| ANN TAYLOR STORES CORP. | COM | 036115103 | 577 | 20252 | SH | DEFINED 1,3,4 | | 1914 | 0 | 18338 |
| ANTHEM, INC. | COM | 03674B104 | 5891 | 83090 | SH | DEFINED 1,3,4 | | 83090 | 0 | |
| ANTEON INTERNATIONAL CORP. | COM | 03674E108 | 5055 | 219800 | SH | DEFINED 1,3,4 | | 219800 | 0 | |
| ANSWERTHINK, INC. | COM | 036916104 | 2213 | 425640 | SH | DEFINED 1,3,4 | | 422840 | 0 | 2800 |
| AON CORP. | COM | 037389103 | 5039 | 150739 | SH | DEFINED 1,3,4 | | 135128 | 0 | 15611 |
| APACHE CORP. | COM | 037411105 | 21465 | 385515 | SH | DEFINED 1,3,4 | | 384635 | 0 | 902 |
| APARTMENT INVESTMENT & MANAGEM | COM | 03748R101 | 3391 | 72800 | SH | DEFINED 1,3,4 | | 18100 | 0 | 54700 |
| APOGEE ENTERPRISES, INC. | COM | 037598109 | 2047 | 146721 | SH | DEFINED 1,3,4 | | 134853 | 0 | 11868 |
| APOLLO GROUP INC. | COM | 037604105 | 3010 | 87307 | SH | DEFINED 1,3,4 | | 86192 | 0 | 1115 |
| APOGENT TECHNOLOGIES, INC. | COM | 03760A101 | 457 | 18363 | SH | DEFINED 1,3,4 | | 1879 | 0 | 16484 |
| APPLE COMPUTER, INC. | COM | 037833100 | 7737 | 332069 | SH | DEFINED 1,3,4 | | 329746 | 0 | 2323 |
| APPLEBEES INT'L, INC. | COM | 037899101 | 4582 | 117463 | SH | DEFINED 1,3,4 | | 101941 | 0 | 15522 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 8411 | 355332 | SH | DEFINED 1,3,4 | | 346894 | 0 | 8438 |
| APPLERA CORP-APPLIED BIOSYSTEM | COM | 038020103 | 4757 | 261397 | SH | DEFINED 1,3,4 | | 259997 | 0 | 1400 |
| APPLICA INCORPORATED | COM | 03815A106 | 109 | 10754 | SH | DEFINED 1,3,4 | | 1017 | 0 | 9737 |
| APPLIED MATERIALS, INC. | COM | 038222105 | 47724 | 2151659 | SH | DEFINED 1,3,4 | | 2086436 | 0 | 65223 |
| APPLIED MICRO CIRCUITS CORP. | COM | 03822W109 | 934 | 151909 | SH | DEFINED 1,3,4 | | 149929 | 0 | 1980 |
| APTARGROUP, INC. | COM | 038336103 | 6340 | 169610 | SH | DEFINED 1,3,4 | | 154239 | 0 | 15371 |
| AQUILA, INC. | COM | 03840P102 | 633 | 48844 | SH | DEFINED 1,3,4 | | 27093 | 0 | 21751 |
| AQUILA INC. | COM | 03840P300 | 918 | 43200 | SH | DEFINED 1,3,4 | | 43200 | 0 | |
| ARACRUZ CLEULOSE SA | COM | 038496204 | 4625 | 209740 | SH | DEFINED 1,3,4 | | 208440 | 0 | 1300 |
| ARBITRON, INC. | COM | 03875Q108 | 9183 | 251250 | SH | DEFINED 1,3,4 | | 239026 | 0 | 12224 |
| ARCH CHEMICALS, INC. | COM | 03937R102 | 239 | 10269 | SH | DEFINED 1,3,4 | | 970 | 0 | 9299 |
| ARCH COAL, INC. | COM | 039380100 | 212 | 9029 | SH | DEFINED 1,3,4 | | 924 | 0 | 8105 |
| ARCHER-DANIELS-MIDLAND CO. | COM | 039483102 | 6631 | 455760 | SH | DEFINED 1,3,4 | | 451437 | 0 | 4323 |
| ARCHSTONE-SMITH TRUST | COM | 039583109 | 1814 | 67145 | SH | DEFINED 1,3,4 | | 15610 | 0 | 15535 |
| ARCTIC CAT, INC. | COM | 039670104 | 216 | 10818 | SH | DEFINED 1,3,4 | | 1023 | 0 | 9795 |
| ARDEN REALTY INC. | COM | 039793104 | 3778 | 139920 | SH | DEFINED 1,3,4 | | 91420 | 0 | 48500 |
| ARGOSY GAMING COMPANY | COM | 040228108 | 3207 | 93228 | SH | DEFINED 1,3,4 | | 81160 | 0 | 12068 |
| ARKANSAS BEST CORP. | COM | 040790107 | 278 | 11297 | SH | DEFINED 1,3,4 | | 1068 | 0 | 10229 |
| ARMOR HOLDINGS, INC. | COM | 042260109 | 370 | 14117 | SH | DEFINED 1,3,4 | | 1335 | 0 | 12782 |
| ARROW ELECTRONICS INC. | COM | 042735100 | 430 | 17196 | SH | DEFINED 1,3,4 | | 1760 | 0 | 15436 |
| ARTESYN TECHNOLOGIES, INC. | COM | 043127109 | 3932 | 520760 | SH | DEFINED 1,3,4 | | 501428 | 0 | 19332 |
| ARTHROCARE CORP. | COM | 043136100 | 118 | 10544 | SH | DEFINED 1,3,4 | | 997 | 0 | 9547 |
| ARVINMERITOR, INC. | COM | 043353101 | 2602 | 97453 | SH | DEFINED 1,3,4 | | 87127 | 0 | 10326 |
| ASCENTIAL SOFTWARE CORP. | COM | 04362P108 | 138 | 44741 | SH | DEFINED 1,3,4 | | 4580 | 0 | 40161 |
| ASHLAND, INC. | COM | 044204105 | 2242 | 59016 | SH | DEFINED 1,3,4 | | 39370 | 0 | 19646 |
| ASPECT COMMUNICATIONS | COM | 04523Q102 | 111 | 24015 | SH | DEFINED 1,3,4 | | 2270 | 0 | 21745 |
| ASPEN TECHNOLOGY, INC. | COM | 045327103 | 184 | 16414 | SH | DEFINED 1,3,4 | | 1546 | 0 | 14868 |
| ASSOCIATED BANC-CORP. | COM | 045487105 | 12029 | 317813 | SH | DEFINED 1,3,4 | | 306626 | 0 | 11187 |
| ASTORIA FINL CORP. | COM | 046265104 | 555 | 15914 | SH | DEFINED 1,3,4 | | 1629 | 0 | 14285 |
| ASTROPOWER, INC. | COM | 04644A101 | 219 | 6649 | SH | DEFINED 1,3,4 | | 628 | 0 | 6021 |
| ATLANTIC CAPITAL I | COM | 048272207 | 243 | 9600 | SH | DEFINED 1,3,4 | | 9600 | 0 | |
| ATLANTIC CAPITAL II | COM | 04827P206 | 248 | 10000 | SH | DEFINED 1,3,4 | | 10000 | 0 | |
| ATLANTIC COAST AIRLINES HOLDIN | COM | 048396105 | 443 | 20322 | SH | DEFINED 1,3,4 | | 1922 | 0 | 18400 |
| ATMEL CORP. | COM | 049513104 | 660 | 80305 | SH | DEFINED 1,3,4 | | 8220 | 0 | 72085 |
| ATMOS ENERGY CORP. | COM | 049560105 | 440 | 19010 | SH | DEFINED 1,3,4 | | 1797 | 0 | 17213 |
| ATRIX LABS, INC. | COM | 04962L101 | 3125 | 125370 | SH | DEFINED 1,3,4 | | 125370 | 0 | |
| ATWOOD OCEANICS INC. | COM | 050095108 | 288 | 6400 | SH | DEFINED 1,3,4 | | 604 | 0 | 5796 |
| AUDIOVOX CORP. | COM | 050757103 | 82 | 10589 | SH | DEFINED 1,3,4 | | 1001 | 0 | 9588 |
| AUTODESK, INC. | COM | 052769106 | 3139 | 232503 | SH | DEFINED 1,3,4 | | 231784 | 0 | 719 |
| AUTOMATIC DATA PROCESSING, INC | COM | 053015103 | 60530 | 1165838 | SH | DEFINED 1,3,4 | | 1127785 | 0 | 38053 |
| AUTONATION INC. | COM | 05329W102 | 1986 | 115277 | SH | DEFINED 1,3,4 | | 115277 | 0 | |
| AUTOZONE, INC. | COM | 053332102 | 15385 | 187961 | SH | DEFINED 1,3,4 | | 187257 | 0 | 704 |
| AVALONBAY COMMUNITIES, INC. | COM | 053484101 | 871 | 18387 | SH | DEFINED 1,3,4 | | 6000 | 0 | 12387 |
| AVANT! CORPORATION | COM | 053487104 | 327 | 17494 | SH | DEFINED 1,3,4 | | 1654 | 0 | 15840 |
| AVAYA, INC. | COM | 053499109 | 1263 | 182578 | SH | DEFINED 1,3,4 | | 180225 | 0 | 2353 |
| AVENTIS | COM | 053561106 | 384 | 5509 | SH | DEFINED 1,3,4 | | | 0 | 5509 |
| AVERY DENNISON CORP. | COM | 053611109 | 9929 | 151887 | SH | DEFINED 1,3,4 | | 151166 | 0 | 721 |
| AVID TECHNOLOGY, INC. | COM | 05367P100 | 110 | 12050 | SH | DEFINED 1,3,4 | | 1139 | 0 | 10911 |
| AVISTA CORP. | COM | 05379B107 | 307 | 22008 | SH | DEFINED 1,3,4 | | 2081 | 0 | 19927 |
| AVNET, INC. | COM | 053807103 | 5902 | 255153 | SH | DEFINED 1,3,4 | | 236784 | 0 | 18369 |

| | | | | | | | | | |
|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|-------|
| AVOCENT CORPORATION. | COM | 053893103 | 5093 | 225335 | SH | DEFINED 1,3,4 | 217098 | 0 | 8237 |
| AVON PRODUCTS, INC. | COM | 054303102 | 6629 | 125188 | SH | DEFINED 1,3,4 | 123633 | 0 | 1555 |
| AXA | COM | 054536107 | 310 | 15790 | SH | DEFINED 1,3,4 | | 0 | 15790 |
| AWARE INC/MASS | COM | 05453N100 | 39 | 10476 | SH | DEFINED 1,3,4 | 990 | 0 | 9486 |
| AXCELIS TECHNOLOGIES, INC. | COM | 054540109 | 3377 | 274749 | SH | DEFINED 1,3,4 | 232482 | 0 | 42267 |
| AZTAR CORP. | COM | 054802103 | 6609 | 319582 | SH | DEFINED 1,3,4 | 304265 | 0 | 15317 |
| BB&T CORP. | COM | 054937107 | 8808 | 234383 | SH | DEFINED 1,3,4 | 231357 | 0 | 3026 |
| BISYS GROUP, INC. | COM | 055472104 | 13776 | 396203 | SH | DEFINED 1,3,4 | 377799 | 0 | 18404 |
| BJ SERVICES CO. | COM | 055482103 | 10124 | 269819 | SH | DEFINED 1,3,4 | 268809 | 0 | 1010 |
| BJS WHOLESALE CLUB INC. | COM | 05548J106 | 1727 | 39929 | SH | DEFINED 1,3,4 | 28745 | 0 | 11184 |
| BMC SOFTWARE, INC. | COM | 055921100 | 2131 | 126034 | SH | DEFINED 1,3,4 | 124433 | 0 | 1601 |
| BAKER HUGHES, INC. | COM | 057224107 | 14315 | 390584 | SH | DEFINED 1,3,4 | 388371 | 0 | 2213 |
| BALDOR ELECTRIC CO. | COM | 057741100 | 380 | 15682 | SH | DEFINED 1,3,4 | 1483 | 0 | 14199 |
| BALL CORP. | COM | 058498106 | 1185 | 28505 | SH | DEFINED 1,3,4 | 28145 | 0 | 360 |
| BALLY TOTAL FITNESS HOLDINGS | COM | 05873K108 | 4608 | 223145 | SH | DEFINED 1,3,4 | 208217 | 0 | 14928 |
| BANCORPSOUTH, INC. | COM | 059692103 | 4017 | 184270 | SH | DEFINED 1,3,4 | 184270 | 0 | |
| BANK OF AMERICA CORP. | COM | 060505104 | 143130 | 1888011 | SH | DEFINED 1,3,4 | 1848343 | 0 | 39668 |
| BANK OF HAWAII CORP. | COM | 062540109 | 384 | 13247 | SH | DEFINED 1,3,4 | 1356 | 0 | 11891 |
| BANK OF NEW YORK | COM | 064057102 | 27734 | 764031 | SH | DEFINED 1,3,4 | 752368 | 0 | 11663 |
| BANK ONE CORP. | COM | 06423A103 | 58959 | 1451118 | SH | DEFINED 1,3,4 | 1415965 | 0 | 35153 |
| BANKATLANTIC BANCORP | COM | 065908501 | 14989 | 1344292 | SH | DEFINED 1,3,4 | 1344292 | 0 | |
| BANKNORTH GROUP, INC. | COM | 06646R107 | 10726 | 398888 | SH | DEFINED 1,3,4 | 375381 | 0 | 23507 |
| BANKUNITED FINANCIAL CORP CL-A | COM | 06652B103 | 2389 | 133841 | SH | DEFINED 1,3,4 | 133841 | 0 | |
| BANTA CORP. | COM | 066821109 | 9792 | 285486 | SH | DEFINED 1,3,4 | 281664 | 0 | 3822 |
| BARD (C.R.), INC. | COM | 067383109 | 13286 | 241118 | SH | DEFINED 1,3,4 | 240782 | 0 | 336 |
| BARCLAYS PLC | COM | 06738E204 | 436 | 12224 | SH | DEFINED 1,3,4 | | 0 | 12224 |
| BARNES & NOBLE, INC. | COM | 067774109 | 357 | 11590 | SH | DEFINED 1,3,4 | 1186 | 0 | 10404 |
| BARNESANDNOBLE.COM INC. | COM | 067846105 | 1899 | 1483914 | SH | DEFINED 1,3,4 | 1474447 | 0 | 9467 |
| BARRICK GOLD CORP. | COM | 067901108 | 16561 | 759698 | SH | DEFINED 1,3,4 | 756162 | 0 | 3536 |
| BARR LABORATORIES, INC. | COM | 068306109 | 2328 | 34985 | SH | DEFINED 1,3,4 | 28311 | 0 | 6674 |
| BARRA INC. | COM | 068313105 | 7980 | 179560 | SH | DEFINED 1,3,4 | 170423 | 0 | 9137 |
| BASSETT FURNITURE INDS. | COM | 070203104 | 1820 | 99127 | SH | DEFINED 1,3,4 | 94212 | 0 | 4915 |
| BAUSCH & LOMB, INC. | COM | 071707103 | 2114 | 55964 | SH | DEFINED 1,3,4 | 55613 | 0 | 351 |
| BAXTER INTERNATIONAL, INC. | COM | 071813109 | 25303 | 471185 | SH | DEFINED 1,3,4 | 467293 | 0 | 3892 |
| BE AEROSPACE, INC. | COM | 073302101 | 8225 | 623676 | SH | DEFINED 1,3,4 | 616711 | 0 | 15965 |
| BEA SYSTEMS, INC. | COM | 073325102 | 12309 | 1143960 | SH | DEFINED 1,3,4 | 1083350 | 0 | 60610 |
| BEAR STEARNS COS. | COM | 073902108 | 28701 | 477947 | SH | DEFINED 1,3,4 | 477301 | 0 | 646 |
| BECKMAN COULTER, INC. | COM | 075811109 | 23120 | 462859 | SH | DEFINED 1,3,4 | 453362 | 0 | 9497 |
| BECTON, DICKINSON & CO. | COM | 075887109 | 5563 | 147939 | SH | DEFINED 1,3,4 | 131234 | 0 | 16705 |
| BED BATH & BEYOND, INC. | COM | 075896100 | 73766 | 2150602 | SH | DEFINED 1,3,4 | 2055489 | 0 | 95113 |
| BELDEN, INC. | COM | 077459105 | 248 | 11372 | SH | DEFINED 1,3,4 | 1075 | 0 | 10297 |
| BELLSOUTH CORP. | COM | 079860102 | 87070 | 2616288 | SH | DEFINED 1,3,4 | 2556240 | 0 | 60048 |
| BELO CORP CLASS A | COM | 080555105 | 455 | 18986 | SH | DEFINED 1,3,4 | 1943 | 0 | 17043 |
| BEMIS CO. | COM | 081437105 | 9367 | 187707 | SH | DEFINED 1,3,4 | 187360 | 0 | 347 |
| BENCHMARK ELECTRONICS, INC. | COM | 08160H101 | 11459 | 381966 | SH | DEFINED 1,3,4 | 372160 | 0 | 9806 |
| BEST BUY CO., INC. | COM | 086516101 | 7467 | 161613 | SH | DEFINED 1,3,4 | 159521 | 0 | 2092 |
| BEVERLY ENTERPRISES | COM | 087851309 | 1574 | 201583 | SH | DEFINED 1,3,4 | 201583 | 0 | |
| BIG LOTS, INC. | COM | 089302103 | 1041 | 58153 | SH | DEFINED 1,3,4 | 57400 | 0 | 753 |
| BIO RAD LABORATORIES | COM | 090572207 | 2876 | 64987 | SH | DEFINED 1,3,4 | 64987 | 0 | |
| BIO TECHNOLOGY GENERAL CORP. | COM | 090578105 | 2569 | 509773 | SH | DEFINED 1,3,4 | 485367 | 0 | 24406 |
| BIOGEN INC. | COM | 090597105 | 48111 | 964540 | SH | DEFINED 1,3,4 | 963569 | 0 | 971 |
| BIOMET, INC. | COM | 090613100 | 43761 | 1550174 | SH | DEFINED 1,3,4 | 1499871 | 0 | 50303 |
| BIOSITE, INC. | COM | 090945106 | 202 | 6746 | SH | DEFINED 1,3,4 | 637 | 0 | 6109 |
| BLACK & DECKER CORP. | COM | 091797100 | 3119 | 65273 | SH | DEFINED 1,3,4 | 64749 | 0 | 524 |
| BLACK BOX CORP. | COM | 091826107 | 473 | 9337 | SH | DEFINED 1,3,4 | 883 | 0 | 8454 |
| BLOCK (H.& R.), INC. | COM | 093671105 | 64969 | 1446966 | SH | DEFINED 1,3,4 | 1412261 | 0 | 34705 |
| BLOCKBUSTER, INC. | COM | 093679108 | 1988 | 72277 | SH | DEFINED 1,3,4 | 72277 | 0 | |
| BLYTH INDUSTRIES INC. | COM | 09643P108 | 1947 | 69821 | SH | DEFINED 1,3,4 | 62531 | 0 | 7290 |
| BOB EVANS FARMS | COM | 096761101 | 14565 | 475832 | SH | DEFINED 1,3,4 | 470417 | 0 | 5415 |
| BOEING CO. | COM | 097023105 | 25806 | 605053 | SH | DEFINED 1,3,4 | 573723 | 0 | 31330 |
| BOISE CASCADE CORP. | COM | 097383103 | 21693 | 609685 | SH | DEFINED 1,3,4 | 608655 | 0 | 1030 |
| BORDERS GROUP INC. | COM | 099709107 | 293 | 14057 | SH | DEFINED 1,3,4 | 1439 | 0 | 12618 |
| BORG WARNER INC | COM | 099724106 | 10412 | 161684 | SH | DEFINED 1,3,4 | 157603 | 0 | 4081 |
| BOSTON PRIVATE FINL HLDGS. | COM | 101119105 | 271 | 10260 | SH | DEFINED 1,3,4 | 969 | 0 | 9291 |
| BOSTON PROPERTIES INC. | COM | 101121101 | 15308 | 373360 | SH | DEFINED 1,3,4 | 373360 | 0 | |
| BOSTON SCIENTIFIC CORP. | COM | 101137107 | 24865 | 892819 | SH | DEFINED 1,3,4 | 890162 | 0 | 2657 |
| BOWATER INC. | COM | 102183100 | 2307 | 44044 | SH | DEFINED 1,3,4 | 35584 | 0 | 8460 |
| BOWNE & CO., INC. | COM | 103043105 | 221 | 15325 | SH | DEFINED 1,3,4 | 1449 | 0 | 13876 |
| BRADY CORP. | COM | 104674106 | 383 | 10634 | SH | DEFINED 1,3,4 | 1005 | 0 | 9629 |
| BRANDYWINE REALTY TRUST | COM | 105368203 | 3444 | 141425 | SH | DEFINED 1,3,4 | 126625 | 0 | 14800 |
| BRIGGS & STRATTON CORP. | COM | 109043109 | 9912 | 241646 | SH | DEFINED 1,3,4 | 231986 | 0 | 9660 |
| BRINKER INTERNATIONAL INC | COM | 109641100 | 563 | 16770 | SH | DEFINED 1,3,4 | 1716 | 0 | 15054 |
| BRISTOL MYERS SQUIBB CO. | COM | 110122108 | 49247 | 1582489 | SH | DEFINED 1,3,4 | 1537817 | 0 | 44672 |
| BROADCOM CORP. | COM | 111320107 | 4538 | 201225 | SH | DEFINED 1,3,4 | 199496 | 0 | 1729 |
| BROADWING, INC. | COM | 111620100 | 144 | 37728 | SH | DEFINED 1,3,4 | 3862 | 0 | 33866 |
| BROCADE COMMUNICATIONS SYSTEM | COM | 111621108 | 1781 | 90650 | SH | DEFINED 1,3,4 | 90650 | 0 | |
| BROOKFIELD PROPERTIES CORP. | COM | 112900105 | 2123 | 102700 | SH | DEFINED 1,3,4 | 23100 | 0 | 79600 |
| BROOKS AUTOMATION INC, | COM | 11442E102 | 3472 | 115089 | SH | DEFINED 1,3,4 | 100538 | 0 | 14551 |
| BROOKSTONE, INC. | COM | 114537103 | 2555 | 150533 | SH | DEFINED 1,3,4 | 149569 | 0 | 964 |
| BROWN-FORMAN DISTILLERS CORP. | COM | 115637209 | 2736 | 34765 | SH | DEFINED 1,3,4 | 34316 | 0 | 449 |
| TOM BROWN, INC. | COM | 115660201 | 2320 | 85118 | SH | DEFINED 1,3,4 | 68310 | 0 | 16808 |
| BROWN SHOE, INC. | COM | 115736100 | 4818 | 200730 | SH | DEFINED 1,3,4 | 193412 | 0 | 7318 |
| BRUNSWICK CORP. | COM | 117043109 | 1187 | 44635 | SH | DEFINED 1,3,4 | 44055 | 0 | 580 |
| BUCA, INC. | COM | 117769109 | 2419 | 135800 | SH | DEFINED 1,3,4 | 135800 | 0 | |
| BUCKEYE TECHNOLOGIES, INC. | COM | 118255108 | 167 | 16088 | SH | DEFINED 1,3,4 | 1521 | 0 | 14567 |
| BURLINGTON COAT FACTORY WHAREH | COM | 121579106 | 471 | 20546 | SH | DEFINED 1,3,4 | 1942 | 0 | 18604 |
| BURLINGTON NORTHERN SANTA FE C | COM | 12189T104 | 15208 | 537388 | SH | DEFINED 1,3,4 | 501845 | 0 | 35543 |
| BURLINGTON RESOURCES, INC. | COM | 122014103 | 6959 | 171399 | SH | DEFINED 1,3,4 | 148676 | 0 | 22732 |
| C&D TECHNOLOGIES, INC. | COM | 124661109 | 5400 | 248716 | SH | DEFINED 1,3,4 | 236591 | 0 | 12125 |
| CBL & ASSOCIATES PROPERTIES, I | COM | 124830100 | 5717 | 151243 | SH | DEFINED 1,3,4 | 138843 | 0 | 12400 |
| CTRL GROUP INC. | COM | 12489V106 | 5762 | 173301 | SH | DEFINED 1,3,4 | 164683 | 0 | 8618 |
| C-COR.NET CORP. | COM | 125010108 | 143 | 16393 | SH | DEFINED 1,3,4 | 1549 | 0 | 14844 |
| CDI CORP. | COM | 125071100 | 4769 | 170446 | SH | DEFINED 1,3,4 | 162445 | 0 | 8001 |
| CDW COMPUTER CENTERS INC | COM | 125129106 | 1509 | 28945 | SH | DEFINED 1,3,4 | 15278 | 0 | 13667 |

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|-------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|--------|
| CEC ENTERTAINMENT, INC. | COM | 125137109 | 613 | 12903 | SH | DEFINED 1,3,4 | 1220 | 0 | 11683 |
| CH ENERGY GROUP INC. | COM | 12541M102 | 7417 | 149501 | SH | DEFINED 1,3,4 | 142644 | 0 | 6857 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 494 | 14576 | SH | DEFINED 1,3,4 | 1492 | 0 | 13084 |
| CIGNA CORP. | COM | 125509109 | 9292 | 87621 | SH | DEFINED 1,3,4 | 75740 | 0 | 11881 |
| CLECO CORP. | COM | 12561W105 | 5166 | 223059 | SH | DEFINED 1,3,4 | 216094 | 0 | 6965 |
| CMGI, INC. | COM | 125750109 | 1992 | 2521600 | SH | DEFINED 1,3,4 | 2521600 | 0 | |
| CMS ENERGY CORP. | COM | 125896100 | 1243 | 68819 | SH | DEFINED 1,3,4 | 67944 | 0 | 875 |
| CSK AUTO CORP. | COM | 125965103 | 1500 | 93800 | SH | DEFINED 1,3,4 | 93800 | 0 | |
| CNF INC | COM | 12612W104 | 303 | 8425 | SH | DEFINED 1,3,4 | 862 | 0 | 7563 |
| CSG SYSTEMS INTL INC. | COM | 126349109 | 243 | 9148 | SH | DEFINED 1,3,4 | 936 | 0 | 8212 |
| CSX CORP. | COM | 126408103 | 3765 | 109434 | SH | DEFINED 1,3,4 | 108025 | 0 | 1409 |
| CTS CORP. | COM | 126501105 | 243 | 15296 | SH | DEFINED 1,3,4 | 1446 | 0 | 13850 |
| CUNO INCORPORATED | COM | 126583103 | 263 | 7607 | SH | DEFINED 1,3,4 | 719 | 0 | 6888 |
| CVB FINANCIAL CORP | COM | 126600105 | 1559 | 70817 | SH | DEFINED 1,3,4 | 70817 | 0 | |
| CVS CORP. | COM | 126650100 | 6372 | 198928 | SH | DEFINED 1,3,4 | 196355 | 0 | 2573 |
| CV THERAPEUTICS INC. | COM | 126667104 | 4935 | 257560 | SH | DEFINED 1,3,4 | 256110 | 0 | 1450 |
| RAINBOW MEDIA GROUP | COM | 12686C844 | 2524 | 121500 | SH | DEFINED 1,3,4 | 121500 | 0 | |
| CABLE DESIGN TECH CP. CL A | COM | 126924109 | 2619 | 225763 | SH | DEFINED 1,3,4 | 207275 | 0 | 18488 |
| CABOT CORP. | COM | 127055101 | 2794 | 113431 | SH | DEFINED 1,3,4 | 103799 | 0 | 9632 |
| CABOT OIL & GAS CORP CL A | COM | 127097103 | 339 | 14765 | SH | DEFINED 1,3,4 | 1396 | 0 | 13369 |
| CABOT MICROELECTRONICS CORP. | COM | 12709P103 | 203 | 4166 | SH | DEFINED 1,3,4 | 426 | 0 | 3740 |
| CACI INTERNATIONAL, INC. CL - | COM | 127190304 | 7018 | 208360 | SH | DEFINED 1,3,4 | 195984 | 0 | 12376 |
| CADENCE DESIGN SYSTEMS, INC. | COM | 127387108 | 812 | 42177 | SH | DEFINED 1,3,4 | 4317 | 0 | 37860 |
| CAL DIVE INTERNATIONAL INC | COM | 127914109 | 401 | 16651 | SH | DEFINED 1,3,4 | 1571 | 0 | 15080 |
| CALLAWAY GOLF CO. | COM | 131193104 | 4480 | 267143 | SH | DEFINED 1,3,4 | 253465 | 0 | 13678 |
| CALPINE CORP. | COM | 131347106 | 1829 | 189745 | SH | DEFINED 1,3,4 | 187301 | 0 | 2444 |
| CAMBREX CORP. | COM | 132011107 | 3184 | 72920 | SH | DEFINED 1,3,4 | 62127 | 0 | 10793 |
| CAMDEN PROPERTY TRUST | COM | 133131102 | 6788 | 176760 | SH | DEFINED 1,3,4 | 130260 | 0 | 46500 |
| CAMPBELL SOUP CO. | COM | 134429109 | 5887 | 208381 | SH | DEFINED 1,3,4 | 205684 | 0 | 2697 |
| CANON, INC. | COM | 138006309 | 440 | 11338 | SH | DEFINED 1,3,4 | 2180 | 0 | 9158 |
| CAPITAL AUTOMOTIVE REIT | COM | 139733109 | 11421 | 476851 | SH | DEFINED 1,3,4 | 419511 | 0 | 57340 |
| CAPITAL ONE FINANCIAL CORP. | COM | 14040H105 | 15631 | 250334 | SH | DEFINED 1,3,4 | 248919 | 0 | 1415 |
| CAPSTONE TURBINE CORP. | COM | 14067D102 | 1839 | 763135 | SH | DEFINED 1,3,4 | 758255 | 0 | 4880 |
| CAPSTEAD MORTGAGE CORP | COM | 14067E506 | 1865 | 97909 | SH | DEFINED 1,3,4 | 97909 | 0 | |
| CAPTARIS, INC. | COM | 14071N104 | 43 | 14692 | SH | DEFINED 1,3,4 | 1389 | 0 | 13303 |
| CARBO CERAMICS, INC. | COM | 140781105 | 238 | 6910 | SH | DEFINED 1,3,4 | 653 | 0 | 6257 |
| CARAUSTAR INDUSTRIES, INC. | COM | 140909102 | 167 | 12892 | SH | DEFINED 1,3,4 | 1219 | 0 | 11673 |
| CARDINAL HEALTH, INC. | COM | 14149Y108 | 74616 | 1122719 | SH | DEFINED 1,3,4 | 1081406 | 0 | 41313 |
| CAREMARK RX, INC. | COM | 141705103 | 1078 | 55725 | SH | DEFINED 1,3,4 | 55725 | 0 | |
| CARLISLE COS INC. | COM | 142339100 | 5353 | 144056 | SH | DEFINED 1,3,4 | 139371 | 0 | 4685 |
| CARNIVAL CORP. | COM | 143658102 | 14326 | 471253 | SH | DEFINED 1,3,4 | 467386 | 0 | 3867 |
| CARPENTER TECHNOLOGY CORP. | COM | 144285103 | 1825 | 62389 | SH | DEFINED 1,3,4 | 58954 | 0 | 3435 |
| CARRAMERICA REALTY | COM | 144418100 | 8587 | 272600 | SH | DEFINED 1,3,4 | 221600 | 0 | 51000 |
| CAREKEER CORPORATION | COM | 144433109 | 100 | 10134 | SH | DEFINED 1,3,4 | 958 | 0 | 9176 |
| CASEY'S GENERAL STORES, INC. | COM | 147528103 | 273 | 22928 | SH | DEFINED 1,3,4 | 2168 | 0 | 20760 |
| CASH AMERICA INTL, INC. | COM | 14754D100 | 95 | 11413 | SH | DEFINED 1,3,4 | 1079 | 0 | 10334 |
| CATALINA MARKETING CORP. | COM | 148867104 | 317 | 9505 | SH | DEFINED 1,3,4 | 973 | 0 | 8532 |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 1943 | 103630 | SH | DEFINED 1,3,4 | 98165 | 0 | 5465 |
| CATERPILLAR, INC. | COM | 149123101 | 15134 | 289527 | SH | DEFINED 1,3,4 | 287262 | 0 | 2265 |
| CATO CORP. - CI A | COM | 149205106 | 312 | 11554 | SH | DEFINED 1,3,4 | 1092 | 0 | 10462 |
| CELESTICA INC. | COM | 15101Q108 | 2231 | 75565 | SH | DEFINED 1,3,4 | 75565 | 0 | |
| CEMEX SA | COM | 151290889 | 3697 | 123115 | SH | DEFINED 1,3,4 | 110979 | 0 | 12136 |
| CENDANT CORP. | COM | 151313103 | 16820 | 920145 | SH | DEFINED 1,3,4 | 913676 | 0 | 6469 |
| CENTERPOINT PROPERTIES CORP. | COM | 151895109 | 1294 | 22700 | SH | DEFINED 1,3,4 | 6970 | 0 | 15730 |
| CENTEX CORP. | COM | 152312104 | 1674 | 31150 | SH | DEFINED 1,3,4 | 30749 | 0 | 401 |
| CENTRAL PARKING CORP. | COM | 154785109 | 4837 | 196624 | SH | DEFINED 1,3,4 | 181639 | 0 | 14985 |
| CENTURYTEL, INC. | COM | 156700106 | 35280 | 1138049 | SH | DEFINED 1,3,4 | 1137120 | 0 | 929 |
| CEPHALON, INC. | COM | 156708109 | 3882 | 72452 | SH | DEFINED 1,3,4 | 49397 | 0 | 23055 |
| CERIDIAN CORP. | COM | 156779100 | 25317 | 1107485 | SH | DEFINED 1,3,4 | 1084833 | 0 | 22652 |
| CERNER CORP. | COM | 156782104 | 880 | 16181 | SH | DEFINED 1,3,4 | 1530 | 0 | 14651 |
| CERTEGY, INC. | COM | 156880106 | 513 | 11929 | SH | DEFINED 1,3,4 | 1283 | 0 | 10646 |
| CHAMPION ENTERPRISES, INC. | COM | 158496109 | 179 | 22312 | SH | DEFINED 1,3,4 | 2110 | 0 | 20202 |
| CHARLES RIVER LABORATORIES | COM | 159864107 | 10226 | 278270 | SH | DEFINED 1,3,4 | 277500 | 0 | 770 |
| CHARTER ONE FINANCIAL INC. | COM | 160903100 | 35660 | 985087 | SH | DEFINED 1,3,4 | 983607 | 0 | 1480 |
| CHARTER COMMUNICATIONS INC-A | COM | 16117M107 | 10794 | 1548705 | SH | DEFINED 1,3,4 | 1548705 | 0 | |
| CHECKFREE CORP | COM | 162813109 | 283 | 13349 | SH | DEFINED 1,3,4 | 1366 | 0 | 11983 |
| CHECKPOINT SYSTEMS, INC. | COM | 162825103 | 193 | 14652 | SH | DEFINED 1,3,4 | 1385 | 0 | 13267 |
| CHEESECAKE FACTORY, INC. | COM | 163072101 | 319 | 8357 | SH | DEFINED 1,3,4 | 855 | 0 | 7502 |
| CHELSEA PROPERTY GROUP, INC. | COM | 163421100 | 9067 | 301240 | SH | DEFINED 1,3,4 | 235240 | 0 | 66000 |
| CHEMFIRST, INC. | COM | 16361A106 | 2232 | 79987 | SH | DEFINED 1,3,4 | 74113 | 0 | 5874 |
| CHEVRONTXACO, CORP. | COM | 166764100 | 81069 | 929162 | SH | DEFINED 1,3,4 | 911489 | 0 | 17673 |
| CHICAGO BRIDGE & IRON-NY | COM | 167250109 | 2242 | 76000 | SH | DEFINED 1,3,4 | 76000 | 0 | |
| CHICO'S FAS INC. | COM | 168615102 | 719 | 18785 | SH | DEFINED 1,3,4 | 1776 | 0 | 17009 |
| CHILDRENS PLACE | COM | 168905107 | 343 | 12222 | SH | DEFINED 1,3,4 | 1156 | 0 | 11066 |
| CHIPPAC, INC. | COM | 169657103 | 2387 | 275000 | SH | DEFINED 1,3,4 | 273150 | 0 | 1850 |
| CHIRON CORP. | COM | 170040109 | 6993 | 193164 | SH | DEFINED 1,3,4 | 191917 | 0 | 1247 |
| CHITTENDEN CORP. | COM | 170228100 | 446 | 14827 | SH | DEFINED 1,3,4 | 1402 | 0 | 13425 |
| CHOICEPOINT, INC. | COM | 170388102 | 646 | 10845 | SH | DEFINED 1,3,4 | 1110 | 0 | 9735 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 457 | 11490 | SH | DEFINED 1,3,4 | 1086 | 0 | 10404 |
| CHUBB CORP. | COM | 171232101 | 6828 | 90850 | SH | DEFINED 1,3,4 | 89732 | 0 | 1118 |
| CHURCH & DWIGHT, INC. | COM | 171340102 | 234 | 6744 | SH | DEFINED 1,3,4 | 690 | 0 | 6054 |
| CIBER INC. | COM | 17163B102 | 1757 | 228531 | SH | DEFINED 1,3,4 | 201891 | 0 | 26640 |
| CIENA CORP. | COM | 171779101 | 948 | 167504 | SH | DEFINED 1,3,4 | 165332 | 0 | 2172 |
| CINCINNATI FINANCIAL CORP. | COM | 172062101 | 3731 | 82213 | SH | DEFINED 1,3,4 | 81150 | 0 | 1063 |
| CINERGY CORP. | COM | 172474108 | 9219 | 252931 | SH | DEFINED 1,3,4 | 218001 | 0 | 34930 |
| CIRCUIT CITY STORES, INC. | COM | 172737108 | 7185 | 313600 | SH | DEFINED 1,3,4 | 312226 | 0 | 1374 |
| CIRRUS LOGIC, INC. | COM | 172755100 | 8419 | 811867 | SH | DEFINED 1,3,4 | 796824 | 0 | 15043 |
| CISCO SYSTEMS, INC. | COM | 17275R102 | 142825 | 9050991 | SH | DEFINED 1,3,4 | 8838421 | 0 | 212570 |
| CINTAS CORP. | COM | 172908105 | 4511 | 86398 | SH | DEFINED 1,3,4 | 85279 | 0 | 1119 |
| CITIGROUP, INC. | COM | 172967101 | 235233 | 5447741 | SH | DEFINED 1,3,4 | 5300487 | 0 | 147254 |
| CITIZENS COMMUNICATIONS CO. | COM | 17453B101 | 1336 | 142133 | SH | DEFINED 1,3,4 | 140290 | 0 | 1843 |
| CITRIX SYSTEMS INC. | COM | 177376100 | 1020 | 95563 | SH | DEFINED 1,3,4 | 94331 | 0 | 1232 |
| CITY NATIONAL CORP. | COM | 178566105 | 12247 | 225702 | SH | DEFINED 1,3,4 | 218250 | 0 | 7452 |
| CLARCOR, INC. | COM | 179895107 | 351 | 11405 | SH | DEFINED 1,3,4 | 1078 | 0 | 10327 |

| | | | | | | | | | |
|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|-------|
| CLARK/BARDES, INC. | COM | 180668105 | 1543 | 63924 | SH | DEFINED 1,3,4 | 63924 | 0 | |
| CLAYTON HOMES, INC. | COM | 184190106 | 419 | 23739 | SH | DEFINED 1,3,4 | 2430 | 0 | 21309 |
| CLEAR CHANNEL COMMUNICATIONS, | COM | 184502102 | 21395 | 401940 | SH | DEFINED 1,3,4 | 398001 | 0 | 3939 |
| CLOROX CO. | COM | 189054109 | 42600 | 930127 | SH | DEFINED 1,3,4 | 928594 | 0 | 1533 |
| COACH, INC. | COM | 189754104 | 398 | 7610 | SH | DEFINED 1,3,4 | 778 | 0 | 6832 |
| COASTAL FINANCE | COM | 190463208 | 1173 | 47700 | SH | DEFINED 1,3,4 | 47700 | 0 | |
| COCA-COLA BTLNG CONS | COM | 191098102 | 200 | 4049 | SH | DEFINED 1,3,4 | 382 | 0 | 3667 |
| COCA-COLA CO. | COM | 191216100 | 111828 | 2012750 | SH | DEFINED 1,3,4 | 1996369 | 0 | 16381 |
| COCA-COLA ENTERPRISES | COM | 191219104 | 18697 | 859648 | SH | DEFINED 1,3,4 | 856718 | 0 | 2930 |
| COGNEX CORP. | COM | 192422103 | 464 | 20273 | SH | DEFINED 1,3,4 | 1916 | 0 | 18357 |
| COHERENT, INC. | COM | 192479103 | 3070 | 102154 | SH | DEFINED 1,3,4 | 90153 | 0 | 12001 |
| COHU INC. | COM | 192576106 | 233 | 9530 | SH | DEFINED 1,3,4 | 901 | 0 | 8629 |
| COLGATE-PALMOLIVE CO. | COM | 194162103 | 25829 | 476547 | SH | DEFINED 1,3,4 | 472912 | 0 | 3635 |
| COLONIAL BANCGROUP | COM | 195493309 | 306 | 19872 | SH | DEFINED 1,3,4 | 2034 | 0 | 17838 |
| COLONIAL PROPERTIES TRUST | COM | 195872106 | 345 | 9652 | SH | DEFINED 1,3,4 | 912 | 0 | 8740 |
| COLUMBUS SOUTHERN POWER | COM | 199575796 | 690 | 27300 | SH | DEFINED 1,3,4 | 27300 | 0 | |
| COMCAST CORP. | COM | 200300200 | 45876 | 1629114 | SH | DEFINED 1,3,4 | 1576087 | 0 | 53027 |
| COMERICA, INC. | COM | 200340107 | 11109 | 173303 | SH | DEFINED 1,3,4 | 172130 | 0 | 1173 |
| COMMERCE BANCORP, INC./NJ | COM | 200519106 | 549 | 11410 | SH | DEFINED 1,3,4 | 1168 | 0 | 10242 |
| COMMERCE BANCSHARES, INC. | COM | 200525103 | 11503 | 254432 | SH | DEFINED 1,3,4 | 243262 | 0 | 11170 |
| COMMERCE GROUP, INC. | COM | 200641108 | 3057 | 77710 | SH | DEFINED 1,3,4 | 77710 | 0 | |
| COMMERCIAL FEDERAL CORP | COM | 201647104 | 15049 | 522533 | SH | DEFINED 1,3,4 | 503103 | 0 | 19430 |
| COMMERCIAL METALS CO. | COM | 201723103 | 279 | 6080 | SH | DEFINED 1,3,4 | 575 | 0 | 5505 |
| COMMONWEALTH TELEPHONE ENTERPR | COM | 203349105 | 9064 | 211930 | SH | DEFINED 1,3,4 | 211930 | 0 | |
| COMMSCOPE, INC. | COM | 203372107 | 1328 | 93730 | SH | DEFINED 1,3,4 | 84174 | 0 | 9556 |
| COMMUNITY HEALTH SYSTEMS | COM | 203668108 | 3429 | 116480 | SH | DEFINED 1,3,4 | 115960 | 0 | 520 |
| COMMUNITY FIRST BANKSHARES | COM | 203902101 | 506 | 18605 | SH | DEFINED 1,3,4 | 1759 | 0 | 16846 |
| CIA SIDERURGICA NAEL | COM | 20440W105 | 1590 | 84300 | SH | DEFINED 1,3,4 | 64900 | 0 | 19400 |
| CIA VALE DO RIO DOCE | COM | 204412209 | 12767 | 425570 | SH | DEFINED 1,3,4 | 422340 | 0 | 3230 |
| CIA PARANAENSE DE ENERGIA COPE | COM | 20441B407 | 368 | 65153 | SH | DEFINED 1,3,4 | 49801 | 0 | 15352 |
| COMPASS BANCSHARES INC. | COM | 20449H109 | 765 | 21993 | SH | DEFINED 1,3,4 | 2251 | 0 | 19742 |
| COMPUTER ASSOCIATES INTL INC. | COM | 204912109 | 22581 | 1300767 | SH | DEFINED 1,3,4 | 1275655 | 0 | 25112 |
| COMPUTER SCIENCES CORP. | COM | 205363104 | 22804 | 481400 | SH | DEFINED 1,3,4 | 480278 | 0 | 1122 |
| COMPUWARE CORP. | COM | 205638109 | 5365 | 728007 | SH | DEFINED 1,3,4 | 637899 | 0 | 90108 |
| COMSTOCK RES INC COM NEW | COM | 205768203 | 3441 | 416550 | SH | DEFINED 1,3,4 | 416550 | 0 | |
| COMVERSE TECHNOLOGY, INC. | COM | 205862402 | 4307 | 363492 | SH | DEFINED 1,3,4 | 362267 | 0 | 1225 |
| CONAGRA FOODS, INC. | COM | 205887102 | 7771 | 315772 | SH | DEFINED 1,3,4 | 312233 | 0 | 3539 |
| CONCORD CAMERA CORP. | COM | 206156101 | 88 | 12699 | SH | DEFINED 1,3,4 | 1201 | 0 | 11498 |
| CONCORD EFS, INC. | COM | 206197105 | 8085 | 258568 | SH | DEFINED 1,3,4 | 255228 | 0 | 3340 |
| CONNECTIV INC. | COM | 206829103 | 381 | 15300 | SH | DEFINED 1,3,4 | 1566 | 0 | 13734 |
| CONEXANT SYSTEMS, INC. | COM | 207142100 | 927 | 129720 | SH | DEFINED 1,3,4 | 128037 | 0 | 1683 |
| CONMED CORP. | COM | 207410101 | 310 | 13059 | SH | DEFINED 1,3,4 | 1233 | 0 | 11826 |
| CONNETICS CORP. | COM | 208192104 | 1502 | 115800 | SH | DEFINED 1,3,4 | 115800 | 0 | |
| CONOCO INC. | COM | 208251504 | 27092 | 1007890 | SH | DEFINED 1,3,4 | 951019 | 0 | 56871 |
| CONSECO, INC. | COM | 208464107 | 488 | 174750 | SH | DEFINED 1,3,4 | 172481 | 0 | 2269 |
| CON EDISON CO. OF NY | COM | 209111814 | 740 | 28600 | SH | DEFINED 1,3,4 | 28600 | 0 | |
| CONSOLIDATED EDISON, INC. | COM | 209115104 | 5413 | 123671 | SH | DEFINED 1,3,4 | 122270 | 0 | 1401 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 1623 | 80743 | SH | DEFINED 1,3,4 | 75222 | 0 | 5521 |
| CONSTELLATION BRANDS INC - A | COM | 21036P108 | 445 | 15098 | SH | DEFINED 1,3,4 | 1548 | 0 | 13550 |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 7254 | 239645 | SH | DEFINED 1,3,4 | 199617 | 0 | 40028 |
| CONVERGYS CORP. | COM | 212485106 | 3208 | 122248 | SH | DEFINED 1,3,4 | 121113 | 0 | 1135 |
| CONVERIUM HOLDING AG | COM | 21248N107 | 219 | 8000 | SH | DEFINED 1,3,4 | | 0 | 8000 |
| COOPER CAMERON CORP. | COM | 216640102 | 524 | 9307 | SH | DEFINED 1,3,4 | 952 | 0 | 8355 |
| COOPER COMPANIES, INC. | COM | 216648402 | 352 | 7045 | SH | DEFINED 1,3,4 | 666 | 0 | 6379 |
| COOPER TIRE & RUBBER | COM | 216831107 | 6882 | 301309 | SH | DEFINED 1,3,4 | 300829 | 0 | 480 |
| COORS (ADOLPH) CO. CLASS B | COM | 217016104 | 1225 | 18348 | SH | DEFINED 1,3,4 | 18110 | 0 | 238 |
| COPART INC. | COM | 217204106 | 257 | 15629 | SH | DEFINED 1,3,4 | 1600 | 0 | 14029 |
| CORINTHIAN COLLEGES, INC. | COM | 218868107 | 542 | 19750 | SH | DEFINED 1,3,4 | 1868 | 0 | 17882 |
| CORIXA CORP. | COM | 21887F100 | 2461 | 373450 | SH | DEFINED 1,3,4 | 373450 | 0 | |
| CORN PRODUCTS INTL, INC. | COM | 219023108 | 4213 | 124264 | SH | DEFINED 1,3,4 | 109456 | 0 | 14808 |
| CORNING, INC. | COM | 219350105 | 2311 | 481406 | SH | DEFINED 1,3,4 | 475186 | 0 | 6220 |
| COST PLUS INC/CALIFORNIA | COM | 221485105 | 317 | 9946 | SH | DEFINED 1,3,4 | 940 | 0 | 9006 |
| COSTCO WHOLESALE CORP. | COM | 22160K105 | 19037 | 484773 | SH | DEFINED 1,3,4 | 481792 | 0 | 2981 |
| COUNTRYWIDE CREDIT INDUSTRIES, | COM | 222372104 | 16985 | 344461 | SH | DEFINED 1,3,4 | 343657 | 0 | 804 |
| COVANCE INC. | COM | 222816100 | 190 | 10405 | SH | DEFINED 1,3,4 | 1065 | 0 | 9340 |
| COVENTRY HEALTH CARE | COM | 222862104 | 843 | 27157 | SH | DEFINED 1,3,4 | 2568 | 0 | 24589 |
| CRANE CO. | COM | 224399105 | 842 | 30353 | SH | DEFINED 1,3,4 | 29961 | 0 | 392 |
| CREDENCE SYSTEMS CORP. | COM | 225302108 | 197 | 10405 | SH | DEFINED 1,3,4 | 1065 | 0 | 9340 |
| CREDIT SUISSE GROUP | COM | 225401108 | 223 | 6060 | SH | DEFINED 1,3,4 | | 0 | 6060 |
| CREE, INC. | COM | 225447101 | 144 | 12524 | SH | DEFINED 1,3,4 | 1281 | 0 | 11243 |
| CRESTLINE CAPITAL CORP. | COM | 226153104 | 2752 | 81057 | SH | DEFINED 1,3,4 | 81057 | 0 | |
| CROMPTON CORPORATION | COM | 227116100 | 221 | 19493 | SH | DEFINED 1,3,4 | 1995 | 0 | 17498 |
| CROWN CASTLE INTL CORP. | COM | 228227104 | 4990 | 1108860 | SH | DEFINED 1,3,4 | 1103140 | 0 | 5720 |
| CRYOLIFE, INC. | COM | 228903100 | 253 | 8734 | SH | DEFINED 1,3,4 | 825 | 0 | 7909 |
| CULLEN FROST BANKERS, INC. | COM | 229899109 | 918 | 23781 | SH | DEFINED 1,3,4 | 2249 | 0 | 21532 |
| CUMMINS, INC. | COM | 231021106 | 3758 | 102086 | SH | DEFINED 1,3,4 | 101264 | 0 | 822 |
| CURTISS-WRIGHT CORP. | COM | 231561101 | 332 | 4662 | SH | DEFINED 1,3,4 | 441 | 0 | 4221 |
| CYGNUS INC. | COM | 232560102 | 42 | 17228 | SH | DEFINED 1,3,4 | 1629 | 0 | 15599 |
| CYMER, INC. | COM | 232572107 | 5985 | 138444 | SH | DEFINED 1,3,4 | 124175 | 0 | 14269 |
| CYPRESS SEMICONDUCTOR CORP. | COM | 232806109 | 2266 | 113678 | SH | DEFINED 1,3,4 | 95054 | 0 | 18624 |
| CYTEC INDUSTRIES, INC. | COM | 232820100 | 212 | 6848 | SH | DEFINED 1,3,4 | 700 | 0 | 6148 |
| CYTYC CORP. | COM | 232946103 | 2006 | 123148 | SH | DEFINED 1,3,4 | 104308 | 0 | 18840 |
| DDI CORP/CA | COM | 233162106 | 2795 | 1016450 | SH | DEFINED 1,3,4 | 1009805 | 0 | 6645 |
| DMC STRATEX NETWORKS INC. | COM | 23322L106 | 2904 | 832109 | SH | DEFINED 1,3,4 | 792542 | 0 | 39567 |
| DPL, INC. | COM | 233293109 | 577 | 21821 | SH | DEFINED 1,3,4 | 2234 | 0 | 19587 |
| DRS TECHNOLOGIES, INC. | COM | 23330X100 | 300 | 7643 | SH | DEFINED 1,3,4 | 722 | 0 | 6921 |
| D R HORTON INC. | COM | 23331A109 | 615 | 25080 | SH | DEFINED 1,3,4 | 2566 | 0 | 22514 |
| DST SYSTEMS INC. | COM | 233326107 | 8200 | 165953 | SH | DEFINED 1,3,4 | 147315 | 0 | 18638 |
| DSP GROUP, INC. | COM | 23332B106 | 9588 | 491456 | SH | DEFINED 1,3,4 | 479090 | 0 | 12366 |
| DTE ENERGY CO. | COM | 233331107 | 10629 | 227126 | SH | DEFINED 1,3,4 | 226056 | 0 | 1070 |
| DTE ENERGY TRUST I | COM | 23333Q201 | 311 | 12500 | SH | DEFINED 1,3,4 | 12500 | 0 | |
| DANA CORP. | COM | 235811106 | 12922 | 606091 | SH | DEFINED 1,3,4 | 605112 | 0 | 979 |
| DANAHER CORP. | COM | 235851102 | 27945 | 401390 | SH | DEFINED 1,3,4 | 393790 | 0 | 7600 |
| DARDEN RESTAURANTS, INC. | COM | 237194105 | 7028 | 279664 | SH | DEFINED 1,3,4 | 278512 | 0 | 1152 |

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|--------------------------------|-----|-----------|-------|---------|----|---------------|---------|---|-------|
| DAVITA, INC. | COM | 23918K108 | 6601 | 282100 | SH | DEFINED 1,3,4 | 282100 | 0 | |
| DEAN FOODS CO. | COM | 242370104 | 12034 | 329690 | SH | DEFINED 1,3,4 | 316220 | 0 | 13470 |
| DEERE & CO. | COM | 244199105 | 11659 | 248059 | SH | DEFINED 1,3,4 | 246499 | 0 | 1560 |
| DELL COMPUTER CORP. | COM | 247025109 | 58766 | 2188682 | SH | DEFINED 1,3,4 | 2171493 | 0 | 17189 |
| DELPHI CORP. | COM | 247126105 | 4504 | 285944 | SH | DEFINED 1,3,4 | 282253 | 0 | 3691 |
| DELPHI FINANCIAL GROUP - CLASS | COM | 247131105 | 396 | 9435 | SH | DEFINED 1,3,4 | 892 | 0 | 8543 |
| DELTA & PINE LAND CO. | COM | 247357106 | 10963 | 566571 | SH | DEFINED 1,3,4 | 548603 | 0 | 17968 |
| DELTA AIRLINES, INC. | COM | 247361108 | 2223 | 84702 | SH | DEFINED 1,3,4 | 66489 | 0 | 18213 |
| DENBURY RESOURCES, INC. | COM | 247916208 | 4847 | 522293 | SH | DEFINED 1,3,4 | 522293 | 0 | |
| DELUXE CORP. | COM | 248019101 | 22782 | 503575 | SH | DEFINED 1,3,4 | 503139 | 0 | 436 |
| DENDRITE INT'L, INC. | COM | 248239105 | 4936 | 417947 | SH | DEFINED 1,3,4 | 401403 | 0 | 16544 |
| DENTSPLY INTERNATIONAL, INC. | COM | 249030107 | 11402 | 284628 | SH | DEFINED 1,3,4 | 272574 | 0 | 12054 |
| DEVELOPERS DIVERS REALTY CORP. | COM | 251591103 | 3706 | 159720 | SH | DEFINED 1,3,4 | 79120 | 0 | 80600 |
| DEVON ENERGY CORP. | COM | 25179M103 | 19467 | 372575 | SH | DEFINED 1,3,4 | 371552 | 0 | 1023 |
| DEVRY, INC. | COM | 251893103 | 325 | 12043 | SH | DEFINED 1,3,4 | 1233 | 0 | 10810 |
| DIAGNO PLC | COM | 25243Q205 | 214 | 4217 | SH | DEFINED 1,3,4 | | 0 | 4217 |
| DIAGNOSTIC PRODUCTS CORP. | COM | 252450101 | 4134 | 82114 | SH | DEFINED 1,3,4 | 70272 | 0 | 11842 |
| DIAL CORPORATION | COM | 25247D101 | 28799 | 1425685 | SH | DEFINED 1,3,4 | 1410995 | 0 | 14690 |
| DIANON SYSTEMS, INC. | COM | 252826102 | 366 | 5680 | SH | DEFINED 1,3,4 | 535 | 0 | 5145 |
| DIEBOLD, INC. | COM | 253651103 | 20802 | 526225 | SH | DEFINED 1,3,4 | 515170 | 0 | 11055 |
| DIGI INT'L, INC. | COM | 253798102 | 46 | 10096 | SH | DEFINED 1,3,4 | 954 | 0 | 9142 |
| DIME COMMUNITY BANCORP | COM | 253922108 | 4639 | 192255 | SH | DEFINED 1,3,4 | 181430 | 0 | 10825 |
| DILLARDS DEPT STORES INC. | COM | 254067101 | 12600 | 419565 | SH | DEFINED 1,3,4 | 419017 | 0 | 548 |
| DIME BANCORP-WT | COM | 25429Q110 | 28 | 232670 | SH | DEFINED 1,3,4 | 219510 | 0 | 13160 |
| DIMON, INC. | COM | 254394109 | 147 | 20659 | SH | DEFINED 1,3,4 | 1953 | 0 | 18706 |
| DIONEX CORP. | COM | 254546104 | 254 | 9914 | SH | DEFINED 1,3,4 | 937 | 0 | 8977 |
| WALT DISNEY CO. | COM | 254687106 | 37963 | 1657068 | SH | DEFINED 1,3,4 | 1621577 | 0 | 35491 |
| DISTRIBUCION Y SERVICIO | COM | 254753106 | 3020 | 226902 | SH | DEFINED 1,3,4 | 174186 | 0 | 52716 |
| DOLE FOOD CO., INC. | COM | 256605106 | 7886 | 237026 | SH | DEFINED 1,3,4 | 228378 | 0 | 8648 |
| DOLLAR GENERAL | COM | 256669102 | 7843 | 456253 | SH | DEFINED 1,3,4 | 454067 | 0 | 2186 |
| DOLLAR TREE STORES, INC. | COM | 256747106 | 818 | 20318 | SH | DEFINED 1,3,4 | 2934 | 0 | 17384 |
| DOMINION RESOURCES, INC. | COM | 25746U109 | 28616 | 441738 | SH | DEFINED 1,3,4 | 439937 | 0 | 1801 |
| DONALDSON CO., INC. | COM | 257651109 | 14674 | 371305 | SH | DEFINED 1,3,4 | 364473 | 0 | 6832 |
| DONNELLEY (R.R.) & SONS CO. | COM | 257867101 | 1681 | 58318 | SH | DEFINED 1,3,4 | 57575 | 0 | 743 |
| DORAL FINANCIAL CORP. | COM | 25811P100 | 10241 | 255760 | SH | DEFINED 1,3,4 | 255020 | 0 | 740 |
| DOVER CORP. | COM | 260003108 | 11293 | 317300 | SH | DEFINED 1,3,4 | 315966 | 0 | 1334 |
| DOW CHEMICAL CO. | COM | 260543103 | 20328 | 609705 | SH | DEFINED 1,3,4 | 587114 | 0 | 22591 |
| DOW JONES & CO., INC. | COM | 260561105 | 2365 | 42967 | SH | DEFINED 1,3,4 | 42413 | 0 | 554 |
| DOWNEY FINANCIAL CORP. | COM | 261018105 | 5383 | 98797 | SH | DEFINED 1,3,4 | 86974 | 0 | 11823 |
| DRESS BARN, INC. | COM | 261570105 | 268 | 8462 | SH | DEFINED 1,3,4 | 800 | 0 | 7662 |
| DREYER'S GRAND ICE CREAM, INC. | COM | 261878102 | 2967 | 67545 | SH | DEFINED 1,3,4 | 62208 | 0 | 5337 |
| E.I. DUPONT CO. | COM | 263534109 | 63676 | 1384265 | SH | DEFINED 1,3,4 | 1353783 | 0 | 30482 |
| DUANE READE, INC. | COM | 263578106 | 2999 | 91027 | SH | DEFINED 1,3,4 | 80948 | 0 | 10079 |
| DUKE POWER CO. | COM | 264399106 | 22172 | 692664 | SH | DEFINED 1,3,4 | 687223 | 0 | 5441 |
| DUKE REALTY CORP. | COM | 264411505 | 528 | 19500 | SH | DEFINED 1,3,4 | 4300 | 0 | 15200 |
| DUN & BRADSTREET CORP. | COM | 26483E100 | 15193 | 408187 | SH | DEFINED 1,3,4 | 396709 | 0 | 11478 |
| DUPONT PHOTOMASKS, INC. | COM | 26613X101 | 10440 | 300171 | SH | DEFINED 1,3,4 | 292686 | 0 | 7485 |
| DYCOM INDUSTRIES, INC. | COM | 267475101 | 1332 | 100887 | SH | DEFINED 1,3,4 | 93492 | 0 | 7395 |
| DYNEGY INC. | COM | 26816Q101 | 2535 | 285126 | SH | DEFINED 1,3,4 | 282815 | 0 | 2311 |
| EDF LONDON CAPITAL LP | COM | 268316205 | 3339 | 130900 | SH | DEFINED 1,3,4 | 130900 | 0 | |
| EMC CORP. | COM | 268648102 | 19997 | 2758148 | SH | DEFINED 1,3,4 | 2698710 | 0 | 59438 |
| ENSCO INTERNATIONAL, INC. | COM | 26874Q100 | 761 | 23226 | SH | DEFINED 1,3,4 | 2377 | 0 | 20849 |
| ENI SPA | COM | 26874R108 | 281 | 3682 | SH | DEFINED 1,3,4 | | 0 | 3682 |
| EOG RESOURCES, INC. | COM | 26875P101 | 2407 | 58706 | SH | DEFINED 1,3,4 | 57947 | 0 | 759 |
| E.ON AG | COM | 268780103 | 364 | 6947 | SH | DEFINED 1,3,4 | | 0 | 6947 |
| ESS TECHNOLOGY | COM | 269151106 | 16522 | 1037800 | SH | DEFINED 1,3,4 | 1017936 | 0 | 19864 |
| E TRADE GROUP, INC. | COM | 269246104 | 398 | 64273 | SH | DEFINED 1,3,4 | 6579 | 0 | 57694 |
| EAST WEST BANCORP, INC. | COM | 27579R104 | 3020 | 89427 | SH | DEFINED 1,3,4 | 79624 | 0 | 9803 |
| EASTMAN CHEMICAL CO. | COM | 277432100 | 1815 | 39234 | SH | DEFINED 1,3,4 | 38727 | 0 | 507 |
| EASTMAN KODAK CO. | COM | 277461109 | 7760 | 233258 | SH | DEFINED 1,3,4 | 231333 | 0 | 1925 |
| EATON CORP. | COM | 278058102 | 2851 | 35273 | SH | DEFINED 1,3,4 | 34819 | 0 | 454 |
| EATON VANCE CORP. | COM | 278265103 | 417 | 11942 | SH | DEFINED 1,3,4 | 1223 | 0 | 10719 |
| ECOLAB, INC. | COM | 278865100 | 7969 | 167142 | SH | DEFINED 1,3,4 | 166301 | 0 | 841 |
| EDISON INTERNATIONAL | COM | 281020107 | 3789 | 203075 | SH | DEFINED 1,3,4 | 200928 | 0 | 2147 |
| EDO CORP. | COM | 281347104 | 251 | 9083 | SH | DEFINED 1,3,4 | 858 | 0 | 8225 |
| EDUCATION MANAGEMENT CORP. | COM | 28139T101 | 248 | 5994 | SH | DEFINED 1,3,4 | 613 | 0 | 5381 |
| EDWARDS, J.D., & CO. | COM | 281667105 | 6895 | 591370 | SH | DEFINED 1,3,4 | 591370 | 0 | |
| EDWARDS (A.G.), INC. | COM | 281760108 | 546 | 13762 | SH | DEFINED 1,3,4 | 1409 | 0 | 12353 |
| EDWARDS LIFESCIENCES CORP., IN | COM | 28176E108 | 243 | 10212 | SH | DEFINED 1,3,4 | 1045 | 0 | 9167 |
| EFUNDS CORP. | COM | 28224R101 | 297 | 21460 | SH | DEFINED 1,3,4 | 2029 | 0 | 19431 |
| EL PASO CORP. | COM | 28336L109 | 12939 | 504440 | SH | DEFINED 1,3,4 | 501078 | 0 | 3362 |
| EL PASO ELECTRIC CO. | COM | 283677854 | 6034 | 409617 | SH | DEFINED 1,3,4 | 388503 | 0 | 21114 |
| ELCOR CORP. | COM | 284443108 | 4769 | 178960 | SH | DEFINED 1,3,4 | 170847 | 0 | 8113 |
| ELECTRO SCIENTIFIC INDS, INC. | COM | 285229100 | 333 | 12634 | SH | DEFINED 1,3,4 | 1194 | 0 | 11440 |
| ELECTRONIC ARTS, INC. | COM | 285512109 | 2419 | 37794 | SH | DEFINED 1,3,4 | 16436 | 0 | 21358 |
| ELECTRONIC DATA SYSTEMS CORP. | COM | 285661104 | 24684 | 467315 | SH | DEFINED 1,3,4 | 464156 | 0 | 3159 |
| EMCOR GROUP INC. | COM | 29084Q100 | 2127 | 37671 | SH | DEFINED 1,3,4 | 31460 | 0 | 6211 |
| EMERSON ELECTRIC CO. | COM | 291011104 | 22283 | 385193 | SH | DEFINED 1,3,4 | 374712 | 0 | 10481 |
| EMMIS COMMUNICATIONS - CL A | COM | 291525103 | 263 | 8880 | SH | DEFINED 1,3,4 | 907 | 0 | 7973 |
| ENDOCARE, INC. | COM | 29264P104 | 4109 | 280476 | SH | DEFINED 1,3,4 | 280476 | 0 | |
| ENERGEN CORP. | COM | 29265N108 | 432 | 15866 | SH | DEFINED 1,3,4 | 1500 | 0 | 14366 |
| ENERGY EAST CORP. | COM | 29266M109 | 1260 | 54553 | SH | DEFINED 1,3,4 | 36463 | 0 | 18090 |
| ENERGIZER HOLDINGS, INC. | COM | 29266R108 | 11121 | 412662 | SH | DEFINED 1,3,4 | 398514 | 0 | 14148 |
| ENGELHARD CORP. | COM | 292845104 | 10779 | 346367 | SH | DEFINED 1,3,4 | 345510 | 0 | 857 |
| ENGINEERED SUPPORT SYSTEMS | COM | 292866100 | 10038 | 208080 | SH | DEFINED 1,3,4 | 208080 | 0 | |
| ENTEGRIS, INC. | COM | 29362U104 | 1102 | 85947 | SH | DEFINED 1,3,4 | 85397 | 0 | 550 |
| ENTERCOM COMMUNICATIONS CORP | COM | 293639100 | 443 | 8429 | SH | DEFINED 1,3,4 | 863 | 0 | 7566 |
| ENTERGY CORP. | COM | 29364G103 | 43989 | 1000208 | SH | DEFINED 1,3,4 | 998752 | 0 | 1456 |
| ENTERGY CORP. | COM | 29364M811 | 1360 | 54300 | SH | DEFINED 1,3,4 | 54300 | 0 | |
| ENZO BIOCHEM, INC. | COM | 294100102 | 5378 | 293883 | SH | DEFINED 1,3,4 | 281965 | 0 | 11918 |
| EPLUS, INC. | COM | 294268107 | 3568 | 388685 | SH | DEFINED 1,3,4 | 386303 | 0 | 2382 |
| EPRESENCE, INC. | COM | 294348107 | 46 | 10686 | SH | DEFINED 1,3,4 | 1010 | 0 | 9676 |
| EQUIFAX, INC. | COM | 294429105 | 2035 | 73660 | SH | DEFINED 1,3,4 | 72706 | 0 | 954 |
| EQUITABLE RESOURCES, INC. | COM | 294549100 | 7952 | 220753 | SH | DEFINED 1,3,4 | 210850 | 0 | 9903 |

| | | | | | | | | | |
|----------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|--------|
| EQUITY OFFICE PROPERTIES | COM | 294741103 | 20085 | 666400 | SH | DEFINED 1,3,4 | 530442 | 0 | 135958 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 27316 | 943892 | SH | DEFINED 1,3,4 | 846109 | 0 | 97783 |
| ESCO TECHNOLOGIES INC. | COM | 296315104 | 2299 | 64752 | SH | DEFINED 1,3,4 | 64752 | 0 | |
| ESSEX PROPERTY TRUST INC | COM | 297178105 | 2410 | 47022 | SH | DEFINED 1,3,4 | 27906 | 0 | 19116 |
| ESTERLINE TECHNOLOGIES | COM | 297425100 | 2147 | 103488 | SH | DEFINED 1,3,4 | 94806 | 0 | 8682 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 682 | 17924 | SH | DEFINED 1,3,4 | 1695 | 0 | 16229 |
| EVERGREEN RES INC. | COM | 299900308 | 384 | 8601 | SH | DEFINED 1,3,4 | 813 | 0 | 7788 |
| EXAR CORP | COM | 300645108 | 390 | 18068 | SH | DEFINED 1,3,4 | 1708 | 0 | 16360 |
| EXELON CORPORATION. | COM | 30161N101 | 25850 | 483264 | SH | DEFINED 1,3,4 | 481148 | 0 | 2116 |
| EXPEDITORS INT'L WASH, INC. | COM | 302130109 | 526 | 8899 | SH | DEFINED 1,3,4 | 911 | 0 | 7988 |
| EXPRESS SCRIPTS, INC. - CL A | COM | 302182100 | 722 | 13656 | SH | DEFINED 1,3,4 | 1397 | 0 | 12259 |
| EXTENDED STAY AMERICA, INC. | COM | 30224P101 | 3664 | 228832 | SH | DEFINED 1,3,4 | 198351 | 0 | 30481 |
| EXTREME NETWORKS, INC. | COM | 30226D106 | 5445 | 482740 | SH | DEFINED 1,3,4 | 480600 | 0 | 2140 |
| EXXON MOBIL CORP. | COM | 30231G102 | 265958 | 6660617 | SH | DEFINED 1,3,4 | 6546686 | 0 | 113931 |
| FLIR SYSTEMS, INC. | COM | 302445101 | 441 | 9958 | SH | DEFINED 1,3,4 | 700 | 0 | 9258 |
| FMC CORP. | COM | 302491303 | 3846 | 108329 | SH | DEFINED 1,3,4 | 103496 | 0 | 4833 |
| FMC TECHNOLOGIES, INC. | COM | 30249U101 | 253 | 11288 | SH | DEFINED 1,3,4 | 1224 | 0 | 10064 |
| FPL GROUP, INC. | COM | 302571104 | 8581 | 136233 | SH | DEFINED 1,3,4 | 135075 | 0 | 1158 |
| FACTORY 2-U STORES INC | COM | 303072102 | 2982 | 189234 | SH | DEFINED 1,3,4 | 183860 | 0 | 5374 |
| FACTSET RESEARCH SYSTEMS, INC. | COM | 303075105 | 505 | 15497 | SH | DEFINED 1,3,4 | 1465 | 0 | 14032 |
| FAIR ISAAC & COMPANY, INC. | COM | 303250104 | 22474 | 383521 | SH | DEFINED 1,3,4 | 373831 | 0 | 9690 |
| FAIRCHILD SEMICON INTL CL-A | COM | 303726103 | 1495 | 59430 | SH | DEFINED 1,3,4 | 41976 | 0 | 17454 |
| FAMILY DOLLAR STORES | COM | 307000109 | 3158 | 87736 | SH | DEFINED 1,3,4 | 86600 | 0 | 1136 |
| FASTENAL CO. | COM | 311900104 | 517 | 13088 | SH | DEFINED 1,3,4 | 1340 | 0 | 11748 |
| FEDDERS CORP. | COM | 313135501 | 43 | 14985 | SH | DEFINED 1,3,4 | 1416 | 0 | 13569 |
| FREDDIE MAC | COM | 313400301 | 54066 | 824806 | SH | DEFINED 1,3,4 | 807106 | 0 | 17700 |
| FANNIE MAE | COM | 313586109 | 116613 | 1457486 | SH | DEFINED 1,3,4 | 1429127 | 0 | 28359 |
| FEDERATED DEPARTMENT STORES | COM | 31410H101 | 17237 | 416246 | SH | DEFINED 1,3,4 | 395692 | 0 | 20554 |
| FEDERATED INVESTORS, INC. - CL | COM | 314211103 | 8176 | 244780 | SH | DEFINED 1,3,4 | 244780 | 0 | |
| FEDEX CORPORATION | COM | 31428X106 | 30418 | 563820 | SH | DEFINED 1,3,4 | 561855 | 0 | 1965 |
| FERRO CORP. | COM | 315405100 | 202 | 6862 | SH | DEFINED 1,3,4 | 681 | 0 | 6181 |
| FIDELITY NATIONAL FINL, INC. | COM | 316326107 | 47095 | 1538554 | SH | DEFINED 1,3,4 | 1522360 | 0 | 16194 |
| FIFTH THIRD BANCORP | COM | 316773100 | 76206 | 1169345 | SH | DEFINED 1,3,4 | 1128581 | 0 | 40764 |
| FILENET CORP. | COM | 316869106 | 8169 | 530794 | SH | DEFINED 1,3,4 | 516034 | 0 | 14760 |
| FINANCIAL FEDERAL CORP | COM | 317492106 | 263 | 7699 | SH | DEFINED 1,3,4 | 727 | 0 | 6972 |
| FINISAR CORP. | COM | 31787A101 | 5607 | 2155860 | SH | DEFINED 1,3,4 | 2146390 | 0 | 9470 |
| THE FINISH LINE CL-A | COM | 317923100 | 9335 | 600324 | SH | DEFINED 1,3,4 | 600324 | 0 | |
| FIRST AMERICAN CORPORATION | COM | 318522307 | 705 | 31755 | SH | DEFINED 1,3,4 | 3002 | 0 | 28753 |
| FIRST BANCORP/PUERTO RICO | COM | 318672102 | 438 | 12298 | SH | DEFINED 1,3,4 | 1163 | 0 | 11135 |
| FIRST CITIZENS BCSSH CL A | COM | 31946M103 | 1744 | 15678 | SH | DEFINED 1,3,4 | 15678 | 0 | |
| FIRST DATA CORP. | COM | 319963104 | 27482 | 346999 | SH | DEFINED 1,3,4 | 344486 | 0 | 2513 |
| FIRST ESSEX BANCORP, INC. | COM | 320103104 | 1673 | 54130 | SH | DEFINED 1,3,4 | 54130 | 0 | |
| FIRST INDUSTRIAL REALTY TRUST | COM | 32054K103 | 2267 | 66080 | SH | DEFINED 1,3,4 | 66080 | 0 | |
| FIRST MIDWEST BANCORP, INC. | COM | 320867104 | 1573 | 55108 | SH | DEFINED 1,3,4 | 34669 | 0 | 20439 |
| FIRST HEALTH | COM | 320960107 | 472 | 17181 | SH | DEFINED 1,3,4 | 1758 | 0 | 15423 |
| FIRST REPUBLIC BANK | COM | 336158100 | 207 | 6301 | SH | DEFINED 1,3,4 | 595 | 0 | 5706 |
| FIRST TENNESSEE NATIONAL CORP. | COM | 337162101 | 28006 | 719015 | SH | DEFINED 1,3,4 | 718178 | 0 | 837 |
| FIRST VIRGINIA BANKS, INC. | COM | 337477103 | 469 | 8246 | SH | DEFINED 1,3,4 | 843 | 0 | 7403 |
| FISERV, INC. | COM | 337738108 | 8557 | 201146 | SH | DEFINED 1,3,4 | 199895 | 0 | 1251 |
| FIRSTFED FINANCIAL CORP | COM | 337907109 | 236 | 8003 | SH | DEFINED 1,3,4 | 757 | 0 | 7246 |
| FIRSTMERIT CORP. | COM | 337915102 | 958 | 34632 | SH | DEFINED 1,3,4 | 21498 | 0 | 13134 |
| FLAGSTAR BANCORP INC. | COM | 337930101 | 1439 | 50755 | SH | DEFINED 1,3,4 | 50755 | 0 | |
| FIRSTENERGY CORP. | COM | 337932107 | 19518 | 565587 | SH | DEFINED 1,3,4 | 563624 | 0 | 1963 |
| FLEET BOSTON FINANCIAL CORP. | COM | 339030108 | 33138 | 940346 | SH | DEFINED 1,3,4 | 902177 | 0 | 38169 |
| FLEETWOOD ENTERPRISES, INC. | COM | 339099103 | 168 | 16184 | SH | DEFINED 1,3,4 | 1530 | 0 | 14654 |
| FLEMING COMPANIES, INC. | COM | 339130106 | 3929 | 177460 | SH | DEFINED 1,3,4 | 157811 | 0 | 19649 |
| FLORIDA ROCK INDS | COM | 341140101 | 2684 | 69536 | SH | DEFINED 1,3,4 | 57678 | 0 | 11858 |
| FLUOR CORP.(NEW) | COM | 343412102 | 1527 | 40606 | SH | DEFINED 1,3,4 | 40079 | 0 | 527 |
| FLOWERVE CORP. | COM | 34354P105 | 289 | 9025 | SH | DEFINED 1,3,4 | 923 | 0 | 8102 |
| FOMENTO ECONOMICO MEXICANO B (| COM | 344419106 | 3858 | 91314 | SH | DEFINED 1,3,4 | 70123 | 0 | 21191 |
| FOOT LOCKER INC | COM | 344849104 | 2022 | 132170 | SH | DEFINED 1,3,4 | 132170 | 0 | |
| FOOTSTAR INC. | COM | 344912100 | 219 | 9220 | SH | DEFINED 1,3,4 | 871 | 0 | 8349 |
| FORD MOTOR CO. | COM | 345370860 | 23783 | 1347491 | SH | DEFINED 1,3,4 | 1335555 | 0 | 11936 |
| FOREST LABORATORIES -CI A | COM | 345838106 | 11907 | 161274 | SH | DEFINED 1,3,4 | 160100 | 0 | 1174 |
| FOREST OIL CORP. | COM | 346091705 | 1910 | 65261 | SH | DEFINED 1,3,4 | 57675 | 0 | 7586 |
| FORTUNE BRANDS, INC. | COM | 349631101 | 10374 | 193363 | SH | DEFINED 1,3,4 | 192388 | 0 | 975 |
| FORWARD AIR CORPORATION | COM | 349853101 | 317 | 9991 | SH | DEFINED 1,3,4 | 944 | 0 | 9047 |
| FOSSIL, INC. | COM | 349882100 | 432 | 13962 | SH | DEFINED 1,3,4 | 1320 | 0 | 12642 |
| FRANKLIN RESOURCES, INC. | COM | 354613101 | 7671 | 176225 | SH | DEFINED 1,3,4 | 174504 | 0 | 1721 |
| FRED'S INC. | COM | 356108100 | 401 | 11735 | SH | DEFINED 1,3,4 | 1110 | 0 | 10625 |
| FREEMONT MCMORAN, INC. | COM | 35671D857 | 16889 | 855152 | SH | DEFINED 1,3,4 | 822983 | 0 | 32169 |
| FREMONT GENERAL CORP. | COM | 357288109 | 145 | 32738 | SH | DEFINED 1,3,4 | 3096 | 0 | 29642 |
| FRONTIER AIRLINES, INC. | COM | 359065109 | 6623 | 389563 | SH | DEFINED 1,3,4 | 375933 | 0 | 13630 |
| FRONTIER OIL CORP. | COM | 35914P105 | 1260 | 78496 | SH | DEFINED 1,3,4 | 67564 | 0 | 10932 |
| FULTON FIN CORP | COM | 360271100 | 1094 | 56250 | SH | DEFINED 1,3,4 | 56250 | 0 | |
| FURNITURE BRANDS INTL, INC. | COM | 360921100 | 1425 | 37666 | SH | DEFINED 1,3,4 | 29213 | 0 | 8453 |
| G & K SERVICES, INC. | COM | 361268105 | 364 | 9571 | SH | DEFINED 1,3,4 | 905 | 0 | 8666 |
| GATX CORP. | COM | 361448103 | 268 | 8395 | SH | DEFINED 1,3,4 | 859 | 0 | 7536 |
| GSI COMMERCE, INC. | COM | 36238G102 | 2361 | 170120 | SH | DEFINED 1,3,4 | 168980 | 0 | 1140 |
| GABLES RESIDENTIAL TRUST | COM | 362418105 | 1576 | 51938 | SH | DEFINED 1,3,4 | 51938 | 0 | |
| GALLAGHER (ARTHUR J.) & CO. | COM | 363576109 | 515 | 14610 | SH | DEFINED 1,3,4 | 1495 | 0 | 13115 |
| GALYANS TRADING COMPANY | COM | 36458R101 | 6330 | 299269 | SH | DEFINED 1,3,4 | 298417 | 0 | 852 |
| GANNETT CO., INC. | COM | 364730101 | 36822 | 485780 | SH | DEFINED 1,3,4 | 484035 | 0 | 1745 |
| GAP, INC., THE | COM | 364760108 | 7666 | 526129 | SH | DEFINED 1,3,4 | 520432 | 0 | 5697 |
| GARTNER INC - CL B | COM | 366651206 | 166 | 14598 | SH | DEFINED 1,3,4 | 1494 | 0 | 13104 |
| GATEWAY, INC. | COM | 367626108 | 880 | 164235 | SH | DEFINED 1,3,4 | 162094 | 0 | 2141 |
| GEMSTAR - TV GUIDE INTERNATIONAL | COM | 36866W106 | 8116 | 852560 | SH | DEFINED 1,3,4 | 852560 | 0 | |
| GENCORP, INC. | COM | 368682100 | 5959 | 408184 | SH | DEFINED 1,3,4 | 390162 | 0 | 18022 |
| GENERAL COMMUNICATIONS | COM | 369385109 | 1370 | 152187 | SH | DEFINED 1,3,4 | 129283 | 0 | 22904 |
| GENERAL DYNAMICS CORP. | COM | 369550108 | 17257 | 171542 | SH | DEFINED 1,3,4 | 170214 | 0 | 1328 |
| GENERAL ELECTRIC CO. | COM | 369604103 | 299341 | 9612737 | SH | DEFINED 1,3,4 | 9449345 | 0 | 163392 |
| GENERAL GROWTH PROPERTIES | COM | 370021107 | 2976 | 61200 | SH | DEFINED 1,3,4 | 14900 | 0 | 46300 |
| GENERAL MILLS, INC. | COM | 370334104 | 10298 | 226320 | SH | DEFINED 1,3,4 | 223913 | 0 | 2407 |
| GENERAL MOTORS CORP. | COM | 370442105 | 34583 | 556450 | SH | DEFINED 1,3,4 | 538920 | 0 | 17530 |

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|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|-------|
| GENESCO INC. | COM | 371532102 | 238 | 10091 | SH | DEFINED 1,3,4 | 954 | 0 | 9137 |
| GENESE & WYOMING, INC. | COM | 371559105 | 1039 | 44349 | SH | DEFINED 1,3,4 | 44349 | 0 | |
| GENESIS MICROCHIP, INC. | COM | 37184C103 | 3341 | 203470 | SH | DEFINED 1,3,4 | 202630 | 0 | 840 |
| GENTEX CORP. | COM | 371901109 | 5442 | 175947 | SH | DEFINED 1,3,4 | 164325 | 0 | 11622 |
| GENLYTE GROUP, INC. | COM | 372302109 | 1605 | 38000 | SH | DEFINED 1,3,4 | 38000 | 0 | |
| GENUINE PARTS CO. | COM | 372460105 | 3286 | 89900 | SH | DEFINED 1,3,4 | 88756 | 0 | 1144 |
| GENZYME CORP. | COM | 372917104 | 5568 | 173833 | SH | DEFINED 1,3,4 | 172434 | 0 | 1399 |
| GEORGIA GULF | COM | 373200203 | 327 | 14678 | SH | DEFINED 1,3,4 | 1388 | 0 | 13290 |
| GEORGIA PACIFIC GROUP | COM | 373298108 | 22628 | 847825 | SH | DEFINED 1,3,4 | 846317 | 0 | 1508 |
| GEORGIA PWR CAP TRUST I | COM | 373331206 | 500 | 19700 | SH | DEFINED 1,3,4 | 19700 | 0 | |
| GEORGIA PWR CAP TRUST IIII | COM | 373333202 | 364 | 14400 | SH | DEFINED 1,3,4 | 14400 | 0 | |
| GERBER SCIENTIFIC, INC. | COM | 373730100 | 41 | 10212 | SH | DEFINED 1,3,4 | 965 | 0 | 9247 |
| GIBRALTAR STEEL CORP. | COM | 37476F103 | 1810 | 76200 | SH | DEFINED 1,3,4 | 76200 | 0 | |
| GILEAD SCIENCES, INC. | COM | 375558103 | 1190 | 33357 | SH | DEFINED 1,3,4 | 3415 | 0 | 29942 |
| GILLETTE CO., THE | COM | 375766102 | 30844 | 867140 | SH | DEFINED 1,3,4 | 860180 | 0 | 6960 |
| GLATFELTER | COM | 377316104 | 2107 | 111698 | SH | DEFINED 1,3,4 | 105084 | 0 | 6614 |
| GLAXOSMITHKLINE PLC | COM | 37733W105 | 220 | 5400 | SH | DEFINED 1,3,4 | 900 | 0 | 4500 |
| GLENBOROUGH REALTY TRUST INC | COM | 37803P105 | 2155 | 95761 | SH | DEFINED 1,3,4 | 84961 | 0 | 10800 |
| GLOBAL IMAGING SYSTEMS, INC. | COM | 37934A100 | 3757 | 219038 | SH | DEFINED 1,3,4 | 219038 | 0 | |
| GLOBAL PAYMENTS, INC. | COM | 37940X102 | 3257 | 89724 | SH | DEFINED 1,3,4 | 74400 | 0 | 15324 |
| GLOBESPANVIRATA, INC. | COM | 37957V106 | 4441 | 948971 | SH | DEFINED 1,3,4 | 944802 | 0 | 4169 |
| GOLD BANC CORPORATION, INC. | COM | 379907108 | 1152 | 107200 | SH | DEFINED 1,3,4 | 107200 | 0 | |
| GOLDEN STATE BANCORP | COM | 381197102 | 15373 | 402337 | SH | DEFINED 1,3,4 | 381317 | 0 | 21020 |
| GOLDEN WEST FINANCIAL CORP. | COM | 381317106 | 5643 | 80658 | SH | DEFINED 1,3,4 | 79621 | 0 | 1037 |
| GOODRICH CORP. | COM | 382388106 | 1728 | 51733 | SH | DEFINED 1,3,4 | 51065 | 0 | 668 |
| GOODYEAR TIRE & RUBBER CO. | COM | 382550101 | 5562 | 253723 | SH | DEFINED 1,3,4 | 252653 | 0 | 1070 |
| GOODYS FAMILY CLOTHING, INC. | COM | 382588101 | 153 | 15017 | SH | DEFINED 1,3,4 | 1419 | 0 | 13598 |
| GRACO, INC. | COM | 384109104 | 4801 | 111787 | SH | DEFINED 1,3,4 | 98760 | 0 | 13027 |
| GRAINGER (W.W.), INC. | COM | 384802104 | 16231 | 308696 | SH | DEFINED 1,3,4 | 308082 | 0 | 614 |
| GRANITE CONSTRUCTION, INC. | COM | 387328107 | 1657 | 71691 | SH | DEFINED 1,3,4 | 65326 | 0 | 6365 |
| GRANT PRIDECO, INC. | COM | 38821G101 | 1589 | 105962 | SH | DEFINED 1,3,4 | 88456 | 0 | 17506 |
| GREAT ATLANTIC & PACIFIC TEA C | COM | 390064103 | 6182 | 267968 | SH | DEFINED 1,3,4 | 251898 | 0 | 16070 |
| GREAT LAKES CHEMICAL | COM | 390568103 | 649 | 25534 | SH | DEFINED 1,3,4 | 25204 | 0 | 330 |
| GREAT PLAINS ENERGY, INC. | COM | 391164100 | 248 | 10672 | SH | DEFINED 1,3,4 | 1092 | 0 | 9580 |
| GREATER BAY BANCORP | COM | 391648102 | 9237 | 280849 | SH | DEFINED 1,3,4 | 272613 | 0 | 8236 |
| GREENPOINT FINANCIAL | COM | 395384100 | 884 | 17273 | SH | DEFINED 1,3,4 | 1768 | 0 | 15505 |
| GRIFFON CORP. | COM | 398433102 | 4379 | 253125 | SH | DEFINED 1,3,4 | 239351 | 0 | 13774 |
| GROUP 1 AUTOMOTIVE INC. | COM | 398905109 | 4212 | 98520 | SH | DEFINED 1,3,4 | 88990 | 0 | 9530 |
| GROUPE DANONE | COM | 399449107 | 260 | 9599 | SH | DEFINED 1,3,4 | | 0 | 9599 |
| GRUPO TELEvisa SA | COM | 40049J206 | 20465 | 487833 | SH | DEFINED 1,3,4 | 472864 | 0 | 14969 |
| GRUPO ELEKTRA S.A. | COM | 40050A102 | 1451 | 147197 | SH | DEFINED 1,3,4 | 113825 | 0 | 33372 |
| GTECH HOLDINGS CORP. | COM | 400518106 | 8953 | 318042 | SH | DEFINED 1,3,4 | 309170 | 0 | 8872 |
| GUIDANT CORP. | COM | 401698105 | 34763 | 869079 | SH | DEFINED 1,3,4 | 849291 | 0 | 19788 |
| GULF POWER CAP TRUST I | COM | 402473201 | 373 | 14800 | SH | DEFINED 1,3,4 | 14800 | 0 | |
| GYMBOREE CORP. | COM | 403777105 | 2629 | 160298 | SH | DEFINED 1,3,4 | 147351 | 0 | 12947 |
| HCA, INC. | COM | 404119109 | 20452 | 416278 | SH | DEFINED 1,3,4 | 412886 | 0 | 3392 |
| HCC INSURANCE HOLDINGS, INC. | COM | 404132102 | 285 | 10468 | SH | DEFINED 1,3,4 | 1071 | 0 | 9397 |
| HDFC BANK LTD | COM | 40415F101 | 1714 | 115020 | SH | DEFINED 1,3,4 | 92142 | 0 | 22878 |
| HNC SOFTWARE, INC. | COM | 40425P107 | 3012 | 150351 | SH | DEFINED 1,3,4 | 135546 | 0 | 14805 |
| HSBC HOLDINGS PLC | COM | 404280406 | 231 | 3701 | SH | DEFINED 1,3,4 | | 0 | 3701 |
| HAEMONETICS CORP/MASS | COM | 405024100 | 367 | 12256 | SH | DEFINED 1,3,4 | 1159 | 0 | 11097 |
| HAIN CELESTIAL GROUP, INC. | COM | 405217100 | 269 | 15673 | SH | DEFINED 1,3,4 | 1482 | 0 | 14191 |
| HALLIBURTON CO. | COM | 406216101 | 4075 | 219661 | SH | DEFINED 1,3,4 | 216826 | 0 | 2835 |
| JOHN HANCOCK FINANCIAL SRVCS | COM | 410148106 | 26821 | 731005 | SH | DEFINED 1,3,4 | 729037 | 0 | 1968 |
| HANOVER COMPRESSOR CO. | COM | 410768105 | 142 | 10894 | SH | DEFINED 1,3,4 | 1115 | 0 | 9779 |
| HARLAND (JOHN H.) CO. | COM | 412693103 | 3580 | 109709 | SH | DEFINED 1,3,4 | 97538 | 0 | 12171 |
| HARLEY-DAVIDSON INC. | COM | 412822108 | 36938 | 702512 | SH | DEFINED 1,3,4 | 679378 | 0 | 23134 |
| HARMAN INTERNATIONAL | COM | 413086109 | 4792 | 86652 | SH | DEFINED 1,3,4 | 73113 | 0 | 13539 |
| HARMONIC, INC. | COM | 413160102 | 3595 | 615546 | SH | DEFINED 1,3,4 | 590821 | 0 | 24725 |
| HARRAH'S ENTERTAINMENT | COM | 413619107 | 14009 | 294005 | SH | DEFINED 1,3,4 | 293268 | 0 | 737 |
| HARRIS CORP. | COM | 413875105 | 430 | 11407 | SH | DEFINED 1,3,4 | 1168 | 0 | 10239 |
| HARSCO CORP. | COM | 415864107 | 12079 | 302883 | SH | DEFINED 1,3,4 | 296696 | 0 | 6187 |
| HARTE HANKS INC. | COM | 416196103 | 357 | 16310 | SH | DEFINED 1,3,4 | 1670 | 0 | 14640 |
| HARTFORD FINANCIAL SVCS. GROUP | COM | 416515104 | 15489 | 234682 | SH | DEFINED 1,3,4 | 222031 | 0 | 12651 |
| HASBRO, INC. | COM | 418056107 | 1355 | 88542 | SH | DEFINED 1,3,4 | 87403 | 0 | 1139 |
| HAWAIIAN ELECTRIC INDS | COM | 419870100 | 11241 | 246777 | SH | DEFINED 1,3,4 | 241199 | 0 | 5578 |
| HEALTH CARE PROPERTIES INVEST, | COM | 421915109 | 1150 | 27520 | SH | DEFINED 1,3,4 | 27520 | 0 | |
| HEALTHSOUTH CORP. | COM | 421924101 | 2848 | 201240 | SH | DEFINED 1,3,4 | 198654 | 0 | 2586 |
| HEALTH MANAGEMENT ASSOC. | COM | 421933102 | 22878 | 1111120 | SH | DEFINED 1,3,4 | 1109522 | 0 | 1598 |
| HEALTHCARE REALTY TRUST, INC. | COM | 421946104 | 6779 | 225217 | SH | DEFINED 1,3,4 | 225217 | 0 | |
| HEALTH NET, INC | COM | 42222G108 | 6672 | 230459 | SH | DEFINED 1,3,4 | 211327 | 0 | 19132 |
| HEARTLAND EXPRESS, INC. | COM | 422347104 | 6478 | 315978 | SH | DEFINED 1,3,4 | 294984 | 0 | 20994 |
| HEINZ (H.J.) CO. | COM | 423074103 | 7239 | 178169 | SH | DEFINED 1,3,4 | 175862 | 0 | 2307 |
| HELIX TECHNOLOGY CORP. | COM | 423319102 | 2915 | 123273 | SH | DEFINED 1,3,4 | 111791 | 0 | 11482 |
| HELMERICH & PAYNE, INC. | COM | 423452101 | 6325 | 165570 | SH | DEFINED 1,3,4 | 157850 | 0 | 7720 |
| HENRY (JACK) & ASSOCIATES | COM | 426281101 | 6870 | 348022 | SH | DEFINED 1,3,4 | 334188 | 0 | 13834 |
| HERCULES, INC. | COM | 427056106 | 2447 | 194378 | SH | DEFINED 1,3,4 | 193661 | 0 | 717 |
| HERSHEY FOODS CORP. | COM | 427866108 | 4633 | 69434 | SH | DEFINED 1,3,4 | 68543 | 0 | 891 |
| HEWLETT-PACKARD CO. | COM | 428236103 | 72098 | 3776717 | SH | DEFINED 1,3,4 | 3680498 | 0 | 96219 |
| HIBERNIA CORP. - CL A | COM | 428656102 | 40386 | 2012234 | SH | DEFINED 1,3,4 | 1987609 | 0 | 24625 |
| HIGHWOODS PROPERTIES, INC. | COM | 431284108 | 1180 | 43910 | SH | DEFINED 1,3,4 | 43910 | 0 | |
| HILB ROGAL & HAMILTON CO. | COM | 431294107 | 13386 | 324812 | SH | DEFINED 1,3,4 | 312967 | 0 | 11845 |
| HILLENBRAND INDUSTRIES | COM | 431573104 | 19710 | 324440 | SH | DEFINED 1,3,4 | 314731 | 0 | 9709 |
| HILTON HOTELS CORP. | COM | 432848109 | 2669 | 187966 | SH | DEFINED 1,3,4 | 185534 | 0 | 2432 |
| HINES HORTICULTURE, INC. | COM | 433245107 | 2187 | 478505 | SH | DEFINED 1,3,4 | 475527 | 0 | 2978 |
| HISPANIC BROADCASTING - CL A | COM | 43357B104 | 467 | 18709 | SH | DEFINED 1,3,4 | 1915 | 0 | 16794 |
| HOLLY CORP | COM | 435758305 | 1643 | 109844 | SH | DEFINED 1,3,4 | 109844 | 0 | |
| HOLLYWOOD ENTERTAINMENT CORP. | COM | 436141105 | 6535 | 337562 | SH | DEFINED 1,3,4 | 337562 | 0 | |
| HOME DEPOT, INC. | COM | 437076102 | 104528 | 2507271 | SH | DEFINED 1,3,4 | 2461514 | 0 | 45757 |
| HOME PROPERTIES OF NY INC | COM | 437306103 | 9120 | 257771 | SH | DEFINED 1,3,4 | 219171 | 0 | 38600 |
| HON INDUSTRIES, INC. | COM | 438092108 | 287 | 10114 | SH | DEFINED 1,3,4 | 1035 | 0 | 9079 |
| HONDA MOTOR CO LTD | COM | 438128308 | 323 | 14868 | SH | DEFINED 1,3,4 | | 0 | 14868 |
| HONEYWELL INTERNATIONAL, INC. | COM | 438516106 | 29785 | 765689 | SH | DEFINED 1,3,4 | 723508 | 0 | 42181 |
| HOOPER HOLMES, INC. | COM | 439104100 | 262 | 29903 | SH | DEFINED 1,3,4 | 2828 | 0 | 27075 |

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|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|--------|
| HORMEL FOODS CORP. | COM | 440452100 | 584 | 23927 | SH | DEFINED 1,3,4 | 2449 | 0 | 21478 |
| HOSPITALITY PROPERTIES TR | COM | 44106M102 | 14348 | 406123 | SH | DEFINED 1,3,4 | 361844 | 0 | 44279 |
| HOST MARRIOTT CORP. | COM | 44107P104 | 2738 | 238500 | SH | DEFINED 1,3,4 | 52893 | 0 | 185607 |
| HOT TOPIC, INC. | COM | 441339108 | 4808 | 187822 | SH | DEFINED 1,3,4 | 173559 | 0 | 14263 |
| HOTELS.COM | COM | 44147T108 | 5467 | 114160 | SH | DEFINED 1,3,4 | 113650 | 0 | 510 |
| HOUSEHOLD INTERNATIONAL, INC. | COM | 441815107 | 31439 | 614650 | SH | DEFINED 1,3,4 | 611634 | 0 | 3016 |
| HOUSTON EXPLORATION CO. | COM | 442120101 | 3115 | 100640 | SH | DEFINED 1,3,4 | 100640 | 0 | |
| HUBBELL, INC. - CL B | COM | 443510201 | 374 | 10111 | SH | DEFINED 1,3,4 | 1035 | 0 | 9076 |
| HUDSON UNITED BANCORP | COM | 444165104 | 14409 | 467813 | SH | DEFINED 1,3,4 | 448459 | 0 | 19354 |
| HUGHES SUPPLY, INC. | COM | 444482103 | 433 | 10903 | SH | DEFINED 1,3,4 | 1031 | 0 | 9872 |
| HUMANA, INC. | COM | 444859102 | 1303 | 85606 | SH | DEFINED 1,3,4 | 84491 | 0 | 1115 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 2813 | 163050 | SH | DEFINED 1,3,4 | 163050 | 0 | |
| HUNT (JB) TRANSPRT SVCS, INC. | COM | 445658107 | 1720 | 62947 | SH | DEFINED 1,3,4 | 57378 | 0 | 5569 |
| HUNTINGTON BANCSHARES, INC. | COM | 446150104 | 2548 | 127570 | SH | DEFINED 1,3,4 | 125915 | 0 | 1655 |
| HUTCHINSON TECHNOLOGY, INC. | COM | 448407106 | 2846 | 180223 | SH | DEFINED 1,3,4 | 169620 | 0 | 10603 |
| ICN PHARMACEUTICALS, INC. | COM | 448924100 | 394 | 14066 | SH | DEFINED 1,3,4 | 1440 | 0 | 12626 |
| HYPERION SOLUTIONS CORP. | COM | 44914M104 | 324 | 15194 | SH | DEFINED 1,3,4 | 1437 | 0 | 13757 |
| ICOS CORP. | COM | 449295104 | 3561 | 158210 | SH | DEFINED 1,3,4 | 157660 | 0 | 550 |
| IDEC PHARMACEUTICALS CORP. | COM | 449370105 | 1128 | 26307 | SH | DEFINED 1,3,4 | 2693 | 0 | 23614 |
| IHOP CORP. | COM | 449623107 | 327 | 9575 | SH | DEFINED 1,3,4 | 905 | 0 | 8670 |
| IMC GLOBAL, INC. | COM | 449669100 | 278 | 19820 | SH | DEFINED 1,3,4 | 2028 | 0 | 17792 |
| IMS HEALTH, INC. | COM | 449934108 | 54668 | 2597041 | SH | DEFINED 1,3,4 | 2595093 | 0 | 1948 |
| ISTAR FINANCIAL, INC. | COM | 45031U101 | 7445 | 244100 | SH | DEFINED 1,3,4 | 244100 | 0 | |
| ITT EDUCATIONAL SERVICES, INC. | COM | 45068B109 | 529 | 10711 | SH | DEFINED 1,3,4 | 1012 | 0 | 9699 |
| ITT INDUSTRIES, INC. | COM | 450911102 | 22843 | 340938 | SH | DEFINED 1,3,4 | 340357 | 0 | 581 |
| IDACORP, INC. | COM | 451107106 | 27995 | 797811 | SH | DEFINED 1,3,4 | 792010 | 0 | 5801 |
| IDEX CORP. | COM | 45167R104 | 7126 | 188014 | SH | DEFINED 1,3,4 | 175153 | 0 | 12861 |
| IDEXX LABS, INC. | COM | 45168D104 | 10233 | 323830 | SH | DEFINED 1,3,4 | 309751 | 0 | 14079 |
| IKON OFFICE SOLUTIONS, INC. | COM | 451713101 | 1934 | 206810 | SH | DEFINED 1,3,4 | 206810 | 0 | |
| ILEX ONCOLOGY, INC. | COM | 451923106 | 1160 | 74848 | SH | DEFINED 1,3,4 | 74848 | 0 | |
| ILLINOIS TOOL WORKS, INC. | COM | 452308109 | 38778 | 545935 | SH | DEFINED 1,3,4 | 535526 | 0 | 10409 |
| IMATION CORP. | COM | 45245A107 | 6446 | 222667 | SH | DEFINED 1,3,4 | 217257 | 0 | 5410 |
| IMMUNEX CORP. | COM | 452528102 | 11781 | 466755 | SH | DEFINED 1,3,4 | 463167 | 0 | 3588 |
| IMPAC MORTGAGE HOLDINGS, INC. | COM | 45254P102 | 7912 | 722540 | SH | DEFINED 1,3,4 | 720110 | 0 | 2430 |
| IMMUNOMEDICS, INC. | COM | 452907108 | 4644 | 396955 | SH | DEFINED 1,3,4 | 396955 | 0 | |
| INAMED CORP | COM | 453235103 | 302 | 9301 | SH | DEFINED 1,3,4 | 879 | 0 | 8422 |
| INCO, LTD. | COM | 453258402 | 4345 | 191739 | SH | DEFINED 1,3,4 | 190536 | 0 | 1203 |
| INCYTE GENOMICS, INC. | COM | 45337C102 | 84 | 11453 | SH | DEFINED 1,3,4 | 1172 | 0 | 10281 |
| INDEPENDANCE COMMUNITY BANK | COM | 453414104 | 5372 | 171807 | SH | DEFINED 1,3,4 | 162702 | 0 | 9105 |
| INDEPENDENT BANK CORP - MASS. | COM | 453836108 | 1816 | 82560 | SH | DEFINED 1,3,4 | 82560 | 0 | |
| INDYMAC BANCORP, INC. | COM | 456607100 | 12338 | 533402 | SH | DEFINED 1,3,4 | 522912 | 0 | 10490 |
| INET TECHNOLOGIES, INC. | COM | 45662V105 | 7189 | 736578 | SH | DEFINED 1,3,4 | 732053 | 0 | 4525 |
| INFORMATION HOLDINGS, INC. | COM | 456727106 | 283 | 10069 | SH | DEFINED 1,3,4 | 952 | 0 | 9117 |
| ING GROEP NV | COM | 456837103 | 286 | 10807 | SH | DEFINED 1,3,4 | | 0 | 10807 |
| INFORMATION RESOURCES, INC. | COM | 456905108 | 2550 | 260154 | SH | DEFINED 1,3,4 | 247870 | 0 | 12284 |
| INGRAM MICRO, INC. | COM | 457153104 | 1691 | 117460 | SH | DEFINED 1,3,4 | 117460 | 0 | |
| INHALE THERAPEUTIC SYSTEMS | COM | 457191104 | 9656 | 1317281 | SH | DEFINED 1,3,4 | 1312631 | 0 | 4650 |
| INKTOMI CORP. | COM | 457277101 | 4155 | 2347588 | SH | DEFINED 1,3,4 | 2347588 | 0 | |
| INPUT/OUTPUT, INC. | COM | 457652105 | 214 | 23752 | SH | DEFINED 1,3,4 | 2246 | 0 | 21506 |
| INSIGHT ENTERPRISES, INC. | COM | 45765U103 | 2739 | 103539 | SH | DEFINED 1,3,4 | 85542 | 0 | 17997 |
| INSITUFORM TECNOL, INC. - CI A | COM | 457667103 | 6394 | 253120 | SH | DEFINED 1,3,4 | 241222 | 0 | 11898 |
| INTEGRATED DEVICE TECH, INC. | COM | 458118106 | 2602 | 102292 | SH | DEFINED 1,3,4 | 86133 | 0 | 16159 |
| INTEGRATED CIRCUIT SYSTEMS, IN | COM | 45811K208 | 3293 | 158000 | SH | DEFINED 1,3,4 | 156950 | 0 | 1050 |
| INTEL CORP. | COM | 458140100 | 168443 | 6098571 | SH | DEFINED 1,3,4 | 6018569 | 0 | 80002 |
| INTER-TEL, INC. - SER A | COM | 458372109 | 211 | 11139 | SH | DEFINED 1,3,4 | 1053 | 0 | 10086 |
| INTERACTIVE INTELLIGENCE INC | COM | 45839M103 | 1853 | 529469 | SH | DEFINED 1,3,4 | 526213 | 0 | 3256 |
| INTERFACE, INC.- CI A | COM | 458665106 | 212 | 23519 | SH | DEFINED 1,3,4 | 2223 | 0 | 21296 |
| INTERMET CORP. | COM | 45881K104 | 125 | 11792 | SH | DEFINED 1,3,4 | 1115 | 0 | 10677 |
| INTERMUNE, INC. | COM | 45884X103 | 9530 | 356280 | SH | DEFINED 1,3,4 | 354950 | 0 | 1330 |
| INTERNATIONAL BUSINESS MACHINE | COM | 459200101 | 120611 | 1499202 | SH | DEFINED 1,3,4 | 1487849 | 0 | 11353 |
| INTERNATIONAL FLAVORS&FRAGRANC | COM | 459506101 | 10372 | 304519 | SH | DEFINED 1,3,4 | 303897 | 0 | 622 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 87531 | 1400502 | SH | DEFINED 1,3,4 | 1399917 | 0 | 585 |
| INTL MULTIFOODS CORP. | COM | 460043102 | 232 | 8764 | SH | DEFINED 1,3,4 | 828 | 0 | 7936 |
| INTERNATIONAL PAPER CO. | COM | 460146103 | 14520 | 336900 | SH | DEFINED 1,3,4 | 321843 | 0 | 15057 |
| INTL RECTIFIER CORP. | COM | 460254105 | 514 | 10937 | SH | DEFINED 1,3,4 | 1119 | 0 | 9818 |
| INT'L SPEEDWAY CORP. | COM | 460335201 | 374 | 9169 | SH | DEFINED 1,3,4 | 938 | 0 | 8231 |
| INTERNET PICTURES CORP. | COM | 46059S200 | 285 | 143173 | SH | DEFINED 1,3,4 | 142256 | 0 | 917 |
| INTERNET SECURITY SYSTEMS INC. | COM | 46060X107 | 3804 | 225492 | SH | DEFINED 1,3,4 | 216643 | 0 | 8849 |
| INTERPUBLIC GROUP OF COS., INC | COM | 460690100 | 13319 | 403617 | SH | DEFINED 1,3,4 | 381637 | 0 | 21980 |
| INTERSIL CORP. | COM | 46069S109 | 1889 | 78643 | SH | DEFINED 1,3,4 | 57473 | 0 | 21170 |
| INTERSTATE BAKERIES CP. | COM | 46072H108 | 7696 | 284090 | SH | DEFINED 1,3,4 | 277390 | 0 | 6700 |
| INTERVOICE-BRITE, INC. | COM | 461142101 | 50 | 15612 | SH | DEFINED 1,3,4 | 1476 | 0 | 14136 |
| INTUIT INC. | COM | 461202103 | 26975 | 616846 | SH | DEFINED 1,3,4 | 615446 | 0 | 1400 |
| INVACARE CORP. | COM | 461203101 | 537 | 14219 | SH | DEFINED 1,3,4 | 1344 | 0 | 12875 |
| INTUITIVE SURGICAL INC. | COM | 46120E107 | 6480 | 687151 | SH | DEFINED 1,3,4 | 684286 | 0 | 2865 |
| INVESTMENT TECHNOLOGY GP, INC. | COM | 46145F105 | 305 | 8380 | SH | DEFINED 1,3,4 | 858 | 0 | 7522 |
| INVESTORS FINANCIAL SCVS CP | COM | 461915100 | 2676 | 34633 | SH | DEFINED 1,3,4 | 29666 | 0 | 4967 |
| ISHARES MSCI JAPAN INDEX FUND | COM | 464286848 | 11880 | 1325900 | SH | DEFINED 1,3,4 | 1325900 | 0 | |
| ISHARES S&P 500 INDEX FUND | COM | 464287200 | 998 | 9323 | SH | DEFINED 1,3,4 | 6523 | 0 | 2800 |
| ISHARES TRUST - S&P MIDCAP 400 | COM | 464287507 | 16741 | 158370 | SH | DEFINED 1,3,4 | 158370 | 0 | |
| ISHARES RUSSELL 1000 VALUE | COM | 464287598 | 1167 | 20850 | SH | DEFINED 1,3,4 | 16000 | 0 | 4850 |
| ISHARES RUSSELL 2000 VALUE | COM | 464287630 | 6946 | 49300 | SH | DEFINED 1,3,4 | 49300 | 0 | |
| ISHARES TRUST - RUSSELL 2000 | COM | 464287655 | 22578 | 233120 | SH | DEFINED 1,3,4 | 233120 | 0 | |
| ISHARES TRUST-S&P SM-CAP 600 | COM | 464287804 | 26480 | 218930 | SH | DEFINED 1,3,4 | 201720 | 0 | 17210 |
| ISHARES S&P SMALLCAP 600/VAL | COM | 464287879 | 2816 | 29800 | SH | DEFINED 1,3,4 | 29800 | 0 | |
| ITRON, INC. | COM | 465741106 | 257 | 8843 | SH | DEFINED 1,3,4 | 830 | 0 | 8013 |
| IVAX CORP. | COM | 465823102 | 2453 | 187556 | SH | DEFINED 1,3,4 | 156995 | 0 | 30561 |
| JDS UNIPHASE CORP. | COM | 46612U101 | 3355 | 955780 | SH | DEFINED 1,3,4 | 946875 | 0 | 8905 |
| JDA SOFTWARE GROUP, INC. | COM | 46612K108 | 6562 | 247810 | SH | DEFINED 1,3,4 | 247810 | 0 | |
| JLG INDUSTRIES INC. | COM | 466210101 | 3765 | 272796 | SH | DEFINED 1,3,4 | 253524 | 0 | 19272 |
| JP MORGAN CHASE & CO. | COM | 46625H100 | 54293 | 1510224 | SH | DEFINED 1,3,4 | 1461615 | 0 | 48609 |
| JABIL CIRCUIT INC. | COM | 466313103 | 9683 | 421738 | SH | DEFINED 1,3,4 | 420438 | 0 | 1300 |
| JACK IN THE BOX, INC. | COM | 466367109 | 9028 | 279597 | SH | DEFINED 1,3,4 | 262602 | 0 | 16995 |
| JACOBS ENGINEERING GROUP | COM | 469814107 | 2142 | 55786 | SH | DEFINED 1,3,4 | 47450 | 0 | 8336 |

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|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|-------|
| JAKKS PACIFIC INC. | COM | 47012E106 | 187 | 10228 | SH | DEFINED 1,3,4 | 967 | 0 | 9261 |
| JEFFERIES GROUP, INC. | COM | 472319102 | 3785 | 80462 | SH | DEFINED 1,3,4 | 69470 | 0 | 10992 |
| JEFFERSON-PILOT CORP. | COM | 475070108 | 7432 | 156108 | SH | DEFINED 1,3,4 | 133499 | 0 | 22609 |
| JOHNSON & JOHNSON | COM | 478160104 | 232223 | 3785217 | SH | DEFINED 1,3,4 | 3702098 | 0 | 83119 |
| JOHNSON CONTROLS, INC. | COM | 478366107 | 23320 | 264815 | SH | DEFINED 1,3,4 | 264240 | 0 | 575 |
| JONES APPAREL GROUP INC | COM | 480074103 | 5073 | 127275 | SH | DEFINED 1,3,4 | 109682 | 0 | 17593 |
| JONES LANG LASALLE INC. | COM | 480200107 | 5067 | 219367 | SH | DEFINED 1,3,4 | 219367 | 0 | |
| KLA-TENCOR CORP. | COM | 482480100 | 10362 | 198769 | SH | DEFINED 1,3,4 | 197540 | 0 | 1229 |
| KPMG CONSULTING, INC. | COM | 48265R109 | 4863 | 312960 | SH | DEFINED 1,3,4 | 311610 | 0 | 1350 |
| KT CORPORATION | COM | 48268K101 | 29423 | 1241470 | SH | DEFINED 1,3,4 | 1199917 | 0 | 41553 |
| KAMAN CORP. CLASS A | COM | 483548103 | 176 | 10351 | SH | DEFINED 1,3,4 | 979 | 0 | 9372 |
| KANSAS CITY SOUTHERN | COM | 485170302 | 5156 | 311157 | SH | DEFINED 1,3,4 | 286459 | 0 | 24698 |
| KEANE, INC. | COM | 486665102 | 189 | 13019 | SH | DEFINED 1,3,4 | 1332 | 0 | 11687 |
| KB HOME | COM | 48666K109 | 10205 | 198031 | SH | DEFINED 1,3,4 | 197700 | 0 | 331 |
| KELLOGG CO. | COM | 487836108 | 26136 | 712149 | SH | DEFINED 1,3,4 | 709472 | 0 | 2677 |
| KELLWOOD CO. | COM | 488044108 | 314 | 10527 | SH | DEFINED 1,3,4 | 995 | 0 | 9532 |
| KEMET CORP. | COM | 488360108 | 299 | 14807 | SH | DEFINED 1,3,4 | 1515 | 0 | 13292 |
| KENNAMETAL, INC. | COM | 489170100 | 9567 | 238576 | SH | DEFINED 1,3,4 | 233766 | 0 | 4810 |
| KERR-MCGEE CORP. | COM | 492386107 | 3703 | 63742 | SH | DEFINED 1,3,4 | 63085 | 0 | 657 |
| KEYCORP | COM | 493267108 | 5884 | 215549 | SH | DEFINED 1,3,4 | 212760 | 0 | 2789 |
| KEYSPAN CORP. | COM | 49337W100 | 2677 | 70712 | SH | DEFINED 1,3,4 | 69799 | 0 | 913 |
| KIMBALL INTERNATIONAL, INC. | COM | 494274103 | 1524 | 92260 | SH | DEFINED 1,3,4 | 92260 | 0 | |
| KILROY REALTY CORP. | COM | 49427F108 | 4716 | 175788 | SH | DEFINED 1,3,4 | 164296 | 0 | 11492 |
| KIMBERLY-CLARK CORP. | COM | 494368103 | 26264 | 404565 | SH | DEFINED 1,3,4 | 401106 | 0 | 3459 |
| KIMCO REALTY CORP. | COM | 49446R109 | 17789 | 557650 | SH | DEFINED 1,3,4 | 557650 | 0 | |
| KINDER MORGAN, INC. | COM | 49455P101 | 2718 | 62841 | SH | DEFINED 1,3,4 | 62047 | 0 | 794 |
| KING PHARMACEUTICALS, INC. | COM | 495582108 | 5437 | 201008 | SH | DEFINED 1,3,4 | 199389 | 0 | 1619 |
| KIRBY CORP. | COM | 497266106 | 2400 | 87920 | SH | DEFINED 1,3,4 | 77867 | 0 | 10053 |
| KNIGHT-RIDDER, INC. | COM | 499040103 | 11250 | 170900 | SH | DEFINED 1,3,4 | 170348 | 0 | 552 |
| KOGER EQUITY, INC. | COM | 500228101 | 2401 | 128380 | SH | DEFINED 1,3,4 | 128380 | 0 | |
| KOHL'S CORP. | COM | 500255104 | 70958 | 946107 | SH | DEFINED 1,3,4 | 910750 | 0 | 35357 |
| KONINKLIJKE PHILIPS ELEC. | COM | 500472303 | 409 | 13377 | SH | DEFINED 1,3,4 | | 0 | 13377 |
| KOOKMIN BANK | COM | 50049M109 | 1300 | 25162 | SH | DEFINED 1,3,4 | 21150 | 0 | 4012 |
| KOPIN CORP | COM | 500600101 | 235 | 30276 | SH | DEFINED 1,3,4 | 2862 | 0 | 27414 |
| KOREA ELECTRIC POWER | COM | 500631106 | 3133 | 271750 | SH | DEFINED 1,3,4 | 216700 | 0 | 55050 |
| KORN/FERRY INTERNATIONAL | COM | 500643200 | 2657 | 247881 | SH | DEFINED 1,3,4 | 240497 | 0 | 7384 |
| KROGER CO., THE | COM | 501044101 | 14273 | 638635 | SH | DEFINED 1,3,4 | 633357 | 0 | 5278 |
| KROLL, INC. | COM | 501049100 | 244 | 10420 | SH | DEFINED 1,3,4 | 985 | 0 | 9435 |
| KRONOS INC. | COM | 501052104 | 377 | 9180 | SH | DEFINED 1,3,4 | 867 | 0 | 8313 |
| KULICKE & SOFFA | COM | 501242101 | 6020 | 412325 | SH | DEFINED 1,3,4 | 389161 | 0 | 23164 |
| LSI LOGIC CORP. | COM | 502161102 | 6285 | 551304 | SH | DEFINED 1,3,4 | 548887 | 0 | 2417 |
| LSI INDUSTRIES, INC. | COM | 50216C108 | 2963 | 167876 | SH | DEFINED 1,3,4 | 167876 | 0 | |
| LTX CORP. | COM | 502392103 | 2776 | 164373 | SH | DEFINED 1,3,4 | 155807 | 0 | 8566 |
| L-3 COMMUNICATIONS HOLDINGS IN | COM | 502424104 | 12027 | 190606 | SH | DEFINED 1,3,4 | 178464 | 0 | 12142 |
| LA-Z-BOY, INC. | COM | 505336107 | 789 | 28171 | SH | DEFINED 1,3,4 | 2663 | 0 | 25508 |
| LABOR READY, INC. | COM | 505401208 | 167 | 18751 | SH | DEFINED 1,3,4 | 1772 | 0 | 16979 |
| LABRANCHE & CO., INC. | COM | 505447102 | 2477 | 93827 | SH | DEFINED 1,3,4 | 84737 | 0 | 9090 |
| LACLEDE GROUP INC. | COM | 505597104 | 215 | 8736 | SH | DEFINED 1,3,4 | 825 | 0 | 7911 |
| LAFARGE NORTH AMERICA, INC. | COM | 505862102 | 8996 | 214700 | SH | DEFINED 1,3,4 | 214700 | 0 | |
| LAM RESEARCH CORP. | COM | 512807108 | 2604 | 114531 | SH | DEFINED 1,3,4 | 95043 | 0 | 19488 |
| LAMAR ADVERTISING CO. | COM | 512815101 | 2024 | 47060 | SH | DEFINED 1,3,4 | 47060 | 0 | |
| LANCASTER COLONY CORP. | COM | 513847103 | 246 | 6344 | SH | DEFINED 1,3,4 | 649 | 0 | 5695 |
| LANCE, INC. | COM | 514606102 | 212 | 13439 | SH | DEFINED 1,3,4 | 1270 | 0 | 12169 |
| LANDAMERICA FINANCIAL GROUP, I | COM | 514936103 | 279 | 8599 | SH | DEFINED 1,3,4 | 813 | 0 | 7786 |
| LANDS END, INC. | COM | 515086106 | 318 | 5133 | SH | DEFINED 1,3,4 | 525 | 0 | 4608 |
| LANDRYS RESTAURANTS | COM | 51508L103 | 4441 | 174846 | SH | DEFINED 1,3,4 | 163362 | 0 | 11484 |
| LANDSTAR SYSTEM, INC. | COM | 515098101 | 397 | 3742 | SH | DEFINED 1,3,4 | 354 | 0 | 3388 |
| LATTICE SEMICONDUCTOR CORP. | COM | 518415104 | 1428 | 133424 | SH | DEFINED 1,3,4 | 116491 | 0 | 16933 |
| LEAR CORP. | COM | 521865105 | 7214 | 156073 | SH | DEFINED 1,3,4 | 146133 | 0 | 9940 |
| LEE ENTERPRISES | COM | 523768109 | 281 | 7612 | SH | DEFINED 1,3,4 | 778 | 0 | 6834 |
| LEGATO SYSTEMS INC. | COM | 524651106 | 121 | 19400 | SH | DEFINED 1,3,4 | 1984 | 0 | 17416 |
| LEGGETT & PLATT, INC. | COM | 524660107 | 7450 | 283067 | SH | DEFINED 1,3,4 | 281768 | 0 | 1299 |
| LEGG MASON, INC. | COM | 524901105 | 637 | 11521 | SH | DEFINED 1,3,4 | 1179 | 0 | 10342 |
| LEHMAN BROTHERS HOLDINGS, INC. | COM | 524908100 | 21255 | 348439 | SH | DEFINED 1,3,4 | 346840 | 0 | 1599 |
| LENNAR CORP. | COM | 526057104 | 24394 | 445804 | SH | DEFINED 1,3,4 | 435858 | 0 | 9946 |
| LENNOX INTERNATIONAL, INC. | COM | 526107107 | 11762 | 708560 | SH | DEFINED 1,3,4 | 684858 | 0 | 23702 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 2546 | 74142 | SH | DEFINED 1,3,4 | 65577 | 0 | 8565 |
| LEVEL 3 COMMUNICATIONS | COM | 52729N100 | 927 | 206045 | SH | DEFINED 1,3,4 | 206045 | 0 | |
| LEXMARK INTERNATIONAL, INC., C | COM | 529771107 | 4132 | 66164 | SH | DEFINED 1,3,4 | 65309 | 0 | 855 |
| LIBBEY, INC. | COM | 529898108 | 245 | 7085 | SH | DEFINED 1,3,4 | 670 | 0 | 6415 |
| LIBERATE TECHNOLOGIES | COM | 530129105 | 1973 | 487050 | SH | DEFINED 1,3,4 | 487050 | 0 | |
| LIBERTY MEDIA GROUP | COM | 530718105 | 3818 | 316867 | SH | DEFINED 1,3,4 | 246480 | 0 | 70387 |
| LIBERTY PROPERTY TRUST | COM | 531172104 | 1780 | 51600 | SH | DEFINED 1,3,4 | 11300 | 0 | 40300 |
| LIFEPOINT HOSPITALS, INC. | COM | 53219L109 | 3614 | 92874 | SH | DEFINED 1,3,4 | 86793 | 0 | 6081 |
| LIGAND PHARMACEUTICALS, INC. | COM | 53220K207 | 7154 | 393944 | SH | DEFINED 1,3,4 | 393944 | 0 | |
| LILLY (ELI) & CO. | COM | 532457108 | 55647 | 860085 | SH | DEFINED 1,3,4 | 852676 | 0 | 7409 |
| LIMITED BRANDS, INC. | COM | 532716107 | 5608 | 267159 | SH | DEFINED 1,3,4 | 263755 | 0 | 3404 |
| LINCARE HOLDINGS, INC. | COM | 532791100 | 551 | 18579 | SH | DEFINED 1,3,4 | 1901 | 0 | 16678 |
| LINCOLN NATIONAL CORP. | COM | 534187109 | 23793 | 530848 | SH | DEFINED 1,3,4 | 510675 | 0 | 20173 |
| LINEAR TECHNOLOGIES CORP. | COM | 535678106 | 46194 | 1240118 | SH | DEFINED 1,3,4 | 1190980 | 0 | 49138 |
| LINENS N THINGS, INC. | COM | 535679104 | 2787 | 90797 | SH | DEFINED 1,3,4 | 73777 | 0 | 17020 |
| LIZ CLABORNE, INC. | COM | 539320101 | 1674 | 54658 | SH | DEFINED 1,3,4 | 53966 | 0 | 692 |
| LOCAL FINANCIAL CORP. | COM | 539553107 | 3967 | 255100 | SH | DEFINED 1,3,4 | 255100 | 0 | |
| LOCKHEED MARTIN CORP. | COM | 539830109 | 39452 | 635811 | SH | DEFINED 1,3,4 | 632896 | 0 | 2915 |
| LOEWS CORP. | COM | 540424108 | 5566 | 97472 | SH | DEFINED 1,3,4 | 96211 | 0 | 1261 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 4218 | 198703 | SH | DEFINED 1,3,4 | 188622 | 0 | 10081 |
| LONE STAR TECHNOLOGIES, INC | COM | 542312103 | 316 | 13166 | SH | DEFINED 1,3,4 | 1245 | 0 | 11921 |
| LONGS DRUG STORES CORP. | COM | 543162101 | 201 | 6583 | SH | DEFINED 1,3,4 | 713 | 0 | 5870 |
| LOUISIANA PACIFIC CORP. | COM | 546347105 | 6037 | 572202 | SH | DEFINED 1,3,4 | 571510 | 0 | 692 |
| LOWE'S COMPANIES, INC. | COM | 548661107 | 31684 | 671837 | SH | DEFINED 1,3,4 | 666733 | 0 | 5104 |
| LUBRIZOL CORP. | COM | 549271104 | 9761 | 278817 | SH | DEFINED 1,3,4 | 270902 | 0 | 7915 |
| LUBYS, INC. | COM | 549282101 | 73 | 10377 | SH | DEFINED 1,3,4 | 981 | 0 | 9396 |
| LUCENT TECHNOLOGIES, INC. | COM | 549463107 | 14248 | 3063979 | SH | DEFINED 1,3,4 | 2969859 | 0 | 94120 |
| LYONDELL CHEMICAL CO. | COM | 552078107 | 333 | 20279 | SH | DEFINED 1,3,4 | 2075 | 0 | 18204 |

| | | | | | | | | | |
|---|-----|-----------|--------|---------|----|---------------|---------|---|-------|
| M & T BANK CORPORATION | COM | 55261F104 | 15963 | 183125 | SH | DEFINED 1,3,4 | 168740 | 0 | 14385 |
| MAF BANCORP INC. | COM | 55261R108 | 2231 | 56841 | SH | DEFINED 1,3,4 | 47420 | 0 | 9421 |
| MBIA, INC. | COM | 55262C100 | 25024 | 445975 | SH | DEFINED 1,3,4 | 445000 | 0 | 975 |
| MBNA CORP. | COM | 55262L100 | 25957 | 716847 | SH | DEFINED 1,3,4 | 711234 | 0 | 5613 |
| MDC HOLDINGS, INC. | COM | 552676108 | 550 | 12351 | SH | DEFINED 1,3,4 | 1168 | 0 | 11183 |
| MDU RESOURCES GROUP, INC. | COM | 552690109 | 361 | 12053 | SH | DEFINED 1,3,4 | 1234 | 0 | 10819 |
| MGIC INVESTMENT CORP. (WIS.) | COM | 552848103 | 20442 | 280870 | SH | DEFINED 1,3,4 | 255814 | 0 | 25056 |
| MGI PHARMA, INC. | COM | 552880106 | 89 | 11132 | SH | DEFINED 1,3,4 | 1052 | 0 | 10080 |
| M/I SCHOTTENSTEIN HOMES, INC. | COM | 55305B101 | 4225 | 65970 | SH | DEFINED 1,3,4 | 65970 | 0 | |
| MKS INSTRUMENTS, INC. | COM | 55306N104 | 3888 | 126629 | SH | DEFINED 1,3,4 | 126389 | 0 | 240 |
| MPS GROUP, INC. | COM | 553409103 | 140 | 16936 | SH | DEFINED 1,3,4 | 1734 | 0 | 15202 |
| MRO SOFTWARE, INC. | COM | 55347W105 | 140 | 10529 | SH | DEFINED 1,3,4 | 995 | 0 | 9534 |
| MACDERMID, INC. | COM | 554273102 | 304 | 14865 | SH | DEFINED 1,3,4 | 1405 | 0 | 13460 |
| MACERICH CO. | COM | 554382101 | 8230 | 288266 | SH | DEFINED 1,3,4 | 234266 | 0 | 54000 |
| MACK-CALI REALTY CORP. | COM | 554489104 | 1968 | 56500 | SH | DEFINED 1,3,4 | 13000 | 0 | 43500 |
| MACROVISION CORP | COM | 555904101 | 2190 | 135742 | SH | DEFINED 1,3,4 | 127044 | 0 | 8698 |
| MACROMEDIA, INC. | COM | 556100105 | 225 | 10150 | SH | DEFINED 1,3,4 | 1039 | 0 | 9111 |
| MAGELLAN HEALTH SERVICES | COM | 559079108 | 1263 | 236479 | SH | DEFINED 1,3,4 | 236479 | 0 | |
| MAGMA DESIGN AUTOMATION | COM | 559181102 | 3077 | 181000 | SH | DEFINED 1,3,4 | 179800 | 0 | 1200 |
| MAGNETEK, INC. | COM | 559424106 | 121 | 10390 | SH | DEFINED 1,3,4 | 982 | 0 | 9408 |
| MAIL-WELL INC. | COM | 560321200 | 1097 | 205100 | SH | DEFINED 1,3,4 | 205100 | 0 | |
| MANDALAY RESORT GROUP | COM | 562567107 | 398 | 12210 | SH | DEFINED 1,3,4 | 1250 | 0 | 10960 |
| MANHATTAN ASSOCIATES, INC. | COM | 562750109 | 354 | 12763 | SH | DEFINED 1,3,4 | 1207 | 0 | 11556 |
| MANITOWOC CO. | COM | 563571108 | 1828 | 46343 | SH | DEFINED 1,3,4 | 36172 | 0 | 10171 |
| MANOR CARE, INC. | COM | 564055101 | 3861 | 149091 | SH | DEFINED 1,3,4 | 148417 | 0 | 674 |
| MANPOWER, INC. WI | COM | 56418H100 | 544 | 13115 | SH | DEFINED 1,3,4 | 1342 | 0 | 11773 |
| MANUFACTURED HOMES | COM | 564682102 | 955 | 27900 | SH | DEFINED 1,3,4 | 8000 | 0 | 19900 |
| MARATHON OIL CORP. | COM | 565849106 | 44256 | 1614019 | SH | DEFINED 1,3,4 | 1575059 | 0 | 38960 |
| MARCUS CORP. | COM | 566330106 | 196 | 13533 | SH | DEFINED 1,3,4 | 1279 | 0 | 12254 |
| MARSH & MCLENNAN CO. | COM | 571748102 | 23421 | 232120 | SH | DEFINED 1,3,4 | 230310 | 0 | 1810 |
| MARSHALL & IISLEY CORP. | COM | 571834100 | 20739 | 334008 | SH | DEFINED 1,3,4 | 333306 | 0 | 702 |
| MARRIOTT INTERNATIONAL, INC. | COM | 571903202 | 18722 | 462962 | SH | DEFINED 1,3,4 | 461374 | 0 | 1588 |
| MARTIN MARIETTA MATERIALS | COM | 573284106 | 335 | 8370 | SH | DEFINED 1,3,4 | 857 | 0 | 7513 |
| MASCO CORP. | COM | 574599106 | 6757 | 253462 | SH | DEFINED 1,3,4 | 231238 | 0 | 22224 |
| MASSEY ENERGY CO, | COM | 576206106 | 453 | 34605 | SH | DEFINED 1,3,4 | 3271 | 0 | 31334 |
| MATTEL, INC. | COM | 577081102 | 19445 | 915498 | SH | DEFINED 1,3,4 | 912650 | 0 | 2848 |
| MAXTOR CORP | COM | 577729205 | 3636 | 686100 | SH | DEFINED 1,3,4 | 681560 | 0 | 4540 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K101 | 51897 | 1128185 | SH | DEFINED 1,3,4 | 1080414 | 0 | 47771 |
| MAY DEPARTMENT STORES CO. | COM | 577778103 | 12420 | 353039 | SH | DEFINED 1,3,4 | 324868 | 0 | 28171 |
| MAXIMUS, INC. | COM | 577933104 | 333 | 10732 | SH | DEFINED 1,3,4 | 1014 | 0 | 9718 |
| MAYTAG CORP. | COM | 578592107 | 1749 | 39059 | SH | DEFINED 1,3,4 | 38556 | 0 | 503 |
| MCCORMICK & CO. | COM | 579780206 | 6346 | 241669 | SH | DEFINED 1,3,4 | 220198 | 0 | 21471 |
| MCDATA CORPORATION-A | COM | 580031201 | 168 | 19433 | SH | DEFINED 1,3,4 | 1985 | 0 | 17404 |
| MCDATA CORP. | COM | 580031201 | | 19433 | SH | OTHER 1,3,4 | 44 | 0 | |
| MCDERMOTT INTERNATIONAL, INC. | COM | 580037109 | 414 | 31266 | SH | DEFINED 1,3,4 | 30860 | 0 | 406 |
| MCDONALD'S CORP. | COM | 580135101 | 34800 | 1162325 | SH | DEFINED 1,3,4 | 1091562 | 0 | 70763 |
| MCGRAW-HILL, INC. | COM | 580645109 | 20559 | 325669 | SH | DEFINED 1,3,4 | 324396 | 0 | 1273 |
| MCKESSON CORP. | COM | 58155Q103 | 10691 | 285101 | SH | DEFINED 1,3,4 | 283211 | 0 | 1890 |
| MCLEOD USA, INC. | COM | 582266706 | 210 | 300613 | SH | DEFINED 1,3,4 | 300613 | 0 | |
| MEADWESTVACO CORP. | COM | 583334107 | 3725 | 118041 | SH | DEFINED 1,3,4 | 102952 | 0 | 15089 |
| MEDAREX, INC. | COM | 583916101 | 4931 | 491650 | SH | DEFINED 1,3,4 | 488430 | 0 | 3220 |
| MEDCATH CORPORATION | COM | 58404W109 | 2117 | 109420 | SH | DEFINED 1,3,4 | 109420 | 0 | |
| MEDIA GENERAL - CLASS A | COM | 584404107 | 258 | 3961 | SH | DEFINED 1,3,4 | 405 | 0 | 3556 |
| MEDIACOM COMMUNICATIONS CORP | COM | 58446K105 | 5783 | 553350 | SH | DEFINED 1,3,4 | 550700 | 0 | 2650 |
| MEDICAL STAFFNG NETWORK HLDGS. | COM | 58463F104 | 1545 | 60000 | SH | DEFINED 1,3,4 | 60000 | 0 | |
| MEDICIS PHARMACEUTICAL-CL A | COM | 584690309 | 3502 | 75563 | SH | DEFINED 1,3,4 | 62739 | 0 | 12824 |
| MEDIMMUNE, INC. | COM | 584699102 | 26626 | 818748 | SH | DEFINED 1,3,4 | 816042 | 0 | 2706 |
| MEDQUIST, INC. | COM | 584949101 | 2550 | 91949 | SH | DEFINED 1,3,4 | 91949 | 0 | |
| MEDTRONIC, INC. | COM | 585055106 | 107349 | 2326084 | SH | DEFINED 1,3,4 | 2247574 | 0 | 78510 |
| MELLON FINANCIAL CORP. | COM | 58551A108 | 18207 | 490755 | SH | DEFINED 1,3,4 | 487842 | 0 | 2913 |
| MENS WEARHOUSE, INC., (THE) | COM | 587118100 | 554 | 19599 | SH | DEFINED 1,3,4 | 1853 | 0 | 17746 |
| MENTOR CORP. | COM | 587188103 | 414 | 10828 | SH | DEFINED 1,3,4 | 1024 | 0 | 9804 |
| MENTOR GRAPHICS CORP. | COM | 587200106 | 8007 | 492736 | SH | DEFINED 1,3,4 | 482751 | 0 | 9985 |
| MERCANTILE BANKSHARES CORP. | COM | 587405101 | 500 | 12042 | SH | DEFINED 1,3,4 | 1233 | 0 | 10809 |
| MERCK & CO., INC. | COM | 589331107 | 106939 | 1872839 | SH | DEFINED 1,3,4 | 1835091 | 0 | 37748 |
| MERCURY COMPUTER SYSTEMS, INC. | COM | 589378108 | 280 | 10221 | SH | DEFINED 1,3,4 | 966 | 0 | 9255 |
| MERCURY INTERACTIVE CORP. | COM | 589405109 | 2407 | 71099 | SH | DEFINED 1,3,4 | 70556 | 0 | 543 |
| MEREDITH CORP. | COM | 589433101 | 5520 | 136503 | SH | DEFINED 1,3,4 | 136178 | 0 | 325 |
| MERISTAR HOSPITALITY CORP. | COM | 58984Y103 | 1094 | 68400 | SH | DEFINED 1,3,4 | 14800 | 0 | 53600 |
| MERIX CORP | COM | 590049102 | 3197 | 184790 | SH | DEFINED 1,3,4 | 184790 | 0 | |
| MERRILL LYNCH & CO., INC. | COM | 590188108 | 30216 | 742237 | SH | DEFINED 1,3,4 | 721030 | 0 | 21207 |
| MESA AIR GROUP, INC. | COM | 590479101 | 3867 | 386723 | SH | DEFINED 1,3,4 | 370433 | 0 | 16290 |
| METHODE ELECTRONICS - CL A | COM | 591520200 | 3078 | 287620 | SH | DEFINED 1,3,4 | 272571 | 0 | 15049 |
| METLIFE, INC. | COM | 59156R108 | 18828 | 566600 | SH | DEFINED 1,3,4 | 561822 | 0 | 4778 |
| METRIS COMPANIES, INC. | COM | 591598107 | 162 | 10999 | SH | DEFINED 1,3,4 | 1126 | 0 | 9873 |
| METRO ONE COMMUNICATIONS | COM | 59163F105 | 3454 | 200479 | SH | DEFINED 1,3,4 | 189026 | 0 | 11453 |
| METTLER-TOLEDO INTL | COM | 592688105 | 10447 | 256990 | SH | DEFINED 1,3,4 | 256320 | 0 | 670 |
| MICHAELS STORES, INC. | COM | 594087108 | 492 | 11325 | SH | DEFINED 1,3,4 | 1160 | 0 | 10165 |
| MICREL, INC. | COM | 594793101 | 335 | 16020 | SH | DEFINED 1,3,4 | 1639 | 0 | 14381 |
| MICROS SYSTEMS, INC. | COM | 594901100 | 3617 | 125071 | SH | DEFINED 1,3,4 | 117736 | 0 | 7335 |
| MICROSOFT CORP. | COM | 594918104 | 255217 | 5003273 | SH | DEFINED 1,3,4 | 4913884 | 0 | 89389 |
| MICROCHIP TECHNOLOGY, INC. | COM | 595017104 | 1029 | 34412 | SH | DEFINED 1,3,4 | 3523 | 0 | 30889 |
| MICROMUSE INC. | COM | 595094103 | 1443 | 206500 | SH | DEFINED 1,3,4 | 206500 | 0 | |
| MICRON TECHNOLOGY | COM | 595112103 | 7217 | 306044 | SH | DEFINED 1,3,4 | 302090 | 0 | 3954 |
| MICROSEMI CORP | COM | 595137100 | 1781 | 122592 | SH | DEFINED 1,3,4 | 110647 | 0 | 11945 |
| MICROTUNE, INC. | COM | 59514P109 | 3303 | 328000 | SH | DEFINED 1,3,4 | 325860 | 0 | 2140 |
| MID ATLANTIC MEDICAL SERVICES, S & P 400 MIDCAP DEP REC | COM | 59523C107 | 7364 | 205061 | SH | DEFINED 1,3,4 | 184746 | 0 | 20315 |
| | COM | 595635103 | 56745 | 587420 | SH | DEFINED 1,3,4 | 587420 | 0 | |
| MIDWEST EXPRESS HOLDINGS | COM | 597911106 | 2547 | 141425 | SH | DEFINED 1,3,4 | 135629 | 0 | 5796 |
| MIDWAY GAMES, INC. | COM | 598148104 | 3970 | 391107 | SH | DEFINED 1,3,4 | 368992 | 0 | 22115 |
| MILACRON, INC. | COM | 598709103 | 194 | 15487 | SH | DEFINED 1,3,4 | 1464 | 0 | 14023 |
| MILLENNIUM PHARMACTCLS, INC. | COM | 599902103 | 729 | 48285 | SH | DEFINED 1,3,4 | 4943 | 0 | 43342 |
| MILLER (HERMAN), INC. | COM | 600544100 | 306 | 13064 | SH | DEFINED 1,3,4 | 1337 | 0 | 11727 |
| MILLIPORE CORP. | COM | 601073109 | 962 | 24300 | SH | DEFINED 1,3,4 | 23987 | 0 | 313 |

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|--------------------------------|-----|------------|-------|---------|----|---------------|---------|---|--------|
| MILLS CORP. | COM | 601148109 | 3074 | 104200 | SH | DEFINED 1,3,4 | 71300 | 0 | 32900 |
| MIRANT CORPORATION | COM | 604675108 | 1936 | 203812 | SH | DEFINED 1,3,4 | 201173 | 0 | 2639 |
| MODINE MANUFACTURING CO. | COM | 607828100 | 1116 | 39512 | SH | DEFINED 1,3,4 | 34348 | 0 | 5164 |
| MOHAWK INDUSTRIES, INC. | COM | 608190104 | 11755 | 179414 | SH | DEFINED 1,3,4 | 169278 | 0 | 10136 |
| MOLEX, INC. | COM | 608554101 | 3732 | 98870 | SH | DEFINED 1,3,4 | 97587 | 0 | 1283 |
| MONACO COACH CORP. | COM | 60886R103 | 336 | 13231 | SH | DEFINED 1,3,4 | 1251 | 0 | 11980 |
| MONSANTO | COM | 611666W101 | 22926 | 861878 | SH | DEFINED 1,3,4 | 861878 | 0 | |
| MONTANA POWER CAP I | COM | 612083204 | 1826 | 73400 | SH | DEFINED 1,3,4 | 73400 | 0 | |
| MONY GROUP INC. | COM | 615337102 | 3158 | 90811 | SH | DEFINED 1,3,4 | 83440 | 0 | 7371 |
| MOODY'S CORP. | COM | 615369105 | 6231 | 129375 | SH | DEFINED 1,3,4 | 128349 | 0 | 1026 |
| MOOG INC | COM | 615394202 | 5238 | 172020 | SH | DEFINED 1,3,4 | 172020 | 0 | |
| MORGAN STANLEY DEAN WITTER & C | COM | 617446448 | 68783 | 1513036 | SH | DEFINED 1,3,4 | 1475761 | 0 | 37275 |
| MOTOROLA, INC. | COM | 620076109 | 36179 | 2262628 | SH | DEFINED 1,3,4 | 2175617 | 0 | 87011 |
| MOVIE GALLERY, INC. | COM | 624581104 | 3985 | 222600 | SH | DEFINED 1,3,4 | 222600 | 0 | |
| MUELLER INDUSTRIES | COM | 624756102 | 3631 | 109577 | SH | DEFINED 1,3,4 | 95563 | 0 | 14014 |
| MURPHY OIL CORP. | COM | 626717102 | 722 | 7815 | SH | DEFINED 1,3,4 | 800 | 0 | 7015 |
| MYERS INDUSTRIES, INC. | COM | 628464109 | 174 | 11036 | SH | DEFINED 1,3,4 | 1043 | 0 | 9993 |
| MYKROLIS CORPORATION | COM | 62852P103 | 2174 | 161068 | SH | DEFINED 1,3,4 | 160018 | 0 | 1050 |
| MYLAN LABORATORIES, INC. | COM | 628530107 | 14855 | 480111 | SH | DEFINED 1,3,4 | 460623 | 0 | 19488 |
| NBTY, INC. | COM | 628782104 | 9037 | 555781 | SH | DEFINED 1,3,4 | 528208 | 0 | 27573 |
| NCR CORP. | COM | 62886E108 | 5546 | 151744 | SH | DEFINED 1,3,4 | 151105 | 0 | 639 |
| NRG ENERGY, INC. | COM | 629377102 | 971 | 90900 | SH | DEFINED 1,3,4 | 90900 | 0 | |
| NSP FINANCING I | COM | 629384207 | 3007 | 121185 | SH | DEFINED 1,3,4 | 121185 | 0 | |
| NVR, INC. | COM | 62944T105 | 1158 | 3499 | SH | DEFINED 1,3,4 | 330 | 0 | 3169 |
| NABORS INDUSTRIES | COM | 629568106 | 10367 | 236153 | SH | DEFINED 1,3,4 | 235227 | 0 | 926 |
| NACCO INDUSTRIES, INC. | COM | 629579103 | 6507 | 94930 | SH | DEFINED 1,3,4 | 94930 | 0 | |
| NASH FINCH CO. | COM | 631158102 | 6528 | 210245 | SH | DEFINED 1,3,4 | 205323 | 0 | 4922 |
| NATIONAL CITY CORP. | COM | 635405103 | 40123 | 1205633 | SH | DEFINED 1,3,4 | 1188635 | 0 | 16998 |
| NATIONAL COMMERCE FINANCIAL CO | COM | 63545P104 | 972 | 35102 | SH | DEFINED 1,3,4 | 3593 | 0 | 31509 |
| NATIONAL FUEL GAS CO. | COM | 636180101 | 319 | 13736 | SH | DEFINED 1,3,4 | 1405 | 0 | 12331 |
| NATIONAL GRIG GRP | COM | 636274102 | 2095 | 57545 | SH | DEFINED 1,3,4 | 57545 | 0 | |
| NATIONAL INSTRUMENTS CORP. | COM | 636518102 | 313 | 8832 | SH | DEFINED 1,3,4 | 903 | 0 | 7929 |
| NATIONAL-OILWELL, INC. | COM | 637071101 | 13267 | 519449 | SH | DEFINED 1,3,4 | 506509 | 0 | 12940 |
| NATIONAL SEMICONDUCTOR CORP. | COM | 637640103 | 12063 | 392928 | SH | DEFINED 1,3,4 | 391760 | 0 | 1168 |
| NATIONWIDE FINANCIAL SERV-A | COM | 638612101 | 6392 | 148130 | SH | DEFINED 1,3,4 | 148130 | 0 | |
| NATIONWIDE HEALTH PPTY, INC. | COM | 638620104 | 1449 | 79197 | SH | DEFINED 1,3,4 | 79197 | 0 | |
| NAUTICA ENTERPRISES INC. | COM | 639089101 | 199 | 15351 | SH | DEFINED 1,3,4 | 1451 | 0 | 13900 |
| NAUTILUS GROUP, INC. | COM | 63910B102 | 2369 | 64810 | SH | DEFINED 1,3,4 | 64400 | 0 | 410 |
| NAVISTAR INTERNATIONAL CORP. | COM | 63934E108 | 1082 | 30479 | SH | DEFINED 1,3,4 | 30087 | 0 | 392 |
| NAVIGANT INTERNATIONAL, INC. | COM | 63935R108 | 1429 | 94000 | SH | DEFINED 1,3,4 | 94000 | 0 | |
| NDCHALTH CORP. | COM | 639480102 | 18988 | 588407 | SH | DEFINED 1,3,4 | 574102 | 0 | 14305 |
| NEIMAN MARCUS GROUP, INC.-CL A | COM | 640204202 | 304 | 8226 | SH | DEFINED 1,3,4 | 841 | 0 | 7385 |
| NETWORK ASSOCIATES INC. | COM | 640938106 | 1244 | 64270 | SH | DEFINED 1,3,4 | 42484 | 0 | 21786 |
| NETEGRITY, INC. | COM | 64110P107 | 2830 | 404334 | SH | DEFINED 1,3,4 | 387620 | 0 | 16714 |
| NETSOLVE INC. | COM | 64115J106 | 1352 | 190361 | SH | DEFINED 1,3,4 | 189149 | 0 | 1212 |
| NETIQ CORP. | COM | 64115P102 | 13777 | 595890 | SH | DEFINED 1,3,4 | 594255 | 0 | 1635 |
| NETSCOUT SYSTEMS, INC | COM | 64115T104 | 3305 | 400553 | SH | DEFINED 1,3,4 | 397998 | 0 | 2555 |
| NETSCREEN TECHNOLOGIES, INC. | COM | 64117V107 | 1916 | 199000 | SH | DEFINED 1,3,4 | 197700 | 0 | 1300 |
| NETWORK EQUIPMENT TECH, INC. | COM | 641208103 | 58 | 10234 | SH | DEFINED 1,3,4 | 967 | 0 | 9267 |
| NETWORK APPLIANCE, INC. | COM | 64120L104 | 2214 | 170180 | SH | DEFINED 1,3,4 | 167984 | 0 | 2196 |
| NEUBERGER BERMAN, INC. | COM | 641234109 | 528 | 12139 | SH | DEFINED 1,3,4 | 1242 | 0 | 10897 |
| NEW CENTURY FINANCIAL CORP. | COM | 64352D101 | 8644 | 319200 | SH | DEFINED 1,3,4 | 319200 | 0 | |
| NEW JERSEY RESOURCES | COM | 646025106 | 4499 | 147515 | SH | DEFINED 1,3,4 | 136260 | 0 | 11255 |
| NEW PLAN EXCEL REALTY TRUST | COM | 648053106 | 317 | 16102 | SH | DEFINED 1,3,4 | 1648 | 0 | 14454 |
| NEW YORK COMMUNITY BANCORP | COM | 649445103 | 525 | 18493 | SH | DEFINED 1,3,4 | 1896 | 0 | 16597 |
| NEW YORK TIMES CO. | COM | 650111107 | 3862 | 76830 | SH | DEFINED 1,3,4 | 75835 | 0 | 995 |
| NEWELL RUBBERMAID, INC. | COM | 651229106 | 14222 | 416470 | SH | DEFINED 1,3,4 | 414709 | 0 | 1761 |
| NEWFIELD EXPLORATION CO. | COM | 651290108 | 10755 | 298259 | SH | DEFINED 1,3,4 | 279665 | 0 | 18594 |
| NEWMONT MINING CORP. (HOLDING | COM | 651639106 | 15178 | 486328 | SH | DEFINED 1,3,4 | 483743 | 0 | 2585 |
| NEWS CORP LTD. | COM | 652487703 | 51611 | 1768712 | SH | DEFINED 1,3,4 | 1725421 | 0 | 43291 |
| NEXTEL COMMS | COM | 65332V103 | 3138 | 645710 | SH | DEFINED 1,3,4 | 640449 | 0 | 5261 |
| NICOR, INC. | COM | 654086107 | 1084 | 22545 | SH | DEFINED 1,3,4 | 22252 | 0 | 293 |
| NIKE, INC. | COM | 654106103 | 12478 | 232155 | SH | DEFINED 1,3,4 | 220588 | 0 | 11567 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 366 | 11922 | SH | DEFINED 1,3,4 | 1220 | 0 | 10702 |
| NISOURCE, INC. | COM | 65473P105 | 7612 | 314141 | SH | DEFINED 1,3,4 | 272413 | 0 | 41728 |
| NISOURCE, INC. | COM | 65473P600 | 71 | 29146 | SH | DEFINED 1,3,4 | 29146 | 0 | |
| NISSAN MOTOR CO LTD | COM | 654744408 | 270 | 18590 | SH | DEFINED 1,3,4 | | 0 | 18590 |
| NOBLE ENERGY, INC. | COM | 655044105 | 4580 | 120012 | SH | DEFINED 1,3,4 | 110979 | 0 | 9033 |
| NOMURA HOLDINGS, INC. | COM | 65535H208 | 371 | 22500 | SH | DEFINED 1,3,4 | | 0 | 22500 |
| NORDSTROM, INC. | COM | 655664100 | 1679 | 68201 | SH | DEFINED 1,3,4 | 67317 | 0 | 884 |
| NORFOLK SOUTHERN CORP. | COM | 655844108 | 32142 | 1518300 | SH | DEFINED 1,3,4 | 1515757 | 0 | 2543 |
| NORTEK, INC. | COM | 656559101 | 8315 | 193330 | SH | DEFINED 1,3,4 | 193330 | 0 | |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 6086 | 2753812 | SH | DEFINED 1,3,4 | 2645609 | 0 | 108203 |
| NORTH FORK BANCORPORATION, INC | COM | 659424105 | 29351 | 746656 | SH | DEFINED 1,3,4 | 721523 | 0 | 25133 |
| NORTHEAST UTILITIES | COM | 664397106 | 480 | 24173 | SH | DEFINED 1,3,4 | 2475 | 0 | 21698 |
| NORTHERN TRUST CORP. | COM | 665859104 | 11888 | 229405 | SH | DEFINED 1,3,4 | 227942 | 0 | 1463 |
| NORTHROP GRUMMAN CORP. | COM | 666807102 | 25512 | 210304 | SH | DEFINED 1,3,4 | 209580 | 0 | 724 |
| NORTHWEST NATURAL GAS CO. | COM | 667655104 | 6948 | 237540 | SH | DEFINED 1,3,4 | 226991 | 0 | 10549 |
| NORTHWESTERN CORP. | COM | 668074107 | 224 | 12679 | SH | DEFINED 1,3,4 | 1199 | 0 | 11480 |
| NOVELL, INC. | COM | 670006105 | 631 | 183829 | SH | DEFINED 1,3,4 | 181438 | 0 | 2391 |
| NOVELLUS SYSTEMS INC. | COM | 670008101 | 3857 | 90795 | SH | DEFINED 1,3,4 | 89853 | 0 | 942 |
| NOVEN PHARMACEUTICALS, INC. | COM | 670009109 | 277 | 10393 | SH | DEFINED 1,3,4 | 983 | 0 | 9410 |
| NSTAR | COM | 67019E107 | 439 | 9148 | SH | DEFINED 1,3,4 | 936 | 0 | 8212 |
| NUCOR CORP. | COM | 670346105 | 2631 | 39468 | SH | DEFINED 1,3,4 | 38956 | 0 | 512 |
| NVIDIA CORP. | COM | 67066G104 | 2606 | 77897 | SH | DEFINED 1,3,4 | 76946 | 0 | 951 |
| NYFIX, INC. | COM | 670712108 | 2593 | 272994 | SH | DEFINED 1,3,4 | 258583 | 0 | 14411 |
| O CAHRLEYS, INC. | COM | 670823103 | 4092 | 178135 | SH | DEFINED 1,3,4 | 169224 | 0 | 8911 |
| OGE ENERGY, CORP. | COM | 670837103 | 306 | 13441 | SH | DEFINED 1,3,4 | 1376 | 0 | 12065 |
| OGE ENERGY CAPITAL TRUST | COM | 67084C200 | 658 | 25100 | SH | DEFINED 1,3,4 | 25100 | 0 | |
| OM GROUP, INC. | COM | 670872100 | 4541 | 69215 | SH | DEFINED 1,3,4 | 57630 | 0 | 11585 |
| OSI PHARMACEUTICALS, INC. | COM | 671040103 | 8203 | 269920 | SH | DEFINED 1,3,4 | 268960 | 0 | 960 |
| OAK TECHNOLOGY, INC. | COM | 671802106 | 3508 | 271065 | SH | DEFINED 1,3,4 | 271065 | 0 | |
| OAKLEY INC. COM | COM | 673662102 | 2810 | 153040 | SH | DEFINED 1,3,4 | 152035 | 0 | 1005 |
| OCCIDENTAL PETROLEUM CORP. | COM | 674599105 | 19308 | 646609 | SH | DEFINED 1,3,4 | 644150 | 0 | 2459 |

| | | | | | | | | | |
|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|--------|
| OCEAN ENERGY, INC. | COM | 67481E106 | 659 | 29637 | SH | DEFINED 1,3,4 | 3034 | 0 | 26603 |
| OCEANEERING INTERNATIONAL | COM | 675232102 | 339 | 10938 | SH | DEFINED 1,3,4 | 1034 | 0 | 9904 |
| OCTEL CORP. COM. | COM | 675727101 | 1408 | 65441 | SH | DEFINED 1,3,4 | 65441 | 0 | |
| OCULAR SCIENCES, INC. | COM | 675744106 | 2164 | 76900 | SH | DEFINED 1,3,4 | 76900 | 0 | |
| OFFICE DEPOT, INC. | COM | 676220106 | 3877 | 212068 | SH | DEFINED 1,3,4 | 210051 | 0 | 2017 |
| OFFSHORE LOGISTICS | COM | 676255102 | 216 | 10311 | SH | DEFINED 1,3,4 | 975 | 0 | 9336 |
| OHIO CASUALTY CORP. | COM | 677240103 | 217 | 10381 | SH | DEFINED 1,3,4 | 1062 | 0 | 9319 |
| OIL STATES INTERNATIONAL, INC. | COM | 678026105 | 1451 | 133200 | SH | DEFINED 1,3,4 | 133200 | 0 | |
| OLD NATIONAL BANCORP | COM | 680033107 | 2470 | 96500 | SH | DEFINED 1,3,4 | 96500 | 0 | |
| OLD REPUBLIC INTL, CORP. | COM | 680223104 | 7404 | 223016 | SH | DEFINED 1,3,4 | 204600 | 0 | 18416 |
| OLIN, CORP. | COM | 680665205 | 3286 | 166967 | SH | DEFINED 1,3,4 | 158700 | 0 | 8267 |
| OMNICARE, INC. | COM | 681904108 | 452 | 16114 | SH | DEFINED 1,3,4 | 1649 | 0 | 14465 |
| OMNICOM | COM | 681919106 | 13781 | 159556 | SH | DEFINED 1,3,4 | 158333 | 0 | 1223 |
| OMNOVA SOLUTIONS, INC. | COM | 682129101 | 157 | 18323 | SH | DEFINED 1,3,4 | 1732 | 0 | 16591 |
| ON ASSIGNMENT INC. | COM | 682159108 | 261 | 12162 | SH | DEFINED 1,3,4 | 1149 | 0 | 11013 |
| ONEOK, INC. | COM | 682680103 | 216 | 10401 | SH | DEFINED 1,3,4 | 1156 | 0 | 9245 |
| VYMPEL COM | COM | 68370R109 | 1180 | 41146 | SH | DEFINED 1,3,4 | 31304 | 0 | 9842 |
| ORACLE CORP. | COM | 68389X105 | 33779 | 4275815 | SH | DEFINED 1,3,4 | 4239483 | 0 | 36332 |
| ORBITAL SCIENCES CORP. | COM | 685564106 | 1086 | 141100 | SH | DEFINED 1,3,4 | 141100 | 0 | |
| O REILLY AUTOMOTIVE, INC. | COM | 686091109 | 782 | 24322 | SH | DEFINED 1,3,4 | 2300 | 0 | 22022 |
| ORTHODONTIC CENTERS OF AMER | COM | 68750P103 | 601 | 23132 | SH | DEFINED 1,3,4 | 2187 | 0 | 20945 |
| OSHKOSH B'GOSH, INC.-CL A | COM | 688222207 | 211 | 5540 | SH | DEFINED 1,3,4 | 524 | 0 | 5016 |
| OSHKOSH TRUCK CORP. | COM | 688239201 | 3071 | 51439 | SH | DEFINED 1,3,4 | 44431 | 0 | 7008 |
| OUTBACK STEAKHOUSE INC. | COM | 689899102 | 523 | 13199 | SH | DEFINED 1,3,4 | 1351 | 0 | 11848 |
| OVERTURE SERVICES, INC. | COM | 69039R100 | 3130 | 161744 | SH | DEFINED 1,3,4 | 161094 | 0 | 650 |
| OWENS & MINOR, INC. | COM | 690732102 | 3100 | 164373 | SH | DEFINED 1,3,4 | 150182 | 0 | 14191 |
| OWENS-ILLINOIS, INC. | COM | 690768403 | 10743 | 613861 | SH | DEFINED 1,3,4 | 612536 | 0 | 1325 |
| OXFORD HEALTH PLANS, INC. | COM | 691471106 | 728 | 15099 | SH | DEFINED 1,3,4 | 1546 | 0 | 13553 |
| P G & E CORP. | COM | 69331C108 | 5062 | 235452 | SH | DEFINED 1,3,4 | 232898 | 0 | 2554 |
| PFF BANCORP INC. | COM | 69331W104 | 2970 | 88157 | SH | DEFINED 1,3,4 | 88157 | 0 | |
| P.F. CHANGS CHINA BISTRO INC | COM | 69333Y108 | 364 | 11100 | SH | DEFINED 1,3,4 | 1049 | 0 | 10051 |
| PLX TECHNOLOGY, INC. | COM | 693417107 | 2143 | 306140 | SH | DEFINED 1,3,4 | 306140 | 0 | |
| PMC-SIERRA, INC. | COM | 69344F106 | 1191 | 83763 | SH | DEFINED 1,3,4 | 82673 | 0 | 1090 |
| PMI GROUP, INC. | COM | 69344M101 | 21210 | 247776 | SH | DEFINED 1,3,4 | 240880 | 0 | 6896 |
| PNC BANK CORP. | COM | 693475105 | 17768 | 315884 | SH | DEFINED 1,3,4 | 301328 | 0 | 14556 |
| POSCO | COM | 693483109 | 4700 | 166373 | SH | DEFINED 1,3,4 | 127404 | 0 | 38969 |
| PNM RESOURCES INC. | COM | 69349H107 | 8692 | 334297 | SH | DEFINED 1,3,4 | 328240 | 0 | 6057 |
| PPG INDUSTRIES, INC. | COM | 693506107 | 13260 | 231895 | SH | DEFINED 1,3,4 | 230782 | 0 | 1113 |
| PPL CORP., INC. | COM | 69351T106 | 2641 | 74628 | SH | DEFINED 1,3,4 | 73664 | 0 | 964 |
| PPL CAP CORP. | COM | 69352F204 | 1781 | 89400 | SH | DEFINED 1,3,4 | 89400 | 0 | |
| PRG-SCHULTZ INTERNATIONAL INC. | COM | 69357C107 | 411 | 29413 | SH | DEFINED 1,3,4 | 2781 | 0 | 26632 |
| PS BUSINESS PARKS INC/CA | COM | 69360J107 | 4176 | 119300 | SH | DEFINED 1,3,4 | 66400 | 0 | 52900 |
| PSO CAPITAL I | COM | 693639205 | 532 | 21050 | SH | DEFINED 1,3,4 | 21050 | 0 | |
| PACCAR, INC. | COM | 693718108 | 2592 | 58589 | SH | DEFINED 1,3,4 | 57833 | 0 | 756 |
| PACIFIC CAPITAL BANCORP | COM | 69404P101 | 4842 | 149710 | SH | DEFINED 1,3,4 | 149710 | 0 | |
| PACIFIC SUNWEAR OF CALIFORNIA | COM | 694873100 | 294 | 15153 | SH | DEFINED 1,3,4 | 1433 | 0 | 13720 |
| PACKAGING CORP OF AMERICA | COM | 695156109 | 367 | 18211 | SH | DEFINED 1,3,4 | 1864 | 0 | 16347 |
| PACTIV CORP. | COM | 695257105 | 6183 | 266845 | SH | DEFINED 1,3,4 | 265795 | 0 | 1050 |
| PALL CORP. | COM | 696429307 | 1415 | 62177 | SH | DEFINED 1,3,4 | 61371 | 0 | 806 |
| PALM, INC. | COM | 696642107 | 465 | 292736 | SH | DEFINED 1,3,4 | 288931 | 0 | 3805 |
| PANAMSAT CORP | COM | 697933109 | 14697 | 597443 | SH | DEFINED 1,3,4 | 597443 | 0 | |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 4147 | 130900 | SH | DEFINED 1,3,4 | 74800 | 0 | 56100 |
| PANERA BREAD, CO. | COM | 69840W108 | 407 | 6541 | SH | DEFINED 1,3,4 | 618 | 0 | 5923 |
| PAPA JOHNS INTERNATIONAL, INC. | COM | 698813102 | 6299 | 185707 | SH | DEFINED 1,3,4 | 181678 | 0 | 4029 |
| PARADYNE NETWORKS, INC. | COM | 69911G107 | 3915 | 1168548 | SH | DEFINED 1,3,4 | 1160688 | 0 | 7860 |
| PARAMETRIC TECH | COM | 699173100 | 460 | 132244 | SH | DEFINED 1,3,4 | 130514 | 0 | 1730 |
| PAREXEL INTERNATIONAL, CORP. | COM | 699462107 | 157 | 11559 | SH | DEFINED 1,3,4 | 1092 | 0 | 10467 |
| PARK ELECTROCHEMICAL CORP. | COM | 700416209 | 267 | 9003 | SH | DEFINED 1,3,4 | 851 | 0 | 8152 |
| PARK PLACE ENTERTAINMENT CORP. | COM | 700690100 | 587 | 51964 | SH | DEFINED 1,3,4 | 5319 | 0 | 46645 |
| PARKER-HANNIFIN CORP. | COM | 701094104 | 2922 | 59626 | SH | DEFINED 1,3,4 | 58856 | 0 | 970 |
| PATINA OIL & GAS CORP. | COM | 703224105 | 9171 | 256953 | SH | DEFINED 1,3,4 | 247877 | 0 | 7076 |
| PATTERSON DENTAL CO. | COM | 703412106 | 588 | 11670 | SH | DEFINED 1,3,4 | 1194 | 0 | 10476 |
| PATTERSON-UTI ENERGY, INC. | COM | 703481101 | 403 | 13171 | SH | DEFINED 1,3,4 | 1348 | 0 | 11823 |
| PAXAR CORP. | COM | 704227107 | 5797 | 339399 | SH | DEFINED 1,3,4 | 322860 | 0 | 16539 |
| PAYCHEX, INC. | COM | 704326107 | 41316 | 1192373 | SH | DEFINED 1,3,4 | 1133725 | 0 | 58648 |
| PAYLESS SHOESOURCE, INC. | COM | 704379106 | 214 | 3833 | SH | DEFINED 1,3,4 | 392 | 0 | 3441 |
| PEABODY ENERGY CORP | COM | 704549104 | 2412 | 85100 | SH | DEFINED 1,3,4 | 85100 | 0 | |
| PECHINEY S.A. | COM | 705151207 | 230 | 8570 | SH | DEFINED 1,3,4 | | 0 | 8570 |
| PEDIATRIX MEDICAL GROUP, INC. | COM | 705324101 | 1783 | 46866 | SH | DEFINED 1,3,4 | 36620 | 0 | 10246 |
| PEGASUS SYSTEMS, INC. | COM | 705906105 | 168 | 11381 | SH | DEFINED 1,3,4 | 1076 | 0 | 10305 |
| PENSTAR, INC. | COM | 706552106 | 459 | 295747 | SH | DEFINED 1,3,4 | 293857 | 0 | 1890 |
| PENNEY (J.C.) CO., INC. (HOLDI | COM | 708160106 | 3314 | 135490 | SH | DEFINED 1,3,4 | 133753 | 0 | 1737 |
| PENNFD FINANCIAL SERVICES, IN | COM | 708167101 | 1490 | 56200 | SH | DEFINED 1,3,4 | 56200 | 0 | |
| PENNZOIL-QUAKER STATE, CO. | COM | 709323109 | 296 | 13715 | SH | DEFINED 1,3,4 | 1403 | 0 | 12312 |
| PENTAIR, INC. | COM | 709631105 | 29402 | 625709 | SH | DEFINED 1,3,4 | 618114 | 0 | 7595 |
| PENTON MEDIA, INC. | COM | 709668107 | 61 | 14779 | SH | DEFINED 1,3,4 | 1397 | 0 | 13382 |
| PEOPLES ENERGY CORP. | COM | 711030106 | 6762 | 171704 | SH | DEFINED 1,3,4 | 171470 | 0 | 234 |
| PEOPLESOFT, INC. | COM | 712713106 | 6861 | 334503 | SH | DEFINED 1,3,4 | 332509 | 0 | 1994 |
| PEP BOYS-MANNY, MOE & JACK | COM | 713278109 | 1620 | 98738 | SH | DEFINED 1,3,4 | 77199 | 0 | 21539 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 4793 | 145167 | SH | DEFINED 1,3,4 | 143290 | 0 | 1877 |
| PEPSIAMERICAS, INC. | COM | 71343P200 | 428 | 26888 | SH | DEFINED 1,3,4 | 2752 | 0 | 24136 |
| PEPSICO, INC. | COM | 713448108 | 74092 | 1425404 | SH | DEFINED 1,3,4 | 1413872 | 0 | 11532 |
| PERFORMANCE FOOD GROUP CO. | COM | 713755106 | 6444 | 171649 | SH | DEFINED 1,3,4 | 153314 | 0 | 18335 |
| PERICOM SEMICONDUCTOR CORP. | COM | 713831105 | 161 | 11716 | SH | DEFINED 1,3,4 | 1108 | 0 | 10608 |
| PERKINELMER, INC. | COM | 714046109 | 873 | 62461 | SH | DEFINED 1,3,4 | 61654 | 0 | 807 |
| PEROT SYS CORP CL-A | COM | 714265105 | 1534 | 83344 | SH | DEFINED 1,3,4 | 83344 | 0 | |
| PERRIGO, CO. | COM | 714290103 | 177 | 12657 | SH | DEFINED 1,3,4 | 1296 | 0 | 11361 |
| PETROLEO BRASILEIRO S.A. | COM | 71654V408 | 1618 | 67967 | SH | DEFINED 1,3,4 | 52450 | 0 | 15517 |
| PETSMART, INC. | COM | 716768106 | 17360 | 1055967 | SH | DEFINED 1,3,4 | 1055967 | 0 | |
| PFIZER, INC. | COM | 717081103 | 274581 | 7935866 | SH | DEFINED 1,3,4 | 7714316 | 0 | 221550 |
| PHARMACEUTICAL PROD DEV, INC. | COM | 717124101 | 3363 | 132389 | SH | DEFINED 1,3,4 | 110577 | 0 | 21812 |
| PHARMACEUTICAL RESOURCES, INC. | COM | 717125108 | 14424 | 581395 | SH | DEFINED 1,3,4 | 581395 | 0 | |
| PHARMACEUTICAL HOLDRS TRUST | COM | 71712A206 | 24705 | 291300 | SH | DEFINED 1,3,4 | 291300 | 0 | |
| PHARMACIA CORPORATION | COM | 71713U102 | 40984 | 948918 | SH | DEFINED 1,3,4 | 940381 | 0 | 8537 |

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|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|-------|
| PHELPS DODGE CORP. | COM | 717265102 | 3655 | 93700 | SH | DEFINED 1,3,4 | 93183 | 0 | 517 |
| PHILADELPHIA CONS HLDG CO | COM | 717528103 | 408 | 9649 | SH | DEFINED 1,3,4 | 912 | 0 | 8737 |
| PHILADELPHIA SUBURBAN CORP. | COM | 718009608 | 653 | 31564 | SH | DEFINED 1,3,4 | 2984 | 0 | 28580 |
| PHILIP MORRIS COS., INC. | COM | 718154107 | 134726 | 2353301 | SH | DEFINED 1,3,4 | 2318829 | 0 | 34472 |
| PHILLIPS PETROLEUM CO. | COM | 718507106 | 14175 | 246312 | SH | DEFINED 1,3,4 | 231820 | 0 | 14492 |
| PHILLIPS-VAN HEUSEN | COM | 718592108 | 4045 | 257652 | SH | DEFINED 1,3,4 | 246068 | 0 | 11584 |
| PHOENIX COMPANIES, INC. | COM | 71902E109 | 2432 | 135100 | SH | DEFINED 1,3,4 | 135100 | 0 | |
| PHOENIX TECHNOLOGIES LTD | COM | 719153108 | 148 | 11677 | SH | DEFINED 1,3,4 | 1103 | 0 | 10574 |
| PHOTON DYNAMICS, INC. | COM | 719364101 | 316 | 7824 | SH | DEFINED 1,3,4 | 739 | 0 | 7085 |
| PHOTONICS INC. | COM | 719405102 | 12362 | 540518 | SH | DEFINED 1,3,4 | 527014 | 0 | 13504 |
| PIEDMONT NATURAL GAS CO | COM | 720186105 | 541 | 15066 | SH | DEFINED 1,3,4 | 1425 | 0 | 13641 |
| PIER I IMPORTS, INC. | COM | 720279108 | 874 | 43224 | SH | DEFINED 1,3,4 | 4086 | 0 | 39138 |
| PINNACLE ENTERTAINMENT, INC. | COM | 723456109 | 126 | 11775 | SH | DEFINED 1,3,4 | 1113 | 0 | 10662 |
| PINNACLE SYSTEMS INC. | COM | 723481107 | 290 | 26429 | SH | DEFINED 1,3,4 | 2498 | 0 | 23931 |
| PINNACLE WEST CAPITAL CORP. | COM | 723484101 | 7214 | 179843 | SH | DEFINED 1,3,4 | 179287 | 0 | 556 |
| PIONEER NATURAL RESOURCES, CO. | COM | 723787107 | 475 | 19671 | SH | DEFINED 1,3,4 | 2012 | 0 | 17659 |
| PIONEER STANDARD ELECTRONICS | COM | 723877106 | 167 | 14695 | SH | DEFINED 1,3,4 | 1389 | 0 | 13306 |
| PITNEY BOWES, INC. | COM | 724479100 | 22746 | 555465 | SH | DEFINED 1,3,4 | 553859 | 0 | 1606 |
| PITTSSTON CO. - BRINKS GROUP | COM | 725701106 | 2927 | 108361 | SH | DEFINED 1,3,4 | 99958 | 0 | 8403 |
| PLACER DOME, INC. | COM | 725906101 | 7687 | 565232 | SH | DEFINED 1,3,4 | 563062 | 0 | 2170 |
| PLAINS RESOURCES, INC. | COM | 726540503 | 291 | 10789 | SH | DEFINED 1,3,4 | 1020 | 0 | 9769 |
| PLANTRONICS INC. | COM | 727493108 | 7096 | 313028 | SH | DEFINED 1,3,4 | 305848 | 0 | 7180 |
| PLAYTEX PRODUCTS, INC. | COM | 72813P100 | 2988 | 219861 | SH | DEFINED 1,3,4 | 219861 | 0 | |
| PLEXUS CORP. | COM | 729132100 | 3550 | 157032 | SH | DEFINED 1,3,4 | 149569 | 0 | 7463 |
| PLUM CREEK TIMBER CO INC. | COM | 729251108 | 34295 | 1129236 | SH | DEFINED 1,3,4 | 1127231 | 0 | 2005 |
| POGO PRODUCING CO. | COM | 730448107 | 3188 | 100821 | SH | DEFINED 1,3,4 | 78347 | 0 | 22474 |
| POLARIS INDS, INC. | COM | 731068102 | 739 | 10626 | SH | DEFINED 1,3,4 | 1004 | 0 | 9622 |
| POLO RALPH LAUREN CORP. | COM | 731572103 | 7099 | 274200 | SH | DEFINED 1,3,4 | 274200 | 0 | |
| POLYCOM, INC. | COM | 73172K104 | 330 | 17213 | SH | DEFINED 1,3,4 | 1762 | 0 | 15451 |
| POLYMEDICA CORP. | COM | 731738100 | 202 | 5596 | SH | DEFINED 1,3,4 | 529 | 0 | 5067 |
| POLYONE CORPORATION | COM | 73179P106 | 502 | 43362 | SH | DEFINED 1,3,4 | 4100 | 0 | 39262 |
| POPE & TALBOT, INC. | COM | 732827100 | 6751 | 416727 | SH | DEFINED 1,3,4 | 410183 | 0 | 6544 |
| POTOMAC ELECTRIC POWER CO. | COM | 737679100 | 13782 | 652229 | SH | DEFINED 1,3,4 | 635596 | 0 | 16633 |
| POWER INTEGRATIONS, INC. | COM | 739276103 | 291 | 12924 | SH | DEFINED 1,3,4 | 1222 | 0 | 11702 |
| POWER-ONE, INC. | COM | 739308104 | 359 | 39971 | SH | DEFINED 1,3,4 | 39448 | 0 | 523 |
| POWERWAVE TECHNOLOGIES, INC. | COM | 739363109 | 3868 | 364515 | SH | DEFINED 1,3,4 | 352050 | 0 | 12465 |
| PRAXAIR, INC. | COM | 74005P104 | 19270 | 344104 | SH | DEFINED 1,3,4 | 343045 | 0 | 1059 |
| PREPAID LEGAL SERVICES, INC. | COM | 740065107 | 226 | 9335 | SH | DEFINED 1,3,4 | 883 | 0 | 8452 |
| PRECISION CASTPARTS CORP. | COM | 740189105 | 21309 | 606915 | SH | DEFINED 1,3,4 | 598882 | 0 | 8033 |
| PRENTISS PROPERTIES TRUST | COM | 740706106 | 5724 | 178609 | SH | DEFINED 1,3,4 | 157009 | 0 | 21600 |
| PRESDENTIAL LIFE | COM | 740884101 | 299 | 13568 | SH | DEFINED 1,3,4 | 1282 | 0 | 12286 |
| PRICE COMMUNICATIONS CORP. | COM | 741437305 | 3047 | 174829 | SH | DEFINED 1,3,4 | 166331 | 0 | 8498 |
| T ROWE PRICE GROUP INC. | COM | 74144T108 | 7992 | 221324 | SH | DEFINED 1,3,4 | 220514 | 0 | 810 |
| PRICELINE.COM, INC. | COM | 741503106 | 2520 | 625188 | SH | DEFINED 1,3,4 | 625188 | 0 | |
| PRIDE INTERNATIONAL, INC. | COM | 74153Q102 | 6434 | 331645 | SH | DEFINED 1,3,4 | 310414 | 0 | 21231 |
| PRIME HOSPITALITY CORP. | COM | 741917108 | 262 | 20716 | SH | DEFINED 1,3,4 | 1958 | 0 | 18758 |
| PRIORITY HLTHCARE CP- CL B | COM | 74264T102 | 533 | 21010 | SH | DEFINED 1,3,4 | 1986 | 0 | 19024 |
| PROCTER & GAMBLE CO. | COM | 742718109 | 130629 | 1458727 | SH | DEFINED 1,3,4 | 1438426 | 0 | 20301 |
| PROGRESS ENERGY, INC. | COM | 743263105 | 5779 | 111448 | SH | DEFINED 1,3,4 | 110009 | 0 | 1439 |
| PROGRESS SOFTWARE CORP. | COM | 743312100 | 232 | 16550 | SH | DEFINED 1,3,4 | 1565 | 0 | 14985 |
| PROGRESSIVE CORP. | COM | 743315103 | 27675 | 467396 | SH | DEFINED 1,3,4 | 465950 | 0 | 1446 |
| PROLOGIS TRUST | COM | 743410102 | 17657 | 737230 | SH | DEFINED 1,3,4 | 652200 | 0 | 85030 |
| PROQUEST CO. | COM | 74346P102 | 1526 | 38300 | SH | DEFINED 1,3,4 | 38300 | 0 | |
| PROTECTIVE LIFE, CORP. | COM | 743674103 | 10463 | 312709 | SH | DEFINED 1,3,4 | 302094 | 0 | 10615 |
| PROTEIN DESIGN LABS INC. | COM | 74369L103 | 172 | 15169 | SH | DEFINED 1,3,4 | 1553 | 0 | 13616 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 309 | 11827 | SH | DEFINED 1,3,4 | 1118 | 0 | 10709 |
| PROVIDENT FINANCIAL GROUP | COM | 743866105 | 250 | 8485 | SH | DEFINED 1,3,4 | 868 | 0 | 7617 |
| PROVINCE HEALTHCARE CO. | COM | 743977100 | 6726 | 264197 | SH | DEFINED 1,3,4 | 244307 | 0 | 19890 |
| PROVIDIAN FINANCIAL CORP. | COM | 74406A102 | 1178 | 144541 | SH | DEFINED 1,3,4 | 142663 | 0 | 1878 |
| PUBLIC SERVICE ENTERPRISE GROU | COM | 744573106 | 7011 | 154836 | SH | DEFINED 1,3,4 | 153475 | 0 | 1361 |
| PUBLIC STORAGE INC. | COM | 74460D109 | 18025 | 490600 | SH | DEFINED 1,3,4 | 408300 | 0 | 82300 |
| PUGET ENERGY, INC. | COM | 745310102 | 312 | 14955 | SH | DEFINED 1,3,4 | 1530 | 0 | 13425 |
| PULTE HOMES INC. | COM | 745867101 | 1662 | 30649 | SH | DEFINED 1,3,4 | 30256 | 0 | 393 |
| QLOGIC CORP. | COM | 747277101 | 5884 | 128706 | SH | DEFINED 1,3,4 | 128096 | 0 | 610 |
| QUALCOMM, INC. | COM | 747525103 | 15827 | 500236 | SH | DEFINED 1,3,4 | 495183 | 0 | 5053 |
| QUANEX CORP. | COM | 747620102 | 7681 | 212771 | SH | DEFINED 1,3,4 | 207111 | 0 | 5660 |
| QUANTA SERVICES, INC. | COM | 74762E102 | 6205 | 493619 | SH | DEFINED 1,3,4 | 483092 | 0 | 10527 |
| QUANTUM CORP. | COM | 747906204 | 188 | 26854 | SH | DEFINED 1,3,4 | 2749 | 0 | 24105 |
| QUEST DIAGNOSTIC | COM | 74834L100 | 1452 | 16610 | SH | DEFINED 1,3,4 | 1700 | 0 | 14910 |
| QUESTAR CORP. | COM | 748356102 | 12126 | 439808 | SH | DEFINED 1,3,4 | 387838 | 0 | 51970 |
| QUICKSILVER INC. | COM | 74838C106 | 248 | 10744 | SH | DEFINED 1,3,4 | 1015 | 0 | 9729 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 864 | 60811 | SH | DEFINED 1,3,4 | 60024 | 0 | 787 |
| QWEST COMMUNICATIONS INTL | COM | 749121109 | 8239 | 1596754 | SH | DEFINED 1,3,4 | 1585771 | 0 | 10983 |
| R&G FINANCIAL CORP. CL B | COM | 749136107 | 5531 | 256419 | SH | DEFINED 1,3,4 | 256419 | 0 | |
| RCN CORP. | COM | 749361101 | 2364 | 1398967 | SH | DEFINED 1,3,4 | 1390042 | 0 | 8925 |
| R.H. DONNELLEY CORP. | COM | 74955W307 | 4430 | 154610 | SH | DEFINED 1,3,4 | 154610 | 0 | |
| RGS ENERGY GROUP, INC. | COM | 74956K104 | 642 | 16042 | SH | DEFINED 1,3,4 | 1517 | 0 | 14525 |
| RLI CORPORATION | COM | 749607107 | 244 | 4543 | SH | DEFINED 1,3,4 | 430 | 0 | 4113 |
| RPM, INC. | COM | 749685103 | 23368 | 1484648 | SH | DEFINED 1,3,4 | 1466477 | 0 | 18171 |
| RTI INT'L METALS, INC. | COM | 74973W107 | 1679 | 147892 | SH | DEFINED 1,3,4 | 139207 | 0 | 8685 |
| RF MICRO DEVICES, INC. | COM | 749941100 | 2684 | 163539 | SH | DEFINED 1,3,4 | 137625 | 0 | 25914 |
| RADIAN GROUP INC. | COM | 750236101 | 10517 | 193676 | SH | DEFINED 1,3,4 | 179155 | 0 | 14521 |
| RADIANT SYSTEMS, INC. | COM | 75025N102 | 165 | 12680 | SH | DEFINED 1,3,4 | 1199 | 0 | 11481 |
| RADIOSHACK CORP | COM | 750438103 | 3170 | 92586 | SH | DEFINED 1,3,4 | 91407 | 0 | 1179 |
| RAINBOW TECHNOLOGIES, INC. | COM | 750862104 | 70 | 12068 | SH | DEFINED 1,3,4 | 1141 | 0 | 10927 |
| RALCORP HOLDINGS, INC. | COM | 751028101 | 10144 | 360492 | SH | DEFINED 1,3,4 | 347949 | 0 | 12543 |
| RANGE RESOURCES CORP | COM | 75281A109 | 2102 | 397390 | SH | DEFINED 1,3,4 | 397390 | 0 | |
| RARE HOSPITALITY INTL., INC | COM | 753820109 | 3345 | 118830 | SH | DEFINED 1,3,4 | 109839 | 0 | 8991 |
| RATIONAL SOFTWARE CORP. | COM | 75409P202 | 1121 | 98539 | SH | DEFINED 1,3,4 | 97259 | 0 | 1280 |
| RAYMOND JAMES FINANCIAL CORP. | COM | 754730109 | 753 | 22473 | SH | DEFINED 1,3,4 | 2125 | 0 | 20348 |
| RAYONIER, INC. | COM | 754907103 | 31956 | 608452 | SH | DEFINED 1,3,4 | 604230 | 0 | 4222 |
| RAYOVAC CORP. | COM | 755081106 | 3325 | 182200 | SH | DEFINED 1,3,4 | 182200 | 0 | |
| RAYTHEON COMPANY | COM | 755111507 | 45043 | 1019073 | SH | DEFINED 1,3,4 | 1016499 | 0 | 2574 |
| READ-RITE CORP. | COM | 755246105 | 3207 | 1353098 | SH | DEFINED 1,3,4 | 1293980 | 0 | 59118 |

| | | | | | | | | | |
|--------------------------------|-----|-----------|--------|---------|----|---------------|---------|---|-------|
| READERS DIGEST ASSN - CL A | COM | 755267101 | 383 | 17179 | SH | DEFINED 1,3,4 | 1758 | 0 | 15421 |
| REALTY INCOME CORP | COM | 756109104 | 532 | 15500 | SH | DEFINED 1,3,4 | 3600 | 0 | 11900 |
| RECKSON ASSOCIATES REALTY CORP | COM | 75621K106 | 5133 | 204100 | SH | DEFINED 1,3,4 | 204100 | 0 | |
| REDWOOD TRUST, INC. | COM | 758075402 | 2655 | 90000 | SH | DEFINED 1,3,4 | 90000 | 0 | |
| REEBOK INTERNATL., LTD. | COM | 758110100 | 2216 | 84654 | SH | DEFINED 1,3,4 | 84267 | 0 | 387 |
| REGAL BELOIT | COM | 758750103 | 1102 | 43713 | SH | DEFINED 1,3,4 | 33470 | 0 | 10243 |
| REGENCY CENTERS CORP. | COM | 758849103 | 740 | 25200 | SH | DEFINED 1,3,4 | 25200 | 0 | |
| REGENERON PHARMACEUT | COM | 75886F107 | 5590 | 338361 | SH | DEFINED 1,3,4 | 318644 | 0 | 19717 |
| REGIS CORP. MN | COM | 758932107 | 563 | 19557 | SH | DEFINED 1,3,4 | 1849 | 0 | 17708 |
| REGIONS FINANCIAL CORP. | COM | 758940100 | 4172 | 115737 | SH | DEFINED 1,3,4 | 114237 | 0 | 1500 |
| REHABCARE GROUP INC. | COM | 759148109 | 214 | 8015 | SH | DEFINED 1,3,4 | 758 | 0 | 7257 |
| REINSURANCE GROUP OF AMERICA | COM | 759351109 | 2797 | 89100 | SH | DEFINED 1,3,4 | 89100 | 0 | |
| RELIANCE STEEL & ALUMINUM CO. | COM | 759509102 | 2712 | 87911 | SH | DEFINED 1,3,4 | 74682 | 0 | 13229 |
| RELIANT ENERGY, INC. | COM | 75952J108 | 8420 | 495025 | SH | DEFINED 1,3,4 | 452662 | 0 | 42363 |
| REMINGTON OIL & GAS CORP. - CL | COM | 759594302 | 228 | 11764 | SH | DEFINED 1,3,4 | 1107 | 0 | 10657 |
| RENAL CARE GROUP, INC. | COM | 759930100 | 3269 | 96966 | SH | DEFINED 1,3,4 | 76353 | 0 | 20613 |
| RENT-A-CENTER, INC. | COM | 76009N100 | 14379 | 253377 | SH | DEFINED 1,3,4 | 253117 | 0 | 260 |
| RENT-WAY, INC. | COM | 76009U104 | 1523 | 129100 | SH | DEFINED 1,3,4 | 129100 | 0 | |
| REPUBLIC WASTE INC. CLASS A | COM | 760759100 | 13439 | 639360 | SH | DEFINED 1,3,4 | 613176 | 0 | 26184 |
| RESMED INC. | COM | 761152107 | 409 | 14884 | SH | DEFINED 1,3,4 | 1407 | 0 | 13477 |
| RESPIRONICS, INC. | COM | 761230101 | 11106 | 319316 | SH | DEFINED 1,3,4 | 304979 | 0 | 14337 |
| RETEK, INC. | COM | 76128Q109 | 3829 | 156986 | SH | DEFINED 1,3,4 | 148149 | 0 | 8837 |
| REYNOLDS & REYNOLDS - CL A | COM | 761695105 | 18971 | 623029 | SH | DEFINED 1,3,4 | 612183 | 0 | 10846 |
| RJ REYNOLDS TOBACCO HOLDINGS | COM | 76182K105 | 42339 | 598854 | SH | DEFINED 1,3,4 | 584416 | 0 | 14438 |
| RIGGS NATL CORP. WASH DC | COM | 766570105 | 198 | 13188 | SH | DEFINED 1,3,4 | 1247 | 0 | 11941 |
| RIGHT MANAGEMENT CONSULTANTS | COM | 766573109 | 10851 | 393450 | SH | DEFINED 1,3,4 | 393450 | 0 | |
| RIVERDEEP GROUP PLC | COM | 76870Q109 | 3226 | 173895 | SH | DEFINED 1,3,4 | 171770 | 0 | 2125 |
| ROADWAY CORP. | COM | 769742107 | 2631 | 82171 | SH | DEFINED 1,3,4 | 74048 | 0 | 8123 |
| ROBERT HALF INTL, INC. | COM | 770323103 | 2197 | 89005 | SH | DEFINED 1,3,4 | 87848 | 0 | 1157 |
| ROCKWELL AUTOMATION, INC. | COM | 773903109 | 9330 | 425255 | SH | DEFINED 1,3,4 | 424039 | 0 | 1216 |
| ROCKWELL COLLINS. | COM | 774341101 | 6735 | 259049 | SH | DEFINED 1,3,4 | 257838 | 0 | 1211 |
| ROGERS CORP | COM | 775133101 | 223 | 7263 | SH | DEFINED 1,3,4 | 686 | 0 | 6577 |
| ROHM AND HAAS CO. | COM | 775371107 | 8979 | 238307 | SH | DEFINED 1,3,4 | 236854 | 0 | 1453 |
| ROPER INDUSTRIES, INC. | COM | 776696106 | 561 | 14378 | SH | DEFINED 1,3,4 | 1359 | 0 | 13019 |
| ROSLYN BANCORP, INC. | COM | 778162107 | 359 | 15165 | SH | DEFINED 1,3,4 | 1552 | 0 | 13613 |
| ROSS STORES INC. | COM | 778296103 | 578 | 13715 | SH | DEFINED 1,3,4 | 1403 | 0 | 12312 |
| ROUSE CO. (THE) | COM | 779273101 | 3145 | 94300 | SH | DEFINED 1,3,4 | 22400 | 0 | 71900 |
| ROWAN COS., INC. | COM | 779382100 | 1225 | 47657 | SH | DEFINED 1,3,4 | 47042 | 0 | 615 |
| ROXIO, INC. | COM | 780008108 | 6797 | 405767 | SH | DEFINED 1,3,4 | 397729 | 0 | 8038 |
| ROYAL BANK OF CANADA | COM | 780087102 | 774 | 20202 | SH | DEFINED 1,3,4 | 3122 | 0 | 17080 |
| ROYAL DUTCH PETROLEUM CO. | COM | 780257804 | 93864 | 1706616 | SH | DEFINED 1,3,4 | 1692618 | 0 | 13998 |
| RUBY TUESDAY, INC. | COM | 781182100 | 694 | 29844 | SH | DEFINED 1,3,4 | 2821 | 0 | 27023 |
| RURAL CELLULAR CORP - CL A | COM | 781904107 | 1347 | 474340 | SH | DEFINED 1,3,4 | 471410 | 0 | 2930 |
| RUSS BERRIE AND CO., INC. | COM | 782233100 | 318 | 9312 | SH | DEFINED 1,3,4 | 880 | 0 | 8432 |
| RUSSELL CORP. | COM | 782352108 | 274 | 14807 | SH | DEFINED 1,3,4 | 1400 | 0 | 13407 |
| RYAN'S FAMILY STEAK HOUSES, IN | COM | 783519101 | 9433 | 540236 | SH | DEFINED 1,3,4 | 521064 | 0 | 19172 |
| RYDER SYSTEM, INC. | COM | 783549108 | 5150 | 172230 | SH | DEFINED 1,3,4 | 171830 | 0 | 400 |
| RYERSON TULL, INC. | COM | 78375P107 | 124 | 11472 | SH | DEFINED 1,3,4 | 1084 | 0 | 10388 |
| RYLAND GROUP, INC. | COM | 783764103 | 2219 | 41094 | SH | DEFINED 1,3,4 | 29980 | 0 | 11114 |
| SBC COMMUNICATIONS, INC. | COM | 78387G103 | 118646 | 3460066 | SH | DEFINED 1,3,4 | 3394748 | 0 | 65318 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 1423 | 968270 | SH | DEFINED 1,3,4 | 961865 | 0 | 6405 |
| SCE&G TRUST I | COM | 78389A203 | 1872 | 75000 | SH | DEFINED 1,3,4 | 75000 | 0 | |
| SCP POOL CORP. | COM | 784028102 | 2591 | 88553 | SH | DEFINED 1,3,4 | 78092 | 0 | 10461 |
| SEI INVESTMENTS CO. | COM | 784117103 | 8128 | 246300 | SH | DEFINED 1,3,4 | 229573 | 0 | 16727 |
| SK TELECOM CO LTD. | COM | 78440P108 | 3468 | 139942 | SH | DEFINED 1,3,4 | 112275 | 0 | 27667 |
| SL GREEN REALTY CORP. | COM | 78440X101 | 6370 | 177927 | SH | DEFINED 1,3,4 | 130327 | 0 | 47600 |
| SLM CORP. | COM | 78442P106 | 26127 | 270807 | SH | DEFINED 1,3,4 | 269776 | 0 | 1031 |
| SPS TECHNOLOGIES, INC. | COM | 784626103 | 222 | 6068 | SH | DEFINED 1,3,4 | 574 | 0 | 5494 |
| SPX CORP. | COM | 784635104 | 955 | 6949 | SH | DEFINED 1,3,4 | 711 | 0 | 6238 |
| SRA INTERNATIONAL, INC. | COM | 78464R105 | 285 | 12350 | SH | DEFINED 1,3,4 | 12350 | 0 | |
| SABRE HOLDINGS CORP. | COM | 785905100 | 2746 | 69705 | SH | DEFINED 1,3,4 | 68785 | 0 | 920 |
| SAFECO CORP. | COM | 786429100 | 2972 | 92905 | SH | DEFINED 1,3,4 | 70203 | 0 | 22702 |
| SAFWAY, INC. | COM | 786514208 | 20283 | 498963 | SH | DEFINED 1,3,4 | 469328 | 0 | 29635 |
| ST. JUDE MEDICAL, INC. | COM | 790849103 | 29884 | 354073 | SH | DEFINED 1,3,4 | 353501 | 0 | 572 |
| ST MARY LAND & EXPLOR CO. | COM | 792228108 | 297 | 12834 | SH | DEFINED 1,3,4 | 1213 | 0 | 11621 |
| ST. PAUL COS., INC. | COM | 792860108 | 9494 | 222818 | SH | DEFINED 1,3,4 | 221451 | 0 | 1367 |
| SAKS, INC. | COM | 79377W108 | 342 | 24485 | SH | DEFINED 1,3,4 | 2506 | 0 | 21979 |
| SANDISK CORP. | COM | 80004C101 | 3063 | 218688 | SH | DEFINED 1,3,4 | 206715 | 0 | 11973 |
| SANMINA-SCI CORPORATION. | COM | 800907107 | 3059 | 265991 | SH | DEFINED 1,3,4 | 262551 | 0 | 3440 |
| SANGSTAT MEDICAL CORP. | COM | 801003104 | 3901 | 177322 | SH | DEFINED 1,3,4 | 177322 | 0 | |
| SARA LEE CORP. | COM | 803111103 | 14343 | 680420 | SH | DEFINED 1,3,4 | 634868 | 0 | 45552 |
| SATYAM COMPUTER SERVICES | COM | 804098101 | 533 | 53219 | SH | DEFINED 1,3,4 | 33440 | 0 | 19779 |
| SCANA CORP. | COM | 80589M102 | 2809 | 89865 | SH | DEFINED 1,3,4 | 73649 | 0 | 16216 |
| SCANSOURCE, INC. | COM | 806037107 | 4205 | 63640 | SH | DEFINED 1,3,4 | 63640 | 0 | |
| HENRY SCHEIN, INC. | COM | 806407102 | 365 | 7361 | SH | DEFINED 1,3,4 | 753 | 0 | 6608 |
| SCHERING-PLOUGH CORP. | COM | 806605101 | 34148 | 1291052 | SH | DEFINED 1,3,4 | 1243063 | 0 | 47989 |
| SCHLUMBERGER, LTD. | COM | 806857108 | 20468 | 396355 | SH | DEFINED 1,3,4 | 392559 | 0 | 3796 |
| SCHOLASTIC CORP. | COM | 807066105 | 9005 | 189217 | SH | DEFINED 1,3,4 | 183199 | 0 | 6018 |
| SCHOOL SPECIALTY, INC. | COM | 807863105 | 221 | 8338 | SH | DEFINED 1,3,4 | 788 | 0 | 7550 |
| SCHWAB, CHARLES CORP. | COM | 808513105 | 8407 | 695403 | SH | DEFINED 1,3,4 | 686396 | 0 | 9007 |
| SCHWEITZER-MAUDUIT INT'L, INC. | COM | 808541106 | 1525 | 53665 | SH | DEFINED 1,3,4 | 47448 | 0 | 6217 |
| SCIENTIFIC-ATLANTA, INC. | COM | 808655104 | 1549 | 79642 | SH | DEFINED 1,3,4 | 78614 | 0 | 1028 |
| SCOTTISH POWER PLC | COM | 81013T705 | 351 | 15420 | SH | DEFINED 1,3,4 | | 0 | 15420 |
| SCOTTS CO. | COM | 810186106 | 6293 | 134332 | SH | DEFINED 1,3,4 | 122079 | 0 | 12253 |
| SEACOAST FINL SERVICES CORP | COM | 81170Q106 | 262 | 11217 | SH | DEFINED 1,3,4 | 1060 | 0 | 10157 |
| SEACOR SMIT, INC. | COM | 811904101 | 1867 | 38333 | SH | DEFINED 1,3,4 | 29918 | 0 | 8415 |
| SEALED AIR CORP. | COM | 81211K100 | 13474 | 301106 | SH | DEFINED 1,3,4 | 300558 | 0 | 548 |
| SEARS ROEBUCK & CO. | COM | 812387108 | 21809 | 369330 | SH | DEFINED 1,3,4 | 367205 | 0 | 2125 |
| SEITEL INC. | COM | 816074306 | 30 | 11594 | SH | DEFINED 1,3,4 | 1096 | 0 | 10498 |
| SELECT MEDICAL CORP. | COM | 816196109 | 1843 | 119780 | SH | DEFINED 1,3,4 | 119780 | 0 | |
| SELECTIVE INS GROUP INC | COM | 816300107 | 319 | 11786 | SH | DEFINED 1,3,4 | 1114 | 0 | 10672 |
| SEMTECH CORP. | COM | 816850101 | 400 | 12152 | SH | DEFINED 1,3,4 | 1244 | 0 | 10908 |
| SEMPRA ENERGY | COM | 816851109 | 14101 | 563822 | SH | DEFINED 1,3,4 | 562456 | 0 | 1366 |
| SEPRACOR INC. | COM | 817315104 | 1666 | 142269 | SH | DEFINED 1,3,4 | 130205 | 0 | 12064 |

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|--------------------------------|-----|-----------|-------|---------|----|---------------|---------|---|--------|
| SEROLOGICALS CORPORATION | COM | 817523103 | 7421 | 400060 | SH | DEFINED 1,3,4 | 400060 | 0 | |
| SERVICEMASTER COMPANY | COM | 81760N109 | 11636 | 780955 | SH | DEFINED 1,3,4 | 780955 | 0 | |
| SHAW GROUP, INC. | COM | 820280105 | 2771 | 82837 | SH | DEFINED 1,3,4 | 66053 | 0 | 16784 |
| SHELL TRANSPORT & TRADING-ADR | COM | 822703609 | 295 | 6456 | SH | DEFINED 1,3,4 | | 0 | 6456 |
| SHERWIN-WILLIAMS CO., THE | COM | 824348106 | 9513 | 301037 | SH | DEFINED 1,3,4 | 300021 | 0 | 1016 |
| SHOPKO STORES, INC. | COM | 824911101 | 7887 | 383436 | SH | DEFINED 1,3,4 | 371400 | 0 | 12036 |
| SHURGARD STORAGE CENTERS-A | COM | 82567D104 | 823 | 23544 | SH | DEFINED 1,3,4 | 3122 | 0 | 20422 |
| SIEBEL SYSTEMS, INC. | COM | 826170102 | 22528 | 1234430 | SH | DEFINED 1,3,4 | 1182784 | 0 | 51646 |
| SIERRA HEALTH SERVICES, INC. | COM | 826322109 | 7661 | 408569 | SH | DEFINED 1,3,4 | 396886 | 0 | 11683 |
| SIERRA PACIFIC RESOURCES | COM | 826428104 | 123 | 17610 | SH | DEFINED 1,3,4 | 1803 | 0 | 15807 |
| SIGMA-ALDRICH CORP. | COM | 826552101 | 6397 | 134087 | SH | DEFINED 1,3,4 | 133605 | 0 | 482 |
| SILGAN HOLDINGS INC. | COM | 827048109 | 6975 | 185712 | SH | DEFINED 1,3,4 | 185712 | 0 | |
| SILICON STORAGE TECHNOLOGY | COM | 827057100 | 3208 | 297000 | SH | DEFINED 1,3,4 | 295050 | 0 | 1950 |
| SILICON VY BANCSHARES | COM | 827064106 | 248 | 7970 | SH | DEFINED 1,3,4 | 815 | 0 | 7155 |
| SILICONWARE PRECISION | COM | 827084864 | 4224 | 973310 | SH | DEFINED 1,3,4 | 966895 | 0 | 6415 |
| SIMON PROPERTY GROUP, INC. | COM | 828806109 | 4988 | 146400 | SH | DEFINED 1,3,4 | 36000 | 0 | 110400 |
| SIMPSON MANUFACTURING INC | COM | 829073105 | 2036 | 32320 | SH | DEFINED 1,3,4 | 27231 | 0 | 5089 |
| SIX FLAGS INC., | COM | 83001P109 | 5729 | 356708 | SH | DEFINED 1,3,4 | 340846 | 0 | 15862 |
| SKECHERS USA INC CL-A | COM | 830566105 | 6825 | 314390 | SH | DEFINED 1,3,4 | 313180 | 0 | 1210 |
| SKILLSOFT CORP. | COM | 83066P101 | 4885 | 267060 | SH | DEFINED 1,3,4 | 265278 | 0 | 1782 |
| SKY FINANCIAL GROUP, INC. | COM | 83080P103 | 1744 | 77900 | SH | DEFINED 1,3,4 | 77900 | 0 | |
| SKYWEST INC. | COM | 830879102 | 14867 | 638085 | SH | DEFINED 1,3,4 | 612923 | 0 | 25162 |
| SMARTFORCE PLC | COM | 83170A206 | 1590 | 288550 | SH | DEFINED 1,3,4 | 286680 | 0 | 1870 |
| SMITH (A.O.) CORPORATION | COM | 831865209 | 385 | 12926 | SH | DEFINED 1,3,4 | 1223 | 0 | 11703 |
| SMITH INTERNATIONAL, INC. | COM | 832110100 | 625 | 8520 | SH | DEFINED 1,3,4 | 872 | 0 | 7648 |
| SMITHFIELD FOODS INC. | COM | 832248108 | 9972 | 541975 | SH | DEFINED 1,3,4 | 488919 | 0 | 53056 |
| SMURFIT-STONE CONTAINER CORP. | COM | 832727101 | 1808 | 110930 | SH | DEFINED 1,3,4 | 110930 | 0 | |
| SNAP-ON TOOLS, INC. | COM | 833034101 | 4031 | 127550 | SH | DEFINED 1,3,4 | 127169 | 0 | 381 |
| QUIMICA Y MINERA CHIL-SP | COM | 833635105 | 1615 | 69120 | SH | DEFINED 1,3,4 | 52950 | 0 | 16170 |
| SOLA INTL INC. | COM | 834092108 | 1854 | 154757 | SH | DEFINED 1,3,4 | 144528 | 0 | 10229 |
| SOLETRON CORP. | COM | 834182107 | 5838 | 722499 | SH | DEFINED 1,3,4 | 717090 | 0 | 5409 |
| SOLUTIA, INC. | COM | 834376105 | 4863 | 596674 | SH | DEFINED 1,3,4 | 577447 | 0 | 19227 |
| SONIC CORP. | COM | 835451105 | 526 | 18469 | SH | DEFINED 1,3,4 | 1746 | 0 | 16723 |
| SONIC AUTOMOTIVE, INC. | COM | 83545G102 | 6578 | 198746 | SH | DEFINED 1,3,4 | 198746 | 0 | |
| SONOCO PRODUCTS CO. | COM | 835495102 | 6589 | 235834 | SH | DEFINED 1,3,4 | 221037 | 0 | 14797 |
| SOTHEBY'S HOLDING CIA | COM | 835898107 | 148 | 10575 | SH | DEFINED 1,3,4 | 1082 | 0 | 9493 |
| SOURCECORP | COM | 836167106 | 4266 | 143191 | SH | DEFINED 1,3,4 | 135060 | 0 | 8131 |
| SOUTH FINANCIAL GROUP, INC. | COM | 837841105 | 7511 | 329740 | SH | DEFINED 1,3,4 | 312427 | 0 | 17313 |
| SOUTHERN CO. | COM | 842587107 | 11120 | 411870 | SH | DEFINED 1,3,4 | 407289 | 0 | 4581 |
| SOUTHERN CO CAP TRST III | COM | 84258T208 | 500 | 19800 | SH | DEFINED 1,3,4 | 19800 | 0 | |
| SOUTHERN UNION COMPANY | COM | 844030106 | 3356 | 198563 | SH | DEFINED 1,3,4 | 176685 | 0 | 21878 |
| SOUTHTRUST CORP. | COM | 844730101 | 4575 | 176165 | SH | DEFINED 1,3,4 | 173888 | 0 | 2277 |
| SOUTHWEST AIRLINES CO. | COM | 844741108 | 6647 | 390322 | SH | DEFINED 1,3,4 | 385273 | 0 | 5049 |
| SOUTHWEST BANCORP OF TEXAS | COM | 84476R109 | 6252 | 188022 | SH | DEFINED 1,3,4 | 173750 | 0 | 14272 |
| SOUTHWEST GAS CO. | COM | 844895102 | 365 | 14996 | SH | DEFINED 1,3,4 | 1417 | 0 | 13579 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 164 | 11658 | SH | DEFINED 1,3,4 | 1102 | 0 | 10556 |
| SOUTHWESTERN PUBLIC SERVICES | COM | 845739200 | 554 | 22300 | SH | DEFINED 1,3,4 | 22300 | 0 | |
| SOVEREIGN BANCORP INC. | COM | 845905108 | 7909 | 510932 | SH | DEFINED 1,3,4 | 471241 | 0 | 39691 |
| SPANISH BROADCASTING SYS CLA | COM | 846425882 | 3098 | 214278 | SH | DEFINED 1,3,4 | 214278 | 0 | |
| SPHERION CORPORATION. | COM | 848420105 | 298 | 26994 | SH | DEFINED 1,3,4 | 2553 | 0 | 24441 |
| SPRINT CORP. (FON GROUP) | COM | 852061100 | 15711 | 955098 | SH | DEFINED 1,3,4 | 905834 | 0 | 49264 |
| SPRINT CORP. (PCS GROUP) | COM | 852061506 | 10167 | 973857 | SH | DEFINED 1,3,4 | 967345 | 0 | 6512 |
| STANCORP FINANCIAL GROUP | COM | 852891100 | 20139 | 343202 | SH | DEFINED 1,3,4 | 338569 | 0 | 4633 |
| STANDARD PACIFIC CP | COM | 85375C101 | 487 | 14744 | SH | DEFINED 1,3,4 | 1394 | 0 | 13350 |
| STANDARD REGISTER CO., THE | COM | 853887107 | 422 | 12786 | SH | DEFINED 1,3,4 | 1209 | 0 | 11577 |
| STANLEY WORKS | COM | 854616109 | 12510 | 293811 | SH | DEFINED 1,3,4 | 293252 | 0 | 559 |
| STAPLES, INC. | COM | 855030102 | 14267 | 676810 | SH | DEFINED 1,3,4 | 673768 | 0 | 3042 |
| STARBUCKS CORP. | COM | 855244109 | 4724 | 194553 | SH | DEFINED 1,3,4 | 192036 | 0 | 2517 |
| STARWOOD HOTELS & RESORTS | COM | 85590A203 | 9297 | 262704 | SH | DEFINED 1,3,4 | 227800 | 0 | 34904 |
| STATE STREET CORP. | COM | 857477103 | 30500 | 656470 | SH | DEFINED 1,3,4 | 629561 | 0 | 26909 |
| STATEN ISLAND BANCORP, INC. | COM | 857550107 | 597 | 29213 | SH | DEFINED 1,3,4 | 2762 | 0 | 26451 |
| STATOIL ASA | COM | 85771P102 | 234 | 27600 | SH | DEFINED 1,3,4 | | 0 | 27600 |
| THE STEAK N SHAKE COMPANY | COM | 857873103 | 193 | 12910 | SH | DEFINED 1,3,4 | 1220 | 0 | 11690 |
| STEEL DYNAMICS INC. | COM | 858119100 | 377 | 21168 | SH | DEFINED 1,3,4 | 2001 | 0 | 19167 |
| STEIN MART INC. | COM | 858375108 | 216 | 19068 | SH | DEFINED 1,3,4 | 1803 | 0 | 17265 |
| STERLING BANCSHARES INC | COM | 858907108 | 283 | 19585 | SH | DEFINED 1,3,4 | 1852 | 0 | 17733 |
| STERIS CORP. | COM | 859152100 | 4115 | 194565 | SH | DEFINED 1,3,4 | 183816 | 0 | 10749 |
| STERLING BANCORP-NY | COM | 859158107 | 2290 | 66387 | SH | DEFINED 1,3,4 | 66387 | 0 | |
| STEWART ENTERPRISES, INC. | COM | 860370105 | 3989 | 663900 | SH | DEFINED 1,3,4 | 663900 | 0 | |
| STEWART INFO SVCS | COM | 860372101 | 2539 | 127889 | SH | DEFINED 1,3,4 | 120440 | 0 | 7449 |
| STILLWATER MINING CO. | COM | 86074Q102 | 355 | 20039 | SH | DEFINED 1,3,4 | 1886 | 0 | 18153 |
| STILWELL FINANCIAL INC. | COM | 860831106 | 9662 | 447296 | SH | DEFINED 1,3,4 | 445840 | 0 | 1456 |
| STONE ENERGY CORP. | COM | 861642106 | 4403 | 107009 | SH | DEFINED 1,3,4 | 95745 | 0 | 11264 |
| STORAGE TECHNOLOGY, INC. | COM | 862111200 | 17638 | 979863 | SH | DEFINED 1,3,4 | 963577 | 0 | 16286 |
| STRATOS LIGHTWAVE, INC. | COM | 863100103 | 69 | 33735 | SH | DEFINED 1,3,4 | 3190 | 0 | 30545 |
| STRIDE RITE CORP. | COM | 863314100 | 153 | 19406 | SH | DEFINED 1,3,4 | 1835 | 0 | 17571 |
| STRYKER CORP. | COM | 863667101 | 9204 | 168687 | SH | DEFINED 1,3,4 | 167391 | 0 | 1296 |
| STURM RUGER & CO INC. | COM | 864159108 | 173 | 12454 | SH | DEFINED 1,3,4 | 1177 | 0 | 11277 |
| SUN COMMUNITIES | COM | 866674104 | 518 | 12600 | SH | DEFINED 1,3,4 | 2800 | 0 | 9800 |
| SUN MICROSYSTEMS, INC. | COM | 866810104 | 28775 | 4176331 | SH | DEFINED 1,3,4 | 4085290 | 0 | 91041 |
| SUNGARD DATA SYSTEMS | COM | 867363103 | 39225 | 1394922 | SH | DEFINED 1,3,4 | 1351654 | 0 | 43268 |
| SUNOCO, INC. | COM | 86764P109 | 5590 | 157213 | SH | DEFINED 1,3,4 | 156712 | 0 | 501 |
| SUNRISE ASSISTED LIVING, INC. | COM | 86768K106 | 2956 | 101203 | SH | DEFINED 1,3,4 | 91956 | 0 | 9247 |
| SUNTRUST BANKS, INC. | COM | 867914103 | 10081 | 147597 | SH | DEFINED 1,3,4 | 145696 | 0 | 1901 |
| SUPERIOR INDUSTRIES, INC. | COM | 868168105 | 204 | 4467 | SH | DEFINED 1,3,4 | 457 | 0 | 4010 |
| SUPERVALU, INC. | COM | 868536103 | 8483 | 281088 | SH | DEFINED 1,3,4 | 280216 | 0 | 872 |
| SURMODICS, INC. | COM | 868873100 | 266 | 7827 | SH | DEFINED 1,3,4 | 739 | 0 | 7088 |
| SUSQUEHANNA BANCSHARES INC | COM | 869099101 | 436 | 18198 | SH | DEFINED 1,3,4 | 1720 | 0 | 16478 |
| SWECO CAPITAL | COM | 870695202 | 1085 | 43092 | SH | DEFINED 1,3,4 | 43092 | 0 | |
| SWIFT ENERGY CO. | COM | 870738101 | 2631 | 179377 | SH | DEFINED 1,3,4 | 167589 | 0 | 11788 |
| SWIFT TRANSPORTATIONS CO., INC | COM | 870756103 | 308 | 14697 | SH | DEFINED 1,3,4 | 1504 | 0 | 13193 |
| SYBASE, INC. | COM | 871130100 | 9654 | 721544 | SH | DEFINED 1,3,4 | 706253 | 0 | 15291 |
| SYBRON DENTAL SPECIALTIES | COM | 871142105 | 395 | 17548 | SH | DEFINED 1,3,4 | 1659 | 0 | 15889 |
| SYMANTEC CORP. | COM | 871503108 | 843 | 24536 | SH | DEFINED 1,3,4 | 2511 | 0 | 22025 |

| | | | | | | | | | |
|--------------------------------|-----|-----------|-------|---------|----|---------------|---------|---|-------|
| SYMBOL TECHNOLOGIES | COM | 871508107 | 993 | 115905 | SH | DEFINED 1,3,4 | 114397 | 0 | 1508 |
| SYMMETRICOM INC. | COM | 871543104 | 51 | 10321 | SH | DEFINED 1,3,4 | 976 | 0 | 9345 |
| SYNCOR INTL CORP/DE | COM | 87157J106 | 8334 | 268390 | SH | DEFINED 1,3,4 | 257534 | 0 | 10856 |
| SYNOVUS INC. | COM | 871607107 | 527 | 10443 | SH | DEFINED 1,3,4 | 1069 | 0 | 9374 |
| SYNOVUS FINANCIAL CORP. | COM | 87161C105 | 11550 | 433396 | SH | DEFINED 1,3,4 | 431477 | 0 | 1919 |
| SYSCO CORP. | COM | 871829107 | 50642 | 1818380 | SH | DEFINED 1,3,4 | 1730794 | 0 | 87586 |
| SYSTEMS & COMPUTER TECH CORP. | COM | 871873105 | 2068 | 144486 | SH | DEFINED 1,3,4 | 130612 | 0 | 13874 |
| TCF FINANCIAL CORP. | COM | 872275102 | 34299 | 669125 | SH | DEFINED 1,3,4 | 657264 | 0 | 11861 |
| TDS CAPTIAL II | COM | 87235R203 | 2242 | 91100 | SH | DEFINED 1,3,4 | 91100 | 0 | |
| TECO ENERGY | COM | 872375100 | 3632 | 145868 | SH | DEFINED 1,3,4 | 144950 | 0 | 918 |
| THQ INC. | COM | 872443403 | 582 | 18196 | SH | DEFINED 1,3,4 | 1720 | 0 | 16476 |
| TJX COS., INC. | COM | 872540109 | 5859 | 277830 | SH | DEFINED 1,3,4 | 274237 | 0 | 3593 |
| TRW, INC. | COM | 872649108 | 3523 | 64173 | SH | DEFINED 1,3,4 | 63343 | 0 | 830 |
| TMP WORLDWIDE, INC. | COM | 872941109 | 2824 | 104546 | SH | DEFINED 1,3,4 | 103821 | 0 | 725 |
| TXU CORP. | COM | 873168108 | 7946 | 154804 | SH | DEFINED 1,3,4 | 153058 | 0 | 1746 |
| TAIWAN SEMICONDUCTOR MFG LTD | COM | 874039100 | 2452 | 147861 | SH | DEFINED 1,3,4 | 128619 | 0 | 19242 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 6969 | 271495 | SH | DEFINED 1,3,4 | 254761 | 0 | 16734 |
| TALBOTS, INC. | COM | 874161102 | 1726 | 46400 | SH | DEFINED 1,3,4 | 46400 | 0 | |
| TARGET CORP. | COM | 87612E106 | 36183 | 872935 | SH | DEFINED 1,3,4 | 853587 | 0 | 19348 |
| TAUBMAN CENTERS | COM | 876664103 | 4042 | 271260 | SH | DEFINED 1,3,4 | 271260 | 0 | |
| TECH DATA CORP. | COM | 878237106 | 10108 | 251007 | SH | DEFINED 1,3,4 | 242473 | 0 | 8534 |
| TECHNE CORP. | COM | 878377100 | 18765 | 597415 | SH | DEFINED 1,3,4 | 580021 | 0 | 17394 |
| TECHNITROL, INC. | COM | 878555101 | 469 | 18147 | SH | DEFINED 1,3,4 | 1716 | 0 | 16431 |
| TECUMSEH PRODUCTS CO. | COM | 878895200 | 1912 | 41117 | SH | DEFINED 1,3,4 | 38256 | 0 | 2861 |
| TEKTRONIX, INC. | COM | 879131100 | 947 | 46688 | SH | DEFINED 1,3,4 | 46085 | 0 | 603 |
| TELE NORTE LESTE PARTICIPACOES | COM | 879246106 | 2847 | 224700 | SH | DEFINED 1,3,4 | 173330 | 0 | 51370 |
| TELEDYNE TECHNOLOGIES | COM | 879360105 | 297 | 14731 | SH | DEFINED 1,3,4 | 1393 | 0 | 13338 |
| TELEFLEX INC. | COM | 879369106 | 385 | 6704 | SH | DEFINED 1,3,4 | 686 | 0 | 6018 |
| TELEFONOS DE MEXICO | COM | 879403780 | 4626 | 132938 | SH | DEFINED 1,3,4 | 102175 | 0 | 30763 |
| TELEPHON & DATA | COM | 879433100 | 766 | 10101 | SH | DEFINED 1,3,4 | 1034 | 0 | 9067 |
| TELEPHONE & DATA SYSTEMS | COM | 879433878 | 1052 | 42300 | SH | DEFINED 1,3,4 | 42300 | 0 | |
| TELLABS, INC. | COM | 879664100 | 5214 | 539763 | SH | DEFINED 1,3,4 | 537063 | 0 | 2700 |
| TELLIUM, INC. | COM | 87967E107 | 4729 | 3012130 | SH | DEFINED 1,3,4 | 3002620 | 0 | 9510 |
| TEMPLE-INLAND, INC. | COM | 879868107 | 9885 | 177528 | SH | DEFINED 1,3,4 | 164780 | 0 | 12748 |
| TENET HEALTHCARE CORP. | COM | 88033G100 | 78414 | 1052536 | SH | DEFINED 1,3,4 | 1023858 | 0 | 28678 |
| TENN VALLEY AUTHORITY | COM | 880591300 | 484 | 19000 | SH | DEFINED 1,3,4 | 19000 | 0 | |
| TENN VALLEY AUTHORITY | COM | 880591409 | 350 | 13800 | SH | DEFINED 1,3,4 | 13800 | 0 | |
| TERADYNE, INC. | COM | 880770102 | 3697 | 136509 | SH | DEFINED 1,3,4 | 135318 | 0 | 1191 |
| TERAYON COMMUNICATION SYS | COM | 880775101 | 1889 | 664970 | SH | DEFINED 1,3,4 | 664970 | 0 | |
| TEREX CORP | COM | 880779103 | 2882 | 113450 | SH | DEFINED 1,3,4 | 112690 | 0 | 760 |
| TESORO PETROLEUM CORPORATION | COM | 881609101 | 676 | 95900 | SH | DEFINED 1,3,4 | 95900 | 0 | |
| TEVA PHARMACEUTICAL INDS LTD | COM | 881624209 | 17383 | 259331 | SH | DEFINED 1,3,4 | 250727 | 0 | 8604 |
| TETRA TECHNOLOGIES, INC./DE | COM | 88162F105 | 1939 | 78516 | SH | DEFINED 1,3,4 | 72616 | 0 | 5900 |
| TETRA TECH, INC. | COM | 88162G103 | 351 | 24253 | SH | DEFINED 1,3,4 | 2293 | 0 | 21960 |
| TEXAS BIOTECH CORP. | COM | 88221T104 | 4090 | 903000 | SH | DEFINED 1,3,4 | 897153 | 0 | 5847 |
| TEXAS INDUSTRIES, INC. | COM | 882491103 | 365 | 9681 | SH | DEFINED 1,3,4 | 915 | 0 | 8766 |
| TEXAS INSTRUMENTS, INC. | COM | 882508104 | 70196 | 2448422 | SH | DEFINED 1,3,4 | 2393126 | 0 | 55296 |
| TEXTRON, INC. | COM | 883203101 | 3370 | 71823 | SH | DEFINED 1,3,4 | 70893 | 0 | 930 |
| THERGENICS CORP. | COM | 883375107 | 1675 | 195889 | SH | DEFINED 1,3,4 | 183461 | 0 | 12428 |
| THERMA-WAVE, INC. | COM | 88343A108 | 138 | 13335 | SH | DEFINED 1,3,4 | 1261 | 0 | 12074 |
| THERMO ELECTRON CORP. | COM | 883556102 | 7376 | 401763 | SH | DEFINED 1,3,4 | 400593 | 0 | 1170 |
| THOMAS & BETTS CORP. | COM | 884315102 | 643 | 29477 | SH | DEFINED 1,3,4 | 29092 | 0 | 385 |
| THOMAS INDUSTRIES, INC. | COM | 884425109 | 203 | 7033 | SH | DEFINED 1,3,4 | 665 | 0 | 6368 |
| THOR INDUSTRIES, INC. | COM | 885160101 | 455 | 6541 | SH | DEFINED 1,3,4 | 618 | 0 | 5923 |
| 3COM CORP. | COM | 885535104 | 338 | 60745 | SH | DEFINED 1,3,4 | 6218 | 0 | 54527 |
| 3 DO CO. | COM | 88553W105 | 766 | 1126981 | SH | DEFINED 1,3,4 | 1119785 | 0 | 7196 |
| 3M COMPANY | COM | 88579Y101 | 47298 | 377086 | SH | DEFINED 1,3,4 | 368904 | 0 | 8182 |
| TIDEWATER INC. | COM | 886423102 | 426 | 10443 | SH | DEFINED 1,3,4 | 1069 | 0 | 9374 |
| TIFFANY & CO. | COM | 886547108 | 9743 | 259805 | SH | DEFINED 1,3,4 | 258848 | 0 | 957 |
| TIMBERLAND CO. -CL A | COM | 887100105 | 2688 | 69325 | SH | DEFINED 1,3,4 | 62885 | 0 | 6440 |
| TIME WARNER TELECOM CLA A | COM | 887319101 | 6539 | 2893565 | SH | DEFINED 1,3,4 | 2880773 | 0 | 12792 |
| TIMKEN CO. | COM | 887389104 | 621 | 27727 | SH | DEFINED 1,3,4 | 2650 | 0 | 25077 |
| TITAN CORP. | COM | 888266103 | 281 | 13087 | SH | DEFINED 1,3,4 | 1339 | 0 | 11748 |
| TOLL BROTHERS, INC. | COM | 889478103 | 2186 | 74098 | SH | DEFINED 1,3,4 | 44691 | 0 | 29407 |
| TOLLGRADE COMMUNICATIONS, INC. | COM | 889542106 | 5235 | 270829 | SH | DEFINED 1,3,4 | 265190 | 0 | 5639 |
| TOO, INC. | COM | 890333107 | 477 | 15597 | SH | DEFINED 1,3,4 | 1470 | 0 | 14127 |
| TOOTSIE INDS | COM | 890516107 | 423 | 8974 | SH | DEFINED 1,3,4 | 919 | 0 | 8055 |
| TORCHMARK CORP. | COM | 891027104 | 22037 | 546023 | SH | DEFINED 1,3,4 | 545207 | 0 | 816 |
| TORO CO. | COM | 891092108 | 11205 | 194632 | SH | DEFINED 1,3,4 | 189490 | 0 | 5142 |
| TOTAL FINA ELF SA | COM | 89151E109 | 492 | 6340 | SH | DEFINED 1,3,4 | | 0 | 6340 |
| TOWER AUTOMOTIVE INC. | COM | 891707101 | 14723 | 1145721 | SH | DEFINED 1,3,4 | 1119220 | 0 | 26501 |
| TOYS 'R' US, INC. | COM | 892335100 | 15633 | 856609 | SH | DEFINED 1,3,4 | 855217 | 0 | 1392 |
| TPG NV | COM | 892339102 | 208 | 10100 | SH | DEFINED 1,3,4 | | 0 | 10100 |
| TRANSCANADA CAPITAL | COM | 893525204 | 835 | 32600 | SH | DEFINED 1,3,4 | 32600 | 0 | |
| TRANSCANADA PIPELINE LTD. | COM | 893526723 | 1163 | 45200 | SH | DEFINED 1,3,4 | 45200 | 0 | |
| TRANSKARYOTIC THERAPIES, INC. | COM | 893735100 | 8218 | 217357 | SH | DEFINED 1,3,4 | 217357 | 0 | |
| TRANSMETA CORP | COM | 89376R109 | 2966 | 1251380 | SH | DEFINED 1,3,4 | 1243160 | 0 | 8220 |
| TRAVELERS PROPERTY CASUALTY | COM | 89420G109 | 682 | 38850 | SH | DEFINED 1,3,4 | 7160 | 0 | 31690 |
| TREDEGAR INDUSTRIES, INC. | COM | 894650100 | 3561 | 154156 | SH | DEFINED 1,3,4 | 138169 | 0 | 15987 |
| TRIAD HOSPITALS, INC. | COM | 89579K109 | 562 | 12426 | SH | DEFINED 1,3,4 | 1271 | 0 | 11155 |
| TRIARC COS, INC. -CI A | COM | 895927101 | 259 | 9430 | SH | DEFINED 1,3,4 | 892 | 0 | 8538 |
| TRIBUNE CO. | COM | 896047107 | 6502 | 152945 | SH | DEFINED 1,3,4 | 150982 | 0 | 1963 |
| TRIGON HEALTHCARE INC. | COM | 89618L100 | 639 | 6172 | SH | DEFINED 1,3,4 | 631 | 0 | 5541 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 234 | 13048 | SH | DEFINED 1,3,4 | 1231 | 0 | 11817 |
| TRIQUINT SEMICONDUCTOR INC. | COM | 89674K103 | 202 | 22469 | SH | DEFINED 1,3,4 | 2300 | 0 | 20169 |
| TRIUMPH GROUP, INC. | COM | 896818101 | 4538 | 102214 | SH | DEFINED 1,3,4 | 95591 | 0 | 6623 |
| TRUSTCO BANK CORP./NY | COM | 898349105 | 423 | 32960 | SH | DEFINED 1,3,4 | 3116 | 0 | 29844 |
| TRUSTMARK CORP | COM | 898402102 | 8214 | 323149 | SH | DEFINED 1,3,4 | 323149 | 0 | |
| TUBOS DE ACERO DE MEXICO SA | COM | 898592506 | 2034 | 214320 | SH | DEFINED 1,3,4 | 165426 | 0 | 48894 |
| TUESDAY MORNING CORP. | COM | 899035505 | 1700 | 61200 | SH | DEFINED 1,3,4 | 61200 | 0 | |
| TULARIK, INC. | COM | 899165104 | 5258 | 564762 | SH | DEFINED 1,3,4 | 561807 | 0 | 2955 |
| TUPPERWARE CORP. | COM | 899896104 | 654 | 29565 | SH | DEFINED 1,3,4 | 29180 | 0 | 385 |
| TYCO INTERNATIONAL, LTD. | COM | 902124106 | 36258 | 1651849 | SH | DEFINED 1,3,4 | 1600308 | 0 | 51541 |
| TYSON FOODS, INC. | COM | 902494103 | 901 | 61052 | SH | DEFINED 1,3,4 | 6250 | 0 | 54802 |

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|--------------------------------|-----|------------|--------|---------|----|---------------|---------|---|--------|
| UCBH HOLDINGS, INC. | COM | 90262T308 | 2894 | 73294 | SH | DEFINED 1,3,4 | 65150 | 0 | 8144 |
| UGI CORP. | COM | 902681105 | 2718 | 87689 | SH | DEFINED 1,3,4 | 76182 | 0 | 11507 |
| UICI | COM | 902737105 | 389 | 22043 | SH | DEFINED 1,3,4 | 2084 | 0 | 19959 |
| UIL HOLDINGS CORPORATION | COM | 902748102 | 367 | 6629 | SH | DEFINED 1,3,4 | 627 | 0 | 6002 |
| UMB FINANCIAL CORP. | COM | 902788108 | 5401 | 113560 | SH | DEFINED 1,3,4 | 113560 | 0 | |
| UST, INC. | COM | 902911106 | 45048 | 1175265 | SH | DEFINED 1,3,4 | 1174161 | 0 | 1104 |
| US BANCORP. | COM | 902973304 | 35878 | 1517045 | SH | DEFINED 1,3,4 | 1464553 | 0 | 52492 |
| USA INTERACTIVE | COM | 902984103 | 11584 | 407595 | SH | DEFINED 1,3,4 | 407595 | 0 | |
| URS CORP. | COM | 903236107 | 6695 | 226797 | SH | DEFINED 1,3,4 | 219147 | 0 | 7650 |
| US ONCOLOGY, INC. | COM | 90338W103 | 2459 | 284256 | SH | DEFINED 1,3,4 | 244536 | 0 | 39720 |
| ULTIMATE ELECTRONICS INC | COM | 903849107 | 3208 | 106414 | SH | DEFINED 1,3,4 | 100606 | 0 | 5808 |
| ULTRATECH STEPPER, INC. | COM | 904034105 | 167 | 10384 | SH | DEFINED 1,3,4 | 982 | 0 | 9402 |
| UNILEVER N.V. | COM | 904784709 | 30201 | 460944 | SH | DEFINED 1,3,4 | 455006 | 0 | 5938 |
| UNION PACIFIC CORP. | COM | 907818108 | 31483 | 514094 | SH | DEFINED 1,3,4 | 512457 | 0 | 1637 |
| UNION PLANTERS | COM | 908068109 | 33889 | 675475 | SH | DEFINED 1,3,4 | 674571 | 0 | 904 |
| UNISOURCE ENERGY CORP HLD CO. | COM | 909205106 | 4315 | 221757 | SH | DEFINED 1,3,4 | 207723 | 0 | 14034 |
| UNISYS CORP. | COM | 909214108 | 4291 | 375045 | SH | DEFINED 1,3,4 | 372917 | 0 | 2128 |
| UNIT CORP. | COM | 909218109 | 311 | 16653 | SH | DEFINED 1,3,4 | 1574 | 0 | 15079 |
| UNITED BUSINESS MEDIA PLC | COM | 90969M101 | 99 | 12210 | SH | DEFINED 1,3,4 | | 0 | 12210 |
| UNITED BANKSHARES, INC./WV | COM | 909907107 | 1976 | 66355 | SH | DEFINED 1,3,4 | 48296 | 0 | 18059 |
| UNITED DOMINION REALTY TRUST | COM | 910197102 | 4213 | 265830 | SH | DEFINED 1,3,4 | 132630 | 0 | 133200 |
| UNITED INDUSTRIAL CORP. | COM | 910671106 | 2114 | 83880 | SH | DEFINED 1,3,4 | 83880 | 0 | |
| UNITED MICROELECTRONICS | COM | 910873207 | 5961 | 701324 | SH | DEFINED 1,3,4 | 658608 | 0 | 42716 |
| UNITED RENTALS INC, | COM | 911363109 | 3929 | 168335 | SH | DEFINED 1,3,4 | 156334 | 0 | 12001 |
| UNITED STATES STEEL CORP. | COM | 912909108 | 1054 | 51303 | SH | DEFINED 1,3,4 | 50642 | 0 | 661 |
| UNITED STATIONERS, INC. | COM | 913004107 | 596 | 15669 | SH | DEFINED 1,3,4 | 1481 | 0 | 14188 |
| UNITED TECHNOLOGIES CORP. | COM | 913017109 | 43286 | 628520 | SH | DEFINED 1,3,4 | 615652 | 0 | 12868 |
| UNITEDHEALTH GROUP, INC. | COM | 91324P102 | 23245 | 256003 | SH | DEFINED 1,3,4 | 253950 | 0 | 2053 |
| UNITRIN INC. | COM | 913275103 | 457 | 11650 | SH | DEFINED 1,3,4 | 1192 | 0 | 10458 |
| UNIVERSAL FOREST PRODS, INC. | COM | 913543104 | 4241 | 171903 | SH | DEFINED 1,3,4 | 163611 | 0 | 8292 |
| UNIVERSAL HEALTH SERVICES, INC | COM | 913903100 | 16749 | 337539 | SH | DEFINED 1,3,4 | 328267 | 0 | 9272 |
| UNIVISION COMMUNICATIONS INC. | COM | 914906102 | 4658 | 116457 | SH | DEFINED 1,3,4 | 114977 | 0 | 1480 |
| UNOCAL CORP. | COM | 915289102 | 6338 | 172133 | SH | DEFINED 1,3,4 | 132486 | 0 | 39647 |
| UNUMPROVIDENT CORP. | COM | 91529Y106 | 4251 | 168031 | SH | DEFINED 1,3,4 | 130266 | 0 | 37765 |
| USFREIGHTWAYS CORP. | COM | 916906100 | 426 | 12214 | SH | DEFINED 1,3,4 | 1155 | 0 | 11059 |
| UTSTARCOM, INC. | COM | 918076100 | 14091 | 633300 | SH | DEFINED 1,3,4 | 632300 | 0 | 1000 |
| VF CORP. | COM | 918204108 | 8895 | 209299 | SH | DEFINED 1,3,4 | 208570 | 0 | 729 |
| VALASSIS COMMUNICATIONS, INC. | COM | 918866104 | 32397 | 793076 | SH | DEFINED 1,3,4 | 784785 | 0 | 8291 |
| VALENCE TECHNOLOGY, INC. | COM | 918914102 | 43 | 21082 | SH | DEFINED 1,3,4 | 1993 | 0 | 19089 |
| VALERO ENERGY CORP. | COM | 91913Y100 | 24156 | 611542 | SH | DEFINED 1,3,4 | 595089 | 0 | 16453 |
| VALMONT INDUSTRIES | COM | 920253101 | 213 | 11325 | SH | DEFINED 1,3,4 | 1071 | 0 | 10254 |
| VALSPAR CORP. | COM | 920355104 | 11048 | 235555 | SH | DEFINED 1,3,4 | 227875 | 0 | 7680 |
| VARCO INTERNATIONAL, INC. | COM | 922122106 | 335 | 16553 | SH | DEFINED 1,3,4 | 1694 | 0 | 14859 |
| VARIAN INC. | COM | 922206107 | 4479 | 136980 | SH | DEFINED 1,3,4 | 136980 | 0 | |
| VARIAN SEMICONDUCTOR EQUIP | COM | 922207105 | 2609 | 65573 | SH | DEFINED 1,3,4 | 51835 | 0 | 13738 |
| VARIAN MEDICAL SYSTEMS, INC. | COM | 92220P105 | 12758 | 272024 | SH | DEFINED 1,3,4 | 261504 | 0 | 10520 |
| VECTREN CORPORATION | COM | 92240G101 | 294 | 11677 | SH | DEFINED 1,3,4 | 1195 | 0 | 10482 |
| VEECO INSTRUMENTS, INC. | COM | 922417100 | 388 | 13300 | SH | DEFINED 1,3,4 | 1257 | 0 | 12043 |
| VERITAS SOFTWARE CORP. | COM | 923436109 | 28344 | 1250266 | SH | DEFINED 1,3,4 | 1202756 | 0 | 47510 |
| VERITY INC. | COM | 92343C106 | 1681 | 181562 | SH | DEFINED 1,3,4 | 166904 | 0 | 14658 |
| VERISIGN, INC. | COM | 92343E102 | 1899 | 196170 | SH | DEFINED 1,3,4 | 196170 | 0 | |
| VERITAS DGC INC. | COM | 92343P107 | 2137 | 141526 | SH | DEFINED 1,3,4 | 128554 | 0 | 12972 |
| VERIZON COMMUNICATIONS. | COM | 92343V104 | 105687 | 2457844 | SH | DEFINED 1,3,4 | 2422571 | 0 | 35273 |
| VERTEX PHARMACEUTICALS, INC. | COM | 92532F100 | 255 | 12929 | SH | DEFINED 1,3,4 | 1323 | 0 | 11606 |
| VIACOM, INC. | COM | 925524308 | 69663 | 1422860 | SH | DEFINED 1,3,4 | 1397181 | 0 | 25679 |
| VIAD CORP. | COM | 92552R109 | 18895 | 636829 | SH | DEFINED 1,3,4 | 623062 | 0 | 13767 |
| VIASAT, INC. | COM | 92552V100 | 3298 | 351550 | SH | DEFINED 1,3,4 | 340701 | 0 | 10849 |
| VIASYS HEALTHCARE, INC. | COM | 92553Q209 | 247 | 12077 | SH | DEFINED 1,3,4 | 1182 | 0 | 10895 |
| VICOR CORP. | COM | 925815102 | 197 | 19614 | SH | DEFINED 1,3,4 | 1854 | 0 | 17760 |
| VIGNETTE CORP. | COM | 926734104 | 4427 | 2108280 | SH | DEFINED 1,3,4 | 2099060 | 0 | 9220 |
| VINTAGE PETROLEUM, INC. | COM | 927460105 | 340 | 29193 | SH | DEFINED 1,3,4 | 2760 | 0 | 26433 |
| VISHAY INTRTECHNOLOGY | COM | 928298108 | 675 | 27472 | SH | DEFINED 1,3,4 | 2812 | 0 | 24660 |
| VISTEON CORP. | COM | 92839U107 | 1083 | 68778 | SH | DEFINED 1,3,4 | 67913 | 0 | 865 |
| VITAL SIGNS, INC. | COM | 928469105 | 238 | 5992 | SH | DEFINED 1,3,4 | 567 | 0 | 5425 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 2012 | 400165 | SH | DEFINED 1,3,4 | 398867 | 0 | 1298 |
| VODAFONE GROUP PLC | COM | 92857W100 | 193 | 12902 | SH | DEFINED 1,3,4 | | 0 | 12902 |
| VORNADO REALTY | COM | 929042109 | 2551 | 57400 | SH | DEFINED 1,3,4 | 13300 | 0 | 44100 |
| VOTORANTIM CELULOSE E | COM | 92906P106 | 3146 | 151626 | SH | DEFINED 1,3,4 | 118945 | 0 | 32681 |
| VULCAN MATERIALS CO. | COM | 929160109 | 2466 | 51566 | SH | DEFINED 1,3,4 | 50901 | 0 | 665 |
| WD-40 CO. | COM | 929236107 | 206 | 7283 | SH | DEFINED 1,3,4 | 688 | 0 | 6595 |
| WGL HOLDINGS, INC. | COM | 92924F106 | 223 | 8376 | SH | DEFINED 1,3,4 | 857 | 0 | 7519 |
| WMS INDUSTRIES, INC. | COM | 929297109 | 208 | 14878 | SH | DEFINED 1,3,4 | 1406 | 0 | 13472 |
| WPP GROUP PLC. | COM | 929309300 | 274 | 5294 | SH | DEFINED 1,3,4 | | 0 | 5294 |
| WPS RESOURCES CORP | COM | 92931B106 | 218 | 5313 | SH | DEFINED 1,3,4 | 544 | 0 | 4769 |
| WABASH NATIONAL CORP. | COM | 929566107 | 102 | 10648 | SH | DEFINED 1,3,4 | 1006 | 0 | 9642 |
| WACKENHUT CORRECTIONS CORP. | COM | 929798106 | 1897 | 126459 | SH | DEFINED 1,3,4 | 126459 | 0 | |
| WACHOVIA CORP | COM | 929903102 | 43591 | 1136065 | SH | DEFINED 1,3,4 | 1096645 | 0 | 39420 |
| WADDELL & REED FINANCIAL - A | COM | 930059100 | 341 | 13804 | SH | DEFINED 1,3,4 | 1413 | 0 | 12391 |
| WAL-MART STORES, INC. | COM | 9311422103 | 197521 | 3651029 | SH | DEFINED 1,3,4 | 3621651 | 0 | 29378 |
| WALGREEN CO. | COM | 931422109 | 37312 | 975230 | SH | DEFINED 1,3,4 | 953467 | 0 | 21763 |
| WALLACE COMPUTER SVCS INC. | COM | 932270101 | 3641 | 169809 | SH | DEFINED 1,3,4 | 163464 | 0 | 6345 |
| WALTER INDUSTRIES INC. | COM | 93317Q105 | 4142 | 288837 | SH | DEFINED 1,3,4 | 288837 | 0 | |
| WASHINGTON FEDERAL, INC. | COM | 938824109 | 6482 | 236467 | SH | DEFINED 1,3,4 | 209886 | 0 | 26581 |
| WASHINGTON MUTUAL, INC. | COM | 939322103 | 30795 | 792249 | SH | DEFINED 1,3,4 | 752586 | 0 | 39663 |
| WASHINGTON POST CI B | COM | 939640108 | 1010 | 1636 | SH | DEFINED 1,3,4 | 167 | 0 | 1469 |
| WASTE CONNECTIONS, INC. | COM | 941053100 | 431 | 12687 | SH | DEFINED 1,3,4 | 1200 | 0 | 11487 |
| WASTE MANAGEMENT, INC. | COM | 94106L109 | 14521 | 528997 | SH | DEFINED 1,3,4 | 524857 | 0 | 4140 |
| WATERS CORP. | COM | 941848103 | 1770 | 66387 | SH | DEFINED 1,3,4 | 65526 | 0 | 861 |
| WATSCO, INC. | COM | 942622200 | 212 | 12337 | SH | DEFINED 1,3,4 | 1166 | 0 | 11171 |
| WATSON PHARMACEUTICALS | COM | 942683103 | 2060 | 79237 | SH | DEFINED 1,3,4 | 58418 | 0 | 20819 |
| WATTS INDUSTRIES, INC. | COM | 942749102 | 229 | 12272 | SH | DEFINED 1,3,4 | 1160 | 0 | 11112 |
| WEATHERFORD INTL INC. | COM | 947074100 | 11372 | 225856 | SH | DEFINED 1,3,4 | 208086 | 0 | 17770 |
| WEBX COMMUNICATIONS, INC. | COM | 94767L109 | 2936 | 210501 | SH | DEFINED 1,3,4 | 210501 | 0 | |
| WEBMETHODS INC. | COM | 94768C108 | 1475 | 163030 | SH | DEFINED 1,3,4 | 161980 | 0 | 1050 |

| | | | | | | | | | |
|--------------------------------|-----|-----------|-------|---------|----|---------------|---------|---------|--------|
| WEBSTER FINANCIAL CORP. | COM | 947890109 | 8995 | 228408 | SH | DEFINED 1,3,4 | 220780 | 0 | 7628 |
| WEINGARTEN REALTY INVST | COM | 948741103 | 1727 | 47450 | SH | DEFINED 1,3,4 | 10650 | 0 | 36800 |
| WELLMAN INC. | COM | 949702104 | 243 | 14732 | SH | DEFINED 1,3,4 | 1393 | 0 | 13339 |
| WELLPOINT HEALTH NETWORKS 'A' | COM | 94973H108 | 34218 | 461407 | SH | DEFINED 1,3,4 | 450640 | 0 | 10767 |
| WELLS FARGO CO. | COM | 949746101 | 73675 | 1406004 | SH | DEFINED 1,3,4 | 1379461 | 0 | 26543 |
| WENDY'S INTERNATIONAL | COM | 950590109 | 2023 | 53268 | SH | DEFINED 1,3,4 | 52582 | 0 | 686 |
| WERNER ENTERPRISES | COM | 950755108 | 2541 | 137222 | SH | DEFINED 1,3,4 | 110661 | 0 | 26561 |
| WESTAMERICA BACORPORATION | COM | 957090103 | 265 | 5964 | SH | DEFINED 1,3,4 | 610 | 0 | 5354 |
| WESTERN DIGITAL CORP | COM | 958102105 | 8961 | 1948010 | SH | DEFINED 1,3,4 | 1942980 | 0 | 5030 |
| WESTERN GAS RESOURCES INC. | COM | 958259103 | 4828 | 130274 | SH | DEFINED 1,3,4 | 125216 | 0 | 5058 |
| WESTERN RESOURCES INC. | COM | 959425109 | 3646 | 215359 | SH | DEFINED 1,3,4 | 204506 | 0 | 10853 |
| WESTWOOD ONE, INC. | COM | 961815107 | 5028 | 131806 | SH | DEFINED 1,3,4 | 115194 | 0 | 16612 |
| WET SEAL, INC. | COM | 961840105 | 7272 | 312505 | SH | DEFINED 1,3,4 | 299971 | 0 | 12534 |
| WEYERHAEUSER CO. | COM | 962166104 | 15309 | 233727 | SH | DEFINED 1,3,4 | 232282 | 0 | 1445 |
| WHIRLPOOL CORP. | COM | 963320106 | 15142 | 212073 | SH | DEFINED 1,3,4 | 211634 | 0 | 439 |
| WHITNEY HOLDING CORP. | COM | 966612103 | 653 | 18339 | SH | DEFINED 1,3,4 | 1733 | 0 | 16606 |
| WHOLE FOODS MARKET, INC. | COM | 966837106 | 495 | 9671 | SH | DEFINED 1,3,4 | 993 | 0 | 8678 |
| WILLBROS GROUP, INC. | COM | 969199108 | 4769 | 274100 | SH | DEFINED 1,3,4 | 274100 | 0 | |
| WILLIAMS CO. INC., THE | COM | 969457100 | 9151 | 644417 | SH | DEFINED 1,3,4 | 641017 | 0 | 3400 |
| WILLIAMS-SONOMA, INC. | COM | 969904101 | 629 | 19662 | SH | DEFINED 1,3,4 | 2012 | 0 | 17650 |
| WILMINGTON TRUST CO. | COM | 971807102 | 352 | 5633 | SH | DEFINED 1,3,4 | 576 | 0 | 5057 |
| WIND RIVER SYSTEMS | COM | 973149107 | 90 | 13459 | SH | DEFINED 1,3,4 | 1377 | 0 | 12082 |
| WINN-DIXIE STORES, INC. | COM | 974280109 | 1383 | 71254 | SH | DEFINED 1,3,4 | 70326 | 0 | 928 |
| WINNEBAGO INDUSTRIES | COM | 974637100 | 385 | 8671 | SH | DEFINED 1,3,4 | 821 | 0 | 7850 |
| WISCONSIN ENERGY CORP. | COM | 976657106 | 529 | 20093 | SH | DEFINED 1,3,4 | 2057 | 0 | 18036 |
| WOLVERINE WORLD WIDE | COM | 978097103 | 340 | 19222 | SH | DEFINED 1,3,4 | 1817 | 0 | 17405 |
| WOODWARD COVENER CO. | COM | 980745103 | 5536 | 91769 | SH | DEFINED 1,3,4 | 87023 | 0 | 4746 |
| WORLDCOM | COM | 98157D106 | 257 | 154766 | SH | DEFINED 1,3,4 | 29976 | 0 | 124790 |
| WORTHINGTON INDUSTRIES, INC. | COM | 981811102 | 15423 | 1011339 | SH | DEFINED 1,3,4 | 1008644 | 0 | 2695 |
| WRIGHT MEDICAL GROUP, INC. | COM | 98235T107 | 2835 | 137600 | SH | DEFINED 1,3,4 | 137600 | 0 | |
| WRIGLEY (WM) JR. CO. | COM | 982526105 | 15896 | 277360 | SH | DEFINED 1,3,4 | 266777 | 0 | 10583 |
| WYETH | COM | 983024100 | 62310 | 1122707 | SH | DEFINED 1,3,4 | 1104512 | 0 | 18195 |
| XTO ENERGY, INC. | COM | 98385X106 | 3958 | 195364 | SH | DEFINED 1,3,4 | 143571 | 0 | 51793 |
| XCEL ENERGY INC. | COM | 98389B100 | 4030 | 187540 | SH | DEFINED 1,3,4 | 185115 | 0 | 2425 |
| XILINX, INC. | COM | 983919101 | 13351 | 378645 | SH | DEFINED 1,3,4 | 376434 | 0 | 2211 |
| XEROX CORP. | COM | 984121103 | 9130 | 1017819 | SH | DEFINED 1,3,4 | 1013075 | 0 | 4744 |
| YAHOO INC. | COM | 984332106 | 8796 | 549053 | SH | DEFINED 1,3,4 | 545239 | 0 | 3814 |
| YELLOW CORP. | COM | 985509108 | 7151 | 260623 | SH | DEFINED 1,3,4 | 248810 | 0 | 11813 |
| YORK INTL | COM | 986670107 | 8624 | 243270 | SH | DEFINED 1,3,4 | 237249 | 0 | 6021 |
| YORKSHIRE CAPITAL TRUST | COM | 98719V206 | 708 | 28500 | SH | DEFINED 1,3,4 | 28500 | 0 | |
| YUM! BRANDS, INC. | COM | 988498101 | 18988 | 297157 | SH | DEFINED 1,3,4 | 296198 | 0 | 959 |
| ZALE CORP. | COM | 988858106 | 11407 | 266026 | SH | DEFINED 1,3,4 | 251417 | 0 | 14609 |
| ZEBRA TECHNOLOGIES CP -CL A | COM | 989207105 | 842 | 14601 | SH | DEFINED 1,3,4 | 1381 | 0 | 13220 |
| ZENITH NATIONAL INSURANCE CO. | COM | 989390109 | 257 | 8113 | SH | DEFINED 1,3,4 | 767 | 0 | 7346 |
| ZIMMER HOLDINGS, INC. | COM | 98956P102 | 3456 | 98803 | SH | DEFINED 1,3,4 | 97524 | 0 | 1279 |
| ZIONS BANCORPORATION | COM | 989701107 | 3602 | 65416 | SH | DEFINED 1,3,4 | 64814 | 0 | 602 |
| ZOMAX, INC. /MN | COM | 989929104 | 2625 | 552668 | SH | DEFINED 1,3,4 | 549148 | 0 | 3520 |
| ACE LTD | COM | G0070K103 | 8428 | 243527 | SH | DEFINED 1,3,4 | 241818 | 0 | 1709 |
| AMDOCS LTD. | COM | G02602103 | 14478 | 778390 | SH | DEFINED 1,3,4 | 762073 | 0 | 16317 |
| ARCH CPAITAL GROUP LTD | COM | G0450A105 | 4791 | 161300 | SH | DEFINED 1,3,4 | 161300 | 0 | |
| ACCENTURE LTD. | COM | G1150G111 | 1699 | 81500 | SH | DEFINED 1,3,4 | 81500 | 0 | |
| BUNGE LIMITED | COM | G16962105 | 1691 | 77571 | SH | DEFINED 1,3,4 | 59852 | 0 | 17719 |
| COOPER INDUSTRIES, LTD. - CLAS | COM | G24182100 | 16390 | 377901 | SH | DEFINED 1,3,4 | 353344 | 0 | 24557 |
| EVEREST RE GROUP LTD. | COM | G3223R108 | 11667 | 186340 | SH | DEFINED 1,3,4 | 178404 | 0 | 7936 |
| INGERSOLL-RAND CO. | COM | G4776G101 | 13033 | 258855 | SH | DEFINED 1,3,4 | 239047 | 0 | 19808 |
| NOBLE CORP. | COM | G65422100 | 19557 | 456733 | SH | DEFINED 1,3,4 | 455865 | 0 | 868 |
| SCOTTISH ANNUITY & LIFE HOLDIN | COM | G7885T104 | 746 | 37300 | SH | DEFINED 1,3,4 | 37300 | 0 | |
| TOMMY HILFIGER CORP. | COM | G8915Z102 | 4688 | 308002 | SH | DEFINED 1,3,4 | 305972 | 0 | 2030 |
| TRANSOCEAN, INC. | COM | G90078109 | 15103 | 395682 | SH | DEFINED 1,3,4 | 393579 | 0 | 2103 |
| TRENWICK GROUP, LTD. | COM | G9032C109 | 136 | 17059 | SH | DEFINED 1,3,4 | 1613 | 0 | 15446 |
| XL CAPITAL LTD. | COM | G98255105 | 9369 | 105838 | SH | DEFINED 1,3,4 | 104966 | 0 | 872 |
| UBS AG - REG | COM | H8920M855 | 345 | 6640 | SH | DEFINED 1,3,4 | | 0 | 6640 |
| AUDIOCODES LTD | COM | M15342104 | 2070 | 603420 | SH | DEFINED 1,3,4 | 599390 | 0 | 4030 |
| CHECK POINT SOFTWARE TECH LTD | COM | M22465104 | 5241 | 322335 | SH | DEFINED 1,3,4 | 311085 | 0 | 11250 |
| PRECISE SOFTWARE SOLUTIONS | COM | M41450103 | 1405 | 110800 | SH | DEFINED 1,3,4 | 110800 | 0 | |
| RADVISION, LTD. | COM | M81869105 | 1288 | 240762 | SH | DEFINED 1,3,4 | 184623 | 0 | 56139 |
| ASM HLDG NV | COM | N07059111 | 1903 | 102620 | SH | DEFINED 1,3,4 | 102620 | 0 | |
| METRON TECHNOLOGY N.V. | COM | N5665B105 | 3649 | 410006 | SH | DEFINED 1,3,4 | 407351 | 0 | 2655 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1334 | 59250 | SH | DEFINED 1,3,4 | 12200 | 0 | 47050 |
| ASE TEST LIMITED | COM | Y02516105 | 9781 | 768320 | SH | DEFINED 1,3,4 | 739160 | 0 | 29160 |
| FLEXTRONICS INTL LTD. | COM | Y2573F102 | 14632 | 1106000 | SH | DEFINED 1,3,4 | 1066867 | 0 | 39133 |
| AOL Time Warner Incorporated | COM | 00184A105 | 2049 | 151763 | SH | DEFINED 2,4 | | 151763 | |
| Broadcom Corporation-Cl A | COM | 111320107 | 4879 | 289902 | SH | DEFINED 2,4 | | 289902 | |
| Cadence Design Systems Inc | COM | 127387108 | 3225 | 220888 | SH | DEFINED 2,4 | | 220888 | |
| Chevrontexaco Corporation | COM | 166764100 | 23041 | 268385 | SH | DEFINED 2,4 | | 268385 | |
| Cisco Systems Inc | COM | 17275R102 | 3523 | 255301 | SH | DEFINED 2,4 | | 255301 | |
| Citigroup Inc | COM | 172967101 | 58197 | 1567812 | SH | DEFINED 2,4 | | 1567812 | |
| Clear Channel Communications | COM | 184502102 | 21404 | 679489 | SH | DEFINED 2,4 | | 679489 | |
| Cochlear Ltd | COM | 189754104 | 1073 | 44534 | SH | DEFINED 2,4 | | 44534 | |
| Colgate-Palmolive | COM | 194162103 | 1000 | 20046 | SH | DEFINED 2,4 | | 20046 | |
| Wyeth | COM | 2027104 | 29801 | 817599 | SH | DEFINED 2,4 | | 817599 | |
| Conoco Inc | COM | 208251504 | 27418 | 1033455 | SH | DEFINED 2,4 | | 1033455 | |
| Canadian National Railway Comp | COM | 2210959 | 16969 | 333117 | SH | DEFINED 2,4 | | 333117 | |
| KT Corporation -SP ADR | COM | 2419875 | 5352 | 255675 | SH | DEFINED 2,4 | | 255675 | |
| Delphi Corporation | COM | 247126105 | 28443 | 2193013 | SH | DEFINED 2,4 | | 2193013 | |
| Magna International Inc - Clas | COM | 2554549 | 22709 | 350128 | SH | DEFINED 2,4 | | 350128 | |
| Laboratory Corp of America Hol | COM | 2586122 | 36026 | 914126 | SH | DEFINED 2,4 | | 914126 | |
| Dow Chemical Corp | COM | 260543103 | 16870 | 521174 | SH | DEFINED 2,4 | | 521174 | |
| Dupont (EI) De Nemours & Co. | COM | 263534109 | 222 | 5000 | SH | DEFINED 2,4 | | 5000 | |
| Duke Energy Corp | COM | 264399106 | 18272 | 679755 | SH | DEFINED 2,4 | | 679755 | |
| ISHARES MSCI Taiwan Index Fund | COM | 2671868 | 1607 | 155300 | SH | DEFINED 2,4 | | 155300 | |
| Electronic Data Systems Corpor | COM | 285661104 | 675 | 19960 | SH | DEFINED 2,4 | | 19960 | |
| Noble Corporation | COM | 2891718 | 19641 | 514435 | SH | DEFINED 2,4 | | 514435 | |
| Exxon Mobil Corporation | COM | 30231G102 | 49849 | 1278190 | SH | DEFINED 2,4 | | 1278190 | |

| | | | | | | | |
|--------------------------------|-----|-----------|-------|---------|----|-------------|---------|
| FPL Group Inc | COM | 302571104 | 50181 | 926525 | SH | DEFINED 2,4 | 926525 |
| Fannie Mae | COM | 313586109 | 20555 | 292716 | SH | DEFINED 2,4 | 292716 |
| Guidant Corporations | COM | 401698105 | 3139 | 113619 | SH | DEFINED 2,4 | 113619 |
| Hewlett Packard Company | COM | 428236103 | 4926 | 313182 | SH | DEFINED 2,4 | 313182 |
| Home Depot Inc | COM | 437076102 | 18881 | 546790 | SH | DEFINED 2,4 | 546790 |
| Honeywell International Inc | COM | 438516106 | 53133 | 1571526 | SH | DEFINED 2,4 | 1571526 |
| ICICI Bank Limited Spon ADR | COM | 45104G104 | 85 | 12499 | SH | DEFINED 2,4 | 12499 |
| Infosys Technologies Limited | COM | 456788108 | 1101 | 19829 | SH | DEFINED 2,4 | 19829 |
| Intel Corporation | COM | 458140100 | 16753 | 974554 | SH | DEFINED 2,4 | 974554 |
| International Business Machine | COM | 459200101 | 35548 | 510235 | SH | DEFINED 2,4 | 510235 |
| International Paper Co. | COM | 460146103 | 16204 | 381090 | SH | DEFINED 2,4 | 381090 |
| JP Morgan Chase & Co | COM | 46625H100 | 20884 | 676091 | SH | DEFINED 2,4 | 676091 |
| Johnson & Johnson | COM | 478160104 | 27881 | 558732 | SH | DEFINED 2,4 | 558732 |
| KPMG Consulting Inc | COM | 48265R109 | 141 | 11297 | SH | DEFINED 2,4 | 11297 |
| Kookmin Bank - Spons ADR | COM | 50049M109 | 24527 | 472948 | SH | DEFINED 2,4 | 472948 |
| Mattel Inc | COM | 577081102 | 4265 | 209679 | SH | DEFINED 2,4 | 209679 |
| Maxim Integrated Products | COM | 57772K101 | 22171 | 617238 | SH | DEFINED 2,4 | 617238 |
| McDonalds Corp | COM | 580135101 | 4099 | 144527 | SH | DEFINED 2,4 | 144527 |
| Microsoft Corp | COM | 594918104 | 68977 | 1287131 | SH | DEFINED 2,4 | 1287131 |
| Micron Technology Inc | COM | 595112103 | 707 | 33259 | SH | DEFINED 2,4 | 33259 |
| Nucor Corp | COM | 670346105 | 11924 | 188135 | SH | DEFINED 2,4 | 188135 |
| Posco Iron & Steel Co Ltd ADR | COM | 693483109 | 9531 | 335610 | SH | DEFINED 2,4 | 335610 |
| J C Penney Co Inc | COM | 708160106 | 3548 | 181926 | SH | DEFINED 2,4 | 181926 |
| Pepsico Inc | COM | 713448108 | 29254 | 645066 | SH | DEFINED 2,4 | 645066 |
| Pfizer Inc | COM | 717081103 | 78427 | 2533187 | SH | DEFINED 2,4 | 2533187 |
| Pharmacia Corporation | COM | 71713U102 | 15456 | 484522 | SH | DEFINED 2,4 | 484522 |
| Philip Morris Co. | COM | 718154107 | 33509 | 734373 | SH | DEFINED 2,4 | 734373 |
| Praxair Inc | COM | 74005P104 | 13820 | 266085 | SH | DEFINED 2,4 | 266085 |
| Proctor & Gamble Company | COM | 742718109 | 32752 | 370875 | SH | DEFINED 2,4 | 370875 |
| Rockwell Collins | COM | 774341101 | 31516 | 1317012 | SH | DEFINED 2,4 | 1317012 |
| Rouse Co | COM | 779273101 | 2816 | 89200 | SH | DEFINED 2,4 | 89200 |
| SBC Communications Inc | COM | 78387G103 | 32699 | 1088139 | SH | DEFINED 2,4 | 1088139 |
| SK Telecom Co Ltd-ADR | COM | 78440P108 | 11443 | 449612 | SH | DEFINED 2,4 | 449612 |
| Safeway Inc | COM | 786514208 | 11413 | 386482 | SH | DEFINED 2,4 | 386482 |
| Siebel Systems Inc | COM | 826170102 | 15563 | 1257136 | SH | DEFINED 2,4 | 1257136 |
| Siliconware Precision GDR | COM | 827084864 | 5029 | 1396840 | SH | DEFINED 2,4 | 698420 |
| Stanley Works | COM | 854616109 | 22872 | 539317 | SH | DEFINED 2,4 | 539317 |
| Taiwan Semiconductor ADR | COM | 874039100 | 3197 | 253357 | SH | DEFINED 2,4 | 253357 |
| Target Corporation | COM | 87612E106 | 4018 | 106235 | SH | DEFINED 2,4 | 106235 |
| Utstarcom Inc | COM | 918076100 | 1977 | 106009 | SH | DEFINED 2,4 | 106009 |
| Veritas Software Corporation | COM | 923436109 | 17790 | 1009660 | SH | DEFINED 2,4 | 1009660 |
| Viacom Inc-Class B | COM | 925524308 | 64150 | 1718452 | SH | DEFINED 2,4 | 1718452 |
| Vornado Realty Trust | COM | 929042109 | 26326 | 596416 | SH | DEFINED 2,4 | 596416 |
| Wachovia Corporation | COM | 929903102 | 44370 | 1225009 | SH | DEFINED 2,4 | 1225009 |
| Wal-Mart Stores Inc | COM | 931142103 | 61768 | 1124898 | SH | DEFINED 2,4 | 1124898 |
| Wells Fargo Company | COM | 949746101 | 49585 | 999692 | SH | DEFINED 2,4 | 999692 |
| Wipro Limited-ADR | COM | 97651M109 | 2220 | 78574 | SH | DEFINED 2,4 | 78574 |
| XL Capital Limited - Class A | COM | G98255105 | 26420 | 339890 | SH | DEFINED 2,4 | 339890 |

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