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GENERAL ELECTRIC CO
Form 13F-HR
July 30, 2004

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, 2004

Check here if Amendment []; Amendment Number:

This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

General Electric Company
3135 Easton Turnpike
Fairfield, CT 06828

13F File Number: 028-01502

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: Robert R. DeGennaro
Title: Manager - Accounting Projects
Phone: (203) 373-2535

Signature, Place, and Date of Signing:

Robert R. DeGennaro	Fairfield, CT	06828	July 30, 2004
-----	-----	-----	-----
(Signature)	(City, State)	(Zip)	(Date)

Pursuant to rule 13f-1(c), promulgated under the Securities Exchange Act of 1934, Form 13F filers may rely on the current Official List of 13(f) Securities (the "13F List"), published by the Securities and Exchange Commission, in determining whether they need to report any particular holding. Orchid BioSciences, Inc. implemented a 1-for-5 reverse stock split on the last trading day of first quarter 2004, resulting in a change to its CUSIP number on that day. The 13F List does not reflect this new CUSIP number. As such, General Electric Company is reporting its holdings in Orchid BioSciences, Inc. securities using the pre-reverse split CUSIP and the number of shares and closing price as of March 30, 2004.

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3

Form 13F Information Table Entry Total: 681

Form 13F Information Table Value Total: \$37,044,260
(thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
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01	028-05827	GE Asset Management
02	028-06513	GE Capital Equity Investments, Inc.
03	028-06519	National Broadcasting Company, Inc.

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVEST DISCRE
-----	-----	-----	-----	-----	-----	-----	-----
ACE LTD	ORD	G0070K103	16256	384492	SH		DEFIN
ARCH CAP GROUP LTD	ORD	G0450A105	4630	116109	SH		DEFIN
ARCH CAP GROUP LTD	ORD	G0450A105	23153	580560	SH		DEFIN
AXIS CAPITAL HOLDINGS	SHS	G0692U109	81061	2895020	SH		DEFIN
AXIS CAPITAL HOLDINGS	SHS	G0692U109	81061	2895020	SH		DEFIN
EVEREST RE GROUP LTD	COM	G3223R108	3457	43014	SH		SOL
EVEREST RE GROUP LTD	COM	G3223R108	13500	168000	SH		DEFIN
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	2851	112805	SH		SOL
GLOBALSANTAFE CORP	SHS	G3930E101	4521	170590	SH		DEFIN
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	3324	48660	SH		DEFIN
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	218	6244	SH		DEFIN
NABORS INDUSTRIES LTD	SHS	G6359F103	85365	1887769	SH		DEFIN
RENAISSANCE RE HLDGS LTD	COM	G7496G103	3750	69500	SH		DEFIN
GOLAR LNG LTD BERMUDA	SHS	G9456A100	406	25923	SH		SOL
WEATHERFORD INTERNATIONAL LT	COM	G95089101	9221	205000	SH		DEFIN
ALCON INC	COM SHS	H01301102	7944	101000	SH		DEFIN
SBS BROADCASTING SA	ORD	L8137F102	5817	189353	SH		DEFIN
BACKWEB TECHNOLOGIES LTD	ORD	M15633106	974	1316304	SH		DEFIN
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	522	19328	SH		DEFIN
ORBOTECH LTD	ORD	M75253100	262	12880	SH		DEFIN
ASML HLDG NV	N Y SHS	N07059111	500	29230	SH		SOL
CNH GLOBAL N V	SHS NEW	N20935206	528	25595	SH		SOL
AFLAC INC	COM	001055102	196586	4817109	SH		DEFIN

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AGCO CORP	COM	001084102	6926	340000	SH	DEFIN
AES CORP	COM	00130H105	1932	194586	SH	DEFIN
AMB PROPERTY CORP	COM	00163T109	1494	43150	SH	SOL
AT&T CORP	COM NEW	001957505	1517	103673	SH	DEFIN
AT&T WIRELESS SVCS INC	COM	00209A106	6768	472611	SH	DEFIN
ABBOTT LABS	COM	002824100	398066	9766104	SH	DEFIN
ADOBE SYS INC	COM	00724F101	3794	81600	SH	DEFIN
ADVANCED FIBRE COMMUNICATION	COM	00754A105	11076	548339	SH	DEFIN
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	130	19259	SH	SOL
ADVANCED MICRO DEVICES INC	COM	007903107	954	60000	SH	DEFIN
AEGON N V	ORD AMER REG	007924103	473	39065	SH	SOL
AFFILIATED COMPUTER SERVICES	CL A	008190100	15086	284955	SH	DEFIN
AFFILIATED MANAGERS GROUP	COM	008252108	3510	69677	SH	SOL
AFFILIATED MANAGERS GROUP	COM	008252108	5667	112500	SH	DEFIN
AFTERMARKET TECHNOLOGY CORP	COM	008318107	23053	1397165	SH	DEFIN
AGILENT TECHNOLOGIES INC	COM	00846U101	5832	199189	SH	DEFIN
AIR PRODS & CHEMS INC	COM	009158106	5046	96203	SH	DEFIN
ALCAN INC	COM	013716105	558	13476	SH	SOL
ALCAN INC	COM	013716105	1242	30000	SH	DEFIN
ALCOA INC	COM	013817101	80918	2449826	SH	DEFIN
ALLEGHANY CORP DEL	COM	017175100	15828	55149	SH	DEFIN
ALLETE INC	COM	018522102	6660	200000	SH	DEFIN
ALLIED DOMEQ PLC	SPON ADR NEW	019121201	477	13749	SH	SOL
ALLSTATE CORP	COM	020002101	4753	102112	SH	SOL
ALLSTATE CORP	COM	020002101	198249	4258844	SH	DEFIN
ALLTEL CORP	COM	020039103	1012	20000	SH	DEFIN
ALTRIA GROUP INC	COM	02209S103	1438	28731	SH	SOL
ALTRIA GROUP INC	COM	02209S103	42127	841692	SH	DEFIN
AMBASSADORS GROUP INC	COM	023177108	4702	200000	SH	DEFIN
AMBASSADORS INTL INC	COM	023178106	2558	200000	SH	DEFIN
AMEREN CORP	COM	023608102	1476	34349	SH	SOL
AMEREN CORP	COM	023608102	6916	160983	SH	DEFIN
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	839	23074	SH	SOL
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	72350	1989275	SH	DEFIN
AMERICAN ELEC PWR INC	COM	025537101	17819	556841	SH	DEFIN
AMERICAN EXPRESS CO	COM	025816109	258608	5033242	SH	DEFIN
AMERICAN INTL GROUP INC	COM	026874107	5688	79798	SH	SOL
AMERICAN INTL GROUP INC	COM	026874107	977044	13707124	SH	DEFIN
AMERISOURCEBERGEN CORP	COM	03073E105	15304	256000	SH	DEFIN
AMGEN INC	COM	031162100	142041	2602921	SH	DEFIN
AMKOR TECHNOLOGY INC	COM	031652100	3742	457450	SH	DEFIN
AMYLIN PHARMACEUTICALS INC	COM	032346108	2166	95000	SH	DEFIN
AMVESCAP PLC	SPONSORED ADR	03235E100	511	36756	SH	SOL
ANALOG DEVICES INC	COM	032654105	244973	5203330	SH	DEFIN
ANHEUSER BUSCH COS INC	COM	035229103	172525	3194902	SH	DEFIN
ANSYS INC	COM	03662Q105	3253	69210	SH	SOL
ANTEON INTL CORP	COM	03674E108	2750	84306	SH	SOL
ANTHRACITE CAP INC	COM	037023108	216	18040	SH	SOL
APARTMENT INVT & MGMT CO	CL A	03748R101	7783	250000	SH	DEFIN
APPLIED MATLS INC	COM	038222105	120449	6139108	SH	DEFIN
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	54875	1680176	SH	DEFIN
ARCH COAL INC	COM	039380100	1830	50000	SH	DEFIN
ARCHSTONE SMITH TR	COM	039583109	1678	57219	SH	SOL
ARGONAUT TECHNOLOGIES INC	COM	040175101	105	78455	SH	SOL
ARROW ELECTRS INC	COM	042735100	5047	188194	SH	DEFIN
ASTORIA FINL CORP	COM	046265104	4573	125000	SH	DEFIN
ASTRAZENECA PLC	SPONSORED ADR	046353108	455	9977	SH	SOL
AUTOMATIC DATA PROCESSING IN	COM	053015103	4635	110674	SH	SOL
AUTOMATIC DATA PROCESSING IN	COM	053015103	139831	3338847	SH	DEFIN
AVALONBAY CMNTYS INC	COM	053484101	2823	49949	SH	SOL
AVAYA INC	COM	053499109	6243	395394	SH	DEFIN
AVENTIS	SPONSORED ADR	053561106	477	6275	SH	SOL

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AVERY DENNISON CORP	COM	053611109	18253	285160	SH	DEFIN
AVON PRODS INC	COM	054303102	15294	331472	SH	DEFIN
AXA	SPONSORED ADR	054536107	5605	253145	SH	SOL
BJ SVCS CO	COM	055482103	5565	121409	SH	DEFIN
BP PLC	SPONSORED ADR	055622104	3750	70000	SH	DEFIN
BMC SOFTWARE INC	COM	055921100	65096	3518721	SH	DEFIN
BAKER HUGHES INC	COM	057224107	40872	1085577	SH	DEFIN
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	602	12910	SH	SOL
BANK OF AMERICA CORPORATION	COM	060505104	7456	88115	SH	SOL
BANK OF AMERICA CORPORATION	COM	060505104	655271	7743688	SH	DEFIN
BANK ONE CORP	COM	06423A103	83808	1643297	SH	DEFIN
BANKNORTH GROUP INC NEW	COM	06646R107	22225	684268	SH	DEFIN
BARRICK GOLD CORP	COM	067901108	48472	2454285	SH	DEFIN
BARR PHARMACEUTICALS INC	COM	068306109	11170	331441	SH	DEFIN
BEAR STEARNS COS INC	COM	073902108	4646	55101	SH	SOL
BED BATH & BEYOND INC	COM	075896100	4408	114633	SH	SOL
BED BATH & BEYOND INC	COM	075896100	18049	469409	SH	DEFIN
BELLSOUTH CORP	COM	079860102	4135	157705	SH	SOL
BELLSOUTH CORP	COM	079860102	13686	521975	SH	DEFIN
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	114787	38845	SH	DEFIN
BEST BUY INC	COM	086516101	2586	50967	SH	DEFIN
BHP BILLITON LTD	SPONSORED ADR	088606108	4773	272426	SH	SOL
BIOGEN IDEC INC	COM	09062X103	14888	235381	SH	DEFIN
BLACK & DECKER CORP	COM	091797100	1637	26356	SH	DEFIN
BLACKROCK INC	CL A	09247X101	32257	505356	SH	DEFIN
BOEING CO	COM	097023105	6406	125393	SH	DEFIN
BOSTON PROPERTIES INC	COM	101121101	3110	62092	SH	SOL
BOSTON PROPERTIES INC	COM	101121101	3756	75000	SH	DEFIN
BOSTON SCIENTIFIC CORP	COM	101137107	13736	320929	SH	DEFIN
BOWATER INC	COM	102183100	4991	120000	SH	DEFIN
BRINKER INTL INC	COM	109641100	3168	92850	SH	DEFIN
BRISTOL MYERS SQUIBB CO	COM	110122108	1345	54890	SH	SOL
BROOKFIELD PPTYS CORP	COM	112900105	1875	65234	SH	SOL
BURLINGTON NORTHN SANTA FE C	COM	12189T104	138610	3952371	SH	DEFIN
BURLINGTON RES INC	COM	122014103	270840	7485891	SH	DEFIN
C D W CORP	COM	12512N105	8288	129989	SH	DEFIN
CVS CORP	COM	126650100	4544	108150	SH	DEFIN
CABOT CORP	COM	127055101	6854	168397	SH	DEFIN
CADBURY SCHWEPPE'S PLC	ADR	127209302	500	14248	SH	SOL
CADENCE DESIGN SYSTEM INC	COM	127387108	182	12463	SH	SOL
CAMDEN PPTY TR	SH BEN INT	133131102	1673	36523	SH	SOL
CANON INC	ADR	138006309	5359	100356	SH	SOL
CAPITAL ONE FINL CORP	COM	14040H105	16794	245599	SH	DEFIN
CAPSTONE TURBINE CORP	COM	14067D102	76	35190	SH	SOL
CARDINAL HEALTH INC	COM	14149Y108	5180	73943	SH	SOL
CARDINAL HEALTH INC	COM	14149Y108	560370	7999571	SH	DEFIN
CAREMARK RX INC	COM	141705103	13342	405051	SH	DEFIN
CARNIVAL CORP	PAIRED CTF	143658300	406909	8657630	SH	DEFIN
CATALINA MARKETING CORP	COM	148867104	20508	1121252	SH	DEFIN
CATALYTICA ENERGY SYS INC	COM	148884109	520	183120	SH	DEFIN
CATELLUS DEV CORP NEW	COM	149113102	3133	127101	SH	SOL
CATERPILLAR INC DEL	COM	149123101	32125	404395	SH	DEFIN
CEMEX S A	SPON ADR 5 ORD	151290889	700	24054	SH	SOL
CENDANT CORP	COM	151313103	9767	398961	SH	DEFIN
CENTEX CORP	COM	152312104	1584	34619	SH	DEFIN
CERTEGY INC	COM	156880106	226927	5848623	SH	DEFIN
CHEESECAKE FACTORY INC	COM	163072101	3236	81316	SH	DEFIN
CHELSEA PPTY GROUP INC	COM	163421100	1744	26734	SH	SOL
CHEVRONTEXACO CORP	COM	166764100	7602	80781	SH	SOL
CHEVRONTEXACO CORP	COM	166764100	43733	464698	SH	DEFIN
CHOICEPOINT INC	COM	170388102	5023	110000	SH	DEFIN
CHUBB CORP	COM	171232101	44054	646139	SH	DEFIN

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CINERGY CORP	COM	172474108	4750	125000	SH	DEFIN
CISCO SYS INC	COM	17275R102	6269	264495	SH	SOL
CISCO SYS INC	COM	17275R102	554067	23378338	SH	DEFIN
CITIGROUP INC	COM	172967101	5239	112664	SH	SOL
CITIGROUP INC	COM	172967101	1164909	25051802	SH	DEFIN
CITY NATL CORP	COM	178566105	10381	158000	SH	DEFIN
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9707	262712	SH	DEFIN
CLOROX CO DEL	COM	189054109	280004	5206467	SH	DEFIN
COCA COLA CO	COM	191216100	33100	655702	SH	DEFIN
COLGATE PALMOLIVE CO	COM	194162103	337046	5766398	SH	DEFIN
COMCAST CORP NEW	CL A	20030N101	33241	1182961	SH	DEFIN
COMCAST CORP NEW	CL A SPL	20030N200	497372	18014203	SH	DEFIN
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	592	48692	SH	DEFIN
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	49586	1268172	SH	DEFIN
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	101194	2128153	SH	DEFIN
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	61	18692	SH	DEFIN
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	681	33934	SH	DEFIN
COMPUTER SCIENCES CORP	COM	205363104	6805	146570	SH	DEFIN
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	10315	517284	SH	DEFIN
CONEXANT SYSTEMS INC	COM	207142100	114	26299	SH	DEFIN
CONEXANT SYSTEMS INC	COM	207142100	2	524	SH	DEFIN
CONOCOPHILLIPS	COM	20825C104	4994	65455	SH	SOL
CONOCOPHILLIPS	COM	20825C104	277722	3640343	SH	DEFIN
CONSOLIDATED EDISON INC	COM	209115104	3977	100025	SH	DEFIN
CONSTELLATION ENERGY GROUP I	COM	210371100	3665	96692	SH	DEFIN
CONTINENTAL AIRLS INC	CL B	210795308	151	13314	SH	SOL
CORINTHIAN COLLEGES INC	COM	218868107	26549	1073126	SH	DEFIN
CORIXA CORP	COM	21887F100	2701	578463	SH	SOL
CORNING INC	COM	219350105	7078	541979	SH	DEFIN
CORPORATE EXECUTIVE BRD CO	COM	21988R102	4392	76000	SH	DEFIN
CORVIS CORP	COM	221009103	740	524683	SH	SOL
CORVIS CORP	COM	221009103	10	7315	SH	DEFIN
COSTCO WHSL CORP NEW	COM	22160K105	20266	492133	SH	DEFIN
COVENTRY HEALTH CARE INC	COM	222862104	3943	80643	SH	SOL
COX COMMUNICATIONS INC NEW	CL A	224044107	5419	195000	SH	DEFIN
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	3576	99869	SH	SOL
CREE INC	COM	225447101	23150	1000000	SH	DEFIN
CULLEN FROST BANKERS INC	COM	229899109	1566	35000	SH	DEFIN
CUMULUS MEDIA INC	CL A	231082108	4473	266109	SH	SOL
CYTYC CORP	COM	232946103	53	2092	SH	SOL
CYTYC CORP	COM	232946103	305	12041	SH	DEFIN
DST SYS INC DEL	COM	233326107	4761	99000	SH	DEFIN
DTE ENERGY CO	COM	233331107	12058	297432	SH	DEFIN
DANAHER CORP DEL	COM	235851102	5340	102992	SH	SOL
DANAHER CORP DEL	COM	235851102	91331	1761454	SH	DEFIN
DARDEN RESTAURANTS INC	COM	237194105	1848	89947	SH	DEFIN
DEERE & CO	COM	244199105	234700	3346160	SH	DEFIN
DELL INC	COM	24702R101	4821	134602	SH	SOL
DELL INC	COM	24702R101	485042	13541099	SH	DEFIN
DELPHI CORP	COM	247126105	4272	400000	SH	DEFIN
DELUXE CORP	COM	248019101	1610	37005	SH	SOL
DENTSPLY INTL INC NEW	COM	249030107	142845	2741754	SH	DEFIN
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	426	24065	SH	SOL
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1503	42491	SH	SOL
DEVON ENERGY CORP NEW	COM	25179M103	68794	1042328	SH	DEFIN
DIGIGRAD CORP	COM	253827109	8412	838725	SH	DEFIN
DIGITAL GENERATION SYS INC	COM	253921100	1382	933520	SH	SOL
DISNEY WALT CO	COM DISNEY	254687106	13255	520026	SH	DEFIN
DR REDDYS LABS LTD	ADR	256135203	9089	522949	SH	DEFIN
DOMINION RES INC VA NEW	COM	25746U109	213585	3385938	SH	DEFIN
DONNELLEY R R & SONS CO	COM	257867101	1680	50889	SH	SOL
DORAL FINL CORP	COM	25811P100	4135	119859	SH	SOL

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DOVER CORP	COM	260003108	393062	9336387	SH	DEFIN
DOW CHEM CO	COM	260543103	32525	799146	SH	DEFIN
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	387	4900	SH	DEFIN
DSL NET INC	COM	262506108	76	243842	SH	DEFIN
DU PONT E I DE NEMOURS & CO	COM	263534109	27504	619183	SH	DEFIN
DUKE ENERGY CORP	COM	264399106	7639	376483	SH	DEFIN
ECI TELECOM LTD	ORD	268258100	633	92738	SH	DEFIN
E M C CORP MASS	COM	268648102	49480	4340336	SH	DEFIN
ENSCO INTL INC	COM	26874Q100	6198	213000	SH	DEFIN
ENI S P A	SPONSORED ADR	26874R108	2559	25503	SH	SOL
E ON AG	SPONSORED ADR	268780103	3004	41439	SH	SOL
EASTMAN CHEM CO	COM	277432100	1740	37632	SH	SOL
EASYLINK SVCS CORP	CL A NEW	27784T200	452	277123	SH	SOL
EATON CORP	COM	278058102	65760	1015756	SH	DEFIN
EBAY INC	COM	278642103	6258	68062	SH	SOL
EBAY INC	COM	278642103	72557	789090	SH	DEFIN
ECOLAB INC	COM	278865100	1933	60977	SH	DEFIN
EDWARDS AG INC	COM	281760108	3743	110000	SH	DEFIN
ELECTRONIC ARTS INC	COM	285512109	1980	36290	SH	DEFIN
ELECTRONIC DATA SYS NEW	COM	285661104	3889	203059	SH	SOL
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	128233	4485242	SH	DEFIN
EMCORE CORP	COM	290846104	750	230020	SH	DEFIN
EMERSON ELEC CO	COM	291011104	43334	681881	SH	DEFIN
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	196	15800	SH	DEFIN
ENCANA CORP	COM	292505104	92141	2134860	SH	DEFIN
ENERSIS S A	SPONSORED ADR	29274F104	4320	724904	SH	DEFIN
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	2798	75000	SH	DEFIN
ENTERGY CORP NEW	COM	29364G103	85345	1523748	SH	DEFIN
EQUIFAX INC	COM	294429105	48652	1965744	SH	DEFIN
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2488	83696	SH	SOL
EQUITY RESIDENTIAL	SH BEN INT	29476L107	5946	200000	SH	DEFIN
EXELON CORP	COM	30161N101	115185	3460062	SH	DEFIN
EXXON MOBIL CORP	COM	30231G102	903157	20336790	SH	DEFIN
FPL GROUP INC	COM	302571104	4442	69456	SH	SOL
FPL GROUP INC	COM	302571104	6819	106629	SH	DEFIN
FAMILY DLR STORES INC	COM	307000109	21741	714694	SH	DEFIN
FEDERAL HOME LN MTG CORP	COM	313400301	95449	1507883	SH	DEFIN
FEDERAL NATL MTG ASSN	COM	313586109	755316	10584592	SH	DEFIN
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1534	36890	SH	SOL
FEDERATED DEPT STORES INC DE	COM	31410H101	4502	91691	SH	SOL
FEDERATED DEPT STORES INC DE	COM	31410H101	22841	465194	SH	DEFIN
FEDEX CORP	COM	31428X106	2015	24662	SH	DEFIN
FIRST DATA CORP	COM	319963104	856140	19230462	SH	DEFIN
FISERV INC	COM	337738108	11790	303170	SH	DEFIN
FIRSTENERGY CORP	COM	337932107	12834	343073	SH	DEFIN
FORD MTR CO DEL	COM PAR \$0.01	345370860	4035	257829	SH	DEFIN
FOREST LABS INC	COM	345838106	13262	234183	SH	DEFIN
FOREST OIL CORP	COM PAR \$0.01	346091705	3569	130632	SH	SOL
FORTUNE BRANDS INC	COM	349631101	3511	46552	SH	DEFIN
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	92075	2777512	SH	DEFIN
GANNETT INC	COM	364730101	18942	223241	SH	DEFIN
GAP INC DEL	COM	364760108	3439	141796	SH	DEFIN
GENAISSANCE PHARMACEUTICALS	COM	36867W105	86	20463	SH	SOL
GENERAL DYNAMICS CORP	COM	369550108	1708	17196	SH	SOL
GENERAL DYNAMICS CORP	COM	369550108	128113	1290160	SH	DEFIN
GENERAL ELEC CO	COM	369604103	3085671	95236760	SH	DEFIN
GENERAL MLS INC	COM	370334104	22918	482176	SH	DEFIN
GENERAL MTRS CORP	COM	370442105	5917	127009	SH	SOL
GENERAL MTRS CORP	COM	370442105	8621	185034	SH	DEFIN
GENZYME CORP	COM GENL DIV	372917104	1179	24918	SH	DEFIN
GETTY IMAGES INC	COM	374276103	5040	84000	SH	DEFIN
GILEAD SCIENCES INC	COM	375558103	9385	140080	SH	DEFIN

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GILLETTE CO	COM	375766102	67158	1583925	SH	DEFIN
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	2195	52939	SH	SOL
GLOBAL POWER EQUIPMENT INC	COM	37941P108	4046	504535	SH	SOL
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	345	32821	SH	DEFIN
GOLDMAN SACHS GROUP INC	COM	38141G104	5336	56666	SH	SOL
GOLDMAN SACHS GROUP INC	COM	38141G104	21071	223782	SH	DEFIN
GOODRICH CORP	COM	382388106	1730	53526	SH	SOL
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	52208	1153248	SH	DEFIN
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	6471	349785	SH	DEFIN
GUIDANT CORP	COM	401698105	9215	164906	SH	DEFIN
HCA INC	COM	404119109	53715	1291546	SH	DEFIN
HSBC HLDGS PLC	SPON ADR NEW	404280406	535	7148	SH	SOL
HALLIBURTON CO	COM	406216101	11256	371978	SH	DEFIN
HARLEY DAVIDSON INC	COM	412822108	5720	92347	SH	SOL
HARLEY DAVIDSON INC	COM	412822108	124145	2004283	SH	DEFIN
HARRIS CORP DEL	COM	413875105	8323	164000	SH	DEFIN
HARSCO CORP	COM	415864107	5935	126284	SH	DEFIN
HARTFORD FINL SVCS GROUP INC	COM	416515104	116550	1695524	SH	DEFIN
HAYES LEMMERZ INTL INC	COM NEW	420781304	11711	775576	SH	SOL
HEINZ H J CO	COM	423074103	9373	239104	SH	DEFIN
HERSHEY FOODS CORP	COM	427866108	7426	160501	SH	DEFIN
HEWLETT PACKARD CO	COM	428236103	4522	214314	SH	SOL
HEWLETT PACKARD CO	COM	428236103	61361	2908110	SH	DEFIN
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	5312	812297	SH	SOL
HILTON HOTELS CORP	COM	432848109	2218	118867	SH	SOL
HILTON HOTELS CORP	COM	432848109	58864	3154554	SH	DEFIN
HOME DEPOT INC	COM	437076102	4638	131753	SH	SOL
HOME DEPOT INC	COM	437076102	425413	12085603	SH	DEFIN
HOME PRODS INTL INC	COM	437305105	48	33945	SH	SOL
HONDA MOTOR LTD	AMERN SHS	438128308	4970	204339	SH	SOL
HONEYWELL INTL INC	COM	438516106	48124	1313797	SH	DEFIN
HOST MARRIOTT CORP NEW	COM	44107P104	2025	163845	SH	SOL
HUANENG PWR INTL INC	SPON ADR N	443304100	543	15009	SH	SOL
HUANENG PWR INTL INC	SPON ADR N	443304100	6555	181080	SH	DEFIN
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	16884	738600	SH	DEFIN
HUTCHINSON TECHNOLOGY INC	COM	448407106	2265	92114	SH	SOL
IMS HEALTH INC	COM	449934108	9610	410000	SH	DEFIN
ICICI BK LTD	ADR	45104G104	525	43378	SH	SOL
ILEX ONCOLOGY INC	COM	451923106	3266	130673	SH	DEFIN
ILLINOIS TOOL WKS INC	COM	452308109	8684	90565	SH	DEFIN
INDYMAC BANCORP INC	COM	456607100	3672	116217	SH	SOL
ING GROUP N V	SPONSORED ADR	456837103	555	23410	SH	SOL
INTEL CORP	COM	458140100	4183	151573	SH	SOL
INTEL CORP	COM	458140100	576003	20869670	SH	DEFIN
INTERACTIVECORP	COM	45840Q101	123926	4111675	SH	DEFIN
INTERNAP NETWORK SVCS CORP	COM	45885A102	50	41244	SH	DEFIN
INTERNATIONAL BUSINESS MACHS	COM	459200101	4443	50408	SH	SOL
INTERNATIONAL BUSINESS MACHS	COM	459200101	347652	3943867	SH	DEFIN
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4163	107850	SH	DEFIN
INTL PAPER CO	COM	460146103	4642	103851	SH	SOL
INTL PAPER CO	COM	460146103	8619	192827	SH	DEFIN
INTERNATIONAL STL GROUP INC	COM	460377104	17341	582892	SH	SOL
INTERPUBLIC GROUP COS INC	COM	460690100	2908	211821	SH	DEFIN
INTERSIL CORP	CL A	46069S109	3899	180000	SH	DEFIN
INTUIT	COM	461202103	244258	6331215	SH	DEFIN
INVISION TECHNOLOGIES INC	COM	461851107	4332	86814	SH	SOL
IRELAND BK	SPONSORED ADR	46267Q103	2619	48637	SH	SOL
ISHARES TR	S&P 500 INDEX	464287200	321	2798	SH	DEFIN
ISHARES TR	MSCI EMERG MKT	464287234	774	4788	SH	SOL
ISHARES TR	7-10 YR TRS BD	464287440	3268	39355	SH	SOL
IVAX CORP	COM	465823102	3203	133501	SH	DEFIN
IXYS CORP	COM	46600W106	183	23284	SH	DEFIN

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J P MORGAN CHASE & CO	COM	46625H100	5651	145762	SH	SOL
J P MORGAN CHASE & CO	COM	46625H100	115687	2983942	SH	DEFIN
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	263	9446	SH	SOL
JACOBS ENGR GROUP INC DEL	COM	469814107	2954	75000	SH	DEFIN
JOHNSON & JOHNSON	COM	478160104	5107	91692	SH	SOL
JOHNSON & JOHNSON	COM	478160104	715182	12839884	SH	DEFIN
JOHNSON CTLS INC	COM	478366107	4294	80437	SH	SOL
JONES APPAREL GROUP INC	COM	480074103	12239	310000	SH	DEFIN
KLA-TENCOR CORP	COM	482480100	7801	157973	SH	DEFIN
KB HOME	COM	48666K109	1009	14706	SH	DEFIN
KELLOGG CO	COM	487836108	33114	791243	SH	DEFIN
KERR MCGEE CORP	COM	492386107	1672	31104	SH	SOL
KEYCORP NEW	COM	493267108	1196	40000	SH	DEFIN
KEYSPAN CORP	COM	49337W100	3045	82975	SH	DEFIN
KIMBERLY CLARK CORP	COM	494368103	218207	3312193	SH	DEFIN
KIMCO REALTY CORP	COM	49446R109	1499	32950	SH	DEFIN
KINDER MORGAN INC KANS	COM	49455P101	3287	55435	SH	DEFIN
KINETIC CONCEPTS INC	COM NEW	49460W208	2495	50000	SH	DEFIN
KOHL'S CORP	COM	500255104	6406	151516	SH	DEFIN
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	3279	120542	SH	SOL
KOOKMIN BK NEW	SPONSORED ADR	50049M109	837	26669	SH	SOL
KOOKMIN BK NEW	SPONSORED ADR	50049M109	4262	135823	SH	DEFIN
KROGER CO	COM	501044101	17377	954775	SH	DEFIN
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	12836	192149	SH	DEFIN
LAUDER ESTEE COS INC	CL A	518439104	4707	96500	SH	DEFIN
LEAR CORP	COM	521865105	6253	106000	SH	DEFIN
LEAPFROG ENTERPRISES INC	CL A	52186N106	1989	100000	SH	DEFIN
LEGGETT & PLATT INC	COM	524660107	1602	59976	SH	DEFIN
LEGG MASON INC	COM	524901105	11285	124000	SH	DEFIN
LEHMAN BROS HLDGS INC	COM	524908100	6487	86204	SH	DEFIN
LEXMARK INTL NEW	CL A	529771107	5673	58771	SH	DEFIN
LIBERTY MEDIA CORP NEW	COM SER A	530718105	540964	60174016	SH	DEFIN
LIBERTY PPTY TR	SH BEN INT	531172104	2081	51746	SH	SOL
LILLY ELI & CO	COM	532457108	22235	318045	SH	DEFIN
LIMITED BRANDS INC	COM	532716107	1199	64126	SH	DEFIN
LINCARE HLDGS INC	COM	532791100	229701	6990305	SH	DEFIN
LINCOLN NATL CORP IND	COM	534187109	28856	610711	SH	DEFIN
LINEAR TECHNOLOGY CORP	COM	535678106	5508	139543	SH	DEFIN
LOCKHEED MARTIN CORP	COM	539830109	125961	2418613	SH	DEFIN
LOWES COS INC	COM	548661107	4490	85447	SH	SOL
LOWES COS INC	COM	548661107	170005	3235110	SH	DEFIN
LUBRIZOL CORP	COM	549271104	3662	100000	SH	DEFIN
M & T BK CORP	COM	55261F104	10600	121415	SH	DEFIN
MBIA INC	COM	55262C100	5712	100000	SH	DEFIN
MBNA CORP	COM	55262L100	4695	182036	SH	SOL
MBNA CORP	COM	55262L100	50511	1958536	SH	DEFIN
MACERICH CO	COM	554382101	1687	35247	SH	SOL
MACROVISION CORP	COM	555904101	3179	126999	SH	DEFIN
MAGUIRE PPTYS INC	COM	559775101	8557	345448	SH	DEFIN
MANHATTAN ASSOCS INC	COM	562750109	5496	177981	SH	DEFIN
MANITOWOC INC	COM	563571108	6878	203187	SH	SOL
MANOR CARE INC NEW	COM	564055101	10418	318777	SH	DEFIN
MARKETWATCH COM INC	COM	570619106	4788	409194	SH	DEFIN
MARSH & MCLENNAN COS INC	COM	571748102	189678	4179772	SH	DEFIN
MARRIOTT INTL INC NEW	CL A	571903202	6340	127096	SH	DEFIN
MARTIN MARIETTA MATLS INC	COM	573284106	9433	212800	SH	DEFIN
MASCO CORP	COM	574599106	3080	98792	SH	DEFIN
MATTEL INC	COM	577081102	2745	150400	SH	DEFIN
MAY DEPT STORES CO	COM	577778103	230	8382	SH	SOL
MAYTAG CORP	COM	578592107	606	24712	SH	DEFIN
MCDONALDS CORP	COM	580135101	7947	305651	SH	DEFIN
MCGRAW HILL COS INC	COM	580645109	3661	47818	SH	DEFIN

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MEADWESTVACO CORP	COM	583334107	19999	680455	SH	DEFIN
MEDAREX INC	COM	583916101	3261	447268	SH	SOL
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	3568	95141	SH	DEFIN
MEDIA SVCS GROUP INC	COM	584459101	1489	192410	SH	DEFIN
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	7057	1095794	SH	DEFIN
MEDIFAST INC	COM	58470H101	159	30000	SH	SOL
MEDTRONIC INC	COM	585055106	4648	95401	SH	SOL
MEDTRONIC INC	COM	585055106	124342	2552178	SH	DEFIN
MELLON FINL CORP	COM	58551A108	187785	6402475	SH	DEFIN
MERCK & CO INC	COM	589331107	83921	1766758	SH	DEFIN
MERRILL LYNCH & CO INC	COM	590188108	39508	731908	SH	DEFIN
METHANEX CORP	COM	59151K108	4927	371565	SH	SOL
METLIFE INC	COM	59156R108	11228	313188	SH	DEFIN
METTLER TOLEDO INTERNATIONAL	COM	592688105	19969	406367	SH	DEFIN
MICHAELS STORES INC	COM	594087108	12210	222000	SH	DEFIN
MICROSOFT CORP	COM	594918104	4866	170364	SH	SOL
MICROSOFT CORP	COM	594918104	1039154	36384955	SH	DEFIN
MICROCHIP TECHNOLOGY INC	COM	595017104	5173	164000	SH	DEFIN
MILLENNIUM PHARMACEUTICALS I	COM	599902103	690	50000	SH	DEFIN
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	4378	35882	SH	DEFIN
MOLEX INC	CL A	608554200	341789	12528924	SH	DEFIN
MONSANTO CO NEW	COM	61166W101	10411	270428	SH	DEFIN
MORGAN STANLEY	COM NEW	617446448	141382	2679204	SH	DEFIN
MOTOROLA INC	COM	620076109	14762	808875	SH	DEFIN
MURPHY OIL CORP	COM	626717102	2211	30000	SH	DEFIN
NATIONAL COMMERCE FINL CORP	COM	63545P104	8450	260000	SH	DEFIN
NATIONAL SEMICONDUCTOR CORP	COM	637640103	13371	608056	SH	DEFIN
NATIONWIDE FINL SVCS INC	CL A	638612101	5642	150000	SH	DEFIN
NAVIGANT INTL INC	COM	63935R108	11742	660033	SH	DEFIN
NEIGHBORCARE INC	COM	64015Y104	35844	1144092	SH	SOL
NEIMAN MARCUS GROUP INC	CL A	640204202	7682	138050	SH	DEFIN
NETFLIX COM INC	COM	64110L106	251	6966	SH	SOL
NETWOLVES CORP	COM	64120V102	218	200000	SH	DEFIN
NEW YORK CMNTY BANCORP INC	COM	649445103	3632	185000	SH	DEFIN
NEW YORK TIMES CO	CL A	650111107	10965	245255	SH	DEFIN
NEWCASTLE INVT CORP	COM	65105M108	22463	750000	SH	DEFIN
NEWELL RUBBERMAID INC	COM	651229106	1918	81606	SH	DEFIN
NEWMONT MINING CORP	COM	651639106	110670	2855252	SH	DEFIN
NEWS CORP LTD	ADR NEW	652487703	434	12239	SH	SOL
NEWS CORP LTD	ADR NEW	652487703	1853	52326	SH	DEFIN
NEWS CORP LTD	SP ADR PFD	652487802	41857	1273028	SH	DEFIN
NEWTEK BUSINESS SVCS INC	COM	652526104	153	40750	SH	DEFIN
NEXTEL COMMUNICATIONS INC	CL A	65332V103	10311	386743	SH	DEFIN
NIKE INC	CL B	654106103	5734	75693	SH	DEFIN
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	593	22109	SH	SOL
NISOURCE INC	COM	65473P105	822	39870	SH	SOL
NOKIA CORP	SPONSORED ADR	654902204	930	63986	SH	DEFIN
NORTEL NETWORKS CORP NEW	COM	656568102	84	16874	SH	SOL
NORTH FORK BANCORPORATION NY	COM	659424105	32008	841198	SH	DEFIN
NORTHROP GRUMMAN CORP	COM	666807102	2493	46432	SH	SOL
NORTHROP GRUMMAN CORP	COM	666807102	149989	2793088	SH	DEFIN
NOVARTIS A G	SPONSORED ADR	66987V109	2314	52008	SH	SOL
NOVELL INC	COM	670006105	944	112518	SH	DEFIN
NOVELLUS SYS INC	COM	670008101	11376	361841	SH	DEFIN
NOVO-NORDISK A S	ADR	670100205	534	10279	SH	SOL
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	1353	101526	SH	SOL
OGE ENERGY CORP	COM	670837103	10188	400000	SH	DEFIN
OCCIDENTAL PETE CORP DEL	COM	674599105	29154	602240	SH	DEFIN
OLD REP INTL CORP	COM	680223104	13466	567687	SH	DEFIN
OMNICOM GROUP INC	COM	681919106	4189	55204	SH	SOL
OMNICOM GROUP INC	COM	681919106	94715	1248058	SH	DEFIN
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	4042	41905	SH	DEFIN

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ORACLE CORP	COM	68389X105	295053	24732039	SH	DEFIN
OUTBACK STEAKHOUSE INC	COM	689899102	3855	93210	SH	SOL
OXFORD HEALTH PLANS INC	COM	691471106	1376	25000	SH	DEFIN
PG&E CORP	COM	69331C108	25426	910039	SH	DEFIN
PNC FINL SVCS GROUP INC	COM	693475105	4343	81815	SH	SOL
POSCO	SPONSORED ADR	693483109	743	22178	SH	SOL
POSCO	SPONSORED ADR	693483109	17463	521125	SH	DEFIN
PPG INDS INC	COM	693506107	7331	117318	SH	DEFIN
PPL CORP	COM	69351T106	3671	79976	SH	DEFIN
PS BUSINESS PKS INC CALIF	COM	69360J107	1801	44752	SH	SOL
PACCAR INC	COM	693718108	25907	446742	SH	DEFIN
PACTIV CORP	COM	695257105	8144	326556	SH	DEFIN
PAYCHEX INC	COM	704326107	113317	3344650	SH	DEFIN
PEABODY ENERGY CORP	COM	704549104	5798	103556	SH	DEFIN
PEOPLESOFT INC	COM	712713106	5021	271408	SH	DEFIN
PEPCO HOLDINGS INC	COM	713291102	5329	291525	SH	DEFIN
PEPSI BOTTLING GROUP INC	COM	713409100	32561	1066177	SH	DEFIN
PEPSICO INC	COM	713448108	529467	9826784	SH	DEFIN
PER-SE TECHNOLOGIES INC	COM NEW	713569309	229	15751	SH	DEFIN
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	605	38909	SH	SOL
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	9130	362296	SH	DEFIN
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	606	21584	SH	SOL
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	18111	645211	SH	DEFIN
PFIZER INC	COM	717081103	5421	158126	SH	SOL
PFIZER INC	COM	717081103	1222439	35660428	SH	DEFIN
PHARMACEUTICAL PROD DEV INC	COM	717124101	3740	117708	SH	SOL
PHARMION CORP	COM	71715B409	47510	971172	SH	DEFIN
PHELPS DODGE CORP	COM	717265102	13942	179875	SH	DEFIN
PIONEER NAT RES CO	COM	723787107	8628	245965	SH	DEFIN
PITNEY BOWES INC	COM	724479100	272	6155	SH	SOL
PITNEY BOWES INC	COM	724479100	27537	622305	SH	DEFIN
PLUG POWER INC	COM	72919P103	42387	5666666	SH	SOL
PLUM CREEK TIMBER CO INC	COM	729251108	900	27614	SH	SOL
PLUM CREEK TIMBER CO INC	COM	729251108	4073	125000	SH	DEFIN
POLYCOM INC	COM	73172K104	3645	162651	SH	DEFIN
PRAXAIR INC	COM	74005P104	217098	5439701	SH	DEFIN
PRENTISS PPTYS TR	SH BEN INT	740706106	2486	74150	SH	SOL
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	254	50000	SH	SOL
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	26286	755769	SH	DEFIN
PROCTER & GAMBLE CO	COM	742718109	204541	3757181	SH	DEFIN
PROGRESS ENERGY INC	COM	743263105	1780	40402	SH	DEFIN
PROLOGIS	SH BEN INT	743410102	1937	58843	SH	SOL
PRUDENTIAL FINL INC	COM	744320102	294	6324	SH	SOL
PRUDENTIAL FINL INC	COM	744320102	70488	1516852	SH	DEFIN
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	7510	187608	SH	DEFIN
PUBLIC STORAGE INC	COM	74460D109	5	100	SH	SOL
PUBLIC STORAGE INC	COM	74460D109	4601	100000	SH	DEFIN
PULTE HOMES INC	COM	745867101	1851	35571	SH	DEFIN
QUALCOMM INC	COM	747525103	14266	195478	SH	DEFIN
QUEST DIAGNOSTICS INC	COM	74834L100	11222	132096	SH	DEFIN
QWEST COMMUNICATIONS INTL IN	COM	749121109	3651	1017018	SH	DEFIN
RF MICRODEVICES INC	COM	749941100	2345	312699	SH	SOL
RF MICRODEVICES INC	COM	749941100	2404	320500	SH	DEFIN
RADIAN GROUP INC	COM	750236101	3739	78056	SH	SOL
RADIOLOGIX INC	COM	75040K109	1883	416677	SH	SOL
RAYONIER INC	COM	754907103	22723	511193	SH	DEFIN
RAYOVAC CORP	COM	755081106	5123	182311	SH	SOL
REED ELSEVIER P L C	SPONSORED ADR	758205108	2707	68802	SH	SOL
REGAL ENTMT GROUP	CL A	758766109	5766	318541	SH	DEFIN
REGENCY CTRS CORP	COM	758849103	1985	46259	SH	SOL
REGENT COMMUNICATIONS INC DE	COM	758865109	6809	1099998	SH	SOL
REGIONS FINL CORP	COM	758940100	1538	42071	SH	SOL

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REPSOL YPF S A	SPONSORED ADR	76026T205	588	26903	SH	SOL
REPUBLIC SVCS INC	COM	760759100	18811	650000	SH	DEFIN
RESEARCH IN MOTION LTD	COM	760975102	882	12892	SH	SOL
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1784	26391	SH	SOL
REYNOLDS R J TOB HLDGS INC	COM	76182K105	9023	133500	SH	DEFIN
RIO TINTO PLC	SPONSORED ADR	767204100	3218	32820	SH	SOL
ROCKWELL COLLINS INC	COM	774341101	22594	678090	SH	DEFIN
ROHM & HAAS CO	COM	775371107	94485	2272370	SH	DEFIN
ROUSE CO	COM	779273101	2032	42789	SH	SOL
RYLAND GROUP INC	COM	783764103	4272	54635	SH	SOL
SBC COMMUNICATIONS INC	COM	78387G103	4158	171458	SH	SOL
SBC COMMUNICATIONS INC	COM	78387G103	74607	3076561	SH	DEFIN
SEI INVESTMENTS CO	COM	784117103	5213	179500	SH	DEFIN
SLM CORP	COM	78442P106	4926	121776	SH	SOL
SLM CORP	COM	78442P106	242718	6000434	SH	DEFIN
SPDR TR	UNIT SER 1	78462F103	20702	180753	SH	DEFIN
SAFEWAY INC	COM NEW	786514208	11171	440840	SH	DEFIN
ST PAUL TRAVELERS INC	COM	792860108	6475	159729	SH	DEFIN
SANMINA SCI CORP	COM	800907107	2951	324232	SH	DEFIN
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	550	13149	SH	SOL
SAPPI LTD	SPON ADR NEW	803069202	957	62370	SH	SOL
SARA LEE CORP	COM	803111103	25392	1104478	SH	DEFIN
SATYAM COMPUTER SERVICES LTD	ADR	804098101	2850	154079	SH	DEFIN
SAVVIS COMMUNICATIONS CORP	COM	805423100	9620	6970928	SH	SOL
SCANA CORP NEW	COM	80589M102	13585	373532	SH	DEFIN
SCHEIN HENRY INC	COM	806407102	5106	80874	SH	DEFIN
SCHLUMBERGER LTD	COM	806857108	405907	6391227	SH	DEFIN
SCRIPPS E W CO OHIO	CL A	811054204	6316	60151	SH	DEFIN
SEA CONTAINERS LTD	CL B	811371103	2652	150000	SH	SOL
SEA CONTAINERS LTD	CL A	811371707	6858	391198	SH	SOL
SEALED AIR CORP NEW	COM	81211K100	10161	190752	SH	DEFIN
SEARS ROEBUCK & CO	COM	812387108	1086	28769	SH	DEFIN
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	12354	432265	SH	DEFIN
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	50972	1778491	SH	DEFIN
SEMPRA ENERGY	COM	816851109	3217	93442	SH	DEFIN
SHERWIN WILLIAMS CO	COM	824348106	3107	74784	SH	DEFIN
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	501	18747	SH	SOL
SHURGARD STORAGE CTRS INC	COM	82567D104	1880	50267	SH	SOL
SIEBEL SYS INC	COM	826170102	7148	668660	SH	DEFIN
SIEMENS A G	SPONSORED ADR	826197501	515	7108	SH	SOL
SIERRA WIRELESS INC	COM	826516106	715	19310	SH	DEFIN
SIMON PTY GROUP INC NEW	COM	828806109	3152	61293	SH	SOL
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	2788	50443	SH	SOL
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	24978	451929	SH	DEFIN
SMTC CORP	COM	832682108	118	192901	SH	SOL
SNAP ON INC	COM	833034101	648	19317	SH	DEFIN
SONY CORP	ADR NEW	835699307	555	14581	SH	SOL
SOUTHERN CO	COM	842587107	9758	334768	SH	DEFIN
SOUTHTRUST CORP	COM	844730101	31985	824149	SH	DEFIN
SOUTHWEST AIRLS CO	COM	844741108	51266	3056992	SH	DEFIN
SPRINT CORP	COM FON GROUP	852061100	948	53891	SH	SOL
STANCorp FINL GROUP INC	COM	852891100	1363	20344	SH	DEFIN
STANLEY WKS	COM	854616109	1237	27129	SH	DEFIN
STATE STR CORP	COM	857477103	528698	10780951	SH	DEFIN
STERICYCLE INC	COM	858912108	5122	99000	SH	DEFIN
STET HELLAS COMMUNICATIONS S	ADR	859823106	176	10467	SH	DEFIN
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	1450	50000	SH	DEFIN
STRYKER CORP	COM	863667101	5801	105480	SH	SOL
SUN MICROSYSTEMS INC	COM	866810104	5729	1323108	SH	DEFIN
SUNGARD DATA SYS INC	COM	867363103	6482	249295	SH	DEFIN
SUNTRUST BKS INC	COM	867914103	3250	50000	SH	DEFIN
SYCAMORE NETWORKS INC	COM	871206108	3913	924963	SH	DEFIN

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SYMANTEC CORP	COM	871503108	8625	197001	SH	DEFIN
SYNOPSYS INC	COM	871607107	4293	151000	SH	DEFIN
SYSCO CORP	COM	871829107	4481	124933	SH	SOL
SYSCO CORP	COM	871829107	16668	464674	SH	DEFIN
TDK CORP	AMERN DEP SH	872351408	797	10411	SH	SOL
TECO ENERGY INC	COM	872375100	1799	150000	SH	DEFIN
TXU CORP	COM	873168108	7469	184383	SH	DEFIN
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	876	105356	SH	SOL
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	46238	5564082	SH	DEFIN
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3107	101395	SH	SOL
TARGET CORP	COM	87612E106	448893	10569653	SH	DEFIN
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	500	39310	SH	DEFIN
TELEFONICA S A	SPONSORED ADR	879382208	2055	46037	SH	SOL
TELEFONICA S A	SPONSORED ADR	879382208	5754	128928	SH	DEFIN
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	2386	71730	SH	DEFIN
TELEPHONE & DATA SYS INC	COM	879433100	4517	63447	SH	DEFIN
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E105	2122	71938	SH	DEFIN
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	9773	1240248	SH	DEFIN
TELKOM SA LTD	SPONSORED ADR	879603108	871	16997	SH	SOL
TENET HEALTHCARE CORP	COM	88033G100	4023	300000	SH	DEFIN
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	823	12255	SH	SOL
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	30199	449518	SH	DEFIN
TEXAS INSTRS INC	COM	882508104	23603	976150	SH	DEFIN
TEXTRON INC	COM	883203101	4745	79949	SH	SOL
TEXTRON INC	COM	883203101	11941	201188	SH	DEFIN
THERMO ELECTRON CORP	COM	883556102	21727	706800	SH	DEFIN
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	302	68400	SH	SOL
3COM CORP	COM	885535104	2488	398000	SH	DEFIN
3M CO	COM	88579Y101	96675	1074047	SH	DEFIN
TIMBERLAND CO	CL A	887100105	4276	66198	SH	SOL
TIME WARNER INC	COM	887317105	160589	9134777	SH	DEFIN
TIVO INC	COM	888706108	42	5928	SH	DEFIN
TIVO INC	COM	888706108	8372	1180886	SH	DEFIN
TORCHMARK CORP	COM	891027104	11440	212643	SH	DEFIN
TOTAL S A	SPONSORED ADR	89151E109	4053	42179	SH	SOL
TRIBUNE CO NEW	COM	896047107	119374	2621290	SH	DEFIN
TUPPERWARE CORP	COM	899896104	865	44525	SH	SOL
TYCO INTL LTD NEW	COM	902124106	139099	4197323	SH	DEFIN
TYSON FOODS INC	CL A	902494103	3143	150000	SH	DEFIN
US BANCORP DEL	COM NEW	902973304	1524	55290	SH	SOL
US BANCORP DEL	COM NEW	902973304	105971	3845085	SH	DEFIN
UNION PAC CORP	COM	907818108	67326	1132487	SH	DEFIN
UNISYS CORP	COM	909214108	96533	6954816	SH	DEFIN
UNITED DEFENSE INDS INC	COM	91018B104	4604	131557	SH	SOL
UNITED DEFENSE INDS INC	COM	91018B104	8750	250000	SH	DEFIN
UNITED DOMINION REALTY TR IN	COM	910197102	941	47595	SH	SOL
UNITED PARCEL SERVICE INC	CL B	911312106	20061	266879	SH	DEFIN
UNITED TECHNOLOGIES CORP	COM	913017109	351605	3843520	SH	DEFIN
UNITEDGLOBALCOM	CL A	913247508	2178	300000	SH	DEFIN
UNITEDHEALTH GROUP INC	COM	91324P102	4927	79146	SH	SOL
UNITEDHEALTH GROUP INC	COM	91324P102	257074	4129699	SH	DEFIN
UNIVERSAL TECHNICAL INST INC	COM	913915104	38453	962045	SH	DEFIN
UNIVISION COMMUNICATIONS INC	CL A	914906102	3576	112000	SH	DEFIN
UNOCAL CORP	COM	915289102	7353	193498	SH	DEFIN
VALERO ENERGY CORP NEW	COM	91913Y100	8892	120559	SH	DEFIN
VALUEVISION MEDIA INC	CL A	92047K107	59956	4604932	SH	DEFIN
VALUEVISION MEDIA INC	CL A	92047K107	80346	6170995	SH	DEFIN
VAN KAMPEN SENIOR INCOME TR	COM	920961109	32287	3644100	SH	SOL
VASOGEN INC	COM	92232F103	2694	555556	SH	DEFIN
VASTERA INC	COM	92239N109	153	51046	SH	SOL
VERITAS SOFTWARE CO	COM	923436109	9512	342294	SH	DEFIN
VERIZON COMMUNICATIONS	COM	92343V104	1518	41942	SH	SOL

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VERIZON COMMUNICATIONS	COM	92343V104	234476	6479022	SH	DEFIN
VIACOM INC	CL B	925524308	4784	133927	SH	SOL
VIACOM INC	CL B	925524308	302326	8463783	SH	DEFIN
VIAD CORP	COM	92552R109	20268	750377	SH	DEFIN
VIGNETTE CORP	COM	926734104	960	578406	SH	DEFIN
VISHAY INTERTECHNOLOGY INC	COM	928298108	2541	136786	SH	DEFIN
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	2931	132604	SH	SOL
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	541447	24499845	SH	DEFIN
VORNADO RLTY TR	SH BEN INT	929042109	4283	75000	SH	DEFIN
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	842	26483	SH	SOL
WPP GROUP PLC	SPON ADR NEW	929309300	443	8653	SH	SOL
WACHOVIA CORP 2ND NEW	COM	929903102	4676	105078	SH	SOL
WACHOVIA CORP 2ND NEW	COM	929903102	55147	1239255	SH	DEFIN
WADDELL & REED FINL INC	CL A	930059100	16376	740653	SH	DEFIN
WAL MART STORES INC	COM	931142103	4497	85236	SH	SOL
WAL MART STORES INC	COM	931142103	358969	6803819	SH	DEFIN
WALGREEN CO	COM	931422109	6338	175034	SH	DEFIN
WASHINGTON MUT INC	COM	939322103	17321	448274	SH	DEFIN
WASTE MGMT INC DEL	COM	94106L109	149388	4874009	SH	DEFIN
WATERS CORP	COM	941848103	3922	82086	SH	SOL
WATSON PHARMACEUTICALS INC	COM	942683103	4457	165705	SH	DEFIN
WEBMD CORP	COM	94769M105	10404	1116357	SH	DEFIN
WEIGHT WATCHERS INTL INC NEW	COM	948626106	4462	114000	SH	DEFIN
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	44686	398947	SH	DEFIN
WELLS FARGO & CO NEW	COM	949746101	259331	4531382	SH	DEFIN
WESTPAC BKG CORP	SPONSORED ADR	961214301	444	7184	SH	SOL
WESTWOOD ONE INC	COM	961815107	4546	191004	SH	DEFIN
WEYERHAEUSER CO	COM	962166104	145403	2303597	SH	DEFIN
WHIRLPOOL CORP	COM	963320106	1427	20806	SH	DEFIN
WILLIAMS SONOMA INC	COM	969904101	4384	133000	SH	DEFIN
WISCONSIN ENERGY CORP	COM	976657106	8968	275000	SH	DEFIN
WRIGLEY WM JR CO	COM	982526105	7836	124275	SH	DEFIN
WYETH	COM	983024100	438294	12120976	SH	DEFIN
XILINX INC	COM	983919101	5062	151978	SH	DEFIN
YAHOO INC	COM	984332106	134193	3686612	SH	DEFIN
ZARLINK SEMICONDUCTOR INC	COM	989139100	63	14509	SH	SOL
ZIMMER HLDGS INC	COM	98956P102	60411	684928	SH	DEFIN
ZIONS BANCORPORATION	COM	989701107	16493	268393	SH	DEFIN