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GENERAL ELECTRIC CO  
Form 13F-HR  
May 12, 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: March 31, 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	May 12, 2004
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(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: 698

Form 13F Information Table Value Total: \$38,062,120  
(thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
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	13507	316624	SH		DEF
ARCH CAP GROUP LTD	ORD	G0450A105	4923	116943	SH		DEF
ARCH CAP GROUP LTD	ORD	G0450A105	24442	580560	SH		DEF
AXIS CAPITAL HOLDINGS	SHS	G0692U109	109406	3702413	SH		DEF
AXIS CAPITAL HOLDINGS	SHS	G0692U109	109406	3702413	SH		DEF
ACCENTURE LTD BERMUDA	CL A	G1150G111	1595	64301	SH		DEF
EVEREST RE GROUP LTD	COM	G3223R108	3065	35874	SH		S
EVEREST RE GROUP LTD	COM	G3223R108	15208	178000	SH		DEF
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	2416	93803	SH		S
GLOBALSANTAFE CORP	SHS	G3930E101	4737	170590	SH		DEF
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	3352	49547	SH		DEF
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	233	6244	SH		DEF
NABORS INDUSTRIES LTD	SHS	G6359F103	98913	2162037	SH		DEF
NOBLE CORPORATION	SHS	G65422100	2377	61859	SH		DEF
RENAISSANCE RE HLDGS LTD	COM	G7496G103	3614	69500	SH		DEF
GOLAR LNG LTD BERMUDA	SHS	G9456A100	303	20054	SH		S
WEATHERFORD INTERNATIONAL LT	COM	G95089101	9036	215000	SH		DEF
ALCON INC	COM SHS	H01301102	8546	135000	SH		DEF
SBS BROADCASTING SA	ORD	L8137F102	6288	175585	SH		DEF
BACKWEB TECHNOLOGIES LTD	ORD	M15633106	1185	1316304	SH		DEF
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	440	19328	SH		DEF
ORBOTECH LTD	ORD	M75253100	310	12880	SH		DEF
ASML HLDG NV	N Y SHS	N07059111	394	21520	SH		S

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CNH GLOBAL N V	SHS NEW	N20935206	385	20560	SH	S
AFLAC INC	COM	001055102	188361	4692604	SH	DEF
AGCO CORP	COM	001084102	7041	340000	SH	DEF
AES CORP	COM	00130H105	1683	197307	SH	DEF
AMB PROPERTY CORP	COM	00163T109	1380	37120	SH	S
AMR CORP	COM	001765106	176	13856	SH	DEF
AT&T CORP	COM NEW	001957505	40996	2094831	SH	DEF
AT&T WIRELESS SVCS INC	COM	00209A106	8496	624263	SH	DEF
ABBOTT LABS	COM	002824100	345289	8401203	SH	DEF
ADOBE SYS INC	COM	00724F101	3761	95712	SH	DEF
ADVANCED FIBRE COMMUNICATION	COM	00754A105	17203	778777	SH	DEF
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	176	19259	SH	S
ADVANCED MICRO DEVICES INC	COM	007903107	1948	120000	SH	DEF
AEGON N V	ORD AMER REG	007924103	371	28903	SH	S
AFFILIATED COMPUTER SERVICES	CL A	008190100	13423	258625	SH	DEF
AFFILIATED MANAGERS GROUP	COM	008252108	2135	39123	SH	S
AFFILIATED MANAGERS GROUP	COM	008252108	6140	112500	SH	DEF
AFTERMARKET TECHNOLOGY CORP	COM	008318107	20524	1397165	SH	DEF
AGILENT TECHNOLOGIES INC	COM	00846U101	4604	145573	SH	DEF
AIR PRODS & CHEMS INC	COM	009158106	5631	112351	SH	DEF
ALCAN INC	COM	013716105	474	10575	SH	S
ALCAN INC	COM	013716105	896	20000	SH	DEF
ALCOA INC	COM	013817101	87578	2524602	SH	DEF
ALLEGHANY CORP DEL	COM	017175100	13639	55151	SH	DEF
ALLETE INC	COM	018522102	7018	200000	SH	DEF
ALLIED DOMECQ PLC	SPON ADR NEW	019121201	363	10770	SH	S
ALLSTATE CORP	COM	020002101	4051	89112	SH	S
ALLSTATE CORP	COM	020002101	178465	3925765	SH	DEF
ALLTEL CORP	COM	020039103	998	20000	SH	DEF
ALTRIA GROUP INC	COM	02209S103	1410	25896	SH	S
ALTRIA GROUP INC	COM	02209S103	62595	1149590	SH	DEF
AMBAC FINL GROUP INC	COM	023139108	5467	74101	SH	DEF
AMBASSADORS GROUP INC	COM	023177108	4950	200000	SH	DEF
AMBASSADORS INTL INC	COM	023178106	2622	200000	SH	DEF
AMEREN CORP	COM	023608102	1422	30848	SH	S
AMEREN CORP	COM	023608102	4218	91518	SH	DEF
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	722	18681	SH	S
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	60318	1560620	SH	DEF
AMERICAN ELEC PWR INC	COM	025537101	11742	356675	SH	DEF
AMERICAN EXPRESS CO	COM	025816109	334314	6447715	SH	DEF
AMERICAN GREETINGS CORP	CL A	026375105	558	24494	SH	DEF
AMERICAN INTL GROUP INC	COM	026874107	4997	70040	SH	S
AMERICAN INTL GROUP INC	COM	026874107	1012580	14191724	SH	DEF
AMERISOURCEBERGEN CORP	COM	03073E105	13998	256000	SH	DEF
AMGEN INC	COM	031162100	137933	2372028	SH	DEF
AMKOR TECHNOLOGY INC	COM	031652100	6692	457450	SH	DEF
AMVESCAP PLC	SPONSORED ADR	03235E100	419	27674	SH	S
ANALOG DEVICES INC	COM	032654105	248382	5173537	SH	DEF
ANHEUSER BUSCH COS INC	COM	035229103	156028	3059371	SH	DEF
ANSYS INC	COM	03662Q105	2296	57771	SH	S
ANTEON INTL CORP	COM	03674E108	1988	68821	SH	S
ANTHRACITE CAP INC	COM	037023108	230	18040	SH	S
APARTMENT INVT & MGMT CO	CL A	03748R101	7773	250000	SH	DEF
APPLIED MATLS INC	COM	038222105	209457	9819823	SH	DEF
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	65421	1710355	SH	DEF
ARCH COAL INC	COM	039380100	1570	50000	SH	DEF
ARCHSTONE SMITH TR	COM	039583109	1494	50611	SH	S
ARGONAUT TECHNOLOGIES INC	COM	040175101	108	78455	SH	S
ARROW ELECTRS INC	COM	042735100	4791	188194	SH	DEF
ASTORIA FINL CORP	COM	046265104	3803	100000	SH	DEF
ASTRAZENECA PLC	SPONSORED ADR	046353108	339	7250	SH	S
AUTOMATIC DATA PROCESSING IN	COM	053015103	4079	97129	SH	S

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AUTOMATIC DATA PROCESSING IN	COM	053015103	151240	3600951	SH	DEF
AVALONBAY CMNTYS INC	COM	053484101	2422	45197	SH	S
AVAYA INC	COM	053499109	4826	303892	SH	DEF
AVENTIS	SPONSORED ADR	053561106	379	4922	SH	S
AVERY DENNISON CORP	COM	053611109	27691	445118	SH	DEF
AVON PRODS INC	COM	054303102	13271	174916	SH	DEF
AXA	SPONSORED ADR	054536107	4493	214057	SH	S
BJ SVCS CO	COM	055482103	5253	121409	SH	DEF
BP PLC	SPONSORED ADR	055622104	30093	587755	SH	DEF
BMC SOFTWARE INC	COM	055921100	83280	4259870	SH	DEF
BAKER HUGHES INC	COM	057224107	55174	1512433	SH	DEF
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	468	10000	SH	S
BANK OF AMERICA CORPORATION	COM	060505104	6271	77440	SH	S
BANK OF AMERICA CORPORATION	COM	060505104	399226	4929935	SH	DEF
BANK NEW YORK INC	COM	064057102	15783	501035	SH	DEF
BANK ONE CORP	COM	06423A103	103712	1902276	SH	DEF
BANKNORTH GROUP INC NEW	COM	06646R107	23871	701268	SH	DEF
BARRICK GOLD CORP	COM	067901108	61040	2566845	SH	DEF
BARR PHARMACEUTICALS INC	COM	068306109	8331	181500	SH	DEF
BEAR STEARNS COS INC	COM	073902108	4194	47835	SH	S
BEAR STEARNS COS INC	COM	073902108	5085	58000	SH	DEF
BED BATH & BEYOND INC	COM	075896100	4058	96851	SH	S
BED BATH & BEYOND INC	COM	075896100	19409	463214	SH	DEF
BELLSOUTH CORP	COM	079860102	3675	132706	SH	S
BELLSOUTH CORP	COM	079860102	14635	528546	SH	DEF
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	121031	38904	SH	DEF
BEST BUY INC	COM	086516101	10531	203612	SH	DEF
BHP BILLITON LTD	SPONSORED ADR	088606108	4280	227877	SH	S
BIOGEN IDEC INC	COM	09062X103	14258	256441	SH	DEF
BLACK & DECKER CORP	COM	091797100	1529	26861	SH	DEF
BLACKROCK INC	CL A	09247X101	35472	579898	SH	DEF
BLOCK H & R INC	COM	093671105	2960	58013	SH	DEF
BOEING CO	COM	097023105	6290	153148	SH	DEF
BOSTON PROPERTIES INC	COM	101121101	2942	54176	SH	S
BOSTON PROPERTIES INC	COM	101121101	4073	75000	SH	DEF
BOSTON SCIENTIFIC CORP	COM	101137107	16018	377962	SH	DEF
BOWATER INC	COM	102183100	5236	120000	SH	DEF
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	5776	169138	SH	DEF
BRINKER INTL INC	COM	109641100	3522	92850	SH	DEF
BRISTOL MYERS SQUIBB CO	COM	110122108	1170	48307	SH	S
BROOKFIELD PPTYS CORP	COM	112900105	1771	56917	SH	S
BURLINGTON NORTHN SANTA FE C	COM	12189T104	93097	2955455	SH	DEF
BURLINGTON RES INC	COM	122014103	237914	3739016	SH	DEF
C D W CORP	COM	12512N105	8789	129989	SH	DEF
CIGNA CORP	COM	125509109	17823	301985	SH	DEF
CVS CORP	COM	126650100	3818	108150	SH	DEF
CABOT CORP	COM	127055101	5523	168397	SH	DEF
CADBURY SCHWEPPEES PLC	ADR	127209302	362	11264	SH	S
CAMDEN PPTY TR	SH BEN INT	133131102	1435	31929	SH	S
CANON INC	ADR	138006309	4501	86883	SH	S
CAPITAL ONE FINL CORP	COM	14040H105	12114	160603	SH	DEF
CARDINAL HEALTH INC	COM	14149Y108	4543	65939	SH	S
CARDINAL HEALTH INC	COM	14149Y108	543098	7882409	SH	DEF
CAREMARK RX INC	COM	141705103	14372	432245	SH	DEF
CARNIVAL CORP	PAIRED CTF	143658300	383925	8548760	SH	DEF
CATALINA MARKETING CORP	COM	148867104	32311	1666398	SH	DEF
CATALYTICA ENERGY SYS INC	COM	148884109	654	183120	SH	DEF
CATELLUS DEV CORP NEW	COM	149113102	2881	110761	SH	S
CATERPILLAR INC DEL	COM	149123101	29661	375118	SH	DEF
CEMEX S A	SPON ADR 5 ORD	151290889	546	18295	SH	S
CENDANT CORP	COM	151313103	9876	404910	SH	DEF
CENTEX CORP	COM	152312104	1907	35282	SH	DEF

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CERTEGY INC	COM	156880106	213794	6104904	SH	DEF
CHEESECAKE FACTORY INC	COM	163072101	2366	51316	SH	DEF
CHELSEA PPTY GROUP INC	COM	163421100	1439	22866	SH	S
CHEVRONTEXACO CORP	COM	166764100	6265	71374	SH	S
CHEVRONTEXACO CORP	COM	166764100	42039	478912	SH	DEF
CHIRON CORP	COM	170040109	1901	43197	SH	DEF
CHOICEPOINT INC	COM	170388102	4183	110000	SH	DEF
CHUBB CORP	COM	171232101	25137	361482	SH	DEF
CINCINNATI BELL INC NEW	COM	171871106	1565	384615	SH	DEF
CINERGY CORP	COM	172474108	2453	60000	SH	DEF
CISCO SYS INC	COM	17275R102	3832	162592	SH	S
CISCO SYS INC	COM	17275R102	34	1425	SH	DEF
CISCO SYS INC	COM	17275R102	556877	23626523	SH	DEF
CINTAS CORP	COM	172908105	3231	74303	SH	DEF
CITIGROUP INC	COM	172967101	4996	96640	SH	S
CITIGROUP INC	COM	172967101	1346078	26036326	SH	DEF
CITY NATL CORP	COM	178566105	9464	158000	SH	DEF
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	11255	265769	SH	DEF
CLOROX CO DEL	COM	189054109	248086	5072296	SH	DEF
COCA COLA CO	COM	191216100	33397	663958	SH	DEF
COLGATE PALMOLIVE CO	COM	194162103	321557	5835884	SH	DEF
COMCAST CORP NEW	CL A	20030N101	44700	1554230	SH	DEF
COMCAST CORP NEW	CL A SPL	20030N200	476055	17093530	SH	DEF
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	830	12173	SH	DEF
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	56198	1199532	SH	DEF
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	103827	1891198	SH	DEF
COMPANHIA PARANAENSE ENER G	SPON ADR PFD	20441B407	72	18692	SH	DEF
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	679	33934	SH	DEF
COMPUTER SCIENCES CORP	COM	205363104	5911	146570	SH	DEF
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	5351	295000	SH	DEF
CONAGRA FOODS INC	COM	205887102	2743	101823	SH	DEF
CONEXANT SYSTEMS INC	COM	207142100	161	26301	SH	DEF
CONEXANT SYSTEMS INC	COM	207142100	3	524	SH	DEF
CONOCOPHILLIPS	COM	20825C104	4037	57830	SH	S
CONOCOPHILLIPS	COM	20825C104	266738	3820913	SH	DEF
CONSOLIDATED EDISON INC	COM	209115104	4213	95539	SH	DEF
CONSTELLATION ENERGY GROUP I	COM	210371100	3921	98159	SH	DEF
CONTINENTAL AIRLS INC	CL B	210795308	167	13314	SH	S
CONTINENTAL AIRLS INC	CL B	210795308	44	3530	SH	DEF
CORINTHIAN COLLEGES INC	COM	218868107	4357	132000	SH	DEF
CORIXA CORP	COM	21887F100	2963	462942	SH	S
CORNING INC	COM	219350105	6181	552886	SH	DEF
CORPORATE EXECUTIVE BRD CO	COM	21988R102	3572	76000	SH	DEF
CORVIS CORP	COM	221009103	72	37448	SH	S
CORVIS CORP	COM	221009103	14	7315	SH	DEF
COSTCO WHSL CORP NEW	COM	22160K105	35341	939665	SH	DEF
COVENTRY HEALTH CARE INC	COM	222862104	2883	68109	SH	S
COX COMMUNICATIONS INC NEW	CL A	224044107	6162	195000	SH	DEF
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	2967	85271	SH	S
CREE INC	COM	225447101	22230	1000000	SH	DEF
CULLEN FROST BANKERS INC	COM	229899109	1497	35000	SH	DEF
CUMULUS MEDIA INC	CL A	231082108	5172	258728	SH	S
CYTYC CORP	COM	232946103	47	2092	SH	S
CYTYC CORP	COM	232946103	268	12041	SH	DEF
DST SYS INC DEL	COM	233326107	4490	99000	SH	DEF
DTE ENERGY CO	COM	233331107	12241	297463	SH	DEF
DANAHER CORP DEL	COM	235851102	4200	44977	SH	S
DANAHER CORP DEL	COM	235851102	87217	934104	SH	DEF
DARDEN RESTAURANTS INC	COM	237194105	2287	92257	SH	DEF
DEERE & CO	COM	244199105	228625	3298582	SH	DEF
DELL INC	COM	24702R101	3927	116792	SH	S
DELL INC	COM	24702R101	411479	12239113	SH	DEF

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DELPHI CORP	COM	247126105	3984	400000	SH	DEF
DELUXE CORP	COM	248019101	1345	33539	SH	S
DENTSPLY INTL INC NEW	COM	249030107	170442	3844855	SH	DEF
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	322	17861	SH	S
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1491	36902	SH	S
DEVON ENERGY CORP NEW	COM	25179M103	64336	1106386	SH	DEF
DIGITAL GENERATION SYS INC	COM	253921100	1410	933520	SH	S
DISNEY WALT CO	COM DISNEY	254687106	33000	1320521	SH	DEF
DR REDDYS LABS LTD	ADR	256135203	27208	1136050	SH	DEF
DOMINION RES INC VA NEW	COM	25746U109	189781	2951496	SH	DEF
DONNELLEY R R & SONS CO	COM	257867101	1390	45954	SH	S
DORAL FINL CORP	COM	25811P100	3509	99678	SH	S
DOVER CORP	COM	260003108	344631	8889116	SH	DEF
DOW CHEM CO	COM	260543103	28571	709301	SH	DEF
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	388	4900	SH	DEF
DU PONT E I DE NEMOURS & CO	COM	263534109	36541	865482	SH	DEF
DUKE ENERGY CORP	COM	264399106	8626	381694	SH	DEF
ECI TELECOM LTD	ORD	268258100	553	92738	SH	DEF
E M C CORP MASS	COM	268648102	52482	3856117	SH	DEF
ENSCO INTL INC	COM	26874Q100	6000	213000	SH	DEF
ENI S P A	SPONSORED ADR	26874R108	2240	22187	SH	S
E ON AG	SPONSORED ADR	268780103	2374	35959	SH	S
EASTMAN CHEM CO	COM	277432100	1476	34592	SH	S
EATON CORP	COM	278058102	67661	1204147	SH	DEF
EBAY INC	COM	278642103	4265	61568	SH	S
EBAY INC	COM	278642103	56658	817811	SH	DEF
ECOLAB INC	COM	278865100	1764	61832	SH	DEF
EDWARDS AG INC	COM	281760108	4303	110000	SH	DEF
ELECTRONIC ARTS INC	COM	285512109	3608	67132	SH	DEF
ELECTRONIC DATA SYS NEW	COM	285661104	3202	165503	SH	S
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	146175	4553748	SH	DEF
EMCORE CORP	COM	290846104	936	230020	SH	DEF
EMERSON ELEC CO	COM	291011104	44260	738648	SH	DEF
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	193	15800	SH	DEF
ENCANA CORP	COM	292505104	103828	2407894	SH	DEF
ENERSIS S A	SPONSORED ADR	29274F104	3819	593934	SH	DEF
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	3395	75000	SH	DEF
ENTERGY CORP NEW	COM	29364G103	83038	1395605	SH	DEF
EQUIFAX INC	COM	294429105	62228	2410056	SH	DEF
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2199	73678	SH	S
EQUITY RESIDENTIAL	SH BEN INT	29476L107	5970	200000	SH	DEF
EXELON CORP	COM	30161N101	131402	1907967	SH	DEF
EXXON MOBIL CORP	COM	30231G102	890320	21407073	SH	DEF
FPL GROUP INC	COM	302571104	4016	60069	SH	S
FPL GROUP INC	COM	302571104	7209	107838	SH	DEF
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	4050	168520	SH	DEF
FAMILY DLR STORES INC	COM	307000109	14469	402480	SH	DEF
FEDERAL HOME LN MTG CORP	COM	313400301	86309	1461386	SH	DEF
FEDERAL NATL MTG ASSN	COM	313586109	748686	10069754	SH	DEF
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1460	31603	SH	S
FEDERATED DEPT STORES INC DE	COM	31410H101	4307	79684	SH	S
FEDERATED DEPT STORES INC DE	COM	31410H101	28530	527836	SH	DEF
FEDEX CORP	COM	31428X106	1910	25412	SH	DEF
FIFTH THIRD BANCORP	COM	316773100	6050	109257	SH	DEF
FIRST DATA CORP	COM	319963104	862595	20460025	SH	DEF
FISERV INC	COM	337738108	8102	2260499	SH	DEF
FIRSTENERGY CORP	COM	337932107	13353	341690	SH	DEF
FLEETBOSTON FINL CORP	COM	339030108	113372	2524984	SH	DEF
FORD MTR CO DEL	COM PAR \$0.01	345370860	3588	264382	SH	DEF
FOREST LABS INC	COM	345838106	9246	129102	SH	DEF
FOREST OIL CORP	COM PAR \$0.01	346091705	2685	106345	SH	S
FORTUNE BRANDS INC	COM	349631101	3656	47712	SH	DEF

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FRANKLIN RES INC	COM	354613101	13208	237216	SH	DEF
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	70894	1813607	SH	DEF
GANNETT INC	COM	364730101	38755	439695	SH	DEF
GAP INC DEL	COM	364760108	3210	146451	SH	DEF
GENAISSANCE PHARMACEUTICALS	COM	36867W105	71	20463	SH	S
GENERAL DYNAMICS CORP	COM	369550108	1397	15639	SH	S
GENERAL DYNAMICS CORP	COM	369550108	124867	1397822	SH	DEF
GENERAL ELEC CO	COM	369604103	2919730	95666116	SH	DEF
GENERAL MLS INC	COM	370334104	50321	1078008	SH	DEF
GENERAL MTRS CORP	COM	370442105	5126	108836	SH	S
GENERAL MTRS CORP	COM	370442105	8807	186986	SH	DEF
GENZYME CORP	COM GENL DIV	372917104	1107	23674	SH	DEF
GETTY IMAGES INC	COM	374276103	4534	84000	SH	DEF
GILEAD SCIENCES INC	COM	375558103	7767	140080	SH	DEF
GILLETTE CO	COM	375766102	75557	1932408	SH	DEF
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1787	44736	SH	S
GLOBAL POWER EQUIPMENT INC	COM	37941P108	4248	504535	SH	S
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	432	32821	SH	DEF
GOLDEN WEST FINL CORP DEL	COM	381317106	5698	50900	SH	DEF
GOLDMAN SACHS GROUP INC	COM	38141G104	5108	48951	SH	S
GOLDMAN SACHS GROUP INC	COM	38141G104	85359	818004	SH	DEF
GOODRICH CORP	COM	382388106	1359	48417	SH	S
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	54499	1151231	SH	DEF
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	7360	352980	SH	DEF
GUIDANT CORP	COM	401698105	7897	124610	SH	DEF
HCA INC	COM	404119109	23293	573433	SH	DEF
HSBC HLDGS PLC	SPON ADR NEW	404280406	404	5398	SH	S
HALLIBURTON CO	COM	406216101	9634	317024	SH	DEF
HARLEY DAVIDSON INC	COM	412822108	4399	82464	SH	S
HARLEY DAVIDSON INC	COM	412822108	118635	2224132	SH	DEF
HARRIS CORP DEL	COM	413875105	7939	164000	SH	DEF
HARSCO CORP	COM	415864107	5746	126284	SH	DEF
HARTFORD FINL SVCS GROUP INC	COM	416515104	125016	1962582	SH	DEF
HAYES LEMMERZ INTL INC	COM NEW	420781304	11936	775576	SH	S
HEINZ H J CO	COM	423074103	9049	242655	SH	DEF
HERSHEY FOODS CORP	COM	427866108	6764	81647	SH	DEF
HEWLETT PACKARD CO	COM	428236103	4149	181676	SH	S
HEWLETT PACKARD CO	COM	428236103	134032	5868282	SH	DEF
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	4913	686191	SH	S
HILTON HOTELS CORP	COM	432848109	1715	105511	SH	S
HILTON HOTELS CORP	COM	432848109	51262	3154554	SH	DEF
HOME DEPOT INC	COM	437076102	4253	113827	SH	S
HOME DEPOT INC	COM	437076102	519746	13911818	SH	DEF
HOME PRODS INTL INC	COM	437305105	44	33945	SH	S
HONDA MOTOR LTD	AMERN SHS	438128308	4036	174395	SH	S
HONEYWELL INTL INC	COM	438516106	47795	1411974	SH	DEF
HOST MARRIOTT CORP NEW	COM	44107P104	1846	144434	SH	S
HUANENG PWR INTL INC	SPON ADR N	443304100	457	5837	SH	S
HUANENG PWR INTL INC	SPON ADR N	443304100	7303	93250	SH	DEF
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	32454	1477200	SH	DEF
HUTCHINSON TECHNOLOGY INC	COM	448407106	2039	72656	SH	S
IMS HEALTH INC	COM	449934108	19073	820000	SH	DEF
ICICI BK LTD	ADR	45104G104	495	31057	SH	S
ICICI BK LTD	ADR	45104G104	1265	79314	SH	DEF
ILLINOIS TOOL WKS INC	COM	452308109	16123	203498	SH	DEF
INDYMAC BANCORP INC	COM	456607100	3543	97617	SH	S
ING GROUP N V	SPONSORED ADR	456837103	392	17775	SH	S
INTEL CORP	COM	458140100	3453	126946	SH	S
INTEL CORP	COM	458140100	1115808	41022362	SH	DEF
INTERACTIVECORP	COM	45840Q101	231534	7320082	SH	DEF
INTERNAP NETWORK SVCS CORP	COM	45885A102	71	41244	SH	DEF
INTERNATIONAL BUSINESS MACHS	COM	459200101	3967	43191	SH	S

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INTERNATIONAL BUSINESS MACHS	COM	459200101	355316	3868859	SH	DEF
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1651	46515	SH	DEF
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4947	110029	SH	DEF
INTL PAPER CO	COM	460146103	3758	88930	SH	S
INTL PAPER CO	COM	460146103	6968	164877	SH	DEF
INTERNATIONAL STL GROUP INC	COM	460377104	28363	732892	SH	S
INTERPUBLIC GROUP COS INC	COM	460690100	3258	211821	SH	DEF
INTERSIL CORP	CL A	46069S109	4014	180000	SH	DEF
INTUIT	COM	461202103	292838	6561454	SH	DEF
INVISION TECHNOLOGIES INC	COM	461851107	4674	94097	SH	S
IRELAND BK	SPONSORED ADR	46267Q103	2086	41262	SH	S
ISHARES TR	S&P 500 INDEX	464287200	317	2798	SH	DEF
ISHARES TR	MSCI EMERG MKT	464287234	717	4088	SH	S
ISHARES TR	7-10 YR TRS BD	464287440	3275	37402	SH	S
IVAX CORP	COM	465823102	3040	133501	SH	DEF
IXYS CORP	COM	46600W106	219	23284	SH	DEF
J P MORGAN CHASE & CO	COM	46625H100	5282	125923	SH	S
J P MORGAN CHASE & CO	COM	46625H100	143315	3416323	SH	DEF
JACOBS ENGR GROUP INC DEL	COM	469814107	3345	75000	SH	DEF
JOHNSON & JOHNSON	COM	478160104	4092	80676	SH	S
JOHNSON & JOHNSON	COM	478160104	662988	13071531	SH	DEF
JOHNSON CTLS INC	COM	478366107	4068	68769	SH	S
JONES APPAREL GROUP INC	COM	480074103	11207	310000	SH	DEF
KLA-TENCOR CORP	COM	482480100	282	5599	SH	DEF
KB HOME	COM	48666K109	1188	14706	SH	DEF
KELLOGG CO	COM	487836108	27388	697952	SH	DEF
KERR MCGEE CORP	COM	492386107	1459	28323	SH	S
KEYCORP NEW	COM	493267108	3029	100000	SH	DEF
KEYSPAN CORP	COM	49337W100	5932	155196	SH	DEF
KIMBERLY CLARK CORP	COM	494368103	213594	3385014	SH	DEF
KIMCO REALTY CORP	COM	49446R109	1680	32950	SH	DEF
KINDER MORGAN INC KANS	COM	49455P101	4250	67444	SH	DEF
KOHL'S CORP	COM	500255104	6692	138472	SH	DEF
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2910	100399	SH	S
KOOKMIN BK NEW	SPONSORED ADR	50049M109	807	19947	SH	S
KOOKMIN BK NEW	SPONSORED ADR	50049M109	5365	132604	SH	DEF
KROGER CO	COM	501044101	16031	963411	SH	DEF
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	11429	192149	SH	DEF
LAIDLAW INTL INC	COM	50730R102	15803	1086083	SH	DEF
LAUDER ESTEE COS INC	CL A	518439104	4279	96500	SH	DEF
LEAR CORP	COM	521865105	6568	106000	SH	DEF
LEAPFROG ENTERPRISES INC	CL A	52186N106	1935	100000	SH	DEF
LEGGETT & PLATT INC	COM	524660107	1474	62161	SH	DEF
LEGG MASON INC	COM	524901105	11505	124000	SH	DEF
LEXMARK INTL NEW	CL A	529771107	3853	41883	SH	DEF
LIBERTY MEDIA CORP NEW	COM SER A	530718105	630585	57587630	SH	DEF
LIBERTY PPTY TR	SH BEN INT	531172104	2066	45921	SH	S
LILLY ELI & CO	COM	532457108	25168	376206	SH	DEF
LIMITED BRANDS INC	COM	532716107	1283	64126	SH	DEF
LINCARE HLDGS INC	COM	532791100	230563	7342759	SH	DEF
LINCOLN NATL CORP IND	COM	534187109	61977	1309745	SH	DEF
LINEAR TECHNOLOGY CORP	COM	535678106	1819	49049	SH	DEF
LOCKHEED MARTIN CORP	COM	539830109	132650	2906445	SH	DEF
LOWES COS INC	COM	548661107	4123	73456	SH	S
LOWES COS INC	COM	548661107	108208	1927813	SH	DEF
LUBRIZOL CORP	COM	549271104	3149	100000	SH	DEF
M & T BK CORP	COM	55261F104	10011	111415	SH	DEF
MBIA INC	COM	55262C100	6270	100000	SH	DEF
MBNA CORP	COM	55262L100	4346	157306	SH	S
MBNA CORP	COM	55262L100	14585	527881	SH	DEF
MACERICH CO	COM	554382101	1657	30747	SH	S
MACROVISION CORP	COM	555904101	2399	126999	SH	DEF



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MAGUIRE PPTYS INC	COM	559775101	8843	345448	SH	DEF
MANHATTAN ASSOCS INC	COM	562750109	3421	122981	SH	DEF
MANITOWOC INC	COM	563571108	6010	203187	SH	S
MANOR CARE INC NEW	COM	564055101	11250	318777	SH	DEF
MARKETWATCH COM INC	COM	570619106	5704	409194	SH	DEF
MARSH & MCLENNAN COS INC	COM	571748102	249559	5390033	SH	DEF
MARRIOTT INTL INC NEW	CL A	571903202	5491	129055	SH	DEF
MARTIN MARIETTA MATLS INC	COM	573284106	9823	212800	SH	DEF
MASCO CORP	COM	574599106	3093	101601	SH	DEF
MATTEL INC	COM	577081102	2836	153789	SH	DEF
MAXIM INTEGRATED PRODS INC	COM	57772K101	3108	66162	SH	DEF
MAY DEPT STORES CO	COM	577778103	259	7476	SH	S
MAYTAG CORP	COM	578592107	780	24712	SH	DEF
MCDONALDS CORP	COM	580135101	14460	506142	SH	DEF
MCGRAW HILL COS INC	COM	580645109	3734	49039	SH	DEF
MEADWESTVACO CORP	COM	583334107	20387	720654	SH	DEF
MEDAREX INC	COM	583916101	3437	383141	SH	S
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	8624	1095794	SH	DEF
MEDIMMUNE INC	COM	584699102	1996	86468	SH	DEF
MEDIFAST INC	COM	58470H101	270	30000	SH	S
MEDTRONIC INC	COM	585055106	3960	82935	SH	S
MEDTRONIC INC	COM	585055106	55113	1154204	SH	DEF
MELLON FINL CORP	COM	58551A108	230174	7356154	SH	DEF
MERCK & CO INC	COM	589331107	75107	1699631	SH	DEF
MERRILL LYNCH & CO INC	COM	590188108	23799	399586	SH	DEF
METHANEX CORP	COM	59151K108	3488	311441	SH	S
METLIFE INC	COM	59156R108	20777	582319	SH	DEF
METTLER TOLEDO INTERNATIONAL	COM	592688105	18043	406367	SH	DEF
MICHAELS STORES INC	COM	594087108	10794	222000	SH	DEF
MICROSOFT CORP	COM	594918104	3638	145922	SH	S
MICROSOFT CORP	COM	594918104	912138	36587985	SH	DEF
MICROCHIP TECHNOLOGY INC	COM	595017104	4333	164000	SH	DEF
MICRON TECHNOLOGY INC	COM	595112103	359	21510	SH	DEF
MILLENNIUM PHARMACEUTICALS I	COM	599902103	845	50000	SH	DEF
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	12496	95029	SH	DEF
MOLEX INC	CL A	608554200	304836	11701962	SH	DEF
MONSTER WORLDWIDE INC	COM	611742107	328	12522	SH	DEF
MORGAN STANLEY	COM NEW	617446448	160539	2801724	SH	DEF
MOTOROLA INC	COM	620076109	14415	819059	SH	DEF
MURPHY OIL CORP	COM	626717102	1889	30000	SH	DEF
NATIONAL COMMERCE FINL CORP	COM	63545P104	9069	317000	SH	DEF
NATIONAL SEMICONDUCTOR CORP	COM	637640103	7186	161734	SH	DEF
NATIONWIDE FINL SVCS INC	CL A	638612101	5408	150000	SH	DEF
NAVIGANT INTL INC	COM	63935R108	11894	660033	SH	DEF
NEIGHBORCARE INC	COM	64015Y104	24786	1017475	SH	S
NEIMAN MARCUS GROUP INC	CL A	640204202	7446	138050	SH	DEF
NETWOLVES CORP	COM	64120V102	272	200000	SH	DEF
NEW YORK CMNTY BANCORP INC	COM	649445103	5485	160000	SH	DEF
NEW YORK TIMES CO	CL A	650111107	10930	247294	SH	DEF
NEWCASTLE INVT CORP	COM	65105M108	25275	750000	SH	DEF
NEWELL RUBBERMAID INC	COM	651229106	1930	83169	SH	DEF
NEWMONT MINING CORP	COM	651639106	137649	2951949	SH	DEF
NEWS CORP LTD	ADR NEW	652487703	341	9486	SH	S
NEWS CORP LTD	ADR NEW	652487703	1883	52326	SH	DEF
NEWTEK BUSINESS SVCS INC	COM	652526104	212	40750	SH	DEF
NEXTEL COMMUNICATIONS INC	CL A	65332V103	9679	392509	SH	DEF
NEXTEL PARTNERS INC	CL A	65333F107	30172	2383253	SH	S
NIKE INC	CL B	654106103	5960	76535	SH	DEF
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	492	17353	SH	S
NISOURCE INC	COM	65473P105	773	36382	SH	S
NORTH FORK BANCORPORATION NY	COM	659424105	11648	275228	SH	DEF
NORTHROP GRUMMAN CORP	COM	666807102	3934	39976	SH	S

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NORTHROP GRUMMAN CORP	COM	666807102	136868	1390652	SH	DEF
NOVARTIS A G	SPONSORED ADR	66987V109	1871	43917	SH	S
NOVELL INC	COM	670006105	1303	114526	SH	DEF
NOVELLUS SYS INC	COM	670008101	10399	328362	SH	DEF
NOVO-NORDISK A S	ADR	670100205	382	8226	SH	S
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	1334	89570	SH	S
OGE ENERGY CORP	COM	670837103	10576	400000	SH	DEF
OCCIDENTAL PETE CORP DEL	COM	674599105	14913	323852	SH	DEF
OLD REP INTL CORP	COM	680223104	13942	567687	SH	DEF
OMNICOM GROUP INC	COM	681919106	3772	47008	SH	S
OMNICOM GROUP INC	COM	681919106	88349	1100917	SH	DEF
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	9519	91537	SH	DEF
ORACLE CORP	COM	68389X105	275194	22932868	SH	DEF
ORCHID BIOSCIENCES INC	COM	68571P100	23	11860	SH	S
OUTBACK STEAKHOUSE INC	COM	689899102	3750	77010	SH	S
OXFORD HEALTH PLANS INC	COM	691471106	1221	25000	SH	DEF
PG&E CORP	COM	69331C108	9748	336482	SH	DEF
PNC FINL SVCS GROUP INC	COM	693475105	3911	70578	SH	S
PNC FINL SVCS GROUP INC	COM	693475105	5510	99424	SH	DEF
POSCO	SPONSORED ADR	693483109	510	14409	SH	S
POSCO	SPONSORED ADR	693483109	21166	598074	SH	DEF
PPG INDS INC	COM	693506107	6897	118294	SH	DEF
PPL CORP	COM	69351T106	3701	81155	SH	DEF
PS BUSINESS PKS INC CALIF	COM	69360J107	1784	38495	SH	S
PACCAR INC	COM	693718108	5041	89935	SH	DEF
PACTIV CORP	COM	695257105	7305	328297	SH	DEF
PAYCHEX INC	COM	704326107	107941	3032047	SH	DEF
PEABODY ENERGY CORP	COM	704549104	4816	103556	SH	DEF
PEOPLESOFT INC	COM	712713106	7923	428492	SH	DEF
PEPCO HOLDINGS INC	COM	713291102	5959	291525	SH	DEF
PEPSI BOTTLING GROUP INC	COM	713409100	33150	1114277	SH	DEF
PEPSICO INC	COM	713448108	591255	10979666	SH	DEF
PER-SE TECHNOLOGIES INC	COM NEW	713569309	170	15175	SH	DEF
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	482	28579	SH	S
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	10702	362296	SH	DEF
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	519	15486	SH	S
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	21455	640456	SH	DEF
PFIZER INC	COM	717081103	4817	137423	SH	S
PFIZER INC	COM	717081103	1266543	36135307	SH	DEF
PHARMACEUTICAL PROD DEV INC	COM	717124101	2939	98920	SH	S
PHARMION CORP	COM	71715B409	26962	1196172	SH	DEF
PHELPS DODGE CORP	COM	717265102	10902	133502	SH	DEF
PIONEER NAT RES CO	COM	723787107	7945	245965	SH	DEF
PITNEY BOWES INC	COM	724479100	239	5599	SH	S
PITNEY BOWES INC	COM	724479100	54994	1290626	SH	DEF
PLUG POWER INC	COM	72919P103	43747	5666666	SH	S
PLUM CREEK TIMBER CO INC	COM	729251108	776	23903	SH	S
PLUM CREEK TIMBER CO INC	COM	729251108	4060	125000	SH	DEF
POLYCOM INC	COM	73172K104	2603	122651	SH	DEF
PRAXAIR INC	COM	74005P104	214321	5773737	SH	DEF
PRENTISS PPTYS TR	SH BEN INT	740706106	2418	65515	SH	S
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	3895	109326	SH	DEF
PROCTER & GAMBLE CO	COM	742718109	205626	1960580	SH	DEF
PROGRESS ENERGY INC	COM	743263105	3788	80464	SH	DEF
PROGRESSIVE CORP OHIO	COM	743315103	6007	68576	SH	DEF
PROLOGIS	SH BEN INT	743410102	1831	51048	SH	S
PROXIM CORP	CL A	744283102	98	55642	SH	DEF
PRUDENTIAL FINL INC	COM	744320102	283	6324	SH	S
PRUDENTIAL FINL INC	COM	744320102	70071	1564784	SH	DEF
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	24697	525682	SH	DEF
PUBLIC STORAGE INC	COM	74460D109	5	100	SH	S
PUBLIC STORAGE INC	COM	74460D109	4866	100000	SH	DEF

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PULTE HOMES INC	COM	745867101	2044	36762	SH	DEF
QUALCOMM INC	COM	747525103	13121	197940	SH	DEF
QUEST DIAGNOSTICS INC	COM	74834L100	11899	143654	SH	DEF
QWEST COMMUNICATIONS INTL IN	COM	749121109	3686	855286	SH	DEF
RF MICRODEVICES INC	COM	749941100	2019	238633	SH	S
RF MICRODEVICES INC	COM	749941100	2711	320500	SH	DEF
RADIAN GROUP INC	COM	750236101	2742	64370	SH	S
RADIOLOGIX INC	COM	75040K109	1450	416677	SH	S
RAYONIER INC	COM	754907103	27390	626624	SH	DEF
RAYOVAC CORP	COM	755081106	4531	158439	SH	S
RAYTHEON CO	COM NEW	755111507	424	13526	SH	DEF
REED ELSEVIER P L C	SPONSORED ADR	758205108	2129	59960	SH	S
REGAL ENTMT GROUP	CL A	758766109	7002	318541	SH	DEF
REGENCY CTRS CORP	COM	758849103	1883	40298	SH	S
REGENT COMMUNICATIONS INC DE	COM	758865109	7194	109998	SH	S
REGIONS FINL CORP	COM	758940100	1382	37835	SH	S
REPSOL YPF S A	SPONSORED ADR	76026T205	440	21150	SH	S
REPUBLIC SVCS INC	COM	760759100	17596	650000	SH	DEF
RESEARCH IN MOTION LTD	COM	760975102	503	5387	SH	S
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1458	24094	SH	S
REYNOLDS R J TOB HLDGS INC	COM	76182K105	8984	148500	SH	DEF
RIO TINTO PLC	SPONSORED ADR	767204100	2754	27382	SH	S
RITCHIE BROS AUCTIONEERS	COM	767744105	2785	49563	SH	DEF
ROCKWELL COLLINS INC	COM	774341101	20904	661325	SH	DEF
ROHM & HAAS CO	COM	775371107	94328	2367661	SH	DEF
ROUSE CO	COM	779273101	2017	37634	SH	S
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1427	30000	SH	DEF
RYLAND GROUP INC	COM	783764103	3933	44278	SH	S
SBC COMMUNICATIONS INC	COM	78387G103	3578	145823	SH	S
SBC COMMUNICATIONS INC	COM	78387G103	91225	3717392	SH	DEF
SEI INVESTMENTS CO	COM	784117103	5924	179500	SH	DEF
SLM CORP	COM	78442P106	4429	105835	SH	S
SLM CORP	COM	78442P106	233934	5589832	SH	DEF
SPDR TR	UNIT SER 1	78462F103	19133	169168	SH	DEF
SAFECO CORP	COM	786429100	5011	116201	SH	DEF
SAFeway INC	COM NEW	786514208	9182	446160	SH	DEF
SANMINA SCI CORP	COM	800907107	5957	539627	SH	DEF
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	395	10048	SH	S
SAPPI LTD	SPON ADR NEW	803069202	701	51361	SH	S
SARA LEE CORP	COM	803111103	1093	50010	SH	DEF
SATYAM COMPUTER SERVICES LTD	ADR	804098101	3683	179462	SH	DEF
SAVVIS COMMUNICATIONS CORP	COM	805423100	14500	6970928	SH	S
SCANA CORP NEW	COM	80589M102	13204	373532	SH	DEF
SCHEIN HENRY INC	COM	806407102	5266	73874	SH	DEF
SCHLUMBERGER LTD	COM	806857108	393332	6160256	SH	DEF
SCRIPPS E W CO OHIO	CL A	811054204	6082	60151	SH	DEF
SEA CONTAINERS LTD	CL B	811371103	3045	150000	SH	S
SEA CONTAINERS LTD	CL A	811371707	8059	391198	SH	S
SEALED AIR CORP NEW	COM	81211K100	9486	190752	SH	DEF
SEARS ROEBUCK & CO	COM	812387108	1236	28769	SH	DEF
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	11646	396113	SH	DEF
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	47417	1795412	SH	DEF
SHERWIN WILLIAMS CO	COM	824348106	2874	74784	SH	DEF
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	418	14242	SH	S
SHURGARD STORAGE CTRS INC	COM	82567D104	1741	43627	SH	S
SIEBEL SYS INC	COM	826170102	3665	317880	SH	DEF
SIEMENS A G	SPONSORED ADR	826197501	393	5309	SH	S
SIMON PPTY GROUP INC NEW	COM	828806109	3151	53920	SH	S
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	2262	44764	SH	S
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	7896	156237	SH	DEF
SMTC CORP	COM	832682108	152	192901	SH	S
SNAP ON INC	COM	833034101	625	19317	SH	DEF

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SONY CORP	ADR NEW	835699307	478	11424	SH	S
SOUTHERN CO	COM	842587107	7636	250347	SH	DEF
SOUTHTRUST CORP	COM	844730101	6634	200000	SH	DEF
SOUTHWEST AIRLS CO	COM	844741108	33010	2322997	SH	DEF
SPRINT CORP	COM FON GROUP	852061100	895	48587	SH	S
SPRINT CORP	PCS COM SER 1	852061506	4801	521863	SH	DEF
STANCORP FINL GROUP INC	COM	852891100	1327	20344	SH	DEF
STANLEY WKS	COM	854616109	1197	28040	SH	DEF
STATE STR CORP	COM	857477103	429990	8248419	SH	DEF
STEEL DYNAMICS INC	COM	858119100	22492	907650	SH	S
STERICYCLE INC	COM	858912108	4748	99000	SH	DEF
STET HELLAS COMMUNICATIONS S	ADR	859823106	346	16967	SH	DEF
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	1392	50000	SH	DEF
STRYKER CORP	COM	863667101	4178	47193	SH	S
SUN MICROSYSTEMS INC	COM	866810104	5782	1386606	SH	DEF
SUNGARD DATA SYS INC	COM	867363103	7927	289295	SH	DEF
SUNTRUST BKS INC	COM	867914103	22314	320098	SH	DEF
SYCAMORE NETWORKS INC	COM	871206108	2653	650153	SH	DEF
SYMANTEC CORP	COM	871503108	11324	244588	SH	DEF
SYNOPSIS INC	COM	871607107	4338	151000	SH	DEF
SYSCO CORP	COM	871829107	4232	108367	SH	S
SYSCO CORP	COM	871829107	21027	538457	SH	DEF
TDK CORP	AMERN DEP SH	872351408	620	8186	SH	S
TECO ENERGY INC	COM	872375100	2195	150000	SH	DEF
TXU CORP	COM	873168108	4776	166630	SH	DEF
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	780	74674	SH	S
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	42893	4108537	SH	DEF
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3060	83186	SH	S
TARGET CORP	COM	87612E106	502731	11161879	SH	DEF
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	551	42464	SH	DEF
TELEFONICA S A	SPONSORED ADR	879382208	1745	38309	SH	S
TELEFONICA S A	SPONSORED ADR	879382208	5813	127647	SH	DEF
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	5247	150291	SH	DEF
TELEPHONE & DATA SYS INC	COM	879433100	7431	104854	SH	DEF
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E105	2478	63387	SH	DEF
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	9699	1062315	SH	DEF
TELKOM SA LTD	SPONSORED ADR	879603108	683	13762	SH	S
TENET HEALTHCARE CORP	COM	88033G100	3348	300000	SH	DEF
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	624	9848	SH	S
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	49536	781700	SH	DEF
TEXAS INSTRS INC	COM	882508104	46906	1605287	SH	DEF
TEXTRON INC	COM	883203101	3670	69045	SH	S
TEXTRON INC	COM	883203101	10693	201188	SH	DEF
THERMO ELECTRON CORP	COM	883556102	21914	774880	SH	DEF
3COM CORP	COM	885535104	2810	398000	SH	DEF
3M CO	COM	88579Y101	106280	1298156	SH	DEF
TIMBERLAND CO	CL A	887100105	3379	56839	SH	S
TIME WARNER INC	COM	887317105	151733	8999614	SH	DEF
TIVO INC	COM	888706108	53	5928	SH	DEF
TIVO INC	COM	888706108	10498	1180886	SH	DEF
TORCHMARK CORP	COM	891027104	11438	212643	SH	DEF
TOTAL S A	SPONSORED ADR	89151E109	3333	36228	SH	S
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	40105	2322249	SH	DEF
TRIBUNE CO NEW	COM	896047107	92634	1836528	SH	DEF
TUPPERWARE CORP	COM	899896104	724	40650	SH	S
TYCO INTL LTD NEW	COM	902124106	71793	2505863	SH	DEF
TYSON FOODS INC	CL A	902494103	3610	200000	SH	DEF
US BANCORP DEL	COM NEW	902973304	1366	49417	SH	S
US BANCORP DEL	COM NEW	902973304	174826	6322839	SH	DEF
UNION PAC CORP	COM	907818108	118770	1985455	SH	DEF
UNISYS CORP	COM	909214108	103786	7267941	SH	DEF
UNITED DEFENSE INDS INC	COM	91018B104	3528	110975	SH	S

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UNITED DEFENSE INDS INC	COM	91018B104	10470	329349	SH	DEF
UNITED DOMINION REALTY TR IN	COM	910197102	837	42669	SH	S
UNITED PARCEL SERVICE INC	CL B	911312106	18897	270580	SH	DEF
UNITED TECHNOLOGIES CORP	COM	913017109	354584	4108738	SH	DEF
UNITEDGLOBALCOM	CL A	913247508	2123	250000	SH	DEF
UNITEDHEALTH GROUP INC	COM	91324P102	4512	70014	SH	S
UNITEDHEALTH GROUP INC	COM	91324P102	186869	2899899	SH	DEF
UNIVISION COMMUNICATIONS INC	CL A	914906102	3697	112000	SH	DEF
UNOCAL CORP	COM	915289102	5632	151081	SH	DEF
VALERO ENERGY CORP NEW	COM	91913Y100	7229	120559	SH	DEF
VALUEVISION MEDIA INC	CL A	92047K107	70686	4604932	SH	DEF
VALUEVISION MEDIA INC	CL A	92047K107	93167	6069486	SH	DEF
VAN KAMPEN SENIOR INCOME TR	COM	920961109	31886	3644100	SH	S
VASOGEN INC	COM	92232F103	3394	555556	SH	DEF
VASTERA INC	COM	92239N109	198	51046	SH	S
VERITAS SOFTWARE CO	COM	923436109	7480	277949	SH	DEF
VERIZON COMMUNICATIONS	COM	92343V104	1384	37883	SH	S
VERIZON COMMUNICATIONS	COM	92343V104	249710	6833877	SH	DEF
VIACOM INC	CL B	925524308	4436	113132	SH	S
VIACOM INC	CL B	925524308	351328	8960167	SH	DEF
VIAD CORP	COM	92552R109	18137	750377	SH	DEF
VIGNETTE CORP	COM	926734104	958	462725	SH	DEF
VISHAY INTERTECHNOLOGY INC	COM	928298108	2919	136786	SH	DEF
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	2608	109118	SH	S
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	555030	23223001	SH	DEF
VORNADO RLTY TR	SH BEN INT	929042109	4536	75000	SH	DEF
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	749	21521	SH	S
WPP GROUP PLC	SPON ADR NEW	929309300	335	6581	SH	S
WACHOVIA CORP 2ND NEW	COM	929903102	4269	90835	SH	S
WACHOVIA CORP 2ND NEW	COM	929903102	118144	2513695	SH	DEF
WADDELL & REED FINL INC	CL A	930059100	19059	777300	SH	DEF
WAL MART STORES INC	COM	931142103	4446	74484	SH	S
WAL MART STORES INC	COM	931142103	451167	7558498	SH	DEF
WALGREEN CO	COM	931422109	5840	177237	SH	DEF
WARNACO GROUP INC	COM NEW	934390402	23632	1176286	SH	S
WASHINGTON MUT INC	COM	939322103	15055	352496	SH	DEF
WASTE MGMT INC DEL	COM	94106L109	144849	4799514	SH	DEF
WATERS CORP	COM	941848103	2908	71195	SH	S
WATSON PHARMACEUTICALS INC	COM	942683103	8104	189390	SH	DEF
WEBMD CORP	COM	94769M105	9934	1117451	SH	DEF
WEIGHT WATCHERS INTL INC NEW	COM	948626106	4819	114000	SH	DEF
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	44165	388366	SH	DEF
WELLS FARGO & CO NEW	COM	949746101	261584	4615914	SH	DEF
WESTPAC BKG CORP	SPONSORED ADR	961214301	367	5489	SH	S
WESTWOOD ONE INC	COM	961815107	5625	191004	SH	DEF
WEYERHAEUSER CO	COM	962166104	149642	2284605	SH	DEF
WHIRLPOOL CORP	COM	963320106	1433	20806	SH	DEF
WILLIAMS SONOMA INC	COM	969904101	4549	133000	SH	DEF
WISCONSIN ENERGY CORP	COM	976657106	8841	275000	SH	DEF
WRIGLEY WM JR CO	COM	982526105	9740	164745	SH	DEF
WYETH	COM	983024100	501380	13352322	SH	DEF
XILINX INC	COM	983919101	4269	113051	SH	DEF
YAHOO INC	COM	984332106	97970	2021252	SH	DEF
ZIMMER HLDGS INC	COM	98956P102	18686	253272	SH	DEF
ZIONS BANCORPORATION	COM	989701107	15325	268393	SH	DEF