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GENERAL ELECTRIC CO
Form 13F-HR
August 02, 2005

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, 2005

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	August 2, 2005
-----	-----	-----	-----
(Signature)	(City, State)	(Zip)	(Date)

Report Type (Check only one.):

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

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FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3

Form 13F Information Table Entry Total: 1,147

Form 13F Information Table Value Total: \$37,082,701
(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	INVESTME DISCRETI
-----	-----	-----	-----	-----	----	----	-----
DEUTSCHE BANK AG NAMEN	ORD	D18190898	372	4769	SH		
ACE LTD	ORD	G0070K103	3458	77096	SH		
ARCH CAP GROUP LTD	ORD	G0450A105	26154	580560	SH		
AXIS CAPITAL HOLDINGS	SHS	G0692U109	81929	2895020	SH		
ACCENTURE LTD BERMUDA	CL A	G1150G111	3518	155174	SH		
ASA BERMUDA LIMITED	COM	G3156P103	1931	49750	SH		
EVEREST RE GROUP LTD	COM	G3223R108	5517	59325	SH		
EVEREST RE GROUP LTD	COM	G3223R108	7905	85000	SH		
GLOBALSANTAFE CORP	SHS	G3930E101	50	1236	SH		
GLOBALSANTAFE CORP	SHS	G3930E101	6960	170590	SH		
HELEN OF TROY CORP LTD	COM	G4388N106	1840	72270	SH		
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	268	3750	SH		
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	3024	42381	SH		
NABORS INDUSTRIES LTD	SHS	G6359F103	930	15343	SH		
NABORS INDUSTRIES LTD	SHS	G6359F103	58782	969685	SH		
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	1442	45324	SH		
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	24	480	SH		
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	3422	69500	SH		
TRANSOCEAN INC	ORD	G90078109	386	7151	SH		
TRANSOCEAN INC	ORD	G90078109	25435	471287	SH		
WEATHERFORD INTERNATIONAL LT	COM	G95089101	35	600	SH		
WEATHERFORD INTERNATIONAL LT	COM	G95089101	5740	99000	SH		
XL CAP LTD	CL A	G98255105	412	5537	SH		
ALCON INC	COM SHS	H01301102	11044	101000	SH		
UBS AG	NAMEN AKT	H8920M855	2906	37323	SH		
BACKWEB TECHNOLOGIES LTD	ORD	M15633106	605	1316304	SH		
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	522	26333	SH		
GIVEN IMAGING	ORD SHS	M52020100	208	9109	SH		
ORBOTECH LTD	ORD	M75253100	5619	261493	SH		
ORTHOFIX INTL N V	COM	N6748L102	1674	38898	SH		
OMI CORP NEW	COM	Y6476W104	7801	410341	SH		
ACM MANAGED INCOME FD INC	COM	000919100	2527	686616	SH		

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AFLAC INC	COM	001055102	231036	5338163	SH
AFLAC INC	COM	001055102	7740	178844	SH
AGCO CORP	COM	001084102	2677	140000	SH
AGCO CORP	COM	001084102	4837	252958	SH
AGL RES INC	COM	001204106	347	8969	SH
AES CORP	COM	00130H105	2376	145057	SH
AES CORP	COM	00130H105	11215	684663	SH
AMB PROPERTY CORP	COM	00163T109	2825	65036	SH
AMR CORP	COM	001765106	168	13856	SH
AT&T CORP	COM NEW	001957505	4973	261212	SH
ABBOTT LABS	COM	002824100	462163	9429974	SH
ABBOTT LABS	COM	002824100	5507	112358	SH
ABBEY NATL PLC	ADR PRF B7.375	002920700	387	14428	SH
ACADIA PHARMACEUTICALS INC	COM	004225108	1167	138889	SH
ACTIVISION INC NEW	COM NEW	004930202	6635	401641	SH
ADOBE SYS INC	COM	00724F101	329	11490	SH
ADVANCE AUTO PARTS INC	COM	00751Y106	2049	31737	SH
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3379	85000	SH
AEROPOSTALE	COM	007865108	601	17897	SH
ADVANCED MICRO DEVICES INC	COM	007903107	4527	261095	SH
AETNA INC NEW	COM	00817Y108	76587	924737	SH
AETNA INC NEW	COM	00817Y108	577	6972	SH
AFFILIATED COMPUTER SERVICES	CL A	008190100	11932	233501	SH
AFFILIATED COMPUTER SERVICES	CL A	008190100	638	12481	SH
AFFILIATED MANAGERS GROUP	COM	008252108	7687	112500	SH
AFFILIATED MANAGERS GROUP	COM	008252108	7586	111026	SH
AGILENT TECHNOLOGIES INC	COM	00846U101	243	10563	SH
AIR PRODS & CHEMS INC	COM	009158106	23267	385862	SH
AIR PRODS & CHEMS INC	COM	009158106	319	5290	SH
ALBERTO CULVER CO	COM	013068101	5728	132193	SH
ALBERTO CULVER CO	COM	013068101	59	1360	SH
ALCAN INC	COM	013716105	19296	643211	SH
ALCAN INC	COM	013716105	2124	70798	SH
ALCOA INC	COM	013817101	39306	1504258	SH
ALCOA INC	COM	013817101	513	19624	SH
ALLEGHANY CORP DEL	COM	017175100	16430	55320	SH
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2942	133347	SH
ALLERGAN INC	COM	018490102	2834	33245	SH
ALLIANCE WORLD DLR GV FD II	COM	01879R106	3226	259704	SH
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	661	57713	SH
ALLSTATE CORP	COM	020002101	245797	4113760	SH
ALLSTATE CORP	COM	020002101	2375	39744	SH
ALLTEL CORP	COM	020039103	96974	1557059	SH
ALLTEL CORP	COM	020039103	344	5519	SH
ALTERA CORP	COM	021441100	4306	217488	SH
ALTRIA GROUP INC	COM	02209S103	29896	462352	SH
ALTRIA GROUP INC	COM	02209S103	12565	194320	SH
AMBAC FINL GROUP INC	COM	023139108	5032	72137	SH
AMBASSADORS GROUP INC	COM	023177108	7438	200000	SH
AMBASSADORS INTL INC	COM	023178106	2742	200000	SH
AMCOR LTD	ADR NEW	02341R302	2027	98879	SH
AMEGY BANCORPORATION INC	COM	02343R102	4252	190000	SH
AMERADA HESS CORP	COM	023551104	71772	673853	SH
AMERADA HESS CORP	COM	023551104	1447	13581	SH
AMEREN CORP	COM	023608102	9022	163146	SH
AMEREN CORP	COM	023608102	734	13274	SH
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	129147	2166527	SH
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	0	3	SH
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	1408	55708	SH
AMERICAN CAPITAL STRATEGIES	COM	024937104	283	7827	SH
AMERICAN ELEC PWR INC	COM	025537101	79705	2161793	SH
AMERICAN ELEC PWR INC	COM	025537101	326	8853	SH

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AMERICAN EXPRESS CO	COM	025816109	96800	1818528	SH
AMERICAN EXPRESS CO	COM	025816109	5407	101586	SH
AMERICAN INTL GROUP INC	COM	026874107	354088	6094451	SH
AMERICAN INTL GROUP INC	COM	026874107	16945	291654	SH
AMGEN INC	COM	031162100	474671	7850995	SH
AMGEN INC	COM	031162100	8680	143560	SH
AMKOR TECHNOLOGY INC	COM	031652100	2072	457450	SH
AMSOUTH BANCORPORATION	COM	032165102	231	8889	SH
AMYLIN PHARMACEUTICALS INC	COM	032346108	5442	260000	SH
ANADARKO PETE CORP	COM	032511107	466	5674	SH
ANALOG DEVICES INC	COM	032654105	282469	7570859	SH
ANALOG DEVICES INC	COM	032654105	7952	213124	SH
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	10183	735748	SH
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	3032	84867	SH
ANHEUSER BUSCH COS INC	COM	035229103	69439	1517789	SH
ANHEUSER BUSCH COS INC	COM	035229103	9962	217752	SH
ANTEON INTL CORP	COM	03674E108	6058	132797	SH
AON CORP	COM	037389103	2749	109790	SH
APACHE CORP	COM	037411105	461	7132	SH
APOLLO GROUP INC	CL A	037604105	10098	129103	SH
APPLE COMPUTER INC	COM	037833100	663	18004	SH
APPLIED MATLS INC	COM	038222105	96647	5973213	SH
APPLIED MATLS INC	COM	038222105	6066	374921	SH
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	4996	143763	SH
ARCHER DANIELS MIDLAND CO	COM	039483102	318	14892	SH
ARCHSTONE SMITH TR	COM	039583109	4357	112806	SH
ARMOR HOLDINGS INC	COM	042260109	1748	44123	SH
ASIA PAC FD INC	COM	044901106	2208	144812	SH
ASIA TIGERS FD INC	COM	04516T105	538	44712	SH
ASTA FDG INC	COM	046220109	2131	76715	SH
ASTRAZENECA PLC	SPONSORED ADR	046353108	1275	30897	SH
AUTOLIV INC	COM	052800109	1897	43312	SH
AUTOMATIC DATA PROCESSING IN	COM	053015103	110563	2634338	SH
AUTOMATIC DATA PROCESSING IN	COM	053015103	1642	39127	SH
AVALONBAY CMNTYS INC	COM	053484101	4295	53151	SH
AVAYA INC	COM	053499109	86	10333	SH
AVERY DENNISON CORP	COM	053611109	1213	22900	SH
AVERY DENNISON CORP	COM	053611109	113	2133	SH
AVON PRODS INC	COM	054303102	60590	1600804	SH
AVON PRODS INC	COM	054303102	2118	55960	SH
BB&T CORP	COM	054937107	516	12916	SH
BCE INC	COM	05534B109	829	35000	SH
BJ SVCS CO	COM	055482103	6082	115900	SH
BJ SVCS CO	COM	055482103	216	4110	SH
BP PLC	SPONSORED ADR	055622104	6862	110000	SH
BP PLC	SPONSORED ADR	055622104	3246	52040	SH
BAKER HUGHES INC	COM	057224107	9725	190090	SH
BAKER HUGHES INC	COM	057224107	398	7782	SH
BANK OF AMERICA CORPORATION	COM	060505104	415277	9104960	SH
BANK OF AMERICA CORPORATION	COM	060505104	16080	352546	SH
BANK NEW YORK INC	COM	064057102	3133	108848	SH
BANK NEW YORK INC	COM	064057102	5715	198561	SH
BARRICK GOLD CORP	COM	067901108	49248	1967540	SH
BARR PHARMACEUTICALS INC	COM	068306109	10796	221500	SH
BAXTER INTL INC	COM	071813109	1757	47353	SH
BAXTER INTL INC	COM	071813109	6032	162597	SH
BEAR STEARNS COS INC	COM	073902108	205	1974	SH
BEAZER HOMES USA INC	COM	07556Q105	1931	33789	SH
BECTON DICKINSON & CO	COM	075887109	894	17040	SH
BED BATH & BEYOND INC	COM	075896100	72821	1742955	SH
BED BATH & BEYOND INC	COM	075896100	8118	194294	SH
BELLSOUTH CORP	COM	079860102	7058	265649	SH

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BELLSOUTH CORP	COM	079860102	1131	42562	SH
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	93829	33709	SH
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	328	118	SH
BEST BUY INC	COM	086516101	5419	79053	SH
BEST BUY INC	COM	086516101	488	7124	SH
BHP BILLITON LTD	SPONSORED ADR	088606108	3469	127070	SH
BIOENVISION INC	COM	09059N100	315	43322	SH
BIOMET INC	COM	090613100	207	5964	SH
BIOGEN IDEC INC	COM	09062X103	9136	265196	SH
BIOGEN IDEC INC	COM	09062X103	3406	98855	SH
BIOSITE INC	COM	090945106	1131	20573	SH
BLACK & DECKER CORP	COM	091797100	1773	19731	SH
BLACK & DECKER CORP	COM	091797100	157	1747	SH
BLACKROCK INC	CL A	09247X101	31346	389639	SH
BLOCK H & R INC	COM	093671105	6982	119652	SH
BOEING CO	COM	097023105	1238	18762	SH
BOSTON PROPERTIES INC	COM	101121101	4881	69733	SH
BOSTON SCIENTIFIC CORP	COM	101137107	61241	2268175	SH
BOSTON SCIENTIFIC CORP	COM	101137107	882	32657	SH
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	619	20183	SH
BRISTOL MYERS SQUIBB CO	COM	110122108	64146	2567891	SH
BRISTOL MYERS SQUIBB CO	COM	110122108	3884	155473	SH
BROADCOM CORP	CL A	111320107	233	6571	SH
BROADWING CORP	COM	11161E101	322	69720	SH
BROOKFIELD PPTYS CORP	COM	112900105	3523	122330	SH
BURLINGTON NORTHN SANTA FE C	COM	12189T104	82514	1752630	SH
BURLINGTON NORTHN SANTA FE C	COM	12189T104	433	9206	SH
BURLINGTON RES INC	COM	122014103	280340	5074952	SH
BURLINGTON RES INC	COM	122014103	3246	58766	SH
BUTLER INTL INC NEW	COM	123649105	481	125000	SH
CB RICHARD ELLIS GROUP INC	CL A	12497T101	972	22164	SH
CB RICHARD ELLIS GROUP INC	CL A	12497T101	17246	393217	SH
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1644	37485	SH
C D W CORP	COM	12512N105	4726	82989	SH
C D W CORP	COM	12512N105	498	8739	SH
CIGNA CORP	COM	125509109	8722	81493	SH
CIT GROUP INC	COM	125581108	12754	296811	SH
CIT GROUP INC	COM	125581108	202	4705	SH
CNOOC LTD	SPONSORED ADR	126132109	1268	21379	SH
CSX CORP	COM	126408103	210	4932	SH
CVS CORP	COM	126650100	6668	229380	SH
CVS CORP	COM	126650100	5702	196160	SH
CV THERAPEUTICS INC	COM	126667104	878	39161	SH
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	46211	1435132	SH
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	37	1160	SH
CABOT CORP	COM	127055101	2970	90000	SH
CADENCE DESIGN SYSTEM INC	COM	127387108	198	14463	SH
CAL DIVE INTL INC	COM	127914109	1564	29869	SH
CALAMOS ASSET MGMT INC	CL A	12811R104	6229	228672	SH
CALLIDUS SOFTWARE INC	COM	13123E500	41	11157	SH
CAMDEN PPTY TR	SH BEN INT	133131102	3439	63974	SH
CAMPBELL SOUP CO	COM	134429109	243	7903	SH
CANADIAN PAC RY LTD	COM	13645T100	5362	155376	SH
CANCERVAX CORP	COM	13738Y107	310	108927	SH
CANON INC	ADR	138006309	7332	139305	SH
CAPITAL ONE FINL CORP	COM	14040H105	14056	175678	SH
CAPITAL ONE FINL CORP	COM	14040H105	4992	62398	SH
CAPSTONE TURBINE CORP	COM	14067D102	45	35190	SH
CARDINAL HEALTH INC	COM	14149Y108	29251	508010	SH
CARDINAL HEALTH INC	COM	14149Y108	570	9901	SH
CAREMARK RX INC	COM	141705103	8684	195051	SH
CAREMARK RX INC	COM	141705103	476	10688	SH

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CARNIVAL CORP	PAIRED CTF	143658300	414065	7590555	SH
CARNIVAL CORP	PAIRED CTF	143658300	3652	66956	SH
CATALYTICA ENERGY SYS INC	COM	148884109	357	183120	SH
CATAPULT COMMUNICATIONS CORP	COM	149016107	203	11909	SH
CATELLUS DEV CORP NEW	COM	149113102	3377	102951	SH
CATERPILLAR INC DEL	COM	149123101	10802	113340	SH
CATERPILLAR INC DEL	COM	149123101	774	8123	SH
CENDANT CORP	COM	151313103	2387	106701	SH
CENDANT CORP	COM	151313103	3134	140103	SH
CENTERPOINT ENERGY INC	COM	15189T107	3620	274022	SH
CENTERPLATE INC	UNIT 99/99/9999	15200E204	10501	823641	SH
CENTEX CORP	COM	152312104	1829	25886	SH
CENTEX CORP	COM	152312104	180	2544	SH
CENTURY ALUM CO	COM	156431108	1503	73679	SH
CENTURYTEL INC	COM	156700106	2883	83257	SH
CERTEGY INC	COM	156880106	162704	4257028	SH
CERTEGY INC	COM	156880106	2030	53101	SH
CHECKFREE CORP NEW	COM	162813109	22958	674059	SH
CHECKFREE CORP NEW	COM	162813109	194	5700	SH
CHEESECAKE FACTORY INC	COM	163072101	4236	121974	SH
CHESAPEAKE ENERGY CORP	COM	165167107	8376	367353	SH
CHEVRON CORP NEW	COM	166764100	26894	480932	SH
CHEVRON CORP NEW	COM	166764100	2767	49478	SH
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	630	2133	SH
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	456	24513	SH
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	1883	52894	SH
CHOICEPOINT INC	COM	170388102	3686	92028	SH
CHUBB CORP	COM	171232101	153077	1788071	SH
CHUBB CORP	COM	171232101	1824	21310	SH
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	1931	90098	SH
CIENA CORP	COM	171779101	265	126917	SH
CINERGY CORP	COM	172474108	12486	278583	SH
CINERGY CORP	COM	172474108	954	21280	SH
CISCO SYS INC	COM	17275R102	497219	26059672	SH
CISCO SYS INC	COM	17275R102	19331	1013148	SH
CITIGROUP INC	COM	172967101	852387	18437968	SH
CITIGROUP INC	COM	172967101	26687	577268	SH
CITRIX SYS INC	COM	177376100	2788	128705	SH
CITY NATL CORP	COM	178566105	5235	73000	SH
CITY NATL CORP	COM	178566105	1336	18637	SH
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5068	163840	SH
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5384	174060	SH
CLOROX CO DEL	COM	189054109	254270	4563351	SH
CLOROX CO DEL	COM	189054109	1581	28366	SH
COACH INC	COM	189754104	285	8500	SH
COCA COLA CO	COM	191216100	175638	4206910	SH
COCA COLA CO	COM	191216100	7503	179723	SH
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	2339	87566	SH
COGENT INC	COM	19239Y108	6538	228991	SH
COHERENT INC	COM	192479103	318	8842	SH
COLDWATER CREEK INC	COM	193068103	439	17641	SH
COLGATE PALMOLIVE CO	COM	194162103	286070	5731712	SH
COLGATE PALMOLIVE CO	COM	194162103	8905	178418	SH
COLLEGIATE FDG SVCS INC	COM	19458M108	2640	181091	SH
COLLEGIATE FDG SVCS INC	COM	19458M108	814	55800	SH
COMFORT SYS USA INC	COM	199908104	2688	408444	SH
COMCAST CORP NEW	CL A	20030N101	14588	475646	SH
COMCAST CORP NEW	CL A	20030N101	8696	283545	SH
COMCAST CORP NEW	CL A SPL	20030N200	540271	18039099	SH
COMCAST CORP NEW	CL A SPL	20030N200	6720	224379	SH
COMERICA INC	COM	200340107	230	3974	SH
COMMERCE BANCORP INC NJ	COM	200519106	338	11152	SH

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COMMUNITY HEALTH SYS INC NEW	COM	203668108	3101	82068	SH
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	1639	82381	SH
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	3409	211071	SH
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	58598	2306993	SH
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	161663	5521276	SH
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	456	15573	SH
COMPANHIA PARANAENSE ENER G	SPON ADR PFD	20441B407	93	16638	SH
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	337	10922	SH
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	530	23068	SH
COMPUTER ASSOC INTL INC	COM	204912109	337	12255	SH
COMPUTER SCIENCES CORP	COM	205363104	2704	61881	SH
COMPUWARE CORP	COM	205638109	81	11268	SH
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	9427	398921	SH
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	96	4061	SH
CONAGRA FOODS INC	COM	205887102	285	12312	SH
CONEXANT SYSTEMS INC	COM	207142100	42	26299	SH
CONOCOPHILLIPS	COM	20825C104	148122	2576491	SH
CONOCOPHILLIPS	COM	20825C104	717	12475	SH
CONSOLIDATED EDISON INC	COM	209115104	4189	89435	SH
CONSOLIDATED EDISON INC	COM	209115104	380	8107	SH
CONSTELLATION ENERGY GROUP I	COM	210371100	113633	1969709	SH
CONSTELLATION ENERGY GROUP I	COM	210371100	1036	17965	SH
COOPER CAMERON CORP	COM	216640102	3899	62838	SH
CORINTHIAN COLLEGES INC	COM	218868107	23312	1825533	SH
CORINTHIAN COLLEGES INC	COM	218868107	545	42700	SH
CORIXA CORP	COM	21887F100	4359	995144	SH
CORNING INC	COM	219350105	7008	421688	SH
CORNING INC	COM	219350105	531	31979	SH
CORPORATE EXECUTIVE BRD CO	COM	21988R102	5953	76000	SH
COSTCO WHSL CORP NEW	COM	22160K105	2684	60000	SH
COSTCO WHSL CORP NEW	COM	22160K105	4621	103304	SH
COSTAR GROUP INC	COM	22160N109	4578	105000	SH
COUNTRYWIDE FINANCIAL CORP	COM	222372104	502	12990	SH
COVENTRY HEALTH CARE INC	COM	222862104	6931	97965	SH
CREE INC	COM	225447101	19230	755000	SH
CUMULUS MEDIA INC	CL A	231082108	3135	266109	SH
CYTYC CORP	COM	232946103	61	2779	SH
CYTYC CORP	COM	232946103	204	9262	SH
DST SYS INC DEL	COM	233326107	4633	99000	SH
DST SYS INC DEL	COM	233326107	25	530	SH
DTE ENERGY CO	COM	233331107	14532	310713	SH
DTE ENERGY CO	COM	233331107	189	4043	SH
DANAHER CORP DEL	COM	235851102	68914	1316656	SH
DANAHER CORP DEL	COM	235851102	8130	155322	SH
DEERE & CO	COM	244199105	179704	2743994	SH
DEERE & CO	COM	244199105	387	5903	SH
DELL INC	COM	24702R101	398037	10087101	SH
DELL INC	COM	24702R101	9164	232231	SH
DELPHI CORP	COM	247126105	60	12902	SH
DELUXE CORP	COM	248019101	3203	78892	SH
DENTSPLY INTL INC NEW	COM	249030107	12393	229500	SH
DENTSPLY INTL INC NEW	COM	249030107	3480	64437	SH
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	3588	194773	SH
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	4010	87258	SH
DEVON ENERGY CORP NEW	COM	25179M103	585	11536	SH
DIGIRAD CORP	COM	253827109	2852	524194	SH
DIGITAL THEATER SYS INC	COM	25389G102	14115	791640	SH
DIGITAL GENERATION SYS INC	COM	253921100	934	933520	SH
DIRECTV GROUP INC	COM	25459L106	4962	320161	SH
DISNEY WALT CO	COM DISNEY	254687106	8616	342175	SH
DISNEY WALT CO	COM DISNEY	254687106	6712	266569	SH
DR REDDYS LABS LTD	ADR	256135203	5041	297904	SH

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DOLBY LABORATORIES INC	COM	25659T107	795	36030	SH
DOMINION RES INC VA NEW	COM	25746U109	184602	2515355	SH
DOMINION RES INC VA NEW	COM	25746U109	2653	36154	SH
DORAL FINL CORP	COM	25811P100	1942	117383	SH
DOVER CORP	COM	260003108	453481	12465119	SH
DOVER CORP	COM	260003108	3912	107521	SH
DOW CHEM CO	COM	260543103	30323	680954	SH
DOW CHEM CO	COM	260543103	6746	151497	SH
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	937	35781	SH
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	399	4900	SH
DSL NET INC	COM	262506108	23	285297	SH
DU PONT E I DE NEMOURS & CO	COM	263534109	9117	211982	SH
DU PONT E I DE NEMOURS & CO	COM	263534109	1002	23300	SH
DUKE ENERGY CORP	COM	264399106	13061	439316	SH
DUKE ENERGY CORP	COM	264399106	1395	46926	SH
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5730	92951	SH
E M C CORP MASS	COM	268648102	171824	12532783	SH
E M C CORP MASS	COM	268648102	7423	541456	SH
EOG RES INC	COM	26875P101	20755	365409	SH
EOG RES INC	COM	26875P101	303	5332	SH
E ON AG	SPONSORED ADR	268780103	3683	124384	SH
E TRADE FINANCIAL CORP	COM	269246104	6483	463414	SH
EAST WEST BANCORP INC	COM	27579R104	418	12443	SH
EASTMAN KODAK CO	COM	277461109	2258	84114	SH
EASYLINK SVCS CORP	CL A NEW	27784T200	274	277123	SH
EATON CORP	COM	278058102	128966	2153016	SH
EATON CORP	COM	278058102	1652	27587	SH
EBAY INC	COM	278642103	153402	4647127	SH
EBAY INC	COM	278642103	10235	310049	SH
ECOLAB INC	COM	278865100	904	27938	SH
ECOLAB INC	COM	278865100	156	4808	SH
EDISON INTL	COM	281020107	4812	118664	SH
EDISON INTL	COM	281020107	1295	31928	SH
EL PASO CORP	COM	28336L109	163	14138	SH
ELECTRONIC ARTS INC	COM	285512109	379	6700	SH
ELECTRONIC DATA SYS NEW	COM	285661104	233	12099	SH
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	85061	2572146	SH
EMCORE CORP	COM	290846104	950	230020	SH
EMERGING MKTS TELECOMNC FD N	COM	290890102	273	27338	SH
EMERSON ELEC CO	COM	291011104	33850	540469	SH
EMERSON ELEC CO	COM	291011104	592	9459	SH
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	251	10100	SH
ENCANA CORP	COM	292505104	88452	2234201	SH
ENCORE MED CORP	COM	29256E109	3685	664000	SH
ENEL SOCIETA PER AZIONI	ADR	29265W108	305	7032	SH
ENERGY PARTNERS LTD	COM	29270U105	2205	84135	SH
ENTERGY CORP NEW	COM	29364G103	105209	1392577	SH
ENTERGY CORP NEW	COM	29364G103	1812	23987	SH
EPICOR SOFTWARE CORP	COM	29426L108	453	34323	SH
EPICOR SOFTWARE CORP	COM	29426L108	893	67658	SH
EQUIFAX INC	COM	294429105	6725	188317	SH
EQUINIX INC	COM NEW	29444U502	607	14004	SH
EQUITY OFFICE PROPERTIES TRU	COM	294741103	316	9542	SH
EQUITY RESIDENTIAL	SH BEN INT	29476L107	4405	119642	SH
EURONET WORLDWIDE INC	COM	298736109	2102	72323	SH
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	3095	177241	SH
EXELON CORP	COM	30161N101	20037	390359	SH
EXELON CORP	COM	30161N101	10051	195816	SH
EXPEDITORS INTL WASH INC	COM	302130109	3907	78434	SH
EXPRESS SCRIPTS INC	COM	302182100	631	12624	SH
EXXON MOBIL CORP	COM	30231G102	843652	14679874	SH
EXXON MOBIL CORP	COM	30231G102	29866	519676	SH

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FPL GROUP INC	COM	302571104	3302	78498	SH
FPL GROUP INC	COM	302571104	821	19518	SH
FAMILY DLR STORES INC	COM	307000109	83819	3211469	SH
FAMILY DLR STORES INC	COM	307000109	2351	90061	SH
FASTENAL CO	COM	311900104	527	8610	SH
FEDERAL HOME LN MTG CORP	COM	313400301	73238	1122759	SH
FEDERAL HOME LN MTG CORP	COM	313400301	1046	16029	SH
FEDERAL NATL MTG ASSN	COM	313586109	522245	8942548	SH
FEDERAL NATL MTG ASSN	COM	313586109	5585	95625	SH
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2297	38935	SH
FEDERATED DEPT STORES INC DE	COM	31410H101	7416	101202	SH
FEDERATED DEPT STORES INC DE	COM	31410H101	336	4582	SH
FEDEX CORP	COM	31428X106	26565	327924	SH
FEDEX CORP	COM	31428X106	1008	12439	SH
FIFTH THIRD BANCORP	COM	316773100	23291	565719	SH
FIFTH THIRD BANCORP	COM	316773100	1915	46522	SH
FIRST DATA CORP	COM	319963104	767891	19130319	SH
FIRST DATA CORP	COM	319963104	13332	332133	SH
FISERV INC	COM	337738108	3292	76750	SH
FISERV INC	COM	337738108	5049	117726	SH
FIRSTENERGY CORP	COM	337932107	5386	111942	SH
FIRSTENERGY CORP	COM	337932107	366	7606	SH
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	6407	107553	SH
FORD MTR CO DEL	COM PAR \$0.01	345370860	433	42323	SH
FOREST LABS INC	COM	345838106	252	6499	SH
FORT DEARBORN INCOME SECS IN	COM	347200107	1389	92364	SH
FORTUNE BRANDS INC	COM	349631101	3098	34883	SH
FORTUNE BRANDS INC	COM	349631101	6222	70068	SH
FRANKLIN RES INC	COM	354613101	16294	211665	SH
FRANKLIN RES INC	COM	354613101	311	4043	SH
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	114934	3069820	SH
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	7540	201379	SH
FREMONT GEN CORP	COM	357288109	2089	85844	SH
GANNETT INC	COM	364730101	3823	53745	SH
GANNETT INC	COM	364730101	444	6241	SH
GAP INC DEL	COM	364760108	331	16783	SH
GENENTECH INC	COM NEW	368710406	7487	93266	SH
GENERAL DYNAMICS CORP	COM	369550108	92965	848686	SH
GENERAL DYNAMICS CORP	COM	369550108	493	4500	SH
GENERAL ELEC CO	COM	369604103	3286107	94837141	SH
GENERAL ELEC CO	COM	369604103	13018	375690	SH
GENERAL GROWTH PPTYS INC	COM	370021107	787	19153	SH
GENERAL MLS INC	COM	370334104	936	20000	SH
GENERAL MLS INC	COM	370334104	349	7460	SH
GENERAL MTRS CORP	COM	370442105	2054	60419	SH
GENERAL MTRS CORP	COM	370442105	405	11919	SH
GENTEX CORP	COM	371901109	263	14473	SH
GENLYTE GROUP INC	COM	372302109	7370	151213	SH
GENZYME CORP	COM	372917104	3320	55245	SH
GENZYME CORP	COM	372917104	3691	61421	SH
GEORGIA PAC CORP	COM	373298108	1410	44354	SH
GEORGIA PAC CORP	COM	373298108	193	6059	SH
GETTY IMAGES INC	COM	374276103	5441	73265	SH
GILEAD SCIENCES INC	COM	375558103	15391	349879	SH
GILEAD SCIENCES INC	COM	375558103	445	10122	SH
GILLETTE CO	COM	375766102	1190	23508	SH
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	115495	2380850	SH
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	2613	230261	SH
GOLDEN WEST FINL CORP DEL	COM	381317106	5933	92157	SH
GOLDMAN SACHS GROUP INC	COM	38141G104	10846	106317	SH
GOLDMAN SACHS GROUP INC	COM	38141G104	2469	24202	SH
GOOGLE INC	CL A	38259P508	6690	22743	SH

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GREATER CHINA FD INC	COM	39167B102	2248	137911	SH
GREENHILL & CO INC	COM	395259104	2836	70000	SH
GRIFFON CORP	COM	398433102	1519	68445	SH
GROUPE CGI INC	CL A SUB VTG	39945C109	432	71638	SH
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J206	615	9902	SH
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	6017	188926	SH
GUIDANT CORP	COM	401698105	6586	97862	SH
GUIDANT CORP	COM	401698105	508	7541	SH
GUILFORD PHARMACEUTICALS INC	COM	401829106	485	213612	SH
HCA INC	COM	404119109	66022	1165019	SH
HCA INC	COM	404119109	525	9258	SH
HCC INS HLDGS INC	COM	404132102	25220	665964	SH
HCC INS HLDGS INC	COM	404132102	913	24100	SH
HALLIBURTON CO	COM	406216101	76334	1596270	SH
HALLIBURTON CO	COM	406216101	8845	184973	SH
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	1750	126933	SH
HANDLEMAN CO DEL	COM	410252100	1243	75301	SH
HARLEY DAVIDSON INC	COM	412822108	9646	194471	SH
HARLEY DAVIDSON INC	COM	412822108	8529	171952	SH
HARMAN INTL INDS INC	COM	413086109	2560	31463	SH
HARRAHS ENTMT INC	COM	413619107	219	3044	SH
HARRIS CORP DEL	COM	413875105	9301	298000	SH
HARSCO CORP	COM	415864107	6367	116720	SH
HARTFORD FINL SVCS GROUP INC	COM	416515104	11646	155741	SH
HARTFORD FINL SVCS GROUP INC	COM	416515104	3665	49014	SH
HAYES LEMMERZ INTL INC	COM NEW	420781304	5522	775576	SH
HEALTH MGMT ASSOC INC NEW	CL A	421933102	585	22343	SH
HEALTHCARE RLTY TR	COM	421946104	1408	36473	SH
HEARST-ARGYLE TELEVISION INC	COM	422317107	1843	75241	SH
HEINZ H J CO	COM	423074103	1771	50000	SH
HEINZ H J CO	COM	423074103	297	8397	SH
HERLEY INDS INC DEL	COM	427398102	704	38622	SH
HERSHEY CO	COM	427866108	2210	35591	SH
HERSHEY CO	COM	427866108	289	4656	SH
HEWLETT PACKARD CO	COM	428236103	47119	2004214	SH
HEWLETT PACKARD CO	COM	428236103	5044	214531	SH
HIGHWOODS PTYS INC	COM	431284108	2077	69795	SH
HILLENBRAND INDS INC	COM	431573104	2309	45675	SH
HILTON HOTELS CORP	COM	432848109	75236	3154554	SH
HILTON HOTELS CORP	COM	432848109	3767	157966	SH
HOME DEPOT INC	COM	437076102	460792	11845547	SH
HOME DEPOT INC	COM	437076102	12347	317416	SH
HONDA MOTOR LTD	AMERN SHS	438128308	3979	161701	SH
HONEYWELL INTL INC	COM	438516106	33058	902495	SH
HONEYWELL INTL INC	COM	438516106	708	19326	SH
HOST MARRIOTT CORP NEW	COM	44107P104	3146	179744	SH
HUANENG PWR INTL INC	SPON ADR N	443304100	853	28904	SH
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	22409	738600	SH
HUNTINGTON BANCSHARES INC	COM	446150104	2691	111479	SH
HUNTSMAN CORP	COM	447011107	14082	694735	SH
HUTCHINSON TECHNOLOGY INC	COM	448407106	6120	158914	SH
IDT CORP	COM	448947101	891	67259	SH
IAC INTERACTIVECORP	COM	44919P102	102058	4248894	SH
IAC INTERACTIVECORP	COM	44919P102	55	2304	SH
ING CLARION GLB RE EST INCM	COM	44982G104	3848	248911	SH
IMS HEALTH INC	COM	449934108	10156	410000	SH
IMS HEALTH INC	COM	449934108	5695	229897	SH
ITT INDS INC IND	COM	450911102	68880	705524	SH
ITT INDS INC IND	COM	450911102	201	2063	SH
ICICI BK LTD	ADR	45104G104	7352	336487	SH
ILLINOIS TOOL WKS INC	COM	452308109	5608	70386	SH
ILLINOIS TOOL WKS INC	COM	452308109	487	6112	SH

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IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	3006	55241	SH
INDYMAC BANCORP INC	COM	456607100	6103	149834	SH
ING GROUP N V	SPONSORED ADR	456837103	10095	359897	SH
INSURED MUN INCOME FD	COM	45809F104	1373	104008	SH
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5174	481320	SH
INTEL CORP	COM	458140100	381047	14644389	SH
INTEL CORP	COM	458140100	22148	851200	SH
INTERNAP NETWORK SVCS CORP	COM	45885A102	19	41244	SH
INTERNAP NETWORK SVCS CORP	COM	45885A102	7	14220	SH
INTERNATIONAL BUSINESS MACHS	COM	459200101	207667	2798752	SH
INTERNATIONAL BUSINESS MACHS	COM	459200101	4609	62110	SH
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2418	66754	SH
INTERNATIONAL GAME TECHNOLOG	COM	459902102	8994	319519	SH
INTERNATIONAL GAME TECHNOLOG	COM	459902102	255	9048	SH
INTL PAPER CO	COM	460146103	604	20000	SH
INTL PAPER CO	COM	460146103	351	11621	SH
INTERPUBLIC GROUP COS INC	COM	460690100	124	10187	SH
INTUIT	COM	461202103	486292	10780129	SH
INTUIT	COM	461202103	3488	77329	SH
INVESTMENT GRADE MUN INCOME	COM	461368102	1384	100649	SH
INVITROGEN CORP	COM	46185R100	442	5309	SH
INVESTORS FINL SERVICES CORP	COM	461915100	502	13265	SH
IRON MTN INC	COM	462846106	13207	425742	SH
IRON MTN INC	COM	462846106	876	28239	SH
ISHARES INC	MSCI JAPAN	464286848	4288	422834	SH
IVAX CORP	COM	465823102	3588	166875	SH
IVAX CORP	COM	465823102	1831	85176	SH
IXYS CORP	COM	46600W106	330	23284	SH
JDS UNIPHASE CORP	COM	46612J101	49	32115	SH
J F CHINA REGION FD INC	COM	46614T107	2284	176682	SH
JPMORGAN & CHASE & CO	COM	46625H100	108510	3072201	SH
JPMORGAN & CHASE & CO	COM	46625H100	9150	259056	SH
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	325	9446	SH
JABIL CIRCUIT INC	COM	466313103	5736	186657	SH
JAPAN EQUITY FD INC	COM	471057109	702	116013	SH
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	530	49036	SH
JEFFERSON PILOT CORP	COM	475070108	3070	60891	SH
JOHNSON & JOHNSON	COM	478160104	704541	10839088	SH
JOHNSON & JOHNSON	COM	478160104	23905	367772	SH
JOHNSON CTLS INC	COM	478366107	8289	147155	SH
JONES APPAREL GROUP INC	COM	480074103	4811	155000	SH
JONES APPAREL GROUP INC	COM	480074103	98	3154	SH
JUNIPER NETWORKS INC	COM	48203R104	3792	150604	SH
JUNIPER NETWORKS INC	COM	48203R104	66	2630	SH
KLA-TENCOR CORP	COM	482480100	7599	173969	SH
KLA-TENCOR CORP	COM	482480100	3917	89674	SH
KB HOME	COM	48666K109	1661	21783	SH
KB HOME	COM	48666K109	114	1496	SH
KELLOGG CO	COM	487836108	142458	3205624	SH
KELLOGG CO	COM	487836108	1150	25872	SH
KERR MCGEE CORP	COM	492386107	3081	40376	SH
KEYCORP NEW	COM	493267108	320	9652	SH
KILROY RLTY CORP	COM	49427F108	455	9589	SH
KIMBERLY CLARK CORP	COM	494368103	256560	4099053	SH
KIMBERLY CLARK CORP	COM	494368103	6759	107989	SH
KINDER MORGAN INC KANS	COM	49455P101	3077	36984	SH
KINDER MORGAN INC KANS	COM	49455P101	169	2035	SH
KINETIC CONCEPTS INC	COM NEW	49460W208	6000	100000	SH
KNIGHT TRANSN INC	COM	499064103	391	16072	SH
KOHL'S CORP	COM	500255104	35748	639377	SH
KOHL'S CORP	COM	500255104	7615	136201	SH
KOOKMIN BK NEW	SPONSORED ADR	50049M109	8491	186280	SH

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KOOKMIN BK NEW	SPONSORED ADR	50049M109	583	12782	SH
KROGER CO	COM	501044101	3791	199200	SH
KROGER CO	COM	501044101	299	15715	SH
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	345	15095	SH
LSI LOGIC CORP	COM	502161102	88	10357	SH
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15900	207625	SH
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	4795	62617	SH
LAFARGE COPPEE S A	SPON ADR NEW	505861401	2877	126230	SH
LAUDER ESTEE COS INC	CL A	518439104	2568	65617	SH
LAUDER ESTEE COS INC	CL A	518439104	21	530	SH
LAUREATE EDUCATION INC	COM	518613104	2209	46148	SH
LEGGETT & PLATT INC	COM	524660107	1200	45143	SH
LEGGETT & PLATT INC	COM	524660107	95	3560	SH
LEGG MASON INC	COM	524901105	10723	103000	SH
LEHMAN BROS HLDGS INC	COM	524908100	1986	20000	SH
LEHMAN BROS HLDGS INC	COM	524908100	579	5827	SH
LEXMARK INTL NEW	CL A	529771107	3371	52000	SH
LEXMARK INTL NEW	CL A	529771107	195	3009	SH
LIBERTY MEDIA CORP NEW	COM SER A	530718105	644124	63211408	SH
LIBERTY MEDIA CORP NEW	COM SER A	530718105	3646	357800	SH
LIBERTY MEDIA INTL INC	COM SER A	530719103	7916	169827	SH
LIBERTY PPTY TR	SH BEN INT	531172104	4332	97765	SH
LILLY ELI & CO	COM	532457108	17472	313626	SH
LILLY ELI & CO	COM	532457108	1439	25836	SH
LINCARE HLDGS INC	COM	532791100	224213	5481978	SH
LINCARE HLDGS INC	COM	532791100	31	750	SH
LINCOLN NATL CORP IND	COM	534187109	2918	62183	SH
LINEAR TECHNOLOGY CORP	COM	535678106	16742	456322	SH
LINEAR TECHNOLOGY CORP	COM	535678106	4664	127128	SH
LOCKHEED MARTIN CORP	COM	539830109	583	8990	SH
LOEWS CORP	COM	540424108	228	2938	SH
LOWES COS INC	COM	548661107	207808	3569358	SH
LOWES COS INC	COM	548661107	10662	183126	SH
LUCENT TECHNOLOGIES INC	COM	549463107	3517	1208481	SH
M & T BK CORP	COM	55261F104	4098	38970	SH
M & T BK CORP	COM	55261F104	210	2000	SH
MBIA INC	COM	55262C100	2966	50000	SH
MBIA INC	COM	55262C100	3154	53180	SH
MBNA CORP	COM	55262L100	230098	8795810	SH
MBNA CORP	COM	55262L100	5081	194239	SH
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	1383	106339	SH
M/I HOMES INC	COM	55305B101	1912	35343	SH
MACERICH CO	COM	554382101	1894	28242	SH
MACROVISION CORP	COM	555904101	2863	126999	SH
MAGUIRE PPTYS INC	COM	559775101	3175	112037	SH
MAGYAR TELEKOM LTD	SPONSORED ADR	559776109	1401	65446	SH
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	1746	276243	SH
MANHATTAN ASSOCS INC	COM	562750109	5629	293000	SH
MANOR CARE INC NEW	COM	564055101	6036	151925	SH
MANOR CARE INC NEW	COM	564055101	70	1763	SH
MANPOWER INC	COM	56418H100	3259	81918	SH
MARATHON OIL CORP	COM	565849106	418	7836	SH
MARSH & MCLENNAN COS INC	COM	571748102	357	12906	SH
MARSHALL & ILSLEY CORP	COM	571834100	204	4579	SH
MARRIOTT INTL INC NEW	CL A	571903202	4695	68819	SH
MARRIOTT INTL INC NEW	CL A	571903202	293	4296	SH
MARTEK BIOSCIENCES CORP	COM	572901106	4441	117000	SH
MARTIN MARIETTA MATLS INC	COM	573284106	5910	85500	SH
MASCO CORP	COM	574599106	335	10548	SH
MASSEY ENERGY CORP	COM	576206106	929	24630	SH
MATTEL INC	COM	577081102	5089	278081	SH
MAXIM INTEGRATED PRODS INC	COM	57772K101	4047	105878	SH

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MAY DEPT STORES CO	COM	577778103	281	7009	SH
MAVERICK TUBE CORP	COM	577914104	1706	57257	SH
MAYTAG CORP	COM	578592107	277	17685	SH
MAYTAG CORP	COM	578592107	19	1239	SH
MCCORMICK & CO INC	COM NON VTG	579780206	3252	99509	SH
MCCORMICK & CO INC	COM NON VTG	579780206	86	2635	SH
MCDONALDS CORP	COM	580135101	8298	299028	SH
MCDONALDS CORP	COM	580135101	5804	209157	SH
MCG CAPITAL CORP	COM	58047P107	1160	67942	SH
MCGRAW HILL COS INC	COM	580645109	3171	71662	SH
MCGRAW HILL COS INC	COM	580645109	404	9130	SH
MCKESSON CORP	COM	58155Q103	305	6801	SH
MEADWESTVACO CORP	COM	583334107	1122	40000	SH
MEADWESTVACO CORP	COM	583334107	134	4778	SH
MEDAREX INC	COM	583916101	1428	172015	SH
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	24413	457508	SH
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1180	22121	SH
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	5424	1095794	SH
MEDTRONIC INC	COM	585055106	195787	3780404	SH
MEDTRONIC INC	COM	585055106	9993	192945	SH
MELLON FINL CORP	COM	58551A108	205506	7162978	SH
MELLON FINL CORP	COM	58551A108	5421	188950	SH
MENTOR GRAPHICS CORP	COM	587200106	907	88820	SH
MERCK & CO INC	COM	589331107	78228	2539867	SH
MERCK & CO INC	COM	589331107	9608	311963	SH
MERRILL LYNCH & CO INC	COM	590188108	136831	2487385	SH
MERRILL LYNCH & CO INC	COM	590188108	3641	66195	SH
METHANEX CORP	COM	59151K108	6869	417064	SH
METLIFE INC	COM	59156R108	4828	107430	SH
METLIFE INC	COM	59156R108	785	17476	SH
METTLER TOLEDO INTERNATIONAL	COM	592688105	3933	84427	SH
MICHAELS STORES INC	COM	594087108	9474	229000	SH
MICROSOFT CORP	COM	594918104	988495	39794504	SH
MICROSOFT CORP	COM	594918104	25897	1042536	SH
MICROCHIP TECHNOLOGY INC	COM	595017104	8088	273068	SH
MICROCHIP TECHNOLOGY INC	COM	595017104	540	18228	SH
MICRON TECHNOLOGY INC	COM	595112103	141	13771	SH
MILLEA HOLDINGS INC	ADR	60032R106	3674	54328	SH
MINITUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	6254	737517	SH
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	3616	107473	SH
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	2121	63024	SH
MOLEX INC	CL A	608554200	340545	14503638	SH
MOLEX INC	CL A	608554200	3783	161100	SH
MONEYGRAM INTL INC	COM	60935Y109	5660	296009	SH
MONSANTO CO NEW	COM	61166W101	277494	4413774	SH
MONSANTO CO NEW	COM	61166W101	3131	49797	SH
MOODYS CORP	COM	615369105	2911	64743	SH
MORGAN STANLEY	COM NEW	617446448	153789	2930989	SH
MORGAN STANLEY	COM NEW	617446448	1303	24837	SH
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	196	19690	SH
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	2133	162578	SH
MORGAN STANLEY	CA INSD MUN TR	61745P502	433	31013	SH
MORGAN STANLEY	N Y QULTY MUN	61745P528	318	22929	SH
MOTOROLA INC	COM	620076109	20440	1119368	SH
MOTOROLA INC	COM	620076109	1002	54866	SH
MUNI N Y INTER DURATION FD I	COM	62618T100	320	23261	SH
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	1041	40050	SH
MUNIYIELD N Y INSD FD INC	COM	626301105	316	23232	SH
MURPHY OIL CORP	COM	626717102	6790	130000	SH
NASB FINL INC	COM	628968109	570	13007	SH
NII HLDGS INC	CL B NEW	62913F201	2399	37524	SH
NRG ENERGY INC	COM NEW	629377508	545	14505	SH

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NATIONAL BK GREECE S A	SPONSORED ADR	633643408	4230	617517	SH
NATIONAL CITY CORP	COM	635405103	503	14744	SH
NATIONAL FINL PARTNERS CORP	COM	63607P208	4757	121539	SH
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	636274102	490	10037	SH
NATIONAL SEMICONDUCTOR CORP	COM	637640103	6642	301478	SH
NATIONAL SEMICONDUCTOR CORP	COM	637640103	5114	232133	SH
NATIONWIDE FINL SVCS INC	CL A	638612101	2757	72667	SH
NAVIGANT INTL INC	COM	63935R108	9696	660033	SH
NAVTEQ CORP	COM	63936L100	4090	110000	SH
NEKTAR THERAPEUTICS	COM	640268108	1185	70399	SH
NETGEAR INC	COM	64111Q104	914	49123	SH
NETWORK APPLIANCE INC	COM	64120L104	3967	140319	SH
NEUBERGER BERMAN CA INT MUN	COM	64123C101	423	31026	SH
NEUBERGER BERMAN NY INT MUN	COM	64124K102	316	23282	SH
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1245	24200	SH
NEW YORK TIMES CO	CL A	650111107	1873	60138	SH
NEW YORK TIMES CO	CL A	650111107	99	3164	SH
NEWCASTLE INVT CORP	COM	65105M108	22613	750000	SH
NEWELL RUBBERMAID INC	COM	651229106	1456	61085	SH
NEWELL RUBBERMAID INC	COM	651229106	170	7138	SH
NEWFIELD EXPL CO	COM	651290108	3598	90191	SH
NEWMONT MINING CORP	COM	651639106	107938	2765512	SH
NEWMONT MINING CORP	COM	651639106	1315	33691	SH
NEWS CORP	CL A	65248E104	93304	5766619	SH
NEWS CORP	CL A	65248E104	1006	62165	SH
NEWS CORP	CL B	65248E203	11753	697102	SH
NEWTEK BUSINESS SVCS INC	COM	652526104	159	70750	SH
NEXTEL COMMUNICATIONS INC	CL A	65332V103	8896	275319	SH
NEXTEL COMMUNICATIONS INC	CL A	65332V103	826	25559	SH
NIKE INC	CL B	654106103	4894	56508	SH
NIKE INC	CL B	654106103	456	5271	SH
NIKU CORP	COM NEW	654113703	245	11821	SH
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	3165	147429	SH
NISOURCE INC	COM	65473P105	3334	134803	SH
NOKIA CORP	SPONSORED ADR	654902204	7886	473913	SH
NORDSON CORP	COM	655663102	1909	55698	SH
NORFOLK SOUTHERN CORP	COM	655844108	295	9521	SH
NORTEL NETWORKS CORP NEW	COM	656568102	44	16874	SH
NORTH FORK BANCORPORATION NY	COM	659424105	22218	790948	SH
NORTH FORK BANCORPORATION NY	COM	659424105	298	10594	SH
NORTHERN TR CORP	COM	665859104	220	4821	SH
NORTHROP GRUMMAN CORP	COM	666807102	130303	2358424	SH
NORTHROP GRUMMAN CORP	COM	666807102	6245	113024	SH
NOVARTIS A G	SPONSORED ADR	66987V109	3801	80121	SH
NOVELL INC	COM	670006105	7522	1213276	SH
NOVELL INC	COM	670006105	53	8568	SH
NOVELLUS SYS INC	COM	670008101	26381	1067644	SH
NOVELLUS SYS INC	COM	670008101	489	19784	SH
NOVO-NORDISK A S	ADR	670100205	4088	80209	SH
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	418	28741	SH
NUVEEN CALIF PREM INCOME MUN	COM	6706L0102	431	30529	SH
OCCIDENTAL PETE CORP DEL	COM	674599105	132746	1725541	SH
OCCIDENTAL PETE CORP DEL	COM	674599105	1842	23950	SH
OFFICEMAX INC DEL	COM	67622P101	5389	181029	SH
OFFICEMAX INC DEL	COM	67622P101	53	1773	SH
OLD REP INTL CORP	COM	680223104	1550	61274	SH
OMNICARE INC	COM	681904108	497	11716	SH
OMNICOM GROUP INC	COM	681919106	128321	1606819	SH
OMNICOM GROUP INC	COM	681919106	360	4505	SH
ONEOK INC NEW	COM	682680103	2986	91457	SH
ORACLE CORP	COM	68389X105	358326	27145928	SH
ORACLE CORP	COM	68389X105	10061	762192	SH

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OPTION CARE INC	COM	683948103	5562	394434	SH
O REILLY AUTOMOTIVE INC	COM	686091109	545	18260	SH
ORIX CORP	SPONSORED ADR	686330101	3341	44391	SH
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	2049	34356	SH
PG&E CORP	COM	69331C108	135071	3598055	SH
PG&E CORP	COM	69331C108	2511	66900	SH
PNC FINL SVCS GROUP INC	COM	693475105	375	6886	SH
POSCO	SPONSORED ADR	693483109	2884	65581	SH
PNM RES INC	COM	69349H107	2221	77080	SH
PPG INDS INC	COM	693506107	258	4117	SH
PPL CORP	COM	69351T106	39731	669104	SH
PPL CORP	COM	69351T106	1548	26075	SH
PACCAR INC	COM	693718108	4079	59989	SH
PACCAR INC	COM	693718108	281	4130	SH
PACER INTL INC TENN	COM	69373H106	3043	139670	SH
PALL CORP	COM	696429307	4572	150599	SH
PANTRY INC	COM	698657103	628	16226	SH
PAR PHARMACEUTICAL COS INC	COM	69888P106	596	18745	SH
PATTERSON COMPANIES INC	COM	703395103	2049	45467	SH
PAYCHEX INC	COM	704326107	182391	5608594	SH
PAYCHEX INC	COM	704326107	236	7263	SH
PEABODY ENERGY CORP	COM	704549104	3839	73778	SH
PENNEY J C INC	COM	708160106	335	6370	SH
PEPSI BOTTLING GROUP INC	COM	713409100	12209	426726	SH
PEPSI BOTTLING GROUP INC	COM	713409100	98	3408	SH
PEPSICO INC	COM	713448108	525865	9750890	SH
PEPSICO INC	COM	713448108	16120	298900	SH
PER-SE TECHNOLOGIES INC	COM NEW	713569309	319	15175	SH
PETROFUND ENERGY TRUST	TR UNIT	71648W108	1347	84631	SH
PETROKAZAKHSTAN INC	COM	71649P102	722	19747	SH
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	79684	1730759	SH
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	6637	127321	SH
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	1989	38163	SH
PETSMART INC	COM	716768106	460	15161	SH
PFIZER INC	COM	717081103	1055069	38254843	SH
PFIZER INC	COM	717081103	31963	1158904	SH
PHARMION CORP	COM	71715B409	19292	831172	SH
PHELPS DODGE CORP	COM	717265102	9604	103823	SH
PHELPS DODGE CORP	COM	717265102	210	2268	SH
PINNACLE WEST CAP CORP	COM	723484101	863	19406	SH
PINNACLE WEST CAP CORP	COM	723484101	107	2418	SH
PIONEER CORP JAPAN	SPONSORED ADR	723646105	1027	67668	SH
PIONEER NAT RES CO	COM	723787107	7615	180965	SH
PIONEER NAT RES CO	COM	723787107	29	700	SH
PITNEY BOWES INC	COM	724479100	3049	70000	SH
PITNEY BOWES INC	COM	724479100	229	5253	SH
PLANTRONICS INC NEW	COM	727493108	415	11406	SH
PLUG POWER INC	COM	72919P103	38817	5666666	SH
PLUM CREEK TIMBER CO INC	COM	729251108	1750	48219	SH
POLYCOM INC	COM	73172K104	3916	262651	SH
PRAECIS PHARMACEUTICALS INC	COM	739421105	135	258925	SH
PRAXAIR INC	COM	74005P104	124448	2670553	SH
PRAXAIR INC	COM	74005P104	1434	30764	SH
PREMCO INC	COM	74045Q104	5331	71864	SH
PRENTISS PPTYS TR	SH BEN INT	740706106	2339	64182	SH
PRICE T ROWE GROUP INC	COM	74144T108	13823	220821	SH
PRICE T ROWE GROUP INC	COM	74144T108	3466	55375	SH
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	32	50000	SH
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	125468	2994469	SH
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1178	28112	SH
PROCTER & GAMBLE CO	COM	742718109	135237	2563735	SH
PROCTER & GAMBLE CO	COM	742718109	16515	313086	SH

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PROGRESS ENERGY INC	COM	743263105	1199	26505	SH
PROGRESS ENERGY INC	COM	743263105	261	5766	SH
PROGRESSIVE CORP OHIO	COM	743315103	430	4354	SH
PROLOGIS	SH BEN INT	743410102	2601	64638	SH
PROVIDIAN FINL CORP	COM	74406A102	3081	174752	SH
PRUDENTIAL FINL INC	COM	744320102	81900	1247335	SH
PRUDENTIAL FINL INC	COM	744320102	958	14592	SH
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1717	28231	SH
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	867	14263	SH
PUBLIC STORAGE INC	COM	74460D109	3489	55167	SH
PULTE HOMES INC	COM	745867101	8242	97833	SH
PULTE HOMES INC	COM	745867101	216	2566	SH
PUTNAM CALIF INVT GRADE MUN	SH BEN INT	746446103	413	29969	SH
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	3098	377393	SH
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	1401	216931	SH
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	1367	110483	SH
PUTNAM N Y INVT GRADE MUN TR	SH BEN INT	746921105	312	25625	SH
QUALCOMM INC	COM	747525103	90127	2730304	SH
QUALCOMM INC	COM	747525103	7701	233285	SH
QUEST DIAGNOSTICS INC	COM	74834L100	7511	141000	SH
QUEST DIAGNOSTICS INC	COM	74834L100	5184	97313	SH
QUILMES INDL QUINSA SOCIETE	SP ADR CL B	74838Y207	661	27423	SH
QWEST COMMUNICATIONS INTL IN	COM	749121109	144	38779	SH
R & G FINANCIAL CORP	CL B	749136107	1711	96744	SH
RADIAN GROUP INC	COM	750236101	4739	100359	SH
RADIOLOGIX INC	COM	75040K109	1771	416677	SH
RAYONIER INC	COM	754907103	20674	389853	SH
RAYTHEON CO	COM NEW	755111507	424	10834	SH
REEBOK INTL LTD	COM	758110100	5039	120457	SH
REGAL BELOIT CORP	COM	758750103	132942	4559048	SH
REGAL ENTMT GROUP	CL A	758766109	4163	220481	SH
REGENCY CTRS CORP	COM	758849103	3348	58537	SH
REGENT COMMUNICATIONS INC DE	COM	758865109	6457	1099998	SH
REGIONS FINANCIAL CORP NEW	COM	7591EP100	368	10862	SH
REPUBLIC SVCS INC	COM	760759100	3310	91907	SH
REYNOLDS AMERICAN INC	COM	761713106	4610	58500	SH
REYNOLDS AMERICAN INC	COM	761713106	3236	41067	SH
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	286	14344	SH
RINKER GROUP LTD	SPONSORED ADR	76687M101	4097	77162	SH
RIO TINTO PLC	SPONSORED ADR	767204100	3175	26041	SH
ROCKWELL AUTOMATION INC	COM	773903109	5408	111034	SH
ROCKWELL AUTOMATION INC	COM	773903109	213	4375	SH
ROCKWELL COLLINS INC	COM	774341101	23694	496948	SH
ROCKWELL COLLINS INC	COM	774341101	212	4456	SH
ROHM & HAAS CO	COM	775371107	59537	1284785	SH
ROHM & HAAS CO	COM	775371107	5253	113367	SH
ROPER INDS INC NEW	COM	776696106	478	6696	SH
ROSS STORES INC	COM	778296103	23483	812285	SH
ROSS STORES INC	COM	778296103	28	960	SH
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	6664	871112	SH
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	332	12866	SH
RUDDICK CORP	COM	781258108	1931	75623	SH
RYLAND GROUP INC	COM	783764103	7420	97796	SH
SBC COMMUNICATIONS INC	COM	78387G103	23413	985799	SH
SBC COMMUNICATIONS INC	COM	78387G103	4796	201947	SH
SCP POOL CORP	COM	784028102	444	12648	SH
SEI INVESTMENTS CO	COM	784117103	6144	164500	SH
SEI INVESTMENTS CO	COM	784117103	2943	78799	SH
SLM CORP	COM	78442P106	233572	4597882	SH
SLM CORP	COM	78442P106	516	10163	SH
SPDR TR	UNIT SER 1	78462F103	3864	32421	SH
SPDR TR	UNIT SER 1	78462F103	74	625	SH

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SAFECO CORP	COM	786429100	13286	244498	SH
SAFECO CORP	COM	786429100	170	3132	SH
SAFENET INC	COM	78645R107	1434	42115	SH
SAFeway INC	COM NEW	786514208	234	10352	SH
ST JUDE MED INC	COM	790849103	372	8520	SH
ST PAUL TRAVELERS INC	COM	792860108	7204	182238	SH
ST PAUL TRAVELERS INC	COM	792860108	1776	44940	SH
SALOMON BR EMRG MKT FLT RTE	COM	794912105	929	75311	SH
SALOMON BROS EMERG MKT DEBT	COM	79550E107	1132	62347	SH
SANDERSON FARMS INC	COM	800013104	8126	178840	SH
SANDISK CORP	COM	80004C101	4494	189381	SH
SANMINA SCI CORP	COM	800907107	67	12324	SH
SANOFI AVENTIS	SPONSORED ADR	80105N105	4022	98121	SH
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	7585	175178	SH
SAPPI LTD	SPON ADR NEW	803069202	926	85538	SH
SARA LEE CORP	COM	803111103	151511	7648203	SH
SARA LEE CORP	COM	803111103	1867	94264	SH
SATYAM COMPUTER SERVICES LTD	ADR	804098101	637	24489	SH
SAVVIS INC	COM	805423100	6961	6327878	SH
SCANA CORP NEW	COM	80589M102	7399	173237	SH
SCANA CORP NEW	COM	80589M102	30	700	SH
SCHEIN HENRY INC	COM	806407102	7961	191748	SH
SCHERING A G	SPONSORED ADR	806585204	2633	42682	SH
SCHERING PLOUGH CORP	COM	806605101	511	26821	SH
SCHLUMBERGER LTD	COM	806857108	678820	8938901	SH
SCHLUMBERGER LTD	COM	806857108	8748	115201	SH
SCHWAB CHARLES CORP NEW	COM	808513105	283	25118	SH
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	2695	75692	SH
SCRIPPS E W CO OHIO	CL A	811054204	5627	115302	SH
SCUDDER GLOBAL HIGH INCOME F	COM	81115E101	2209	284682	SH
SCUDDER NEW ASIA FD INC	COM	811183102	2164	135061	SH
SEA CONTAINERS LTD	CL A	811371707	7474	467987	SH
SEALED AIR CORP NEW	COM	81211K100	4117	82695	SH
SEALED AIR CORP NEW	COM	81211K100	5867	117836	SH
SEARS HLDGS CORP	COM	812350106	284	1893	SH
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	15350	520865	SH
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	60075	2044742	SH
SELIGMAN QUALITY MUN FD INC	COM	816343107	1353	110194	SH
SEMPRA ENERGY	COM	816851109	1328	32136	SH
SEMPRA ENERGY	COM	816851109	218	5270	SH
SHERWIN WILLIAMS CO	COM	824348106	5708	121214	SH
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	4619	140826	SH
SHOPKO STORES INC	COM	824911101	5781	237798	SH
SIEBEL SYS INC	COM	826170102	12382	1391255	SH
SIEBEL SYS INC	COM	826170102	103	11540	SH
SIEMENS A G	SPONSORED ADR	826197501	3978	54758	SH
SIERRA PAC RES NEW	COM	826428104	1943	156092	SH
SIGMA ALDRICH CORP	COM	826552101	4978	88824	SH
SIMON PPTY GROUP INC NEW	COM	828806109	7064	97446	SH
SINGAPORE FD INC	COM	82929L109	2160	243829	SH
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	51037	1032923	SH
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	425	8597	SH
SMITH INTL INC	COM	832110100	502	7883	SH
SMTc CORP	COM NEW	832682207	363	442330	SH
SNAP ON INC	COM	833034101	476	13890	SH
SNAP ON INC	COM	833034101	31	900	SH
SOLECTRON CORP	COM	834182107	83	21934	SH
SONY CORP	ADR NEW	835699307	3005	87244	SH
SOUTHERN CO	COM	842587107	38259	1103510	SH
SOUTHERN CO	COM	842587107	1575	45440	SH
SOUTHERN PERU COPPER CORP	COM	843611104	1336	31194	SH
SOUTHWEST AIRLS CO	COM	844741108	56308	4042240	SH

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SOUTHWEST AIRLS CO	COM	844741108	2158	154895	SH
SPRINT CORP	COM FON	852061100	121318	4835308	SH
SPRINT CORP	COM FON	852061100	5013	199816	SH
STANLEY FURNITURE INC	COM NEW	854305208	1852	75396	SH
STANLEY WKS	COM	854616109	920	20203	SH
STANLEY WKS	COM	854616109	55	1200	SH
STAPLES INC	COM	855030102	1008	47353	SH
STAPLES INC	COM	855030102	4253	199762	SH
STARBUCKS CORP	COM	855244109	6318	122297	SH
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	21681	370175	SH
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2470	42167	SH
STATE STR CORP	COM	857477103	584748	12119138	SH
STATE STR CORP	COM	857477103	6357	131741	SH
STERICYCLE INC	COM	858912108	6340	126000	SH
STERICYCLE INC	COM	858912108	481	9553	SH
STRYKER CORP	COM	863667101	6356	133638	SH
SUN MICROSYSTEMS INC	COM	866810104	13673	3665623	SH
SUN MICROSYSTEMS INC	COM	866810104	296	79239	SH
SUNGARD DATA SYS INC	COM	867363103	222	6313	SH
SUNTRUST BKS INC	COM	867914103	117271	1623359	SH
SUNTRUST BKS INC	COM	867914103	2532	35051	SH
SUPERIOR ESSEX INC	COM	86815V105	44121	2491318	SH
SUPERIOR INDS INTL INC	COM	868168105	1098	46343	SH
SYMANTEC CORP	COM	871503108	18444	848382	SH
SYMANTEC CORP	COM	871503108	281	12938	SH
SYNAPTICS INC	COM	87157D109	1365	63887	SH
SYNOPSIS INC	COM	871607107	2517	151000	SH
SYNOPSIS INC	COM	871607107	12	708	SH
SYNOVUS FINL CORP	COM	87161C105	207	7227	SH
SYSCO CORP	COM	871829107	1190	32872	SH
TJX COS INC NEW	COM	872540109	280	11515	SH
TNS INC	COM	872960109	2217	94856	SH
TXU CORP	COM	873168108	3669	44161	SH
TXU CORP	COM	873168108	1674	20146	SH
TAIWAN FD INC	COM	874036106	2328	171968	SH
TAIWAN GREATER CHINA FD	SH BEN INT	874037104	2007	392744	SH
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	45398	4977841	SH
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4261	467257	SH
TARGET CORP	COM	87612E106	353705	6500726	SH
TARGET CORP	COM	87612E106	6859	126069	SH
TATA MTRS LTD	SPONSORED ADR	876568502	578	59686	SH
TATA MTRS LTD	SPONSORED ADR	876568502	2418	249826	SH
TAUBMAN CTRS INC	COM	876664103	3323	97474	SH
TECHNIP NEW	SPONSORED ADR	878546209	3310	71025	SH
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	3434	206247	SH
TELEFONICA S A	SPONSORED ADR	879382208	3217	65782	SH
TELEFONICA S A	SPONSORED ADR	879382208	2709	55392	SH
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	3514	186022	SH
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	258	13674	SH
TELEPHONE & DATA SYS INC	COM	879433100	1365	33447	SH
TELEPHONE & DATA SYS INC	COM	879433100	29	720	SH
TELEPHONE & DATA SYS INC	SPL COM	879433860	1282	33447	SH
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E105	865	26500	SH
TELLABS INC	COM	879664100	3050	350545	SH
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	28323	1813257	SH
TEMPLETON DRAGON FD INC	COM	88018T101	2010	111192	SH
TEMPLETON EMERG MKTS INCOME	COM	880192109	199	14308	SH
TENARIS S A	SPONSORED ADR	88031M109	1922	24550	SH
TENET HEALTHCARE CORP	COM	88033G100	136	11100	SH
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	16890	542384	SH
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	4657	149560	SH
TEXAS INSTRS INC	COM	882508104	11392	405829	SH

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TEXAS INSTRS INC	COM	882508104	10492	373776	SH
TEXTRON INC	COM	883203101	5128	67612	SH
TEXTRON INC	COM	883203101	7500	98878	SH
THE9 LTD	ADR	88337K104	979	37604	SH
THERMO ELECTRON CORP	COM	883556102	8915	331800	SH
THERMO ELECTRON CORP	COM	883556102	84	3141	SH
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	54	13760	SH
3M CO	COM	88579Y101	67947	939791	SH
3M CO	COM	88579Y101	6296	87083	SH
TIME WARNER INC	COM	887317105	168898	10107612	SH
TIME WARNER INC	COM	887317105	8806	526968	SH
TIVO INC	COM	888706108	40	5928	SH
TIVO INC	COM	888706108	7888	1180886	SH
TOTAL S A	SPONSORED ADR	89151E109	5768	49365	SH
TRACTOR SUPPLY CO	COM	892356106	417	8493	SH
TRANSMONTAIGNE INC	COM	893934109	4806	457707	SH
TREND MICRO INC	SPONS ADR NEW	89486M206	2159	60418	SH
TRIBUNE CO NEW	COM	896047107	22731	646140	SH
TRIBUNE CO NEW	COM	896047107	233	6628	SH
TYCO INTL LTD NEW	COM	902124106	357655	12248443	SH
TYCO INTL LTD NEW	COM	902124106	16676	571108	SH
TYSON FOODS INC	CL A	902494103	2481	139398	SH
UST INC	COM	902911106	4259	93280	SH
US BANCORP DEL	COM NEW	902973304	96975	3321067	SH
US BANCORP DEL	COM NEW	902973304	7786	266633	SH
UNION PAC CORP	COM	907818108	49226	759655	SH
UNION PAC CORP	COM	907818108	405	6253	SH
UNISYS CORP	COM	909214108	10794	1705211	SH
UNISYS CORP	COM	909214108	50	7951	SH
UNITED DOMINION REALTY TR IN	COM	910197102	530	22019	SH
UNITED FIRE & CAS CO	COM	910331107	2119	47697	SH
UNITED PARCEL SERVICE INC	CL B	911312106	16418	237395	SH
UNITED PARCEL SERVICE INC	CL B	911312106	1610	23275	SH
UNITED TECHNOLOGIES CORP	COM	913017109	245080	4772745	SH
UNITED TECHNOLOGIES CORP	COM	913017109	8669	168829	SH
UNITEDHEALTH GROUP INC	COM	91324P102	422147	8096412	SH
UNITEDHEALTH GROUP INC	COM	91324P102	7813	149845	SH
UNIVERSAL TECHNICAL INST INC	COM	913915104	26617	801704	SH
UNIVISION COMMUNICATIONS INC	CL A	914906102	3637	132000	SH
UNIVISION COMMUNICATIONS INC	CL A	914906102	4616	167562	SH
UNOCAL CORP	COM	915289102	3903	60000	SH
UNOCAL CORP	COM	915289102	401	6159	SH
UNUMPROVIDENT CORP	COM	91529Y106	3431	187304	SH
UTSTARCOM INC	COM	918076100	1348	180035	SH
V F CORP	COM	918204108	3348	58511	SH
VALERO ENERGY CORP NEW	COM	91913Y100	6259	79118	SH
VALERO ENERGY CORP NEW	COM	91913Y100	472	5962	SH
VALUEVISION MEDIA INC	CL A	92047K107	31285	2604932	SH
VALUEVISION MEDIA INC	CL A	92047K107	74114	6170995	SH
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	414	43186	SH
VAN KAMPEN INVT GRADE MUN TR	COM	920915105	1380	152482	SH
VAN KAMPEN N Y QUALITY MUN T	COM	920922101	314	21049	SH
VAN KAMPEN TR INVT GRADE CAL	COM	920930104	426	28324	SH
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	316	20195	SH
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	1363	105791	SH
VAN KAMPEN INCOME TR	SH BEN INT	920957107	3129	540380	SH
VAN KAMPEN SENIOR INCOME TR	COM	920961109	8373	1033700	SH
VAN KAMPEN CALIF VALUE MUN I	COM	92112B107	419	27348	SH
VAN KAMPEN SELECT SECTOR MUN	COM	92112M103	1380	108685	SH
VAN KAMPEN N Y VALUE MUN INC	COM	92112Q104	312	20891	SH
VARIAN MED SYS INC	COM	92220P105	473	12679	SH
VASOGEN INC	COM	92232F103	2728	555556	SH

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VERITAS SOFTWARE CO	COM	923436109	3270	134000	SH
VERITAS SOFTWARE CO	COM	923436109	235	9615	SH
VERIZON COMMUNICATIONS	COM	92343V104	128596	3722031	SH
VERIZON COMMUNICATIONS	COM	92343V104	4591	132884	SH
VIACOM INC	CL B	925524308	294129	9185800	SH
VIACOM INC	CL B	925524308	10972	342675	SH
VIACELL INC	COM	92554J105	666	62500	SH
VISTEON CORP	COM	92839U107	126	20910	SH
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	571369	23493774	SH
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	11721	481966	SH
VORNADO RLTY TR	SH BEN INT	929042109	869	10808	SH
WPP GROUP PLC	SPON ADR NEW	929309300	4033	78998	SH
WACHOVIA CORP 2ND NEW	COM	929903102	86678	1747550	SH
WACHOVIA CORP 2ND NEW	COM	929903102	9885	199299	SH
WADDELL & REED FINL INC	CL A	930059100	2778	150177	SH
WAL MART STORES INC	COM	931142103	169532	3517257	SH
WAL MART STORES INC	COM	931142103	9288	192687	SH
WALGREEN CO	COM	931422109	3418	74323	SH
WASHINGTON MUT INC	COM	939322103	817	20087	SH
WASTE MGMT INC DEL	COM	94106L109	76264	2691033	SH
WASTE MGMT INC DEL	COM	94106L109	782	27605	SH
WATSON PHARMACEUTICALS INC	COM	942683103	5303	179396	SH
WEBMD CORP	COM	94769M105	3081	300000	SH
WEIGHT WATCHERS INTL INC NEW	COM	948626106	5884	114000	SH
WELLPOINT INC	COM	94973V107	10992	157842	SH
WELLPOINT INC	COM	94973V107	476	6833	SH
WELLS FARGO & CO NEW	COM	949746101	116464	1891258	SH
WELLS FARGO & CO NEW	COM	949746101	2449	39774	SH
WESCO INTL INC	COM	95082P105	4152	132302	SH
WESTLAKE CHEM CORP	COM	960413102	2393	97675	SH
WESTWOOD ONE INC	COM	961815107	3902	191004	SH
WEYERHAEUSER CO	COM	962166104	74550	1171245	SH
WEYERHAEUSER CO	COM	962166104	352	5525	SH
WHIRLPOOL CORP	COM	963320106	1073	15304	SH
WHIRLPOOL CORP	COM	963320106	3174	45270	SH
WHOLE FOODS MKT INC	COM	966837106	818	6922	SH
WILLIAMS COS INC DEL	COM	969457100	602	31680	SH
WILLIAMS SONOMA INC	COM	969904101	5263	133000	SH
WINNEBAGO INDS INC	COM	974637100	5681	173480	SH
WISCONSIN ENERGY CORP	COM	976657106	1387	35554	SH
WISCONSIN ENERGY CORP	COM	976657106	104	2671	SH
WORKSTREAM INC	COM	981402100	240	133451	SH
WORLD ACCEP CORP DEL	COM	981419104	2136	71072	SH
WRIGLEY WM JR CO	COM	982526105	247	3583	SH
WYETH	COM	983024100	324686	7296322	SH
WYETH	COM	983024100	9837	221064	SH
XTO ENERGY INC	COM	98385X106	2826	83129	SH
XTO ENERGY INC	COM	98385X106	265	7788	SH
XCEL ENERGY INC	COM	98389B100	3449	176695	SH
XILINX INC	COM	983919101	4605	180571	SH
XILINX INC	COM	983919101	218	8535	SH
XENOGEN CORP	COM	98410R108	908	242092	SH
XEROX CORP	COM	984121103	310	22477	SH
YAHOO INC	COM	984332106	139315	4020647	SH
YAHOO INC	COM	984332106	6114	176453	SH
YUM BRANDS INC	COM	988498101	6993	134281	SH
ZARLINK SEMICONDUCTOR INC	COM	989139100	20	14509	SH
ZIMMER HLDGS INC	COM	98956P102	148995	1956080	SH
ZIMMER HLDGS INC	COM	98956P102	2528	33186	SH
ZIONS BANCORPORATION	COM	989701107	6867	93393	SH
ZIONS BANCORPORATION	COM	989701107	155	2109	SH

