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GENERAL ELECTRIC CO
Form 13F-HR
November 01, 2002

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2002

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

General Electric Company
3135 Easton Turnpike
Fairfield, CT 06431

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 | 06431 | November 1, 2002 |
| ----- | ----- | ----- | ----- |
| (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).)

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 5

Form 13F Information Table Entry Total: 1,096

Form 13F Information Table Value Total: \$26,262,529
(thousands)

List of Other Included Managers:

| No. | Form 13F File Number | Name |
|-----|----------------------|---|
| 01 | 028-05827 | GE Asset Management |
| 02 | 028-06519 | National Broadcasting Company, Inc. |
| 03 | 028-06517 | General Electric Mortgage Insurance Corporation |
| 04 | 028-06513 | GE Capital Equity Investments, Inc. |
| 05 | 028-06603 | GE Capital Structured Finance Group |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRET |
|------------------------------|----------------|-----------|-----------------|-----------------|---------|-----------|--------------------|
| ACE LTD | ORD | G0070K103 | 6553 | 221324 | SH | | DEFINED |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 6902 | 247397 | SH | | DEFINED |
| BANK OF BERMUDA LTD | SHS | G07644100 | 249 | 7650 | SH | | SOLE |
| EVEREST RE GROUP LTD | COM | G3223R108 | 12182 | 222060 | SH | | DEFINED |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 1011 | 45250 | SH | | DEFINED |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 17161 | 767812 | SH | | DEFINED |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 747 | 22800 | SH | | SOLE |
| NOBLE CORPORATION | SHS | G65422100 | 1730 | 55800 | SH | | DEFINED |
| NOBLE CORPORATION | SHS | G65422100 | 4137 | 133436 | SH | | DEFINED |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 2834 | 75000 | SH | | DEFINED |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 494 | 52800 | SH | | DEFINED |
| ALCON INC | COM SHS | H01301102 | 5806 | 149830 | SH | | DEFINED |
| BACKWEB TECHNOLOGIES LTD | ORD | M15633106 | 303 | 1316304 | SH | | DEFINED |
| CAMTEK LTD | ORD | M20791105 | 149 | 237143 | SH | | DEFINED |
| ECTEL LTD | ORD | M29925100 | 6971 | 841961 | SH | | DEFINED |
| FUNDTECH LTD | ORD | M47095100 | 1173 | 335187 | SH | | DEFINED |
| LUMENIS LTD | SHS | M6778Q105 | 1477 | 376676 | SH | | DEFINED |
| RADVIEW SOFTWARE LTD | ORD | M81867109 | 194 | 776329 | SH | | DEFINED |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 1256 | 37205 | SH | | DEFINED |
| TTI TEAM TELECOM INTL LTD | ORD | M88258104 | 1650 | 243343 | SH | | DEFINED |
| SAPIENS INTL CORP N V | ORD | N7716A102 | 670 | 848293 | SH | | DEFINED |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 547 | 78505 | SH | | DEFINED |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 175 | 151800 | SH | | DEFINED |
| AFLAC INC | COM | 001055102 | 68009 | 2215984 | SH | | DEFINED |
| AGCO CORP | COM | 001084102 | 3128 | 134807 | SH | | DEFINED |
| AES CORP | COM | 00130H105 | 595 | 237000 | SH | | DEFINED |
| AES CORP | COM | 00130H105 | 196 | 77900 | SH | | DEFINED |
| AK STL HLDG CORP | COM | 001547108 | 618 | 84500 | SH | | DEFINED |
| AOL TIME WARNER INC | COM | 00184A105 | 1000 | 85500 | SH | | DEFINED |
| AOL TIME WARNER INC | COM | 00184A105 | 56601 | 4837721 | SH | | DEFINED |
| AOL TIME WARNER INC | COM | 00184A105 | 421 | 36000 | SH | | SOLE |
| AT&T CORP | COM | 001957109 | 129959 | 10820892 | SH | | DEFINED |
| ABBOTT LABS | COM | 002824100 | 175937 | 4354881 | SH | | DEFINED |
| ABBOTT LABS | COM | 002824100 | 1333 | 33000 | SH | | SOLE |

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|------------------------------|-----------------|-----------|--------|---------|----|---------|
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 787 | 40010 | SH | DEFINED |
| ACCREDO HEALTH INC | COM | 00437V104 | 672 | 14100 | SH | DEFINED |
| ACTIVISION INC NEW | COM NEW | 004930202 | 624 | 26089 | SH | DEFINED |
| ACTUATE CORP | COM | 00508B102 | 129 | 135900 | SH | DEFINED |
| ACXIOM CORP | COM | 005125109 | 3148 | 222000 | SH | DEFINED |
| ACXIOM CORP | COM | 005125109 | 373 | 26318 | SH | DEFINED |
| ADAPTEC INC | COM | 00651F108 | 110 | 25000 | SH | DEFINED |
| ADOBE SYS INC | COM | 00724F101 | 3712 | 194368 | SH | DEFINED |
| ADVANCED AUTO PARTS INC | COM | 00751Y106 | 585 | 11100 | SH | DEFINED |
| ADVANCED AUTO PARTS INC | COM | 00751Y106 | 348 | 6600 | SH | DEFINED |
| ADVANCED LTG TECHNOLOGIES | COM | 00753C102 | 572 | 1429590 | SH | DEFINED |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 6740 | 507946 | SH | DEFINED |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 104 | 10901 | SH | DEFINED |
| AEROFLEX INC | COM | 007768104 | 470 | 93300 | SH | DEFINED |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 267 | 50000 | SH | DEFINED |
| ADVANCEPCS | COM | 00790K109 | 692 | 30700 | SH | DEFINED |
| ADVANCEPCS | COM | 00790K109 | 1681 | 74600 | SH | DEFINED |
| ADVENT SOFTWARE INC | COM | 007974108 | 176 | 15340 | SH | DEFINED |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 1000 | 23500 | SH | DEFINED |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 11699 | 274956 | SH | DEFINED |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 2750 | 61645 | SH | DEFINED |
| AFFYMETRIX INC | COM | 00826T108 | 493 | 23700 | SH | DEFINED |
| AFTERMARKET TECHNOLOGY CORP | COM | 008318107 | 20995 | 1623751 | SH | DEFINED |
| AGERE SYS INC | CL B | 00845V209 | 419 | 423100 | SH | DEFINED |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1764 | 135038 | SH | DEFINED |
| AIR PRODS & CHEMS INC | COM | 009158106 | 15190 | 361586 | SH | DEFINED |
| AIR PRODS & CHEMS INC | COM | 009158106 | 508 | 12100 | SH | SOLE |
| AIRGAS INC | COM | 009363102 | 638 | 48600 | SH | DEFINED |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 399 | 480219 | SH | DEFINED |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 1289 | 26300 | SH | DEFINED |
| ALBERTSONS INC | COM | 013104104 | 2218 | 91800 | SH | DEFINED |
| ALBERTSONS INC | COM | 013104104 | 9721 | 402364 | SH | DEFINED |
| ALCOA INC | COM | 013817101 | 56899 | 2948133 | SH | DEFINED |
| ALCATEL | SPONSORED ADR | 013904305 | 313 | 134217 | SH | DEFINED |
| ALLEGHANY CORP DEL | COM | 017175100 | 10046 | 53011 | SH | DEFINED |
| ALLERGAN INC | COM | 018490102 | 6336 | 116471 | SH | DEFINED |
| ALLETE INC | COM | 018522102 | 4199 | 194391 | SH | DEFINED |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 326 | 21500 | SH | DEFINED |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 1053 | 15200 | SH | DEFINED |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 836 | 38200 | SH | DEFINED |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 382 | 52000 | SH | DEFINED |
| ALLSTATE CORP | COM | 020002101 | 93085 | 2618436 | SH | DEFINED |
| ALLTEL CORP | COM | 020039103 | 6031 | 150286 | SH | DEFINED |
| ALTERA CORP | COM | 021441100 | 1868 | 215400 | SH | DEFINED |
| ALUMINUM CORP CHINA LTD | SPON ADR H SHS | 022276109 | 4131 | 417240 | SH | DEFINED |
| AMAZON COM INC | COM | 023135106 | 1440 | 90400 | SH | DEFINED |
| AMBASSADORS GROUP INC | COM | 023177108 | 2944 | 200000 | SH | DEFINED |
| AMBASSADORS INTL INC | COM | 023178106 | 1634 | 200000 | SH | DEFINED |
| AMERADA HESS CORP | COM | 023551104 | 1127 | 16600 | SH | DEFINED |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 6433 | 532558 | SH | DEFINED |
| AMERICAN ELEC PWR INC | COM | 025537101 | 17334 | 607996 | SH | DEFINED |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 272 | 22589 | SH | DEFINED |
| AMERICAN EXPRESS CO | COM | 025816109 | 226240 | 7255945 | SH | DEFINED |
| AMERICAN EXPRESS CO | COM | 025816109 | 702 | 22500 | SH | SOLE |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 402 | 24947 | SH | DEFINED |
| AMERICAN INTL GROUP INC | COM | 026874107 | 452625 | 8274673 | SH | DEFINED |
| AMERICAN INTL GROUP INC | COM | 026874107 | 2211 | 40412 | SH | SOLE |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 102 | 10700 | SH | DEFINED |
| AMERICAN STD COS INC DEL | COM | 029712106 | 3075 | 48333 | SH | DEFINED |
| AMERICREDIT CORP | COM | 03060R101 | 1247 | 154500 | SH | DEFINED |
| AMERICREDIT CORP | COM | 03060R101 | 252 | 31200 | SH | DEFINED |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 1878 | 26300 | SH | DEFINED |

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|------------------------------|----------------|-----------|--------|----------|----|---------|
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 31174 | 436493 | SH | DEFINED |
| AMGEN INC | COM | 031162100 | 18610 | 446274 | SH | DEFINED |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 62 | 26000 | SH | DEFINED |
| AMPHENOL CORP NEW | CL A | 032095101 | 282 | 9100 | SH | DEFINED |
| ANADARKO PETE CORP | COM | 032511107 | 69877 | 1568862 | SH | DEFINED |
| ANALOG DEVICES INC | COM | 032654105 | 51691 | 2623924 | SH | DEFINED |
| ANALOG DEVICES INC | COM | 032654105 | 691 | 35100 | SH | SOLE |
| ANDRX GROUP | COM | 034553107 | 614 | 27700 | SH | DEFINED |
| ANDRX GROUP | COM | 034553107 | 658 | 29700 | SH | DEFINED |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 127586 | 2521464 | SH | DEFINED |
| ANTHEM INC | COM | 03674B104 | 5140 | 79073 | SH | DEFINED |
| ANTHEM INC | COM | 03674B104 | 3524 | 54223 | SH | DEFINED |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 1815 | 46728 | SH | DEFINED |
| APOLLO GROUP INC | CL A | 037604105 | 982 | 22600 | SH | DEFINED |
| APOLLO GROUP INC | CL A | 037604105 | 5890 | 135613 | SH | DEFINED |
| APOLLO GROUP INC | COM UNV PHOENX | 037604204 | 225 | 7000 | SH | DEFINED |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 418 | 22400 | SH | DEFINED |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 79426 | 4256476 | SH | DEFINED |
| APPLEBEES INTL INC | COM | 037899101 | 574 | 26200 | SH | DEFINED |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 1722 | 94100 | SH | DEFINED |
| APPLIED MATLS INC | COM | 038222105 | 153419 | 13283024 | SH | DEFINED |
| APPLIED MATLS INC | COM | 038222105 | 582 | 50400 | SH | SOLE |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 201 | 70300 | SH | DEFINED |
| APTARGROUP INC | COM | 038336103 | 811 | 30200 | SH | DEFINED |
| ARACRUZ CELULOSE S A | SPON ADR CL B | 038496204 | 1881 | 128334 | SH | DEFINED |
| ARAMARK CORP | CL B | 038521100 | 296 | 14100 | SH | DEFINED |
| ARCH COAL INC | COM | 039380100 | 828 | 50000 | SH | DEFINED |
| ARGONAUT TECHNOLOGIES INC | COM | 040175101 | 57 | 78455 | SH | SOLE |
| ARROW ELECTRS INC | COM | 042735100 | 2518 | 199394 | SH | DEFINED |
| ASTORIA FINL CORP | COM | 046265104 | 2440 | 100000 | SH | DEFINED |
| AT & T LATIN AMER CORP | COM | 04649A106 | 636 | 883089 | SH | DEFINED |
| ATMEL CORP | COM | 049513104 | 893 | 842253 | SH | DEFINED |
| AUTODESK INC | COM | 052769106 | 188 | 14800 | SH | DEFINED |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 169932 | 4887324 | SH | DEFINED |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1179 | 33900 | SH | SOLE |
| AUTOZONE INC | COM | 053332102 | 2705 | 34300 | SH | DEFINED |
| AVAYA INC | COM | 053499109 | 31 | 21900 | SH | DEFINED |
| AVERY DENNISON CORP | COM | 053611109 | 4688 | 82280 | SH | DEFINED |
| AVON PRODS INC | COM | 054303102 | 103178 | 2238143 | SH | DEFINED |
| AVON PRODS INC | COM | 054303102 | 973 | 21100 | SH | SOLE |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 8154 | 1670821 | SH | DEFINED |
| BISYS GROUP INC | COM | 055472104 | 595 | 35600 | SH | DEFINED |
| BISYS GROUP INC | COM | 055472104 | 867 | 51875 | SH | DEFINED |
| BJ SVCS CO | COM | 055482103 | 507 | 19500 | SH | DEFINED |
| BJ SVCS CO | COM | 055482103 | 6805 | 261715 | SH | DEFINED |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 1027 | 54000 | SH | DEFINED |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 1365 | 71818 | SH | DEFINED |
| BP PLC | SPONSORED ADR | 055622104 | 68262 | 1710834 | SH | DEFINED |
| BMC SOFTWARE INC | COM | 055921100 | 7238 | 553769 | SH | DEFINED |
| BAKER HUGHES INC | COM | 057224107 | 145993 | 5029048 | SH | DEFINED |
| BALL CORP | COM | 058498106 | 760 | 15084 | SH | DEFINED |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 297582 | 4664297 | SH | DEFINED |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1423 | 22300 | SH | SOLE |
| BANK NEW YORK INC | COM | 064057102 | 14387 | 500602 | SH | DEFINED |
| BANK ONE CORP | COM | 06423A103 | 5498 | 147000 | SH | DEFINED |
| BANK ONE CORP | COM | 06423A103 | 204002 | 5454597 | SH | DEFINED |
| BANK ONE CORP | COM | 06423A103 | 1186 | 31700 | SH | SOLE |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 14070 | 592405 | SH | DEFINED |
| BANTA CORP | COM | 066821109 | 1317 | 37100 | SH | DEFINED |
| BARRICK GOLD CORP | COM | 067901108 | 43588 | 2803056 | SH | DEFINED |
| BARR LABS INC | COM | 068306109 | 7655 | 122888 | SH | DEFINED |
| BAXTER INTL INC | COM | 071813109 | 48173 | 1576872 | SH | DEFINED |

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|------------------------------|----------------|-----------|--------|----------|----|---------|
| BEA SYS INC | COM | 073325102 | 4592 | 886500 | SH | DEFINED |
| BEACON POWER CORP | COM | 073677106 | 486 | 2857142 | SH | DEFINED |
| BEAZER HOMES USA INC | COM | 07556Q105 | 1032 | 16900 | SH | DEFINED |
| BECKMAN COULTER INC | COM | 075811109 | 1074 | 27762 | SH | DEFINED |
| BECTON DICKINSON & CO | COM | 075887109 | 2642 | 93044 | SH | DEFINED |
| BED BATH & BEYOND INC | COM | 075896100 | 12463 | 382661 | SH | DEFINED |
| BELLSOUTH CORP | COM | 079860102 | 10203 | 555716 | SH | DEFINED |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 133662 | 54224 | SH | DEFINED |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 2219 | 900 | SH | SOLE |
| BEST BUY INC | COM | 086516101 | 26173 | 1173173 | SH | DEFINED |
| BIG LOTS INC | COM | 089302103 | 372 | 23500 | SH | DEFINED |
| BIG LOTS INC | COM | 089302103 | 475 | 30000 | SH | DEFINED |
| BIOGEN INC | COM | 090597105 | 29200 | 997618 | SH | DEFINED |
| BIOMET INC | COM | 090613100 | 506 | 19000 | SH | DEFINED |
| BIOMET INC | COM | 090613100 | 3358 | 126100 | SH | DEFINED |
| BLACK & DECKER CORP | COM | 091797100 | 2709 | 64610 | SH | DEFINED |
| BLACK BOX CORP DEL | COM | 091826107 | 647 | 19500 | SH | DEFINED |
| BLACKROCK INC | CL A | 09247X101 | 609 | 14700 | SH | DEFINED |
| BLACKROCK INC | CL A | 09247X101 | 29258 | 706385 | SH | DEFINED |
| BLOCK H & R INC | COM | 093671105 | 6207 | 147739 | SH | DEFINED |
| BOEING CO | COM | 097023105 | 23641 | 692675 | SH | DEFINED |
| BORG WARNER INC | COM | 099724106 | 953 | 19200 | SH | DEFINED |
| BOSTON PROPERTIES INC | COM | 101121101 | 1860 | 50000 | SH | DEFINED |
| BOWATER INC | COM | 102183100 | 35671 | 1010524 | SH | DEFINED |
| BRINKER INTL INC | COM | 109641100 | 1107 | 42748 | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 990 | 41600 | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 105819 | 4446191 | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 769 | 32300 | SH | SOLE |
| BROADCOM CORP | CL A | 111320107 | 505 | 47300 | SH | DEFINED |
| BROADWING INC | COM | 111620100 | 638 | 322000 | SH | DEFINED |
| BROADWING INC | COM | 111620100 | 20765 | 10487410 | SH | DEFINED |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 828 | 110000 | SH | DEFINED |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 38 | 5008 | SH | SOLE |
| BROOK-PRI AUTOMATION INC | COM | 11442E102 | 236 | 20600 | SH | DEFINED |
| BROOK-PRI AUTOMATION INC | COM | 11442E102 | 578 | 50516 | SH | DEFINED |
| BROWN & BROWN INC | COM | 115236101 | 903 | 30100 | SH | DEFINED |
| BROWN & BROWN INC | COM | 115236101 | 681 | 22700 | SH | DEFINED |
| BROWN FORMAN CORP | CL B | 115637209 | 1091 | 16300 | SH | DEFINED |
| BULL RUN CORP GA | COM | 120182100 | 1184 | 1645000 | SH | DEFINED |
| BULL RUN CORP GA | COM | 120182100 | 1158 | 1608251 | SH | DEFINED |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 99953 | 4178651 | SH | DEFINED |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1198 | 50100 | SH | SOLE |
| BURLINGTON RES INC | COM | 122014103 | 114050 | 2973162 | SH | DEFINED |
| BURLINGTON RES INC | COM | 122014103 | 1093 | 28500 | SH | SOLE |
| CDW COMPUTER CTRS INC | COM | 125129106 | 326 | 7700 | SH | DEFINED |
| CDW COMPUTER CTRS INC | COM | 125129106 | 5979 | 141145 | SH | DEFINED |
| CEC ENTMT INC | COM | 125137109 | 2439 | 71500 | SH | DEFINED |
| CEC ENTMT INC | COM | 125137109 | 17 | 511 | SH | SOLE |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 860 | 31836 | SH | DEFINED |
| CNF INC | COM | 12612W104 | 1312 | 41800 | SH | DEFINED |
| CNET NETWORKS INC | COM | 12613R104 | 596 | 541975 | SH | DEFINED |
| CSG SYS INTL INC | COM | 126349109 | 270 | 24790 | SH | DEFINED |
| CVS CORP | COM | 126650100 | 6062 | 239134 | SH | DEFINED |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 197655 | 21816226 | SH | DEFINED |
| CABOT CORP | COM | 127055101 | 3618 | 172297 | SH | DEFINED |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 4263 | 419209 | SH | DEFINED |
| CALPINE CORP | COM | 131347106 | 123 | 49900 | SH | DEFINED |
| CAMINUS CORP | COM | 133766105 | 180 | 101300 | SH | DEFINED |
| CANADIAN PAC RY LTD | COM | 13645T100 | 7506 | 411297 | SH | DEFINED |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1173 | 33600 | SH | DEFINED |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 66972 | 1917861 | SH | DEFINED |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 19 | 32542 | SH | SOLE |

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|------------------------------|----------------|-----------|--------|----------|----|---------|
| CARDINAL HEALTH INC | COM | 14149Y108 | 587206 | 9440618 | SH | DEFINED |
| CARDINAL HEALTH INC | COM | 14149Y108 | 2301 | 37000 | SH | SOLE |
| CAREER EDUCATION CORP | COM | 141665109 | 1027 | 21400 | SH | DEFINED |
| CAREMARK RX INC | COM | 141705103 | 860 | 50600 | SH | DEFINED |
| CAREMARK RX INC | COM | 141705103 | 20862 | 1227167 | SH | DEFINED |
| CARNIVAL CORP | COM | 143658102 | 145521 | 5797636 | SH | DEFINED |
| CATALINA MARKETING CORP | COM | 148867104 | 130600 | 4651009 | SH | DEFINED |
| CATALYTICA ENERGY SYS INC | COM | 148884109 | 635 | 183120 | SH | DEFINED |
| CATELLUS DEV CORP | COM | 149111106 | 552 | 29900 | SH | DEFINED |
| CATERPILLAR INC DEL | COM | 149123101 | 9879 | 265433 | SH | DEFINED |
| CELGENE CORP | COM | 151020104 | 598 | 35500 | SH | DEFINED |
| CENDANT CORP | COM | 151313103 | 4320 | 401451 | SH | DEFINED |
| CENTEX CORP | COM | 152312104 | 832 | 18769 | SH | DEFINED |
| CENTURYTEL INC | COM | 156700106 | 592 | 26400 | SH | DEFINED |
| CEPHALON INC | COM | 156708109 | 225 | 5500 | SH | DEFINED |
| CEPHALON INC | COM | 156708109 | 886 | 21700 | SH | DEFINED |
| CERIDIAN CORP NEW | COM | 156779100 | 787 | 55250 | SH | DEFINED |
| CERNER CORP | COM | 156782104 | 472 | 13400 | SH | DEFINED |
| CERTEGY INC | COM | 156880106 | 96359 | 4794003 | SH | DEFINED |
| CERTEGY INC | COM | 156880106 | 521 | 25900 | SH | SOLE |
| CHARLES & COLVARD LTD | COM | 159765106 | 506 | 122737 | SH | DEFINED |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 820 | 20900 | SH | DEFINED |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 6491 | 3489803 | SH | DEFINED |
| CHECKFREE CORP NEW | COM | 162813109 | 166 | 14600 | SH | DEFINED |
| CHEESECAKE FACTORY INC | COM | 163072101 | 706 | 23673 | SH | DEFINED |
| CHEVRONTEXACO CORP | COM | 166764100 | 162740 | 2350031 | SH | DEFINED |
| CHICOS FAS INC | COM | 168615102 | 551 | 34600 | SH | DEFINED |
| CHINA MOBILE HONG KONG LTD | SPONSORED ADR | 16941M109 | 3525 | 311985 | SH | DEFINED |
| CHIRON CORP | COM | 170040109 | 1534 | 43900 | SH | DEFINED |
| CHOICEPOINT INC | COM | 170388102 | 709 | 19900 | SH | DEFINED |
| CHOICEPOINT INC | COM | 170388102 | 2329 | 65343 | SH | DEFINED |
| CHOICE ONE COMMUNICATION INC | COM | 17038P104 | 98 | 264602 | SH | DEFINED |
| CHORDIANT SOFTWARE INC | COM | 170404107 | 258 | 277500 | SH | DEFINED |
| CHUBB CORP | COM | 171232101 | 13142 | 239683 | SH | DEFINED |
| CHURCH & DWIGHT INC | COM | 171340102 | 729 | 22000 | SH | DEFINED |
| CHURCH & DWIGHT INC | COM | 171340102 | 705 | 21271 | SH | DEFINED |
| CIENA CORP | COM | 171779101 | 311 | 104600 | SH | DEFINED |
| CIRCUIT CITY STORE INC | CIRCT CITY GRP | 172737108 | 2253 | 148740 | SH | DEFINED |
| CIRCUIT CITY STORE INC | CARMAX GROUP | 172737306 | 186 | 11600 | SH | DEFINED |
| CISCO SYS INC | COM | 17275R102 | 194076 | 18518720 | SH | DEFINED |
| CISCO SYS INC | COM | 17275R102 | 1781 | 169922 | SH | SOLE |
| CINTAS CORP | COM | 172908105 | 851 | 20300 | SH | DEFINED |
| CINTAS CORP | COM | 172908105 | 4707 | 112274 | SH | DEFINED |
| CITIGROUP INC | COM | 172967101 | 2852 | 96201 | SH | DEFINED |
| CITIGROUP INC | COM | 172967101 | 675529 | 22783429 | SH | DEFINED |
| CITIGROUP INC | COM | 172967101 | 2179 | 73500 | SH | SOLE |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 115 | 17000 | SH | DEFINED |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 417 | 61500 | SH | DEFINED |
| CITRIX SYS INC | COM | 177376100 | 452 | 74900 | SH | DEFINED |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 8439 | 242840 | SH | DEFINED |
| CLOROX CO DEL | COM | 189054109 | 6503 | 161850 | SH | DEFINED |
| COACH INC | COM | 189754104 | 1075 | 41986 | SH | DEFINED |
| COCA COLA CO | COM | 191216100 | 35928 | 749117 | SH | DEFINED |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 2200 | 103600 | SH | DEFINED |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L | 191241108 | 1368 | 71954 | SH | DEFINED |
| COLGATE PALMOLIVE CO | COM | 194162103 | 152458 | 2825910 | SH | DEFINED |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 201 | 5800 | SH | DEFINED |
| COMCAST CORP | CL A SPL | 200300200 | 229988 | 11025329 | SH | DEFINED |
| COMCAST CORP | CL A SPL | 200300200 | 1556 | 74600 | SH | SOLE |
| COMERICA INC | COM | 200340107 | 8910 | 184772 | SH | DEFINED |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 1129 | 27190 | SH | DEFINED |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 1925 | 72300 | SH | DEFINED |

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|------------------------------|----------------|-----------|--------|----------|----|---------|
| COMPUTER ASSOC INTL INC | COM | 204912109 | 251 | 26100 | SH | DEFINED |
| COMPUTER SCIENCES CORP | COM | 205363104 | 4276 | 153870 | SH | DEFINED |
| COMPUWARE CORP | COM | 205638109 | 211 | 69300 | SH | DEFINED |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 307 | 43900 | SH | DEFINED |
| CONAGRA FOODS INC | COM | 205887102 | 23186 | 933044 | SH | DEFINED |
| CONCORD EFS INC | COM | 206197105 | 77057 | 4852437 | SH | DEFINED |
| CONCORD EFS INC | COM | 206197105 | 79 | 5000 | SH | SOLE |
| CONEXANT SYSTEMS INC | COM | 207142100 | 67 | 60700 | SH | DEFINED |
| CONEXANT SYSTEMS INC | COM | 207142100 | 1 | 524 | SH | SOLE |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 326 | 14100 | SH | DEFINED |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 71 | 13261 | SH | SOLE |
| CONVERGYS CORP | COM | 212485106 | 4745 | 315731 | SH | DEFINED |
| COOPER CAMERON CORP | COM | 216640102 | 841 | 20139 | SH | DEFINED |
| COPART INC | COM | 217204106 | 341 | 31402 | SH | DEFINED |
| CORNING INC | COM | 219350105 | 147 | 92100 | SH | DEFINED |
| CORNING INC | COM | 219350105 | 310 | 193600 | SH | DEFINED |
| CORVIS CORP | COM | 221009103 | 21 | 37448 | SH | SOLE |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 40277 | 1244272 | SH | DEFINED |
| COUNTRYWIDE CR INDS INC DEL | COM | 222372104 | 2207 | 46800 | SH | DEFINED |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1804 | 55500 | SH | DEFINED |
| COX RADIO INC | CL A | 224051102 | 1337 | 51100 | SH | DEFINED |
| CREE INC | COM | 225447101 | 31250 | 2500000 | SH | DEFINED |
| CROSS CTRY INC | COM | 22748P105 | 144 | 10200 | SH | DEFINED |
| CROWN CORK & SEAL INC | COM | 228255105 | 3026 | 576400 | SH | DEFINED |
| CUMULUS MEDIA INC | CL A | 231082108 | 1950 | 110500 | SH | DEFINED |
| CUMULUS MEDIA INC | CL A | 231082108 | 4567 | 258728 | SH | SOLE |
| CYMER INC | COM | 232572107 | 302 | 16200 | SH | DEFINED |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 729 | 111087 | SH | DEFINED |
| CYTEC INDS INC | COM | 232820100 | 856 | 39000 | SH | DEFINED |
| CYTYC CORP | COM | 232946103 | 244 | 22800 | SH | DEFINED |
| CYTYC CORP | COM | 232946103 | 617 | 57560 | SH | DEFINED |
| CYTYC CORP | COM | 232946103 | 155 | 14482 | SH | SOLE |
| DST SYS INC DEL | COM | 233326107 | 716 | 24300 | SH | DEFINED |
| DST SYS INC DEL | COM | 233326107 | 4903 | 166357 | SH | DEFINED |
| DSP GROUP INC | COM | 23332B106 | 4508 | 280722 | SH | DEFINED |
| DTE ENERGY CO | COM | 233331107 | 8182 | 201035 | SH | DEFINED |
| DAISYTEK INTL CORP | COM | 234053106 | 1381 | 106200 | SH | DEFINED |
| DANAHER CORP DEL | COM | 235851102 | 49146 | 864481 | SH | DEFINED |
| DARDEN RESTAURANTS INC | COM | 237194105 | 4791 | 197642 | SH | DEFINED |
| DAVITA INC | COM | 23918K108 | 654 | 27700 | SH | DEFINED |
| DEAN FOODS CO NEW | COM | 242370104 | 834 | 20972 | SH | DEFINED |
| DEERE & CO | COM | 244199105 | 3527 | 77591 | SH | DEFINED |
| DELL COMPUTER CORP | COM | 247025109 | 286631 | 12191877 | SH | DEFINED |
| DELL COMPUTER CORP | COM | 247025109 | 2064 | 87800 | SH | SOLE |
| DELPHI CORP | COM | 247126105 | 15174 | 1774679 | SH | DEFINED |
| DELTA & PINE LD CO | COM | 247357106 | 879 | 46900 | SH | DEFINED |
| DELTA AIR LINES INC DEL | COM | 247361108 | 1019 | 109716 | SH | DEFINED |
| DELTAGEN INC | COM | 24783R103 | 33 | 22180 | SH | SOLE |
| DELUXE CORP | COM | 248019101 | 1361 | 30200 | SH | DEFINED |
| DENTSPLY INTL INC NEW | COM | 249030107 | 104663 | 2605500 | SH | DEFINED |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 16166 | 335055 | SH | DEFINED |
| DEVRY INC DEL | COM | 251893103 | 498 | 26767 | SH | DEFINED |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 474 | 10300 | SH | DEFINED |
| DIAL CORP NEW | COM | 25247D101 | 497 | 23163 | SH | DEFINED |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 325 | 16300 | SH | DEFINED |
| DIGITALTHINK INC | COM | 25388M100 | 1280 | 1152961 | SH | DEFINED |
| DIGITAL GENERATION SYS INC | COM | 253921100 | 859 | 933520 | SH | SOLE |
| DISNEY WALT CO | COM DISNEY | 254687106 | 49386 | 3261942 | SH | DEFINED |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1070 | 70700 | SH | SOLE |
| DIVINE INC | CL A NEW | 255402406 | 108 | 40627 | SH | DEFINED |
| DOCENT INC | COM | 25608L106 | 323 | 425532 | SH | DEFINED |
| DR REDDYS LABS LTD | ADR | 256135203 | 4687 | 278466 | SH | DEFINED |

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|------------------------------|---------------|-----------|--------|---------|----|---------|
| DOCUMENTUM INC | COM | 256159104 | 765 | 66200 | SH | DEFINED |
| DOLLAR GEN CORP | COM | 256669102 | 1779 | 132600 | SH | DEFINED |
| DOLLAR TREE STORES INC | COM | 256747106 | 420 | 19050 | SH | DEFINED |
| DOLLAR TREE STORES INC | COM | 256747106 | 1181 | 53582 | SH | DEFINED |
| DOMINION RES INC VA NEW | COM | 25746U109 | 127046 | 2504353 | SH | DEFINED |
| DONALDSON INC | COM | 257651109 | 429 | 12499 | SH | DEFINED |
| DORAL FINL CORP | COM | 25811P100 | 485 | 20100 | SH | DEFINED |
| DOVER CORP | COM | 260003108 | 739 | 29100 | SH | DEFINED |
| DOVER CORP | COM | 260003108 | 201508 | 7939627 | SH | DEFINED |
| DOVER CORP | COM | 260003108 | 1244 | 49000 | SH | SOLE |
| DOW CHEM CO | COM | 260543103 | 12466 | 456461 | SH | DEFINED |
| DOW JONES & CO INC | COM | 260561105 | 576 | 15000 | SH | DEFINED |
| DREYERS GRAND ICE CREAM INC | COM | 261878102 | 342 | 4900 | SH | DEFINED |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 65068 | 1803941 | SH | DEFINED |
| DUKE ENERGY CORP | COM | 264399106 | 60906 | 3115401 | SH | DEFINED |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 941 | 27998 | SH | DEFINED |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 355 | 15600 | SH | DEFINED |
| ECI TELECOM LTD | ORD | 268258100 | 158 | 92738 | SH | DEFINED |
| E M C CORP MASS | COM | 268648102 | 3364 | 736072 | SH | DEFINED |
| ENSCO INTL INC | COM | 26874Q100 | 6773 | 270494 | SH | DEFINED |
| EOG RES INC | COM | 26875P101 | 11526 | 320526 | SH | DEFINED |
| E TRADE GROUP INC | COM | 269246104 | 275 | 61900 | SH | DEFINED |
| EASTMAN CHEM CO | COM | 277432100 | 1738 | 45546 | SH | DEFINED |
| EASTMAN KODAK CO | COM | 277461109 | 3105 | 114000 | SH | DEFINED |
| EASTMAN KODAK CO | COM | 277461109 | 2637 | 96815 | SH | DEFINED |
| EASYLINK SVCS CORP | CL A NEW | 27784T200 | 325 | 222768 | SH | DEFINED |
| EATON CORP | COM | 278058102 | 30610 | 480231 | SH | DEFINED |
| EATON VANCE CORP | COM NON VTG | 278265103 | 762 | 27575 | SH | DEFINED |
| EBAY INC | COM | 278642103 | 16907 | 320152 | SH | DEFINED |
| ECOLAB INC | COM | 278865100 | 789 | 18900 | SH | DEFINED |
| ECOLAB INC | COM | 278865100 | 4386 | 105102 | SH | DEFINED |
| EDISON INTL | COM | 281020107 | 665 | 66500 | SH | DEFINED |
| EDUCATION MGMT CORP | COM | 28139T101 | 511 | 11532 | SH | DEFINED |
| J D EDWARDS & CO | COM | 281667105 | 437 | 47200 | SH | DEFINED |
| EDWARDS AG INC | COM | 281760108 | 4560 | 142600 | SH | DEFINED |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 497 | 19441 | SH | DEFINED |
| ELECTRONIC ARTS INC | COM | 285512109 | 633 | 9600 | SH | DEFINED |
| ELECTRONIC ARTS INC | COM | 285512109 | 10021 | 151928 | SH | DEFINED |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 30344 | 2170532 | SH | DEFINED |
| ELIZABETH ARDEN INC | COM | 28660G106 | 1311 | 109300 | SH | DEFINED |
| EMCORE CORP | COM | 290846104 | 350 | 230020 | SH | DEFINED |
| EMCOR GROUP INC | COM | 29084Q100 | 969 | 19500 | SH | DEFINED |
| EMERSON ELEC CO | COM | 291011104 | 196395 | 4469625 | SH | DEFINED |
| EMERSON ELEC CO | COM | 291011104 | 1762 | 40100 | SH | SOLE |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 1710 | 90000 | SH | DEFINED |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR | 29244T101 | 1520 | 230293 | SH | DEFINED |
| EMULEX CORP | COM NEW | 292475209 | 243 | 21600 | SH | DEFINED |
| EMULEX CORP | COM NEW | 292475209 | 343 | 30500 | SH | DEFINED |
| ENCANA CORP | COM | 292505104 | 77817 | 2585280 | SH | DEFINED |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 1999 | 42207 | SH | DEFINED |
| ENERGY CORP NEW | COM | 29364G103 | 961 | 23100 | SH | DEFINED |
| ENERGY CORP NEW | COM | 29364G103 | 87496 | 2103271 | SH | DEFINED |
| EQUIFAX INC | COM | 294429105 | 109009 | 5014211 | SH | DEFINED |
| EQUIFAX INC | COM | 294429105 | 1409 | 64800 | SH | SOLE |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 3593 | 139158 | SH | DEFINED |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 3591 | 150000 | SH | DEFINED |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 5 | 200 | SH | SOLE |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 272 | 8400 | SH | DEFINED |
| EXELON CORP | COM | 30161N101 | 59813 | 1259219 | SH | DEFINED |
| EXPEDIA INC | CL A | 302125109 | 233 | 4600 | SH | DEFINED |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 1236 | 44244 | SH | DEFINED |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1636 | 30008 | SH | DEFINED |

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| EXTENDED STAY AMER INC | COM | 30224P101 | 860 | 67700 | SH | DEFINED |
| EXTREME NETWORKS INC | COM | 30226D106 | 238 | 56500 | SH | DEFINED |
| EXXON MOBIL CORP | COM | 30231G102 | 597292 | 18723889 | SH | DEFINED |
| EXXON MOBIL CORP | COM | 30231G102 | 2836 | 88900 | SH | SOLE |
| FLIR SYS INC | COM | 302445101 | 584 | 16700 | SH | DEFINED |
| FPL GROUP INC | COM | 302571104 | 4185 | 77788 | SH | DEFINED |
| FAIR ISAAC & CO INC | COM | 303250104 | 1936 | 59200 | SH | DEFINED |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 303726103 | 482 | 50888 | SH | DEFINED |
| FAMILY DLR STORES INC | COM | 307000109 | 573 | 21300 | SH | DEFINED |
| FAMILY DLR STORES INC | COM | 307000109 | 3573 | 132928 | SH | DEFINED |
| FASTENAL CO | COM | 311900104 | 870 | 27550 | SH | DEFINED |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 78538 | 1404977 | SH | DEFINED |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 473801 | 7957691 | SH | DEFINED |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2215 | 37200 | SH | SOLE |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 27240 | 925256 | SH | DEFINED |
| FEDERATED INVS INC PA | CL B | 314211103 | 1058 | 39200 | SH | DEFINED |
| FEDEX CORP | COM | 31428X106 | 2552 | 50961 | SH | DEFINED |
| FIDELITY NATIONAL SOLTNS INC | COM | 31620P109 | 912 | 59671 | SH | DEFINED |
| FIDELITY NATL FINL INC | COM | 316326107 | 7772 | 270431 | SH | DEFINED |
| FIFTH THIRD BANCORP | COM | 316773100 | 35596 | 581357 | SH | DEFINED |
| FIRST DATA CORP | COM | 319963104 | 476292 | 17040874 | SH | DEFINED |
| FIRST DATA CORP | COM | 319963104 | 2079 | 74400 | SH | SOLE |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 1294 | 47732 | SH | DEFINED |
| FIRST TENN NATL CORP | COM | 337162101 | 974 | 28100 | SH | DEFINED |
| FIRST TENN NATL CORP | COM | 337162101 | 4515 | 130216 | SH | DEFINED |
| FIRST VIRTUAL COMMUNICATIONS | COM | 337484109 | 135 | 408204 | SH | SOLE |
| FISERV INC | COM | 337738108 | 6166 | 219590 | SH | DEFINED |
| FIRSTENERGY CORP | COM | 337932107 | 2989 | 100000 | SH | DEFINED |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 777 | 25600 | SH | DEFINED |
| FLEETBOSTON FINL CORP | COM | 339030108 | 1626 | 80000 | SH | DEFINED |
| FLEETBOSTON FINL CORP | COM | 339030108 | 54106 | 2661379 | SH | DEFINED |
| FLOWSERVE CORP | COM | 34354P105 | 229 | 22902 | SH | DEFINED |
| FOOT LOCKER INC | COM | 344849104 | 250 | 25000 | SH | DEFINED |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2745 | 280146 | SH | DEFINED |
| FOREST LABS INC | COM | 345838106 | 2058 | 25100 | SH | DEFINED |
| FORTUNE BRANDS INC | COM | 349631101 | 2392 | 50582 | SH | DEFINED |
| FRANKLIN RES INC | COM | 354613101 | 4268 | 137241 | SH | DEFINED |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 463 | 34400 | SH | DEFINED |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 353 | 15400 | SH | DEFINED |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 542 | 22000 | SH | DEFINED |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 1008 | 40880 | SH | DEFINED |
| GANNETT INC | COM | 364730101 | 52184 | 722972 | SH | DEFINED |
| GANNETT INC | COM | 364730101 | 1487 | 20600 | SH | SOLE |
| GAP INC DEL | COM | 364760108 | 4050 | 373305 | SH | DEFINED |
| GATEWAY INC | COM | 367626108 | 598 | 201500 | SH | DEFINED |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 133 | 52800 | SH | DEFINED |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 12 | 20463 | SH | SOLE |
| GENCORP INC | COM | 368682100 | 841 | 83600 | SH | DEFINED |
| GENENTECH INC | COM NEW | 368710406 | 3733 | 114411 | SH | DEFINED |
| GENERAL DYNAMICS CORP | COM | 369550108 | 165678 | 2037112 | SH | DEFINED |
| GENERAL ELEC CO | COM | 369604103 | 2453649 | 99539493 | SH | DEFINED |
| GENERAL MLS INC | COM | 370334104 | 107655 | 2423576 | SH | DEFINED |
| GENERAL MTRS CORP | COM | 370442105 | 1634 | 42000 | SH | DEFINED |
| GENERAL MTRS CORP | COM | 370442105 | 5289 | 135954 | SH | DEFINED |
| GENESIS HEALTH VENTURE INC N | COM | 37183F107 | 945 | 57500 | SH | DEFINED |
| GENESIS HEALTH VENTURE INC N | COM | 37183F107 | 22904 | 1393216 | SH | SOLE |
| GENTEX CORP | COM | 371901109 | 978 | 35963 | SH | DEFINED |
| GENZYME CORP | COM GENL DIV | 372917104 | 798 | 38700 | SH | DEFINED |
| GENZYME CORP | COM GENL DIV | 372917104 | 1633 | 79240 | SH | DEFINED |
| GETTY IMAGES INC | COM | 374276103 | 1320 | 65800 | SH | DEFINED |
| GILEAD SCIENCES INC | COM | 375558103 | 848 | 25300 | SH | DEFINED |
| GILEAD SCIENCES INC | COM | 375558103 | 7854 | 234247 | SH | DEFINED |

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| GILLETTE CO | COM | | 375766102 | 85190 | 2878057 | SH | DEFINED |
| GLOBAL PMTS INC | COM | | 37940X102 | 415 | 16200 | SH | DEFINED |
| GLOBAL POWER EQUIPMENT INC | COM | | 37941P108 | 2230 | 474462 | SH | SOLE |
| GLOBESPANVIRATA INC | COM | | 37957V106 | 52 | 22176 | SH | DEFINED |
| GOLD FIELDS LTD NEW | SPONSORED ADR | | 38059T106 | 3025 | 236347 | SH | DEFINED |
| GOLDEN ST BANCORP INC | COM | | 381197102 | 12743 | 394286 | SH | DEFINED |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 9560 | 144789 | SH | DEFINED |
| GRACO INC | COM | | 384109104 | 777 | 31350 | SH | DEFINED |
| GRACO INC | COM | | 384109104 | 553 | 22300 | SH | DEFINED |
| GRAFTECH INTL LTD | COM | | 384313102 | 683 | 94200 | SH | DEFINED |
| GRANT PRIDECO INC | COM | | 38821G101 | 356 | 41670 | SH | DEFINED |
| GRIC COMMUNICATIONS INC | COM | | 398081109 | 446 | 357142 | SH | DEFINED |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | | 40049J206 | 38139 | 1496225 | SH | DEFINED |
| GTECH HLDGS CORP | COM | | 400518106 | 437 | 17618 | SH | DEFINED |
| GRUPO AEROPORTUARIO DEL SURE | SPON ADR SER B | | 40051E202 | 5252 | 477455 | SH | DEFINED |
| GUIDANT CORP | COM | | 401698105 | 9903 | 306492 | SH | DEFINED |
| HCA INC | COM | | 404119109 | 9262 | 194547 | SH | DEFINED |
| HCC INS HLDGS INC | COM | | 404132102 | 1986 | 82700 | SH | DEFINED |
| HALLIBURTON CO | COM | | 406216101 | 1326 | 102700 | SH | DEFINED |
| HANCOCK JOHN FINL SVCS INC | COM | | 41014S106 | 4193 | 150832 | SH | DEFINED |
| HANCOCK JOHN FINL SVCS INC | COM | | 41014S106 | 22 | 809 | SH | SOLE |
| HARLEY DAVIDSON INC | COM | | 412822108 | 2520 | 54244 | SH | DEFINED |
| HARMAN INTL INDS INC | COM | | 413086109 | 631 | 12200 | SH | DEFINED |
| HARMONY GOLD MNG LTD | SPONSORED ADR | | 413216300 | 4961 | 316982 | SH | DEFINED |
| HARRAHS ENTMT INC | COM | | 413619107 | 525 | 10900 | SH | DEFINED |
| HARRAHS ENTMT INC | COM | | 413619107 | 4929 | 102241 | SH | DEFINED |
| HARRIS CORP DEL | COM | | 413875105 | 5499 | 164191 | SH | DEFINED |
| HARTE-HANKS INC | COM | | 416196103 | 395 | 21233 | SH | DEFINED |
| HARTFORD FINL SVCS GROUP INC | COM | | 416515104 | 166828 | 4068981 | SH | DEFINED |
| HEALTHSOUTH CORP | COM | | 421924101 | 54 | 13100 | SH | DEFINED |
| HEALTHSOUTH CORP | SDCV | 3.250% 4/0 | 421924AF8 | 23129 | 25250000 | PRN | SOLE |
| HEALTH MGMT ASSOC INC NEW | CL A | | 421933102 | 712 | 35200 | SH | DEFINED |
| HEALTH MGMT ASSOC INC NEW | CL A | | 421933102 | 2311 | 114300 | SH | DEFINED |
| HEALTH NET INC | COM | | 42222G108 | 205 | 9550 | SH | DEFINED |
| HEALTHSTREAM INC | COM | | 42222N103 | 385 | 428238 | SH | DEFINED |
| HENRY JACK & ASSOC INC | COM | | 426281101 | 397 | 31922 | SH | DEFINED |
| HERSHEY FOODS CORP | COM | | 427866108 | 15120 | 243668 | SH | DEFINED |
| HEWLETT PACKARD CO | COM | | 428236103 | 25666 | 2199283 | SH | DEFINED |
| HILB ROGAL & HAMILTON CO | COM | | 431294107 | 883 | 21400 | SH | DEFINED |
| HILTON HOTELS CORP | COM | | 432848109 | 35894 | 3154154 | SH | DEFINED |
| HISPANIC BROADCASTING CORP | CL A | | 43357B104 | 1884 | 101010 | SH | DEFINED |
| HOME DEPOT INC | COM | | 437076102 | 1018 | 39000 | SH | DEFINED |
| HOME DEPOT INC | COM | | 437076102 | 344775 | 13209779 | SH | DEFINED |
| HOME DEPOT INC | COM | | 437076102 | 1357 | 52000 | SH | SOLE |
| HONEYWELL INTL INC | COM | | 438516106 | 31756 | 1466124 | SH | DEFINED |
| HOOVERS INC | COM | | 439321100 | 1036 | 206444 | SH | DEFINED |
| HOTELS COM | COM | | 44147T108 | 223 | 4400 | SH | DEFINED |
| HOUSEHOLD INTL INC | COM | | 441815107 | 3149 | 111235 | SH | DEFINED |
| HUANENG PWR INTL INC | SPON ADR N | | 443304100 | 5388 | 171485 | SH | DEFINED |
| HUGOTON RTY TR TEX | UNIT BEN INT | | 444717102 | 8501 | 738600 | SH | DEFINED |
| HUMAN GENOME SCIENCES INC | COM | | 444903108 | 341 | 28300 | SH | DEFINED |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 659 | 28000 | SH | DEFINED |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 3191 | 175451 | SH | DEFINED |
| ICN PHARMACEUTICALS INC NEW | COM | | 448924100 | 95 | 10500 | SH | DEFINED |
| IDEC PHARMACEUTICALS CORP | COM | | 449370105 | 1229 | 29600 | SH | DEFINED |
| IDEC PHARMACEUTICALS CORP | COM | | 449370105 | 8710 | 209769 | SH | DEFINED |
| IMS HEALTH INC | COM | | 449934108 | 30782 | 2056257 | SH | DEFINED |
| ISTAR FINL INC | COM | | 45031U101 | 1508 | 54000 | SH | DEFINED |
| ITT EDUCATIONAL SERVICES INC | COM | | 45068B109 | 1900 | 101200 | SH | DEFINED |
| ITT INDS INC IND | COM | | 450911102 | 231 | 3700 | SH | DEFINED |
| IDEX CORP | COM | | 45167R104 | 380 | 13300 | SH | DEFINED |
| ILLINOIS TOOL WKS INC | COM | | 452308109 | 4152 | 71181 | SH | DEFINED |

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| INDYMAC BANCORP INC | COM | 456607100 | 1796 | 93200 | SH | DEFINED |
| INGRAM MICRO INC | CL A | 457153104 | 141 | 10600 | SH | DEFINED |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 356 | 34100 | SH | DEFINED |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 846 | 81076 | SH | DEFINED |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 349 | 22200 | SH | DEFINED |
| INTEL CORP | COM | 458140100 | 238517 | 17171825 | SH | DEFINED |
| INTEL CORP | COM | 458140100 | 1138 | 81900 | SH | SOLE |
| INTEGRATED DEFENSE TECHNOLOG | COM | 45819B101 | 5461 | 277222 | SH | DEFINED |
| INTERCEPT INC | COM | 45845L107 | 435 | 44000 | SH | DEFINED |
| INTERFACE INC | CL A | 458665106 | 535 | 135200 | SH | DEFINED |
| INTERMUNE INC | COM | 45884X103 | 630 | 19200 | SH | DEFINED |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 9 | 41244 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1225 | 21000 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 196925 | 3377212 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1539 | 26400 | SH | SOLE |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 2259 | 70917 | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 4964 | 71796 | SH | DEFINED |
| INTL PAPER CO | COM | 460146103 | 4134 | 123823 | SH | DEFINED |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 1574 | 100766 | SH | DEFINED |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 257 | 6474 | SH | DEFINED |
| INTERNET CAP GROUP INC | COM | 46059C106 | 1128 | 5666668 | SH | DEFINED |
| INTERNET SEC SYS INC | COM | 46060X107 | 173 | 14042 | SH | DEFINED |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 80140 | 5056144 | SH | DEFINED |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 1247 | 78700 | SH | SOLE |
| INTERSIL CORP | CL A | 46069S109 | 1116 | 86074 | SH | DEFINED |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 1334 | 50200 | SH | DEFINED |
| INTUIT | COM | 461202103 | 231831 | 5091837 | SH | DEFINED |
| INVACARE CORP | COM | 461203101 | 1096 | 32000 | SH | DEFINED |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 515 | 17600 | SH | DEFINED |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 687 | 23467 | SH | DEFINED |
| INVITROGEN CORP | COM | 46185R100 | 371 | 10900 | SH | DEFINED |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 481 | 17768 | SH | DEFINED |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 817 | 30171 | SH | DEFINED |
| IRON MTN INC PA | COM | 462846106 | 475 | 19000 | SH | DEFINED |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 2193 | 51829 | SH | DEFINED |
| I3 MOBILE INC | COM | 465713105 | 155 | 516000 | SH | DEFINED |
| I2 TECHNOLOGIES INC | COM | 465754109 | 37 | 71400 | SH | DEFINED |
| IVAX CORP | COM | 465823102 | 2963 | 241464 | SH | DEFINED |
| IVILLAGE INC | COM | 46588H105 | 9 | 15689 | SH | DEFINED |
| IVILLAGE INC | COM | 46588H105 | 1076 | 1855359 | SH | DEFINED |
| IXYS CORP | COM | 46600W106 | 117 | 23284 | SH | DEFINED |
| JDS UNIPHASE CORP | COM | 46612J101 | 774 | 397352 | SH | DEFINED |
| J P MORGAN CHASE & CO | COM | 46625H100 | 2469 | 130000 | SH | DEFINED |
| J P MORGAN CHASE & CO | COM | 46625H100 | 22025 | 1159825 | SH | DEFINED |
| J P MORGAN CHASE & CO | COM | 46625H100 | 414 | 21800 | SH | SOLE |
| JABIL CIRCUIT INC | COM | 466313103 | 1931 | 130656 | SH | DEFINED |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 6856 | 222031 | SH | DEFINED |
| JOHN NUVEEN CO | CL A | 478035108 | 230 | 10100 | SH | DEFINED |
| JOHNSON & JOHNSON | COM | 478160104 | 599021 | 11076579 | SH | DEFINED |
| JOHNSON & JOHNSON | COM | 478160104 | 1225 | 22654 | SH | SOLE |
| JONES APPAREL GROUP INC | COM | 480074103 | 5474 | 178320 | SH | DEFINED |
| JUNIPER NETWORKS INC | COM | 48203R104 | 642 | 133700 | SH | DEFINED |
| KLA-TENCOR CORP | COM | 482480100 | 235 | 8400 | SH | DEFINED |
| KLA-TENCOR CORP | COM | 482480100 | 4649 | 166378 | SH | DEFINED |
| KT CORP | SPONSORED ADR | 48268K101 | 27602 | 1244462 | SH | DEFINED |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 1058 | 56000 | SH | DEFINED |
| KB HOME | COM | 48666K109 | 771 | 15792 | SH | DEFINED |
| KELLOGG CO | COM | 487836108 | 4315 | 129774 | SH | DEFINED |
| KEMET CORP | COM | 488360108 | 603 | 70500 | SH | DEFINED |
| KENNAMETAL INC | COM | 489170100 | 912 | 28400 | SH | DEFINED |
| KIMBERLY CLARK CORP | COM | 494368103 | 181241 | 3199878 | SH | DEFINED |
| KIMBERLY CLARK CORP | COM | 494368103 | 1637 | 28900 | SH | SOLE |

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| KINDER MORGAN INC KANS | COM | 49455P101 | 4078 | 115035 | SH | DEFINED |
| KING PHARMACEUTICALS INC | COM | 495582108 | 618 | 34000 | SH | DEFINED |
| KING PHARMACEUTICALS INC | COM | 495582108 | 3777 | 207877 | SH | DEFINED |
| KNIGHT RIDDER INC | COM | 499040103 | 1213 | 21500 | SH | DEFINED |
| KOHL'S CORP | COM | 500255104 | 5308 | 87283 | SH | DEFINED |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 8481 | 239379 | SH | DEFINED |
| KRAFT FOODS INC | CL A | 50075N104 | 834 | 22887 | SH | DEFINED |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 1022 | 32700 | SH | DEFINED |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 619 | 19800 | SH | DEFINED |
| KROGER CO | COM | 501044101 | 2030 | 144000 | SH | DEFINED |
| KROGER CO | COM | 501044101 | 17617 | 1249451 | SH | DEFINED |
| KYPHON INC | COM | 501577100 | 232 | 17601 | SH | SOLE |
| LSI LOGIC CORP | COM | 502161102 | 552 | 86900 | SH | DEFINED |
| LTX CORP | COM | 502392103 | 89 | 19600 | SH | DEFINED |
| LTX CORP | COM | 502392103 | 28 | 6208 | SH | SOLE |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 6685 | 126844 | SH | DEFINED |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1182 | 35000 | SH | DEFINED |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2284 | 67600 | SH | DEFINED |
| LAM RESEARCH CORP | COM | 512807108 | 627 | 70500 | SH | DEFINED |
| LAM RESEARCH CORP | COM | 512807108 | 532 | 59783 | SH | DEFINED |
| LAMAR ADVERTISING CO | CL A | 512815101 | 649 | 21400 | SH | DEFINED |
| LAMAR ADVERTISING CO | CL A | 512815101 | 716 | 23600 | SH | DEFINED |
| LANDSTAR SYS INC | COM | 515098101 | 1128 | 23000 | SH | DEFINED |
| LAUDER ESTEE COS INC | CL A | 518439104 | 3795 | 132034 | SH | DEFINED |
| LEAR CORP | COM | 521865105 | 854 | 20500 | SH | DEFINED |
| LEGGETT & PLATT INC | COM | 524660107 | 1867 | 94359 | SH | DEFINED |
| LEGG MASON INC | COM | 524901105 | 992 | 23300 | SH | DEFINED |
| LEGG MASON INC | COM | 524901105 | 6358 | 149389 | SH | DEFINED |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 36385 | 741793 | SH | DEFINED |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 587 | 151000 | SH | DEFINED |
| LEXMARK INTL NEW | CL A | 529771107 | 5146 | 109493 | SH | DEFINED |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 223722 | 31158992 | SH | DEFINED |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 946 | 131800 | SH | SOLE |
| LIFEPPOINT HOSPITALS INC | COM | 53219L109 | 1630 | 52273 | SH | DEFINED |
| LILLY ELI & CO | COM | 532457108 | 49462 | 893777 | SH | DEFINED |
| LIN TV CORP | CL A | 532774106 | 11786 | 476190 | SH | DEFINED |
| LINCARE HLDGS INC | COM | 532791100 | 185083 | 5962726 | SH | DEFINED |
| LINCOLN NATL CORP IND | COM | 534187109 | 44084 | 1443009 | SH | DEFINED |
| LINENS N THINGS INC | COM | 535679104 | 452 | 24600 | SH | DEFINED |
| LINENS N THINGS INC | COM | 535679104 | 806 | 43900 | SH | DEFINED |
| LOCKHEED MARTIN CORP | COM | 539830109 | 33242 | 514030 | SH | DEFINED |
| LOEWS CORP | COM | 540424108 | 13615 | 317449 | SH | DEFINED |
| LOEWS CORP | COM | 540424108 | 901 | 21000 | SH | SOLE |
| LOWES COS INC | COM | 548661107 | 81890 | 1978022 | SH | DEFINED |
| LUBRIZOL CORP | COM | 549271104 | 2120 | 75000 | SH | DEFINED |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 740 | 973189 | SH | DEFINED |
| M & T BK CORP | COM | 55261F104 | 1174 | 14900 | SH | DEFINED |
| M & T BK CORP | COM | 55261F104 | 9030 | 114577 | SH | DEFINED |
| MBIA INC | COM | 55262C100 | 7607 | 190406 | SH | DEFINED |
| MBNA CORP | COM | 55262L100 | 10155 | 552511 | SH | DEFINED |
| MDC CORP | CL A SUBVTGNEW | 55267W309 | 2129 | 572200 | SH | DEFINED |
| MGIC INVT CORP WIS | COM | 552848103 | 4427 | 108414 | SH | DEFINED |
| MKS INSTRUMENT INC | COM | 55306N104 | 110 | 10100 | SH | DEFINED |
| MKTG SERVICES INC | COM | 55308X100 | 246 | 723437 | SH | DEFINED |
| MSC INDL DIRECT INC | CL A | 553530106 | 964 | 90800 | SH | DEFINED |
| MACROVISION CORP | COM | 555904101 | 2131 | 174215 | SH | DEFINED |
| MACROMEDIA INC | COM | 556100105 | 179 | 23100 | SH | DEFINED |
| MANITOWOC INC | COM | 563571108 | 550 | 20100 | SH | DEFINED |
| MANITOWOC INC | COM | 563571108 | 1999 | 73081 | SH | SOLE |
| MANOR CARE INC NEW | COM | 564055101 | 15614 | 694581 | SH | DEFINED |
| MANPOWER INC | COM | 56418H100 | 694 | 23662 | SH | DEFINED |
| MANUGISTICS GROUP INC | COM | 565011103 | 475 | 170100 | SH | DEFINED |

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| MANULIFE FINL CORP | COM | 56501R106 | 2441 | 116167 | SH | SOLE |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 252271 | 6130422 | SH | DEFINED |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 1041 | 25000 | SH | SOLE |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 3834 | 132269 | SH | DEFINED |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 7237 | 222183 | SH | DEFINED |
| MASCO CORP | COM | 574599106 | 2336 | 119474 | SH | DEFINED |
| MATRIXONE INC | COM | 57685P304 | 1953 | 450000 | SH | DEFINED |
| MATTEL INC | COM | 577081102 | 7173 | 398282 | SH | DEFINED |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 4188 | 169146 | SH | DEFINED |
| MAY DEPT STORES CO | COM | 577778103 | 2796 | 122805 | SH | DEFINED |
| MAXIMUS INC | COM | 577933104 | 791 | 35300 | SH | DEFINED |
| MAYTAG CORP | COM | 578592107 | 1450 | 62534 | SH | DEFINED |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 68 | 3000 | SH | DEFINED |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 786 | 34455 | SH | DEFINED |
| MCDATA CORP | CL A | 580031201 | 243 | 44700 | SH | DEFINED |
| MCDONALDS CORP | COM | 580135101 | 19322 | 1094102 | SH | DEFINED |
| MCDONALDS CORP | COM | 580135101 | 786 | 44500 | SH | SOLE |
| MCGRAW HILL COS INC | COM | 580645109 | 3951 | 64544 | SH | DEFINED |
| MCKESSON CORP | COM | 58155Q103 | 2238 | 79000 | SH | DEFINED |
| MCKESSON CORP | COM | 58155Q103 | 3077 | 108600 | SH | DEFINED |
| MEADWESTVACO CORP | COM | 583334107 | 3941 | 205160 | SH | DEFINED |
| MEDICAL STAFFING NETWK HLDGS | COM | 58463F104 | 17561 | 1157594 | SH | DEFINED |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 466 | 11400 | SH | DEFINED |
| MEDIMMUNE INC | COM | 584699102 | 715 | 34200 | SH | DEFINED |
| MEDIMMUNE INC | COM | 584699102 | 11512 | 550263 | SH | DEFINED |
| MEDTRONIC INC | COM | 585055106 | 32980 | 783007 | SH | DEFINED |
| MEDTRONIC INC | COM | 585055106 | 39 | 929 | SH | SOLE |
| MELLON FINL CORP | COM | 58551A108 | 47847 | 1845237 | SH | DEFINED |
| MERCK & CO INC | COM | 589331107 | 366979 | 8028428 | SH | DEFINED |
| MERCK & CO INC | COM | 589331107 | 2560 | 56000 | SH | SOLE |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 621 | 36200 | SH | DEFINED |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 860 | 100100 | SH | DEFINED |
| METLIFE INC | COM | 59156R108 | 11134 | 489213 | SH | DEFINED |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 121 | 10100 | SH | DEFINED |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 17184 | 660928 | SH | DEFINED |
| MICHAELS STORES INC | COM | 594087108 | 672 | 14700 | SH | DEFINED |
| MICHAELS STORES INC | COM | 594087108 | 1426 | 31206 | SH | DEFINED |
| MICREL INC | COM | 594793101 | 270 | 43800 | SH | DEFINED |
| MICREL INC | COM | 594793101 | 181 | 29332 | SH | DEFINED |
| MICROSOFT CORP | COM | 594918104 | 602202 | 13767766 | SH | DEFINED |
| MICROSOFT CORP | COM | 594918104 | 2721 | 62200 | SH | SOLE |
| MICROVISION INC WASH | COM | 594960106 | 1323 | 350000 | SH | DEFINED |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 710 | 34700 | SH | DEFINED |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 3285 | 160649 | SH | DEFINED |
| MICRON TECHNOLOGY INC | COM | 595112103 | 3830 | 309586 | SH | DEFINED |
| MICRON TECHNOLOGY INC | COM | 595112103 | 213 | 17200 | SH | SOLE |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 905 | 25000 | SH | DEFINED |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 815 | 22500 | SH | DEFINED |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 4023 | 431661 | SH | DEFINED |
| MILLER HERMAN INC | COM | 600544100 | 635 | 35745 | SH | DEFINED |
| MILLIPORE CORP | COM | 601073109 | 722 | 22700 | SH | DEFINED |
| MIRANT CORP | COM | 604675108 | 510 | 230746 | SH | DEFINED |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 4899 | 162233 | SH | DEFINED |
| MOHAWK INDS INC | COM | 608190104 | 1211 | 24400 | SH | DEFINED |
| MOLEX INC | COM | 608554101 | 1247 | 53000 | SH | DEFINED |
| MOLEX INC | CL A | 608554200 | 201733 | 9606791 | SH | DEFINED |
| MONACO COACH CORP | COM | 60886R103 | 1086 | 54200 | SH | DEFINED |
| MONSANTO CO NEW | COM | 61166W101 | 1738 | 113690 | SH | DEFINED |
| MOODYS CORP | COM | 615369105 | 5605 | 115565 | SH | DEFINED |
| MORGAN STANLEY | COM NEW | 617446448 | 51934 | 1532884 | SH | DEFINED |
| MOTOROLA INC | COM | 620076109 | 7722 | 758501 | SH | DEFINED |
| MURPHY OIL CORP | COM | 626717102 | 1042 | 12700 | SH | DEFINED |

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| MURPHY OIL CORP | COM | 626717102 | 7018 | 85507 | SH | DEFINED |
| MYLAN LABS INC | COM | 628530107 | 1825 | 55739 | SH | DEFINED |
| NVR INC | COM | 62944T105 | 810 | 2700 | SH | DEFINED |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 709 | 28300 | SH | DEFINED |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 7026 | 280486 | SH | DEFINED |
| NATIONAL INSTRS CORP | COM | 636518102 | 307 | 14036 | SH | DEFINED |
| NATIONAL-OILWELL INC | COM | 637071101 | 1547 | 79800 | SH | DEFINED |
| NATIONAL-OILWELL INC | COM | 637071101 | 465 | 24000 | SH | DEFINED |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 849 | 71100 | SH | DEFINED |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 6601 | 247236 | SH | DEFINED |
| NAVIGANT INTL INC | COM | 63935R108 | 6481 | 617283 | SH | DEFINED |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 3624 | 138050 | SH | DEFINED |
| NETWORKS ASSOCS INC | COM | 640938106 | 542 | 51000 | SH | DEFINED |
| NETWORKS ASSOCS INC | COM | 640938106 | 733 | 68978 | SH | DEFINED |
| NET2PHONE | COM | 64108N106 | 337 | 142916 | SH | DEFINED |
| NETIQ CORP | COM | 64115P102 | 470 | 32400 | SH | DEFINED |
| NETIQ CORP | COM | 64115P102 | 1224 | 84400 | SH | DEFINED |
| NETSCREEN TECHNOLOGIES INC | COM | 64117V107 | 12607 | 1161954 | SH | DEFINED |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1025 | 139800 | SH | DEFINED |
| NEUBERGER BERMAN INC | COM | 641234109 | 660 | 24498 | SH | DEFINED |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 848 | 30100 | SH | DEFINED |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 4066 | 144324 | SH | DEFINED |
| NEW YORK TIMES CO | CL A | 650111107 | 5574 | 122634 | SH | DEFINED |
| NEWELL RUBBERMAID INC | COM | 651229106 | 2932 | 94977 | SH | DEFINED |
| NEWFIELD EXPL CO | COM | 651290108 | 413 | 12300 | SH | DEFINED |
| NEWMONT MINING CORP | COM | 651639106 | 24907 | 905394 | SH | DEFINED |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 1165 | 294200 | SH | DEFINED |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 7018 | 929480 | SH | DEFINED |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 14703 | 2732862 | SH | DEFINED |
| NIKE INC | CL B | 654106103 | 4428 | 102537 | SH | DEFINED |
| 99 CENTS ONLY STORES | COM | 65440K106 | 401 | 19371 | SH | DEFINED |
| NISOURCE INC | COM | 65473P105 | 1306 | 75800 | SH | DEFINED |
| NISOURCE INC | COM | 65473P105 | 765 | 44401 | SH | DEFINED |
| NOBLE ENERGY INC | COM | 655044105 | 516 | 15200 | SH | DEFINED |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 240 | 444337 | SH | DEFINED |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 825 | 21800 | SH | DEFINED |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 5606 | 148158 | SH | DEFINED |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 57400 | 462757 | SH | DEFINED |
| NOVELL INC | COM | 670006105 | 251 | 119292 | SH | DEFINED |
| NOVELLUS SYS INC | COM | 670008101 | 1315 | 63200 | SH | DEFINED |
| NVIDIA CORP | COM | 67066G104 | 1146 | 133934 | SH | DEFINED |
| OGE ENERGY CORP | COM | 670837103 | 6748 | 400000 | SH | DEFINED |
| OM GROUP INC | COM | 670872100 | 710 | 16600 | SH | DEFINED |
| OAKLEY INC | COM | 673662102 | 1023 | 101800 | SH | DEFINED |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 4059 | 203463 | SH | DEFINED |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 771 | 46400 | SH | DEFINED |
| OFFICE DEPOT INC | COM | 676220106 | 344 | 27900 | SH | DEFINED |
| OFFICE DEPOT INC | COM | 676220106 | 184 | 14904 | SH | DEFINED |
| OLD REP INTL CORP | COM | 680223104 | 10741 | 378458 | SH | DEFINED |
| OMNICARE INC | COM | 681904108 | 2794 | 132300 | SH | DEFINED |
| OMNICARE INC | COM | 681904108 | 1582 | 74900 | SH | DEFINED |
| OMNICOM GROUP INC | COM | 681919106 | 136891 | 2458531 | SH | DEFINED |
| ON COMMAND CORP | COM | 682160106 | 380 | 759116 | SH | DEFINED |
| ON COMMAND CORP | *W EXP 10/07/200 | 682160122 | 6 | 296598 | SH | DEFINED |
| ONVIA COM INC | COM NEW | 68338T403 | 884 | 428900 | SH | DEFINED |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 7793 | 328957 | SH | DEFINED |
| ORACLE CORP | COM | 68389X105 | 44460 | 5656505 | SH | DEFINED |
| ORCHID BIOSCIENCES INC | COM | 68571P100 | 7 | 11860 | SH | SOLE |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 464 | 16200 | SH | DEFINED |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 216 | 20200 | SH | DEFINED |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 401 | 14602 | SH | DEFINED |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 1624 | 41712 | SH | DEFINED |

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| PMC-SIERRA INC | COM | 69344F106 | 161 | 41400 | SH | DEFINED |
| PMC-SIERRA INC | COM | 69344F106 | 303 | 78100 | SH | DEFINED |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 7567 | 179443 | SH | DEFINED |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 565 | 13400 | SH | SOLE |
| POSCO | SPONSORED ADR | 693483109 | 23659 | 1096358 | SH | DEFINED |
| PPG INDS INC | COM | 693506107 | 5861 | 131128 | SH | DEFINED |
| PACKAGING CORP AMER | COM | 695156109 | 1375 | 78500 | SH | DEFINED |
| PACTIV CORP | COM | 695257105 | 2327 | 141446 | SH | DEFINED |
| PANERA BREAD CO | CL A | 69840W108 | 462 | 17100 | SH | DEFINED |
| PARKER HANNIFIN CORP | COM | 701094104 | 669 | 17500 | SH | DEFINED |
| PARKER HANNIFIN CORP | COM | 701094104 | 1426 | 37308 | SH | DEFINED |
| PATTERSON DENTAL CO | COM | 703412106 | 1200 | 23444 | SH | DEFINED |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 800 | 31341 | SH | DEFINED |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 91 | 41500 | SH | DEFINED |
| PAYCHEX INC | COM | 704326107 | 9454 | 389541 | SH | DEFINED |
| PEABODY ENERGY CORP | COM | 704549104 | 1275 | 50000 | SH | DEFINED |
| PEGASUS COMMUNICATIONS CORP | CL A | 705904100 | 49 | 44537 | SH | DEFINED |
| PENTAIR INC | COM | 709631105 | 803 | 21600 | SH | DEFINED |
| PEOPLESOFT INC | COM | 712713106 | 438 | 35400 | SH | DEFINED |
| PEOPLESOFT INC | COM | 712713106 | 3462 | 279874 | SH | DEFINED |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 548 | 23400 | SH | DEFINED |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 5898 | 252069 | SH | DEFINED |
| PEPSICO INC | COM | 713448108 | 345120 | 9340189 | SH | DEFINED |
| PEPSICO INC | COM | 713448108 | 1726 | 46700 | SH | SOLE |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 150 | 15175 | SH | DEFINED |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 516 | 15200 | SH | DEFINED |
| PERKINELMER INC | COM | 714046109 | 115 | 21100 | SH | DEFINED |
| PEROT SYS CORP | CL A | 714265105 | 286 | 30700 | SH | DEFINED |
| PETRO-CDA | COM | 71644E102 | 8489 | 290903 | SH | DEFINED |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 4536 | 474933 | SH | DEFINED |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 15988 | 1490021 | SH | DEFINED |
| PETSMART INC | COM | 716768106 | 1115 | 62600 | SH | DEFINED |
| PFIZER INC | COM | 717081103 | 595651 | 20525525 | SH | DEFINED |
| PFIZER INC | COM | 717081103 | 2742 | 94500 | SH | SOLE |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 435 | 22500 | SH | DEFINED |
| PHARMACIA CORP | COM | 71713U102 | 139617 | 3590965 | SH | DEFINED |
| PHILIP MORRIS COS INC | COM | 718154107 | 144378 | 3721094 | SH | DEFINED |
| PHILIP MORRIS COS INC | COM | 718154107 | 1762 | 45400 | SH | SOLE |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 550 | 106538 | SH | DEFINED |
| PIER 1 IMPORTS INC | COM | 720279108 | 278 | 14600 | SH | DEFINED |
| PIONEER NAT RES CO | COM | 723787107 | 5352 | 220704 | SH | DEFINED |
| PITNEY BOWES INC | COM | 724479100 | 50041 | 1641231 | SH | DEFINED |
| PITNEY BOWES INC | COM | 724479100 | 869 | 28500 | SH | SOLE |
| PIXAR | COM | 725811103 | 399 | 8300 | SH | DEFINED |
| PLUG POWER INC | COM | 72919P103 | 27126 | 5666666 | SH | SOLE |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 2826 | 125000 | SH | DEFINED |
| POGO PRODUCING CO | COM | 730448107 | 3007 | 88300 | SH | DEFINED |
| POLARIS INDS INC | COM | 731068102 | 676 | 10900 | SH | DEFINED |
| POLYCOM INC | COM | 73172K104 | 1585 | 233434 | SH | DEFINED |
| PRAXAIR INC | COM | 74005P104 | 15509 | 303437 | SH | DEFINED |
| PRECISION CASTPARTS CORP | COM | 740189105 | 595 | 27465 | SH | DEFINED |
| PREMCO INC | COM | 74045Q104 | 785 | 50000 | SH | DEFINED |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 409 | 16400 | SH | DEFINED |
| PRIDE INTL INC DEL | COM | 74153Q102 | 1780 | 136959 | SH | DEFINED |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 4830 | 184476 | SH | DEFINED |
| PROCTER & GAMBLE CO | COM | 742718109 | 117493 | 1314531 | SH | DEFINED |
| PROGRESS ENERGY INC | COM | 743263105 | 883 | 21600 | SH | DEFINED |
| PROGRESS ENERGY INC | COM | 743263105 | 5674 | 138835 | SH | DEFINED |
| PROLOGIS | SH BEN INT | 743410102 | 431824 | 17335348 | SH | SOLE |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 248 | 9900 | SH | DEFINED |
| PROVIDIAN FINL CORP | COM | 74406A102 | 2626 | 536000 | SH | DEFINED |
| PROVIDIAN FINL CORP | COM | 74406A102 | 238 | 48600 | SH | DEFINED |

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| PRUDENTIAL FINL INC | COM | 744320102 | 12191 | 426871 | SH | DEFINED |
| PULTE HOMES INC | COM | 745867101 | 2251 | 52794 | SH | DEFINED |
| QLOGIC CORP | COM | 747277101 | 958 | 36800 | SH | DEFINED |
| QLOGIC CORP | COM | 747277101 | 1081 | 41500 | SH | DEFINED |
| QUALCOMM INC | COM | 747525103 | 15659 | 566955 | SH | DEFINED |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 948 | 15400 | SH | DEFINED |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 15978 | 259684 | SH | DEFINED |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 265 | 27900 | SH | DEFINED |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 534 | 234000 | SH | DEFINED |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 727 | 318900 | SH | DEFINED |
| RF MICRODEVICES INC | COM | 749941100 | 218 | 36400 | SH | DEFINED |
| RF MICRODEVICES INC | COM | 749941100 | 2538 | 423059 | SH | DEFINED |
| RADIANT SYSTEMS INC | COM | 75025N102 | 2896 | 362000 | SH | DEFINED |
| RADIOLOGIX INC | COM | 75040K109 | 2667 | 416677 | SH | SOLE |
| RADIO ONE INC | CL D NON VTG | 75040P405 | 302 | 18300 | SH | DEFINED |
| RADIOSHACK CORP | COM | 750438103 | 1643 | 81900 | SH | DEFINED |
| RATIONAL SOFTWARE CORP | COM NEW | 75409P202 | 791 | 183104 | SH | DEFINED |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 866 | 32000 | SH | DEFINED |
| RAYONIER INC | COM | 754907103 | 11772 | 280883 | SH | DEFINED |
| RAYTHEON CO | COM NEW | 755111507 | 24306 | 829544 | SH | DEFINED |
| READERS DIGEST ASSN INC | CL A NON VTG | 755267101 | 205 | 13088 | SH | DEFINED |
| REALNETWORKS INC | COM | 75605L104 | 126 | 34900 | SH | DEFINED |
| REGAL ENTMT GROUP | CL A | 758766109 | 3843 | 215893 | SH | DEFINED |
| REGENCY CTRS CORP | COM | 758849103 | 1062470 | 34273236 | SH | SOLE |
| REGENT COMMUNICATIONS INC DE | COM | 758865109 | 5588 | 1099998 | SH | SOLE |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 853 | 60500 | SH | DEFINED |
| RENAL CARE GROUP INC | COM | 759930100 | 579 | 17600 | SH | DEFINED |
| RENT A CTR INC NEW | COM | 76009N100 | 810 | 15600 | SH | DEFINED |
| REPUBLIC SVCS INC | COM | 760759100 | 2773 | 147500 | SH | DEFINED |
| REPUBLIC SVCS INC | COM | 760759100 | 24252 | 1290000 | SH | DEFINED |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1246 | 132300 | SH | DEFINED |
| RESPIRONICS INC | COM | 761230101 | 1156 | 36100 | SH | DEFINED |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 937 | 41761 | SH | DEFINED |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 8524 | 211407 | SH | DEFINED |
| RITE AID CORP | COM | 767754104 | 158 | 75200 | SH | DEFINED |
| ROBERT HALF INTL INC | COM | 770323103 | 1157 | 72900 | SH | DEFINED |
| ROCKWELL COLLINS INC | COM | 774341101 | 1698 | 77415 | SH | DEFINED |
| ROHM & HAAS CO | COM | 775371107 | 51382 | 1657491 | SH | DEFINED |
| ROSS STORES INC | COM | 778296103 | 374 | 10500 | SH | DEFINED |
| ROSS STORES INC | COM | 778296103 | 1331 | 37333 | SH | DEFINED |
| ROWAN COS INC | COM | 779382100 | 475 | 25500 | SH | DEFINED |
| RUBY TUESDAY INC | COM | 781182100 | 575 | 30600 | SH | DEFINED |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 6615 | 195180 | SH | DEFINED |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 121030 | 6021371 | SH | DEFINED |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 643 | 32000 | SH | SOLE |
| SEI INVESTMENTS CO | COM | 784117103 | 771 | 32300 | SH | DEFINED |
| SEI INVESTMENTS CO | COM | 784117103 | 5078 | 212650 | SH | DEFINED |
| SLM CORP | COM | 78442P106 | 8880 | 95345 | SH | DEFINED |
| SPDR TR | UNIT SER 1 | 78462F103 | 20837 | 254762 | SH | DEFINED |
| SPX CORP | COM | 784635104 | 737 | 7304 | SH | DEFINED |
| SABRE HLDGS CORP | CL A | 785905100 | 2948 | 152327 | SH | DEFINED |
| SAFEWAY INC | COM NEW | 786514208 | 8671 | 388850 | SH | DEFINED |
| SAFEWAY INC | COM NEW | 786514208 | 734 | 32900 | SH | SOLE |
| ST JOE CO | COM | 790148100 | 389 | 14100 | SH | DEFINED |
| ST JUDE MED INC | COM | 790849103 | 610 | 17100 | SH | DEFINED |
| ST JUDE MED INC | COM | 790849103 | 3094 | 86658 | SH | DEFINED |
| ST PAUL COS INC | COM | 792860108 | 36880 | 1284118 | SH | DEFINED |
| SANMINA SCI CORP | COM | 800907107 | 1566 | 565335 | SH | DEFINED |
| SARA LEE CORP | COM | 803111103 | 77596 | 4242537 | SH | DEFINED |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 10009 | 1124599 | SH | DEFINED |
| SCANA CORP NEW | COM | 80589M102 | 8703 | 334485 | SH | DEFINED |
| SCHEIN HENRY INC | COM | 806407102 | 4982 | 94437 | SH | DEFINED |

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| SCHERING PLOUGH CORP | COM | 806605101 | 8578 | 402324 | SH | DEFINED |
| SCHLUMBERGER LTD | COM | 806857108 | 158163 | 4112405 | SH | DEFINED |
| SCHLUMBERGER LTD | COM | 806857108 | 1369 | 35600 | SH | SOLE |
| SCHOLASTIC CORP | COM | 807066105 | 326 | 7290 | SH | DEFINED |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 2899 | 333246 | SH | DEFINED |
| SCIOS INC | COM | 808905103 | 366 | 14400 | SH | DEFINED |
| SCREAMINGMEDIA INC | COM | 810883108 | 2078 | 1538903 | SH | DEFINED |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 859 | 12400 | SH | DEFINED |
| SEA CONTAINERS LTD | CL B | 811371103 | 1523 | 150000 | SH | SOLE |
| SEA CONTAINERS LTD | CL A | 811371707 | 4186 | 391198 | SH | SOLE |
| SEALED AIR CORP NEW | COM | 81211K100 | 5306 | 314169 | SH | DEFINED |
| SEARS ROEBUCK & CO | COM | 812387108 | 22751 | 583368 | SH | DEFINED |
| SEMTECH CORP | COM | 816850101 | 275 | 28400 | SH | DEFINED |
| SEMTECH CORP | COM | 816850101 | 279 | 28753 | SH | DEFINED |
| SEPRACOR INC | COM | 817315104 | 833 | 159000 | SH | DEFINED |
| SHAW GROUP INC | COM | 820280105 | 176 | 12400 | SH | DEFINED |
| SHUFFLE MASTER INC | COM | 825549108 | 1332 | 71600 | SH | DEFINED |
| SICOR INC | COM | 825846108 | 490 | 32200 | SH | DEFINED |
| SIEBEL SYS INC | COM | 826170102 | 3856 | 670578 | SH | DEFINED |
| SIEBEL SYS INC | COM | 826170102 | 1739 | 302487 | SH | DEFINED |
| SIGMA ALDRICH CORP | COM | 826552101 | 305 | 6200 | SH | DEFINED |
| SILICON LABORATORIES INC | COM | 826919102 | 592 | 32300 | SH | DEFINED |
| SILGAN HOLDINGS INC | COM | 827048109 | 919 | 32300 | SH | DEFINED |
| SKECHERS U S A INC | CL A | 830566105 | 478 | 50100 | SH | DEFINED |
| SKYWEST INC | COM | 830879102 | 855 | 65300 | SH | DEFINED |
| SMITH INTL INC | COM | 832110100 | 1342 | 45800 | SH | DEFINED |
| SMITH INTL INC | COM | 832110100 | 1399 | 47728 | SH | DEFINED |
| SMTC CORP | COM | 832682108 | 166 | 192901 | SH | SOLE |
| SNAP ON INC | COM | 833034101 | 463 | 20142 | SH | DEFINED |
| SOLETRON CORP | COM | 834182107 | 409 | 194000 | SH | DEFINED |
| SONICBLUE INC | COM | 83546Q109 | 108 | 449431 | SH | DEFINED |
| SOUTHERN CO | COM | 842587107 | 14201 | 493421 | SH | DEFINED |
| SOUTHTRUST CORP | COM | 844730101 | 8502 | 350600 | SH | DEFINED |
| SOUTHWEST AIRLS CO | COM | 844741108 | 2310 | 176893 | SH | DEFINED |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 1118 | 30700 | SH | DEFINED |
| SPHERION CORP | COM | 848420105 | 379 | 53798 | SH | DEFINED |
| SPINNAKER EXPL CO | COM | 84855W109 | 1266 | 44100 | SH | DEFINED |
| SPRINT CORP | COM FON GROUP | 852061100 | 1789 | 196112 | SH | DEFINED |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 842 | 429800 | SH | DEFINED |
| STANCORP FINL GROUP INC | COM | 852891100 | 481 | 9100 | SH | DEFINED |
| STANLEY WKS | COM | 854616109 | 1640 | 50196 | SH | DEFINED |
| STAPLES INC | COM | 855030102 | 445 | 34800 | SH | DEFINED |
| STAPLES INC | COM | 855030102 | 2816 | 220200 | SH | DEFINED |
| STARBUCKS CORP | COM | 855244109 | 1185 | 57400 | SH | DEFINED |
| STARBUCKS CORP | COM | 855244109 | 3750 | 181700 | SH | DEFINED |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 923 | 41400 | SH | DEFINED |
| STATE STR CORP | COM | 857477103 | 95688 | 2476392 | SH | DEFINED |
| STEEL DYNAMICS INC | COM | 858119100 | 6172 | 471500 | SH | DEFINED |
| STEEL DYNAMICS INC | COM | 858119100 | 5709 | 436150 | SH | SOLE |
| STERIS CORP | COM | 859152100 | 772 | 30984 | SH | DEFINED |
| STILWELL FINL INC | COM | 860831106 | 1040 | 86156 | SH | DEFINED |
| STONE ENERGY CORP | COM | 861642106 | 1326 | 40800 | SH | DEFINED |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 1621 | 154222 | SH | DEFINED |
| STRYKER CORP | COM | 863667101 | 3646 | 63300 | SH | DEFINED |
| SUN INC | SDCV 6.750% 6/1 | 866762AG2 | 509 | 500000 | PRN | SOLE |
| SUN MICROSYSTEMS INC | COM | 866810104 | 2637 | 1018049 | SH | DEFINED |
| SUNGARD DATA SYS INC | COM | 867363103 | 994 | 51100 | SH | DEFINED |
| SUNGARD DATA SYS INC | COM | 867363103 | 9365 | 481475 | SH | DEFINED |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 3027 | 465626 | SH | SOLE |
| SWIFT TRANSN CO | COM | 870756103 | 254 | 16300 | SH | DEFINED |
| SYBASE INC | COM | 871130100 | 1894 | 163000 | SH | DEFINED |
| SYBASE INC | COM | 871130100 | 234 | 20100 | SH | DEFINED |

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| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 10708 | 765369 | SH | DEFINED |
| SYMANTEC CORP | COM | 871503108 | 1917 | 57000 | SH | DEFINED |
| SYMANTEC CORP | COM | 871503108 | 6966 | 207149 | SH | DEFINED |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 413 | 53800 | SH | DEFINED |
| SYNAPTICS INC | COM | 87157D109 | 60 | 12400 | SH | DEFINED |
| SYNOPSIS INC | COM | 871607107 | 1365 | 35773 | SH | DEFINED |
| SYNOVUS FINL CORP | COM | 87161C105 | 2866 | 139000 | SH | DEFINED |
| SYSCO CORP | COM | 871829107 | 73492 | 2588654 | SH | DEFINED |
| TCF FINL CORP | COM | 872275102 | 910 | 21500 | SH | DEFINED |
| TCF FINL CORP | COM | 872275102 | 921 | 21757 | SH | DEFINED |
| TECO ENERGY INC | COM | 872375100 | 4256 | 268000 | SH | DEFINED |
| TRW INC | COM | 872649108 | 8606 | 146981 | SH | DEFINED |
| TMP WORLDWIDE INC | COM | 872941109 | 226 | 25100 | SH | DEFINED |
| TXU CORP | COM | 873168108 | 51296 | 1229813 | SH | DEFINED |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 24831 | 3910433 | SH | DEFINED |
| TALBOTS INC | COM | 874161102 | 302 | 10800 | SH | DEFINED |
| TARGET CORP | COM | 87612E106 | 258953 | 8772123 | SH | DEFINED |
| TARGET CORP | COM | 87612E106 | 856 | 29000 | SH | SOLE |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR | 879287308 | 1379 | 96524 | SH | DEFINED |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 1682 | 1557740 | SH | DEFINED |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 4947 | 221439 | SH | DEFINED |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 8388 | 297968 | SH | DEFINED |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 5515 | 109309 | SH | DEFINED |
| TELLABS INC | COM | 879664100 | 353 | 86800 | SH | DEFINED |
| TENET HEALTHCARE CORP | COM | 88033G100 | 176652 | 3568722 | SH | DEFINED |
| TERADYNE INC | COM | 880770102 | 153 | 15950 | SH | DEFINED |
| TERADYNE INC | COM | 880770102 | 649 | 67600 | SH | DEFINED |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 101986 | 1522172 | SH | DEFINED |
| TEXAS INSTRS INC | COM | 882508104 | 47051 | 3185607 | SH | DEFINED |
| TEXTRON INC | COM | 883203101 | 6520 | 191188 | SH | DEFINED |
| THERMO ELECTRON CORP | COM | 883556102 | 14228 | 882109 | SH | DEFINED |
| 3COM CORP | COM | 885535104 | 1568 | 398000 | SH | DEFINED |
| 3M CO | COM | 88579Y101 | 92488 | 841025 | SH | DEFINED |
| 3M CO | COM | 88579Y101 | 1155 | 10500 | SH | SOLE |
| TICKETMASTER | CL B | 88633P203 | 166 | 10900 | SH | DEFINED |
| TIDEWATER INC | COM | 886423102 | 356 | 13200 | SH | DEFINED |
| TIFFANY & CO NEW | COM | 886547108 | 2160 | 100793 | SH | DEFINED |
| TIMBERLAND CO | CL A | 887100105 | 286 | 9029 | SH | DEFINED |
| TITAN CORP | COM | 888266103 | 295 | 30700 | SH | DEFINED |
| TIVO INC | COM | 888706108 | 3649 | 1013513 | SH | DEFINED |
| TOO INC | COM | 890333107 | 1108 | 47600 | SH | DEFINED |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 362 | 12167 | SH | DEFINED |
| TORCHMARK CORP | COM | 891027104 | 8389 | 244855 | SH | DEFINED |
| TOTAL SYS SVCS INC | COM | 891906109 | 230 | 17500 | SH | DEFINED |
| TRANSMONTAIGNE INC | COM | 893934109 | 2008 | 403167 | SH | SOLE |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 517 | 39156 | SH | DEFINED |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 282 | 21387 | SH | DEFINED |
| TRIAD HOSPITALS INC | COM | 89579K109 | 679 | 17901 | SH | DEFINED |
| TRIBUNE CO NEW | COM | 896047107 | 6347 | 151807 | SH | DEFINED |
| TUBOS DE ACERO DE MEXICO S A | ADR NEW | 898592506 | 2033 | 236123 | SH | DEFINED |
| TUPPERWARE CORP | COM | 899896104 | 336 | 20222 | SH | DEFINED |
| TYCO INTL LTD NEW | COM | 902124106 | 16422 | 1164707 | SH | DEFINED |
| TYSON FOODS INC | CL A | 902494103 | 9290 | 798800 | SH | DEFINED |
| UST INC | COM | 902911106 | 1120 | 39700 | SH | DEFINED |
| US BANCORP DEL | COM NEW | 902973304 | 39936 | 2149402 | SH | DEFINED |
| USA INTERACTIVE | COM | 902984103 | 2403 | 124000 | SH | DEFINED |
| ULTRAPAR PARTICIPACOES S A | SP ADR REP PFD | 90400P101 | 1324 | 234791 | SH | DEFINED |
| ULTRATECH STEPPER INC | COM | 904034105 | 642 | 79400 | SH | DEFINED |
| UNION PAC CORP | COM | 907818108 | 19731 | 340958 | SH | DEFINED |
| UNISYS CORP | COM | 909214108 | 48959 | 6994147 | SH | DEFINED |
| UNISYS CORP | COM | 909214108 | 1334 | 190500 | SH | SOLE |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 9988 | 423212 | SH | DEFINED |

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| UNITED PARCEL SERVICE INC | CL B | 911312106 | 20292 | 324515 | SH | DEFINED |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 245924 | 4353411 | SH | DEFINED |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1723 | 30500 | SH | SOLE |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4631 | 53100 | SH | DEFINED |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 74884 | 858560 | SH | DEFINED |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 839 | 16400 | SH | DEFINED |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 1198 | 23428 | SH | DEFINED |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 4777 | 209506 | SH | DEFINED |
| UTSTARCOM INC | COM | 918076100 | 918 | 60143 | SH | DEFINED |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 6337 | 239405 | SH | DEFINED |
| VALSPAR CORP | COM | 920355104 | 283 | 7586 | SH | DEFINED |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 54154 | 4604932 | SH | DEFINED |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 71377 | 6069486 | SH | DEFINED |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 44425 | 6741200 | SH | SOLE |
| VARCO INTL INC DEL | COM | 922122106 | 384 | 22700 | SH | DEFINED |
| VARIAN MED SYS INC | COM | 92220P105 | 1646 | 38298 | SH | DEFINED |
| VASOGEN INC | COM | 92232F103 | 1056 | 555556 | SH | DEFINED |
| VERITAS SOFTWARE CO | COM | 923436109 | 4710 | 321092 | SH | DEFINED |
| VERISIGN INC | COM | 92343E102 | 263 | 52000 | SH | DEFINED |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 192602 | 7019020 | SH | DEFINED |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 2179 | 79400 | SH | SOLE |
| VIACOM INC | CL B | 925524308 | 204778 | 5050023 | SH | DEFINED |
| VIACOM INC | CL B | 925524308 | 1277 | 31500 | SH | SOLE |
| VIAD CORP | COM | 92552R109 | 17929 | 877599 | SH | DEFINED |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 1356 | 154086 | SH | DEFINED |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 184565 | 14385386 | SH | DEFINED |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 765 | 19389 | SH | DEFINED |
| VOTORANTIM CELULOSE E PAPEL | SPONSORED ADR | 92906P106 | 3168 | 226779 | SH | DEFINED |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 73909 | 2260913 | SH | DEFINED |
| WADDELL & REED FINL INC | CL A | 930059100 | 291 | 16500 | SH | DEFINED |
| WADDELL & REED FINL INC | CL A | 930059100 | 13664 | 773727 | SH | DEFINED |
| WAL MART STORES INC | COM | 931142103 | 295540 | 6002031 | SH | DEFINED |
| WAL MART STORES INC | COM | 931142103 | 1561 | 31700 | SH | SOLE |
| WALGREEN CO | COM | 931422109 | 6927 | 225199 | SH | DEFINED |
| WASHINGTON MUT INC | COM | 939322103 | 3477 | 110500 | SH | DEFINED |
| WASHINGTON MUT INC | COM | 939322103 | 14043 | 446229 | SH | DEFINED |
| WASTE MGMT INC DEL | COM | 94106L109 | 2875 | 123300 | SH | DEFINED |
| WASTE MGMT INC DEL | COM | 94106L109 | 103711 | 4447301 | SH | DEFINED |
| WASTE MGMT INC DEL | COM | 94106L109 | 1133 | 48600 | SH | SOLE |
| WATERS CORP | COM | 941848103 | 7618 | 314137 | SH | DEFINED |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 13639 | 556458 | SH | DEFINED |
| WEBMD CORP | COM | 94769M105 | 339 | 67200 | SH | DEFINED |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 512 | 11800 | SH | DEFINED |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 3101 | 42300 | SH | DEFINED |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 6509 | 88800 | SH | DEFINED |
| WELLS FARGO & CO NEW | COM | 949746101 | 232358 | 4824716 | SH | DEFINED |
| WENDYS INTL INC | COM | 950590109 | 579 | 17500 | SH | DEFINED |
| WENDYS INTL INC | COM | 950590109 | 1073 | 32400 | SH | DEFINED |
| WERNER ENTERPRISES INC | COM | 950755108 | 1035 | 56300 | SH | DEFINED |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 1437 | 35687 | SH | DEFINED |
| WESTWOOD ONE INC | COM | 961815107 | 533 | 14900 | SH | DEFINED |
| WESTWOOD ONE INC | COM | 961815107 | 6204 | 173526 | SH | DEFINED |
| WEYERHAEUSER CO | COM | 962166104 | 127595 | 2915135 | SH | DEFINED |
| WHIRLPOOL CORP | COM | 963320106 | 1018 | 22201 | SH | DEFINED |
| WHOLE FOODS MKT INC | COM | 966837106 | 1056 | 24651 | SH | DEFINED |
| WILEY JOHN & SONS INC | CL A | 968223206 | 1343 | 61000 | SH | DEFINED |
| WILLIAMS COS INC DEL | COM | 969457100 | 41 | 18000 | SH | DEFINED |
| WILLIAMS SONOMA INC | COM | 969904101 | 506 | 21400 | SH | DEFINED |
| WILLIAMS SONOMA INC | COM | 969904101 | 991 | 41930 | SH | DEFINED |
| WIMM BILL DANN FOODS OJSC | SPONSORED ADR | 97263M109 | 4705 | 275141 | SH | DEFINED |
| WYETH | COM | 983024100 | 173931 | 5469534 | SH | DEFINED |
| WYETH | COM | 983024100 | 795 | 25000 | SH | SOLE |

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|-------------------------|------|-----------|-------|--------|----|---------|
| XILINX INC | COM | 983919101 | 2541 | 160442 | SH | DEFINED |
| YAHOO INC | COM | 984332106 | 3012 | 314726 | SH | DEFINED |
| YUM BRANDS INC | COM | 988498101 | 3090 | 111500 | SH | DEFINED |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 548 | 10400 | SH | DEFINED |
| ZIMMER HLDGS INC | COM | 98956P102 | 916 | 23900 | SH | DEFINED |
| ZIMMER HLDGS INC | COM | 98956P102 | 3504 | 91400 | SH | DEFINED |
| ZIONS BANCORPORATION | COM | 989701107 | 1746 | 40100 | SH | DEFINED |
| ZIONS BANCORPORATION | COM | 989701107 | 14540 | 334027 | SH | DEFINED |