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GENERAL ELECTRIC CO
Form 13F-HR
November 03, 2003

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, 2003

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	November 3, 2003
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(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: 702

Form 13F Information Table Value Total: \$33,359,971
(thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
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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	INVEST DISCRE
-----	-----	-----	-----	-----	-----	-----	-----
ACE LTD	ORD	G0070K103	8064	243758	SH		SOLE
ARCH CAP GROUP LTD	ORD	G0450A105	1636	49479	SH		SOLE
ARCH CAP GROUP LTD	ORD	G0450A105	8181	247397	SH		SOLE
AXIS CAPITAL HOLDINGS	SHS	G0692U109	92375	3702413	SH		SOLE
AXIS CAPITAL HOLDINGS	SHS	G0692U109	92375	3702413	SH		SOLE
ACCENTURE LTD BERMUDA	CL A	G1150G111	1459	65300	SH		SOLE
EVEREST RE GROUP LTD	COM	G3223R108	13905	185000	SH		SOLE
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1337	54348	SH		SOLE
GLOBALSANTAFE CORP	SHS	G3930E101	4796	200247	SH		SOLE
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1912	35787	SH		SOLE
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2691	50349	SH		SOLE
NABORS INDUSTRIES LTD	SHS	G6359F103	91356	2451850	SH		SOLE
NOBLE CORPORATION	SHS	G65422100	2613	76861	SH		SOLE
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	2006	71395	SH		SOLE
RENAISSANCE RE HLDGS LTD	COM	G7496G103	3422	75000	SH		SOLE
WEATHERFORD INTERNATIONAL LT	COM	G95089101	8440	223408	SH		SOLE
ALCON INC	COM SHS	H01301102	7580	135000	SH		SOLE
BACKWEB TECHNOLOGIES LTD	ORD	M15633106	1093	1316304	SH		SOLE
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	74	4371	SH		SOLE
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	548	32567	SH		SOLE
ECTEL LTD	ORD	M29925100	722	115527	SH		SOLE
ORBOTECH LTD	ORD	M75253100	267	13006	SH		SOLE
FLEXTRONICS INTL LTD	ORD	Y2573F102	1269	89222	SH		SOLE
AFLAC INC	COM	001055102	2154	66680	SH		SOLE
AFLAC INC	COM	001055102	113781	3522631	SH		SOLE
AGCO CORP	COM	001084102	5828	340000	SH		SOLE
AMB PROPERTY CORP	COM	00163T109	895	29053	SH		SOLE
AMR CORP	COM	001765106	159	13856	SH		SOLE
AOL TIME WARNER INC	COM	00184A105	124418	8234124	SH		SOLE
AOL TIME WARNER INC	COM	00184A105	742	49100	SH		SOLE
AT&T CORP	COM NEW	001957505	69626	3230903	SH		SOLE
AT&T WIRELESS SVCS INC	COM	00209A106	8561	1046607	SH		SOLE
AT&T WIRELESS SVCS INC	COM	00209A106	11884	1452849	SH		SOLE
ABBOTT LABS	COM	002824100	280874	6601033	SH		SOLE

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ACXIOM CORP	COM	005125109	948	60200	SH	SOLE
ADOBE SYS INC	COM	00724F101	747	18960	SH	SOLE
ADVANCED FIBRE COMMUNICATION	COM	00754A105	8842	422071	SH	SOLE
ADVANCED MICRO DEVICES INC	COM	007903107	1333	120000	SH	SOLE
AFFILIATED COMPUTER SERVICES	CL A	008190100	13396	275124	SH	SOLE
AFFILIATED MANAGERS GROUP	COM	008252108	5150	82000	SH	SOLE
AFTERMARKET TECHNOLOGY CORP	COM	008318107	18527	1623751	SH	SOLE
AGILENT TECHNOLOGIES INC	COM	00846U101	3126	141395	SH	SOLE
AIR PRODS & CHEMS INC	COM	009158106	6030	133696	SH	SOLE
ALBERTSONS INC	COM	013104104	492	23900	SH	SOLE
ALCOA INC	COM	013817101	62759	2399029	SH	SOLE
ALCATEL	SPONSORED ADR	013904305	1588	134217	SH	SOLE
ALLEGHANY CORP DEL	COM	017175100	10557	54070	SH	SOLE
ALLETE INC	COM	018522102	6845	250000	SH	SOLE
ALLSTATE CORP	COM	020002101	1342	36736	SH	SOLE
ALLSTATE CORP	COM	020002101	130069	3560605	SH	SOLE
ALLTEL CORP	COM	020039103	655	14145	SH	SOLE
ALLTEL CORP	COM	020039103	6078	131171	SH	SOLE
ALLTEL CORP	COM	020039103	649	14000	SH	SOLE
ALTRIA GROUP INC	COM	02209S103	641	14626	SH	SOLE
ALTRIA GROUP INC	COM	02209S103	89702	2047987	SH	SOLE
AMBAC FINL GROUP INC	COM	023139108	4177	65264	SH	SOLE
AMBASSADORS GROUP INC	COM	023177108	3402	200000	SH	SOLE
AMBASSADORS INTL INC	COM	023178106	2438	200000	SH	SOLE
AMEREN CORP	COM	023608102	1287	30000	SH	SOLE
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	105	4555	SH	SOLE
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	15760	681959	SH	SOLE
AMERICAN ELEC PWR INC	COM	025537101	3948	131596	SH	SOLE
AMERICAN EXPRESS CO	COM	025816109	346952	7699785	SH	SOLE
AMERICAN GREETINGS CORP	CL A	026375105	476	24494	SH	SOLE
AMERICAN INTL GROUP INC	COM	026874107	2106	36499	SH	SOLE
AMERICAN INTL GROUP INC	COM	026874107	708040	12271055	SH	SOLE
AMERISOURCEBERGEN CORP	COM	03073E105	15999	296000	SH	SOLE
AMGEN INC	COM	031162100	70680	1095472	SH	SOLE
AMSOUTH BANCORPORATION	COM	032165102	657	30954	SH	SOLE
ANALOG DEVICES INC	COM	032654105	190897	5020959	SH	SOLE
ANHEUSER BUSCH COS INC	COM	035229103	94253	1910270	SH	SOLE
ANTHEM INC	COM	03674B104	1826	25600	SH	SOLE
ANTHRACITE CAP INC	COM	037023108	174	18040	SH	SOLE
AON CORP	COM	037389103	13638	654115	SH	SOLE
APARTMENT INVT & MGMT CO	CL A	03748R101	1191	30253	SH	SOLE
APOGENT TECHNOLOGIES INC	COM	03760A101	11891	570031	SH	SOLE
APPLIED MATLS INC	COM	038222105	167190	9221737	SH	SOLE
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	54541	1997840	SH	SOLE
ARCH COAL INC	COM	039380100	1111	50000	SH	SOLE
ARCHSTONE SMITH TR	COM	039583109	896	33971	SH	SOLE
ARGONAUT TECHNOLOGIES INC	COM	040175101	102	78455	SH	SOLE
ARROW ELECTRS INC	COM	042735100	3461	188194	SH	SOLE
ASTORIA FINL CORP	COM	046265104	1379	44638	SH	SOLE
ASTORIA FINL CORP	COM	046265104	3090	100000	SH	SOLE
AUTOMATIC DATA PROCESSING IN	COM	053015103	2131	59438	SH	SOLE
AUTOMATIC DATA PROCESSING IN	COM	053015103	153233	4274269	SH	SOLE
AUTONATION INC	COM	05329W102	1738	99082	SH	SOLE
AVALONBAY CMNTYS INC	COM	053484101	1198	25595	SH	SOLE
AVERY DENNISON CORP	COM	053611109	15067	298239	SH	SOLE
AVON PRODS INC	COM	054303102	58687	909030	SH	SOLE
AXA	SPONSORED ADR	054536107	876	51576	SH	SOLE
AXCELIS TECHNOLOGIES INC	COM	054540109	12794	1541474	SH	SOLE
BJ SVCS CO	COM	055482103	4657	136275	SH	SOLE
BP PLC	SPONSORED ADR	055622104	1806	42909	SH	SOLE
BP PLC	SPONSORED ADR	055622104	59754	1419326	SH	SOLE
BMC SOFTWARE INC	COM	055921100	58191	4177407	SH	SOLE

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BAKER HUGHES INC	COM	057224107	96843	3272831	SH	SOLE
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	405	11200	SH	SOLE
BANK OF AMERICA CORPORATION	COM	060505104	2544	32603	SH	SOLE
BANK OF AMERICA CORPORATION	COM	060505104	278903	3573846	SH	SOLE
BANK NEW YORK INC	COM	064057102	16407	563630	SH	SOLE
BANK ONE CORP	COM	06423A103	89229	2308629	SH	SOLE
BANK ONE CORP	COM	06423A103	3594	93000	SH	SOLE
BANKNORTH GROUP INC NEW	COM	06646R107	19790	701268	SH	SOLE
BARRICK GOLD CORP	COM	067901108	54804	2910454	SH	SOLE
BARR LABS INC	COM	068306109	9277	136000	SH	SOLE
BAXTER INTL INC	COM	071813109	1061	36500	SH	SOLE
BEAR STEARNS COS INC	COM	073902108	1690	22592	SH	SOLE
BED BATH & BEYOND INC	COM	075896100	2045	53434	SH	SOLE
BED BATH & BEYOND INC	COM	075896100	10606	277146	SH	SOLE
BELLSOUTH CORP	COM	079860102	1647	69542	SH	SOLE
BELLSOUTH CORP	COM	079860102	13280	560829	SH	SOLE
BEMIS INC	COM	081437105	786	17747	SH	SOLE
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	121181	48550	SH	SOLE
BEST BUY INC	COM	086516101	22016	463296	SH	SOLE
BHP BILLITON LTD	SPONSORED ADR	088606108	1145	80751	SH	SOLE
BIOGEN INC	COM	090597105	5298	138975	SH	SOLE
BLACK & DECKER CORP	COM	091797100	1109	27338	SH	SOLE
BLACKROCK INC	CL A	09247X101	34543	704957	SH	SOLE
BLOCK H & R INC	COM	093671105	2523	58480	SH	SOLE
BOEING CO	COM	097023105	6931	201881	SH	SOLE
BORG WARNER INC	COM	099724106	1218	17946	SH	SOLE
BOSTON PROPERTIES INC	COM	101121101	1006	23138	SH	SOLE
BOSTON PROPERTIES INC	COM	101121101	3260	75000	SH	SOLE
BOSTON SCIENTIFIC CORP	COM	101137107	11103	174036	SH	SOLE
BOWATER INC	COM	102183100	5047	120000	SH	SOLE
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	7735	201956	SH	SOLE
BRINKER INTL INC	COM	109641100	2977	89250	SH	SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	3649	142187	SH	SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	1750	68200	SH	SOLE
BULL RUN CORP GA	COM NEW	120182209	466	164500	SH	SOLE
BULL RUN CORP GA	COM NEW	120182209	455	160825	SH	SOLE
BURLINGTON NORTHN SANTA FE C	COM	12189T104	83013	2875394	SH	SOLE
BURLINGTON RES INC	COM	122014103	161960	3360167	SH	SOLE
C D W CORP	COM	12512N105	7487	129989	SH	SOLE
CIGNA CORP	COM	125509109	21959	491807	SH	SOLE
CNET NETWORKS INC	COM	12613R104	2525	358605	SH	SOLE
CVS CORP	COM	126650100	1951	62826	SH	SOLE
CVS CORP	COM	126650100	4725	152118	SH	SOLE
CABOT CORP	COM	127055101	4801	168397	SH	SOLE
CAMDEN PPTY TR	SH BEN INT	133131102	1041	27084	SH	SOLE
CAMPBELL SOUP CO	COM	134429109	5502	207611	SH	SOLE
CANON INC	ADR	138006309	948	19453	SH	SOLE
CAPITAL ONE FINL CORP	COM	14040H105	2168	38000	SH	SOLE
CARDINAL HEALTH INC	COM	14149Y108	2084	35683	SH	SOLE
CARDINAL HEALTH INC	COM	14149Y108	497128	8513923	SH	SOLE
CAREMARK RX INC	COM	141705103	9769	432245	SH	SOLE
CARNIVAL CORP	PAIRED CTF	143658300	278692	8473444	SH	SOLE
CARRAMERICA RLTY CORP	COM	144418100	708	23710	SH	SOLE
CATALINA MARKETING CORP	COM	148867104	61085	4021406	SH	SOLE
CATALYTICA ENERGY SYS INC	COM	148884109	595	183120	SH	SOLE
CATELLUS DEV CORP	COM	149111106	1257	51412	SH	SOLE
CATERPILLAR INC DEL	COM	149123101	21828	317087	SH	SOLE
CENDANT CORP	COM	151313103	7720	413066	SH	SOLE
CENDANT CORP	COM	151313103	2850	152500	SH	SOLE
CENTEX CORP	COM	152312104	1399	17960	SH	SOLE
CERTEGY INC	COM	156880106	178829	5569266	SH	SOLE
CHARTER ONE FINL INC	COM	160903100	574	18751	SH	SOLE

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CHEESECAKE FACTORY INC	COM	163072101	2480	68316	SH	SOLE
CHESAPEAKE ENERGY CORP	COM	165167107	759	70413	SH	SOLE
CHEVRONTEXACO CORP	COM	166764100	2047	28650	SH	SOLE
CHEVRONTEXACO CORP	COM	166764100	35650	498951	SH	SOLE
CHOICEPOINT INC	COM	170388102	3015	90000	SH	SOLE
CHUBB CORP	COM	171232101	28582	440530	SH	SOLE
CINCINNATI BELL INC NEW	COM	171871106	13704	2692310	SH	SOLE
CISCO SYS INC	COM	17275R102	487832	24902082	SH	SOLE
CITADEL BROADCASTING CORP	COM	17285T106	319	16160	SH	SOLE
CINTAS CORP	COM	172908105	2785	75240	SH	SOLE
CITIGROUP INC	COM	172967101	1919	42175	SH	SOLE
CITIGROUP INC	COM	172967101	1202809	26429560	SH	SOLE
CITIGROUP INC	COM	172967101	3307	72667	SH	SOLE
CITY NATL CORP	COM	178566105	8052	158000	SH	SOLE
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	10367	270668	SH	SOLE
CLOROX CO DEL	COM	189054109	181211	3950545	SH	SOLE
COCA COLA CO	COM	191216100	30589	712025	SH	SOLE
COLGATE PALMOLIVE CO	COM	194162103	193687	3465504	SH	SOLE
COMCAST CORP NEW	CL A	20030N101	49263	1598413	SH	SOLE
COMCAST CORP NEW	CL A	20030N101	2062	66900	SH	SOLE
COMCAST CORP NEW	CL A SPL	20030N200	488240	16472325	SH	SOLE
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	121	3418	SH	SOLE
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	820	23096	SH	SOLE
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	35986	975221	SH	SOLE
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	73240	1794226	SH	SOLE
COMPANHIA PARANAENSE ENERGIAS	SPON ADR PFD	20441B407	60	18692	SH	SOLE
COMPANHIA DE BEBIDAS DAS AMERICAS	SPON ADR PFD	20441W203	7009	323746	SH	SOLE
COMPUTER SCIENCES CORP	COM	205363104	5507	146570	SH	SOLE
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	745	49759	SH	SOLE
CONAGRA FOODS INC	COM	205887102	18711	880924	SH	SOLE
CONCORD EFS INC	COM	206197105	27455	2008422	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	717	13091	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	221088	4038135	SH	SOLE
CONSOLIDATED EDISON INC	COM	209115104	1029	25250	SH	SOLE
CONTINENTAL AIRLINES INC	CL B	210795308	220	13261	SH	SOLE
CORIXA CORP	COM	21887F100	633	78390	SH	SOLE
CORNING INC	COM	219350105	4477	475274	SH	SOLE
CORPORATE EXECUTIVE BOARD CO	COM	21988R102	2871	61000	SH	SOLE
CORVIS CORP	COM	221009103	48	37448	SH	SOLE
COSTCO WHOLESALE CORP NEW	COM	22160K105	33006	1059570	SH	SOLE
COUNTRYWIDE FINANCIAL CORP	COM	222372104	9091	116136	SH	SOLE
COUSINS PARTNERS INC	COM	222795106	827	29784	SH	SOLE
COVENTRY HEALTH CARE INC	COM	222862104	1317	24965	SH	SOLE
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	711	22230	SH	SOLE
CREE INC	COM	225447101	24400	1317500	SH	SOLE
CROWN CASTLE INTL CORP	COM	228227104	725	76994	SH	SOLE
CULLEN FROST BANKERS INC	COM	229899109	1303	35000	SH	SOLE
CUMULUS MEDIA INC	CL A	231082108	4572	266109	SH	SOLE
CYTYC CORP	COM	232946103	31	2092	SH	SOLE
CYTYC CORP	COM	232946103	181	12041	SH	SOLE
DST SYSTEMS INC DEL	COM	233326107	3722	99000	SH	SOLE
DSP GROUP INC	COM	23332B106	214	8607	SH	SOLE
DTE ENERGY CO	COM	233331107	9035	244922	SH	SOLE
DANAHER CORP DEL	COM	235851102	89736	1214945	SH	SOLE
DARDEN RESTAURANTS INC	COM	237194105	2101	110558	SH	SOLE
DEERE & CO	COM	244199105	190912	3581175	SH	SOLE
DELL INC	COM	24702R101	391985	11729042	SH	SOLE
DELPHI CORP	COM	247126105	3620	400000	SH	SOLE
DELUXE CORP	COM	248019101	611	15218	SH	SOLE
DENTSPLY INTL INC NEW	COM	249030107	144379	3219881	SH	SOLE
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	675	22607	SH	SOLE
DEVON ENERGY CORP NEW	COM	25179M103	18961	393468	SH	SOLE

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DIGITAL GENERATION SYS INC	COM	253921100	2034	933520	SH	SOLE
DISNEY WALT CO	COM DISNEY	254687106	50735	2515374	SH	SOLE
DOCENT INC	COM NEW	25608L502	528	141844	SH	SOLE
DR REDDYS LABS LTD	ADR	256135203	5106	217757	SH	SOLE
DOMINION RES INC VA NEW	COM	25746U109	175190	2830208	SH	SOLE
DORAL FINL CORP	COM	25811P100	1431	30442	SH	SOLE
DOVER CORP	COM	260003108	291968	8254666	SH	SOLE
DOW CHEM CO	COM	260543103	8843	271755	SH	SOLE
DOW JONES & CO INC	COM	260561105	517	10926	SH	SOLE
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	381	4900	SH	SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	52854	1321012	SH	SOLE
DUKE ENERGY CORP	COM	264399106	13933	782317	SH	SOLE
ECI TELECOM LTD	ORD	268258100	375	92738	SH	SOLE
E M C CORP MASS	COM	268648102	52443	4152221	SH	SOLE
ENSCO INTL INC	COM	26874Q100	5713	213000	SH	SOLE
ENI S P A	SPONSORED ADR	26874R108	1230	16073	SH	SOLE
EASTMAN KODAK CO	COM	277461109	1006	48051	SH	SOLE
EASTMAN KODAK CO	COM	277461109	1319	63000	SH	SOLE
EATON CORP	COM	278058102	59404	670322	SH	SOLE
EBAY INC	COM	278642103	45721	852363	SH	SOLE
ECOLAB INC	COM	278865100	2016	79860	SH	SOLE
EDWARDS AG INC	COM	281760108	4225	110000	SH	SOLE
ELECTRONIC ARTS INC	COM	285512109	1673	18145	SH	SOLE
ELECTRONIC DATA SYS NEW	COM	285661104	1530	75751	SH	SOLE
ELECTRONIC DATA SYS NEW	COM	285661104	24184	1197225	SH	SOLE
ELECTRONIC DATA SYS NEW	COM	285661104	2576	127500	SH	SOLE
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	109	5156	SH	SOLE
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	122344	5798303	SH	SOLE
EMCORE CORP	COM	290846104	676	230020	SH	SOLE
EMERSON ELEC CO	COM	291011104	44450	844259	SH	SOLE
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	171	15800	SH	SOLE
ENCANA CORP	COM	292505104	96788	2660462	SH	SOLE
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1569	35000	SH	SOLE
ENTERGY CORP NEW	COM	29364G103	704	12997	SH	SOLE
ENTERGY CORP NEW	COM	29364G103	82658	1526458	SH	SOLE
EQUIFAX INC	COM	294429105	93781	4211073	SH	SOLE
EQUITY RESIDENTIAL	SH BEN INT	29476L107	5856	200000	SH	SOLE
EXELON CORP	COM	30161N101	735	11574	SH	SOLE
EXELON CORP	COM	30161N101	129801	2044104	SH	SOLE
EXPRESS SCRIPTS INC	COM	302182100	1502	24581	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	191	5208	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	687959	18796701	SH	SOLE
FPL GROUP INC	COM	302571104	1592	25186	SH	SOLE
FPL GROUP INC	COM	302571104	10666	168773	SH	SOLE
FAMILY DLR STORES INC	COM	307000109	2180	54646	SH	SOLE
FEDERAL HOME LN MTG CORP	COM	313400301	75290	1438195	SH	SOLE
FEDERAL NATL MTG ASSN	COM	313586109	669035	9530407	SH	SOLE
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	729	19767	SH	SOLE
FEDERATED DEPT STORES INC DE	COM	31410H101	2057	49098	SH	SOLE
FEDERATED DEPT STORES INC DE	COM	31410H101	28596	682488	SH	SOLE
FEDERATED INVS INC PA	CL B	314211103	602	21739	SH	SOLE
FEDEX CORP	COM	31428X106	2583	40095	SH	SOLE
FIFTH THIRD BANCORP	COM	316773100	4518	81352	SH	SOLE
FIRST DATA CORP	COM	319963104	755869	18915646	SH	SOLE
FISERV INC	COM	337738108	8239	227045	SH	SOLE
FLAGSTAR BANCORP INC	COM	337930101	1660	72324	SH	SOLE
FIRSTENERGY CORP	COM	337932107	10663	334278	SH	SOLE
FLEETBOSTON FINL CORP	COM	339030108	68977	2287784	SH	SOLE
FLEETBOSTON FINL CORP	COM	339030108	693	23000	SH	SOLE
FORD MTR CO DEL	COM PAR \$0.01	345370860	2892	268525	SH	SOLE
FOREST LABS INC	COM	345838106	9944	193269	SH	SOLE
FORTUNE BRANDS INC	COM	349631101	2751	48484	SH	SOLE

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FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	12430	375539	SH	SOLE
GANNETT INC	COM	364730101	48936	630950	SH	SOLE
GAP INC DEL	COM	364760108	4499	262821	SH	SOLE
GENAISSANCE PHARMACEUTICALS	COM	36867W105	39	20463	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	130075	1666348	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	1850	23700	SH	SOLE
GENERAL ELEC CO	COM	369604103	2874717	96434641	SH	SOLE
GENERAL GROWTH PPTYS INC	COM	370021107	1109	15462	SH	SOLE
GENERAL MLS INC	COM	370334104	164391	3492472	SH	SOLE
GENERAL MTRS CORP	COM	370442105	6553	160114	SH	SOLE
GENERAL MTRS CORP	CL H NEW	370442832	1581	110500	SH	SOLE
GENESIS HEALTH VENTURE INC N	COM	37183F107	33730	1393216	SH	SOLE
GENLYTE GROUP INC	COM	372302109	1324	29706	SH	SOLE
GENZYME CORP	COM GENL DIV	372917104	1096	23674	SH	SOLE
GETTY IMAGES INC	COM	374276103	1899	54000	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	7290	130080	SH	SOLE
GILLETTE CO	COM	375766102	97886	3060863	SH	SOLE
GLOBAL POWER EQUIPMENT INC	COM	37941P108	2828	536535	SH	SOLE
GLOBESPANVIRATA INC	COM	37957V106	160	22176	SH	SOLE
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	465	32821	SH	SOLE
GOLDEN WEST FINL CORP DEL	COM	381317106	7536	84190	SH	SOLE
GOLDMAN SACHS GROUP INC	COM	38141G104	107014	1275490	SH	SOLE
GOODRICH CORP	COM	382388106	1288	53135	SH	SOLE
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	45645	1247461	SH	SOLE
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	8460	575543	SH	SOLE
HCA INC	COM	404119109	30148	817919	SH	SOLE
HALLIBURTON CO	COM	406216101	3982	164197	SH	SOLE
HANCOCK JOHN FINL SVCS INC	COM	41014S106	4360	129005	SH	SOLE
HARLEY DAVIDSON INC	COM	412822108	2305	47826	SH	SOLE
HARLEY DAVIDSON INC	COM	412822108	57108	1184822	SH	SOLE
HARRIS CORP DEL	COM	413875105	5870	164000	SH	SOLE
HARSCO CORP	COM	415864107	4858	126284	SH	SOLE
HARTFORD FINL SVCS GROUP INC	COM	416515104	182122	3460413	SH	SOLE
HERSHEY FOODS CORP	COM	427866108	5044	69396	SH	SOLE
HEWLETT PACKARD CO	COM	428236103	1679	86747	SH	SOLE
HEWLETT PACKARD CO	COM	428236103	47558	2456533	SH	SOLE
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	2088	294543	SH	SOLE
HILTON HOTELS CORP	COM	432848109	51160	3154154	SH	SOLE
HOME DEPOT INC	COM	437076102	2159	67773	SH	SOLE
HOME DEPOT INC	COM	437076102	570204	17902807	SH	SOLE
HOME DEPOT INC	COM	437076102	2650	83200	SH	SOLE
HONEYWELL INTL INC	COM	438516106	24434	927279	SH	SOLE
HONEYWELL INTL INC	COM	438516106	1117	42400	SH	SOLE
HOST MARRIOTT CORP NEW	COM	44107P104	960	89448	SH	SOLE
HUANENG PWR INTL INC	SPON ADR N	443304100	122	2234	SH	SOLE
HUANENG PWR INTL INC	SPON ADR N	443304100	8955	163708	SH	SOLE
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	13841	738600	SH	SOLE
HUTCHINSON TECHNOLOGY INC	COM	448407106	688	20898	SH	SOLE
IDEC PHARMACEUTICALS CORP	COM	449370105	5526	166000	SH	SOLE
IMS HEALTH INC	COM	449934108	8651	410000	SH	SOLE
ILLINOIS TOOL WKS INC	COM	452308109	8173	123348	SH	SOLE
ING GROUP N V	SPONSORED ADR	456837103	828	44768	SH	SOLE
INTEL CORP	COM	458140100	508664	18483415	SH	SOLE
INTEGRATED DEFENSE TECHNOLOG	COM	45819B101	3307	197063	SH	SOLE
INTERACTIVECORP	COM	45840Q101	16860	508149	SH	SOLE
INTERACTIVECORP	COM	45840Q101	2386	71900	SH	SOLE
INTERNAP NETWORK SVCS CORP	COM	45885A102	51	41244	SH	SOLE
INTERNATIONAL BUSINESS MACHS	COM	459200101	380062	4302751	SH	SOLE
INTERNATIONAL BUSINESS MACHS	COM	459200101	1855	21000	SH	SOLE
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2439	73733	SH	SOLE
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3162	112320	SH	SOLE
INTL PAPER CO	COM	460146103	1550	39732	SH	SOLE

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INTL PAPER CO	COM	460146103	6562	168161	SH	SOLE
INTERNET CAP GROUP INC	COM	46059C106	1062	2333334	SH	SOLE
INTERPUBLIC GROUP COS INC	COM	460690100	2991	211821	SH	SOLE
INTERPUBLIC GROUP COS INC	COM	460690100	1017	72000	SH	SOLE
INTERSIL CORP	CL A	46069S109	3094	130000	SH	SOLE
INTUIT	COM	461202103	288375	5977917	SH	SOLE
INTUIT	COM	461202103	1592	33000	SH	SOLE
IRELAND BK	SPONSORED ADR	46267Q103	802	16468	SH	SOLE
ISHARES TR	7-10 YR TRS BD	464287440	1231	14215	SH	SOLE
ISHARES TR	RUSSELL1000VAL	464287598	1592	30976	SH	SOLE
IVAX CORP	COM	465823102	2617	133501	SH	SOLE
IXYS CORP	COM	46600W106	218	23284	SH	SOLE
J P MORGAN CHASE & CO	COM	46625H100	110217	3210516	SH	SOLE
J P MORGAN CHASE & CO	COM	46625H100	2300	67000	SH	SOLE
JACOBS ENGR GROUP INC DEL	COM	469814107	2255	50000	SH	SOLE
JETBLUE AWYS CORP	COM	477143101	1041	17100	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	2141	43241	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	562847	11366063	SH	SOLE
JOHNSON CTLS INC	COM	478366107	1892	20000	SH	SOLE
JONES APPAREL GROUP INC	COM	480074103	8530	285000	SH	SOLE
KLA-TENCOR CORP	COM	482480100	3605	69865	SH	SOLE
KT CORP	SPONSORED ADR	48268K101	1712	85910	SH	SOLE
KB HOME	COM	48666K109	912	15295	SH	SOLE
KELLOGG CO	COM	487836108	1268	38023	SH	SOLE
KEYCORP NEW	COM	493267108	1790	70000	SH	SOLE
KEYSPAN CORP	COM	49337W100	351	10000	SH	SOLE
KIMBERLY CLARK CORP	COM	494368103	334	6504	SH	SOLE
KIMBERLY CLARK CORP	COM	494368103	185579	3616120	SH	SOLE
KIMCO REALTY CORP	COM	49446R109	698	17034	SH	SOLE
KIMCO REALTY CORP	COM	49446R109	1350	32950	SH	SOLE
KINDER MORGAN INC KANS	COM	49455P101	4571	84626	SH	SOLE
KOHL'S CORP	COM	500255104	7968	148941	SH	SOLE
KOOKMIN BK NEW	SPONSORED ADR	50049M109	128	3885	SH	SOLE
KOOKMIN BK NEW	SPONSORED ADR	50049M109	4819	146473	SH	SOLE
KROGER CO	COM	501044101	17012	951959	SH	SOLE
KROGER CO	COM	501044101	670	37500	SH	SOLE
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1234	28538	SH	SOLE
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	8310	192149	SH	SOLE
LAUDER ESTEE COS INC	CL A	518439104	3291	96500	SH	SOLE
LEAR CORP	COM	521865105	5580	106000	SH	SOLE
LEGGETT & PLATT INC	COM	524660107	1361	62906	SH	SOLE
LEGG MASON INC	COM	524901105	10758	149000	SH	SOLE
LEHMAN BROS HLDGS INC	COM	524908100	6219	90021	SH	SOLE
LIBERTY MEDIA CORP NEW	COM SER A	530718105	532715	53431758	SH	SOLE
LIBERTY PPTY TR	SH BEN INT	531172104	896	24225	SH	SOLE
LIFEPOINT HOSPITALS INC	COM	53219L109	1692	69948	SH	SOLE
LILLY ELI & CO	COM	532457108	21018	353843	SH	SOLE
LIN TV CORP	CL A	532774106	6089	286390	SH	SOLE
LINCARE HLDGS INC	COM	532791100	253437	6922606	SH	SOLE
LINCOLN NATL CORP IND	COM	534187109	1589	44907	SH	SOLE
LINCOLN NATL CORP IND	COM	534187109	67514	1908260	SH	SOLE
LINEAR TECHNOLOGY CORP	COM	535678106	2779	77336	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	137308	2975247	SH	SOLE
LOEWS CORP	COM	540424108	1237	30652	SH	SOLE
LOWES COS INC	COM	548661107	2361	45495	SH	SOLE
LOWES COS INC	COM	548661107	60742	1170363	SH	SOLE
LUBRIZOL CORP	COM	549271104	2434	75000	SH	SOLE
LUCENT TECHNOLOGIES INC	COM	549463107	1761	815209	SH	SOLE
M & T BK CORP	COM	55261F104	9727	111415	SH	SOLE
MBIA INC	COM	55262C100	5497	100000	SH	SOLE
MBNA CORP	COM	55262L100	9662	423774	SH	SOLE
MKTG SERVICES INC	COM NEW	55308X308	132	90430	SH	SOLE

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MACROVISION CORP	COM	555904101	1609	86999	SH	SOLE
MAGUIRE PPTYS INC	COM	559775101	7082	345448	SH	SOLE
MANITOWOC INC	COM	563571108	4407	203187	SH	SOLE
MANOR CARE INC NEW	COM	564055101	11975	399166	SH	SOLE
MARATHON OIL CORP	COM	565849106	2444	85744	SH	SOLE
MARSH & MCLENNAN COS INC	COM	571748102	344121	7227905	SH	SOLE
MARRIOTT INTL INC NEW	CL A	571903202	5596	130053	SH	SOLE
MARTIN MARIETTA MATLS INC	COM	573284106	7757	212800	SH	SOLE
MASCO CORP	COM	574599106	2507	102392	SH	SOLE
MATTEL INC	COM	577081102	2961	156168	SH	SOLE
MAXIM INTEGRATED PRODS INC	COM	57772K101	7172	182087	SH	SOLE
MAYTAG CORP	COM	578592107	617	24712	SH	SOLE
MCDONALDS CORP	COM	580135101	13520	574330	SH	SOLE
MCGRAW HILL COS INC	COM	580645109	5086	81867	SH	SOLE
MCKESSON CORP	COM	58155Q103	1500	45060	SH	SOLE
MCKESSON CORP	COM	58155Q103	1378	41400	SH	SOLE
MEADWESTVACO CORP	COM	583334107	3191	125152	SH	SOLE
MEDAREX INC	COM	583916101	1147	194416	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	15	585	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	904	34845	SH	SOLE
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	8751	1157594	SH	SOLE
MEDIMMUNE INC	COM	584699102	4247	128588	SH	SOLE
MEDIFAST INC	COM	58470H101	371	30000	SH	SOLE
MEDTRONIC INC	COM	585055106	2047	43626	SH	SOLE
MEDTRONIC INC	COM	585055106	21280	453535	SH	SOLE
MELLON FINL CORP	COM	58551A108	162330	5385874	SH	SOLE
MERCK & CO INC	COM	589331107	605	11952	SH	SOLE
MERCK & CO INC	COM	589331107	326829	6456514	SH	SOLE
MERRILL LYNCH & CO INC	COM	590188108	10468	195557	SH	SOLE
METHANEX CORP	COM	59151K108	1079	115201	SH	SOLE
METLIFE INC	COM	59156R108	18836	671506	SH	SOLE
METTLER TOLEDO INTERNATIONAL	COM	592688105	17434	484955	SH	SOLE
MICHAELS STORES INC	COM	594087108	8315	204000	SH	SOLE
MICROSOFT CORP	COM	594918104	2248	80860	SH	SOLE
MICROSOFT CORP	COM	594918104	918434	33037204	SH	SOLE
MICROVISION INC WASH	COM	594960106	1794	226200	SH	SOLE
MICROCHIP TECHNOLOGY INC	COM	595017104	3929	164000	SH	SOLE
MICRON TECHNOLOGY INC	COM	595112103	2518	187654	SH	SOLE
MILLENNIUM PHARMACEUTICALS I	COM	599902103	773	50000	SH	SOLE
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	8323	113156	SH	SOLE
MOLEX INC	CL A	608554200	270292	11045848	SH	SOLE
MORGAN STANLEY	COM NEW	617446448	1921	38073	SH	SOLE
MORGAN STANLEY	COM NEW	617446448	124973	2476667	SH	SOLE
MOTOROLA INC	COM	620076109	9983	835365	SH	SOLE
MURPHY OIL CORP	COM	626717102	3231	55000	SH	SOLE
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	1243	45820	SH	SOLE
NATIONAL CITY CORP	COM	635405103	619	20998	SH	SOLE
NATIONAL COMMERCE FINL CORP	COM	63545P104	7887	317000	SH	SOLE
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	636274102	689	21095	SH	SOLE
NATIONAL SEMICONDUCTOR CORP	COM	637640103	953	29500	SH	SOLE
NATIONWIDE FINL SVCS INC	CL A	638612101	4701	150000	SH	SOLE
NAVIGANT INTL INC	COM	63935R108	9247	660033	SH	SOLE
NEIMAN MARCUS GROUP INC	CL A	640204202	5757	138050	SH	SOLE
NEW YORK CMNTY BANCORP INC	COM	649445103	3781	120000	SH	SOLE
NEW YORK TIMES CO	CL A	650111107	10801	248536	SH	SOLE
NEWCASTLE INVT CORP	COM	65105M108	17243	750000	SH	SOLE
NEWELL RUBBERMAID INC	COM	651229106	1852	85475	SH	SOLE
NEWMONT MINING CORP	COM	651639106	117314	3001119	SH	SOLE
NEWS CORP LTD	ADR NEW	652487703	81	2473	SH	SOLE
NEWS CORP LTD	ADR NEW	652487703	1716	52326	SH	SOLE
NEWTEK BUSINESS SVCS INC	COM	652526104	191	38750	SH	SOLE
NEXTEL COMMUNICATIONS INC	CL A	65332V103	6359	322618	SH	SOLE

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NEXTEL PARTNERS INC	CL A	65333F107	21453	2732862	SH	SOLE
NIKE INC	CL B	654106103	4737	77882	SH	SOLE
NISSAN MOTORS	SPONSORED ADR	654744408	1627	74872	SH	SOLE
NOKIA CORP	SPONSORED ADR	654902204	619	39693	SH	SOLE
NORTH FORK BANCORPORATION NY	COM	659424105	9564	275228	SH	SOLE
NORTHROP GRUMMAN CORP	COM	666807102	85188	988029	SH	SOLE
NOVARTIS A G	SPONSORED ADR	66987V109	958	24653	SH	SOLE
NVIDIA CORP	COM	67066G104	6066	379854	SH	SOLE
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	573	41366	SH	SOLE
OGE ENERGY CORP	COM	670837103	9036	400000	SH	SOLE
OCCIDENTAL PETE CORP DEL	COM	674599105	710	20165	SH	SOLE
OLD REP INTL CORP	COM	680223104	12523	378458	SH	SOLE
OMNICARE INC	COM	681904108	3271	90700	SH	SOLE
OMNICOM GROUP INC	COM	681919106	2151	29942	SH	SOLE
OMNICOM GROUP INC	COM	681919106	60851	846913	SH	SOLE
ONVIA COM INC	COM NEW	68338T403	865	227690	SH	SOLE
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	6800	111730	SH	SOLE
ORACLE CORP	COM	68389X105	232058	20627412	SH	SOLE
ORCHID BIOSCIENCES INC	COM	68571P100	16	11860	SH	SOLE
OUTBACK STEAKHOUSE INC	COM	689899102	1090	28793	SH	SOLE
OVERTURE SVCS INC	COM	69039R100	955	36274	SH	SOLE
OXFORD HEALTH PLANS INC	COM	691471106	290	7022	SH	SOLE
POSCO	SPONSORED ADR	693483109	86	2991	SH	SOLE
POSCO	SPONSORED ADR	693483109	29196	1020851	SH	SOLE
PPG INDS INC	COM	693506107	6194	118614	SH	SOLE
PACIFICARE HEALTH SYS DEL	COM	695112102	1220	25010	SH	SOLE
PACTIV CORP	COM	695257105	6697	330228	SH	SOLE
PAXSON COMMUNICATIONS CORP	COM	704231109	206	41500	SH	SOLE
PAYCHEX INC	COM	704326107	74700	2190628	SH	SOLE
PEABODY ENERGY CORP	COM	704549104	1569	50000	SH	SOLE
PEOPLESOFT INC	COM	712713106	7132	390386	SH	SOLE
PEPCO HOLDINGS INC	COM	713291102	5038	291525	SH	SOLE
PEPSI BOTTLING GROUP INC	COM	713409100	2077	100938	SH	SOLE
PEPSI BOTTLING GROUP INC	COM	713409100	10448	507659	SH	SOLE
PEPSI BOTTLING GROUP INC	COM	713409100	1486	72200	SH	SOLE
PEPSICO INC	COM	713448108	480741	10489664	SH	SOLE
PER-SE TECHNOLOGIES INC	COM NEW	713569309	242	15175	SH	SOLE
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	8621	405696	SH	SOLE
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	11829	515893	SH	SOLE
PFIZER INC	COM	717081103	2007	66066	SH	SOLE
PFIZER INC	COM	717081103	1037971	34166256	SH	SOLE
PINNACLE WEST CAP CORP	COM	723484101	1065	30000	SH	SOLE
PINNACOR INC	COM	723487104	3539	1538903	SH	SOLE
PIONEER NAT RES CO	COM	723787107	6262	245965	SH	SOLE
PITNEY BOWES INC	COM	724479100	322	8402	SH	SOLE
PITNEY BOWES INC	COM	724479100	62558	1632514	SH	SOLE
PLUG POWER INC	COM	72919P103	29070	5666666	SH	SOLE
PLUM CREEK TIMBER CO INC	COM	729251108	3180	125000	SH	SOLE
POLYCOM INC	COM	73172K104	2037	122651	SH	SOLE
PRAXAIR INC	COM	74005P104	144427	2331352	SH	SOLE
PRENTISS PPTYS TR	SH BEN INT	740706106	1032	33297	SH	SOLE
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1776	57299	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	180976	1949747	SH	SOLE
PROGRESS ENERGY INC	COM	743263105	343	7710	SH	SOLE
PROGRESS ENERGY INC	COM	743263105	7921	178159	SH	SOLE
PROLOGIS	SH BEN INT	743410102	1074	35501	SH	SOLE
PROLOGIS	SH BEN INT	743410102	1541	50951	SH	SOLE
PROVIDIAN FINL CORP	COM	74406A102	1190	100900	SH	SOLE
PROXIM CORP	CL A	744283102	914	609000	SH	SOLE
PRUDENTIAL FINL INC	COM	744320102	348	9324	SH	SOLE
PRUDENTIAL FINL INC	COM	744320102	52722	1411183	SH	SOLE
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1808	43047	SH	SOLE

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PUBLIC SVC ENTERPRISE GROUP	COM	744573106	24015	571778	SH	SOLE
PUBLIC STORAGE INC	COM	74460D109	1093	27874	SH	SOLE
PUBLIC STORAGE INC	COM	74460D109	3923	100000	SH	SOLE
PULTE HOMES INC	COM	745867101	1266	18618	SH	SOLE
QUALCOMM INC	COM	747525103	8434	202390	SH	SOLE
QUEST DIAGNOSTICS INC	COM	74834L100	10552	174017	SH	SOLE
RF MICRODEVICES INC	COM	749941100	2961	320500	SH	SOLE
RADIAN GROUP INC	COM	750236101	1391	31323	SH	SOLE
RADIOLOGIX INC	COM	75040K109	1275	416677	SH	SOLE
RAYONIER INC	COM	754907103	20710	510088	SH	SOLE
RAYTHEON CO	COM NEW	755111507	64433	2301165	SH	SOLE
REGAL ENTMT GROUP	CL A	758766109	5925	318541	SH	SOLE
REGENCY CTRS CORP	COM	758849103	449752	12204927	SH	SOLE
REGENT COMMUNICATIONS INC DE	COM	758865109	6710	1099998	SH	SOLE
REPUBLIC SVCS INC	COM	760759100	16980	750000	SH	SOLE
REPUBLIC SVCS INC	COM	760759100	1653	73000	SH	SOLE
REYNOLDS R J TOB HLDGS INC	COM	76182K105	6662	168500	SH	SOLE
RITCHIE BROS AUCTIONEERS	COM	767744105	1948	46989	SH	SOLE
ROCKWELL COLLINS INC	COM	774341101	17312	685619	SH	SOLE
ROHM & HAAS CO	COM	775371107	76189	2277689	SH	SOLE
ROUSE CO	COM	779273101	1262	30274	SH	SOLE
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	3978	90000	SH	SOLE
RYLAND GROUP INC	COM	783764103	1732	23686	SH	SOLE
SBC COMMUNICATIONS INC	COM	78387G103	1662	74716	SH	SOLE
SBC COMMUNICATIONS INC	COM	78387G103	114232	5134000	SH	SOLE
SEI INVESTMENTS CO	COM	784117103	4378	134500	SH	SOLE
SLM CORP	COM	78442P106	2094	53756	SH	SOLE
SLM CORP	COM	78442P106	53927	1384165	SH	SOLE
SPDR TR	UNIT SER 1	78462F103	37102	371207	SH	SOLE
SAFEMART INC	COM NEW	786514208	5778	251862	SH	SOLE
ST PAUL COS INC	COM	792860108	2962	80000	SH	SOLE
SANMINA SCI CORP	COM	800907107	3132	324232	SH	SOLE
SARA LEE CORP	COM	803111103	654	35608	SH	SOLE
SARA LEE CORP	COM	803111103	44981	2449931	SH	SOLE
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1835	142253	SH	SOLE
SCANA CORP NEW	COM	80589M102	12793	373532	SH	SOLE
SCHEIN HENRY INC	COM	806407102	4189	73874	SH	SOLE
SCHERING PLOUGH CORP	COM	806605101	447	29329	SH	SOLE
SCHERING PLOUGH CORP	COM	806605101	581	38114	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	270050	5579549	SH	SOLE
SCHWAB CHARLES CORP NEW	COM	808513105	5024	421827	SH	SOLE
SCRIPPS E W CO OHIO	CL A	811054204	5119	60151	SH	SOLE
SEA CONTAINERS LTD	CL B	811371103	2198	150000	SH	SOLE
SEA CONTAINERS LTD	CL A	811371707	5715	391198	SH	SOLE
SEALED AIR CORP NEW	COM	81211K100	9009	190752	SH	SOLE
SEARS ROEBUCK & CO	COM	812387108	2447	55961	SH	SOLE
SEPRACOR INC	COM	817315104	1712	62000	SH	SOLE
SHERWIN WILLIAMS CO	COM	824348106	1471	50000	SH	SOLE
SIEBEL SYS INC	COM	826170102	4431	453983	SH	SOLE
SIMON PPTY GROUP INC NEW	COM	828806109	6191	142057	SH	SOLE
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	817	12269	SH	SOLE
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	970	14561	SH	SOLE
SMTC CORP	COM	832682108	135	192901	SH	SOLE
SNAP ON INC	COM	833034101	547	19792	SH	SOLE
SOUTHERN CO	COM	842587107	11287	384563	SH	SOLE
SOUTHTRUST CORP	COM	844730101	5872	200000	SH	SOLE
SOUTHWEST AIRLS CO	COM	844741108	1713	96798	SH	SOLE
SPRINT CORP	PCS COM SER 1	852061506	2880	502560	SH	SOLE
STANCORP FINL GROUP INC	COM	852891100	1169	20344	SH	SOLE
STANLEY WKS	COM	854616109	851	28811	SH	SOLE
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	1133	32545	SH	SOLE
STATE STR CORP	COM	857477103	2339	51969	SH	SOLE

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STATE STR CORP	COM	857477103	340379	7563983	SH	SOLE
STEEL DYNAMICS INC	COM	858119100	6634	436150	SH	SOLE
STEEL DYNAMICS INC	COM	858119100	7172	471500	SH	SOLE
STERICYCLE INC	COM	858912108	4678	99000	SH	SOLE
STET HELLAS COMMUNICATIONS S	ADR	859823106	139	12396	SH	SOLE
STORA ENSO CORP	SPON ADR REP R	86210M106	767	62625	SH	SOLE
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	1207	50000	SH	SOLE
STRYKER CORP	COM	863667101	2244	29794	SH	SOLE
SUN INC	SDCV 6.750% 6/1	866762AG2	515	500000	PRN	SOLE
SUN MICROSYSTEMS INC	COM	866810104	3717	1123090	SH	SOLE
SUNGARD DATA SYS INC	COM	867363103	7611	289295	SH	SOLE
SUNTRUST BKS INC	COM	867914103	22383	370770	SH	SOLE
SYMANTEC CORP	COM	871503108	5194	82196	SH	SOLE
SYNOPSIS INC	COM	871607107	4204	136000	SH	SOLE
SYSCO CORP	COM	871829107	2299	70281	SH	SOLE
SYSCO CORP	COM	871829107	72468	2215466	SH	SOLE
TCF FINL CORP	COM	872275102	527	11000	SH	SOLE
TECO ENERGY INC	COM	872375100	2073	150000	SH	SOLE
TXU CORP	COM	873168108	4999	212190	SH	SOLE
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	180	16659	SH	SOLE
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	50143	4629974	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	867	25376	SH	SOLE
TARGET CORP	COM	87612E106	415714	11047414	SH	SOLE
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	823	59039	SH	SOLE
TELEFONICA S A	SPONSORED ADR	879382208	79	2242	SH	SOLE
TELEFONICA S A	SPONSORED ADR	879382208	5061	142777	SH	SOLE
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	10502	343766	SH	SOLE
TELEPHONE & DATA SYS INC	COM	879433100	667	11791	SH	SOLE
TELEPHONE & DATA SYS INC	COM	879433100	5973	105647	SH	SOLE
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	326	70000	SH	SOLE
TENARIS S A	SPONSORED ADR	88031M109	351	13349	SH	SOLE
TENET HEALTHCARE CORP	COM	88033G100	5068	350000	SH	SOLE
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	65	1128	SH	SOLE
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	115062	2011565	SH	SOLE
TEXAS INSTRS INC	COM	882508104	42999	1885908	SH	SOLE
TEXTRON INC	COM	883203101	1881	47689	SH	SOLE
TEXTRON INC	COM	883203101	7937	201188	SH	SOLE
THERMO ELECTRON CORP	COM	883556102	17749	817906	SH	SOLE
3COM CORP	COM	885535104	2352	398000	SH	SOLE
3M CO	COM	88579Y101	118313	1712939	SH	SOLE
TIDEWATER INC	COM	886423102	608	21496	SH	SOLE
TIVO INC	COM	888706108	7510	1013513	SH	SOLE
TORCHMARK CORP	COM	891027104	8642	212643	SH	SOLE
TOTAL S A	SPONSORED ADR	89151E109	1593	21020	SH	SOLE
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	43634	2747741	SH	SOLE
TRIBUNE CO NEW	COM	896047107	33006	719089	SH	SOLE
TUPPERWARE CORP	COM	899896104	275	20533	SH	SOLE
TYCO INTL LTD NEW	COM	902124106	18888	924501	SH	SOLE
TYSON FOODS INC	CL A	902494103	10632	752435	SH	SOLE
UIL HLDG CORP	COM	902748102	1067	30484	SH	SOLE
US BANCORP DEL	COM NEW	902973304	165415	6895172	SH	SOLE
UNION PAC CORP	COM	907818108	118048	2029355	SH	SOLE
UNION PLANTERS CORP	COM	908068109	423	13368	SH	SOLE
UNISYS CORP	COM	909214108	89259	6597112	SH	SOLE
UNITED DEFENSE INDS INC	COM	91018B104	9350	329349	SH	SOLE
UNITED PARCEL SERVICE INC	CL B	911312106	18161	284656	SH	SOLE
UNITED TECHNOLOGIES CORP	COM	913017109	411687	5327213	SH	SOLE
UNITEDGLOBALCOM	CL A	913247508	3050	499120	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	2166	43051	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	78849	1566955	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	2566	51000	SH	SOLE
UNIVISION COMMUNICATIONS INC	CL A	914906102	2139	67000	SH	SOLE

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V F CORP	COM	918204108	325	8352	SH	SOLE
VALERO ENERGY CORP NEW	COM	91913Y100	5379	140559	SH	SOLE
VALUEVISION MEDIA INC	CL A	92047K107	73034	4604932	SH	SOLE
VALUEVISION MEDIA INC	CL A	92047K107	96262	6069486	SH	SOLE
VAN KAMPEN SENIOR INCOME TR	COM	920961109	53525	6741200	SH	SOLE
VASOGEN INC	COM	92232F103	3083	555556	SH	SOLE
VASTERA INC	COM	92239N109	262	51046	SH	SOLE
VERITAS SOFTWARE CO	COM	923436109	3310	105010	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	232243	7159153	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	1025	31600	SH	SOLE
VIACOM INC	CL B	925524308	1391	36321	SH	SOLE
VIACOM INC	CL B	925524308	293545	7664350	SH	SOLE
VIAD CORP	COM	92552R109	17919	750377	SH	SOLE
VISHAY INTERTECHNOLOGY INC	COM	928298108	2396	136786	SH	SOLE
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	572	32213	SH	SOLE
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1729	85380	SH	SOLE
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	378432	18688020	SH	SOLE
VORNADO RLTY TR	SH BEN INT	929042109	1081	22503	SH	SOLE
VORNADO RLTY TR	SH BEN INT	929042109	3603	75000	SH	SOLE
WACHOVIA CORP 2ND NEW	COM	929903102	1582	38403	SH	SOLE
WACHOVIA CORP 2ND NEW	COM	929903102	253077	6144133	SH	SOLE
WADDELL & REED FINL INC	CL A	930059100	14824	628933	SH	SOLE
WAL MART STORES INC	COM	931142103	2129	38124	SH	SOLE
WAL MART STORES INC	COM	931142103	463483	8298714	SH	SOLE
WALGREEN CO	COM	931422109	5532	180555	SH	SOLE
WARNACO GROUP INC	CL A NEW	934390402	61342	3939786	SH	SOLE
WASHINGTON MUT INC	COM	939322103	2417	61380	SH	SOLE
WASHINGTON MUT INC	COM	939322103	22138	562308	SH	SOLE
WASHINGTON MUT INC	COM	939322103	2343	59500	SH	SOLE
WASTE MGMT INC DEL	COM	94106L109	123859	4732877	SH	SOLE
WATERS CORP	COM	941848103	3836	139854	SH	SOLE
WATSON PHARMACEUTICALS INC	COM	942683103	7034	168725	SH	SOLE
WEBMD CORP	COM	94769M105	11560	1291660	SH	SOLE
WEIGHT WATCHERS INTL INC NEW	COM	948626106	3869	93000	SH	SOLE
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1742	22600	SH	SOLE
WELLS FARGO & CO NEW	COM	949746101	205431	3988949	SH	SOLE
WESTWOOD ONE INC	COM	961815107	5766	191004	SH	SOLE
WEYERHAEUSER CO	COM	962166104	85079	1455591	SH	SOLE
WHIRLPOOL CORP	COM	963320106	726	10708	SH	SOLE
WHIRLPOOL CORP	COM	963320106	1432	21131	SH	SOLE
WILLIAMS SONOMA INC	COM	969904101	3588	133000	SH	SOLE
WIMM BILL DANN FOODS OJSC	SPONSORED ADR	97263M109	763	39700	SH	SOLE
WISCONSIN ENERGY CORP	COM	976657106	8407	275000	SH	SOLE
WYETH	COM	983024100	558539	12115809	SH	SOLE
XILINX INC	COM	983919101	5375	189046	SH	SOLE
YAHOO INC	COM	984332106	60190	1700761	SH	SOLE
ZIMMER HLDGS INC	COM	98956P102	13352	242316	SH	SOLE
ZIONS BANCORPORATION	COM	989701107	15027	268393	SH	SOLE