INTEL CORP
Form 13F-HR
May 14, 2001

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2001

Check here if Amendment [ ]; Amendment Number: _____
This Amendment (Check only one): [ ] is a restatement
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Intel Corporation
2200 Mission College Boulevard
Santa Clara, CA 95052-8119

Form 13F File Number: 28-5160

Person Signing this Report on Behalf of Reporting Manager:

Arvind Sodhani, Vice President and Treasurer (408) 765-1240

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ATTENTION--Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a)

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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.

Signature, Place and Date of Signing:

/S/Arvind Sodhani Santa Clara, California May 14, 2001

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Report Type (Check only one):

[X] 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 manager(s).)

Form 13F SUMMARY PAGE

REPORTING MANAGER: INTEL CORPORATION

Report Summary:

Number of Other Included Managers: -3-

Form 13F Information Table Entry Total: 594

Form 13F Information Table Value Total: $3,460,392

*Confidential Treatment Requested: Confidential information has been omitted from this Form 13F and filed separately with the Commission.

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

1. HEWLETT PACKARD & CO. INC., File No: 28-2187
2. MORGAN STANLEY DEAN WITTER & CO., File No: 28-3432
3. INTEL PACIFIC, INC., File No: 28-6331

Note: items marked with "*" on Information Table reflect shares held in the Intel 64 Fund LLC, with Manager 1's and Manager 2's indirect pro rata interest reported separately. All fund investors participating in this investment (including Manager 1, Manager 2 and the Reporting Person) share investment discretion and voting authority over the combined shares shown as Shared-Other. Manager 1 and Manager 2 have informed the Reporting Person that they are required to file Forms 13F for fund holdings. The remaining fund investors have informed the reporting person that they are not separately required to file reports on Form 13F.

3/31/01

FORM 13F INFORMATION TABLE
REPORTING MANAGER: INTEL CORPORATION

| ITEM 1: NAME OF ISSUER | ITEM 2: TITLE OF CLASS | ITEM 3: CUSIP NUMBER | ITEM 4: FAIR MARKET VALUE (000) | ITEM 5: SHARES OR PRINCIPAL AMOUNT | SH/ PRN | ITEM 6: INVESTMENT DISCRETION | ITEM 7: MANAGER |
|---|---|---|---|---|---|---|---|
| 3DLABS INC., LTD. | ORD | 68846W103 | 262 | 218,163 | SH | SOLE | |
| @COMM CORPORATION | COM | 00208K105 | 5,281 | 1,005,989 | SH | SOLE | |
| ABBOTT LABS | COM | 002824100 | 18,840 | 399,234 | SH | SOLE | |
| ADAPTEC INC | COM | 00651F108 | 221 | 25,500 | SH | SOLE | |
| ADC TELECOMMUNICATIONS INC | COM | 000886101 | 1,706 | 200,700 | SH | SOLE | |
| ADOBE SYS INC | COM | 00724F101 | 2,172 | 62,100 | SH | SOLE | |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 2,146 | 80,858 | SH | SOLE | |
| AES CORP | COM | 00130H105 | 6,325 | 126,600 | SH | SOLE | |
| AETNA INC | COM | 00817Y108 | 1,334 | 37,145 | SH | SOLE | |
| AFLAC INC | COM | 001055102 | 3,770 | 136,900 | SH | SOLE | |
| AGENCY.COM LTD. | COM | 008447104 | 206 | 150,000 | SH | SOLE | |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 3,621 | 117,823 | SH | SOLE | |
| AIR PRODS & CHEMS INC | COM | 009158106 | 2,269 | 59,100 | SH | SOLE | |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 579 | 14,600 | SH | SOLE | |
| ALBERTSONS INC | COM | 013104104 | 3,361 | 105,641 | SH | SOLE | |
| ALCAN INC | COM | 013716105 | 2,954 | 82,049 | SH | SOLE | |
| ALCOA INC | COM | 013817101 | 8,027 | 223,292 | SH | SOLE | |
| ALLEGHENY ENERGY INC | COM | 017361106 | 1,318 | 28,500 | SH | SOLE | |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 362 | 20,764 | SH | SOLE | |
| ALLERGAN INC | COM | 018490102 | 2,521 | 34,000 | SH | SOLE | |
| ALLIED WASTE INDS INC | PAR$.01 NEW | 019589308 | 797 | 50,800 | SH | SOLE | |
| ALLSTATE CORP | COM | 020002101 | 7,917 | 188,760 | SH | SOLE | |
| ALLTEL CORP | COM | 020039103 | 4,239 | 80,800 | SH | SOLE | |
| ALTERA CORP | COM | 021441100 | 2,193 | 102,300 | SH | SOLE | |
| ALZA CORP | COM | 022615108 | 2,475 | 61,100 | SH | SOLE | |
| AMBAC FINANCIAL GROUP INC | COM | 023139108 | 1,725 | 27,200 | SH | SOLE | |
| AMERADA HESS CORP | COM | 023551104 | 1,789 | 22,900 | SH | SOLE | |
| AMEREN CORP | COM | 023608102 | 1,452 | 35,450 | SH | SOLE | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 3,907 | 83,132 | SH | SOLE | |
| AMERICAN TOWER CORP | CL A | 029912201 | 301 | 16,276 | SH | SOLE | |
| AMERICAN EXPRESS CO | COM | 025816109 | 14,178 | 343,284 | SH | SOLE | |
| AMERICAN GEN CORP | COM | 026351106 | 4,964 | 129,776 | SH | SOLE | |
| AMERICAN HOME PRODS CORP | COM | 026609107 | 19,871 | 338,236 | SH | SOLE | |
| FAIR MARKET VALUE | | | 132,821 | | | | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 48,374 | 600,919 | SH | SOLE | |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 648 | 50,300 | SH | SOLE | |
| AMGEN INC | COM | 031162100 | 16,184 | 268,900 | SH | SOLE | |
| AMR CORP | COM | 001765106 | 1,366 | 38,900 | SH | SOLE | |
| AMSOUTH BANCORPORATION | COM | 032165102 | 1,629 | 96,900 | SH | SOLE | |
| ANADARKO PETE CORP | COM | 032511107 | 4,029 | 64,176 | SH | SOLE | |
| ANALOG DEVICES INC | COM | 032654105 | 3,367 | 92,900 | SH | SOLE | |
| ANDREW CORP | COM | 034425108 | 302 | 21,025 | SH | SOLE | |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 10,693 | 232,800 | SH | SOLE | |
| AOL TIME WARNER INC | COM | 00184A105 | 44,849 | 1,117,046 | SH | SOLE | |
| AON CORP | COM | 037389103 | 2,346 | 66,090 | SH | SOLE | |
| APACHE CORP | COM | 037411105 | 1,832 | 31,800 | SH | SOLE | |
| APPLE COMPUTER INC | COM | 037833100 | 1,973 | 89,400 | SH | SOLE | |
| APPLERA CORP-APPLIED BIOSYSTEM | COM AP BIO GRP | 038020103 | 1,512 | 54,500 | SH | SOLE | |
| APPLIED MATLS INC | COM | 038222105 | 10,394 | 238,944 | SH | SOLE | |
| APPLIED MICRO CIRCUITS CORP CD | COM | 03822W109 | 1,272 | 77,100 | SH | SOLE | |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2,150 | 163,521 | SH | SOLE | |
| ASHLAND INC | COM | 044204105 | 691 | 18,000 | SH | SOLE | |
| ASIACONTENT.COM, LTD. | COM | G05354108 | 5,787 | 2,805,674 | SH | DEFINED | 3 |
| ASIAINFO HOLDINGS, INC. | COM | 04518A104 | 31,894 | 2,630,425 | SH | DEFINED | 3 |
| AT&T CORP | COM | 001957109 | 20,673 | 970,572 | SH | SOLE | |
| AT ROAD, INC. | COM | 04648K105 | 256 | 576,922 | SH | SOLE | |
| AUDIBLE, INC. | COM | 05069A104 | 890 | 918,750 | SH | SOLE | |
| AUTODESK INC | COM | 052769106 | 6,951 | 227,450 | SH | SOLE | |
| AUTOMATIC DATA PROCESSING INC | COM | 053015103 | 8,918 | 164,002 | SH | SOLE | |
| AUTOZONE INC | COM | 053332102 | 821 | 29,300 | SH | SOLE | |
| AVAYA INC | COM | 053499109 | 949 | 73,036 | SH | SOLE | |
| AVERY DENNISON CORP | COM | 053611109 | 1,483 | 28,500 | SH | SOLE | |

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|---|---|---|---|---|---|---|
| AVON PRODS INC | COM | 054303102 | 2,456 | 61,414 | SH | SOLE |
| BACKWEB TECHNOLOGIES, LTD. | ORD | M15633106 | 793 | 507,247 | SH | SOLE |
| BAKER HUGHES INC | COM | 057224107 | 3,113 | 85,730 | SH | SOLE |
| FAIR MARKET VALUE | | | 238,595 | | | |
| BANK NEW YORK INC | COM | 064057102 | 9,415 | 191,204 | SH | SOLE |
| BANK OF AMERICA CORP | COM | 060505104 | 23,004 | 420,163 | SH | SOLE |
| BANK ONE CORP | COM | 06423A103 | 10,797 | 298,438 | SH | SOLE |
| BARD C R INC | COM | 067383109 | 595 | 13,100 | SH | SOLE |
| BARRICK GOLD CORP | COM | 067901108 | 1,460 | 102,200 | SH | SOLE |
| BAUSCH & LOMB INC | COM | 071707103 | 630 | 13,800 | SH | SOLE |
| BAXTER INTL INC | COM | 071813109 | 7,152 | 75,970 | SH | SOLE |
| BB&T CORP | COM | 054937107 | 3,647 | 103,700 | SH | SOLE |
| BE, INC. | COM | 073309106 | 1,779 | 1,538,462 | SH | SOLE |
| BEAR STEARNS COS INC | COM | 073902108 | 1,261 | 27,561 | SH | SOLE |
| BECTON DICKINSON & CO | COM | 075887109 | 2,338 | 66,200 | SH | SOLE |
| BED BATH & BEYOND INC | COM | 075896100 | 1,813 | 73,800 | SH | SOLE |
| BELLSOUTH CORP | COM | 079860102 | 19,783 | 483,444 | SH | SOLE |
| BEMIS INC | COM | 081437105 | 457 | 13,800 | SH | SOLE |
| BEST BUY INC | COM | 086516101 | 1,931 | 53,700 | SH | SOLE |
| BIOGEN INC | COM | 090597105 | 2,419 | 38,200 | SH | SOLE |
| BIOMET INC | COM | 090613100 | 1,820 | 46,200 | SH | SOLE |
| BLACK & DECKER CORP | COM | 091797100 | 764 | 20,800 | SH | SOLE |
| BLOCK H & R INC | COM | 093671105 | 1,176 | 23,500 | SH | SOLE |
| BMC SOFTWARE INC | COM | 055921100 | 1,352 | 62,900 | SH | SOLE |
| BOEING CO | COM | 097023105 | 11,998 | 215,361 | SH | SOLE |
| BOISE CASCADE CORP | COM | 097383103 | 466 | 14,855 | SH | SOLE |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2,111 | 104,604 | SH | SOLE |
| BREAKAWAY SOLUTIONS, INC. | COM | 106372105 | 423 | 1,231,222 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 29,984 | 504,784 | SH | SOLE |
| BROADBASE SOFTWARE, INC. | COM | 11130R100 | 969 | 462,166 | SH | SOLE |
| BROADVISION INC | COM | 111412102 | 371 | 69,500 | SH | SOLE |
| BROWN FORMAN CORP | CL B CONV | 115637209 | 1,090 | 17,600 | SH | SOLE |
| BRUNSWICK CORP | COM | 117043109 | 442 | 22,500 | SH | SOLE |
| BURLINGTON NORTH SANTA FE CORP | COM | 12189T104 | 3,077 | 101,273 | SH | SOLE |
| FAIR MARKET VALUE | | | 144,524 | | | |
| BURLINGTON RES INC | COM | 122014103 | 2,492 | 55,680 | SH | SOLE |
| CABLETRON SYS INC | COM | 126920107 | 614 | 47,600 | SH | SOLE |
| CADENCE DESIGN SYSTEMS INC | COM | 127387108 | 460 | 24,901 | SH | SOLE |
| CALPINE CORP | COM | 131347106 | 4,009 | 72,800 | SH | SOLE |
| CAMPBELL SOUP CO | COM | 134429109 | 3,241 | 108,500 | SH | SOLE |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2,819 | 50,800 | SH | SOLE |
| CARDINAL HEALTH INC | COM | 14149Y108 | 7,005 | 72,400 | SH | SOLE |
| CARNIVAL CORP | COM | 143658102 | 4,178 | 151,000 | SH | SOLE |
| CATERPILLAR INC | COM | 149123101 | 3,938 | 88,744 | SH | SOLE |
| CENDANT CORP | COM | 151313103 | 2,897 | 198,536 | SH | SOLE |
| CENTEX CORP | COM | 152312104 | 637 | 15,300 | SH | SOLE |
| CENTURYTEL INC | COM | 156700106 | 1,044 | 36,300 | SH | SOLE |
| CERIDIAN CORP | COM | 15677T106 | 697 | 37,652 | SH | SOLE |
| CHARTER ONE FINL INC | COM | 160903100 | 1,519 | 53,660 | SH | SOLE |
| CHEVRON CORP | COM | 166751107 | 14,540 | 165,600 | SH | SOLE |
| CHIPPAC, INC. | CL A | 169657103 | 13,652 | 2,800,438 | SH | SOLE |
| CHIRON CORP | COM | 170040109 | 2,172 | 49,500 | SH | SOLE |
| CHUBB CORP | COM | 171232101 | 3,265 | 45,077 | SH | SOLE |
| CIGNA CORP | COM | 125509109 | 4,262 | 39,700 | SH | SOLE |

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|---|---|---|---|---|---|---|
| CINCINNATI FINL CORP | COM | 172062101 | 1,574 | 41,500 | SH | SOLE |
| CINERGY CORP | COM | 172474108 | 1,376 | 41,000 | SH | SOLE |
| CINTAS CORP | COM | 172908105 | 1,715 | 43,500 | SH | SOLE |
| CIRCUIT CITY GROUP | COM | 172737108 | 563 | 53,100 | SH | SOLE |
| CISCO SYSTEMS INC | COM | 17275R102 | 31,895 | 2,017,106 | SH | SOLE |
| CISCO SYSTEMS INC | COM | 17275R102 | 175 | 11,048 | SH | DEFINED |
| CIT GROUP INC | COM | 125577106 | 1,952 | 67,600 | SH | SOLE |
| CITIGROUP INC | COM | 172967101 | 58,313 | 1,296,410 | SH | SOLE |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 864 | 68,300 | SH | SOLE |
| CITRIX SYS INC | COM | 177376100 | 1,012 | 47,900 | SH | SOLE |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 8,222 | 151,000 | SH | SOLE |
| CLOROX CO | COM | 189054109 | 1,915 | 60,900 | SH | SOLE |
| CMS ENERGY CORP | COM | 125896100 | 1,000 | 33,800 | SH | SOLE |
| COCA COLA CO | COM | 191216100 | 28,993 | 642,004 | SH | SOLE |
| FAIR MARKET VALUE | | | 213,010 | | | |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1,918 | 107,900 | SH | SOLE |
| COLGATE PALMOLIVE CO | COM | 194162103 | 8,162 | 147,700 | SH | SOLE |
| COMCAST CORP | CL A SPL | 200300200 | 10,170 | 242,500 | SH | SOLE |
| COMERICA INC | COM | 200340107 | 2,815 | 45,767 | SH | SOLE |
| COMPAQ COMPUTER CORP | COM | 204493100 | 7,935 | 436,000 | SH | SOLE |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 4,048 | 148,825 | SH | SOLE |
| COMPUTER SCIENCES CORP | COM | 205363104 | 1,407 | 43,500 | SH | SOLE |
| COMPUWARE CORP | COM | 205638109 | 925 | 94,900 | SH | SOLE |
| COMVERSE TECHNOLOGY INC | COM PAR $0.10 | 205862402 | 2,526 | 42,900 | SH | SOLE |
| CONAGRA FOODS INC | COM | 205887102 | 2,528 | 138,614 | SH | SOLE |
| CONEXANT SYSTEMS INC | COM | 207142100 | 1,681 | 188,054 | SH | SOLE |
| CONEXANT SYSTEMS, INC. | COM | 207142100 | 7,132 | 798,008 | SH | DEFINED |
| CONVERA CORP | COM | 211919105 | 134,000 | 14,949,384 | SH | SOLE |
| CONOCO INC | COM | 208251405 | 4,545 | 160,900 | SH | SOLE |
| CONSECO INC | COM | 208464107 | 1,352 | 83,945 | SH | SOLE |
| CONSOLIDATED EDISON INC | COM | 209115104 | 2,029 | 54,700 | SH | SOLE |
| CONSOLIDATED STORES CORP | COM | 210149100 | 290 | 28,900 | SH | SOLE |
| CONSTELLATION ENGY GRP INC | COM | 210371100 | 1,715 | 38,900 | SH | SOLE |
| CONVERGYS CORP | COM | 212485106 | 1,436 | 39,800 | SH | SOLE |
| COOPER INDS INC | COM | 216669101 | 806 | 24,100 | SH | SOLE |
| COOPER TIRE & RUBR CO | COM | 216831107 | 213 | 18,800 | SH | SOLE |
| COPPER MOUNTAIN NETWORKS, INC. | COM | 217510106 | 3,130 | 923,419 | SH | SOLE |
| CORNING INC | COM | 219350105 | 4,912 | 237,400 | SH | SOLE |
| COSTCO WHSL CORP | COM | 22160K105 | 4,537 | 115,600 | SH | SOLE |
| COUNTRYWIDE CR INDS INC | COM | 222372104 | 1,481 | 30,000 | SH | SOLE |
| COVAD COMMUNICATIONS GROUP, INC. | COM | 222814204 | 111 | 327,651 | SH | SOLE |
| CRANE CO | COM | 224399105 | 406 | 15,600 | SH | SOLE |
| CROSSROADS SYS, INC. | COM | 22765D100 | 8,303 | 1,476,147 | SH | SOLE |
| CROSSWORLDS SOFTWARE INC | COM | 22769P109 | 1,146 | 333,333 | SH | SOLE |
| CSX CORP | COM | 126408103 | 1,854 | 55,000 | SH | SOLE |
| CUMMINS ENGINE INC | COM | 231021106 | 402 | 10,700 | SH | SOLE |
| CVS CORP | COM | 126650100 | 5,919 | 101,200 | SH | SOLE |
| DANA CORP | COM | 235811106 | 656 | 38,210 | SH | SOLE |
| FAIR MARKET VALUE | | | 230,490 | | | |
| DANAHER CORP | COM | 235851102 | 1,997 | 36,600 | SH | SOLE |
| DARDEN RESTAURANTS INC | COM | 237194105 | 736 | 31,000 | SH | SOLE |
| DEERE & CO | COM | 244199105 | 2,202 | 60,600 | SH | SOLE |
| DELL COMPUTER CORP | COM | 247025109 | 17,154 | 667,800 | SH | SOLE |

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|---|---|---|---|---|---|---|
| DELPHI AUTOMOTIVE SYS CORP | COM | 247126105 | 2,047 | 144,475 | SH | SOLE |
| DELTA AIR LINES INC | COM | 247361108 | 1,252 | 31,700 | SH | SOLE |
| DELUXE CORP | COM | 248019101 | 445 | 18,800 | SH | SOLE |
| DEVON ENERGY CORP | COM | 25179M103 | 1,926 | 33,100 | SH | SOLE |
| DIGITAL ISLAND INC DEL | COM | 25385NAA9 | 1,121 | 618,556 | SH | SOLE |
| DILLARDS INC | CL A | 254067101 | 498 | 22,700 | SH | SOLE |
| DISNEY WALT CO | COM | 254687106 | 15,359 | 537,042 | SH | SOLE |
| DOLLAR GEN CORP | COM | 256669102 | 1,746 | 85,411 | SH | SOLE |
| DOMINION RES INC VA | COM | 25746U109 | 3,977 | 61,684 | SH | SOLE |
| DONNELLEY R R & SONS CO | COM | 257867101 | 826 | 31,500 | SH | SOLE |
| DOVER CORP | COM | 260003108 | 1,878 | 52,400 | SH | SOLE |
| DOW CHEM CO | COM | 260543103 | 7,304 | 231,359 | SH | SOLE |
| DOW JONES & CO INC | COM | 260561105 | 1,183 | 22,600 | SH | SOLE |
| DTE ENERGY CO | COM | 233331107 | 1,465 | 36,800 | SH | SOLE |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 10,956 | 269,194 | SH | SOLE |
| DUKE ENERGY CORP | COM | 264399106 | 8,458 | 197,894 | SH | SOLE |
| DYNEGY INC | CL A | 26816Q101 | 4,244 | 83,200 | SH | SOLE |
| EASTMAN CHEM CO | COM | 277432100 | 977 | 19,846 | SH | SOLE |
| EASTMAN KODAK CO | COM | 277461109 | 3,089 | 77,431 | SH | SOLE |
| EATON CORP | COM | 278058102 | 1,206 | 17,600 | SH | SOLE |
| ECOLAB INC | COM | 278865100 | 1,387 | 32,700 | SH | SOLE |
| EDISON INTL | COM | 281020107 | 1,063 | 84,100 | SH | SOLE |
| EL SITIO INC | ORD | 630177102 | 309 | 260,000 | SH | DEFINED |
| EL PASO CORP | COM | 28336L109 | 8,377 | 128,280 | SH | SOLE |
| ELECTRONIC DATA SYS CORP | COM | 285661104 | 6,742 | 120,700 | SH | SOLE |
| EMC CORP MASS | COM | 268648102 | 16,605 | 564,806 | SH | SOLE |
| EMERSON ELEC CO | COM | 291011104 | 6,860 | 110,700 | SH | SOLE |
| EMULEX CORP | COM NEW | 292475209 | 12,374 | 657,733 | SH | SOLE |
| ENGAGE, INC. | COM | 292827102 | 22 | 31,242 | SH | SOLE |
| ENGELHARD CORP | COM | 292845104 | 853 | 33,000 | SH | SOLE |
| FAIR MARKET VALUE | | | 146,638 | | | |
| ENRON CORP | COM | 293561106 | 11,194 | 192,672 | SH | SOLE |
| ENTERGY CORP | COM | 29364G103 | 2,185 | 57,500 | SH | SOLE |
| EOG RES INC | COM | 26875P101 | 1,241 | 30,100 | SH | SOLE |
| EQUIFAX INC | COM | 294429105 | 1,144 | 36,600 | SH | SOLE |
| ESOFT, INC. | COM | 296904105 | 667 | 666,666 | SH | SOLE |
| ETOYS, INC. | COM | 297862104 | 335 | 3,568,300 | SH | SOLE |
| EVOKE COMMUNICATIONS INC | COM NEW | 30048Q202 | 3,476 | 2,444,445 | SH | SOLE |
| EXELON CORP | COM | 30161N101 | 5,391 | 82,187 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 72,678 | 897,259 | SH | SOLE |
| FANNIE MAE | COM | 313586109 | 20,696 | 260,000 | SH | SOLE |
| FEDERATED DEPT STORES INC | COM | 31410H101 | 2,132 | 51,302 | SH | SOLE |
| FEDEX CORP | COM | 31428X106 | 3,190 | 76,540 | SH | SOLE |
| FIFTH THIRD BANCORP | COM | 316773100 | 6,424 | 120,215 | SH | SOLE |
| FIRST DATA CORP | COM | 319963104 | 6,090 | 102,000 | SH | SOLE |
| FIRST UN CORP | COM | 337358105 | 8,343 | 252,806 | SH | SOLE |
| FIRSTENERGY CORP | COM | 337932107 | 1,625 | 58,200 | SH | SOLE |
| FLEET BOSTON FINL CORP | COM | 339030108 | 10,552 | 279,521 | SH | SOLE |
| FLUOR CORP | COM | 343412102 | 850 | 19,100 | SH | SOLE |
| FORD MTR CO | COM PAR $0.01 | 345370860 | 13,457 | 478,543 | SH | SOLE |
| FOREST LABS INC | CL A | 345838106 | 2,695 | 45,500 | SH | SOLE |
| FORTUNE BRANDS INC | COM | 349631101 | 1,372 | 39,876 | SH | SOLE |
| FPL GROUP INC | COM | 302571104 | 2,797 | 45,635 | SH | SOLE |
| FRANKLIN RES INC | COM | 354613101 | 2,464 | 63,000 | SH | SOLE |
| FREDDIE MAC CORP | COM | 313400301 | 11,633 | 179,432 | SH | SOLE |
| FREEPORT MCMORAN COPPER & GOLD | CL A | 35671D857 | 501 | 38,380 | SH | SOLE |
| GANNETT INC | COM | 364730101 | 4,067 | 68,100 | SH | SOLE |

| | | | | | | |
|---|---|---|---|---|---|---|
| GAP INC | COM | 364760108 | 5,201 | 219,274 | SH | SOLE |
| GATEWAY INC | COM | 367626108 | 1,400 | 83,300 | SH | SOLE |
| GENERAL DYNAMICS CORP | COM | 369550108 | 3,225 | 51,400 | SH | SOLE |
| GENERAL ELEC CO | COM | 369604103 | 107,069 | 2,557,780 | SH | SOLE |
| GENERAL MLS INC | COM | 370334104 | 3,153 | 73,300 | SH | SOLE |
| GENERAL MTRS CORP | COM | 370442105 | 7,340 | 141,570 | SH | SOLE |
| FAIR MARKET VALUE | | | 324,587 | | | |
| GENUINE PARTS CO | COM | 372460105 | 1,157 | 44,650 | SH | SOLE |
| GEORGIA PAC CORP | COM | 373298108 | 1,714 | 58,306 | SH | SOLE |
| GILAT COMMUNICATIONS LTD | ORD | M50876107 | 223 | 148,817 | SH | SOLE |
| GILLETTE CO | COM | 375766102 | 8,475 | 271,900 | SH | SOLE |
| GLOBAL CROSSING LTD | COM | G3921A100 | 3,084 | 228,595 | SH | SOLE |
| GLOBAL SPORTS INC | COM | 37937A107 | 410 | 131,144 | SH | SOLE |
| GLOBESPAN, INC. | COM | 379571102 | 295 | 13,466 | SH | DEFINED |
| GOLDEN WEST FINL CORP | COM | 381317106 | 2,648 | 40,800 | SH | SOLE |
| GOODRICH B F CO | COM | 382388106 | 1,017 | 26,500 | SH | SOLE |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 975 | 40,900 | SH | SOLE |
| GPU INC | COM | 36225X100 | 1,020 | 31,400 | SH | SOLE |
| GRAINGER W W INC | COM | 384802104 | 819 | 24,200 | SH | SOLE |
| GREAT LAKES CHEM CORP | COM | 390568103 | 400 | 13,000 | SH | SOLE |
| GUIDANT CORP | COM | 401698105 | 3,577 | 79,500 | SH | SOLE |
| HALLIBURTON CO | COM | 406216101 | 4,195 | 114,150 | SH | SOLE |
| HARCOURT GEN INC | COM | 41163G101 | 1,052 | 18,900 | SH | SOLE |
| HARLEY DAVIDSON INC | COM | 412822108 | 2,968 | 78,200 | SH | SOLE |
| HARRAHS ENTMT INC | COM | 413619107 | 887 | 30,150 | SH | SOLE |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 3,595 | 60,936 | SH | SOLE |
| HASBRO INC | COM | 418056107 | 575 | 44,550 | SH | SOLE |
| HCA HEALTHCARE CO | COM | 404119109 | 5,745 | 142,650 | SH | SOLE |
| HEALTHSOUTH CORP | COM | 421924101 | 1,285 | 99,700 | SH | SOLE |
| HEARME | COM | 421903105 | 227 | 454,461 | SH | SOLE |
| HEINZ H J CO | COM | 423074103 | 3,610 | 89,800 | SH | SOLE |
| HERCULES INC | COM | 427056106 | 360 | 27,704 | SH | SOLE |
| HERSHEY FOODS CORP | COM | 427866108 | 2,433 | 35,100 | SH | SOLE |
| HEWLETT PACKARD CO | COM | 428236103 | 15,600 | 498,876 | SH | SOLE |
| HILTON HOTELS CORP | COM | 432848109 | 995 | 95,200 | SH | SOLE |
| HOME DEPOT INC | COM | 437076102 | 25,767 | 597,850 | SH | SOLE |
| HOMESTAKE MNG CO | COM | 437614100 | 358 | 68,004 | SH | SOLE |
| HONEYWELL INTL INC | COM | 438516106 | 8,398 | 205,844 | SH | SOLE |
| FAIR MARKET VALUE | | | 103,864 | | | |
| HOUSEHOLD INTL INC | COM | 441815107 | 7,201 | 121,548 | SH | SOLE |
| HUMANA INC | COM | 444859102 | 458 | 43,700 | SH | SOLE |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 922 | 64,722 | SH | SOLE |
| I3 MOBILE, INC. | COM | 465713105 | 304 | 324,500 | SH | SOLE |
| IBEAM BROADCASTING CORP. | COM | 45073P101 | 10,072 | 10,396,810 | SH | SOLE |
| IBM CORP | COM | 459200101 | 43,550 | 452,796 | SH | SOLE |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 4,434 | 78,000 | SH | SOLE |
| IMPSAT FIBER NETWORKS, INC. | COM | 45321T103 | 551 | 588,200 | SH | SOLE |
| IMS HEALTH INC | COM | 449934108 | 1,887 | 75,800 | SH | SOLE |
| INCO LTD | COM | 453258402 | 696 | 46,942 | SH | SOLE |
| INFOINTERACTIVE | ORD | 456918101 | 2,061 | 1,803,922 | SH | SOLE |
| INFOSPACE, INC. | COM | 45678T102 | 469 | 211,201 | SH | SOLE |
| INGERSOLL RAND CO | COM | 456866102 | 1,646 | 41,450 | SH | SOLE |
| INTEGRATED CIRCUIT SYSTEMS, INC. | COM | 45811K208 | 88,120 | 5,507,473 | SH | SOLE |
| INTEL CORP | COM | 458140100 | 40,360 | 1,533,872 | SH | SOLE |

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|---|---|---|---|---|---|---|---|
| INTEGRATED TELECOM EXPRESS INC | COM | 45817U101 | 3,125 | 1,428,571 | SH | SOLE | |
| INTERACTIVE INTELLIGENCE, INC. | COM | 45839M103 | 8,625 | 600,000 | SH | DEFINED | |
| INTERNATIONAL PAPER CO | COM | 460146103 | 4,483 | 124,265 | SH | SOLE | |
| INTERNET PICTURES CORP. | COM | 46059S101 | 188 | 1,205,440 | SH | SOLE | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 2,731 | 79,500 | SH | SOLE | |
| INTERTRUST TECHNOLOGIES CORP | COM | 46113Q109 | 3,936 | 874,718 | SH | | DEFIN |
| INTL FLAVORS & FRAGRANCES INC | COM | 459506101 | 557 | 25,243 | SH | SOLE | |
| INTUIT | COM | 461202103 | 1,482 | 53,400 | SH | SOLE | |
| IONA TECHNOLOGIES, PLC | SPONSORED ADR | 46206P109 | 2,833 | 85,838 | SH | | DEFIN |
| ITT INDS INC IND | COM | 450911102 | 879 | 22,685 | SH | SOLE | |
| ITXC CORP. | COM | 45069F109 | 17,156 | 3,000,000 | SH | SOLE | |
| J P MORGAN CHASE & CO | COM | 46625H100 | 22,049 | 491,077 | SH | SOLE | |
| JABIL CIRCUIT INC | COM | 466313103 | 1,064 | 49,200 | SH | SOLE | |
| JDS UNIPHASE CORP | COM | 46612J101 | 16,230 | 880,245 | SH | SOLE | |
| JEFFERSON PILOT CORP | COM | 475070108 | 1,811 | 26,675 | SH | SOLE | |
| JOHNSON & JOHNSON | COM | 478160104 | 31,392 | 358,888 | SH | SOLE | |
| JOHNSON CTLS INC | COM | 478366107 | 1,387 | 22,200 | SH | SOLE | |
| FAIR MARKET VALUE | | | 322,659 | | | | |
| JUNO ONLINE SERVICES | COM | 482048105 | 877 | 779,900 | SH | SOLE | |
| K MART CORP | COM | 482584109 | 1,173 | 124,773 | SH | SOLE | |
| KB HOME | COM | 48666K109 | 371 | 11,374 | SH | SOLE | |
| KELLOGG CO | COM | 487836108 | 2,829 | 104,678 | SH | SOLE | |
| KERR MCGEE CORP | COM | 492386107 | 1,581 | 24,367 | SH | SOLE | |
| KEYCORP | COM | 493267108 | 2,835 | 109,882 | SH | SOLE | |
| KEYSPAN CORP | COM | 49337W100 | 1,327 | 34,800 | SH | SOLE | |
| KIMBERLY CLARK CORP | COM | 494368103 | 9,347 | 137,800 | SH | SOLE | |
| KINDER MORGAN INC KANS | COM | 49455P101 | 1,575 | 29,600 | SH | SOLE | |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1,773 | 43,500 | SH | SOLE | |
| KLA TENCOR CORP | COM | 482480100 | 1,874 | 47,600 | SH | SOLE | |
| KNIGHT RIDDER INC | COM | 499040103 | 1,020 | 19,000 | SH | SOLE | |
| KOHLS CORP | COM | 500255104 | 5,281 | 85,600 | SH | SOLE | |
| KROGER CO | COM | 501044101 | 5,449 | 211,300 | SH | SOLE | |
| LASTMINUTE.COM PLC | SPONSORED ADR | 518129101 | 3,556 | 1,103,542 | SH | SOLE | |
| LAUNCH MEDIA, INC. | COM | 518567102 | 1,617 | 892,225 | SH | SOLE | |
| LEGGETT & PLATT INC | COM | 524660107 | 973 | 50,600 | SH | SOLE | |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 4,050 | 64,600 | SH | SOLE | |
| LEXMARK INTERNATIONAL INC | COM | 529771107 | 1,498 | 32,900 | SH | SOLE | |
| LILLY ELI & CO | COM | 532457108 | 22,306 | 290,970 | SH | SOLE | |
| LIMITED INC | COM | 532716107 | 1,727 | 109,866 | SH | SOLE | |
| LINCOLN NATL CORP IND | COM | 534187109 | 2,102 | 49,500 | SH | SOLE | |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 3,355 | 81,700 | SH | SOLE | |
| LIQUID AUDIO, INC. | COM | 53631T102 | 6,132 | 2,515,708 | SH | SOLE | |
| LIZ CLAIBORNE INC | COM | 539320101 | 630 | 13,400 | SH | SOLE | |
| LOCKHEED MARTIN CORP | COM | 539830109 | 3,962 | 111,144 | SH | SOLE | |
| LOEWS CORP | COM | 540424108 | 3,024 | 50,900 | SH | SOLE | |
| LOUDEYE TECHNOLOGIES INC | COM | 545754103 | 589 | 784,929 | SH | SOLE | |
| LOUISIANA PAC CORP | COM | 546347105 | 259 | 26,900 | SH | SOLE | |
| LOWES COS INC | COM | 548661107 | 5,775 | 98,800 | SH | SOLE | |
| LSI LOGIC CORP | COM | 502161102 | 1,296 | 82,380 | SH | SOLE | |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 8,760 | 878,646 | SH | SOLE | |
| FAIR MARKET VALUE | | | 108,923 | | | | |
| MADGE NETWORKS, INC. | COM | N5424G106 | 44 | 38,448 | SH | SOLE | |

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|---|---|---|---|---|---|---|
| MANOR CARE INC | COM | 564055101 | 541 | 26,500 | SH | SOLE |
| MARRIOTT INTL INC | CL A | 571903202 | 2,555 | 62,034 | SH | SOLE |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 6,755 | 71,079 | SH | SOLE |
| MARVELL TECHNOLOGY GROUP LTD | ORD | O5876H105 | 11,135 | 923,076 | SH | SOLE |
| MASCO CORP | COM | 574599106 | 2,781 | 115,200 | SH | SOLE |
| MATTEL INC | COM | 577081102 | 1,955 | 110,216 | SH | SOLE |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 3,040 | 73,100 | SH | SOLE |
| MAY DEPT STORES CO | COM | 577778103 | 2,728 | 76,900 | SH | SOLE |
| MAYTAG CORP | COM | 578592107 | 641 | 19,873 | SH | SOLE |
| MBIA INC | COM | 55262C100 | 2,049 | 25,400 | SH | SOLE |
| MBNA CORP | COM | 55262L100 | 7,280 | 219,930 | SH | SOLE |
| MCDERMOTT INTL INC | COM | 580037109 | 197 | 15,600 | SH | SOLE |
| MCDONALDS CORP | COM | 580135101 | 8,985 | 338,428 | SH | SOLE |
| MCGRAW HILL COS INC | COM | 580645109 | 3,013 | 50,516 | SH | SOLE |
| MCKESSON HBOC INC | COM | 58155Q103 | 1,967 | 73,538 | SH | SOLE |
| MEAD CORP | COM | 582834107 | 642 | 25,600 | SH | SOLE |
| MEDIMMUNE INC | COM | 584699102 | 1,962 | 54,700 | SH | SOLE |
| MEDTRONIC INC | COM | 585055106 | 14,185 | 310,112 | SH | SOLE |
| MELLON FINL CORP | COM | 58551A108 | 5,104 | 125,960 | SH | SOLE |
| MERCK & CO INC | COM | 589331107 | 45,188 | 595,358 | SH | SOLE |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 875 | 20,900 | SH | SOLE |
| MEREDITH CORP | COM | 589433101 | 450 | 12,900 | SH | SOLE |
| MERRILL LYNCH & CO INC | COM | 590188108 | 11,550 | 208,488 | SH | SOLE |
| METLIFE INC | COM | 59156R108 | 5,923 | 197,100 | SH | SOLE |
| MGIC INVT CORP WIS | COM | 552848103 | 1,882 | 27,500 | SH | SOLE |
| MICRON TECHNOLOGY INC | COM | 595112103 | 6,358 | 153,100 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 75,321 | 1,377,300 | SH | SOLE |
| MICROTEST INC | COM | 594971106 | 116 | 44,074 | SH | SOLE |
| MILLIPORE CORP | COM | 601073109 | 550 | 11,900 | SH | SOLE |
| MINNESOTA MNG & MFG CO | COM | 604059105 | 10,619 | 102,200 | SH | SOLE |
| MOLEX INC | COM | 608554101 | 1,782 | 50,500 | SH | SOLE |
| MOODYS CORP | COM | 615369105 | 1,155 | 41,900 | SH | SOLE |
| FAIR MARKET VALUE | | | 239,328 | | | |
| MORGAN STANLEY DEAN WTTER & CO | COM | 617446448 | 15,427 | 288,358 | SH | SOLE |
| MOTOROLA INC | COM | 620076109 | 8,041 | 563,905 | SH | SOLE |
| MYPOINTS.COM, INC. | COM | 62855T102 | 171 | 273,933 | SH | SOLE |
| NABORS INDS INC | COM | 629568106 | 1,970 | 38,000 | SH | SOLE |
| NATIONAL CITY CORP | COM | 635405103 | 4,206 | 157,226 | SH | SOLE |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1,204 | 45,000 | SH | SOLE |
| NATIONAL SVC INDS INC | COM | 637657107 | 249 | 10,600 | SH | SOLE |
| NATURAL MICROSYSTEMS CORP. | COM | 638882100 | 1,274 | 143,508 | SH | DEFINED |
| NAVISTAR INTL CORP | COM | 63934E108 | 348 | 15,260 | SH | SOLE |
| NBC INTERNET, INC. | CL A | 62873D105 | 821 | 571,108 | SH | SOLE |
| NCR CORP | COM | 62886E108 | 968 | 24,800 | SH | SOLE |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1,394 | 82,900 | SH | SOLE |
| NEW YORK TIMES CO | CL A | 650111107 | 1,713 | 41,800 | SH | SOLE |
| NEWELL RUBBERMAID INC | COM | 651229106 | 1,823 | 68,806 | SH | SOLE |
| NEWMONT MINING CORP | COM | 651639106 | 800 | 49,614 | SH | SOLE |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 2,828 | 196,700 | SH | SOLE |
| NIAGARA MOHAWK HLDGS INC | COM | 653520106 | 700 | 41,400 | SH | SOLE |
| NICOR INC | COM | 654086107 | 440 | 11,800 | SH | SOLE |
| NIKE INC | COM | 654106103 | 2,822 | 69,600 | SH | SOLE |
| NISOURCE INC | COM | 65473P105 | 1,637 | 52,600 | SH | SOLE |
| NOBLE DRILLING CORP | COM | 655042109 | 1,602 | 34,700 | SH | SOLE |
| NORDSTROM INC WASH | COM | 655664100 | 563 | 34,600 | SH | SOLE |
| NORFOLK SOUTHN CORP | COM | 655844108 | 1,661 | 99,224 | SH | SOLE |
| NORTEL NETWORKS CORP | COM | 656568102 | 11,540 | 821,336 | SH | SOLE |
| NORTHERN TR CORP | COM | 665859104 | 3,581 | 57,300 | SH | SOLE |

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|---|---|---|---|---|---|---|
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1,628 | 18,709 | SH | SOLE |
| NOVA MEASURING INSTRUMENTS, LTD. | COM | M7516K103 | 7,150 | 1,299,948 | SH | SOLE |
| NOVATEL WIRELESS, INC. | COM | 66987M109 | 897 | 434,782 | SH | SOLE |
| NOVELL INC | COM | 670006105 | 410 | 81,995 | SH | SOLE |
| NOVELLUS SYS INC | COM | 670008101 | 1,472 | 36,300 | SH | SOLE |
| NUANCE COMMUNICATIONS CORP. | COM | 669967101 | 2,586 | 257,589 | SH | SOLE |
| FAIR MARKET VALUE | | | 81,926 | | | |
| NUCOR CORP | COM | 670346105 | 805 | 20,100 | SH | SOLE |
| NUMERICAL TECHNOLOGIES, INC. | COM | 67053T101 | 5,284 | 535,100 | SH | SOLE |
| OCCIDENTAL PETE CORP | COM | 674599105 | 2,361 | 95,400 | SH | SOLE |
| OFFICE DEPOT INC | COM | 676220106 | 674 | 77,000 | SH | SOLE |
| OLD KENT FINL CORP | COM | 679833103 | 1,359 | 35,755 | SH | SOLE |
| OMNICOM GROUP INC | COM | 681919106 | 3,788 | 45,700 | SH | SOLE |
| OPENWAVE SYSTEMS INC. | COM | 71920Q100 | 4,502 | 226,924 | SH | SOLE |
| OPENWAVE SYSTEMS INC. | COM | 71920Q100 | 202 | 10,181 | SH | DEFINED |
| ORACLE CORPORATION | COM | 68389X105 | 21,601 | 1,441,984 | SH | SOLE |
| PACCAR INC | COM | 693718108 | 887 | 19,800 | SH | SOLE |
| PACTIV CORP | COM | 695257105 | 496 | 40,830 | SH | SOLE |
| PALL CORP | COM | 696429307 | 693 | 31,600 | SH | SOLE |
| PALM INC | COM | 696642107 | 1,230 | 146,267 | SH | SOLE |
| PANJA, INC. | COM | 698493103 | 1,217 | 423,212 | SH | SOLE |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 623 | 68,700 | SH | SOLE |
| PARKER HANNIFIN CORP | COM | 701094104 | 1,198 | 30,150 | SH | SOLE |
| PAYCHEX INC | COM | 704326107 | 3,568 | 96,275 | SH | SOLE |
| PENNEY J C INC | COM | 708160106 | 1,082 | 67,678 | SH | SOLE |
| PEOPLESOFT INC | COM | 712713106 | 1,727 | 73,700 | SH | SOLE |
| PEPSICO INC | COM | 713448108 | 16,377 | 372,622 | SH | SOLE |
| PERKINELMER INC | COM | 714046109 | 674 | 12,848 | SH | SOLE |
| PERSISTENCE SOFTWARE, INC. | COM | 715329108 | 651 | 651,048 | SH | SOLE |
| PFIZER INC COM STK USD0.05 | COM | 717081103 | 66,690 | 1,628,570 | SH | SOLE |
| PG&E CORP | COM | 69331C108 | 1,237 | 99,898 | SH | SOLE |
| PHARMACIA CORP | COM | 71713U102 | 16,770 | 332,929 | SH | SOLE |
| PHELPS DODGE CORP | COM | 717265102 | 816 | 20,318 | SH | SOLE |
| PHILIP MORRIS COS INC | COM | 718154107 | 27,237 | 574,009 | SH | SOLE |
| PHILLIPS PETE CO | COM | 718507106 | 3,628 | 65,900 | SH | SOLE |
| PICTURETEL CORPORATION | COM | 720035302 | 10,450 | 3,800,000 | SH | SOLE |
| PINNACLE SYSTEMS | COM | 723481107 | 875 | 103,742 | SH | SOLE |
| PINNACLE WEST CAP CORP | COM | 723484101 | 1,000 | 21,800 | SH | SOLE |
| FAIR MARKET VALUE | | | 199,702 | | | |
| PITNEY BOWES INC | COM | 724479100 | 2,262 | 65,100 | SH | SOLE |
| PIXELWORKS INC. | COM | 72581M107 | 2,942 | 294,236 | SH | SOLE |
| PLACER DOME INC | COM | 725906101 | 732 | 84,600 | SH | SOLE |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 5,068 | 74,800 | SH | SOLE |
| POWER-ONE INC | COM | 739308104 | 293 | 20,200 | SH | SOLE |
| PPG INDS INC | COM | 693506107 | 2,004 | 43,472 | SH | SOLE |
| PPL CORP | COM | 69351T106 | 1,649 | 37,500 | SH | SOLE |
| PRAXAIR INC | COM | 74005P104 | 1,830 | 40,978 | SH | SOLE |
| PREVIEW SYSTEMS, INC. | COM | 741379101 | 766 | 281,599 | SH | SOLE |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 980 | 31,300 | SH | SOLE |
| PROCTER & GAMBLE CO | COM | 742718109 | 21,008 | 335,590 | SH | SOLE |
| PROGRESS ENERGY INC | COM | 743263105 | 2,286 | 53,076 | SH | SOLE |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 1,844 | 19,000 | SH | SOLE |
| PROVIDIAN FINL CORP | COM | 74406A102 | 3,620 | 73,800 | SH | SOLE |
| PROXICOM, INC. | COM | 744282104 | 73 | 25,000 | SH | SOLE |

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|---|---|---|---|---|---|---|---|
| PROXIM, INC. | COM | 744284100 | 6,440 | 640,000 | SH | SOLE | |
| PUBLIC SVC ENTERPRISE GROUP | INC COM | 744573106 | 2,389 | 55,344 | SH | SOLE | |
| PULTTE CORP | COM | 745867101 | 424 | 10,500 | SH | SOLE | |
| QLOGIC CORP | COM | 747277101 | 3,859 | 171,500 | SH | SOLE | |
| QUAKER OATS CO | COM | 747402105 | 3,338 | 34,100 | SH | SOLE | |
| QUALCOMM INC | COM | 747525103 | 11,014 | 194,500 | SH | SOLE | |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 562 | 29,800 | SH | SOLE | |
| QUOKKA SPORTS, INC. | COM | 749077103 | 262 | 4,184,638 | SH | SOLE | |
| QWEST COMMUNICATIONS INTL INC | COM | 749121109 | 14,983 | 427,487 | SH | SOLE | |
| RADIO SHACK CORP | COM | 750438103 | 1,761 | 48,000 | SH | SOLE | |
| RADISYS CORP. | COM | 750459109 | 24,493 | 1,440,779 | SH | SOLE | |
| RALSTON PURINA CO-RALSTON | COM RAL-PUR GP | 751277302 | 2,489 | 79,900 | SH | SOLE | |
| RAVISENT TECHNOLOGIES, INC. | COM | 754440105 | 1,099 | 549,650 | SH | SOLE | |
| RAYTHEON CO | CL B | 755111408 | 2,587 | 88,056 | SH | SOLE | |
| RED HAT SOFTWARE, INC. | COM | 756577102 | 38,452 | 6,313,995 | SH | SOLE | |
| FAIR MARKET VALUE | | | 161,509 | | | | |
| REEBOK INTL LTD | COM | 758110100 | 368 | 14,800 | SH | SOLE | |
| REGIONS FINL CORP | COM | 758940100 | 1,627 | 57,200 | SH | SOLE | |
| RELIANT ENERGY INC | COM | 75952J108 | 3,441 | 76,045 | SH | SOLE | |
| RESEARCH IN MOTION LIMITED | COM | 760975102 | 15,292 | 696,058 | SH | SOLE | |
| ROBERT HALF INTL INC | COM | 770323103 | 1,024 | 45,800 | SH | SOLE | |
| ROCKWELL INTL CORP | COM | 773903109 | 1,712 | 47,100 | SH | SOLE | |
| ROGUE WAVE SOFTWARE, INC. | COM | 775369101 | 500 | 122,841 | SH | OTHER* | |
| ROHM & HAAS CO | COM | 775371107 | 1,747 | 56,705 | SH | SOLE | |
| ROWAN COS INC | COM | 779382100 | 668 | 24,300 | SH | SOLE | |
| ROYAL DUTCH PETE CO N Y | REGISTRY SH PAR N GLDR 1.25 | 780257804 | 30,560 | 551,220 | SH | SOLE | |
| RYDER SYS INC | COM | 783549108 | 279 | 15,500 | SH | SOLE | |
| SABRE GROUP HLDGS INC | CL A | 785905100 | 1,573 | 34,063 | SH | SOLE | |
| SAFECO CORP | COM | 786429100 | 930 | 33,000 | SH | SOLE | |
| SAFEWAY INC | COM | 786514208 | 7,136 | 129,400 | SH | SOLE | |
| SANMINA CORP | COM | 800907107 | 1,547 | 79,100 | SH | SOLE | |
| SAPIENT CORP | COM | 803062108 | 225 | 31,300 | SH | SOLE | |
| SARA LEE CORP | COM | 803111103 | 4,607 | 213,500 | SH | SOLE | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 38,996 | 873,756 | SH | SOLE | |
| SCHERING PLOUGH CORP | COM | 806605101 | 13,784 | 377,340 | SH | SOLE | |
| SCHLUMBERGER LTD | COM | 806857108 | 8,515 | 147,800 | SH | SOLE | |
| SCHWAB CHARLES CORP | COM | 808513105 | 5,507 | 357,150 | SH | SOLE | |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1,734 | 41,700 | SH | SOLE | |
| SEALED AIR CORP | COM | 81211K100 | 719 | 21,562 | SH | SOLE | |
| SEARS ROEBUCK & CO | COM | 812387108 | 3,044 | 86,300 | SH | SOLE | |
| SELECTICA, INC. | COM | 816288104 | 296 | 57,000 | SH | SOLE | |
| SELECTICA, INC. | COM | 816288104 | 1,304 | 250,860 | SH | DEFINED | |
| SELECTICA, INC. | COM | 816288104 | 248 | 47,770 | SH | OTHER* | 1 |
| SELECTICA, INC. | COM | 816288104 | 658 | 126,592 | SH | OTHER* | 2 |
| SELECTICA, INC. | COM | 816288104 | 1,987 | 382,164 | SH | OTHER* | |
| SEMPRA ENERGY | COM | 816851109 | 1,229 | 52,772 | SH | SOLE | |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1,057 | 41,500 | SH | SOLE | |
| FAIR MARKET VALUE | | | 152,314 | | | | |
| SIEBEL SYS INC | COM | 826170102 | 3,014 | 110,800 | SH | SOLE | |
| SIGMA ALDRICH CORP | COM | 826552101 | 953 | 19,900 | SH | SOLE | |
| SIGNALSOFT CORP | COM | 82668M102 | 3,991 | 506,757 | SH | SOLE | |

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|---|---|---|---|---|---|---|---|---|
| SILICON IMAGE INC | COM | | 82705T102 | 6,321 | 1,714,286 | SH | SOLE | |
| SILICON VALLEY GROUP, INC. | COM | | 827066101 | 13,697 | 498,100 | SH | SOLE | |
| SILVERSTREAM SOFTWARE, INC. | COM | | 827907106 | 2,851 | 301,054 | SH | SOLE | |
| SILVERSTREAM SOFTWARE, INC. | COM | | 827907106 | 428 | 45,179 | SH | | DEFIN |
| SMARTERKIDS.COM, INC. | COM | | 83169C106 | 1,009 | 1,196,362 | SH | SOLE | |
| SNAP ON INC | COM | | 833034101 | 437 | 15,000 | SH | SOLE | |
| SOHU.COM INC | COM | | 83408W103 | 3,512 | 3,073,750 | SH | SOLE | |
| SOLECTRON CORP | COM | | 834182107 | 3,169 | 166,700 | SH | SOLE | |
| SOUTHERN CO | COM | | 842587107 | 6,123 | 174,500 | SH | SOLE | |
| SOUTHTRUST CORP | COM | | 844730101 | 1,999 | 43,700 | SH | SOLE | |
| SOUTHWEST AIRLS CO | COM | | 844741108 | 3,472 | 195,614 | SH | SOLE | |
| SPEECHWORKS INTERNATIONAL, INC. | COM | | 84764M101 | 174 | 26,587 | SH | OTHER* | 1 |
| SPEECHWORKS INTERNATIONAL, INC. | COM | | 84764M101 | 462 | 70,455 | SH | OTHER* | 2 |
| SPEECHWORKS INTERNATIONAL, INC. | COM | | 84764M101 | 1,850 | 281,882 | SH | SOLE | |
| SPEECHWORKS INTERNATIONAL, INC. | COM | | 84764M101 | 1,570 | 239,280 | SH | OTHER* | |
| SPRINT CORP (FON GROUP) | COM | FON GROUP | 852061100 | 5,020 | 228,296 | SH | SOLE | |
| SPRINT CORP PCS COM SER 1 | PCS | COM SER 1 | 852061506 | 4,572 | 240,648 | SH | SOLE | |
| ST JUDE MED INC | COM | | 790849103 | 1,184 | 21,988 | SH | SOLE | |
| ST PAUL COS INC | COM | | 792860108 | 2,478 | 56,246 | SH | SOLE | |
| STANDARD MICROSYSTEMS CORP. | COM | | 853626109 | 23,234 | 1,542,506 | SH | SOLE | |
| STAMPS.COM INC | COM | | 852857101 | 1,489 | 496,274 | SH | SOLE | |
| STANLEY WKS | COM | | 854616109 | 733 | 22,240 | SH | SOLE | |
| STAPLES INC | COM | | 855030102 | 1,740 | 116,950 | SH | SOLE | |
| STARBUCKS CORP | COM | | 855244109 | 2,075 | 48,900 | SH | SOLE | |
| STARWOOD HOTELS & RESORTS | COM | | 85590A203 | 1,694 | 49,800 | SH | SOLE | |
| STATE STREET CORP | COM | | 857477103 | 3,895 | 41,700 | SH | SOLE | |
| STILWELL FINL INC | COM | | 860831106 | 1,539 | 57,400 | SH | SOLE | |
| STRYKER CORP | COM | | 863667101 | 2,639 | 50,500 | SH | SOLE | |
| STYLECLICK.COM, INC. | COM | | 864221106 | 400 | 376,218 | SH | SOLE | |
| SUN MICROSYSTEMS INC | COM | | 866810104 | 12,933 | 841,464 | SH | SOLE | |
| SUNOCO INC | COM | | 86764P109 | 708 | 21,845 | SH | SOLE | |
| SUNTRUST BKS INC | COM | | 867914103 | 4,954 | 76,450 | SH | SOLE | |
| SUPERVALU INC | COM | | 868536103 | 456 | 34,200 | SH | SOLE | |
| FAIR MARKET VALUE | | | | 126,775 | | | | |
| SYMBOL TECHNOLOGIES INC | COM | | 871508107 | 75,284 | 2,157,134 | SH | SOLE | |
| SYNOVUS FINL CORP | COM | | 87161C105 | 2,003 | 74,200 | SH | SOLE | |
| SYSCO CORP | COM | | 871829107 | 4,626 | 174,500 | SH | SOLE | |
| TARGET CORP | COM | | 87612E106 | 8,342 | 231,200 | SH | SOLE | |
| TEKTRONIX INC | COM | | 879131100 | 664 | 24,334 | SH | SOLE | |
| TELLABS INC | COM | | 879664100 | 4,313 | 106,000 | SH | SOLE | |
| TEMPLE INLAND INC | COM | | 879868107 | 562 | 12,700 | SH | SOLE | |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 3,646 | 82,857 | SH | SOLE | |
| TERADYNE INC | COM | | 880770102 | 1,485 | 45,000 | SH | SOLE | |
| TERAYON COMMUNICATION SYSTEMS | COM | | 880775101 | 403 | 88,428 | SH | DEFINED | |
| TEXACO INC | COM | | 881694103 | 9,429 | 142,000 | SH | SOLE | |
| TEXAS INSTRS INC | COM | | 882508104 | 13,870 | 447,700 | SH | SOLE | |
| TEXTRON INC | COM | | 883203101 | 2,086 | 36,700 | SH | SOLE | |
| THERMO ELECTRON CORP | COM | | 883556102 | 1,045 | 46,500 | SH | SOLE | |
| THESTREET.COM | COM | | 88368Q103 | 460 | 147,059 | SH | SOLE | |
| THOMAS & BETTS CORP | COM | | 884315102 | 260 | 15,000 | SH | SOLE | |
| TIFFANY & CO | COM | | 886547108 | 1,025 | 37,600 | SH | SOLE | |
| TIMKEN CO | COM | | 887389104 | 243 | 15,500 | SH | SOLE | |
| TJX COS INC | COM | | 872540109 | 2,310 | 72,200 | SH | SOLE | |
| TORCHMARK CORP | COM | | 891027104 | 1,266 | 32,600 | SH | SOLE | |
| TOSCO CORP | COM | | 891490302 | 1,599 | 37,400 | SH | SOLE | |
| TOYS R US INC | COM | | 892335100 | 1,278 | 50,900 | SH | SOLE | |

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|---|---|---|---|---|---|---|---|---|
| TRANSOCEAN SEDCO FOREX INC | COM | | G90078109 | 3,541 | 81,686 | SH | SOLE | |
| TRIBUNE CO | COM | | 896047107 | 3,181 | 78,073 | SH | SOLE | |
| TRICON GLOBAL RESTAURANTS INC | COM | | 895953107 | 1,445 | 37,832 | SH | SOLE | |
| TRW INC | COM | | 872649108 | 1,091 | 32,100 | SH | SOLE | |
| TUPPERWARE CORP | COM | | 899896104 | 354 | 14,850 | SH | SOLE | |
| TUT SYSTEMS INC | COM | | 901103101 | 97 | 31,085 | SH | SOLE | |
| TXU CORP | COM | | 873168108 | 2,753 | 66,617 | SH | SOLE | |
| TYCO INTL LTD | COM | | 902124106 | 19,555 | 452,344 | SH | SOLE | |
| UNILEVER N V NEW YORK | N Y NEW | SHS | 904784709 | 7,766 | 147,539 | SH | SOLE | |
| UNION PAC CORP | COM | | 907818108 | 3,600 | 64,000 | SH | SOLE | |
| UNION PLANTERS CORP TENN | COM | | 908068109 | 1,382 | 35,900 | SH | SOLE | |
| FAIR MARKET VALUE | | | | 180,964 | | | | |
| UNISYS CORP | COM | | 909214108 | 1,140 | 81,400 | SH | SOLE | |
| UNITED HEALTH GROUP INC | COM | | 91324P102 | 4,895 | 82,596 | SH | SOLE | |
| UNITED TECHNOLOGIES CORP | COM | | 913017109 | 8,906 | 121,500 | SH | SOLE | |
| UNIVISION COMMUNICATIONS INC | COM | | 914906102 | 2,034 | 53,300 | SH | SOLE | |
| UNOCAL CORP | COM | | 915289102 | 2,168 | 62,700 | SH | SOLE | |
| UNUMPROVIDENT CORP | COM | | 91529Y106 | 1,817 | 62,176 | SH | SOLE | |
| US AIRWAYS GROUP INC | COM | | 911905107 | 613 | 17,300 | SH | SOLE | |
| US BANCORP | COM | | 902973304 | 11,542 | 497,479 | SH | SOLE | |
| USA ED INC | COM | | 90390U102 | 3,080 | 42,400 | SH | SOLE | |
| UST INC | COM | | 902911106 | 1,265 | 42,093 | SH | SOLE | |
| U.S. INTERACTIVE, INC. | COM | | 90334M109 | 141 | 250,000 | SH | SOLE | |
| USX MARATHON GROUP | COM | | 902905827 | 2,159 | 80,100 | SH | SOLE | |
| USX U S STL GROUP | COM | | 90337T101 | 338 | 23,000 | SH | SOLE | |
| UTSTARCOM, INC. | COM | | 918076100 | 10,228 | 615,210 | SH | DEFINED | 3 |
| V F CORP | COM | | 918204108 | 1,026 | 29,300 | SH | SOLE | |
| VALICERT, INC. | COM | | 91915Q105 | 1,672 | 694,937 | SH | SOLE | |
| VERITAS SOFTWARE CO | COM | | 923436109 | 4,877 | 105,480 | SH | SOLE | |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 34,387 | 697,503 | SH | SOLE | |
| VIACOM INC | COM | | 925524308 | 19,798 | 450,270 | SH | SOLE | |
| VISTEON CORP | COM | | 92839U107 | 508 | 33,808 | SH | SOLE | |
| VITESSE SEMICONDUCTOR CORP | COM | | 928497106 | 1,167 | 49,000 | SH | SOLE | |
| VTEL CORP. | COM | | 918333105 | 1,429 | 1,632,846 | SH | SOLE | |
| VULCAN MATLS CO | COM | | 929160109 | 1,218 | 26,000 | SH | SOLE | |
| WACHOVIA CORP | COM | | 929771103 | 3,260 | 54,100 | SH | SOLE | |
| WAL MART STORES INC | COM | | 931142103 | 58,225 | 1,152,966 | SH | SOLE | |
| WALGREEN CO | COM | | 931422109 | 10,698 | 262,200 | SH | SOLE | |
| WASHINGTON MUTUAL INC | COM | | 939322103 | 8,223 | 150,190 | SH | SOLE | |
| WASTE MGMT INC | COM | | 94106L109 | 3,964 | 160,471 | SH | SOLE | |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 1,394 | 26,500 | SH | SOLE | |
| WEBMD CORP | COM | | 94769M105 | 2,674 | 480,753 | SH | SOLE | |
| WELLPOINT HEALTH NETWORK INC | COM | | 94973H108 | 1,534 | 16,100 | SH | SOLE | |
| WELLS FARGO & CO | COM | | 949746101 | 21,825 | 441,174 | SH | SOLE | |
| FAIR MARKET VALUE | | | | 228,205 | | | | |
| WENDYS INTL INC | COM | | 950590109 | 654 | 29,285 | SH | SOLE | |
| WESTVACO CORP | COM | | 961548104 | 629 | 25,950 | SH | SOLE | |
| WEYERHAEUSER CO | COM | | 962166104 | 2,843 | 55,970 | SH | SOLE | |
| WHIRLPOOL CORP | COM | | 963320106 | 860 | 17,200 | SH | SOLE | |
| WILLAMETTE INDS INC | COM | | 969133107 | 1,297 | 28,200 | SH | SOLE | |
| WILLIAMS COMMUNICATIONS GROUP, INC. | CL A | | 969455104 | 83,026 | 9,225,093 | SH | SOLE | |
| WILLIAMS COS INC | COM | | 969457100 | 5,343 | 124,692 | SH | SOLE | |
| WINDRIVER SYSTEMS INC | COM | | 973149107 | 299 | 12,843 | SH | SOLE | |

| | | | | | | |
|---|---|---|---|---|---|---|
| WINN DIXIE STORES INC | COM | 974280109 | 1,030 | 36,300 | SH | SOLE |
| WORLDCOM INC GA | COM | 98157D106 | 13,888 | 743,168 | SH | SOLE |
| WORTHINGTON INDS INC | COM | 981811102 | 206 | 22,100 | SH | SOLE |
| WRIGLEY WM JR CO | COM | 982526105 | 2,813 | 58,300 | SH | SOLE |
| XCEL ENERGY INC | COM | 98389B100 | 2,647 | 87,905 | SH | SOLE |
| XEROX CORP | COM | 984121103 | 1,032 | 172,300 | SH | SOLE |
| XILINX INC | COM | 983919101 | 4,720 | 134,388 | SH | SOLE |
| YAHOO INC | COM | 984332106 | 2,271 | 144,200 | SH | SOLE |
| FAIR MARKET VALUE | | | 123,558 | | | |
| FAIR MARKET VALUE GRAND TOTAL: | | | 3,460,392 | | | |