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FEDERATED INVESTORS INC /PA/  
Form 13F-HR  
February 14, 2002

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

Form 13F Cover Page

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

Check here if Amendment [ ] ; Amendment Number: \_\_\_\_\_

This Amendment:

[ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Federated Investors, Inc.

Address: Federated Investors Tower  
1001 Liberty Avenue  
Pittsburgh, PA 15222-3779

Form 13F File Number: 28-5680

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: Lisa J. Ling  
Title: Assistant Vice President and Compliance Officer  
Phone: (412) 288-6399

Signature, Place, and Date of Signing:

/s/Lisa J. Ling Pittsburgh, PA February 14, 2002

COVER PAGE ADDENDUM FOR FORM 13F

Federated Investors, Inc. ("Investors") is affiliated with the institutional investment managers listed on the summary page of this Form 13F in the manner described below. By virtue of Rule 13F-1(b) under the Securities Exchange Act of 1934, Investors is deemed to share investment discretion over all investments reported herein. This filing does not constitute an admission that such investment discretion does in fact exist, but is made solely to comply with applicable law.

The information set forth below is numbered to correspond with the names of the other parties with respect to which this schedule is filed as listed at the bottom of the cover page hereof:

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1. Federated Investment Counseling ("FIC") is an Investment Adviser to Federated International Funds, Plc. and certain private investment accounts, consisting primarily of pension and retirement plans. FIC is a wholly-owned subsidiary of Investors. Investors exercises investment discretion over certain investments as reported by FIC. FIC exercises investment discretion over the investments identified with the number "1" under Item 7 in the attached tables. This filing is made on behalf of FIC with respect to all investments over which it exercises investment discretion.
2. Federated Investment Management Company ("FIM") is the Investment Adviser to certain Federated Funds. FIM is a wholly-owned subsidiary of Investors. Subject to guidelines established by the Boards of Trustees or Directors of the aforementioned Funds, FIM exercises investment discretion over the investments identified with the number "2" under Item 7 in the attached tables. This filing is made on behalf of FIM with respect to all investments over which it exercises investment discretion.
4. Passport Research Ltd. ("PR") is the Investment Adviser to Federated Utility Fund, Inc. PR is 50.5% owned subsidiary of Daily Cash Research Corp. Daily Cash Research Corp. is a wholly-owned subsidiary of Federated Investors. Subject to guidelines established by the Boards of Trustees of the aforementioned investment company, PR exercises investment discretion over the investments identified with the number "4" under Item 7 in the attached tables. This filing is made on behalf of PR with respect to all investments over which it exercises investment discretion.
21. Federated Global Investment Management Corp. ("Global") is the Investment Adviser to certain international Federated Funds. Global is a wholly-owned subsidiary of Investors. Subject to guidelines established by the Board of Trustees or Directors of the aforementioned Funds, Global exercises investment discretion over the investments identified with the number "21" under Item 7 in the attached tables. This filing is made on behalf of Global with respect to all investments over which it exercises investment discretion.

Report Type

13F HOLDING REPORT.

13F NOTICE.

13F COMBINATION REPORT.

Form 13 F Summary Page

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1560

Form 13F Information Table Value Total: \$14,849,888

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.

No.	13F File Number	Name
01	28-1454	Federated Investment Counseling
02	28-2576	Federated Investment Management Company

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04 28-2491 Passport Research, Ltd.  
 21 28-6486 Federated Global Investment Management Corp.

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	
Name of issuer	Title of Class	CUSIP	Value (\$1000)	Shrs or prn amt	SH/ PRN	Put/Investment Call Discreti
ABB LTD	SPONSORED ADR	000375204	33074	3514764	SH	DEFINED
ABBOTT LABS	COMMON	002824100		12	216 SH	DEFINED
ABBOTT LABS	COM	002824100	1795	32200	SH	DEFINED
ABBOTT LABS	COM	002824100	140898	2527315	SH	DEFINED
ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	12240	2309400	SH	DEFINED
ACE LTD	ORD	G0070K103	46674	1162500	SH	DEFINED
ACE LTD	ORD	G0070K103	803	20000	SH	DEFINED
ADAPTEC INC	SB NT CV 4.75%04	00651FAC2	3477	3750000	PRN	DEFINED
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	5594	169800	SH	DEFINED
ADVANCED DIGITAL INFORMATION	COM	007525108	2513	156700	SH	DEFINED
ADVANCED ENERGY INDS	COM	007973100	1748	65600	SH	DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	4376	275900	SH	DEFINED
ADVANCEPCS	COM	00790K109	875	29800	SH	DEFINED
ADVO INC	COM	007585102	1561	36300	SH	DEFINED
AEROGEN INC	COM	007779101	1050	300000	SH	DEFINED
AES CORP	COM	00130H105	1259	77000	SH	DEFINED
AFFILIATED COMPUTER SERVICES	CL A	008190100	74	700	SH	DEFINED
AFFILIATED COMPUTER SERVICES	CL A	008190100	111850	1053900	SH	DEFINED
AFFILIATED MANAGERS GROUP	COM	008252108	70	1000	SH	DEFINED
AFFILIATED MANAGERS GROUP	COM	008252108	211	3000	SH	DEFINED
AFFILIATED MANAGERS GROUP	COM	008252108	1620	22985	SH	DEFINED
AGILENT TECHNOLOGIES INC	SR DEB CV 144A21	00846UAA9	18506	16550000	PRN	DEFINED
AIR PRODS & CHEMS INC	COM	009158106	21213	452200	SH	DEFINED
AIRGAS INC	COM	009363102	1315	87000	SH	DEFINED
AKSYS LTD	COM	010196103	233	50000	SH	DEFINED
ALAMOSA HLDGS INC	COM	011589108	1180	98900	SH	DEFINED
ALBANY INTL CORP	CL A	012348108	864	39800	SH	DEFINED
ALCOA INC	COM	013817101	2413	67868	SH	DEFINED
ALCOA INC	COM	013817101	58268	1639042	SH	DEFINED
ALCOA INC	COM	013817101	1253	32300	SH	DEFINED
ALCOA INC COM	COMMON	013817101	7	198	SH	DEFINED
ALEXANDER & BALDWIN INC	COM	014482103	387	14500	SH	DEFINED
ALEXION PHARMACEUTICALS INC	COM	015351109	2444	100000	SH	DEFINED
ALLEGHANY CORP DEL	COM	017175100	96	500	SH	DEFINED
ALLEGHANY CORP DEL	COM	017175100	115	600	SH	DEFINED
ALLEGHENY ENERGY INC	COM	017361106	1557	43000	SH	DEFINED
ALLEGHENY ENERGY INC	COM	017361106	2046	56500	SH	DEFINED
ALLEGHENY ENERGY INC	COM	017361106	1268	35000	SH	DEFINED
ALLEGHENY ENERGY INC COM	COMMON	017361106	7	184	SH	DEFINED
ALLERGAN INC	COM	018490102	12022	160190	SH	DEFINED
ALLERGAN INC	COM	018490102	1256	14900	SH	DEFINED
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	19043	394100	SH	DEFINED
ALLIANCE CAP MGMT HLDG L P UT	COMMON	01855A101	9	178	SH	DEFINED
ALLIANCE IMAGING INC	COM NEW	018606202	18300	1500000	SH	DEFINED
ALLIANT ENERGY CORP	COM	018802108	24	800	SH	DEFINED
ALLIANT ENERGY CORP	COM	018802108	6798	223900	SH	DEFINED
ALLIANT ENERGY CORP	COM	018802108	2398	79000	SH	DEFINED
ALLIANT TECHSYSTEMS INC	COM	018804104	31	400	SH	DEFINED
ALLIANT TECHSYSTEMS INC	COM	018804104	6778	87800	SH	DEFINED

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ALLIANT TECHSYSTEMS INC	COM	018804104	796	9400	SH	DEFINED
ALLIED CAP CORP NEW	COM	01903Q108	17014	654400	SH	DEFINED
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	1040	74000	SH	DEFINED
ALLMERICA FINL CORP	COM	019754100	4339	97400	SH	DEFINED
ALLMERICA FINL CORP	COM	019754100	21335	478900	SH	DEFINED
ALLMERICA FINL CORP COM	COMMON	019754100	4	87	SH	DEFINED
ALLOS THERAPEUTICS INC	COM	019777101	1457	210000	SH	DEFINED
ALLSTATE CORP	COM	020002101	7200	213638	SH	DEFINED
ALLSTATE CORP	COM	020002101	77941	2312800	SH	DEFINED
ALLSTATE CORP COM	COMMON	020002101	5	153	SH	DEFINED
ALLTEL CORP	COM	020039103	13507	218800	SH	DEFINED
ALLTEL CORP	COM	020039103	14679	237800	SH	DEFINED
ALPHA INDS INC	COM	020753109	15	700	SH	DEFINED
ALPHA INDS INC	COM	020753109	1038	47600	SH	DEFINED
ALPHARMA INC	CL A	020813101	4163	157400	SH	DEFINED
ALVARION LTD	SHS	M0861T100	2057	557576	SH	DEFINED
AMB PPTY CORP COM	COMMON	00163T109	8	300	SH	DEFINED
AMB PROPERTY CORP	COM	00163T109	1552	59700	SH	DEFINED
AMB PROPERTY CORP	COM	00163T109	1810	69600	SH	DEFINED
AMCOR LTD ADR NEW	COMMON	02341R302	5	312	SH	DEFINED
AMDOCS LTD	ORD	G02602103	31	900	SH	DEFINED
AMDOCS LTD	ORD	G02602103	22249	654950	SH	DEFINED
AMDOCS LTD	ORD	G02602103	5956	171000	SH	DEFINED
AMERCO	COM	023586100	1124	59700	SH	DEFINED
AMEREN CORP	COM	023608102	1840	43500	SH	DEFINED
AMEREN CORP	COM	023608102	3722	88000	SH	DEFINED
AMEREN CORP COM	COMMON	023608102	9	208	SH	DEFINED
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	693	35600	SH	DEFINED
AMERICAN CAPITAL STRATEGIES	COM	024937104	1040	36700	SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	6003	137900	SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	25700	590400	SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	866	19900	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	6	147	SH	DEFINED
AMERICAN EXPRESS CO	COM	025816109	2577	72200	SH	DEFINED
AMERICAN EXPRESS CO	COM	025816109	2443	66470	SH	DEFINED
AMERICAN HOME PRODS CORP	COMMON	026609107	8	128	SH	DEFINED
AMERICAN HOME PRODS CORP	COM	026609107	67888	1106396	SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	378	4762	SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	52829	665353	SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	2617	31154	SH	DEFINED
AMERICAN MGMT SYS INC	COM	027352103	962	53182	SH	DEFINED
AMERICAN NATL INS CO	COM	028591105	437	5200	SH	DEFINED
AMERICAN NATL INS CO COM	COMMON	028591105	4	45	SH	DEFINED
AMERICAN PHARMACEUTICALS PTNRS	COM	02886P109	1560	75000	SH	DEFINED
AMERICAN TOWER CORP	NT CONV	029912AF9	1355	2250000	PRN	DEFINED
AMERICREDIT CORP	COM	03060R101	2489	78900	SH	DEFINED
AMERIPATH INC	COM	03071D109	42	1300	SH	DEFINED
AMERIPATH INC	COM	03071D109	15483	483700	SH	DEFINED
AMERISOURCEBERGEN CORP	COM	03073E105	21056	331332	SH	DEFINED
AMERISOURCEBERGEN CORP	COM	03073E105	2105	30100	SH	DEFINED
AMERITRADE HLDG CORP	CL A	03072H109	1270	214490	SH	DEFINED
AMGEN INC	COM	031162100	13237	234531	SH	DEFINED
AMGEN INC	COM	031162100	1391	22400	SH	DEFINED
AMGEN INC COM	COMMON	031162100	6	101	SH	DEFINED
AMLI RESIDENTIAL PPTYS TR SH B	COMMON	001735109	6	232	SH	DEFINED
AMN HEALTHCARE SERVICES INC	COM	001744101	2055	75000	SH	DEFINED
AMVESCAP PLC	SPONSORED ADR	03235E100	1191	41050	SH	DEFINED
ANADARKO PETE CORP	COM	032511107	45	800	SH	DEFINED
ANADARKO PETE CORP	COM	032511107	2820	49600	SH	DEFINED
ANADIGICS INC	COM	032515108	1967	129000	SH	DEFINED
ANALOGIC CORP	COM PAR \$0.05	032657207	62	1600	SH	DEFINED
ANALOGIC CORP	COM PAR \$0.05	032657207	189	4900	SH	DEFINED

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ANGLOGOLD LTD	SPONSORED ADR	035128206	757	41900	SH	DEFINED
ANGLOGOLD LTD ADR SPONSORED	COMMON	035128206	7	408	SH	DEFINED
ANHEUSER BUSCH COS INC	COMMON	035229103	9	202	SH	DEFINED
ANHEUSER BUSCH COS INC	COM	035229103	112606	2490726	SH	DEFINED
ANN TAYLOR STORES CORP	COM	036115103	32	900	SH	DEFINED
ANN TAYLOR STORES CORP	COM	036115103	1372	39200	SH	DEFINED
ANTHEM INC	COM	03674B104	15652	316200	SH	DEFINED
ANTHEM INC	EQTY SEC UNITS	03674B203	23851	370500	SH	DEFINED
ANTHEM INC COM	COMMON	03674B104	12	236	SH	DEFINED
AOL TIME WARNER INC	COM	00184A105	191	5950	SH	DEFINED
AOL TIME WARNER INC	COM	00184A105	21314	663973	SH	DEFINED
AOL TIME WARNER INC	COM	00184A105	2018	57400	SH	DEFINED
AOL TIME WARNER INC COM	COMMON	00184A105	6	187	SH	DEFINED
APACHE CORP	PFD C DP 1/50	037411600	833	18000	SH	DEFINED
APACHE CORP COM	COMMON	037411105	6	116	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	8	358	SH	DEFINED
APPLE COMPUTER INC	COM	037833100	9732	444388	SH	DEFINED
APPLEBEES INTL INC	COM	037899101	1536	44900	SH	DEFINED
APPLIED MATLS INC	COM	038222105	241	6000	SH	DEFINED
APPLIED MATLS INC	COM	038222105	22338	557055	SH	DEFINED
APPLIED MICRO CIRCUITS CORP	COM	03822W109	9545	843200	SH	DEFINED
APPLIED MOLECULAR EVOLUTION IN	COM	03823E108	1368	111140	SH	DEFINED
APRIA HEALTHCARE GROUP INC	COM	037933108	55	2200	SH	DEFINED
APRIA HEALTHCARE GROUP INC	COM	037933108	12662	506700	SH	DEFINED
APTARGROUP INC	COM	038336103	1524	43500	SH	DEFINED
ARADIGM CORP	COM	038505103	615	86667	SH	DEFINED
ARAMARK CORP	CL B	038521100	9934	369300	SH	DEFINED
ARCHSTONE SMITH TR	COM	039583109	949	36100	SH	DEFINED
ARCHSTONE-SMITH TRUST COM	COMMON	039583109	6	231	SH	DEFINED
ARDEN RLTY INC	COM	039793104	1553	58600	SH	DEFINED
ARDEN RLTY INC COM	COMMON	039793104	5	202	SH	DEFINED
ARGONAUT TECHNOLOGIES INC	COM	040175101	2247	535000	SH	DEFINED
ARQLE INC	COM	04269E107	8500	500000	SH	DEFINED
ARRAY BIOPHARMA INC	COM	04269X105	4458	300000	SH	DEFINED
ARRIS GROUP INC	COM	04269Q100	514	52699	SH	DEFINED
ASHLAND INC	COM	044204105	5825	126400	SH	DEFINED
ASHLAND INC	COM	044204105	25109	544900	SH	DEFINED
ASHLAND INC COM	COMMON	044204105	4	94	SH	DEFINED
ASPECT MED SYS INC	COM	045235108	2000	200000	SH	DEFINED
ASPEN TECHNOLOGY INC	COM	045327103	660	39300	SH	DEFINED
ASYST TECHNOLOGY CORP	COM	04648X107	1104	86500	SH	DEFINED
AT&T CORP	COM	001957109	194	10700	SH	DEFINED
AT&T CORP	COM	001957109	30850	1700689	SH	DEFINED
AT&T CORP	COM	001957109	6881	363300	SH	DEFINED
AT&T CORP COM	COMMON	001957109	4	205	SH	DEFINED
AT&T WIRELESS SVCS INC	COM	00209A106	3136	218252	SH	DEFINED
AT&T WIRELESS SVCS INC	COM	00209A106	2846	188050	SH	DEFINED
ATI TECHNOLOGIES INC	COM	001941103	5715	450000	SH	DEFINED
ATMI INC	COM	00207R101	1221	51200	SH	DEFINED
ATRIX LABS INC	COM	04962L101	3607	175000	SH	DEFINED
ATTUNITY LTD	ORD	M15332105	63	45000	SH	DEFINED
AUDIOCODES LTD	ORD	M15342104	258	45700	SH	DEFINED
AUTOMATIC DATA PROCESSING INC	COM	053015103	1378	23400	SH	DEFINED
AVALONBAY CMNTYS INC	COM	053484101	1831	38700	SH	DEFINED
AVALONBAY CMNTYS INC COM	COMMON	053484101	4	78	SH	DEFINED
AVANEX CORP	COM	05348W109	100	17000	SH	DEFINED
AVAYA INC	COM	053499109	7975	656364	SH	DEFINED
AVIRON	COM	053762100	30	600	SH	DEFINED
AVIRON	COM	053762100	2168	43600	SH	DEFINED
AVON PRODS INC	COM	054303102	4269	91800	SH	DEFINED
AVON PRODS INC	COM	054303102	9570	205800	SH	DEFINED
AWARE INC MASS	COM	05453N100	276	33200	SH	DEFINED

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AXCELIS TECHNOLOGIES INC	COM	054540109	1141	88548	SH	DEFINED
AXT INC	COM	00246W103	620	43000	SH	DEFINED
BAKER HUGHES INC	COM	057224107	40	1100	SH	DEFINED
BAKER HUGHES INC	COM	057224107	8406	230500	SH	DEFINED
BANK AMER CORP COM	COMMON	060505104	13	214	SH	DEFINED
BANK NEW YORK INC	COMMON	064057102	7	183	SH	DEFINED
BANK NEW YORK INC	COM	064057102	33	800	SH	DEFINED
BANK NEW YORK INC	COM	064057102	12762	312786	SH	DEFINED
BANK NEW YORK INC	COM	064057102	1417	31800	SH	DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	8920	141700	SH	DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	154401	2452754	SH	DEFINED
BANK ONE CORP	COM	06423A103	908	23240	SH	DEFINED
BANTA CORP	COM	066821109	1116	37800	SH	DEFINED
BARD C R INC	COM	067383109	6082	94300	SH	DEFINED
BARRICK GOLD CORP	COM	067901108	1043	65400	SH	DEFINED
BARRICK GOLD CORP COM	COMMON	067901108	4	260	SH	DEFINED
BAXTER INTL INC	COMMON	071813109	15	285	SH	DEFINED
BAXTER INTL INC	COM	071813109	9407	175400	SH	DEFINED
BAXTER INTL INC	COM	071813109	172682	3219882	SH	DEFINED
BCE INC	COM	05534B109	2392	104900	SH	DEFINED
BCE INC	COM	05534B109	13545	594100	SH	DEFINED
BEA SYS INC	COM	073325102	32	2100	SH	DEFINED
BEA SYS INC	COM	073325102	10273	667100	SH	DEFINED
BEA SYS INC COM	COMMON	073325102	6	390	SH	DEFINED
BEAR STEARNS COS INC	COM	073902108	6807	116086	SH	DEFINED
BEAR STEARNS COS INC	COM	073902108	103520	1765353	SH	DEFINED
BEAR STEARNS COS INC	COM	073902108	1078	18383	SH	DEFINED
BEAR STEARNS COS INC COM	COMMON	073902108	12	204	SH	DEFINED
BECKMAN COULTER INC	COM	075811109	1475	33300	SH	DEFINED
BED BATH & BEYOND INC	COM	075896100	180	5300	SH	DEFINED
BED BATH & BEYOND INC	COM	075896100	17279	509700	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	15	401	SH	DEFINED
BELLSOUTH CORP	COM	079860102	4599	120544	SH	DEFINED
BELLSOUTH CORP	COM	079860102	80932	2121407	SH	DEFINED
BELLSOUTH CORP	COM	079860102	14890	390300	SH	DEFINED
BELLSOUTH CORP	COM	079860102	1679	44000	SH	DEFINED
BELO CORP	COM SER A	080555105	1301	63300	SH	DEFINED
BEST BUY INC	COM	086516101	5750	77200	SH	DEFINED
BIO TECHNOLOGY GEN CORP	COM	090578105	613	74500	SH	DEFINED
BIOGEN INC	COM	090597105	14378	250700	SH	DEFINED
BIONX IMPLANTS INC	COM	09064Q106	2975	850000	SH	DEFINED
BJ SVCS CO	COM	055482103	17195	529900	SH	DEFINED
BJS WHOLESALE CLUB INC	COM	05548J106	22516	510557	SH	DEFINED
BJS WHSL CLUB INC COM	COMMON	05548J106	9	201	SH	DEFINED
BLOCK H & R INC	COM	093671105	11886	265900	SH	DEFINED
BLOCK H & R INC	COM	093671105	133426	2984913	SH	DEFINED
BLOCK H & R INC COM	COMMON	093671105	7	166	SH	DEFINED
BLYTH INC	COM	09643P108	879	37800	SH	DEFINED
BOB EVANS FARMS INC	COM	096761101	1130	46000	SH	DEFINED
BOEING CO	COM	097023105	935	24100	SH	DEFINED
BOISE CASCADE CORP	COM	097383103	7346	216000	SH	DEFINED
BOISE CASCADE CORP	COM	097383103	2530	68000	SH	DEFINED
BOISE CASCADE CORP	UNIT ADJ EQ	097383855	20528	377000	SH	DEFINED
BOOTS PLC ADR	COMMON	099491201	4	215	SH	DEFINED
BORG WARNER INC	COM	099724106	73	1400	SH	DEFINED
BORG WARNER INC	COM	099724106	225	4300	SH	DEFINED
BORLAND SOFTWARE CORP	COM	099849101	7830	500000	SH	DEFINED
BOSTON COMMUNICATIONS GROUP	COM	100582105	7945	700000	SH	DEFINED
BOSTON PPTYS INC COM	COMMON	101121101	5	134	SH	DEFINED
BOSTON PROPERTIES INC	COM	101121101	866	22800	SH	DEFINED
BOSTON SCIENTIFIC CORP	COM	101137107	130	5400	SH	DEFINED
BOSTON SCIENTIFIC CORP	COM	101137107	8473	351300	SH	DEFINED

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BOWATER INC	COM	102183100	9867	206862	SH	DEFINED
BOWATER INC COM	COMMON	102183100	7	150	SH	DEFINED
BP AMOCO P L C ADR SPONSORED	COMMON	055622104	5	103	SH	DEFINED
BP PLC	SPONSORED ADR	055622104	6214	133600	SH	DEFINED
BP PLC	SPONSORED ADR	055622104	70277	1511000	SH	DEFINED
BRAUN CONSULTING INC	COM	105651103	1254	353300	SH	DEFINED
BRE PTYS INC CL A	COMMON	05564E106	4	124	SH	DEFINED
BRE PROPERTIES INC	CL A	05564E106	372	12000	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COMMON	110122108	14	282	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	6941	136100	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	142183	2787910	SH	DEFINED
BROADCOM CORP	CL A	111320107	41	1000	SH	DEFINED
BROADCOM CORP	CL A	111320107	2526	61800	SH	DEFINED
BROADWING INC	PFD CV DEP1/20	111620407	873	29100	SH	DEFINED
BROADWING INC	PFD CV DEP1/20	111620407	4539	151300	SH	DEFINED
BROWN & BROWN INC	COM	115236101	453	16600	SH	DEFINED
BRUKER AXS INC	COM	11679P101	3924	600000	SH	DEFINED
BUDGET GROUP INC	CL A	119003101	631	709000	SH	DEFINED
C COR NET CORP	COM	125010108	2000	137300	SH	DEFINED
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	428	28900	SH	DEFINED
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	2325	157000	SH	DEFINED
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	3132	66000	SH	DEFINED
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	1590	33500	SH	DEFINED
CABOT CORP	COM	127055101	6812	190800	SH	DEFINED
CABOT OIL & GAS CORP	CL A	127097103	924	38400	SH	DEFINED
CADBURY SCHWEPPES PLC	ADR	127209302	322	12500	SH	DEFINED
CADBURY SCHWEPPES PLC ADR	COMMON	127209302	4	139	SH	DEFINED
CADENCE DESIGN SYSTEM INC	COM	127387108	8360	381400	SH	DEFINED
CAMBREX CORP	COM	132011107	1277	29300	SH	DEFINED
CAMDEN PPTY TR	SH BEN INT	133131102	466	12700	SH	DEFINED
CAMDEN PPTY TR SH BEN INT	COMMON	133131102	6	160	SH	DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	65	1200	SH	DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	34216	634225	SH	DEFINED
CARDINAL HEALTH INC	COM	14149Y108	841	13000	SH	DEFINED
CARDINAL HEALTH INC	COM	14149Y108	36169	559370	SH	DEFINED
CAREER EDUCATION CORP	COM	141665109	3822	111500	SH	DEFINED
CARESCIENCE INC	COM	141726109	1469	1175000	SH	DEFINED
CARLISLE COS INC	COM	142339100	1405	38000	SH	DEFINED
CARNIVAL CORP	COM	143658102	6304	224500	SH	DEFINED
CARRAMERICA RLTY CORP	COM	144418100	632	21000	SH	DEFINED
CARRAMERICA RLTY CORP COM	COMMON	144418100	6	200	SH	DEFINED
CATALINA MARKETING CORP	COM	148867104	1117	32200	SH	DEFINED
CATELLUS DEV CORP	COM	149111106	2206	119900	SH	DEFINED
CATERPILLAR INC DEL	COM	149123101	334	6400	SH	DEFINED
CATHAY BANCORP INC	COM	149150104	77	1200	SH	DEFINED
CATHAY BANCORP INC	COM	149150104	167	2600	SH	DEFINED
CELESTICA INC	SUB VTG SHS	15101Q108	109	2700	SH	DEFINED
CELESTICA INC	SUB VTG SHS	15101Q108	4653	115200	SH	DEFINED
CELGENE CORP	COM	151020104	10393	325600	SH	DEFINED
CELL THERAPEUTICS INC	COM	150934107	1646	68200	SH	DEFINED
CEMEX S A	SPON ADR 5 ORD	151290889	667	27000	SH	DEFINED
CENDANT CORP	COM	151313103	16419	837258	SH	DEFINED
CENDANT CORP	COM	151313103	367088	18719413	SH	DEFINED
CENDANT CORP	COM	151313103	3862	179700	SH	DEFINED
CENDANT CORP COM	COMMON	151313103	13	660	SH	DEFINED
CENTEX CORP	COM	152312104	1664	29150	SH	DEFINED
CENTURYTEL INC	COM	156700106	361	11000	SH	DEFINED
CENTURYTEL INC	COM	156700106	1935	59000	SH	DEFINED
CEPHALON INC	COM	156708109	1293	17100	SH	DEFINED
CERNER CORP	COM	156782104	40	800	SH	DEFINED
CERNER CORP	COM	156782104	2212	44300	SH	DEFINED
CHARLES RIV LABS INTL INC	COM	159864107	47	1400	SH	DEFINED

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CHARLES RIV LABS INTL INC	COM	159864107	41756	1247200	SH	DEFINED
CHARMING SHOPPES INC	COM	161133103	733	138050	SH	DEFINED
CHARTER COMMUNICATIONS INC DCL	COMMON	16117M107	4	271	SH	DEFINED
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	4927	299900	SH	DEFINED
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	54807	3335800	SH	DEFINED
CHARTER COMMUNICATIONS INC DEL	SR NT CV 4.75%06	16117MAC1	1052	1150000	PRN	DEFINED
CHARTER COMMUNICATIONS INC DEL	SR NT CV 4.75%06	16117MAC1	5396	5900000	PRN	DEFINED
CHATEAU CMNTYS INC	COM	161726104	1118	37400	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	19729	494590	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	638	16000	SH	DEFINED
CHEESECAKE FACTORY INC	COM	163072101	1984	57050	SH	DEFINED
CHESAPEAKE CORP	COM	165159104	248	8900	SH	DEFINED
CHESAPEAKE ENERGY CORP	COM	165167107	1362	206100	SH	DEFINED
CHEVRONTEXACO CORP	COM	166764100	7870	87820	SH	DEFINED
CHEVRONTEXACO CORP	COM	166764100	175911	1963074	SH	DEFINED
CHEVRONTEXACO CORPORATION	COMMON	166764100	15	164	SH	DEFINED
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	222	12685	SH	DEFINED
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	3689	211064	SH	DEFINED
CIENA CORP	COM	171779101	1216	77600	SH	DEFINED
CIGNA CORP	COM	125509109	4836	52200	SH	DEFINED
CIGNA CORP	COM	125509109	68964	744350	SH	DEFINED
CIMA LABS INC	COM	171796105	387	10700	SH	DEFINED
CINERGY CORP	COM	172474108	4994	149400	SH	DEFINED
CINERGY CORP	COM	172474108	39829	1191400	SH	DEFINED
CINERGY CORP	COM	172474108	9497	284100	SH	DEFINED
CINERGY CORP	COM	172474108	1003	30000	SH	DEFINED
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	21	800	SH	DEFINED
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	14833	571600	SH	DEFINED
CISCO SYS INC	COM	17275R102	936	51700	SH	DEFINED
CISCO SYS INC	COM	17275R102	39342	2172382	SH	DEFINED
CISCO SYS INC COM	COMMON	17275R102	8	464	SH	DEFINED
CITIGROUP INC	COM	172967101	4149	82200	SH	DEFINED
CITIGROUP INC	COM	172967101	141682	2806690	SH	DEFINED
CITIGROUP INC	COM	172967101	3264	61200	SH	DEFINED
CITIGROUP INC COM	COMMON	172967101	23	461	SH	DEFINED
CITRIX SYS INC	COM	177376100	10986	484800	SH	DEFINED
CITY NATL CORP	COM	178566105	2675	57100	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	46	900	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	52693	1035025	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2548	45700	SH	DEFINED
CLOROX CO DEL	COM	189054109	119	3000	SH	DEFINED
CLOROX CO DEL	COM	189054109	2594	65600	SH	DEFINED
CMS ENERGY CORP	ADJ CV TR8.75%	125896308	4236	141200	SH	DEFINED
CMS ENERGY CORP	ADJ CV TR8.75%	125896308	15831	527700	SH	DEFINED
CMS ENERGY CORP COM	COMMON	125896100	6	267	SH	DEFINED
COCA COLA CO	COMMON	191216100	7	149	SH	DEFINED
COCA COLA CO	COM	191216100	886	18800	SH	DEFINED
COCA COLA CO	COM	191216100	17996	381680	SH	DEFINED
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	1770	43200	SH	DEFINED
COLGATE PALMOLIVE CO	COM	194162103	479	8300	SH	DEFINED
COLGATE PALMOLIVE CO	COM	194162103	2967	51380	SH	DEFINED
COMCAST CORP	CL A SPL	200300200	151	4200	SH	DEFINED
COMCAST CORP	CL A SPL	200300200	42195	1172080	SH	DEFINED
COMERICA INC	COM	200340107	516	9010	SH	DEFINED
COMMERCE BANCORP INC NJ	COM	200519106	6999	177900	SH	DEFINED
COMMERCIAL FEDERAL CORPORATION	COM	201647104	1422	60500	SH	DEFINED
COMMERCIAL METALS CO	COM	201723103	52	1500	SH	DEFINED
COMMERCIAL METALS CO	COM	201723103	161	4600	SH	DEFINED
COMMUNITY FIRST BANKSHARES INC	COM	203902101	1300	50614	SH	DEFINED
COMMUNITY HEALTH SYS INC NEWCO	COM	203668108	13375	524500	SH	DEFINED
COMPAQ COMPUTER CORP	COMMON	204493100	11	1,156	SH	DEFINED
COMPAQ COMPUTER CORP	COM	204493100	3013	308756	SH	DEFINED



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COMPAQ COMPUTER CORP	COM	204493100	45263	4637610	SH	DEFINED
COMPAQ COMPUTER CORP	COM	204493100	1467	137000	SH	DEFINED
COMPUCREDIT CORP	COM	20478N100	1055	89700	SH	DEFINED
COMPUTER ASSOC INTL INC	COM	204912109	5125	148600	SH	DEFINED
COMPUTER ASSOC INTL INC	COM	204912109	48476	1405500	SH	DEFINED
COMPUTER SCIENCES CORP	COM	205363104	3806	77700	SH	DEFINED
COMPUTER SCIENCES CORP	COM	205363104	46061	940400	SH	DEFINED
COMPUWARE CORP	COM	205638109	2338	198300	SH	DEFINED
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	10612	474400	SH	DEFINED
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1184	48500	SH	DEFINED
CONAGRA FOODS INC	COM	205887102	1219	51300	SH	DEFINED
CONAGRA INC	COMMON	205887102	5	194	SH	DEFINED
CONCEPTUS INC	COM	206016107	26	1100	SH	DEFINED
CONCEPTUS INC	COM	206016107	13284	562900	SH	DEFINED
CONCORD EFS INC	COM	206197105	279	8500	SH	DEFINED
CONCORD EFS INC	COM	206197105	159521	4866400	SH	DEFINED
CONCURRENT COMPUTER CORP NEW	COM	206710204	1068	71900	SH	DEFINED
CONEXANT SYSTEMS INC	COM	207142100	6053	421500	SH	DEFINED
CONOCO INC	COM	208251504	593	20945	SH	DEFINED
CONOCO INC	COM	208251504	1902	63000	SH	DEFINED
CONSOLIDATED EDISON INC	COM	209115104	791	19600	SH	DEFINED
CONSOLIDATED EDISON INC	COM	209115104	4214	104400	SH	DEFINED
CONSTELLATION BRANDS INC	CL A	21036P108	8082	188600	SH	DEFINED
CONSTELLATION ENERGY GROUP INC	COM	210371100	412	15500	SH	DEFINED
CONSTELLATION ENERGY GROUP INC	COM	210371100	2217	83500	SH	DEFINED
CONSTELLATION ENERGY GROUP INC	COM	210371100	1221	46000	SH	DEFINED
CONTINENTAL AIRLS INC	CL B	210795308	24	900	SH	DEFINED
CONTINENTAL AIRLS INC	CL B	210795308	71	2700	SH	DEFINED
CONTINENTAL AIRLS INC	CL B	210795308	1934	67400	SH	DEFINED
COOPER CAMERON CORP	COM	216640102	8262	204700	SH	DEFINED
COOPER TIRE & RUBR CO	COM	216831107	259	16200	SH	DEFINED
COOPER TIRE & RUBR CO	COM	216831107	15987	1001700	SH	DEFINED
COOPER TIRE & RUBR CO COM	COMMON	216831107	4	244	SH	DEFINED
COORS ADOLPH CO	CL B	217016104	37	700	SH	DEFINED
COORS ADOLPH CO	CL B	217016104	940	17600	SH	DEFINED
COORS ADOLPH CO CL B	COMMON	217016104	4	76	SH	DEFINED
CORNING INC	COM	219350105	263	29500	SH	DEFINED
CORNING INC	COM	219350105	1073	109800	SH	DEFINED
CORPORATE EXECUTIVE BRD CO	COM	21988R102	95	2600	SH	DEFINED
CORPORATE EXECUTIVE BRD CO	COM	21988R102	52088	1419300	SH	DEFINED
CORVAS INTL INC	COM	221005101	2620	400000	SH	DEFINED
COST PLUS INC CALIF	COM	221485105	739	27900	SH	DEFINED
COSTAR GROUP INC	COM	22160N109	19	800	SH	DEFINED
COSTAR GROUP INC	COM	22160N109	4355	181400	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	217	4900	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	15426	347600	SH	DEFINED
COUNTRYWIDE CR INDS INC DEL	COM	222372104	26536	647700	SH	DEFINED
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1471	35900	SH	DEFINED
COUSINS PPTYS INC	COMMON	222795106	4	147	SH	DEFINED
COUSINS PPTYS INC	COM	222795106	592	24300	SH	DEFINED
COVENTRY HEALTH CARE INC	COM	222862104	1558	78100	SH	DEFINED
COX COMMUNICATIONS INC NEW	CL A	224044107	21948	523700	SH	DEFINED
CREDENCE SYS CORP	COM	225302108	3016	162400	SH	DEFINED
CREE INC	COM	225447101	760	25800	SH	DEFINED
CROSS CTRY INC	COM	22748P105	5515	208100	SH	DEFINED
CRYOLIFE INC	COM	228903100	42	1400	SH	DEFINED
CRYOLIFE INC	COM	228903100	13269	442300	SH	DEFINED
CSG SYS INTL INC	COM	126349109	991	24500	SH	DEFINED
CUMMINS ENGINE INC COM	COMMON	231021106	6	152	SH	DEFINED
CURAGEN CORP	COM	23126R101	1834	82000	SH	DEFINED
CURON MED INC	COM	231292103	6832	1552800	SH	DEFINED
CVS CORP	COM	126650100	337	11400	SH	DEFINED

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CVS CORP	COM	126650100	12926	436700	SH	DEFINED
CVS CORP COM	COMMON	126650100	3	108	SH	DEFINED
CYMER INC	COM	232572107	1045	39100	SH	DEFINED
CYTOGEN CORP	COM	232824102	327	108700	SH	DEFINED
D R HORTON INC	COM	23331A109	738	22746	SH	DEFINED
DANAHER CORP DEL	COM	235851102	289	4800	SH	DEFINED
DANAHER CORP DEL	COM	235851102	12513	207480	SH	DEFINED
DANAHER CORP SHS BEN INT	COMMON	235851102	7	122	SH	DEFINED
DAVITA INC	COM	23918K108	3051	124800	SH	DEFINED
DEAN FOODS INC NEW COM	COMMON	242370104	5	78	SH	DEFINED
DEERE & CO	COM	244199105	13724	314343	SH	DEFINED
DEERE & CO COM	COMMON	244199105	7	161	SH	DEFINED
DELL COMPUTER CORP	COM	247025109	872	32100	SH	DEFINED
DELL COMPUTER CORP	COM	247025109	45622	1678500	SH	DEFINED
DELTA & PINE LD CO	COM	247357106	1944	85900	SH	DEFINED
DELTA AIR LINES INC DEL	COM	247361108	2310	72200	SH	DEFINED
DENTSPLY INTL INC NEW	COM	249030107	9177	182800	SH	DEFINED
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	776	45900	SH	DEFINED
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	4203	248700	SH	DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	2975	72700	SH	DEFINED
DIAGEO P L C	SPON ADR NEW	25243Q205	8231	177900	SH	DEFINED
DIAGEO PLC ADR SPONSORED	COMMON	25243Q205	4	84	SH	DEFINED
DIAGNOSTIC PRODS CORP	COM	252450101	1507	34300	SH	DEFINED
DIAL CORP NEW	COM	25247D101	2867	167200	SH	DEFINED
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	42907	1411400	SH	DEFINED
DIAMOND OFFSHORE DRILLNG INCCO	COMMON	25271C102	7	227	SH	DEFINED
DIAMONDCLUSTER INTL INC	CL A	25278P106	2692	205500	SH	DEFINED
DIGITAL LIGHTWAVE INC	COM	253855100	741	79000	SH	DEFINED
DISNEY WALT CO	COM DISNEY	254687106	44	2100	SH	DEFINED
DISNEY WALT CO	COM DISNEY	254687106	42928	2071800	SH	DEFINED
DJ ORTHOPEDICS INC	COM	23325G104	826	62100	SH	DEFINED
DOLE FOOD INC	COM	256605106	365	13600	SH	DEFINED
DOLE FOOD INC COM	COMMON	256605106	5	195	SH	DEFINED
DOLLAR TREE STORES INC	COM	256747106	43	1400	SH	DEFINED
DOLLAR TREE STORES INC	COM	256747106	20200	653500	SH	DEFINED
DOMINION RES INC VA NEW COM	COMMON	25746U109	6	100	SH	DEFINED
DONALDSON INC	COM	257651109	2004	51600	SH	DEFINED
DORAL FINL CORP	COM	25811P100	1607	51500	SH	DEFINED
DOVER CORP	COM	260003108	59	1600	SH	DEFINED
DOVER CORP	COM	260003108	11154	300900	SH	DEFINED
DOVER DOWNS ENTMT INC	COM	260086103	17	1100	SH	DEFINED
DOVER DOWNS ENTMT INC	COM	260086103	5347	349500	SH	DEFINED
DR REDDYS LABS LTD	ADR	256135203	13265	700000	SH	DEFINED
DR REDDYS LABS LTD	ADR	256135203	157	8300	SH	DEFINED
DRESS BARN INC	COM	261570105	620	24800	SH	DEFINED
DREYERS GRAND ICE CREAM INC	COM	261878102	1352	35100	SH	DEFINED
DSP GROUP INC	COM	23332B106	693	29800	SH	DEFINED
DST SYS INC DEL	COM	233326107	2409	44200	SH	DEFINED
DTE ENERGY CO	COM	233331107	516	12300	SH	DEFINED
DTE ENERGY CO	COM	233331107	2022	48200	SH	DEFINED
DU PONT E I DE NEMOURS & CO	COM	263534109	4753	111800	SH	DEFINED
DU PONT E I DE NEMOURS & CO	COM	263534109	58851	1384396	SH	DEFINED
DU PONT E I DE NEMOURS CO	COMMON	263534109	4	97	SH	DEFINED
DUKE ENERGY CORP	COM	264399106	471	12000	SH	DEFINED
DUKE ENERGY CORP	COM	264399106	1256	32000	SH	DEFINED
DUKE ENERGY CORP	CORP UNITS	264399585	13973	530300	SH	DEFINED
DUKE ENERGY CORP	CORP UNITS	264399585	25296	960000	SH	DEFINED
DUKE REALTY CORP	COM NEW	264411505	1178	48400	SH	DEFINED
DYCOM INDS INC	COM	267475101	3532	211400	SH	DEFINED
DYNEGY INC NEW	CL A	26816Q101	500	19600	SH	DEFINED
E M C CORP MASS	COM	268648102	19765	1470644	SH	DEFINED
E M C CORP MASS	COM	268648102	1156	78700	SH	DEFINED

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E TRADE GROUP INC	COM	269246104	3390	330700	SH	DEFINED
EASTMAN KODAK CO	COM	277461109	1027	34900	SH	DEFINED
EASYLINK SVCS CORP	CL A	27784T101	577	1176600	SH	DEFINED
EATON CORP	COM	278058102	16809	225900	SH	DEFINED
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	3159	115000	SH	DEFINED
EDISON INTL	COM	281020107	214	14200	SH	DEFINED
EDISON INTL	COM	281020107	593	39300	SH	DEFINED
EDWARDS A G INC COM	COMMON	281760108	8	190	SH	DEFINED
EDWARDS AG INC	COM	281760108	19302	436990	SH	DEFINED
EDWARDS AG INC	COM	281760108	791	17900	SH	DEFINED
EEX CORP	COM NEW	26842V207	2259	1227500	SH	DEFINED
EFUNDS CORP	COM	28224R101	770	56000	SH	DEFINED
EL PASO CORP	COM	28336L109	997	22345	SH	DEFINED
ELECTRO SCIENTIFIC INDS	COM	285229100	1023	34100	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	15041	250900	SH	DEFINED
ELECTRONIC DATA SYS CORP NEWCO	COMMON	285661104	5	72	SH	DEFINED
ELECTRONIC DATA SYS NEW	COM	285661104	8905	129900	SH	DEFINED
ELECTRONIC DATA SYS NEW	COM	285661104	105608	1540600	SH	DEFINED
EMCOR GROUP INC	COM	29084Q100	59	1300	SH	DEFINED
EMCOR GROUP INC	COM	29084Q100	16067	353900	SH	DEFINED
EMULEX CORP	COM NEW	292475209	28	700	SH	DEFINED
EMULEX CORP	COM NEW	292475209	12872	325800	SH	DEFINED
ENERGEN CORP	COM	29265N108	937	38000	SH	DEFINED
ENERGY EAST CORP	COM	29266M109	591	31100	SH	DEFINED
ENERGY EAST CORP	COM	29266M109	3048	160500	SH	DEFINED
ENERGY EAST CORP	COM	29266M109	1130	59500	SH	DEFINED
ENSCO INTL INC	COM	26874Q100	5681	228600	SH	DEFINED
ENSCO INTL INC	COM	26874Q100	32183	1295100	SH	DEFINED
ENSCO INTL INC COM	COMMON	26874Q100	6	230	SH	DEFINED
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	19000	380000	SH	DEFINED
ENERGY CORP NEW	COM	29364G103	544	13900	SH	DEFINED
ENERGY CORP NEW	COM	29364G103	92358	2361500	SH	DEFINED
ENERGY CORP NEW	COM	29364G103	2210	56500	SH	DEFINED
ENERGY CORP NEW	COM	29364G103	1388	35500	SH	DEFINED
ENERGY CORP NEW COM	COMMON	29364G103	6	143	SH	DEFINED
ENZON INC	COM	293904108	4789	85100	SH	DEFINED
EPIX MEDICAL INC	COM	26881Q101	244	17100	SH	DEFINED
EQUITY OFFICE PPTYS TR COM	COMMON	294741103	13	425	SH	DEFINED
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	10245	340600	SH	DEFINED
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	2070	68800	SH	DEFINED
ESS TECHNOLOGY INC	COM	269151106	1210	56900	SH	DEFINED
ESTERLINE TECHNOLOGIES CORP	COM	297425100	599	35300	SH	DEFINED
EXAR CORP	COM	300645108	1161	55700	SH	DEFINED
EXELON CORP	COM	30161N101	417	8700	SH	DEFINED
EXELON CORP	COM	30161N101	2145	44800	SH	DEFINED
EXPONENT INC	COM	30214U102	1900	154200	SH	DEFINED
EXTENDED STAY AMER INC	COM	30224P101	1906	116200	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	7239	184200	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	149672	3808436	SH	DEFINED
EXXON MOBIL CORP COM	COMMON	30231G102	11	281	SH	DEFINED
F M C CORP	COM NEW	302491303	60	1000	SH	DEFINED
F M C CORP	COM NEW	302491303	179	3000	SH	DEFINED
F5 NETWORKS INC	COM	315616102	17	800	SH	DEFINED
F5 NETWORKS INC	COM	315616102	724	33600	SH	DEFINED
FACTORY 2-U INC	COM	303072102	1453	72500	SH	DEFINED
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	3900	138300	SH	DEFINED
FAMILY DLR STORES INC	COM	307000109	24527	818100	SH	DEFINED
FEDERAL AGRIC MTG CORP	CL C	313148306	45	1100	SH	DEFINED
FEDERAL AGRIC MTG CORP	CL C	313148306	13082	323000	SH	DEFINED
FEDERAL HOME LN MTG CORP	COM	313400301	584	8930	SH	DEFINED
FEDERAL HOME LN MTG CORP	COM	313400301	952	14550	SH	DEFINED
FEDERAL NATL MTG ASSN	COM	313586109	684	8600	SH	DEFINED

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FEDERAL NATL MTG ASSN	COM	313586109	2878	36200	SH	DEFINED
FEDERAL NATL MTG ASSN	COM	313586109	1522	19140	SH	DEFINED
FEDERATED DEPT STORES INC DECO	COMMON	31410H101	5	129	SH	DEFINED
FEDERATED DEPT STORES INC DEL	COM	31410H101	3890	95100	SH	DEFINED
FEDERATED DEPT STORES INC DEL	COM	31410H101	55464	1356100	SH	DEFINED
FIFTH THIRD BANCORP	COM	316773100	264	4300	SH	DEFINED
FIFTH THIRD BANCORP	COM	316773100	3238	52800	SH	DEFINED
FIRST AMERN CORP CALIF	COM	318522307	1486	79300	SH	DEFINED
FIRST DATA CORP	COM	319963104	12591	160500	SH	DEFINED
FIRST DATA CORP	COM	319963104	141084	1798400	SH	DEFINED
FIRST DATA CORP COM	COMMON	319963104	9	109	SH	DEFINED
FIRST HEALTH GROUP CORP	COM	320960107	2474	100000	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	749	25500	SH	DEFINED
FIRST INDL RLTY TR INC COM	COMMON	32054K103	7	224	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	15290	437110	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	27428	784105	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	2309	66000	SH	DEFINED
FISERV INC	COM	337738108	12205	288394	SH	DEFINED
FISERV INC COM	COMMON	337738108	7	175	SH	DEFINED
FLEETBOSTON FINL CORP	COM	339030108	1068	29265	SH	DEFINED
FLEETBOSTON FINL CORP	COM	339030108	2667	69556	SH	DEFINED
FLEXTRONICS INTL LTD	ORD	Y2573F102	17400	725300	SH	DEFINED
FOOT LOCKER INC	COM	344849104	2593	165700	SH	DEFINED
FORD MTR CO DEL	COM PAR \$0.01	345370860	3055	194308	SH	DEFINED
FORD MTR CO DEL	COM PAR \$0.01	345370860	57841	3679449	SH	DEFINED
FOREST LABS INC	COM	345838106	12727	155300	SH	DEFINED
FOREST OIL CORP	COM PAR \$0.01	346091705	20	700	SH	DEFINED
FOREST OIL CORP	COM PAR \$0.01	346091705	5354	189800	SH	DEFINED
FOSSIL INC	COM	349882100	832	39627	SH	DEFINED
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	468	10000	SH	DEFINED
FPL GROUP INC	COM	302571104	6091	108000	SH	DEFINED
FPL GROUP INC	COM	302571104	85906	1523156	SH	DEFINED
FPL GROUP INC	COM	302571104	7794	138200	SH	DEFINED
FPL GROUP INC	COM	302571104	1184	21000	SH	DEFINED
FPL GROUP INC COM	COMMON	302571104	11	196	SH	DEFINED
FRANKLIN ELEC INC	COM	353514102	98	1200	SH	DEFINED
FRANKLIN ELEC INC	COM	353514102	197	2400	SH	DEFINED
FRANKLIN RES INC	COM	354613101	901	25550	SH	DEFINED
FREEMONT MCMORAN COPPER&GOLDCL	COMMON	35671D857	5	344	SH	DEFINED
FREEMONT-MCMORAN COPPER & GOLD	PFD CV 0.05SH	35671D501	525	32800	SH	DEFINED
FREMONT GEN CORP	COM	357288109	752	96100	SH	DEFINED
FRONTIER AIRLINES INC NEW	COM	359065109	1301	76500	SH	DEFINED
FRONTLINE LTD	ORD	G3682E127	2013	196400	SH	DEFINED
FULLER H B CO	COM	359694106	1070	37200	SH	DEFINED
GALEN HLDGS PLC	SPONSORED ADR	363240102	62	1500	SH	DEFINED
GALEN HLDGS PLC	SPONSORED ADR	363240102	17263	419000	SH	DEFINED
GALLAGHER ARTHUR J & CO	COM	363576109	38287	1110100	SH	DEFINED
GALLAGHER ARTHUR J & CO COM	COMMON	363576109	13	370	SH	DEFINED
GANNETT INC	COM	364730101	269	4000	SH	DEFINED
GANNETT INC	COM	364730101	323	4800	SH	DEFINED
GAP INC DEL	COM	364760108	2119	139100	SH	DEFINED
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	8784	317100	SH	DEFINED
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	1061	35000	SH	DEFINED
GENE LOGIC INC	COM	368689105	1660	88100	SH	DEFINED
GENENTECH INC	COM NEW	368710406	244	4500	SH	DEFINED
GENENTECH INC	COM NEW	368710406	35141	647760	SH	DEFINED
GENERAL DYNAMICS CORP	COM	369550108	44328	556600	SH	DEFINED
GENERAL ELEC CO	COMMON	369604103	11	265	SH	DEFINED
GENERAL ELEC CO	COM	369604103	1267	31600	SH	DEFINED
GENERAL ELEC CO	COM	369604103	97394	2429995	SH	DEFINED
GENERAL ELEC CO	COM	369604103	4014	91200	SH	DEFINED
GENERAL GROWTH PPTYS INC	COM	370021107	1358	35000	SH	DEFINED

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GENERAL MLS INC	COM	370334104	6605	127000	SH	DEFINED
GENERAL MLS INC	COM	370334104	23992	461300	SH	DEFINED
GENERAL MLS INC COM	COMMON	370334104	4	84	SH	DEFINED
GENERAL MTRS CORP	COMMON	370442105	5	96	SH	DEFINED
GENERAL MTRS CORP	COM	370442105	2554	52559	SH	DEFINED
GENERAL MTRS CORP	COM	370442105	29104	598856	SH	DEFINED
GENERAL MTRS CORP	CL H NEW	370442832	277	17916	SH	DEFINED
GENESCO INC	COM	371532102	23	1100	SH	DEFINED
GENESCO INC	COM	371532102	5778	278300	SH	DEFINED
GENESIS MICROCHIP INC	COM	371933102	24888	376400	SH	DEFINED
GENOMICA CORP	COM	37243Q101	18191	3989272	SH	DEFINED
GENTA INC	COM NEW	37245M207	4216	296296	SH	DEFINED
GENZYME TRANSGENICS CORP	COM	37246E105	1746	300000	SH	DEFINED
GEORGIA GULF CORP	COM PAR \$0.01	373200203	770	41600	SH	DEFINED
GILLETTE CO	COM	375766102	785	23500	SH	DEFINED
GLOBAL PMTS INC	COM	37940X102	860	25000	SH	DEFINED
GLOBAL SANTAFE CORPORATION	COMMON	G3930E101	8	284	SH	DEFINED
GLOBALSANTAFE CORP	SHS	G3930E101	8712	305467	SH	DEFINED
GLOBALSANTAFE CORP	SHS	G3930E101	1119	35900	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	56	600	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	57217	616900	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	1164	12550	SH	DEFINED
GRACO INC	COM	384109104	1082	27700	SH	DEFINED
GRANT PRIDECO INC	COM	38821G101	1393	110350	SH	DEFINED
GREAT PLAINS ENERGY INC	COM	391164100	365	14500	SH	DEFINED
GREAT PLAINS ENERGY INC	COM	391164100	1814	72000	SH	DEFINED
GREY GLOBAL GROUP INC	COM	39787M108	133	200	SH	DEFINED
GREY GLOBAL GROUP INC	COM	39787M108	133	200	SH	DEFINED
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	389	9000	SH	DEFINED
GUIDANT CORP	COM	401698105	80	1600	SH	DEFINED
GUIDANT CORP	COM	401698105	20398	409600	SH	DEFINED
HAEMONETICS CORP	COM	405024100	54	1600	SH	DEFINED
HAEMONETICS CORP	COM	405024100	15308	451300	SH	DEFINED
HAIN CELESTIAL GROUP INC	COM	405217100	2197	80000	SH	DEFINED
HANCOCK JOHN FINL SVCS INC	COM	41014S106	1425	34500	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	413	7600	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	3432	63200	SH	DEFINED
HARMONIC INC	COM	413160102	2810	233800	SH	DEFINED
HARRIS CORP DEL	COM	413875105	1328	39900	SH	DEFINED
HARTFORD FINL SVCS GROUP INC	COM	416515104	1385	22050	SH	DEFINED
HASBRO INC	COM	418056107	8456	521000	SH	DEFINED
HCA INC	COM	404119109	85	2200	SH	DEFINED
HCA INC	COM	404119109	15416	400000	SH	DEFINED
HCA INC	COM	404119109	6176	146100	SH	DEFINED
HEALTH CARE PPTY INVS INC	COM	421915109	3049	84200	SH	DEFINED
HEALTH CARE PPTY INVS INC COM	COMMON	421915109	10	266	SH	DEFINED
HEALTH MGMT ASSOC INC NEW	CL A	421933102	9697	527000	SH	DEFINED
HEALTHCARE RECOVERIES INC	COM	42220K101	4783	1039800	SH	DEFINED
HEALTHCARE RLTY TR	COM	421946104	1126	40200	SH	DEFINED
HEALTHCARE RLTY TR COM	COMMON	421946104	6	228	SH	DEFINED
HEALTHSOUTH CORP	COM	421924101	8298	559900	SH	DEFINED
HEALTHSOUTH CORP	COM	421924101	143116	9656924	SH	DEFINED
HEALTHSOUTH CORP COM	COMMON	421924101	15	1,039	SH	DEFINED
HEIDRICK & STRUGGLES INTL INC	COM	422819102	1561	86000	SH	DEFINED
HENRY JACK & ASSOC INC	COM	426281101	743	34000	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	4513	219700	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	52531	2557500	SH	DEFINED
HEWLETT PACKARD CO COM	COMMON	428236103	6	295	SH	DEFINED
HEXCEL CORP NEW	SUB NT CV 7%03	428291AA6	1087	1767000	PRN	DEFINED
HEXCEL CORP NEW	SUB NT CV 7%03	428291AA6	1966	3197000	PRN	DEFINED
HIGHWOODS PPTYS INC	COM	431284108	394	15200	SH	DEFINED
HIGHWOODS PPTYS INC	COM	431284108	2128	82000	SH	DEFINED

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HILTON HOTELS CORP	SUB NT CONV 5%06	432848AL3	3497	4000000	PRN	DEFINED
HISPANIC BROADCASTING CORP	CL A	43357B104	3825	150000	SH	DEFINED
HOLLYWOOD MEDIA CORP	COM	436233100	11456	1738400	SH	DEFINED
HOME DEPOT INC	COM	437076102	974	19100	SH	DEFINED
HOME DEPOT INC	COM	437076102	54476	1067957	SH	DEFINED
HON INDS INC	COM	438092108	2032	73500	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	758	22400	SH	DEFINED
HOUSEHOLD INTL INC	COM	441815107	753	13000	SH	DEFINED
HRPT PPTYS TR	COM SH BEN INT	40426W101	905	104500	SH	DEFINED
HRPT PPTYS TR COM SH BEN INT	COMMON	40426W101	6	731	SH	DEFINED
HYPERION SOLUTIONS CORP	COM	44914M104	862	43400	SH	DEFINED
I B M	COMMON	459200101	16	129	SH	DEFINED
ICN PHARMACEUTICALS INC NEW	COM	448924100	6700	200000	SH	DEFINED
IDACORP INC	COM	451107106	329	8100	SH	DEFINED
IDACORP INC	COM	451107106	1705	42000	SH	DEFINED
IDEC PHARMACEUTICALS CORP	COM	449370105	193	2800	SH	DEFINED
IDEC PHARMACEUTICALS CORP	COM	449370105	42116	611000	SH	DEFINED
IDEXX LABS INC	COM	45168D104	1180	41400	SH	DEFINED
IMMUNEX CORP NEW	COM	452528102	67	2400	SH	DEFINED
IMMUNEX CORP NEW	COM	452528102	15620	563700	SH	DEFINED
IMMUNOMEDICS INC	COM	452907108	1268	62600	SH	DEFINED
IMPERIAL OIL LTD	COM NEW	453038408	1818	65200	SH	DEFINED
IMPERIAL OIL LTD COM NEW	COMMON	453038408	7	256	SH	DEFINED
INAMED CORP	COM	453235103	30	1000	SH	DEFINED
INAMED CORP	COM	453235103	12852	427400	SH	DEFINED
INCO LTD	COM	453258402	1458	78600	SH	DEFINED
INCO LTD	PFD CV E 5.5%	453258808	1047	22500	SH	DEFINED
INCO LTD COM	COMMON	453258402	6	326	SH	DEFINED
INCYTE GENOMICS INC	COM	45337C102	1905	97400	SH	DEFINED
INDEPENDENCE CMNTY BK CORP	COM	453414104	1664	73100	SH	DEFINED
INDYMAC BANCORP INC	COM	456607100	108	4600	SH	DEFINED
INDYMAC BANCORP INC	COM	456607100	28615	1223900	SH	DEFINED
INGERSOLL-RAND CO	COM	456866102	4691	112200	SH	DEFINED
INGERSOLL-RAND CO	COM	456866102	91034	2177331	SH	DEFINED
INGERSOLL-RAND COMPANY	COMMON	456866102	4	84	SH	DEFINED
INHALE THERAPEUTIC SYS INC	COM	457191104	1248	67300	SH	DEFINED
INKTOMI CORP	COM	457277101	1082	161268	SH	DEFINED
INPUT/OUTPUT INC	COM	457652105	821	100000	SH	DEFINED
INSIGHT ENTERPRISES INC	COM	45765U103	5001	203300	SH	DEFINED
INSPIRE PHARMACEUTICALS INC	COM	457733103	4297	305000	SH	DEFINED
INTEGRATED TELECOM EXPRESS INC	COM	45817U101	971	555000	SH	DEFINED
INTEL CORP	COM	458140100	1050	33400	SH	DEFINED
INTEL CORP	COM	458140100	60238	1915365	SH	DEFINED
INTERLINK ELECTRS	COM	458751104	431	99500	SH	DEFINED
INTERMUNE INC	COM	45884X103	25	500	SH	DEFINED
INTERMUNE INC	COM	45884X103	7709	156500	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	10632	87900	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	171119	1414676	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	4	104	SH	DEFINED
INTERNATIONAL RECTIFIER CORP	COM	460254105	9611	275550	SH	DEFINED
INTERNET SEC SYS INC	COM	46060X107	15105	471160	SH	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	148	5000	SH	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	6567	222300	SH	DEFINED
INTERSIL CORP	CL A	46069S109	19	600	SH	DEFINED
INTERSIL CORP	CL A	46069S109	2693	83500	SH	DEFINED
INTIMATE BRANDS INC	CL A	461156101	10756	723800	SH	DEFINED
INTL PAPER CO	COM	460146103	452	11200	SH	DEFINED
INTL PAPER CO	COM	460146103	18291	453300	SH	DEFINED
INTUIT	COM	461202103	9605	224527	SH	DEFINED
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	16	400	SH	DEFINED
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	9633	246550	SH	DEFINED
INVESTORS FINL SERVICES CORP	COM	461915100	2092	31600	SH	DEFINED

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IRON MTN INC PA	COM	462846106	18	400	SH	DEFINED
IRON MTN INC PA	COM	462846106	4433	101200	SH	DEFINED
ISHARES INC	MSCI UTD KINGD	464286699	5259	358000	SH	DEFINED
ISHARES INC	MSCI FRANCE	464286707	2614	139400	SH	DEFINED
ISHARES INC	MSCI SWITZERLD	464286749	1431	114100	SH	DEFINED
ISHARES INC	MSCI GERMAN	464286806	2035	134800	SH	DEFINED
ISHARES INC	MSCI NETHERLND	464286814	1359	80100	SH	DEFINED
ISHARES INC	MSCI JAPAN	464286848	4237	549500	SH	DEFINED
ISHARES INC	MSCI ITALY	464286855	979	60800	SH	DEFINED
ITT EDUCATIONAL SERVICES INC	COM	45068B109	15	400	SH	DEFINED
ITT EDUCATIONAL SERVICES INC	COM	45068B109	1150	31200	SH	DEFINED
IVAX CORP	COM	465823102	1471	66700	SH	DEFINED
J P MORGAN CHASE & CO	COM	46625H100	2086	54612	SH	DEFINED
JACOBS ENGR GROUP INC DEL	COM	469814107	33	500	SH	DEFINED
JACOBS ENGR GROUP INC DEL	COM	469814107	8389	127100	SH	DEFINED
JDN RLTY CORP	COM	465917102	1112	90200	SH	DEFINED
JDS UNIPHASE CORP	COM	46612J101	126	14540	SH	DEFINED
JEFFERSON PILOT CORP	COM	475070108	639	13800	SH	DEFINED
JEFFERSON SMURFIT GROUP PLC	SPONSORED ADR	47508W107	486	21600	SH	DEFINED
JEFFERSON SMURFIT GROUP PLC AD	COMMON	47508W107	5	231	SH	DEFINED
JOHNSON & JOHNSON	COM	478160104	922	15600	SH	DEFINED
JOHNSON & JOHNSON	COM	478160104	48444	819700	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	6242	77300	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	67113	831119	SH	DEFINED
JONES APPAREL GROUP INC	COM	480074103	20	600	SH	DEFINED
JONES APPAREL GROUP INC	COM	480074103	7321	220700	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	4586	242000	SH	DEFINED
KEANE INC	COM	486665102	16	900	SH	DEFINED
KEANE INC	COM	486665102	3655	202700	SH	DEFINED
KERR MCGEE CORP	COM	492386107	4176	76200	SH	DEFINED
KERR MCGEE CORP	COM	492386107	15158	276600	SH	DEFINED
KERR MCGEE CORP	SB DB CV 5.25%10	492386AP2	23498	21000000	PRN	DEFINED
KERR MCGEE CORP COM	COMMON	492386107	9	172	SH	DEFINED
KEY ENERGY SVCS INC	COM	492914106	1463	159000	SH	DEFINED
KEYNOTE SYS INC	COM	493308100	1169	125000	SH	DEFINED
KEYSPAN CORP	COM	49337W100	2703	78000	SH	DEFINED
KEYSPAN CORP	COM	49337W100	14290	412400	SH	DEFINED
KEYSPAN CORP	COM	49337W100	1542	44500	SH	DEFINED
KEYSPAN CORP COM	COMMON	49337W100	5	154	SH	DEFINED
KEYSTONE PPTY TR CORP	COM	493596100	931	71100	SH	DEFINED
KEYSTONE PPTY TR CORP COM	COMMON	493596100	6	483	SH	DEFINED
KILROY RLTY CORP	COM	49427F108	1340	51000	SH	DEFINED
KIMBALL INTL INC	CL B	494274103	709	46800	SH	DEFINED
KIMBERLY CLARK CORP	COM	494368103	5555	92900	SH	DEFINED
KIMBERLY CLARK CORP	COM	494368103	64542	1079300	SH	DEFINED
KIMBERLY CLARK CORP	COM	494368103	1330	20100	SH	DEFINED
KIMBERLY CLARK CORP COM	COMMON	494368103	5	90	SH	DEFINED
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTNER	494550106	11989	317000	SH	DEFINED
KINDER MORGAN INC KANS	COM	49455P101	852	15300	SH	DEFINED
KINDER MORGAN INC KANS	COM	49455P101	59650	1071100	SH	DEFINED
KINDER MORGAN INC KANS	COM	49455P101	8841	158750	SH	DEFINED
KING PHARMACEUTICALS INC	COM	495582108	232	5500	SH	DEFINED
KING PHARMACEUTICALS INC	COM	495582108	17784	422132	SH	DEFINED
KLA-TENCOR CORP	COM	482480100	20	400	SH	DEFINED
KLA-TENCOR CORP	COM	482480100	7864	158670	SH	DEFINED
KNIGHT RIDDER INC	COM	499040103	5175	79700	SH	DEFINED
KNIGHT RIDDER INC	COM	499040103	12967	199706	SH	DEFINED
KNIGHT RIDDER INC COM	COMMON	499040103	13	204	SH	DEFINED
KOHL'S CORP	COM	500255104	303	4300	SH	DEFINED
KOHL'S CORP	COM	500255104	11038	156700	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRS NV	NY REG SH NEW	500472303	327	11232	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRS NV	NY REG SH NEW	500472303	12844	441240	SH	DEFINED

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KONINKLIJKE PHILIPS ELECTRS SP	COMMON	500472303	6	201	SH	DEFINED
KOPIN CORP	COM	500600101	949	67800	SH	DEFINED
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	320	35000	SH	DEFINED
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	1711	187000	SH	DEFINED
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	628	68600	SH	DEFINED
KOREA TELECOM	SPONSORED ADR	50063P103	407	20000	SH	DEFINED
KPMG CONSULTING INC	COM	48265R109	2379	143600	SH	DEFINED
KRAFT FOODS INC	CL A	50075N104	78	2300	SH	DEFINED
KRAFT FOODS INC	CL A	50075N104	510	15000	SH	DEFINED
KROGER CO	COM	501044101	10602	508009	SH	DEFINED
KROGER CO COM	COMMON	501044101	6	274	SH	DEFINED
KROLL INC	COM	501049100	3003	223400	SH	DEFINED
KULICKE & SOFFA INDS INC	COM	501242101	1074	62600	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	10350	115000	SH	DEFINED
LA Z BOY INC	COM	505336107	1599	73300	SH	DEFINED
LABONE INC NEW	COM	50540L105	154	10000	SH	DEFINED
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	73	900	SH	DEFINED
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	49165	608100	SH	DEFINED
LABRANCHE & CO INC	COM	505447102	24	700	SH	DEFINED
LABRANCHE & CO INC	COM	505447102	9232	267900	SH	DEFINED
LABRANCHE & CO INC	COM	505447102	1148	33300	SH	DEFINED
LAMAR ADVERTISING CO	CL A	512815101	36582	864000	SH	DEFINED
LANDS END INC	COM	515086106	25	500	SH	DEFINED
LANDS END INC	COM	515086106	1876	37400	SH	DEFINED
LEAP WIRELESS INTL INC	COM	521863100	5849	278900	SH	DEFINED
LEARNING TREE INTL INC	COM	522015106	17	600	SH	DEFINED
LEARNING TREE INTL INC	COM	522015106	2079	74500	SH	DEFINED
LEGATO SYS INC	COM	524651106	20825	1605600	SH	DEFINED
LEGG MASON INC	COM	524901105	8632	172700	SH	DEFINED
LEGG MASON INC	COM	524901105	675	13500	SH	DEFINED
LEHMAN BROS HLDGS INC	COM	524908100	73679	1102986	SH	DEFINED
LEHMAN BROS HLDGS INC	COM	524908100	896	13420	SH	DEFINED
LEHMAN BROTHERS HLDGS INC COM	COMMON	524908100	8	118	SH	DEFINED
LENNAR CORP	COM	526057104	3460	73900	SH	DEFINED
LEXAR MEDIA INC	COM	52886P104	1848	700000	SH	DEFINED
LEXICON GENETICS INC	COM	528872104	2320	201000	SH	DEFINED
LEXMARK INTL INC CL A	COMMON	529771107	13	220	SH	DEFINED
LEXMARK INTL NEW	CL A	529771107	354	6000	SH	DEFINED
LEXMARK INTL NEW	CL A	529771107	85471	1448661	SH	DEFINED
LIBERATE TECHNOLOGIES	COM	530129105	1488	129600	SH	DEFINED
LIBERTY DIGITAL INC	CL A	530436104	148	42800	SH	DEFINED
LIBERTY MEDIA CORP NEW	COM SER A	530718105	15782	1127300	SH	DEFINED
LIBERTY PPTY TR	SH BEN INT	531172104	531	17800	SH	DEFINED
LIFEPOINT HOSPITALS INC	COM	53219L109	65	1900	SH	DEFINED
LIFEPOINT HOSPITALS INC	COM	53219L109	16877	495800	SH	DEFINED
LILLY ELI & CO	COM	532457108	1029	13100	SH	DEFINED
LILLY ELI & CO	COM	532457108	10030	127700	SH	DEFINED
LIMITED INC	COM	532716107	7360	500000	SH	DEFINED
LINCARE HLDGS INC	COM	532791100	248364	8668900	SH	DEFINED
LINCOLN NATL CORP COM	COMMON	534187109	5	108	SH	DEFINED
LINCOLN NATL CORP IND	COM	534187109	6377	131300	SH	DEFINED
LINCOLN NATL CORP IND	COM	534187109	76041	1565600	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	355	9100	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	3763	96400	SH	DEFINED
LINENS N THINGS INC	COM	535679104	2285	89600	SH	DEFINED
LIZ CLAIBORNE INC	COM	539320101	37049	744700	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	121	2600	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	2077	44500	SH	DEFINED
LOEWS CORP	COMMON	540424108	6	105	SH	DEFINED
LOEWS CORP	COM	540424108	6535	118000	SH	DEFINED
LOEWS CORP	COM	540424108	94046	1698200	SH	DEFINED
LONE STAR TECHNOLOGIES INC	COM	542312103	568	32300	SH	DEFINED



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LOUISIANA PAC CORP	COM	546347105	1124	121200	SH	DEFINED
LOWES COS INC	COM	548661107	330	7100	SH	DEFINED
LOWES COS INC	COM	548661107	39174	844080	SH	DEFINED
LOWES COS INC COM	COMMON	548661107	12	267	SH	DEFINED
LSI LOGIC CORP	COM	502161102	80	5100	SH	DEFINED
LSI LOGIC CORP	COM	502161102	7191	455700	SH	DEFINED
LSI LOGIC CORP	SB NT CV 144A 06	502161AF9	21960	24000000	PRN	DEFINED
LUBRIZOL CORP	COM	549271104	32	900	SH	DEFINED
LUBRIZOL CORP	COM	549271104	832	23700	SH	DEFINED
LUBRIZOL CORP COM	COMMON	549271104	4	114	SH	DEFINED
LUCENT TECHNOLOGIES INC	COM	549463107	1792	284400	SH	DEFINED
LUCENT TECHNOLOGIES INC	COM	549463107	29899	4753380	SH	DEFINED
LUCENT TECHNOLOGIES INC	COM	549463107	1270	184500	SH	DEFINED
LUCENT TECHNOLOGIES INC COM	COMMON	549463107	4	619	SH	DEFINED
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	218	11800	SH	DEFINED
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	3058	169070	SH	DEFINED
MACK CALI RLTY CORP	COM	554489104	1709	55100	SH	DEFINED
MACK CALI RLTY CORP COM	COMMON	554489104	7	215	SH	DEFINED
MACROMEDIA INC	COM	556100105	18	1000	SH	DEFINED
MACROMEDIA INC	COM	556100105	1009	56700	SH	DEFINED
MACROVISION CORP	COM	555904101	28	800	SH	DEFINED
MACROVISION CORP	COM	555904101	18286	519200	SH	DEFINED
MAGMA DESIGN AUTOMATION	COM	559181102	38101	1258300	SH	DEFINED
MANOR CARE INC NEW	COM	564055101	1636	69000	SH	DEFINED
MARKEL CORP	COM	570535104	90	500	SH	DEFINED
MARKEL CORP	COM	570535104	269	1500	SH	DEFINED
MARRIOTT INTL INC NEW	CL A	571903202	53	1300	SH	DEFINED
MARRIOTT INTL INC NEW	CL A	571903202	13455	331000	SH	DEFINED
MARRIOTT INTL INC NEW	CL A	571903202	1688	37900	SH	DEFINED
MARSH & MCLENNAN COS INC	COM	571748102	795	7400	SH	DEFINED
MARSH & MCLENNAN COS INC	COM	571748102	109760	1021500	SH	DEFINED
MARSH & MCLENNAN COS INC	COM	571748102	1849	17210	SH	DEFINED
MARSH & MCLENNAN COS INC COM	COMMON	571748102	10	91	SH	DEFINED
MASCO CORP	COM	574599106	294	12000	SH	DEFINED
MAVERICK TUBE CORP	COM	577914104	1406	99700	SH	DEFINED
MAXTOR CORP	COM NEW	577729205	1824	287700	SH	DEFINED
MAXYGEN INC	COM	577776107	1532	87192	SH	DEFINED
MBIA INC	COM	55262C100	7428	138500	SH	DEFINED
MBIA INC	COM	55262C100	80480	1500650	SH	DEFINED
MBNA CORP	COM	55262L100	113	3200	SH	DEFINED
MBNA CORP	COM	55262L100	3439	97710	SH	DEFINED
MCCORMICK & CO INC	COM NON VTG	579780206	7173	170900	SH	DEFINED
MCDATA CORP	CL B	580031102	16658	663400	SH	DEFINED
MCKESSON CORP	COM	58155Q103	21524	575500	SH	DEFINED
MCKESSON CORPORATION COM	COMMON	58155Q103	13	346	SH	DEFINED
MDU RES GROUP INC	COM	552690109	4020	142800	SH	DEFINED
MEDAREX INC	COM	583916101	20	1100	SH	DEFINED
MEDAREX INC	COM	583916101	4549	253300	SH	DEFINED
MEDICALOGIC/MEDSCAPE INC	COM	584642102	28	100000	SH	DEFINED
MEDICHEM LIFE SCIENCES INC	COM	584662100	435	300000	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	39	600	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1176	18200	SH	DEFINED
MEDIMMUNE INC	COM	584699102	751	16200	SH	DEFINED
MEDIMMUNE INC	COM	584699102	1570	30810	SH	DEFINED
MEDQUIST INC	COM	584949101	1307	44700	SH	DEFINED
MEDTRONIC INC	COM	585055106	778	15200	SH	DEFINED
MEDTRONIC INC	COM	585055106	23580	460463	SH	DEFINED
MELLON FINL CORP	COM	58551A108	1255	33355	SH	DEFINED
MELLON FINL CORP	COM	58551A108	3870	98031	SH	DEFINED
MENTOR GRAPHICS CORP	COM	587200106	3552	150700	SH	DEFINED
MERCK & CO INC	COMMON	589331107	12	202	SH	DEFINED
MERCK & CO INC	COM	589331107	1629	27700	SH	DEFINED

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MERCK & CO INC	COM	589331107	32462	552073	SH	DEFINED
MERCURY COMPUTER SYS	COM	589378108	23	600	SH	DEFINED
MERCURY COMPUTER SYS	COM	589378108	2374	60700	SH	DEFINED
MERRILL LYNCH & CO INC	COM	590188108	78	1500	SH	DEFINED
MERRILL LYNCH & CO INC	COM	590188108	11367	218100	SH	DEFINED
MERRILL LYNCH & CO INC	COM	590188108	1131	21700	SH	DEFINED
METLIFE INC	COM	59156R108	3602	107900	SH	DEFINED
METRIS COS INC	COM	591598107	2304	89600	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COM	592688105	1628	31400	SH	DEFINED
MGIC INVT CORP WIS	COM	552848103	18516	300000	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COM	595017104	19668	507700	SH	DEFINED
MICROMUSE INC	COM	595094103	9254	616900	SH	DEFINED
MICRON TECHNOLOGY INC	COM	595112103	133	4300	SH	DEFINED
MICRON TECHNOLOGY INC	COM	595112103	32870	1060333	SH	DEFINED
MICRON TECHNOLOGY INC COM	COMMON	595112103	8	244	SH	DEFINED
MICROSOFT CORP	COM	594918104	1332	20100	SH	DEFINED
MICROSOFT CORP	COM	594918104	112466	1697607	SH	DEFINED
MICROSOFT CORP	COM	594918104	908	12200	SH	DEFINED
MICROSOFT CORP COM	COMMON	594918104	15	225	SH	DEFINED
MICROSTRATEGY INC	CL A	594972101	154	40000	SH	DEFINED
MICROVISION INC WASH	COM	594960106	2660	186800	SH	DEFINED
MID ATLANTIC MED SVCS INC	COM	59523C107	1332	58700	SH	DEFINED
MIDWAY GAMES INC	COM	598148104	17	1100	SH	DEFINED
MIDWAY GAMES INC	COM	598148104	11556	769900	SH	DEFINED
MIDWEST EXPRESS HLDGS INC	COM	597911106	773	50000	SH	DEFINED
MIM CORP	COM	553044108	3560	200000	SH	DEFINED
MINNESOTA MNG & MFG CO	COM	604059105	35699	302000	SH	DEFINED
MIPS TECHNOLOGIES INC	CL A	604567107	555	64200	SH	DEFINED
MIRANT CORP	COM	604675108	1469	91700	SH	DEFINED
MOHAWK INDS INC	COM	608190104	3435	62600	SH	DEFINED
MOODYS CORP	COM	615369105	15944	400000	SH	DEFINED
MORGAN STANLEY DEAN WITTER &CO	COMMON	617446448	5	82	SH	DEFINED
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	7138	127600	SH	DEFINED
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	162534	2905508	SH	DEFINED
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	1339	23945	SH	DEFINED
MOTOROLA INC	COM	620076109	3845	256000	SH	DEFINED
MOTOROLA INC	COM	620076109	46802	3115975	SH	DEFINED
MOTOROLA INC	COM	620076109	2095	127700	SH	DEFINED
MOTOROLA INC COM	COMMON	620076109	5	329	SH	DEFINED
MURPHY OIL CORP	COM	626717102	9732	115797	SH	DEFINED
MYLAN LABS INC	COM	628530107	11464	305700	SH	DEFINED
NABORS INDS INC	COM	629568106	16942	493500	SH	DEFINED
NASSDA CORP	COM	63172M101	1237	55000	SH	DEFINED
NATIONAL FUEL GAS CO N J	COM	636180101	988	40000	SH	DEFINED
NATIONAL PROCESSING INC	COM	637229105	46	1400	SH	DEFINED
NATIONAL PROCESSING INC	COM	637229105	32864	1011200	SH	DEFINED
NATIONAL WESTN LIFE INS CO	CL A	638522102	67	600	SH	DEFINED
NATIONAL WESTN LIFE INS CO	CL A	638522102	145	1300	SH	DEFINED
NATIONAL-OILWELL INC	COM	637071101	1414	68600	SH	DEFINED
NATIONWIDE FINL SVCS INC	CL A	638612101	1227	29600	SH	DEFINED
NATUS MEDICAL INC DEL	COM	639050103	10020	1590400	SH	DEFINED
NAVISTAR INTL CORP NEW	COM	63934E108	8287	209800	SH	DEFINED
NBTY INC	COM	628782104	940	80300	SH	DEFINED
NCH CORP	COM	628850109	83	1600	SH	DEFINED
NCH CORP	COM	628850109	256	4900	SH	DEFINED
NEOFORMA COM INC	COM NEW	640475505	292	10000	SH	DEFINED
NETBANK INC	COM	640933107	1334	127300	SH	DEFINED
NETIQ CORP	COM	64115P102	28	800	SH	DEFINED
NETIQ CORP	COM	64115P102	2332	66124	SH	DEFINED
NETRO CORP	COM	64114R109	458	124726	SH	DEFINED
NETWORK APPLIANCE INC	COM	64120L104	13828	632300	SH	DEFINED
NETWORKS ASSOCS INC	COM	640938106	21	800	SH	DEFINED

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NETWORKS ASSOCS INC	COM	640938106	13447	520200	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	COM	64125C109	21	400	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	COM	64125C109	5193	101200	SH	DEFINED
NEWFIELD EXPL CO	COM	651290108	4861	136900	SH	DEFINED
NEWFIELD EXPL CO COM	COMMON	651290108	6	167	SH	DEFINED
NEWFIELD FINL TR I	QUIPS SER A	651291205	541	9900	SH	DEFINED
NEWMONT MINING CORP	COM	651639106	459	24000	SH	DEFINED
NEWPARK RES INC	COM PAR \$.01NEW	651718504	717	90800	SH	DEFINED
NEWS CORP LTD	ADR NEW	652487703	340	10700	SH	DEFINED
NEWS CORP LTD	ADR NEW	652487703	5691	178900	SH	DEFINED
NEWS CORP LTD	SP ADR PFD	652487802	5406	204300	SH	DEFINED
NEWS CORP LTD	SP ADR PFD	652487802	76406	2887600	SH	DEFINED
NEWS CORP LTD ADR NEW	COMMON	652487703	4	137	SH	DEFINED
NEXTCARD INC	COM	65332K107	36	68800	SH	DEFINED
NEXTEL COMMUNICATIONS INC	CL A	65332V103	492	44900	SH	DEFINED
NICOR INC	COM	654086107	3710	89100	SH	DEFINED
NICOR INC	COM	654086107	19921	478400	SH	DEFINED
NIKE INC	CL B	654106103	22445	399088	SH	DEFINED
NISOURCE INC	COM	65473P105	7667	332500	SH	DEFINED
NISOURCE INC COM	COMMON	65473P105	4	193	SH	DEFINED
NMT MED INC	COM	629294109	3865	457400	SH	DEFINED
NOKIA CORP	SPONSORED ADR	654902204	194	7900	SH	DEFINED
NOKIA CORP	SPONSORED ADR	654902204	33594	1369500	SH	DEFINED
NORTEL NETWORKS CORP NEW	COM	656568102	782	104275	SH	DEFINED
NORTEL NETWORKS CORP NEW	GTD SR CV 144A08	656568AA0	6601	6815000	PRN	DEFINED
NORTHEAST UTILS	COM	664397106	740	42000	SH	DEFINED
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	1381	35400	SH	DEFINED
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	3523	90300	SH	DEFINED
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	546	14000	SH	DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	7576	75150	SH	DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	46756	463800	SH	DEFINED
NORTHROP GRUMMAN CORP COM	COMMON	666807102	10	99	SH	DEFINED
NOVA CHEMICALS CORP	COM	66977W109	1533	72700	SH	DEFINED
NOVELL INC	COM	670006105	749	163200	SH	DEFINED
NOVELL INC	COM	670006105	14914	3249300	SH	DEFINED
NOVELLUS SYS INC	COM	670008101	11014	279180	SH	DEFINED
NOVELLUS SYS INC COM	COMMON	670008101	8	195	SH	DEFINED
NPS PHARMACEUTICALS INC	COM	62936P103	19	500	SH	DEFINED
NPS PHARMACEUTICALS INC	COM	62936P103	3887	101500	SH	DEFINED
NRG ENERGY INC	COM	629377102	333	21500	SH	DEFINED
NS GROUP INC	COM	628916108	209	28000	SH	DEFINED
NSTAR	COM	67019E107	1350	30100	SH	DEFINED
NSTAR	COM	67019E107	7396	164900	SH	DEFINED
NUANCE COMMUNICATIONS INC	COM	669967101	582	64000	SH	DEFINED
NUEVO FING I	TECONS SER A	670511203	413	13800	SH	DEFINED
NUI CORP	COM	629431107	24	1000	SH	DEFINED
NUI CORP	COM	629431107	6572	277292	SH	DEFINED
NVIDIA CORP	COM	67066G104	20	300	SH	DEFINED
NVIDIA CORP	COM	67066G104	7754	115900	SH	DEFINED
OCCIDENTAL PETE CORP DEL	COM	674599105	4014	151300	SH	DEFINED
OCEAN ENERGY INC DEL	COM	67481E106	8058	419700	SH	DEFINED
OCEANEERING INTL INC	COM	675232102	44	2000	SH	DEFINED
OCEANEERING INTL INC	COM	675232102	16990	768100	SH	DEFINED
OCWEN FINL CORP	COM	675746101	9436	1112700	SH	DEFINED
ODYSSEY HEALTHCARE INC	COM	67611V101	3990	153800	SH	DEFINED
OFFICE DEPOT INC	COM	676220106	13210	712500	SH	DEFINED
OGE ENERGY CORP	COM	670837103	1823	79000	SH	DEFINED
OGE ENERGY CORP	COM	670837103	1934	83800	SH	DEFINED
OGE ENERGY CORP COM	COMMON	670837103	7	288	SH	DEFINED
OIL STS INTL INC	COM	678026105	910	100000	SH	DEFINED
OLIN CORP	COM PAR \$1	680665205	504	31200	SH	DEFINED
OLIN CORP COM PAR \$1.	COMMON	680665205	4	246	SH	DEFINED

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OM GROUP INC	COM	670872100	60	900	SH	DEFINED
OM GROUP INC	COM	670872100	179	2700	SH	DEFINED
OMI CORP NEW	COM	Y6476W104	7016	1762900	SH	DEFINED
OMNICELL INC	COM	68213N109	6442	723800	SH	DEFINED
OMNICOM GROUP INC	COM	681919106	322	3600	SH	DEFINED
OMNICOM GROUP INC	COM	681919106	81165	908390	SH	DEFINED
ONEOK INC NEW	COM	682680103	1293	72500	SH	DEFINED
OPENWAVE SYS INC	COM	683718100	2183	223000	SH	DEFINED
ORACLE CORP	COM	68389X105	557	40300	SH	DEFINED
ORACLE CORP	COM	68389X105	15495	1122016	SH	DEFINED
ORACLE SYS CORP	COMMON	68389X105	9	624	SH	DEFINED
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	4177	230800	SH	DEFINED
ORTHOFIX INTL N V	COM	N6748L102	52	1400	SH	DEFINED
ORTHOFIX INTL N V	COM	N6748L102	34724	935900	SH	DEFINED
OTG SOFTWARE INC	COM	671059103	1363	136300	SH	DEFINED
OUTBACK STEAKHOUSE INC	COM	689899102	3959	115600	SH	DEFINED
OWENS & MINOR INC NEW	COM	690732102	1116	60300	SH	DEFINED
OWENS & MINOR INC NEW COM	COMMON	690732102	4	199	SH	DEFINED
P F CHANGS CHINA BISTRO INC	COM	69333Y108	1698	35900	SH	DEFINED
PACIFIC CENTY FINL CORP	COM	694058108	18	700	SH	DEFINED
PACIFIC CENTY FINL CORP	COM	694058108	2527	97600	SH	DEFINED
PACIFIC SUNWEAR CALIF INC	COM	694873100	2524	123600	SH	DEFINED
PACTIV CORP	COM	695257105	11758	662400	SH	DEFINED
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	1680	58500	SH	DEFINED
PAPA JOHNS INTL INC	COM	698813102	808	29400	SH	DEFINED
PARKER HANNIFIN CORP	COM	701094104	5590	121750	SH	DEFINED
PARKER HANNIFIN CORP	COM	701094104	1634	35600	SH	DEFINED
PATTERSON DENTAL CO	COM	703412106	7609	185900	SH	DEFINED
PATTERSON UTI ENERGY INC	COM	703481101	1382	59300	SH	DEFINED
PAYLESS SHOESOURCE INC	COM	704379106	90	1600	SH	DEFINED
PAYLESS SHOESOURCE INC	COM	704379106	275	4900	SH	DEFINED
PENTAIR INC	COM	709631105	2150	58900	SH	DEFINED
PEOPLES ENERGY CORP	COM	711030106	2204	58100	SH	DEFINED
PEOPLES ENERGY CORP	COM	711030106	11557	304700	SH	DEFINED
PEOPLESOFT INC	COM	712713106	197	4900	SH	DEFINED
PEOPLESOFT INC	COM	712713106	19630	488300	SH	DEFINED
PEPSI BOTTLING GROUP INC	COM	713409100	12951	551100	SH	DEFINED
PEPSIAMERICAS INC	COM	71343P200	2395	158500	SH	DEFINED
PEPSICO INC	COMMON	713448108	7	139	SH	DEFINED
PEPSICO INC	COM	713448108	1091	22400	SH	DEFINED
PEPSICO INC	COM	713448108	91323	1875607	SH	DEFINED
PEREGRINE SYSTEMS INC	COM	71366Q101	7240	488200	SH	DEFINED
PERFORMANCE FOOD GROUP CO	COM	713755106	640	18200	SH	DEFINED
PERRIGO CO	COM	714290103	1083	91600	SH	DEFINED
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V101	756	34000	SH	DEFINED
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V408	228	9800	SH	DEFINED
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V408	4731	203050	SH	DEFINED
PETSMART INC	COM	716768106	108367	11012900	SH	DEFINED
PETSMART INC	SB NT CV 144A 04	716768AA4	44766	37500000	PRN	DEFINED
PFIZER INC	COMMON	717081103	9	234	SH	DEFINED
PFIZER INC	COM	717081103	1124	28200	SH	DEFINED
PFIZER INC	COM	717081103	92124	2311768	SH	DEFINED
PFIZER INC	COM	717081103	2192	49850	SH	DEFINED
PG&E CORP	COM	69331C108	1501	78000	SH	DEFINED
PHARMACIA CORP	COM	71713U102	5003	117301	SH	DEFINED
PHARMACIA CORP	COM	71713U102	133238	3123976	SH	DEFINED
PHARMACIA CORP	COM	71713U102	2374	50900	SH	DEFINED
PHARMACIA CORP COM	COMMON	71713U102	4	93	SH	DEFINED
PHARMACOPEIA INC	COM	71713B104	1486	107000	SH	DEFINED
PHELPS DODGE CORP	COM	717265102	23	700	SH	DEFINED
PHELPS DODGE CORP	COM	717265102	68	2100	SH	DEFINED
PHELPS DODGE CORP	COM	717265102	1387	39100	SH	DEFINED

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PHILADELPHIA CONS HLDG CORP	COM	717528103	60	1600	SH	DEFINED
PHILADELPHIA CONS HLDG CORP	COM	717528103	61765	1637900	SH	DEFINED
PHILIP MORRIS COS INC	COM	718154107	7111	155100	SH	DEFINED
PHILIP MORRIS COS INC	COM	718154107	133245	2906100	SH	DEFINED
PHILIP MORRIS COS INC	COM	718154107	4915	98000	SH	DEFINED
PHILIP MORRIS COS INS	COMMON	718154107	16	356	SH	DEFINED
PHILLIPS PETE CO	COM	718507106	7116	118080	SH	DEFINED
PHILLIPS PETE CO	COM	718507106	56478	937238	SH	DEFINED
PHILLIPS PETROLEUM COMPANY	COMMON	718507106	7	112	SH	DEFINED
PHOENIX COS INC NEW	COM	71902E109	12950	700000	SH	DEFINED
PHOENIX COS INC NEW	COM	71902E109	712	38500	SH	DEFINED
PHOTRONICS INC	SB NT CV 144A 06	719405AB8	12754	11500000	PRN	DEFINED
PINNACLE SYS INC	COM	723481107	630	79300	SH	DEFINED
PINNACLE WEST CAP CORP	COM	723484101	762	18200	SH	DEFINED
PINNACLE WEST CAP CORP	COM	723484101	4139	98900	SH	DEFINED
PITSTON CO	COM BRINKS GRP	725701106	1430	64700	SH	DEFINED
PIXELWORKS INC	COM	72581M107	3228	201000	SH	DEFINED
PLEXUS CORP	COM	729132100	1246	46900	SH	DEFINED
PLUM CREEK TIMBER CO INC	COM	729251108	1165	41100	SH	DEFINED
PMC-SIERRA INC	COM	69344F106	1310	61600	SH	DEFINED
PMI GROUP INC	COM	69344M101	784	11700	SH	DEFINED
PNC FINANCIAL CORP	COMMON	693475105	5	91	SH	DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	495	8800	SH	DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	80518	1432700	SH	DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	767	13640	SH	DEFINED
POGO PRODUCING CO	COM	730448107	1705	64900	SH	DEFINED
POGO PRODUCING CO	SUB NT CV 5.5%06	730448AE7	962	1000000	PRN	DEFINED
POGO PRODUCING CO COM	COMMON	730448107	5	188	SH	DEFINED
POST PPTYS INC	COM	737464107	1072	30200	SH	DEFINED
POTOMAC ELEC PWR CO	COM	737679100	1266	56100	SH	DEFINED
POTOMAC ELEC PWR CO	COM	737679100	2065	91500	SH	DEFINED
POTOMAC ELECTRIC POWER CO	COMMON	737679100	6	249	SH	DEFINED
POWER INTEGRATIONS INC	COM	739276103	841	36800	SH	DEFINED
POZEN INC	COM	73941U102	1208	230000	SH	DEFINED
PPG INDS INC	COM	693506107	4127	79800	SH	DEFINED
PPG INDS INC	COM	693506107	21929	424000	SH	DEFINED
PPG INDS INC COM	COMMON	693506107	4	81	SH	DEFINED
PPL CORP	COM	69351T106	3924	112600	SH	DEFINED
PPL CORP	COM	69351T106	1324	38000	SH	DEFINED
PPL CORP COM	COMMON	69351T106	4	118	SH	DEFINED
PRAXAIR INC	COM	74005P104	39	700	SH	DEFINED
PRAXAIR INC	COM	74005P104	8011	145000	SH	DEFINED
PRENTISS PPTYS TR	SH BEN INT	740706106	247	9000	SH	DEFINED
PRENTISS PPTYS TR SH BEN INT	COMMON	740706106	6	234	SH	DEFINED
PRI AUTOMATION INC	COM	69357H106	16	800	SH	DEFINED
PRI AUTOMATION INC	COM	69357H106	2106	103000	SH	DEFINED
PRICE T ROWE GROUP INC	COM	74144T108	8804	253500	SH	DEFINED
PRICE T ROWE GROUP INC	COM	74144T108	886	25500	SH	DEFINED
PRICELINE COM INC	COM	741503106	598	102800	SH	DEFINED
PRIDE INTL INC DEL	COM	74153Q102	2507	166000	SH	DEFINED
PRIME HOSPITALITY CORP	COM	741917108	2895	262000	SH	DEFINED
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	3062	127600	SH	DEFINED
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	15430	642900	SH	DEFINED
PRIORITY HEALTHCARE CORP	CL B	74264T102	2027	57605	SH	DEFINED
PROCTER & GAMBLE CO	COM	742718109	957	12100	SH	DEFINED
PROCTER & GAMBLE CO	COM	742718109	52716	666200	SH	DEFINED
PROFIT RECOVERY GROUP INTL INC	COM	743168106	498	61100	SH	DEFINED
PROGRESS ENERGY INC	COM	743263105	2495	55400	SH	DEFINED
PROGRESS ENERGY INC	COM	743263105	8434	187300	SH	DEFINED
PROGRESS ENERGY INC	COM	743263105	1306	29000	SH	DEFINED
PROGRESS ENERGY INC COM	COMMON	743263105	12	268	SH	DEFINED
PROLOGIS TR	SH BEN INT	743410102	398	18500	SH	DEFINED

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PROTEIN DESIGN LABS INC	COM	74369L103	26	800	SH	DEFINED
PROTEIN DESIGN LABS INC	COM	74369L103	7675	234000	SH	DEFINED
PROVIDENT BANKSHARES CORP	COM	743859100	822	33835	SH	DEFINED
PSS WORLD MED INC	COM	69366A100	778	95300	SH	DEFINED
PUBLIC STORAGE INC	COM	74460D109	334	10000	SH	DEFINED
PUBLIC STORAGE INC	COM	74460D109	1737	52000	SH	DEFINED
PUBLIC SVC CO N MEX	COM	744499104	1372	49100	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	422	10000	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	19306	457600	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1962	46500	SH	DEFINED
PUBLIC SVC ENTERPRISES	COMMON	744573106	4	105	SH	DEFINED
PULTE HOMES INC	COM	745867101	3109	69600	SH	DEFINED
QLOGIC CORP	COM	747277101	15218	341900	SH	DEFINED
QUALCOMM INC	COM	747525103	303	6000	SH	DEFINED
QUALCOMM INC	COM	747525103	19281	381800	SH	DEFINED
QUEST DIAGNOSTICS INC	COM	74834L100	29	400	SH	DEFINED
QUEST DIAGNOSTICS INC	COM	74834L100	8691	121200	SH	DEFINED
QUEST DIAGNOSTICS INC	COM	74834L100	2822	36000	SH	DEFINED
QUESTAR CORP	COM	748356102	514	20500	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COM	749121109	802	56761	SH	DEFINED
R H DONNELLEY CORP	COM NEW	74955W307	1842	63400	SH	DEFINED
RADIAN GROUP INC	COM	750236101	919	21400	SH	DEFINED
RADIO ONE INC	CL A	75040P108	1426	77200	SH	DEFINED
RALCORP HLDGS INC NEW	COM	751028101	917	40400	SH	DEFINED
RAYMOND JAMES FINANCIAL INC	COM	754730109	2053	57800	SH	DEFINED
RAYMOND JAMES FINANCIAL INC	COM	754730109	989	27850	SH	DEFINED
RAYONIER INC	COM	754907103	111	2200	SH	DEFINED
RAYONIER INC	COM	754907103	338	6700	SH	DEFINED
RAYTHEON CO COM NEW	COMMON	755111507	14	423	SH	DEFINED
REALNETWORKS INC	COM	75605L104	1176	198000	SH	DEFINED
REALTY INCOME CORP	COM	756109104	720	24500	SH	DEFINED
RECKSON ASSOCS RLTY CORP	CL B	75621K304	1378	54000	SH	DEFINED
REDWOOD TR INC	COM	758075402	14126	583000	SH	DEFINED
REGIONS FINL CORP	COM	758940100	363	11376	SH	DEFINED
RELIANT ENERGY INC	COM	75952J108	3973	149800	SH	DEFINED
RELIANT ENERGY INC	COM	75952J108	46415	1750200	SH	DEFINED
RELIANT ENERGY INC	COM	75952J108	1899	71600	SH	DEFINED
RELIANT ENERGY INC COM	COMMON	75952J108	4	147	SH	DEFINED
RELIANT RES INC	COM	75952B105	8684	526000	SH	DEFINED
RELIANT RES INC	COM	75952B105	826	50000	SH	DEFINED
RENAISSANCE LEARNING INC	COM	75968L105	807	26500	SH	DEFINED
RENAL CARE GROUP INC	COM	759930100	9630	300000	SH	DEFINED
RESMED INC	COM	761152107	658	12200	SH	DEFINED
REYNOLDS R J TOB HLDGS INC	COM	76182K105	17748	315234	SH	DEFINED
RF MICRODEVICES INC	COM	749941100	10394	540500	SH	DEFINED
RIGGS NATL CORP WASH DC	COM	766570105	546	39100	SH	DEFINED
RIVERDEEP GROUP PLC	ADR	76870Q109	2212	131613	SH	DEFINED
RIVERSTONE NETWORKS INC	COM	769320102	2410	145200	SH	DEFINED
ROLLINS INC	COM	775711104	552	27600	SH	DEFINED
ROSLYN BANCORP INC	COM	778162107	1943	111000	SH	DEFINED
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	4108	83800	SH	DEFINED
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	1054	19135	SH	DEFINED
RTW INC	COM	74974R107	1092	975000	SH	DEFINED
RUBY TUESDAY INC	COM	781182100	2971	144000	SH	DEFINED
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	15246	475700	SH	DEFINED
RYERSON TULL INC NEW	COM	78375P107	1078	98000	SH	DEFINED
SAFENET INC	COM	78645R107	1826	96400	SH	DEFINED
SAFEWAY INC	COM NEW	786514208	351	8400	SH	DEFINED
SAFEWAY INC	COM NEW	786514208	3423	74850	SH	DEFINED
SAGE INC	COM	786632109	22	600	SH	DEFINED
SAGE INC	COM	786632109	24707	666500	SH	DEFINED
SALIX PHARMACEUTICALS INC	ORD	G77770108	506	25000	SH	DEFINED

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SANDISK CORP	COM	80004C101	9298	645700	SH	DEFINED
SAPPI LTD	SPON ADR NEW	803069202	230	22400	SH	DEFINED
SARA LEE CORP	COM	803111103	5335	240000	SH	DEFINED
SARA LEE CORP	COM	803111103	66832	3006400	SH	DEFINED
SARA LEE CORP COM	COMMON	803111103	4	170	SH	DEFINED
SATYAM COMPUTER SERVICES LTD	ADR	804098101	220	20000	SH	DEFINED
SBC COMMUNICATIONS INC	COM	78387G103	6736	171976	SH	DEFINED
SBC COMMUNICATIONS INC	COM	78387G103	128263	3274513	SH	DEFINED
SBC COMMUNICATIONS INC	COM	78387G103	36616	934800	SH	DEFINED
SBC COMMUNICATIONS INC	COM	78387G103	9037	223576	SH	DEFINED
SBC COMMUNICATIONS INC COM	COMMON	78387G103	4	91	SH	DEFINED
SCANA CORP NEW	COM	80589M102	9586	344445	SH	DEFINED
SCANA CORP NEW	COM	80589M102	2391	85900	SH	DEFINED
SCANA CORP NEW COM	COMMON	80589M102	17	613	SH	DEFINED
SCHERING PLOUGH CORP	COMMON	806605101	8	232	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	2689	75100	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	72876	2035086	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	33	600	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	1958	35625	SH	DEFINED
SCHOLASTIC CORP	COM	807066105	3674	73000	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	149	9600	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	9921	641337	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	1398	90350	SH	DEFINED
SCIENTIFIC ATLANTA INC	COM	808655104	8981	375148	SH	DEFINED
SEACHANGE INTL INC	COM	811699107	6957	203900	SH	DEFINED
SEACOR SMIT INC	COM	811904101	84	1800	SH	DEFINED
SEACOR SMIT INC	COM	811904101	251	5400	SH	DEFINED
SEARS ROEBUCK & CO	COM	812387108	5128	107643	SH	DEFINED
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	889	91600	SH	DEFINED
SELECT MEDICAL CORP	COM	816196109	12510	778000	SH	DEFINED
SEMPRA ENERGY	COM	816851109	11705	476800	SH	DEFINED
SEMPRA ENERGY	COM	816851109	16161	658300	SH	DEFINED
SEMPRA ENERGY	COM	816851109	2627	107000	SH	DEFINED
SEMTECH CORP	COM	816850101	2116	59300	SH	DEFINED
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	529	38000	SH	DEFINED
SENSIENT TECHNOLOGIES CORP	COM	81725T100	549	26400	SH	DEFINED
SENSIENT TECHNOLOGIES CORP COM	COMMON	81725T100	4	184	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED ADR	82481R106	11712	320000	SH	DEFINED
SHURGARD STORAGE CTRS INC	COM	82567D104	714	22300	SH	DEFINED
SICOR INC	COM	825846108	618	39400	SH	DEFINED
SIEBEL SYS INC	COM	826170102	109	3900	SH	DEFINED
SIEBEL SYS INC	COM	826170102	22446	802210	SH	DEFINED
SIERRA PAC RES NEW	COM	826428104	459	30500	SH	DEFINED
SIERRA PAC RES NEW	COM	826428104	2572	170900	SH	DEFINED
SIERRA PAC RES NEW	COM	826428104	1054	70000	SH	DEFINED
SILICON VY BANCSHARES	COM	827064106	21	800	SH	DEFINED
SILICON VY BANCSHARES	COM	827064106	2422	90600	SH	DEFINED
SILVERSTREAM SOFTWARE INC	COM	827907106	2315	340000	SH	DEFINED
SIMON PPTY GROUP INC NEW	COM	828806109	10119	345000	SH	DEFINED
SIMON PPTY GROUP INC NEW	COM	828806109	2141	73000	SH	DEFINED
SIMON PPTY GROUP INC NEW COM	COMMON	828806109	6	221	SH	DEFINED
SIMPSON MANUFACTURING CO INC	COM	829073105	23	400	SH	DEFINED
SIMPSON MANUFACTURING CO INC	COM	829073105	5799	101200	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COM	82966U103	473	40700	SH	DEFINED
SKYWEST INC	COM	830879102	18	700	SH	DEFINED
SKYWEST INC	COM	830879102	1148	45100	SH	DEFINED
SL GREEN RLTY CORP	COM	78440X101	857	27900	SH	DEFINED
SMITH & WOLLENSKY RESTAURANT	COM	831758107	857	225000	SH	DEFINED
SMITH & WOLLENSKY RESTAURANT	COM	831758107	221	51700	SH	DEFINED
SOLECTRON CORP	COM	834182107	1398	113100	SH	DEFINED
SOUTHERN CO	COM	842587107	1638	64600	SH	DEFINED
SOUTHERN CO	COM	842587107	8518	336000	SH	DEFINED

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SPACELABS MED INC	COM	846247104	673	55400	SH	DEFINED
SPEECHWORKS INTL INC	COM	84764M101	988	87800	SH	DEFINED
SPEEDWAY MOTORSPORTS INC	COM	847788106	1264	50000	SH	DEFINED
SPRINT CORP	COM FON GROUP	852061100	4321	215200	SH	DEFINED
SPRINT CORP	COM FON GROUP	852061100	66546	3314033	SH	DEFINED
SPRINT CORP	COM FON GROUP	852061100	22130	1102100	SH	DEFINED
SPRINT CORP	COM FON GROUP	852061100	2520	125500	SH	DEFINED
SPRINT CORP	PCS COM SER 1	852061506	227	9300	SH	DEFINED
SPRINT CORP	PCS COM SER 1	852061506	12854	526600	SH	DEFINED
SPRINT CORP	PCS COM SER 1	852061506	293	12000	SH	DEFINED
SPRINT CORP COM	COMMON	852061100	14	692	SH	DEFINED
SPS TECHNOLOGIES INC	COM	784626103	611	16500	SH	DEFINED
ST JUDE MED INC	COM	790849103	349	4500	SH	DEFINED
ST JUDE MED INC	COM	790849103	32808	422510	SH	DEFINED
ST JUDE MED INC COM	COMMON	790849103	12	149	SH	DEFINED
STAPLES INC	COM	855030102	3740	200000	SH	DEFINED
STATE STR CORP	COM	857477103	188	3600	SH	DEFINED
STATE STR CORP	COM	857477103	7315	140000	SH	DEFINED
STEEL DYNAMICS INC	COM	858119100	828	71300	SH	DEFINED
STELMAR SHIPPING LTD	COM	V8726M103	11846	729000	SH	DEFINED
STERLING BANCSHARES INC	COM	858907108	573	45750	SH	DEFINED
STILLWATER MNG CO	COM	86074Q102	2102	113600	SH	DEFINED
STILWELL FINL INC	COM	860831106	1939	71220	SH	DEFINED
STMICROELECTRONICS N V	NY REGISTRY	861012102	198	6250	SH	DEFINED
STMICROELECTRONICS N V	NY REGISTRY	861012102	3127	98750	SH	DEFINED
STONE ENERGY CORP	COM	861642106	67	1700	SH	DEFINED
STONE ENERGY CORP	COM	861642106	205	5200	SH	DEFINED
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	9963	482000	SH	DEFINED
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	72809	3522460	SH	DEFINED
SUMMIT PPTYS INC	COM	866239106	713	28500	SH	DEFINED
SUMMIT PPTYS INC COM	COMMON	866239106	6	235	SH	DEFINED
SUN LIFE FINL SVCS CDA INC	COM	866796105	1249	57814	SH	DEFINED
SUN MICROSYSTEMS INC	COM	866810104	1612	131050	SH	DEFINED
SUNGARD DATA SYS INC	COM	867363103	21601	746665	SH	DEFINED
SUNGARD DATA SYS INC	COM	867363103	2268	71500	SH	DEFINED
SUNGARD DATA SYS INC COM	COMMON	867363103	7	259	SH	DEFINED
SUNOCO INC	COM	86764P109	26	700	SH	DEFINED
SUNOCO INC	COM	86764P109	45532	1219400	SH	DEFINED
SUNOCO INC COM	COMMON	86764P109	4	120	SH	DEFINED
SUPERIOR INDS INTL INC	COM	868168105	1272	31600	SH	DEFINED
SUPERVALU INC	COM	868536103	6448	291500	SH	DEFINED
SURMODICS INC	COM	868873100	565	15500	SH	DEFINED
SYMANTEC CORP	COM	871503108	13724	206900	SH	DEFINED
SYMANTEC CORP	SUB NT CV 144A06	871503AA6	12873	10650000	PRN	DEFINED
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	16470	959240	SH	DEFINED
TALARIAN CORP	COM	874090103	474	158000	SH	DEFINED
TALBOTS INC	COM	874161102	3625	100000	SH	DEFINED
TALK AMERICA HLDGS INC	COM	87426R103	2018	4923100	SH	DEFINED
TALX CORP	COM	874918105	1237	49500	SH	DEFINED
TARGET CORP	COM	87612E106	484	11800	SH	DEFINED
TARGET CORP	COM	87612E106	58256	1419139	SH	DEFINED
TARGET CORP COM	COMMON	87612E106	10	246	SH	DEFINED
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	2168	54277	SH	DEFINED
TCF FINL CORP	COM	872275102	269	5600	SH	DEFINED
TECH DATA CORP	COM	878237106	2380	55000	SH	DEFINED
TECHNE CORP	COM	878377100	1669	45300	SH	DEFINED
TECHNITROL INC	COM	878555101	978	35400	SH	DEFINED
TECO ENERGY INC	COM	872375100	380	14500	SH	DEFINED
TECO ENERGY INC	COM	872375100	2086	79500	SH	DEFINED
TEEKAY SHIPPING CORP COM	COMMON	Y8564W103	4	117	SH	DEFINED
TEEKAY SHIPPING MARSHALL ISLND	COM	Y8564W103	613	17600	SH	DEFINED
TELECOP PCS INC NEW	CL A	879300101	200	16000	SH	DEFINED



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TELEFLEX INC	COM	879369106	2186	46200	SH	DEFINED
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1492	42600	SH	DEFINED
TELEPHONE & DATA SYS INC	COM	879433100	33092	368718	SH	DEFINED
TELIK INC	COM	87959M109	10395	770000	SH	DEFINED
TELLABS INC	COM	879664100	156	10400	SH	DEFINED
TENET HEALTHCARE CORP	COM	88033G100	117	2000	SH	DEFINED
TENET HEALTHCARE CORP	COM	88033G100	24292	413700	SH	DEFINED
TERADYNE INC	COM	880770102	13200	437943	SH	DEFINED
TETRA TECH INC NEW	COM	88162G103	4711	236626	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	15679	254400	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1535	23250	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTDAD	COMMON	881624209	12	201	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	196	7000	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	42452	1516140	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	1035	33800	SH	DEFINED
TEXTRON INC	COM	883203101	3615	87200	SH	DEFINED
TEXTRON INC	COM	883203101	49187	1186368	SH	DEFINED
TEXTRON INC COM	COMMON	883203101	15	360	SH	DEFINED
THERMOGENESIS CORP	COM NEW	883623209	1341	556400	SH	DEFINED
THQ INC	COM NEW	872443403	24	500	SH	DEFINED
THQ INC	COM NEW	872443403	20304	418900	SH	DEFINED
THREE FIVE SYS INC	COM	88554L108	1076	67600	SH	DEFINED
TIDEWATER INC	COM	886423102	34	1000	SH	DEFINED
TIDEWATER INC	COM	886423102	1458	43000	SH	DEFINED
TIFFANY & CO NEW	COM	886547108	8100	257400	SH	DEFINED
TJX COS INC NEW	COM	872540109	171	4300	SH	DEFINED
TJX COS INC NEW	COM	872540109	3185	79900	SH	DEFINED
TOLLGRADE COMMUNICATIONS INC	COM	889542106	20	600	SH	DEFINED
TOLLGRADE COMMUNICATIONS INC	COM	889542106	1481	44400	SH	DEFINED
TORO CO	COM	891092108	369	8200	SH	DEFINED
TOTAL FINA ELF S A	SPONSORED ADR	89151E109	608	7700	SH	DEFINED
TOWER AUTOMOTIVE INC	SB NT CV 5%04	891707AE1	927	1100000	PRN	DEFINED
TOWER AUTOMOTIVE INC COM	COMMON	891707101	5	521	SH	DEFINED
TOYS 'R' US INC	COMMON	892335100	10	497	SH	DEFINED
TOYS R US INC	COM	892335100	5133	247500	SH	DEFINED
TOYS R US INC	COM	892335100	56795	2738435	SH	DEFINED
TRANSCANADA PIPELINES LTD	COM	893526103	407	32500	SH	DEFINED
TRANSCANADA PIPELINES LTD	COM	893526103	1877	150000	SH	DEFINED
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	64	1900	SH	DEFINED
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	6832	202000	SH	DEFINED
TRANSWITCH CORP	COM	894065101	112	24900	SH	DEFINED
TREX INC	COM	89531P105	1388	73100	SH	DEFINED
TRIAD HOSPITALS INC	COM	89579K109	6492	221200	SH	DEFINED
TRIBUNE CO NEW	COM	896047107	1326	32400	SH	DEFINED
TRICO MARINE SERVICES INC	COM	896106101	728	96400	SH	DEFINED
TRIMBLE NAVIGATION LTD	COM	896239100	1201	74100	SH	DEFINED
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1062	86657	SH	DEFINED
TRITON PCS HLDGS INC	CL A	89677M106	2504	85300	SH	DEFINED
TRW INC	COM	872649108	4174	112700	SH	DEFINED
TRW INC	COM	872649108	51971	1403100	SH	DEFINED
TRW INC COM	COMMON	872649108	4	121	SH	DEFINED
TULARIK INC	COM	899165104	1458	60700	SH	DEFINED
TUPPERWARE CORP	COM	899896104	697	36200	SH	DEFINED
TV AZTECA S A DE C V	SPONSORED ADR	901145102	475	70000	SH	DEFINED
TXU CORP	COM	873168108	3324	70500	SH	DEFINED
TYCO INTL LTD NEW	COM	902124106	20337	345273	SH	DEFINED
TYCO INTL LTD NEW	COM	902124106	205710	3492524	SH	DEFINED
TYCO INTL LTD NEW	COM	902124106	5915	91700	SH	DEFINED
TYCO INTL LTD NEW	LYON ZRO 144A 20	902124AA4	9392	12070000	PRN	DEFINED
TYCO INTL LTD NEW	LYON ZERO 20	902124AC0	2840	3650000	PRN	DEFINED
TYCO INTL LTD NEW COM	COMMON	902124106	11	186	SH	DEFINED
TYSON FOODS INC	CL A	902494103	644	55800	SH	DEFINED

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ULTRAMAR DIAMOND SHAMROCK COCO	COMMON	904000106	9	182	SH	DEFINED
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	19441	392916	SH	DEFINED
UNILAB CORP NEW	COM NEW	904763208	50200	2000000	SH	DEFINED
UNILEVER N V	N Y SHS NEW	904784709	1653	28700	SH	DEFINED
UNION PAC CORP	COMMON	907818108	18	319	SH	DEFINED
UNION PAC CORP	COM	907818108	5210	91400	SH	DEFINED
UNION PAC CORP	COM	907818108	22133	388300	SH	DEFINED
UNISOURCE ENERGY CORP	COM	909205106	780	42900	SH	DEFINED
UNITED DEFENSE INDS INC	COM	91018B104	1053	50000	SH	DEFINED
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	21993	2290900	SH	DEFINED
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	240	25000	SH	DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	375	5800	SH	DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	9152	141600	SH	DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	5831	82400	SH	DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	74698	1055500	SH	DEFINED
UNITEDHEALTH GROUP INC COM	COMMON	91324P102	7	102	SH	DEFINED
UNIVERSAL HLTH SVCS INC	CL B	913903100	5082	108500	SH	DEFINED
UNIVISION COMMUNICATIONS INC	CL A	914906102	134	3300	SH	DEFINED
UNIVISION COMMUNICATIONS INC	CL A	914906102	18215	450200	SH	DEFINED
UNOCAL CORP	COMMON	915289102	10	272	SH	DEFINED
UNOCAL CORP	COM	915289102	54372	1507414	SH	DEFINED
UNUMPROVIDENT CORP	COM	91529Y106	928	35000	SH	DEFINED
URS CORP NEW	COM	903236107	19	700	SH	DEFINED
URS CORP NEW	COM	903236107	4391	160200	SH	DEFINED
US AIRWAYS GROUP INC	COM	911905107	208	32800	SH	DEFINED
US BANCORP DEL	COM NEW	902973304	1198	57236	SH	DEFINED
USA NETWORKS INC	COM	902984103	158	5800	SH	DEFINED
USA NETWORKS INC	COM	902984103	3941	144300	SH	DEFINED
UST INC	COM	902911106	6164	176100	SH	DEFINED
UST INC	COM	902911106	89079	2545100	SH	DEFINED
UST INC COM	COMMON	902911106	11	307	SH	DEFINED
USX MARATHON GROUP	COMMON	902905827	15	500	SH	DEFINED
USX MARATHON GROUP	COM NEW	902905827	5046	168200	SH	DEFINED
USX MARATHON GROUP	COM NEW	902905827	80865	2695500	SH	DEFINED
UTILICORP UTD INC COM	COMMON	918005109	4	141	SH	DEFINED
UTSTARCOM INC	COM	918076100	31	1100	SH	DEFINED
UTSTARCOM INC	COM	918076100	11494	403300	SH	DEFINED
VALENCE TECHNOLOGY INC	COM	918914102	222	65900	SH	DEFINED
VALERO ENERGY CORP COM	COMMON	91913Y100	8	213	SH	DEFINED
VALLEY NATL BANCORP	COM	919794107	3082	93535	SH	DEFINED
VARCO INTL INC DEL	COM	922122106	1275	85100	SH	DEFINED
VARIAN MED SYS INC	COM	92220P105	29	400	SH	DEFINED
VARIAN MED SYS INC	COM	92220P105	9392	131800	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	1062	30700	SH	DEFINED
VCA ANTECH INC	COM	918194101	20604	1700000	SH	DEFINED
VECTREN CORP	COM	92240G101	1247	52000	SH	DEFINED
VEECO INSTRS INC DEL	COM	922417100	25	700	SH	DEFINED
VEECO INSTRS INC DEL	COM	922417100	945	26200	SH	DEFINED
VENTAS INC	COM	92276F100	550	45000	SH	DEFINED
VERISIGN INC	COM	92343E102	1505	39555	SH	DEFINED
VERITAS SOFTWARE CO	COM	923436109	206	4600	SH	DEFINED
VERITAS SOFTWARE CO	COM	923436109	9273	206855	SH	DEFINED
VERITY INC	COM	92343C106	913	45100	SH	DEFINED
VERIZON COMMUNICATIONS	COM	92343V104	9536	200926	SH	DEFINED
VERIZON COMMUNICATIONS	COM	92343V104	154208	3249216	SH	DEFINED
VERIZON COMMUNICATIONS	COM	92343V104	36606	771300	SH	DEFINED
VERIZON COMMUNICATIONS	COM	92343V104	4604	97000	SH	DEFINED
VERIZON COMMUNICATIONS COM	COMMON	92343V104	6	128	SH	DEFINED
VIACOM INC	CL A	925524100	270	6100	SH	DEFINED
VIACOM INC	CL A	925524100	20315	459100	SH	DEFINED
VIACOM INC	CL B	925524308	5128	116140	SH	DEFINED
VIACOM INC	CL B	925524308	74340	1683796	SH	DEFINED

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VIACOM INC	CL B	925524308	2161	44700	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	13	296	SH	DEFINED
VIASYSTEMS GROUP INC	COM	92553H100	120	190200	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	COM	928298108	571	29276	SH	DEFINED
VISX INC DEL	COM	92844S105	947	71500	SH	DEFINED
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	3852	150000	SH	DEFINED
VORNADO RLTY TR	SH BEN INT	929042109	532	12800	SH	DEFINED
VORNADO RLTY TR COM	COMMON	929042109	6	152	SH	DEFINED
VOTORANTIM CELULOSE E PAPEL SA	SPONSORED ADR	92906P106	482	27300	SH	DEFINED
WACHOVIA CORP 2ND NEW	COM	929903102	6962	222000	SH	DEFINED
WACHOVIA CORP 2ND NEW	COM	929903102	63560	2026800	SH	DEFINED
WACHOVIA CORP 2ND NEW	COM	929903102	2980	89830	SH	DEFINED
WACHOVIA CORP COM	COMMON	929903102	6	189	SH	DEFINED
WADDELL & REED FINL INC	CL A	930059100	1111	34500	SH	DEFINED
WAL MART STORES INC	COM	931142103	1272	22100	SH	DEFINED
WAL MART STORES INC	COM	931142103	42243	734015	SH	DEFINED
WALGREEN CO	COM	931422109	11381	338122	SH	DEFINED
WALGREEN COMPANY	COMMON	931422109	7	194	SH	DEFINED
WALLACE COMPUTER SERVICES INC	COM	932270101	1010	53200	SH	DEFINED
WASHINGTON FED INC	COM	938824109	1789	69400	SH	DEFINED
WASHINGTON MUT INC	COM	939322103	8289	253500	SH	DEFINED
WASHINGTON MUT INC	COM	939322103	93333	2854235	SH	DEFINED
WASHINGTON MUT INC	COM	939322103	1459	44617	SH	DEFINED
WASHINGTON MUT INC COM	COMMON	939322103	5	154	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L109	8524	267111	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L109	84940	2661876	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L109	2695	80500	SH	DEFINED
WASTE MGMT INC DEL COM	COMMON	94106L109	13	416	SH	DEFINED
WATERS CORP	COM	941848103	554	14300	SH	DEFINED
WATSON PHARMACEUTICALS INC	COM	942683103	1076	31300	SH	DEFINED
WAUSAU-MOSINEE PAPER CORP	COM	943315101	818	67600	SH	DEFINED
WAVE SYSTEMS CORP	CL A	943526103	143	63800	SH	DEFINED
WEBMD CORP	COM	94769M105	1194	169101	SH	DEFINED
WEBSense INC	COM	947684106	29	900	SH	DEFINED
WEBSense INC	COM	947684106	10282	320600	SH	DEFINED
WEIGHT WATCHERS INTL INC NEW	COM	948626106	16910	500000	SH	DEFINED
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	14223	121724	SH	DEFINED
WELLPOINT HEALTH NTWRKS NEW CO	COMMON	94973H108	7	58	SH	DEFINED
WELLS FARGO & CO NEW	COM	949746101	74	1700	SH	DEFINED
WELLS FARGO & CO NEW	COM	949746101	41601	957455	SH	DEFINED
WELLS FARGO & CO NEW	COM	949746101	821	18900	SH	DEFINED
WELLS FARGO & CO NEW COM	COMMON	949746101	6	144	SH	DEFINED
WEST PHARMACEUTICAL SVSC INC	COM	955306105	519	19500	SH	DEFINED
WESTAMERICA BANCORPORATION	COM	957090103	1702	43000	SH	DEFINED
WESTERN DIGITAL CORP	COM	958102105	1453	231700	SH	DEFINED
WESTERN RES INC	COM	959425109	2905	168900	SH	DEFINED
WESTERN RES INC COM	COMMON	959425109	5	264	SH	DEFINED
WESTVACO CORP	COM	961548104	17703	622234	SH	DEFINED
WEYERHAEUSER CO	COM	962166104	1125	20800	SH	DEFINED
WHOLE FOODS MKT INC	COM	966837106	2810	64500	SH	DEFINED
WILLAMETTE INDS INC	COM	969133107	1350	25900	SH	DEFINED
WILLIAMS COS INC DEL	COM	969457100	1498	58700	SH	DEFINED
WILLIAMS COS INC DEL	COM	969457100	7661	300212	SH	DEFINED
WILLIAMS COS INC DEL	COM	969457100	1493	58500	SH	DEFINED
WILLIAMS SONOMA INC	COM	969904101	11175	260500	SH	DEFINED
WILMINGTON TRUST CORP	COM	971807102	89	1400	SH	DEFINED
WILMINGTON TRUST CORP	COM	971807102	266	4200	SH	DEFINED
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	22	600	SH	DEFINED
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	5660	156800	SH	DEFINED
WIND RIVER SYSTEMS INC	COM	973149107	1735	96900	SH	DEFINED
WISCONSIN ENERGY CORP	COM	976657106	386	17100	SH	DEFINED
WISCONSIN ENERGY CORP	COM	976657106	2057	91200	SH	DEFINED

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WMC LTD	SPONSORED ADR	928947100	1037	53200	SH	DEFINED
WMC LTD ADR SPONSORED	COMMON	928947100	6	295	SH	DEFINED
WMS INDS INC	COM	929297109	2450	122500	SH	DEFINED
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	49	3500	SH	DEFINED
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	1669	118505	SH	DEFINED
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	1	44	SH	DEFINED
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	7668	603752	SH	DEFINED
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	3829	301500	SH	DEFINED
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	1016	80000	SH	DEFINED
WPS RESOURCES CORP	COM	92931B106	439	12000	SH	DEFINED
WPS RESOURCES CORP	COM	92931B106	2376	65000	SH	DEFINED
XCEL ENERGY INC	COM	98389B100	1928	69500	SH	DEFINED
XCEL ENERGY INC	COM	98389B100	7398	266700	SH	DEFINED
XCEL ENERGY INC COM	COMMON	98389B100	4	149	SH	DEFINED
XILINX INC	COM	983919101	242	6200	SH	DEFINED
XILINX INC	COM	983919101	19234	492550	SH	DEFINED
XL CAP LTD	CL A	G98255105	46	500	SH	DEFINED
XL CAP LTD	CL A	G98255105	16755	183400	SH	DEFINED
YAHOO INC	COM	984332106	284	16000	SH	DEFINED
YORK INTL CORP NEW	COM	986670107	1773	46500	SH	DEFINED
ZIMMER HLDGS INC	COM	98956P102	17376	568967	SH	DEFINED
ZOMAX INC MINN	COM	989929104	3326	416300	SH	DEFINED
ZORAN CORP	COM	98975F101	144	4400	SH	DEFINED
ZORAN CORP	COM	98975F101	1161	35580	SH	DEFINED