

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2000

Check here if Amendment [] ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street
New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed 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: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews New York, New York August 14, 2000

(Signature) (City, State) (Date)

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are reported in this report.)

[] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)

[] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 2,471

Form 13F Information Table Value Total: \$18,232,599 (thousands)

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.	Form 13F File Number	Name
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1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL L.P.
4	28-5794	AIG INTERNATIONAL MANAGEMENT COMPANY, INC.

File Number 28-219 (Consolidated)
As of 6/30/00

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
AAR CORP	EQUITY	000361105	30	2,500	SH		DEFINED	2		2,500	
ABBEY NATIONAL	EQUITY	000445007	84	7,000	SH		DEFINED	2		7,000	
A D C TELECOMMUNICATN COM	EQUITY	000886101	11889	141,750	SH		DEFINED	1		139,950	
A D C TELECOMMUNICATN COM	EQUITY	000886101	1116	13,300	SH		DEFINED	2		13,300	
A D C TELECOMMUNICATN COM	EQUITY	000886101	12346	147,200	SH		DEFINED	3		122,700	24,500
ACT MFG INC	CORPBOND	000973AA5	4613	3,750,000	PRN		DEFINED	4		3,750,000	
AFLAC INC.	EQUITY	001055102	8168	177,800	SH		DEFINED	1		177,800	
AGCO CORP	EQUITY	001084102	78	6,400	SH		DEFINED	1		6,400	
AGL RES INC	EQUITY	001204106	94	5,900	SH		DEFINED	1		5,900	
AGL RES INC	EQUITY	001204106	1050	65,900	SH		DEFINED	2		65,900	
AES CORP	EQUITY	00130H105	584	12,800	SH		DEFINED	1		12,800	
AES CORP	EQUITY	00130H113	8490	55,500	SH		DEFINED	4		55,500	
AES CORP	CORPBOND	00130HAN5	8791	5,027,000	PRN		DEFINED	4		5,027,000	
AK STEEL HOLDING CORP	EQUITY	001547108	2824	353,000	SH		DEFINED	1		353,000	
AMB PPTY CORP	EQUITY	00163T109	16033	702,800	SH		DEFINED	3		606,400	96,400
AMFM INC	EQUITY	001693100	511	7,400	SH		DEFINED	2		7,400	
AMLI RESIDNTL PPTYS TR SH BEN INT	EQUITY	001735109	2945	125,000	SH		DEFINED	3		125,000	
AMERICAN AIRLINES	EQUITY	001765106	119	4,500	SH		DEFINED	1		4,500	
AT & T	EQUITY	001957109	5683	179,700	SH		DEFINED	1		179,700	
AT & T	EQUITY	001957109	5709	180,498	SH		DEFINED	2		180,498	
AT & T	EQUITY	001957208	2013	83,000	SH		DEFINED	1		83,000	
AT & T	EQUITY	001957208	19203	791,794	SH		DEFINED	2		791,794	
AT & T	EQUITY	001957406	524	18,800	SH		DEFINED	2		18,800	
AT & T	EQUITY	00207Q202	342	10,300	SH		DEFINED	2		10,300	
ATMI INC	EQUITY	00207R101	544	11,700	SH		DEFINED	2		11,700	
ATS MED INC COM	EQUITY	002083103	731	50,000	SH		DEFINED	3		50,000	
AVT CORP	EQUITY	002420107	192	26,000	SH		DEFINED	2		26,000	
AVX CORP NEW COM	EQUITY	002444107	4156	181,200	SH		DEFINED	3		150,200	31,000
AVX CORP NEW COM	EQUITY	002444107	273	11,900	SH		DEFINED	4		11,900	
ABBOTT LABORATORIES	EQUITY	002824100	13776	309,150	SH		DEFINED	1		309,150	

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										SOLE	SHARED	NONE
ABBOTT LABORATORIES	EQUITY	002824100	63	1,415		SH		DEFINED	2		1,415	
ABERCROMBIE AND FITCH CO	EQUITY	002896207	134	11,000		SH		DEFINED	1		11,000	
ABERCROMBIE AND FITCH CO	EQUITY	002896207	241	19,800		SH		DEFINED	2		19,800	
ABGENIX INC	EQUITY	00339B107	10212	85,200		SH		DEFINED	2		85,200	
ACCREDITO HEALTH INC COM	EQUITY	00437V104	20380	589,650		SH		DEFINED	3		589,650	
ACLARA BIOSCIENCES INC	EQUITY	00461P106	2099	41,200		SH		DEFINED	2		41,200	
ACLARA BIOSCIENCES INC	EQUITY	00461P106	19978	392,200		SH		DEFINED	3		382,500	9,700
ACNIELSON CORP	EQUITY	004833109	161	7,300		SH		DEFINED	2		7,300	
ACNIELSEN CORP	EQUITY	004833109	222	10,100		SH		DEFINED	4		10,100	
ACTEL CORP	EQUITY	004934105	260	5,700		SH		DEFINED	4		5,700	
ACTIVE SOFTWARE INC	EQUITY	00504E100	791	10,188		SH		DEFINED	4		10,188	
ACTIVE APPAREL GROUP INC	EQUITY	00504P105	67	17,900		SH		DEFINED	4		17,900	
ACSIOM CORP	EQUITY	005113105	39	2,900		SH		DEFINED	1		2,900	
ACSIOM CORP	EQUITY	005125109	253	9,300		SH		DEFINED	1		9,300	
ACSIOM CORP	EQUITY	005125109	567	20,800		SH		DEFINED	2		20,800	
ADATOM.COM INC	EQUITY	00650Q113	22	43,800		SH		DEFINED	4		43,800	
ADAPTEC INC	EQUITY	00651F108	73	3,200		SH		DEFINED	1		3,200	
ADAPTEC INC	EQUITY	00651F108	102	4,500		SH		DEFINED	4		4,500	
ADOBE SYSTEMS INC	EQUITY	00724F101	468	3,600		SH		DEFINED	1		3,600	
ADOBE SYSTEMS INC	EQUITY	00724F101	70370	541,304		SH		DEFINED	2		541,304	
ADTRAN INC	EQUITY	00738A106	245	4,100		SH		DEFINED	1		4,100	
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1722	38,000		SH		DEFINED	2		38,000	
AEROFLEX INC	EQUITY	007768104	1506	30,300		SH		DEFINED	2		30,300	
BARCLAYS	EQUITY	007820004	581	23,370		SH		DEFINED	2		23,370	
ADVANCED MICRO DEVICES	EQUITY	007903107	336	4,600		SH		DEFINED	1		4,600	
ADVANCED MICRO DEVICES	EQUITY	007903107	3757	48,632		SH		DEFINED	2		48,632	
AETNA INC	EQUITY	008117103	366	5,700		SH		DEFINED	1		5,700	
AETRIUM INC	EQUITY	00817R103	182	31,700		SH		DEFINED	4		31,700	
AFFILIATED COMPUTER SVCS INC	EQUITY	008190100	175	5,300		SH		DEFINED	1		5,300	
AFFILIATED COMPUTER SVCS INC	EQUITY	008190100	734	22,200		SH		DEFINED	2		22,200	
AFFILIATED COMPUTER SVCS INC	EQUITY	008190100	53922	1,630,900		SH		DEFINED	3		1,568,100	62,800
AFFYMETRIX INC	EQUITY	00826T108	8900	53,900		SH		DEFINED	2		53,900	
AFFYMETRIX INC	CORPBOND	00826TAA6	8154	5,500,000		PRN		DEFINED	4		5,500,000	
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	5827	79,004		SH		DEFINED	1		79,004	
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	1292	17,519		SH		DEFINED	2		17,519	
AGILE SOFTWARE CORP DEL	EQUITY	00846X105	2389	33,800		SH		DEFINED	2		33,800	
AGRIUM INC	EQUITY	008916108	218	25,300		SH		DEFINED	4		25,300	
AIR PRODUCTS	EQUITY	009158106	210	6,800		SH		DEFINED	1		6,800	
AIR PRODUCTS	EQUITY	009158106	3122	101,324		SH		DEFINED	2		101,324	
AIRBORNE FREIGHT CORP	EQUITY	009266107	100	5,300		SH		DEFINED	1		5,300	
AIRGAS INC	EQUITY	009363102	43	7,500		SH		DEFINED	1		7,500	
ALAMO GROUP INC	EQUITY	011311107	3004	240,300		SH		DEFINED	2		240,300	

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										SOLE	SHARED	NONE
ALASKA AIR GROUP	EQUITY	011659109	76	2,800		SH		DEFINED	1		2,800	
ALASKA AIR GROUP	EQUITY	011659109	95	3,500		SH		DEFINED	2		3,500	
ALBANY INTL CORP	EQUITY	012348108	47	3,218		SH		DEFINED	1		3,218	
ALBEMARLE CORP	EQUITY	012653101	97	4,900		SH		DEFINED	1		4,900	
ALBERTO-CULVER CO	EQUITY	013068101	52	1,700		SH		DEFINED	1		1,700	
ALBERTSON'S INC	EQUITY	013104104	419	12,592		SH		DEFINED	1		12,592	
ALBERTSON'S INC	EQUITY	013104104	2546	76,563		SH		DEFINED	2		76,563	
SMITHKLINE BEECHAM	EQUITY	013565908	645	49,300		SH		DEFINED	2		49,300	
ALCAN ALUMINUM LTD	EQUITY	013716105	205	6,600		SH		DEFINED	1		6,600	
ALCAN ALUMINUM LTD	EQUITY	013716956	54	1,740		SH		DEFINED	2		1,740	
ALCOA INC.	EQUITY	013817101	3441	118,664		SH		DEFINED	1		118,664	
ALCOA INC	EQUITY	013817101	8216	283,300		SH		DEFINED	2		283,300	
ALEXANDER BALDWIN	EQUITY	014482103	97	4,400		SH		DEFINED	1		4,400	
ALKERMES INC	EQUITY	01642T108	9199	195,200		SH		DEFINED	2		195,200	
ALKERMES INC	CORPBOND	01642T405	108526	673,763		PRN		DEFINED	4		673,763	
ALLEGHENY ENERGY INC	EQUITY	017361106	641	23,400		SH		DEFINED	1		23,400	
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	51	2,842		SH		DEFINED	1		2,842	
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	212	11,800		SH		DEFINED	2		11,800	
ALLEGIANCE TELECOM INC	EQUITY	01747T102	621	9,700		SH		DEFINED	2		9,700	
ALLEN TELECOM INC	EQUITY	018091108	83	4,700		SH		DEFINED	2		4,700	
ALLERGAN INC	EQUITY	018490102	298	4,000		SH		DEFINED	1		4,000	
ALLERGAN INC	EQUITY	018490102	2962	39,760		SH		DEFINED	2		39,760	
ALLIANT ENERGY CORP	EQUITY	018802108	221	8,500		SH		DEFINED	1		8,500	
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	3588	53,200		SH		DEFINED	3		53,200	
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	49	4,900		SH		DEFINED	1		4,900	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	304	5,800		SH		DEFINED	1		5,800	
ALLSTATE CORP	EQUITY	020002101	6602	296,700		SH		DEFINED	1		296,700	
ALLTEL CORP	EQUITY	020039103	539	8,700		SH		DEFINED	1		8,700	
ALPHA INDS INC	EQUITY	020753109	366	8,300		SH		DEFINED	2		8,300	
ALPHARMA INC	EQUITY	020813101	1992	32,000		SH		DEFINED	2		32,000	
ALPHARMA INC	EQUITY	020813101	34916	560,900		SH		DEFINED	3		548,000	12,900
ALPHARMA INC	CORPBOND	020813AB7	46637	21,227,000		PRN		DEFINED	4		21,227,000	
ALPHARMA INC	CORPBOND	020813AD3	6297	3,215,000		PRN		DEFINED	4		3,215,000	
ALTERA CORP	EQUITY	021441100	601	5,900		SH		DEFINED	1		5,900	
ALTERA CORP	EQUITY	021441100	1937	19,000		SH		DEFINED	2		19,000	
ALZA CORP	EQUITY	022615108	160	2,700		SH		DEFINED	1		2,700	
ALZA CORP	EQUITY	022615108	7467	126,300		SH		DEFINED	2		126,300	
ALZA CORP	CORPBOND	022615AC2	4502	5,779,000		PRN		DEFINED	4		5,779,000	
ALZA CORP	CORPBOND	022615AD0	48908	31,797,000		PRN		DEFINED	4		31,797,000	
AMBAC INC.	EQUITY	023139108	411	7,500		SH		DEFINED	1		7,500	
AMERADA HESS CORP	EQUITY	023551104	167	2,700		SH		DEFINED	1		2,700	
AMERADA HESS CORP	EQUITY	023551104	6	100		SH		DEFINED	2		100	

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									SOLE	SHARED	NONE
AMEREN CORPORATION	EQUITY	023608102	128	3,780	SH		DEFINED	1		3,780	
AMERICA ONLINE INC	EQUITY	02364J104	17189	326,250	SH		DEFINED	1		326,250	
AMERICA ONLINE INC	EQUITY	02364J104	14677	278,242	SH		DEFINED	2		278,242	
AMERICA ONLINE INC	CORPBOND	02364JAB0	781401	96,708,000	PRN		DEFINED	4		96,708,000	
AMERICAN ELECTRIC POWER	EQUITY	025537101	283	9,540	SH		DEFINED	1		9,540	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	70	5,000	SH		DEFINED	1		5,000	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	244	17,400	SH		DEFINED	4		17,400	
AMERICAN EXPRESS	EQUITY	025816109	2030	38,950	SH		DEFINED	1		38,950	
AMERICAN EXPRESS	EQUITY	025816109	25085	481,240	SH		DEFINED	2		481,240	
AMERICAN FINANCIAL GROUP INC	EQUITY	025932104	156	6,300	SH		DEFINED	1		6,300	
AMERICAN GENERAL CORP	EQUITY	026351106	445	7,299	SH		DEFINED	1		7,299	
AMERICAN GENERAL CORP	EQUITY	026351106	311	5,100	SH		DEFINED	2		5,100	
AMERICAN GREETINGS CORP	EQUITY	026375105	38	2,000	SH		DEFINED	1		2,000	
AMERICAN GREETINGS CORP	EQUITY	026375105	2005	105,507	SH		DEFINED	2		105,507	
AMERICAN HOME PRODUCTS	EQUITY	026609107	13410	228,250	SH		DEFINED	1		228,250	
AMERICAN HOME PRODUCTS	EQUITY	026609107	11307	192,464	SH		DEFINED	2		192,464	
AMERICAN INTERNATIONAL GROUP	EQUITY	026874107	116423	91,697	SH		DEFINED	1		91,697	
AMERICAN INTERNATIONAL GROUP	EQUITY	026874107	2434	20,718	SH		DEFINED	2		20,718	
AMERICAN ITALIAN PASTA CO	EQUITY	027070101	62	3,000	SH		DEFINED	2		3,000	
AMERICAN MGMT SYS INC	EQUITY	027352103	197	6,000	SH		DEFINED	2		6,000	
AMERICAN MATL CAN GROUP INC	EQUITY	027714104	71	4,200	SH		DEFINED	2		4,200	
AMERICAN POWER CONVERSION	EQUITY	029066107	230	5,640	SH		DEFINED	1		5,640	
AMERICAN SKIING	EQUITY	029654308	1454	528,581	SH		DEFINED	1		528,581	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	308	7,500	SH		DEFINED	1		7,500	
AMERICAN TOWER	EQUITY	029912201	596	14,300	SH		DEFINED	2		14,300	
AMERICAN TOWER	EQUITY	029912201	63994	1,535,100	SH		DEFINED	3		1,500,500	34,600
AMERICAN TOWER	EQUITY	029912aa0	4216	22,900	SH		DEFINED	3		16,800	6,100
AMERICAN TOWER	EQUITY	029912ab8	608	3,300	SH		DEFINED	3		2,300	1,000
AMERICAN TOWER	CORPBOND	029912AD4	34343	26,520,000	PRN		DEFINED	4		26,520,000	
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	917	19,000	SH		DEFINED	2		19,000	
AMERICAN WTR WKS INC	EQUITY	030411102	263	10,500	SH		DEFINED	1		10,500	
AMERICREDIT CORP COM	EQUITY	03060R101	71791	4,223,000	SH		DEFINED	3		4,072,900	150,100
AMERISOURCE HEALTH CORP	EQUITY	03071P102	1280	41,300	SH		DEFINED	2		41,300	
AMERICOURCE HEALTH CORP	EQUITY	03071P102	233	7,500	SH		DEFINED	4		7,500	
AMES DEPT STORES INC	EQUITY	030789507	3	360	SH		DEFINED	1		360	
AMETEK INC (new)	EQUITY	031100100	60	3,400	SH		DEFINED	1		3,400	
AMF BOWLING INC	CORPBOND	03113VAA7	135	6,753,000	PRN		DEFINED	4		6,753,000	
AMF BOWLING INC	CORPBOND	03113VAB5	762	38,106,000	PRN		DEFINED	4		38,106,000	
AMGEN INC.	EQUITY	031162100	7078	100,750	SH		DEFINED	1		100,750	
AMGEN INC	EQUITY	031162100	11444	162,905	SH		DEFINED	2		162,905	
AMKOR TECHNOLOGY INC	EQUITY	031652100	1268	35,900	SH		DEFINED	2		35,900	
AMKOR TECHNOLOGY INC	CORPBOND	031652AA8	32937	12,402,000	PRN		DEFINED	4		12,402,000	

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									SOLE	SHARED	NONE
AMPHENOL CORP CL A	EQUITY	032095101	39578	597,964	SH		DEFINED	3		556,878	41,086
AMSOUTH BANCORPORATION	EQUITY	032165102	176	11,188	SH		DEFINED	1		11,188	
AMYLIN PHARMACEUTIALS, INC	EQUITY	032346108	424	27,897	SH		DEFINED	1		27,897	
ANADARKO PETROLEUM CORP	EQUITY	032511107	173	3,500	SH		DEFINED	1		3,500	
ANADARKO PETROLEUM CORP	EQUITY	032511107	666	13,500	SH		DEFINED	2		13,500	
ANADIGICS INC COM	EQUITY	032515108	19956	585,850	SH		DEFINED	3		574,900	10,950
ANALOG DEVICES INC	EQUITY	032654105	775	10,200	SH		DEFINED	1		10,200	
ANALOG DEVICES INC	EQUITY	032654105	3314	43,600	SH		DEFINED	2		43,600	
ANALOGIC CORP	EQUITY	032657207	1904	47,600	SH		DEFINED	2		47,600	
ANDREW CORPRATION	EQUITY	034425108	82	2,450	SH		DEFINED	1		2,450	
ANDREW CORPRATION	EQUITY	034425108	2504	74,600	SH		DEFINED	2		74,600	
ANHEUSER-BUSCH COS	EQUITY	035229103	10546	141,200	SH		DEFINED	1		141,200	
ANHEUSER-BUSCH COS	EQUITY	035229103	4524	60,575	SH		DEFINED	2		60,575	
ANIXTER INTERNATIONAL INC	EQUITY	035290105	133	5,000	SH		DEFINED	2		5,000	
ANIXTER INTERNATIONAL INC	EQUITY	035290105	212	8,000	SH		DEFINED	4		8,000	
ANN TAYLOR STORES CORP	EQUITY	036115103	364	11,000	SH		DEFINED	2		11,000	
ANN TAYLOR STORES CORP	CORPBOND	036115AC7	2794	5,587,000	PRN		DEFINED	4		5,587,000	
ANTEC CORP	EQUITY	03664P105	166	4,000	SH		DEFINED	1		4,000	
ANTEC CORP	EQUITY	03664P105	1546	37,200	SH		DEFINED	2		37,200	
ANTEC CORP	EQUITY	03664P105	78284	1,883,517	SH		DEFINED	3		1,816,917	66,600
ANTEC CORP	CORPBOND	03664PAB1	23177	12,971,000	PRN		DEFINED	4		12,971,000	
ANSWERTHINK CONSULTING GROUP	EQUITY	036916104	28	1,700	SH		DEFINED	2		1,700	
ANTHRACITE CAPITAL INC	EQUITY	037023108	2032	285,177	SH		DEFINED	1		285,177	
AO TAFNET	EQUITY	03737P306	128	13,000	SH		DEFINED	1		13,000	
AON CORP	EQUITY	037389103	8278	266,500	SH		DEFINED	1		266,500	
AON CORP	EQUITY	037389103	739	23,800	SH		DEFINED	2		23,800	
APACHE CORP	EQUITY	037411105	179	3,050	SH		DEFINED	1		3,050	
APACHE CORP	EQUITY	037411105	2652	45,100	SH		DEFINED	2		45,100	
APACHE CORP	EQUITY	037411105	9475	161,100	SH		DEFINED	3		138,200	22,900
APACHE CORP	CORPBOND	037411600	14232	277,700	PRN		DEFINED	4		277,700	
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	30028	694,300	SH		DEFINED	3		590,200	104,100
APOLLO GROUP INC	EQUITY	037604105	227	8,100	SH		DEFINED	1		8,100	
APPLE COMPUTER	EQUITY	037833100	477	9,100	SH		DEFINED	1		9,100	
APPLE COMPUTER	EQUITY	037833100	7827	149,450	SH		DEFINED	2		149,450	
APRIA HEALTHCARE GROUP	EQUITY	037933108	69	5,600	SH		DEFINED	1		5,600	
APRIA HEALTHCARE GROUP	EQUITY	037933108	134	10,900	SH		DEFINED	2		10,900	
APRIA HEALTHCARE GROUP	EQUITY	037933108	124	10,100	SH		DEFINED	4		10,100	
APPLIED MATERIALS INC	EQUITY	038222105	2057	22,700	SH		DEFINED	1		22,700	
APPLIED MATERIALS INC	EQUITY	038222105	82424	909,509	SH		DEFINED	2		909,509	
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	2864	29,000	SH		DEFINED	2		29,000	
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	20036	202,900	SH		DEFINED	3		197,600	5,300
APROPOS TECHNOLOGY INC COM	EQUITY	038334108	894	45,000	SH		DEFINED	3		45,000	
APPLIED POWER INC.	EQUITY	038225108	204	6,100	SH		DEFINED	4		6,100	

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										SOLE	SHARED	NONE
APTARGROUP INC	EQUITY	038336103	41	1,500		SH		DEFINED	2		1,500	
ARACRUZ CELULOSE	EQUITY	038496204	857	44,400		SH		DEFINED	1		44,400	
ARCH COAL INC	EQUITY	039380100	3	344		SH		DEFINED	1		344	
ARCHER DANIELS MIDLAND	EQUITY	039483102	3162	322,228		SH		DEFINED	1		322,228	
ARCHER DANIELS MIDLAND	EQUITY	039483102	137	14,010		SH		DEFINED	2		14,010	
ARCHSTONE COMM	EQUITY	039581103	23872	1,133,391		SH		DEFINED	3		975,649	157,742
ARCHSTONE COMM	CORPBOND	039581202	2289	80,700		PRN		DEFINED	4		80,700	
ARDEN RLTY GROUP INC COM	EQUITY	039793104	9757	415,200		SH		DEFINED	3		358,300	56,900
ARIBA INC	EQUITY	04033V104	11001	112,200		SH		DEFINED	2		112,200	
ARMSTRONG HOLDINGS INC	EQUITY	042384107	20	1,300		SH		DEFINED	1		1,300	
ARNOLD INDS INC	EQUITY	042595108	31	2,600		SH		DEFINED	1		2,600	
ARROW ELECTRONICS	EQUITY	042735100	321	10,350		SH		DEFINED	1		10,350	
ARROW ELECTRONICS	EQUITY	042735100	353	11,400		SH		DEFINED	4		11,400	
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	13697	135,700		SH		DEFINED	2		135,700	
ARVIN INDS INC	EQUITY	043339100	47	2,700		SH		DEFINED	1		2,700	
ASHLAND INC	EQUITY	044204105	77	2,200		SH		DEFINED	1		2,200	
ASHLAND INC	EQUITY	044204105	291	8,300		SH		DEFINED	2		8,300	
ASSOCIATED BANC CORP	EQUITY	045487105	174	7,960		SH		DEFINED	1		7,960	
ASSOCIATED BANC CORP	EQUITY	045487105	168	7,700		SH		DEFINED	2		7,700	
ASSOCIATES FIRST CAPITAL CORP	EQUITY	046008108	477	21,368		SH		DEFINED	1		21,368	
ASSOCIATES FIRST CAPITAL CORP	EQUITY	046008108	471	21,100		SH		DEFINED	2		21,100	
ASTORIA FINANCIAL CORP	EQUITY	046265104	144	5,600		SH		DEFINED	1		5,600	
ASTORIA FINANCIAL CORP	EQUITY	046265104	45	1,760		SH		DEFINED	2		1,760	
ASTORIA FINANCIAL CORP	EQUITY	046265104	363	14,100		SH		DEFINED	4		14,100	
ASTROPOWER INC COM	EQUITY	04644A101	15057	555,100		SH		DEFINED	3		555,100	
ATLAS AIR INC COM	EQUITY	049164106	21435	597,500		SH		DEFINED	3		584,100	13,400
ATMEL CORP	EQUITY	049513104	881	23,900		SH		DEFINED	1		23,900	
ATMEL CORP	EQUITY	049513104	3518	95,400		SH		DEFINED	2		95,400	
ATMEL CORP	CORPBOND	049513AC8	11105	10,652,000		PRN		DEFINED	4		10,652,000	
ATRIX LABS	CORPBOND	04962LAC5	684	960,000		PRN		DEFINED	4		960,000	
AUDIBLE INC	EQUITY	05069A104	38	9,131		SH		DEFINED	1		9,131	
AUDIOVOX CORP	CORPBOND	050757AB9	12	10,000		PRN		DEFINED	4		10,000	
AUTODESK INC.	EQUITY	052769106	59	1,700		SH		DEFINED	1		1,700	
AUTODESK INC.	EQUITY	052769106	368	10,600		SH		DEFINED	2		10,600	
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	1414	26,390		SH		DEFINED	1		26,390	
AUTOZONE INC	EQUITY	053332102	95	4,300		SH		DEFINED	1		4,300	
AVALONBAY COMM	EQUITY	053484101	13470	322,627		SH		DEFINED	3		286,776	35,851
AVANEX CORP	EQUITY	05348W109	1595	16,700		SH		DEFINED	2		16,700	
AVERY DENNISON CORP.	EQUITY	053611109	228	3,400		SH		DEFINED	1		3,400	
AVIRON	CORPBOND	053762AC4	12612	11,528,000		PRN		DEFINED	4		11,528,000	
AVNET INC.	EQUITY	053807103	314	5,300		SH		DEFINED	1		5,300	
AVNET INC	EQUITY	053807103	693	11,700		SH		DEFINED	4		11,700	
AVON PRODUCTS	EQUITY	054303102	312	7,000		SH		DEFINED	1		7,000	

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BB&T CORPORATION	EQUITY	054937107	241	10,100		SH		DEFINED	1		10,100	
BCE INC	EQUITY	055348109	152	6,400		SH		DEFINED	2		6,400	
BISYS GROUP INC	EQUITY	055472104	264	4,300		SH		DEFINED	2		4,300	
BISYS GROUP INC	EQUITY	055472104	36033	585,900		SH		DEFINED	3		560,300	25,600
BJ SVCS CO	EQUITY	055482103	563	9,000		SH		DEFINED	1		9,000	
BJ SVCS CO	EQUITY	055482103	4888	78,200		SH		DEFINED	2		78,200	
BJ'S WHOLESALE CLUB INC	EQUITY	05548J106	261	7,900		SH		DEFINED	1		7,900	
BJ'S WHOLESALE CLUB INC	EQUITY	05548J106	657	19,900		SH		DEFINED	2		19,900	
BJ'S WHOLESALE CLUB INC	EQUITY	05548J106	41709	1,263,900		SH		DEFINED	3		1,214,100	49,800
BMC INDS INC MINN	EQUITY	055607105	59	14,600		SH		DEFINED	4		14,600	
BP AMOCO PLC	EQUITY	055622104	2127	37,590		SH		DEFINED	2		37,590	
BP PRUDHOE BAY RTY TR	EQUITY	055630107	1238	103,700		SH		DEFINED	4		103,700	
BRE PROPERTIES INC CL A	EQUITY	05564E106	11547	399,900		SH		DEFINED	3		345,100	54,800
BMC SOFTWARE	EQUITY	055921100	252	6,900		SH		DEFINED	1		6,900	
BMC SOFTWARE	EQUITY	055921100	1284	35,200		SH		DEFINED	2		35,200	
BAKER HUGHES INC	EQUITY	057224107	313	9,770		SH		DEFINED	1		9,770	
BAKER HUGHES INC	EQUITY	057224107	7200	225,000		SH		DEFINED	2		225,000	
BALL CORP	EQUITY	058498106	29	900		SH		DEFINED	1		900	
BANCO DE A. EDWARDS-SP ADR	EQUITY	059504100	675	49,978		SH		DEFINED	1		49,978	
Banco Frances Rio Plata ADR	EQUITY	059591107	159	9,500		SH		DEFINED	1		9,500	
BANCO GANADERO SA-SPONS ADR	EQUITY	059594507	41	10,500		SH		DEFINED	1		10,500	
BANDAG INC	EQUITY	059815100	53	2,200		SH		DEFINED	1		2,200	
BANKAMERICA CORPORATION	EQUITY	060505104	2068	48,100		SH		DEFINED	1		48,100	
BANKAMERICA CORPORATION	EQUITY	060505104	29	683		SH		DEFINED	2		683	
BANK OF NEW YORK	EQUITY	064057102	1039	22,350		SH		DEFINED	1		22,350	
BANK OF NEW YORK	EQUITY	064057102	11170	240,224		SH		DEFINED	2		240,224	
BANC ONE CORP	EQUITY	06423A103	3143	118,322		SH		DEFINED	1		118,322	
BANK ONE CORP	EQUITY	06423A103	60	2,265		SH		DEFINED	2		2,265	
BANK UNITED CORP.	EQUITY	065412108	27510	781,802		SH		DEFINED	1		781,802	
BANK UNITED CORP.	EQUITY	065412108	10556	300,000		SH		DEFINED	3		300,000	
BANKATLANTIC BANCORP	CORPBOND	065908AB1	4024	4,907,000		PRN		DEFINED	4		4,907,000	
BANKNORTH GROUP INC.	EQUITY	06646R107	243	15,900		SH		DEFINED	1		15,900	
BANKNORTH GROUP INC.	EQUITY	06646R107	260	17,000		SH		DEFINED	2		17,000	
BANTA CORP	EQUITY	066821109	51	2,700		SH		DEFINED	1		2,700	
BANTA CORP	EQUITY	066821109	163	8,600		SH		DEFINED	2		8,600	
C.R. BARD	EQUITY	067383109	77	1,600		SH		DEFINED	1		1,600	
BARNES & NOBLE INC.	EQUITY	067774109	160	7,200		SH		DEFINED	1		7,200	
BARRICK GOLD CORP.	EQUITY	067901108	209	11,500		SH		DEFINED	1		11,500	
BARRETT RES CORP	EQUITY	068480201	103	3,400		SH		DEFINED	2		3,400	
BASSETT FURNITURE INDS INC	EQUITY	070203104	76	6,000		SH		DEFINED	2		6,000	
BAUSCH & LOMB	EQUITY	071707103	124	1,600		SH		DEFINED	1		1,600	
BAXTER INTERNATIONAL INC.	EQUITY	071813109	23189	329,800		SH		DEFINED	1		329,800	

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									SOLE	SHARED	NONE
BAXTER INTERNATIONAL INC.	EQUITY	071813109	626	8,900	SH		DEFINED	2		8,900	
BAXTER INTERNATIONAL INC.	EQUITY	071813109	342	4,900	SH		DEFINED	4		4,900	
BE INCORPORATED	EQUITY	073309106	114	22,838	SH		DEFINED	1		22,838	
BEA SYSTEMS INC	EQUITY	073325102	2516	50,900	SH		DEFINED	2		50,900	
BEA SYSTEMS INC	CORPBOND	073325AB8	34928	4,664,000	PRN		DEFINED	4		4,664,000	
BEAR STEARNS	EQUITY	073902108	125	3,005	SH		DEFINED	1		3,005	
BECKMAN COULTER INC	EQUITY	075811109	181	3,100	SH		DEFINED	1		3,100	
BECTON DICKINSON & CO	EQUITY	075887109	215	7,500	SH		DEFINED	1		7,500	
BED BATH AND BEYOND	EQUITY	075896100	149	4,100	SH		DEFINED	1		4,100	
BED BATH AND BEYOND	EQUITY	075896100	3096	85,400	SH		DEFINED	3		67,000	18,400
BELCO OIL& GAS CORP	CORPBOND	077410207	728	50,200	PRN		DEFINED	4		50,200	
BELDEN INC	EQUITY	077459105	97	3,800	SH		DEFINED	2		3,800	
BELDEN INC	EQUITY	077459105	487	19,000	SH		DEFINED	4		19,000	
BELL + HOWELL CO NEW	EQUITY	077852101	160	6,600	SH		DEFINED	2		6,600	
BELL ATLANTIC CORP	EQUITY	077853109	3752	73,834	SH		DEFINED	2		73,834	
BELL CANADA INTERNATIONAL INC.	EQUITY	077914109	1158	40,000	SH		DEFINED	1		40,000	
BELLSOUTH CORP	EQUITY	079860102	2327	54,600	SH		DEFINED	1		54,600	
BELLSOUTH CORP	EQUITY	079860102	200	4,700	SH		DEFINED	2		4,700	
BELO A H CORP DEL	EQUITY	080555105	222	12,800	SH		DEFINED	1		12,800	
BEMIS INC	EQUITY	081437105	54	1,600	SH		DEFINED	1		1,600	
BEMIS INC	EQUITY	081437105	3227	95,984	SH		DEFINED	2		95,984	
BENCHMARK ELECTRS INC	CORPBOND	08160HAA9	3585	3,350,000	PRN		DEFINED	4		3,350,000	
BENCHMARK ELECTRS INC	CORPBOND	08160HAC5	1135	1,000,000	PRN		DEFINED	4		1,000,000	
BENTLEY PHARMACEUTICALS INC	EQUITY	082657123	139	79,200	SH		DEFINED	4		79,200	
BERGEN BRUNSWIG CORP	EQUITY	083739102	80	14,500	SH		DEFINED	1		14,500	
BERKLEY, W.R.	EQUITY	084423102	553	29,500	SH		DEFINED	1		29,500	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670108	2851	53	SH		DEFINED	2		53	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	1262	717	SH		DEFINED	2		717	
BEST BUY INC	EQUITY	086516101	386	6,100	SH		DEFINED	1		6,100	
BEST BUY INC	EQUITY	086516101	3352	53,000	SH		DEFINED	2		53,000	
BEST FOODS INC	EQUITY	08658U101	6111	88,250	SH		DEFINED	1		88,250	
BETHELEM STEEL CORP	EQUITY	087509105	14	3,900	SH		DEFINED	1		3,900	
BIOGEN INC	EQUITY	090597105	252	3,900	SH		DEFINED	1		3,900	
BIOGEN INC	EQUITY	090597105	8385	130,000	SH		DEFINED	2		130,000	
BIOMET INC	EQUITY	090613100	135	3,500	SH		DEFINED	1		3,500	
BIOVAIL CORP	EQUITY	09067J109	2068	37,300	SH		DEFINED	2		37,300	
BIOVAIL CORP	EQUITY	09067J109	82580	1,489,600	SH		DEFINED	3		1,423,000	66,600
BIOVAIL CORP	EQUITY	09067J117	857	11,600	SH		DEFINED	4		11,600	
BIOSITE DIAGNOSTICS COM	EQUITY	090945106	19612	407,000	SH		DEFINED	3		407,000	
BLACK & DECKER CORP	EQUITY	091797100	102	2,600	SH		DEFINED	1		2,600	
BLACK BOX CORP	EQUITY	091826107	95	1,200	SH		DEFINED	2		1,200	

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BLACK HILLS CORP	EQUITY	092113109	51	2,250		SH		DEFINED	1		2,250	
H & R BLOCK	EQUITY	093671105	125	3,850		SH		DEFINED	1		3,850	
BLYTH INC.	EQUITY	09643P108	150	5,100		SH		DEFINED	1		5,100	
BOB EVANS FARMS INC	EQUITY	096761101	60	4,000		SH		DEFINED	1		4,000	
BOEING CO	EQUITY	097023105	7134	170,626		SH		DEFINED	1		170,626	
BOEING CO	EQUITY	097023105	1109	26,529		SH		DEFINED	2		26,529	
BOISE CASCADE CORP	EQUITY	097383103	47	1,800		SH		DEFINED	1		1,800	
THE BOMBAY COMPANY INC	EQUITY	097924104	36	12,100		SH		DEFINED	4		12,100	
BOOKHAM TECHNOLOGY PLC	EQUITY	09856Q108	2263	38,200		SH		DEFINED	2		38,200	
BORDERS GROUP INC	EQUITY	099709107	131	8,400		SH		DEFINED	1		8,400	
BORDERS GROUP INC	EQUITY	099709107	392	25,200		SH		DEFINED	2		25,200	
BORG WARNER AUTOMOTIVE INC	EQUITY	099724106	98	2,800		SH		DEFINED	1		2,800	
BORG WARNER AUTOMOTIVE INC	EQUITY	099724106	130	3,700		SH		DEFINED	2		3,700	
BOSTON PROPERTIES INC COM	EQUITY	101121101	13731	355,500		SH		DEFINED	3		305,600	49,900
BOSTON SCIENTIFIC	EQUITY	101137107	263	12,000		SH		DEFINED	1		12,000	
BOWATER INC	EQUITY	102183100	243	5,500		SH		DEFINED	1		5,500	
BOWNE + CO INC	EQUITY	103043105	148	14,700		SH		DEFINED	2		14,700	
BRADLEY REAL ESTATE COM	EQUITY	104580105	8357	392,100		SH		DEFINED	3		336,200	55,900
BRAUNS FASHIONS CORP COM	EQUITY	105658108	5399	147,150		SH		DEFINED	3		147,150	
BRIGGS + STRATTON CORP	EQUITY	109043109	24	700		SH		DEFINED	1		700	
BRIGGS + STRATTON CORP	EQUITY	109043109	291	8,500		SH		DEFINED	2		8,500	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	36602	1,712,380		SH		DEFINED	3		1,712,380	
BRIGHTPOINT INC	EQUITY	109473108	130	15,000		SH		DEFINED	2		15,000	
Brilliance China Auto SP ADR	EQUITY	10949Q105	938	54,000		SH		DEFINED	1		54,000	
BRINKER INTL INC	EQUITY	109641100	205	7,000		SH		DEFINED	1		7,000	
BRINKER INTL INC	EQUITY	109641100	8702	297,500		SH		DEFINED	3		260,900	36,600
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	19875	341,200		SH		DEFINED	1		341,200	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	3157	54,200		SH		DEFINED	2		54,200	
BROADCOM CORP Cl A	EQUITY	111320107	1095	5,000		SH		DEFINED	1		5,000	
BROADCOM CORP Cl A	EQUITY	111320107	26054	119,000		SH		DEFINED	2		119,000	
BROADCOM CORP Cl A	EQUITY	111320107	2233	10,200		SH		DEFINED	3		10,200	
BROADVISION INC	EQUITY	111412102	8816	173,500		SH		DEFINED	2		173,500	
BROADWING INC	EQUITY	111620100	597	23,000		SH		DEFINED	1		23,000	
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	25082	136,700		SH		DEFINED	2		136,700	
BROWN AND BROWN	EQUITY	115236101	5668	109,000		SH		DEFINED	1		109,000	
BROWN-FORMAN CORP CL B	EQUITY	115637209	108	2,000		SH		DEFINED	1		2,000	
BROWN TOM INC	EQUITY	115660201	3690	160,000		SH		DEFINED	3		160,000	
BRUNSWICK CORP	EQUITY	117043109	50	3,000		SH		DEFINED	1		3,000	
BRUNSWICK CORP	EQUITY	117043109	111	6,700		SH		DEFINED	2		6,700	
BUCA INC COM	EQUITY	117769109	2070	132,500		SH		DEFINED	3		132,500	
BUDGET GROUP INC	EQUITY	119003101	114	27,749		SH		DEFINED	1		27,749	
BUFFETS INC	EQUITY	119882108	56	4,400		SH		DEFINED	1		4,400	

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BURLINGTON INDUSTRIES EQUITY INC	EQUITY	121693105	9	5,600		SH		DEFINED	1		5,600	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	287	12,610		SH		DEFINED	1		12,610	
BURLINGTON RESOURCES	EQUITY	122014103	234	6,114		SH		DEFINED	1		6,114	
BURLINGTON RESOURCES	EQUITY	122014103	3087	80,700		SH		DEFINED	2		80,700	
BURR-BROWN CORP	EQUITY	122574106	520	6,000		SH		DEFINED	1		6,000	
BURR-BROWN CORP	EQUITY	122574106	3970	45,800		SH		DEFINED	2		45,800	
BURR-BROWN CORP	EQUITY	122574106	64049	738,850		SH		DEFINED	3		717,650	21,200
BUSH BOAKE ALLEN INC	EQUITY	123162109	5421	123,900		SH		DEFINED	2		123,900	
BUSINESS OBJECTS S A	EQUITY	12328X107	303	3,435		SH		DEFINED	2		3,435	
BUSINESS OBJECTS S A	EQUITY	12328X107	23741	269,400		SH		DEFINED	3		263,000	6,400
CCB FINANCIAL CORP	EQUITY	124875105	155	4,200		SH		DEFINED	1		4,200	
CCB FINANCIAL CORP	EQUITY	124875105	204	5,500		SH		DEFINED	2		5,500	
CCC INFORMATION SERVICE GROUP INC	EQUITY	12487Q109	1275	120,000		SH		DEFINED	1		120,000	
CBRL GROUP INC	EQUITY	12489V106	93	6,300		SH		DEFINED	1		6,300	
CDW COMPUTER CENTERS, INC	EQUITY	125129106	588	9,400		SH		DEFINED	1		9,400	
C.H. ROBINSON WORLDWIDE INC	EQUITY	12541W100	223	4,500		SH		DEFINED	1		4,500	
C.H. ROBINSON WORLDWIDE INC	EQUITY	12541W100	243	4,900		SH		DEFINED	2		4,900	
CIGNA CORP	EQUITY	125509109	468	5,000		SH		DEFINED	1		5,000	
CIGNA CORP	EQUITY	125509109	1664	17,800		SH		DEFINED	2		17,800	
C.I.T. Group Inc. A	EQUITY	125577106	3691	227,120		SH		DEFINED	1		227,120	
CLECO CORPORATION	EQUITY	12561W105	80	2,400		SH		DEFINED	1		2,400	
CMG INFORMATION SVCS INC	EQUITY	125750109	1260	27,500		SH		DEFINED	2		27,500	
CMP GROUP INC	EQUITY	125887109	103	3,500		SH		DEFINED	1		3,500	
CMS ENERGY CORP	EQUITY	125896100	2024	91,500		SH		DEFINED	1		91,500	
CNA SURETY CORP	EQUITY	12612L108	233	19,500		SH		DEFINED	2		19,500	
CNF TRANSPORTATION	EQUITY	12612W104	118	5,200		SH		DEFINED	1		5,200	
CNF TRANSPORTATION	EQUITY	12612W104	446	19,600		SH		DEFINED	2		19,600	
CNET NETWORKS INC	EQUITY	12613R104	18719	762,100		SH		DEFINED	2		762,100	
CSG SYSTEMS INTERNATIONAL INC.	EQUITY	126349109	314	5,600		SH		DEFINED	1		5,600	
CSG SYSTEMS INTERNATIONAL INC.	EQUITY	126349109	95895	1,710,500		SH		DEFINED	3		1,641,500	69,000
CSX CORP	EQUITY	126408103	140	6,600		SH		DEFINED	1		6,600	
CTS CORP	EQUITY	126501105	81	1,800		SH		DEFINED	2		1,800	
CVS CORPORATION	EQUITY	126650100	24502	612,560		SH		DEFINED	1		612,560	
CVS CORPORATION	EQUITY	126650100	3614	90,358		SH		DEFINED	2		90,358	
CV THERAPEUTICS INC	EQUITY	126667104	2031	29,300		SH		DEFINED	2		29,300	
CV THERAPEUTICS INC	CORPBOND	126667AA2	8254	6,907,000		PRN		DEFINED	4		6,907,000	
CABLETRON SYSTEMS INC	EQUITY	12686C109	1673	24,645		SH		DEFINED	2		24,645	
CABLETRON SYSTEMS INC	EQUITY	126920107	131	5,200		SH		DEFINED	1		5,200	
CABLETRON SYSTEMS INC	EQUITY	126920107	5623	222,700		SH		DEFINED	3		184,800	37,900
CABOT CORP	EQUITY	127055101	196	7,200		SH		DEFINED	1		7,200	
CABOT INDUSTRIAL TRUST COM	EQUITY	127072106	2953	150,000		SH		DEFINED	3		150,000	
CADENCE DESIGN SYSTEMS INC.	EQUITY	127387108	540	26,500		SH		DEFINED	1		26,500	

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										SOLE	SHARED	NONE
CADENCE DESIGN SYSTEMS INC.	EQUITY	127387108	723	35,500		SH		DEFINED	2		35,500	
CALLAWAY GOLF CO	EQUITY	131193104	135	8,300		SH		DEFINED	1		8,300	
CALLON PETE CO DEL	CORPBOND	13123X201	2820	82,800		PRN		DEFINED	4		82,800	
CAPLINE CORPORATION	EQUITY	131347106	901	13,700		SH		DEFINED	1		13,700	
CAPLINE CORPORATION	EQUITY	131347106	723	11,000		SH		DEFINED	2		11,000	
CAMBRIDGE TECH PARTNERS INC	EQUITY	132524109	58	6,700		SH		DEFINED	1		6,700	
CAMBRIDGE TECH PARTNERS INC	EQUITY	132524109	97	11,100		SH		DEFINED	2		11,100	
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	19505	664,000		SH		DEFINED	3		585,500	78,500
CAMINUS CORP COM	EQUITY	133766105	2242	91,500		SH		DEFINED	3		91,500	
CAMPBELL SOUP COMPANY	EQUITY	134429109	358	12,300		SH		DEFINED	1		12,300	
CANADIAN NATL RY CO	EQUITY	136375102	158	5,400		SH		DEFINED	2		5,400	
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	237	5,300		SH		DEFINED	1		5,300	
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	5873	131,600		SH		DEFINED	2		131,600	
CAPITAL SOUTHWEST CORP	EQUITY	140501107	366	6,000		SH		DEFINED	2		6,000	
CAPITOL TRANSAMERICA CORP	EQUITY	140640103	1272	107,700		SH		DEFINED	1		107,700	
CARDINAL HEALTH INC	EQUITY	14149Y108	607	8,200		SH		DEFINED	1		8,200	
CAREER ED CORP	EQUITY	141665109	1940	40,000		SH		DEFINED	2		40,000	
CAREMARK RX INC	EQUITY	141705103	1596	234,300		SH		DEFINED	2		234,300	
CARLISLE COS INC	EQUITY	142339100	158	3,500		SH		DEFINED	1		3,500	
CARNIVAL CORP	EQUITY	143658102	349	17,900		SH		DEFINED	1		17,900	
CARNIVAL CORP	EQUITY	143658102	817	41,900		SH		DEFINED	2		41,900	
CARPENTER TECHNOLOGY	EQUITY	144285103	49	2,300		SH		DEFINED	1		2,300	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	8968	338,400		SH		DEFINED	3		294,100	44,300
CARTER WALLACE INC	EQUITY	146285101	97	4,800		SH		DEFINED	1		4,800	
CASCADE NAT GAS CORP	EQUITY	147339105	202	12,100		SH		DEFINED	2		12,100	
CASEYS GEN STORES INC	EQUITY	147528103	130	12,500		SH		DEFINED	2		12,500	
CATALINA MARKETING CORP	EQUITY	148867104	673	6,600		SH		DEFINED	2		6,600	
CATELLUS DEV CORP	EQUITY	149111106	3719	247,900		SH		DEFINED	2		247,900	
CATELLUS DEV CORP	EQUITY	149111106	2406	160,400		SH		DEFINED	3		137,000	23,400
CATERPILLAR INC.	EQUITY	149123101	359	10,600		SH		DEFINED	1		10,600	
CATERPILLAR INC	EQUITY	149123101	1859	54,886		SH		DEFINED	2		54,886	
CELL THERAPEUTICS INC	EQUITY	150934107	1758	57,400		SH		DEFINED	2		57,400	
CELESTICA INC	EQUITY	15101Q108	1795	36,177		SH		DEFINED	2		36,177	
CELESTICA INC	EQUITY	15101Q959	345	7,081		SH		DEFINED	2		7,081	
CELGENE CORP	EQUITY	151020104	3862	65,600		SH		DEFINED	2		65,600	
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	355	15,200		SH		DEFINED	1		15,200	
CENDANT CORPORATION	EQUITY	151313103	289	20,618		SH		DEFINED	1		20,618	
CENDANT CORPORATION	EQUITY	151313111	4506	534,000		SH		DEFINED	4		534,000	
CENTERPOINT PPTYS TR	EQUITY	151895109	57	1,400		SH		DEFINED	2		1,400	
CENTERPOINT PPTYS TR	EQUITY	151895109	9862	242,000		SH		DEFINED	3		209,200	32,800
CENTEX CORP	EQUITY	152312104	45	1,900		SH		DEFINED	1		1,900	
CENTEX CORP	EQUITY	152312104	214	9,100		SH		DEFINED	4		9,100	

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CENTURYTEL INC	EQUITY	156700106	121	4,200		SH		DEFINED	1		4,200	
CEPHALON INC	EQUITY	156708109	2120	35,400		SH		DEFINED	2		35,400	
CEPHALON INC	CORPBOND	156708406	129906	763,925		PRN		DEFINED	4		763,925	
CEPHEID COM	EQUITY	15670R107	1190	135,000		SH		DEFINED	3		135,000	
CERADYNE INC COM	EQUITY	156710105	953	93,000		SH		DEFINED	3		93,000	
CERIDIAN CORP	EQUITY	15677T106	108	4,500		SH		DEFINED	1		4,500	
CERIDIAN CORP	EQUITY	15677T106	1745	72,500		SH		DEFINED	2		72,500	
CHAMPION ENTERPRISES INC	EQUITY	158496109	68	14,000		SH		DEFINED	2		14,000	
CHARTER ONE FINANCIAL, INC.	EQUITY	160903100	143	6,200		SH		DEFINED	1		6,200	
CHARTER ONE FINANCIAL, INC.	EQUITY	160903100	52366	2,276,792		SH		DEFINED	3		2,128,946	147,846
CHARMING SHOPPES INC	CORPBOND	161133AA1	2349	2,684,000		PRN		DEFINED	4		2,684,000	
CHARTER COMMUNICATIONS INC DEL	EQUITY	16117M107	288	17,500		SH		DEFINED	2		17,500	
CHARTERED SEMICONDUCTOR MFG	EQUITY	16133R106	272	3,020		SH		DEFINED	2		3,020	
CHASE MANHATTAN CORP NEW	EQUITY	16161A108	8385	182,025		SH		DEFINED	1		182,025	
CHASE MANHATTAN CORP NEW	EQUITY	16161A108	14600	316,950		SH		DEFINED	2		316,950	
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	136	4,800		SH		DEFINED	2		4,800	
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	14662	519,000		SH		DEFINED	3		459,500	59,500
CHECKFREE HOLDINGS CORP	EQUITY	162816102	359	6,968		SH		DEFINED	1		6,968	
CHECKFREE HOLDINGS CORP	EQUITY	162816102	1428	27,700		SH		DEFINED	2		27,700	
CHECKPOINT SYS INC	CORPBOND	162825AB9	511	815,000		PRN		DEFINED	4		815,000	
CHEESECAKE FACTORY INC COM	EQUITY	163072101	31828	1,157,375		SH		DEFINED	3		1,134,350	23,025
CHELSEA GCA REALTY INC	EQUITY	163262108	48	1,400		SH		DEFINED	2		1,400	
CHESAPEAKE CORP	EQUITY	165159104	59	2,000		SH		DEFINED	1		2,000	
CHESAPEAKE CORP	CORPBOND	165167305	390	6,100		PRN		DEFINED	4		6,100	
CHEVRON CORPORATION	EQUITY	166751107	1611	19,000		SH		DEFINED	1		19,000	
CHEVRON CORPORATION	EQUITY	166751107	9974	117,600		SH		DEFINED	2		117,600	
CHICOS FAS INC COM	EQUITY	168615102	5468	273,400		SH		DEFINED	3		273,400	
CHIEFTAIN INTL INC	CORPBOND	168672202	3793	145,900		PRN		DEFINED	4		145,900	
CHIEFTAIN INTL INC	EQUITY	16867C101	172	9,000		SH		DEFINED	2		9,000	
CHINA TELECOM (HONG KONG]	EQUITY	169428109	3805	21,400		SH		DEFINED	1		21,400	
CHIQUITA BRANDS INTL INC	EQUITY	170032403	231	16,700		SH		DEFINED	4		16,700	
CHIRON CORP.	EQUITY	170040109	922	19,400		SH		DEFINED	1		19,400	
CHIRON CORP.	CORPBOND	170040AB5	8332	5,048,000		PRN		DEFINED	4		5,048,000	
CHITTENDEN CORP	EQUITY	170228100	81	3,300		SH		DEFINED	2		3,300	
CHOICEPOINT INC	EQUITY	170388102	67	1,500		SH		DEFINED	2		1,500	
CHRIS CRAFT INDS INC	EQUITY	170520100	243	3,679		SH		DEFINED	1		3,679	
CHUBB CORP	EQUITY	171232101	2529	41,115		SH		DEFINED	1		41,115	
CHUBB CORP	EQUITY	171232101	523	8,500		SH		DEFINED	2		8,500	
CHURCH & DWIGHT INC	EQUITY	171340102	74	4,100		SH		DEFINED	1		4,100	
CIBER INC	EQUITY	17163B102	351	26,500		SH		DEFINED	2		26,500	
CIENA CORP	EQUITY	171779101	28937	173,600		SH		DEFINED	2		173,600	
CINAR CORP	EQUITY	171905300	911	182,100		SH		DEFINED	2		182,100	

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CINAR CORP	EQUITY	171905300	12569	1,795,500		SH		DEFINED	3		1,746,000	49,500
CINCINNATI FINL CORP	EQUITY	172062101	134	4,250		SH		DEFINED	1		4,250	
CINCINNATI FINL CORP	CORPBOND	172062AB7	1729	763,000		PRN		DEFINED	4		763,000	
Cinergy Corp	EQUITY	172474108	122	4,800		SH		DEFINED	1		4,800	
CIRCUIT CITY STORES INC	EQUITY	172737108	199	6,000		SH		DEFINED	1		6,000	
CIRCUIT CITY STORES INC	EQUITY	172737108	873	26,300		SH		DEFINED	2		26,300	
CIRCOR INTL INC	EQUITY	17273K109	85	10,420		SH		DEFINED	2		10,420	
CIRRUS LOGIC CORP	EQUITY	172755100	114	7,100		SH		DEFINED	1		7,100	
CIRRUS LOGIC CORP	CORPBOND	172755AC4	8305	9,358,000		PRN		DEFINED	4		9,358,000	
CISCO SYSTEMS INC.	EQUITY	17275R102	61553	968,381		SH		DEFINED	1		968,381	
CISCO SYSTEMS INC.	EQUITY	17275R102	180273	2,836,153		SH		DEFINED	2		2,836,153	
CITADEL COMMUNICATIONS CORP	EQUITY	172853202	545	15,600		SH		DEFINED	2		15,600	
CINTAS CORP	EQUITY	172908105	664	18,100		SH		DEFINED	1		18,100	
CITIGROUP INC	EQUITY	172967101	66626	1,281,766		SH		DEFINED	1		1,281,766	
CITIGROUP INC	EQUITY	172967101	149781	2,485,914		SH		DEFINED	2		2,485,914	
CITIZENS UTILS TR	CORPBOND	177351202	38109	585,300		PRN		DEFINED	4		585,300	
CITRIX SYSTEMS INC	EQUITY	177376100	102	5,400		SH		DEFINED	1		5,400	
CITRIX SYSTEMS INC	EQUITY	177376100	964	50,900		SH		DEFINED	2		50,900	
CITRIX SYSTEMS INC	CORPBOND	177376AB6	6895	19,382,000		PRN		DEFINED	4		19,382,000	
CITY NATL CORP	EQUITY	178566105	177	5,100		SH		DEFINED	1		5,100	
CLAIRE'S STORES INC	EQUITY	179584107	106	5,500		SH		DEFINED	1		5,500	
CLARENT CORP DEL	EQUITY	180461105	1480	20,700		SH		DEFINED	2		20,700	
CLASSIC COMMUN	EQUITY	182728204	179	20,000		SH		DEFINED	1		20,000	
CLAYTON HOMES INC	EQUITY	184190106	119	14,868		SH		DEFINED	1		14,868	
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	720	9,600		SH		DEFINED	1		9,600	
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	1756	23,408		SH		DEFINED	2		23,408	
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	22091	294,545		SH		DEFINED	3		280,775	13,770
CLEVELAND CLIFFS INC	EQUITY	185896107	28	1,100		SH		DEFINED	1		1,100	
CLOROX CO.	EQUITY	189054109	296	6,600		SH		DEFINED	1		6,600	
COASTAL CORP	EQUITY	190441105	396	6,500		SH		DEFINED	1		6,500	
COASTAL CORP	EQUITY	190441105	4870	80,000		SH		DEFINED	2		80,000	
COBRA ELECTRS CORP	EQUITY	191042100	106	15,700		SH		DEFINED	4		15,700	
COCA COLA CO	EQUITY	191216100	18684	325,300		SH		DEFINED	1		325,300	
COCA COLA CO	EQUITY	191216100	832	14,480		SH		DEFINED	2		14,480	
COCA-COLA ENTERPRISES	EQUITY	191219104	199	12,200		SH		DEFINED	1		12,200	
COFLEXIP	EQUITY	192384105	194	3,200		SH		DEFINED	2		3,200	
COGNEX CORP	EQUITY	192422103	1765	34,100		SH		DEFINED	2		34,100	
COHERENT INC	EQUITY	192479103	2097	25,000		SH		DEFINED	2		25,000	
COHU INC	EQUITY	192576106	237	8,800		SH		DEFINED	4		8,800	
COINSTAR COMMON	EQUITY	19259P300	2121	210,800		SH		DEFINED	1		210,800	
COLGATE-PALMOLIVE	EQUITY	194162103	1053	17,590		SH		DEFINED	1		17,590	

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COLONIAL BANCGROUP INC	CORPBOND	195493AA9	309	240,000		PRN		DEFINED	4		240,000	
COLONIAL PPTY TR	EQUITY	195872106	2833	103,500		SH		DEFINED	3		103,500	
COLT TELECOM GROUP PLC	EQUITY	196877104	273	1,900		SH		DEFINED	4		1,900	
COLUMBIA ENERGY GROUP	EQUITY	197648108	194	2,950		SH		DEFINED	1		2,950	
COMCAST CORP	EQUITY	200300101	871	22,400		SH		DEFINED	2		22,400	
COMCAST CORP	EQUITY	200300200	1061	26,200		SH		DEFINED	1		26,200	
COMCAST CORP	EQUITY	200300200	12288	303,407		SH		DEFINED	2		303,407	
COMCAST CORP	CORPBOND	200300507	233297	2,052,315		PRN		DEFINED	4		2,052,315	
COMDISCO	EQUITY	200336105	366	16,400		SH		DEFINED	1		16,400	
COMERICA INC	EQUITY	200340107	215	4,800		SH		DEFINED	1		4,800	
COMMERCE BANCSHARES INC	EQUITY	200525103	599	20,150		SH		DEFINED	2		20,150	
COMMERCE ONE INC DEL	EQUITY	200693109	4212	92,800		SH		DEFINED	2		92,800	
COMMERCIAL NET LEASE COM	EQUITY	202218103	3891	370,600		SH		DEFINED	3		315,600	55,000
COMMScope INC	EQUITY	203372107	226	5,500		SH		DEFINED	1		5,500	
COMMScope INC	EQUITY	203372107	58072	1,416,400		SH		DEFINED	3		1,384,700	31,700
COMMUNITY BK SYS INC	EQUITY	203607106	100	4,500		SH		DEFINED	2		4,500	
COMMUNITY HEALTH SYS INC NEW	EQUITY	203668108	345	21,300		SH		DEFINED	2		21,300	
COMMUNITY HEALTH SYS INC NEW	EQUITY	203668108	20809	1,285,500		SH		DEFINED	3		1,260,000	25,500
COMMUNITY FIRST BANKSHARES INC	EQUITY	203902101	179	11,000		SH		DEFINED	2		11,000	
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	514	16,000		SH		DEFINED	1		16,000	
CIA CERVEJARIA BRAHMA-SP ADR	EQUITY	20440X103	991	58,300		SH		DEFINED	1		58,300	
CIA PARANAENSE ENER-SP ADR	EQUITY	20441B407	438	47,000		SH		DEFINED	1		47,000	
CIA ANONIMA TELEF DE VEN-ADR	EQUITY	204421101	1256	46,200		SH		DEFINED	1		46,200	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	712	41,100		SH		DEFINED	1		41,100	
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	2042	112,100		SH		DEFINED	1		112,100	
COMPAQ COMPUTER CORP	EQUITY	204493100	1259	49,244		SH		DEFINED	1		49,244	
COMPAQ COMPUTER CORP	EQUITY	204493100	2487	97,300		SH		DEFINED	2		97,300	
COMPASS BANCSHARES, INC	EQUITY	20449H109	222	13,000		SH		DEFINED	1		13,000	
COMPLETE BUSINES SOLUTIONS INC	EQUITY	20452F107	211	12,000		SH		DEFINED	2		12,000	
COMPUTER ASSOCIATES INT'L	EQUITY	204912109	878	17,150		SH		DEFINED	1		17,150	
COMPUTER ASSOCIATES INT'L	EQUITY	204912109	1029	20,100		SH		DEFINED	2		20,100	
COMPUTER SCIENCES CORP	EQUITY	205363104	788	10,550		SH		DEFINED	1		10,550	
COMPUTER SCIENCES CORP	EQUITY	205363104	1076	14,400		SH		DEFINED	2		14,400	
COMPUWARE CORP	EQUITY	205638109	112	10,800		SH		DEFINED	1		10,800	
COMPUWARE CORP	EQUITY	205638109	125	12,000		SH		DEFINED	2		12,000	
COMMUNICATIONS SATELLITE CORP	EQUITY	20564D107	134	5,699		SH		DEFINED	1		5,699	
COMVERSE TECHNOLOGY INS	EQUITY	205862402	420	4,520		SH		DEFINED	1		4,520	
COMVERSE TECHNOLOGY INS	CORPBOND	205862AG0	202732	46,572,000		PRN		DEFINED	4		46,572,000	
CONAGRA INC	EQUITY	205887102	278	14,600		SH		DEFINED	1		14,600	
CONAGRA INC	EQUITY	205887102	2187	114,735		SH		DEFINED	2		114,735	
COMPUTER HORIZONS CORP	EQUITY	205908106	249	18,500		SH		DEFINED	2		18,500	
CONCORD EFS INC	EQUITY	206197105	597	22,950		SH		DEFINED	1		22,950	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
										SOLE	SHARED	NONE
CONCORD EFS INC	EQUITY	206197105	1671	64,250		SH		DEFINED	2		64,250	
CONCORD EFS INC	EQUITY	206197105	11387	437,950		SH		DEFINED	3		345,200	92,750
CONCURRENT COMPUTR NEW COM	EQUITY	206710204	34202	2,605,900		SH		DEFINED	3		2,554,300	51,600
CONNECTIV INC	EQUITY	206829103	151	9,700		SH		DEFINED	1		9,700	
CONEXANT SYSTEMS INC	EQUITY	207142100	311	6,400		SH		DEFINED	1		6,400	
CONEXANT SYSTEMS INC	EQUITY	207142100	1235	25,400		SH		DEFINED	2		25,400	
CONEXANT SYSTEMS INC	EQUITY	207142100	4692	96,500		SH		DEFINED	3		77,200	19,300
CONEXANT SYSTEMS INC	CORPBOND	207142AB6	20029	9,124,000		PRN		DEFINED	4		9,124,000	
CONOCO INC - CLASS B	EQUITY	208251405	454	18,500		SH		DEFINED	1		18,500	
CONSECO INC.	EQUITY	208464107	93	9,582		SH		DEFINED	1		9,582	
CON EDISON	EQUITY	209115104	222	7,500		SH		DEFINED	1		7,500	
CONSOLIDATED PAPER INC	EQUITY	209759109	358	9,800		SH		DEFINED	1		9,800	
CONSOLIDATED STORES CORP	EQUITY	210149100	36	3,000		SH		DEFINED	1		3,000	
CONSOLIDATED STORES CORP	EQUITY	210149100	407	33,900		SH		DEFINED	2		33,900	
CONSTELLATION ENERGY GROUP	EQUITY	210371100	143	4,400		SH		DEFINED	1		4,400	
CONVERGYS CORPORATION	EQUITY	212485106	239	4,600		SH		DEFINED	1		4,600	
COOPER CAMERON CORP	EQUITY	216640102	2666	40,400		SH		DEFINED	2		40,400	
COOPER INDUSTRIES	EQUITY	216669101	98	3,000		SH		DEFINED	1		3,000	
COOPER INDUSTRIES	EQUITY	216669101	873	26,800		SH		DEFINED	2		26,800	
COOPER TIRE & RUBBER	EQUITY	216831107	26	2,300		SH		DEFINED	1		2,300	
COOPER TIRE & RUBBER	EQUITY	216831107	1855	166,757		SH		DEFINED	2		166,757	
COORS ADOLPH CO	EQUITY	217016104	54	900		SH		DEFINED	1		900	
COORS ADOLPH CO	EQUITY	217016104	109	1,800		SH		DEFINED	2		1,800	
COPPER MTN NETWORKS INC	EQUITY	217510106	4036	45,800		SH		DEFINED	2		45,800	
COR THERAPEUTICS INC	EQUITY	217753102	1612	18,900		SH		DEFINED	2		18,900	
COR THERAPEUTICS INC	CORPBOND	217753AC6	4891	3,500,000		PRN		DEFINED	4		3,500,000	
CORN PRODUCTS INTL INC	EQUITY	219023108	127	4,800		SH		DEFINED	2		4,800	
CORNING INC.	EQUITY	219350105	7557	28,000		SH		DEFINED	1		28,000	
CORNING INC	EQUITY	219350105	196647	728,659		SH		DEFINED	2		728,659	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	5976	181,100		SH		DEFINED	1		181,100	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	10261	310,934		SH		DEFINED	2		310,934	
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	106	3,500		SH		DEFINED	1		3,500	
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	788	26,000		SH		DEFINED	2		26,000	
COVAD COMMUNICATIONS GROUP INC	EQUITY	222814204	114	7,050		SH		DEFINED	2		7,050	
COVANCE INC	EQUITY	222816100	54	6,100		SH		DEFINED	1		6,100	
COX RADIO INC	EQUITY	224051102	543	19,400		SH		DEFINED	2		19,400	
CRANE CO	EQUITY	224399105	48	1,975		SH		DEFINED	1		1,975	
CRANE CO	EQUITY	224399105	136	5,600		SH		DEFINED	2		5,600	
CREDENCE SYSTEMS CORP	EQUITY	225302108	66	1,200		SH		DEFINED	2		1,200	
CRESTLINE CAPITAL CORP	EQUITY	226153104	56	3,309		SH		DEFINED	1		3,309	
CRITICAL PATH INC	EQUITY	22674V100	2857	49,000		SH		DEFINED	2		49,000	
CRITICAL PATH INC	EQUITY	22674V100	25197	432,100		SH		DEFINED	3		421,500	10,600

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									SOLE	SHARED	NONE
CROMPTON CORPORATION	EQUITY	227116100	151	12,328	SH		DEFINED	1		12,328	
CROMPTON CORPORATION	EQUITY	227116100		3	SH		DEFINED	2		3	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	78643	2,154,590	SH		DEFINED	1		2,154,590	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	453	12,400	SH		DEFINED	2		12,400	
CROWN CORK & SEAL	EQUITY	228255105	59	3,900	SH		DEFINED	1		3,900	
CRYOLIFE INC COM	EQUITY	228903100	11785	512,400	SH		DEFINED	3		512,400	
CUMMINS ENGINE	EQUITY	231021106	35	1,300	SH		DEFINED	1		1,300	
CURAGEN CORP	EQUITY	23126R101	2135	56,100	SH		DEFINED	2		56,100	
CURAGEN CORP	EQUITY	23126RAA9	1900	2,500,000	SH		DEFINED	4		2,500,000	
CYBERSOURCE CORP DEL	EQUITY	23251J106	6	400	SH		DEFINED	2		400	
CYBERSOURCE CORP DEL	EQUITY	23251J106	2816	203,900	SH		DEFINED	3		203,900	
CYPRESS SEMICONDUCTOR	EQUITY	232806109	545	12,900	SH		DEFINED	1		12,900	
CYPRESS SEMICONDUCTOR	CORPBOND	232806AD1	59075	32,668,000	PRN		DEFINED	4		32,668,000	
CYTEC INDUSTRIES INC	EQUITY	232820100	109	4,400	SH		DEFINED	1		4,400	
CYTYC CORP	EQUITY	232946103	1334	25,000	SH		DEFINED	2		25,000	
DPL INC	EQUITY	233293109	312	14,200	SH		DEFINED	1		14,200	
DQE INC.	EQUITY	23329J104	308	7,800	SH		DEFINED	1		7,800	
DRS TECHNOLOGIES INC	CORPBOND	23330XAB6	2224	1,705,000	PRN		DEFINED	4		1,705,000	
D.R.HORTON INC	EQUITY	23331A109	3956	291,700	SH		DEFINED	2		291,700	
DST SYSTEMS INC	EQUITY	233326107	518	6,800	SH		DEFINED	1		6,800	
DST SYSTEMS INC	EQUITY	233326107	2676	35,147	SH		DEFINED	2		35,147	
DSP GROUP INC	EQUITY	23332B106	1697	30,300	SH		DEFINED	2		30,300	
DETROIT EDISON CO	EQUITY	233331107	2974	97,300	SH		DEFINED	1		97,300	
DANA CORP	EQUITY	235811106	104	4,921	SH		DEFINED	1		4,921	
DANAHER CORP	EQUITY	235851102	168	3,400	SH		DEFINED	1		3,400	
DANAHER CORP	EQUITY	235851102	480	9,700	SH		DEFINED	2		9,700	
DARDEN RESTAURANTS INC	EQUITY	237194105	68	4,200	SH		DEFINED	1		4,200	
DEAN FOODS CO	EQUITY	242361103	120	3,800	SH		DEFINED	1		3,800	
DEAN FOODS CO	EQUITY	242361103	434	13,700	SH		DEFINED	4		13,700	
DEERE & CO	EQUITY	244199105	263	7,100	SH		DEFINED	1		7,100	
DEERE & CO	EQUITY	244199105	96	2,590	SH		DEFINED	2		2,590	
DELL COMPUTER CORP.	EQUITY	247025109	3679	74,600	SH		DEFINED	1		74,600	
DELL COMPUTER CORP	EQUITY	247025109	10129	205,400	SH		DEFINED	2		205,400	
DEPPHI AUTOMOTIVE SYSTEMS	EQUITY	247126105	238	16,358	SH		DEFINED	1		16,358	
DEPPHI AUTOMOTIVE SYSTEMS	EQUITY	247126105	31	2,105	SH		DEFINED	2		2,105	
DELTA AIRLINES INC.	EQUITY	247361108	182	3,600	SH		DEFINED	1		3,600	
DELTIC TIMBER CORP	EQUITY	247850100	406	19,000	SH		DEFINED	2		19,000	
DELUXE CHECK PRINTERS	EQUITY	248019101	57	2,400	SH		DEFINED	1		2,400	
DENDRITE INTL INC	EQUITY	248239105	83	2,500	SH		DEFINED	2		2,500	
DENTSPLY INTL INC NEW	EQUITY	249030107	173	5,600	SH		DEFINED	1		5,600	
DENTSPLY INTL INC NEW	EQUITY	249030107	151	4,900	SH		DEFINED	2		4,900	
DEPOMED INC	EQUITY	249908112	62	62,000	SH		DEFINED	4		62,000	

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DEVELOPERS DIVERS REALTY CRP	EQUITY	251591103	5198	348,000		SH		DEFINED	1		348,000	
DEVELOPERS DIVERS REALTY CRP	EQUITY	251591103	8909	596,400		SH		DEFINED	3		514,600	81,800
DEVON ENERGY CORP	EQUITY	25179M103	523	9,300		SH		DEFINED	1		9,300	
DEVON ENERGY CORP	EQUITY	25179M103	1746	31,066		SH		DEFINED	2		31,066	
DEVON ENERGY CORP	EQUITY	25179m103	74718	1,329,800		SH		DEFINED	3		1,297,100	32,700
DEVRY INC	EQUITY	251893103	198	7,500		SH		DEFINED	1		7,500	
DEVRY INC	EQUITY	251893103	1483	56,100		SH		DEFINED	2		56,100	
DEVRY INC	EQUITY	251893103	16528	625,174		SH		DEFINED	3		606,674	18,500
DEXTER	EQUITY	252165105	115	2,400		SH		DEFINED	1		2,400	
DIAL CORP	EQUITY	25247D101	113	10,900		SH		DEFINED	1		10,900	
DIAL CORP	CORPBOND	25247D101	210	20,200		PRN		DEFINED	4		20,200	
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	5434	154,700		SH		DEFINED	2		154,700	
DIAMOND OFFSHORE DRILLING INC	CORPBOND	25271CAA0	5144	5,000,000		PRN		DEFINED	4		5,000,000	
DIEBOLD INC	EQUITY	253651103	213	7,650		SH		DEFINED	1		7,650	
DIEBOLD INC	EQUITY	253651103	123	4,400		SH		DEFINED	2		4,400	
DIGEX INC DEL	EQUITY	253756100	374	5,500		SH		DEFINED	2		5,500	
DIGITAL MICROWAVE CORP	EQUITY	253859102	2680	70,300		SH		DEFINED	2		70,300	
DIGITAL LAVA INC	EQUITY	253928113	125	49,800		SH		DEFINED	4		49,800	
DILLARDS INC - CL A	EQUITY	254067101	38	3,100		SH		DEFINED	1		3,100	
DIME BANCORP, INC.	EQUITY	25429Q102	189	12,000		SH		DEFINED	1		12,000	
WALT DISNEY COMPANY	EQUITY	254687106	2337	60,200		SH		DEFINED	1		60,200	
WALT DISNEY COMPANY	EQUITY	254687106	866	22,300		SH		DEFINED	2		22,300	
DOBSON COMMUNICATIONS CO	EQUITY	256069105	481	25,000		SH		DEFINED	1		25,000	
DOCUMENTUM INC	EQUITY	256159104	7070	79,100		SH		DEFINED	2		79,100	
DOLE FOOD INC	EQUITY	256605106	84	6,000		SH		DEFINED	1		6,000	
DOLLAR GENERAL	EQUITY	256669102	189	9,715		SH		DEFINED	1		9,715	
DOLLAR TREE STORES INC	EQUITY	256747106	439	11,100		SH		DEFINED	1		11,100	
DOLLAR TREE STORES INC	EQUITY	256747106	4445	112,350		SH		DEFINED	3		94,050	18,300
DOMINION RES BLACK WARRIOR TR	EQUITY	25746Q108	1129	81,000		SH		DEFINED	4		81,000	
DOMINION RESOURCES INC	EQUITY	25746U109	295	6,873		SH		DEFINED	1		6,873	
DONALDSON CO INC	EQUITY	257651109	97	4,900		SH		DEFINED	1		4,900	
DONALDSON LUFKIN+JENRETTE INC	EQUITY	257661108	586	13,800		SH		DEFINED	2		13,800	
R R DONNELLEY & SONS	EQUITY	257867101	88	3,900		SH		DEFINED	1		3,900	
DORCHESTER HUGOTON LTD	EQUITY	258205202	221	15,772		SH		DEFINED	4		15,772	
DOUBLECLICK INC	EQUITY	258609304	412	10,800		SH		DEFINED	2		10,800	
DOVER CORP.	EQUITY	260003108	223	5,500		SH		DEFINED	1		5,500	
DOVER CORP	EQUITY	260003108	1148	28,300		SH		DEFINED	2		28,300	
DOW CHEMICAL CORP	EQUITY	260543103	598	19,800		SH		DEFINED	1		19,800	
DOW CHEMICAL CORP	EQUITY	260543103	688	22,800		SH		DEFINED	2		22,800	
DOW JONES & CO.	EQUITY	260561105	198	2,700		SH		DEFINED	1		2,700	
DOW JONES & CO.	EQUITY	260561105	242	3,300		SH		DEFINED	2		3,300	
DRESS BARN INC COM	EQUITY	261570105	3144	142,100		SH		DEFINED	3		142,100	

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DREYER'S GRAND ICE CREAM	EQUITY	261878102	63	3,000		SH		DEFINED	1		3,000	
DSET CORP	EQUITY	262504103	1203	39,600		SH		DEFINED	2		39,600	
DU PONT E.I. DE NEMOURS	EQUITY	263534109	1343	30,700		SH		DEFINED	1		30,700	
DU PONT E.I. DE NEMOURS	EQUITY	263534109	5533	126,434		SH		DEFINED	2		126,434	
DUKE ENERGY CO	EQUITY	264399106	607	10,766		SH		DEFINED	1		10,766	
DUKE ENERGY CO	EQUITY	264399106	6	100		SH		DEFINED	2		100	
DUKE WEEKS REALTY CORP COM NEW	EQUITY	264411505	35342	1,579,540		SH		DEFINED	3		1,366,168	213,372
DUN & BRADSTREET CORP	EQUITY	26483B106	143	5,000		SH		DEFINED	1		5,000	
DUN & BRADSTREET CORP	EQUITY	26483B106	338	11,800		SH		DEFINED	2		11,800	
DYCOM INDS INC	EQUITY	267475101	759	16,500		SH		DEFINED	2		16,500	
DYNEGY INC	EQUITY	26816Q101	1120	16,400		SH		DEFINED	1		16,400	
DYNEGY INC	EQUITY	26816Q101	512	7,496		SH		DEFINED	2		7,496	
ECI TELECOM LTD	EQUITY	268258100	765	21,400		SH		DEFINED	2		21,400	
EMC CORPORATION	EQUITY	268648102	28717	373,250		SH		DEFINED	1		373,250	
EMC CORPORATION	EQUITY	268648102	140463	1,825,667		SH		DEFINED	2		1,825,667	
ENSCO INTL INC	EQUITY	26874Q100	534	14,900		SH		DEFINED	1		14,900	
ENSCO INTL INC	EQUITY	26874Q100	2149	60,000		SH		DEFINED	3		60,000	
ESS TECHNOLOGY INC	EQUITY	269151106	160	11,000		SH		DEFINED	4		11,000	
E TEK DYNAMICS INC	EQUITY	269240107	7281	27,600		SH		DEFINED	2		27,600	
E*TRADE GROUP INC	EQUITY	269246104	520	31,500		SH		DEFINED	1		31,500	
E TRADE GROUP INC	EQUITY	269246104	413	25,000		SH		DEFINED	2		25,000	
EAGLE SUPPLY GROUP INC	EQUITY	269894119	24	32,500		SH		DEFINED	4		32,500	
EAGLE WIRELESS INTL INC	EQUITY	27002R127	146	89,800		SH		DEFINED	4		89,800	
EASTERN AMER NATURAL GAS TR	EQUITY	276217106	2431	172,100		SH		DEFINED	4		172,100	
EASTERN ENTERPRISES	EQUITY	27637F100	38	600		SH		DEFINED	1		600	
EASTGROUP PPTYS INC	EQUITY	277276101	147	7,000		SH		DEFINED	2		7,000	
EASTMAN CHEMICAL	EQUITY	277432100	115	2,400		SH		DEFINED	1		2,400	
EASTMAN KODAK CO	EQUITY	277461109	541	9,100		SH		DEFINED	1		9,100	
EASTMAN KODAK CO	EQUITY	277461109	2307	38,770		SH		DEFINED	2		38,770	
EATON CORP	EQUITY	278058102	154	2,300		SH		DEFINED	1		2,300	
EATON CORP	EQUITY	278058102	221	3,300		SH		DEFINED	4		3,300	
EBAY INC	EQUITY	278642103	39679	730,570		SH		DEFINED	2		730,570	
EBENX INC COM	EQUITY	278668108	848	40,000		SH		DEFINED	3		40,000	
ECHOSTAR COMMUNICATIONS CORP	EQUITY	278762109	9794	295,800		SH		DEFINED	2		295,800	
ECOLAB INC	EQUITY	278865100	148	3,800		SH		DEFINED	1		3,800	
EDISON INTL	EQUITY	281020107	230	11,200		SH		DEFINED	1		11,200	
EDISON INTL	EQUITY	281020107	2	100		SH		DEFINED	2		100	
EDUCATION MGMT CORP COM	EQUITY	28139T101	13195	730,500		SH		DEFINED	3		720,400	10,100
EDWARDS AG INC	EQUITY	281760108	374	9,600		SH		DEFINED	1		9,600	
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	115	6,200		SH		DEFINED	1		6,200	
EFFICIENT NETWORKS INC	EQUITY	282056100	147	2,000		SH		DEFINED	2		2,000	
800 TRAVEL SYSTEMS INC	EQUITY	282506112	38	60,570		SH		DEFINED	4		60,570	

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EL PASO ENERGY CORP DEL	EQUITY	283905107	336	6,600		SH		DEFINED	1		6,600	
EL PASO ENERGY CORP DEL	EQUITY	283905107	4198	82,415		SH		DEFINED	2		82,415	
ELAN PLC	EQUITY	284131208	55948	1,155,055		SH		DEFINED	1		1,155,055	
ELAN PLC	EQUITY	284131208	804	16,600		SH		DEFINED	2		16,600	
ELAN PLC	EQUITY	284131703	12200	200,000		SH		DEFINED	1		200,000	
ELAN PLC	EQUITY	284131703	3735	60,900		SH		DEFINED	4		60,900	
ELAN PLC	EQUITY	284131802	8600	200,000		SH		DEFINED	1		200,000	
ELECTRONIC ARTS	EQUITY	285512109	503	6,900		SH		DEFINED	1		6,900	
ELECTRONIC ARTS	EQUITY	285512109	511	7,000		SH		DEFINED	2		7,000	
ELECTRONIC DATA SYSTEMS	EQUITY	285661104	594	14,400		SH		DEFINED	1		14,400	
ELECTRONIC DATA SYSTEMS	EQUITY	285661104	3688	89,400		SH		DEFINED	2		89,400	
ELETRONICS FOR IMAGING INC	EQUITY	286082102	99	3,900		SH		DEFINED	2		3,900	
Elf Aquitaine - ADR	EQUITY	286269105	75	1,306		SH		DEFINED	1		1,306	
ELOYALTY CORP	EQUITY	290151109	78	6,100		SH		DEFINED	2		6,100	
EMBRATEL PARTICIPACOES S A	EQUITY	29081N100	579	24,500		SH		DEFINED	1		24,500	
EMBRATEL PARTICIPACOES S A	EQUITY	29081N100	229	9,700		SH		DEFINED	2		9,700	
Embotelladora Andina -ADR 'B'	EQUITY	29081P303	366	38,300		SH		DEFINED	1		38,300	
EMERSON ELECTRIC	EQUITY	291011104	788	13,050		SH		DEFINED	1		13,050	
EMERSON ELECTRIC	EQUITY	291011104	3363	55,697		SH		DEFINED	2		55,697	
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	325	29,392		SH		DEFINED	1		29,392	
ENCORE MEDICAL CORP	EQUITY	29256E117	13	34,000		SH		DEFINED	4		34,000	
Endesa - Sponsored ADR	EQUITY	29258N107		5,800		SH		DEFINED	1		5,800	
ENERGY CONVERSION DEVICES INC	EQUITY	292659224	218	21,750		SH		DEFINED	4		21,750	
ENERGY EAST CORPORATION	EQUITY	29266M109	254	13,300		SH		DEFINED	1		13,300	
ENERGY EAST CORPORATION	EQUITY	29266M109	953	50,000		SH		DEFINED	2		50,000	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	198	10,840		SH		DEFINED	1		10,840	
ENERSIS SA ADR	EQUITY	29274F104	673	30,597		SH		DEFINED	1		30,597	
ENGELHARD CORP	EQUITY	292845104	70	4,100		SH		DEFINED	1		4,100	
ENGELHARD CORP	EQUITY	292845104	191	11,200		SH		DEFINED	2		11,200	
ENHANCE FINL SVCS GROUP INC	EQUITY	293310108	4844	337,000		SH		DEFINED	2		337,000	
ENRON CORP	EQUITY	293561106	1348	20,900		SH		DEFINED	1		20,900	
ENRON CORP	EQUITY	293561106	17173	266,250		SH		DEFINED	2		266,250	
ENRON CORP	EQUITY	293561106	5199	80,600		SH		DEFINED	3		80,600	
ENTERCOM COMMUNICATIONS CORP	EQUITY	293639100	2516	51,600		SH		DEFINED	2		51,600	
ENTERGY CORP	EQUITY	29364G103	196	7,200		SH		DEFINED	1		7,200	
ENTRADE INC	EQUITY	29382L993	701	110,250		SH		DEFINED	2		110,250	
ENZON INC	EQUITY	293904108	98	2,300		SH		DEFINED	2		2,300	
EPRESENCE	EQUITY	294348107	1325	182,700		SH		DEFINED	3		182,700	
EPRISE CORP	EQUITY	294352109	164	10,000		SH		DEFINED	2		10,000	
EQUIFAX INC.	EQUITY	294429105	155	5,900		SH		DEFINED	1		5,900	
EQUITABLE RES INC	EQUITY	294549100	222	4,600		SH		DEFINED	2		4,600	
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	11104	402,873		SH		DEFINED	1		402,873	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	47646	1,728,653	SH		DEFINED	3	1,488,062	240,591	
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L107	124	2,700	SH		DEFINED	2	2,700		
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L107	42141	916,100	SH		DEFINED	3	798,700	117,400	
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L883	307	12,000	SH		DEFINED	4	12,000		
ERICSSON L M TEL CO	EQUITY	294821400	4624	231,200	SH		DEFINED	2	231,200		
ESPEED INC	EQUITY	296643109	78	1,800	SH		DEFINED	2	1,800		
ETHAN ALLEN INTERIORS INC	EQUITY	297602104	101	4,200	SH		DEFINED	2	4,200		
ETHYL CORP	EQUITY	297659104	23	9,000	SH		DEFINED	1	9,000		
EURO909.COM A S	EQUITY	298737107	168	25,600	SH		DEFINED	4	25,600		
EXAR CORP COM	EQUITY	300645108	19587	224,650	SH		DEFINED	3	219,150	5,500	
EXCELON CORPORATION	EQUITY	300691102	197	24,800	SH		DEFINED	2	24,800		
EXODUS COMMUNICATIONS INC	EQUITY	302088109	2943	63,900	SH		DEFINED	2	63,900		
EXPEDITORES INTL WASH INC	EQUITY	302130109	228	4,800	SH		DEFINED	2	4,800		
EXPRESS SCRIPTS INC	EQUITY	302182100	249	4,000	SH		DEFINED	1	4,000		
EXPRESS SCRIPTS INC	EQUITY	302182100	1907	30,700	SH		DEFINED	2	30,700		
EXTENDED STAY AMER INC	EQUITY	30224P101	1749	189,100	SH		DEFINED	2	189,100		
EXXON MOBIL CORP	EQUITY	30231G102	38521	490,718	SH		DEFINED	1	490,718		
EXXON MOBIL CORP	EQUITY	30231G102	18836	239,954	SH		DEFINED	2	239,954		
FMC CORP	EQUITY	302491303	58	1,000	SH		DEFINED	1	1,000		
F N B CORP PA	EQUITY	302520101	261	12,653	SH		DEFINED	2	12,653		
FPL GROUP INC	EQUITY	302571104	267	5,400	SH		DEFINED	1	5,400		
FPL GROUP INC	EQUITY	302571104	1094	22,100	SH		DEFINED	2	22,100		
FSI INTL INC	EQUITY	302633102	928	42,800	SH		DEFINED	2	42,800		
FSI INTL INC	EQUITY	302633102	442	20,400	SH		DEFINED	4	20,400		
FAMILY DOLLAR STORES	EQUITY	307000109	362	18,500	SH		DEFINED	1	18,500		
FAMILY DOLLAR STORES	EQUITY	307000109	736	37,600	SH		DEFINED	2	37,600		
FARGO ELECTRONICS INC	EQUITY	30744P102	47	13,100	SH		DEFINED	4	13,100		
FARMSTEAD TEL GROUP INC	EQUITY	311565121	1	16,600	SH		DEFINED	4	16,600		
FARMSTEAD TEL GROUP INC	EQUITY	311565139	1	21,200	SH		DEFINED	4	21,200		
FASTENAL CO	EQUITY	311900104	208	4,100	SH		DEFINED	1	4,100		
FEDERAL HOME LOAN MTG CORP.	EQUITY	313400301	14811	365,700	SH		DEFINED	1	365,700		
FEDERAL HOME LOAN MTG CORP.	EQUITY	313400301	567	14,000	SH		DEFINED	2	14,000		
FEDERAL MOGUL CORP	EQUITY	313549107	73	7,600	SH		DEFINED	1	7,600		
FEDERAL NAT'L MORTGAGE CO.	EQUITY	313586109	1865	36,050	SH		DEFINED	1	36,050		
FEDERAL NAT'L MORTGAGE CO.	EQUITY	313586109	3471	66,514	SH		DEFINED	2	66,514		
FEDERAL REALTY INVT TR	EQUITY	313747206	3590	179,500	SH		DEFINED	3	170,000	9,500	
FEDERAL SIGNAL CORP	EQUITY	313855108	79	4,800	SH		DEFINED	1	4,800		
FEDERAL SIGNAL CORP	EQUITY	313855108	599	36,300	SH		DEFINED	2	36,300		
FEDERATED DEPARTMENT STORES	EQUITY	31410H101	4565	135,250	SH		DEFINED	1	135,250		
FEDERATED DEPARTMENT STORES	EQUITY	31410H127	608	63,127	SH		DEFINED	4	63,127		
FEDERATED INVS INC PA	EQUITY	314211103	971	27,700	SH		DEFINED	2	27,700		
FEDEX CORPORATION	EQUITY	31428X106	337	8,860	SH		DEFINED	1	8,860		

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FELCOR LODGING TR INC	EQUITY	31430F101	148	8,000		SH		DEFINED	2		8,000	
FELCOR LODGING TR INC	EQUITY	31430F101	1807	97,694		SH		DEFINED	3		84,301	13,393
FERRO CORP	EQUITY	315405100	78	3,700		SH		DEFINED	1		3,700	
FERRO CORP	EQUITY	315405100	118	5,600		SH		DEFINED	2		5,600	
FIFTH THIRD BANK	EQUITY	316773100	568	8,975		SH		DEFINED	1		8,975	
FINANCIAL FED CORP COM	EQUITY	317492106	3661	210,700		SH		DEFINED	3		210,700	
FINANCIAL SEC ASSUR HLDGS LTD	EQUITY	31769P100	1176	15,500		SH		DEFINED	2		15,500	
FINISAR CORP	EQUITY	31787A101	4829	184,400		SH		DEFINED	2		184,400	
FINOVA GROUP INC.	EQUITY	317928109	86	6,600		SH		DEFINED	1		6,600	
FINOVA FINANCE TR	CORPBOND	31808E207	1988	85,500		PRN		DEFINED	4		85,500	
FIRST AMERICAN FINL CORP	EQUITY	318522307	3578	250,000		SH		DEFINED	2		250,000	
FIRST DATA CORP	EQUITY	319963104	600	12,100		SH		DEFINED	1		12,100	
FIRST DATA CORP	EQUITY	319963104	129	2,600		SH		DEFINED	2		2,600	
FIRST INDUSTRIAL REALTY TR	EQUITY	32054K103	1266	42,900		SH		DEFINED	1		42,900	
FIRST HEALTH GROUP CORP	EQUITY	320960107	167	5,100		SH		DEFINED	1		5,100	
FIRST SEC CORP DEL	EQUITY	336294103	288	21,200		SH		DEFINED	1		21,200	
FIRST TENN NATL CORP	EQUITY	337162101	232	14,000		SH		DEFINED	1		14,000	
FIRST UNION CORP	EQUITY	337358105	711	28,666		SH		DEFINED	1		28,666	
FIRST UNION CORP	EQUITY	337358105	5	200		SH		DEFINED	2		200	
FIRST VIRGINIA BANKS	EQUITY	337477103	179	5,150		SH		DEFINED	1		5,150	
FIRST VIRGINIA BANKS	EQUITY	337477103	1580	45,400		SH		DEFINED	2		45,400	
FIRSTAR CORPORATION	EQUITY	33763V109	29237	1,388,113		SH		DEFINED	1		1,388,113	
FISERV INC	EQUITY	337738108	572	13,225		SH		DEFINED	1		13,225	
FISERV INC	EQUITY	337738108	911	21,075		SH		DEFINED	2		21,075	
FISERV INC	EQUITY	337738108	13869	320,675		SH		DEFINED	3		291,350	29,325
FIRSTFED FINANCIAL CORP	EQUITY	337907109	158	11,200		SH		DEFINED	4		11,200	
FIRSTMERIT CORPORATION	EQUITY	337915102	203	9,500		SH		DEFINED	1		9,500	
FIRSTMERIT CORPORATION	EQUITY	337915102	7652	358,000		SH		DEFINED	3		358,000	
FIRSTENERGY CORPORATION	EQUITY	337932107	157	6,700		SH		DEFINED	1		6,700	
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	888	26,131		SH		DEFINED	1		26,131	
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	5984	176,000		SH		DEFINED	2		176,000	
FLEMING COS INC	EQUITY	339130106	175	13,400		SH		DEFINED	4		13,400	
FLORIDA PROGRESS CORP	EQUITY	341109106	141	3,000		SH		DEFINED	1		3,000	
FLORIDA PROGRESS CORP	EQUITY	341109106	7163	152,800		SH		DEFINED	2		152,800	
FLOWERS INDUSTRIES INC	EQUITY	343496105	215	10,800		SH		DEFINED	1		10,800	
FLOWERS INDUSTRIES INC	EQUITY	343496105	197	9,900		SH		DEFINED	2		9,900	
FLOWSERVE CORPORATION	EQUITY	34354P105	60	4,000		SH		DEFINED	1		4,000	
FLOWSERVE CORPORATION	EQUITY	34354P105	289	19,200		SH		DEFINED	4		19,200	
FLUOR CORP	EQUITY	343861100	73	2,300		SH		DEFINED	1		2,300	
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	418	9,700		SH		DEFINED	1		9,700	
FORD MOTOR	EQUITY	345370100	44514	1,035,200		SH		DEFINED	1		1,035,200	
FORD MOTOR	EQUITY	345370100	339	7,895		SH		DEFINED	2		7,895	

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FOREST CITY ENTERPRISES INC	EQUITY	345550107	784	23,500		SH		DEFINED	2		23,500	
FOREST LABS INC	EQUITY	345838106	929	9,200		SH		DEFINED	1		9,200	
FOREST LABS INC	EQUITY	345838106	5999	59,400		SH		DEFINED	2		59,400	
FORMULA SYSTEM LTD - ADR	EQUITY	346414105	424	8,000		SH		DEFINED	1		8,000	
FORRESTER RESH INC	EQUITY	346563109	1828	25,100		SH		DEFINED	2		25,100	
FORT JAMES CORPORATION	EQUITY	347471104	148	6,400		SH		DEFINED	1		6,400	
FORTUNE BRANDS INC	EQUITY	349631101	115	5,000		SH		DEFINED	1		5,000	
FORTUNE BRANDS INC	EQUITY	349631101	5	200		SH		DEFINED	2		200	
FORTUNE BRANDS INC	EQUITY	349631101	258	11,200		SH		DEFINED	4		11,200	
FOUNDATION HEALTH SYS INC	EQUITY	350404109	171	13,190		SH		DEFINED	1		13,190	
FOUNDATION HEALTH SYS INC	EQUITY	350404109	1347	103,600		SH		DEFINED	2		103,600	
FOUNDRY NETWORKS INC	EQUITY	35063R100	5978	54,100		SH		DEFINED	2		54,100	
FOUR SEASONS HOTELS INC	EQUITY	35100E104	1650	26,534		SH		DEFINED	2		26,534	
FOUR SEASONS HOTELS INC	CORPBOND	35100EAD6	12041	33,979,000		PRN		DEFINED	4	33,979,000		
FRANCHISE FIN CORP COM	EQUITY	351807102	16535	718,900		SH		DEFINED	3		620,700	98,200
FRANKLIN RES INC	EQUITY	354613101	228	7,500		SH		DEFINED	1		7,500	
FREEPORT MCMORAN COOPER & GOLD	EQUITY	35671D501	1612	124,000		SH		DEFINED	4		124,000	
FREEPORT MCMORAN COOPER & GOLD	EQUITY	35671D857	46	5,000		SH		DEFINED	1		5,000	
FRONTLINE COMMUNICATIONS CORP	EQUITY	35921T116	7	11,675		SH		DEFINED	4		11,675	
FULLER H B CO	EQUITY	359694106	68	1,500		SH		DEFINED	1		1,500	
FULLER H B CO	EQUITY	359694106	132	2,900		SH		DEFINED	2		2,900	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	80	5,300		SH		DEFINED	1		5,300	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	132	8,700		SH		DEFINED	2		8,700	
FUTURELINK CORP	EQUITY	36114Q208	719	100,000		SH		DEFINED	2		100,000	
GATX CORP.	EQUITY	361448103	173	5,100		SH		DEFINED	1		5,100	
GST TELECOMMUNICATIONS INC	EQUITY	361942105		10,000		SH		DEFINED	4		10,000	
GENERAL PUBLIC UTILITY	EQUITY	36225X100	100	3,700		SH		DEFINED	1		3,700	
GTE CORP	EQUITY	362320103	349	5,600		SH		DEFINED	1		5,600	
GTE CORP	EQUITY	362320103	4255	68,350		SH		DEFINED	2		68,350	
GT GROUP TELECOM INC.	EQUITY	362359408	553	35,000		SH		DEFINED	1			35,000
GT GROUP TELECOM INC	EQUITY	362359408	120	7,600		SH		DEFINED	2		7,600	
GTS DURATEK	EQUITY	36237J107	1955	230,000		SH		DEFINED	1		230,000	
GABLES RESIDENTIAL TR	EQUITY	362418105	258	10,000		SH		DEFINED	2		10,000	
GABLES RESIDENTIAL TR	EQUITY	362418105	12355	479,800		SH		DEFINED	3		400,600	79,200
GALILEO INTERNATIONAL INC	EQUITY	363547100	205	9,800		SH		DEFINED	1		9,800	
GALILEO INTERNATIONAL INC	EQUITY	363547100	491	23,500		SH		DEFINED	2		23,500	
GALLAHER GROUP PLC	EQUITY	363576109	18967	451,600		SH		DEFINED	1		451,600	
GALLAHER GROUP PLC	EQUITY	363576109	176	4,200		SH		DEFINED	2		4,200	
GALLAHER GROUP PLC	EQUITY	363595109	4	200		SH		DEFINED	2		200	
GANNETT PUBLISHING	EQUITY	364730101	655	10,950		SH		DEFINED	1		10,950	
GANNETT PUBLISHING	EQUITY	364730101	664	11,100		SH		DEFINED	2		11,100	
GAP INC	EQUITY	364760108	773	24,750		SH		DEFINED	1		24,750	

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GAP INC	EQUITY	364760108	11778	376,900		SH		DEFINED	2		376,900	
GARTNER GROUP INC	EQUITY	366651107	122	10,200		SH		DEFINED	2		10,200	
GARTNER GROUP INC	EQUITY	366651206	93	9,377		SH		DEFINED	1		9,377	
GATEWAY INC	EQUITY	367626108	539	9,500		SH		DEFINED	1		9,500	
GATEWAY INC	EQUITY	367626108	590	10,400		SH		DEFINED	2		10,400	
GENE LOGIC	EQUITY	368689105	1138	31,900		SH		DEFINED	2		31,900	
GENENTECH INC	EQUITY	368710406	93035	540,899		SH		DEFINED	2		540,899	
Gener S.A. - Spons ADR	EQUITY	368731105	774	52,665		SH		DEFINED	1		52,665	
GENERAL COMMUNICATION CL A	EQUITY	369385109	3354	654,400		SH		DEFINED	3		654,400	
GENERAL DYNAMICS CORP	EQUITY	369550108	298	5,700		SH		DEFINED	1		5,700	
GENERAL DYNAMICS CORP	EQUITY	369550108	2366	45,283		SH		DEFINED	2		45,283	
GENERAL ELECTRIC	EQUITY	369604103	71774	1,354,230		SH		DEFINED	1		1,354,230	
GENERAL ELECTRIC	EQUITY	369604103	56485	1,065,827		SH		DEFINED	2		1,065,827	
GENERAL ELECTRIC	EQUITY	369604103	4229	79,800		SH		DEFINED	3		79,800	
GENERAL GROWTH PPTYS INC	EQUITY	370021107	333	10,500		SH		DEFINED	2		10,500	
GENERAL GROWTH PPTYS INC	EQUITY	370021107	26356	830,100		SH		DEFINED	3		715,300	114,800
GENERAL GROWTH PPTYS INC	EQUITY	370021206	222	10,200		SH		DEFINED	2		10,200	
GENERAL MILLS INC	EQUITY	370334104	333	8,700		SH		DEFINED	1		8,700	
GENERAL MILLS INC	EQUITY	370334104	203	5,300		SH		DEFINED	2		5,300	
GENERAL MOTORS	EQUITY	370442105	923	15,900		SH		DEFINED	1		15,900	
GENERAL MOTORS	EQUITY	370442105	2041	35,150		SH		DEFINED	2		35,150	
GENERAL MOTORS	EQUITY	370442832	40237	458,536		SH		DEFINED	2		458,536	
GENERAL SEMICONDUCTOR INC	EQUITY	370787103	77	5,200		SH		DEFINED	2		5,200	
GENERAL SEMICONDUCTOR INC	CORPBOND	370787AB9	4500	4,000,000		PRN		DEFINED	4		4,000,000	
GENESCO INC	EQUITY	371532102	5866	365,200		SH		DEFINED	3		365,200	
GENESCO INC	CORPBOND	371532AL6	7246	7,760,000		PRN		DEFINED	4		7,760,000	
GENTEX CORP COM	EQUITY	371901109	38069	1,515,200		SH		DEFINED	3		1,446,200	69,000
GENUINE PARTS CO.	EQUITY	372460105	109	5,450		SH		DEFINED	1		5,450	
GENUINE PARTS CO	EQUITY	372460105	2034	101,690		SH		DEFINED	2		101,690	
GENZYME CORP	EQUITY	372917104	541	9,100		SH		DEFINED	1		9,100	
GENZYME CORP	EQUITY	372917104	2675	45,000		SH		DEFINED	2		45,000	
GENZYME CORP	EQUITY	372917609	23	2,290		SH		DEFINED	2		2,290	
GENZYME CORP	CORPBOND	372917AF1	4028	2,440,000		PRN		DEFINED	4		2,440,000	
GEORGIA GULF CORP	EQUITY	373200203	69	3,300		SH		DEFINED	1		3,300	
GEORGIA PAC CORP	EQUITY	373298108	139	5,300		SH		DEFINED	1		5,300	
GEORGIA PAC CORP	EQUITY	373298108	189	7,200		SH		DEFINED	2		7,200	
GEORGIA PAC CORP	EQUITY	373298702	188	8,700		SH		DEFINED	1		8,700	
GEORGIA PAC CORP	EQUITY	373298702	134	6,200		SH		DEFINED	2		6,200	
GIANT INDUSTRIES INC	EQUITY	374508109	86	10,900		SH		DEFINED	4		10,900	
GILEAD SCIENCES INC	EQUITY	375558103	341	4,800		SH		DEFINED	1		4,800	
GILEAD SCIENCES INC	EQUITY	375558103	903	12,700		SH		DEFINED	2		12,700	
GILLETTE CO	EQUITY	375766102	1148	32,850		SH		DEFINED	1		32,850	

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GILLETTE CO	EQUITY	375766102	255	7,300		SH		DEFINED	2		7,300	
GLATFELTER P H CO	EQUITY	377316104	46	4,500		SH		DEFINED	1		4,500	
GLAXO PLC	EQUITY	37733W105	152	2,635		SH		DEFINED	2		2,635	
GLOBAL INDUSTRIES INC	EQUITY	379336100	123	6,500		SH		DEFINED	2		6,500	
GLOBAL MARINE	EQUITY	379352404	533	18,900		SH		DEFINED	1		18,900	
GLOBAL MARINE	EQUITY	379352404	7253	257,300		SH		DEFINED	2		257,300	
Global TeleSystems Inc USD.1	EQUITY	37936U104	6996	580,000		SH		DEFINED	1		580,000	
GLOBESPAN SEMICONDUCTOR INC	EQUITY	379571102	2698	22,100		SH		DEFINED	2		22,100	
GOAMERICA INC	EQUITY	38020R106	2470	160,000		SH		DEFINED	2		160,000	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	188	4,600		SH		DEFINED	1		4,600	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	1653	40,500		SH		DEFINED	2		40,500	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	7706	81,220		SH		DEFINED	1		81,220	
GOLF TR AMER INC COM	EQUITY	38168B103	189	11,900		SH		DEFINED	3			11,900
GOODRICH (B.F.) CO	EQUITY	382388106	82	2,400		SH		DEFINED	1		2,400	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	94	4,700		SH		DEFINED	1		4,700	
GRACE W.R. (NEW)	EQUITY	38388F108	25	2,100		SH		DEFINED	1		2,100	
GRAINGER (W.W.) INC.	EQUITY	384802104	89	2,900		SH		DEFINED	1		2,900	
GRANITE CONSTRUCTION INC	EQUITY	387328107	71	2,900		SH		DEFINED	1		2,900	
GRANITE CONSTRUCTION INC	EQUITY	387328107	78	3,200		SH		DEFINED	2		3,200	
GRANT PRIDE INC	EQUITY	38821G101	293	11,700		SH		DEFINED	1		11,700	
GRANT PRIDE INC	EQUITY	38821G101	5605	224,200		SH		DEFINED	2		224,200	
GREAT ATLANTIC & PACIFIC	EQUITY	390064103	22	1,300		SH		DEFINED	1		1,300	
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	60	1,900		SH		DEFINED	1		1,900	
GP FINANCIAL CORP	EQUITY	395384100	210	11,200		SH		DEFINED	1		11,200	
GREY WOLF INC COM	EQUITY	397888108	3750	750,000		SH		DEFINED	3		750,000	
GRUPO TELEVISION SA DE CV	EQUITY	40049J206	2806	40,700		SH		DEFINED	1		40,700	
GRUPO TELEVISION SA DE CV	EQUITY	40049J206	1375	19,950		SH		DEFINED	2		19,950	
GRUPO ELECTRA, S.A.	EQUITY	40050A102	919	89,700		SH		DEFINED	1		89,700	
GRUPO IUSACELL S A DE C V NEW	EQUITY	40050B100	63	4,000		SH		DEFINED	2		4,000	
GTECH HOLDINGS CORP	EQUITY	400518106	86	3,800		SH		DEFINED	1		3,800	
GUCCI GROUP N V	EQUITY	401566104	38	398		SH		DEFINED	2		398	
GUIDANT CORP	EQUITY	401698105	446	9,000		SH		DEFINED	1		9,000	
HCA HEALTHCARE CO	EQUITY	404119109	507	16,700		SH		DEFINED	1		16,700	
HCA HEALTHCARE CO	EQUITY	404119109	498	16,400		SH		DEFINED	2		16,400	
HCC INS HLDGS INC	EQUITY	404132102	76	4,000		SH		DEFINED	2		4,000	
HNC SOFTWARE INC	CORPBOND	40425PAA5	4472	3,095,000		PRN		DEFINED	4		3,095,000	
HSB GROUP INC	EQUITY	40428N109	11250	361,450		SH		DEFINED	1		361,450	
HALLIBURTON CO	EQUITY	406216101	623	13,200		SH		DEFINED	1		13,200	
HALLIBURTON CO	EQUITY	406216101	69523	1,473,339		SH		DEFINED	2		1,473,339	
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	2013	85,000		SH		DEFINED	1		85,000	
HANNA M A CO	EQUITY	410522106	47	5,200		SH		DEFINED	1		5,200	
HANNAFORD BROS CO	EQUITY	410550107	331	4,600		SH		DEFINED	1		4,600	

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										SOLE	SHARED	NONE
HANOVER CAPITAL - WARRANTS	EQUITY	410761118	1	200,900		SH		DEFINED	4		200,900	
HANOVER COMPRESSOR CO	EQUITY	410768105	236	6,200		SH		DEFINED	1		6,200	
HARCOURT GENERAL	EQUITY	411636101	114	2,100		SH		DEFINED	1		2,100	
HARLEY DAVIDSON INC	EQUITY	412822108	335	8,700		SH		DEFINED	1		8,700	
HARLEY DAVIDSON INC	EQUITY	412822108	531	13,800		SH		DEFINED	2		13,800	
HARMAN INTL INDS INC NEW	EQUITY	413086109	244	4,000		SH		DEFINED	2		4,000	
HARRAH'S ENTERTAINMENT	EQUITY	413619107	73	3,500		SH		DEFINED	1		3,500	
HARRIS CORP DEL	EQUITY	413875105	242	7,400		SH		DEFINED	1		7,400	
HARRIS CORP DEL	EQUITY	413875105	1850	56,500		SH		DEFINED	2		56,500	
HARSCO CORP	EQUITY	415864107	110	4,300		SH		DEFINED	1		4,300	
HARTE-HANKS INC	EQUITY	416196103	183	7,300		SH		DEFINED	1		7,300	
HARTE-HANKS INC	EQUITY	416196103	22085	883,406		SH		DEFINED	3		865,906	17,500
HARTFORD FINANCIAL SERVICES GROUP	EQUITY	416515104	940	16,800		SH		DEFINED	1		16,800	
HASBRO INC.	EQUITY	418056107	76	5,050		SH		DEFINED	1		5,050	
HAWAIIAN ELECTRIC	EQUITY	419870100	112	3,400		SH		DEFINED	1		3,400	
HEALTHSOUTH CORPORATION	EQUITY	421924101	78	10,900		SH		DEFINED	1		10,900	
HEALTHSOUTH CORPORATION	EQUITY	421924101	1078	150,000		SH		DEFINED	2		150,000	
HEALTH MANAGEMENT ASSOCIATES	EQUITY	421933102	351	26,900		SH		DEFINED	1		26,900	
HEALTH MANAGEMENT ASSOCIATES	EQUITY	421933102	1037	79,400		SH		DEFINED	2		79,400	
HEALTH MANAGEMENT ASSOCIATES	EQUITY	421933102	11500	880,400		SH		DEFINED	3		755,100	125,300
HEINZ H. J.	EQUITY	423074103	464	10,600		SH		DEFINED	1		10,600	
HELLENIC TELECOMMUN ORGANIZA	EQUITY	423325307	966	79,250		SH		DEFINED	1		79,250	
HELLER FINL INC	EQUITY	423328103	828	40,400		SH		DEFINED	2		40,400	
HELMERICH & PAYNE	EQUITY	423452101	198	5,300		SH		DEFINED	1		5,300	
HELMERICH & PAYNE	EQUITY	423452101	277	7,400		SH		DEFINED	2		7,400	
HEMAGEN DIAGNOSTICS INC	EQUITY	423501113	8	22,382		SH		DEFINED	4		22,382	
HERCULES INC	EQUITY	427056106	42	3,000		SH		DEFINED	1		3,000	
HERSHEY FOODS CORP	EQUITY	427866108	204	4,200		SH		DEFINED	1		4,200	
HERSHEY FOODS CORP	EQUITY	427866108	2413	49,749		SH		DEFINED	2		49,749	
HERTZ CORP	EQUITY	428040109	449	16,000		SH		DEFINED	2		16,000	
HERTZ TECHNOLOGY GROUP	EQUITY	42804Y121	28	49,700		SH		DEFINED	4		49,700	
HEWLETT-PACKARD COMPANY	EQUITY	428236103	12750	102,100		SH		DEFINED	1		102,100	
HEWLETT-PACKARD COMPANY	EQUITY	428236103	64960	520,200		SH		DEFINED	2		520,200	
HEWLETT-PACKARD COMPANY	CORPBOND	428236AC7	36380	38,257,000		PRN		DEFINED	4		38,257,000	
HIBERNIA CORP	EQUITY	428656102	187	17,200		SH		DEFINED	1		17,200	
HIGHWOODS PPTYS INC	EQUITY	431284108	216	9,000		SH		DEFINED	2		9,000	
HIGHWOODS PPTYS INC	EQUITY	431284108	20714	863,100		SH		DEFINED	3		764,400	98,700
HILLENBRAND INDUSTRIES	EQUITY	431573104	210	6,700		SH		DEFINED	1		6,700	
HILTON HOTELS	EQUITY	432848109	96	10,200		SH		DEFINED	1		10,200	
HISPANIC BROADCASTING CORP	EQUITY	43357B104	388	11,700		SH		DEFINED	1		11,700	
HISPANIC BROADCASTING CORP	EQUITY	43357B104	487	14,700		SH		DEFINED	2		14,700	
HISPANIC BROADCASTING CORP	EQUITY	43357b104	49151	1,483,800		SH		DEFINED	3		1,437,600	46,200

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HOME DEPOT INC	EQUITY	437076102	3336	66,800		SH		DEFINED	1		66,800	
HOME DEPOT INC	EQUITY	437076102	122926	2,461,604		SH		DEFINED	2		2,461,604	
HOME DEPOT INC	EQUITY	437076102	2622	52,500		SH		DEFINED	3		52,500	
HOME PPTYS N Y INC	EQUITY	437306103	300	10,000		SH		DEFINED	2		10,000	
HOME PPTYS N Y INC	EQUITY	437306103	13611	453,700		SH		DEFINED	3		403,800	49,900
HOMEGROCER COM INC	EQUITY	43740K100	95	15,800		SH		DEFINED	2		15,800	
HOMESTAKE MINING	EQUITY	437614100	49	7,100		SH		DEFINED	1		7,100	
HOMESTORE COM INC	EQUITY	437852106	648	22,200		SH		DEFINED	2		22,200	
HON INDS INC	EQUITY	438092108	153	6,500		SH		DEFINED	1		6,500	
HON INDS INC	EQUITY	438092108	712	30,310		SH		DEFINED	2		30,310	
HONEYWELL INTERNATIONAL INC	EQUITY	438516106	9735	288,979		SH		DEFINED	1		288,979	
HONEYWELL INTERNATIONAL INC	EQUITY	438516106	1879	55,767		SH		DEFINED	2		55,767	
HOOPER HOLMES INC	EQUITY	439104100	33	4,100		SH		DEFINED	2		4,100	
HORACE MANN EDUCATORS CORP	EQUITY	440327104	1100	73,300		SH		DEFINED	1		73,300	
HORACE MANN EDUCATORS CORP	EQUITY	440327104	293	19,500		SH		DEFINED	2		19,500	
HORIZON OFFSHORE INC COM	EQUITY	44043J105	2480	160,000		SH		DEFINED	3		160,000	
GEO. HORMEL & CO	EQUITY	440452100	257	15,300		SH		DEFINED	1		15,300	
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	2256	100,000		SH		DEFINED	1		100,000	
HOST MARRIOTT CORP COM	EQUITY	44107P104	5190	553,567		SH		DEFINED	1		553,567	
HOST MARRIOTT CORP COM	EQUITY	44107p104	29200	3,114,700		SH		DEFINED	3		2,653,800	460,900
HOUGHTON MIFFLIN CO	EQUITY	441560109	159	3,400		SH		DEFINED	1		3,400	
HOUGHTON MIFFLIN CO	EQUITY	441560109	177	3,800		SH		DEFINED	2		3,800	
HOUSEHOLD INT'L	EQUITY	441815107	675	16,233		SH		DEFINED	1		16,233	
HOUSEHOLD INT'L	EQUITY	441815107	2880	69,300		SH		DEFINED	2		69,300	
HOUSEHOLD INT'L	EQUITY	441815107	1039	25,000		SH		DEFINED	3		25,000	
HOWELL CORP	EQUITY	443051206	1148	31,900		SH		DEFINED	4		31,900	
HUBBELL INC. Class B	EQUITY	443510201	171	6,700		SH		DEFINED	1		6,700	
HUGHES SUPPLY INC	EQUITY	444482103	111	5,600		SH		DEFINED	2		5,600	
HUGOTON ROYALTY TRUST TEX	EQUITY	444717102	571	45,900		SH		DEFINED	4		45,900	
HUMANA CORP	EQUITY	444859102	24	5,000		SH		DEFINED	1		5,000	
HUMAN GENOME SCIENCES INC	EQUITY	444903108	3014	22,600		SH		DEFINED	2		22,600	
HUNT (JB) TRANSPRT SVCS INC	EQUITY	445658107	59	3,800		SH		DEFINED	1		3,800	
HUNTINGTON BANCSHARES	EQUITY	446150104	106	7,014		SH		DEFINED	1		7,014	
HUTCHINSON TECHNOLOGY INC	CORPBOND	448407AC0	2016	2,805,000		PRN		DEFINED	4		2,805,000	
ICN PHARMACEUTICALS INC	EQUITY	448924100	236	8,500		SH		DEFINED	1		8,500	
IDT CORP	EQUITY	448947101	587	17,300		SH		DEFINED	2		17,300	
HYPERCOM CORP	EQUITY	44913M105	325	22,600		SH		DEFINED	4		22,600	
IBP INC.	EQUITY	449223106	176	11,400		SH		DEFINED	1		11,400	
ICICI LTD	EQUITY	44926P202	300	16,000		SH		DEFINED	1		16,000	
ICICI LTD	EQUITY	44926P202	150	8,008		SH		DEFINED	2		8,008	
ICOS CORP	EQUITY	449295104	1162	26,400		SH		DEFINED	2		26,400	
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	575	4,900		SH		DEFINED	1		4,900	

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IDEC PHARMACEUTICALS CORP	EQUITY	449370105	563	4,800		SH		DEFINED	2		4,800	
IFS INTERNATIONAL INC	EQUITY	449515139	48	48,000		SH		DEFINED	4		48,000	
IMC GLOBAL INC.	EQUITY	449669100	160	12,300		SH		DEFINED	1		12,300	
IMC GLOBAL INC	EQUITY	449669100	217	16,700		SH		DEFINED	4		16,700	
IMC GLOBAL INC	EQUITY	449669118		10,000		SH		DEFINED	4		10,000	
IMS HEALTH INC.	EQUITY	449934108	169	9,400		SH		DEFINED	1		9,400	
IRT PPTY CO	EQUITY	450058102	128	15,000		SH		DEFINED	2		15,000	
ISS GROUP INC	EQUITY	450306105	1244	12,600		SH		DEFINED	2		12,600	
ITT EDL SVCS INC	EQUITY	45068B109	1338	76,200		SH		DEFINED	2		76,200	
ITXC CORP	EQUITY	45069F109	1186	33,500		SH		DEFINED	2		33,500	
IBASIS INC	CORPBOND	450732AA0	668	900,000		PRN		DEFINED	4		900,000	
ITT INDUSTRIES	EQUITY	450911102	85	2,800		SH		DEFINED	1		2,800	
ITT INDUSTRIES	EQUITY	450911102	310	10,200		SH		DEFINED	2		10,200	
IDACORP INC	EQUITY	451107106	3806	118,000		SH		DEFINED	1		118,000	
ILEX ONCOLOGY INC COM	EQUITY	451923106	7639	216,700		SH		DEFINED	3		216,700	
ILLINOIS TOOL WORKS	EQUITY	452308109	502	8,800		SH		DEFINED	1		8,800	
ILLUMINET HLDGS INC COM	EQUITY	452334105	3816	75,000		SH		DEFINED	3		75,000	
IMAGEX COM INC	EQUITY	45244D102	4798	791,393		SH		DEFINED	1		791,393	
IMATION CORPORATION	EQUITY	45245A107	112	3,800		SH		DEFINED	1		3,800	
IMAX CORP	EQUITY	45245E109	111	4,900		SH		DEFINED	2		4,900	
IMMUNEX CORP NEW	EQUITY	452528102	1893	38,300		SH		DEFINED	2		38,300	
IMPLANT SCIENCES CORP	EQUITY	45320R116	45	29,900		SH		DEFINED	4		29,900	
IMPROVENET INC	EQUITY	45321E106	62	24,700		SH		DEFINED	4		24,700	
INAMED CORP	EQUITY	453235103	147	4,000		SH		DEFINED	2		4,000	
INCO LTD	EQUITY	453258402	83	5,400		SH		DEFINED	1		5,400	
INCYTE GENOMICS INC	EQUITY	45337C102	288	3,500		SH		DEFINED	1		3,500	
INCYTE GENOMICS INC	EQUITY	45337C102	271	3,300		SH		DEFINED	2		3,300	
INDYMAC BANCORP INC	EQUITY	456607100	1358	100,100		SH		DEFINED	2		100,100	
INFINITY	EQUITY	45662s102	4815	132,139		SH		DEFINED	3		109,907	22,232
INET TECHNOLOGIES INC	EQUITY	45662V105	1248	23,000		SH		DEFINED	2		23,000	
INFORMATICA CORP	EQUITY	45666Q102	451	5,500		SH		DEFINED	2		5,500	
INFORMIX CORP	EQUITY	456779107	225	30,300		SH		DEFINED	1		30,300	
INFORMIX CORP	EQUITY	456779107	93	12,500		SH		DEFINED	4		12,500	
INFOSPACE INC	EQUITY	45678T102	4089	74,000		SH		DEFINED	2		74,000	
ING GROEP N V	EQUITY	456837103	864	12,800		SH		DEFINED	2		12,800	
INGERSOLL-RAND	EQUITY	456866102	197	4,900		SH		DEFINED	1		4,900	
INHALE THERAPEUTIC SYS INC	CORPBOND	457191AD6	17552	12,250,000		PRN		DEFINED	4		12,250,000	
INHALE THERAPEUTIC SYS INC	CORPBOND	457191AF1	10746	7,500,000		PRN		DEFINED	4		7,500,000	
INKTOMI CORP	EQUITY	457277101	12880	108,920		SH		DEFINED	2		108,920	
INSITUFORM TECHNOLOGIES INC	EQUITY	457667103	60	2,200		SH		DEFINED	2		2,200	
INSIGHT COMMUNICATIONS INC	EQUITY	45768V108	823	52,700		SH		DEFINED	2		52,700	
INNOVEDA INC	EQUITY	45769F102	72	15,800		SH		DEFINED	4		15,800	

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INNKEEPERS USA TR COM	EQUITY	4576J0104	6386	699,800		SH		DEFINED	3		647,200	52,600
INSURANCE AUTO AUCTIONS	EQUITY	457875102	2113	100,000		SH		DEFINED	1		100,000	
INSWEB CORPORATION	EQUITY	45809K103	117	55,165		SH		DEFINED	1		55,165	
INTEGRATED DEVICE TECH INC	EQUITY	458118106	605	10,100		SH		DEFINED	1		10,100	
INTEGRATED DEVICE TECH INC	EQUITY	458118106	4030	67,300		SH		DEFINED	2		67,300	
INTEGRATED SILIC SOLTN COM	EQUITY	45812P107	24314	639,830		SH		DEFINED	3		629,570	10,260
INTEL CORP	EQUITY	458140100	54035	404,190		SH		DEFINED	1		379,290	
INTEL CORP	EQUITY	458140100	42440	317,455		SH		DEFINED	2		317,455	
INTERIM SVCS INC	EQUITY	45868P100	481	27,100		SH		DEFINED	2		27,100	
INTERLIANT INC	EQUITY	458742103	1191	51,100		SH		DEFINED	2		51,100	
INTERLIANT INC	CORPBOND	458742AA1	2673	4,300,000		PRN		DEFINED	4		4,300,000	
INTERMAGNETICS GEN CORP	CORPBOND	458771AB8	1630	1,200,000		PRN		DEFINED	4		1,200,000	
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	24145	220,375		SH		DEFINED	1		220,375	
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	27850	254,190		SH		DEFINED	2		254,190	
INTERNATIONAL FLAVORS & FRAG	EQUITY	459506101	94	3,100		SH		DEFINED	1		3,100	
INTERNATIONAL FLAVORS & FRAG	EQUITY	459506101	2062	68,322		SH		DEFINED	2		68,322	
INTERNATIONAL HOME FOODS INC.	EQUITY	459655106	35511	1,696,060		SH		DEFINED	1		1,696,060	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	207	7,800		SH		DEFINED	1		7,800	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	1988	75,000		SH		DEFINED	2		75,000	
INTERNATIONAL MULTIFOO	EQUITY	460043102	35	2,000		SH		DEFINED	1		2,000	
INTERNATIONAL PAPER	EQUITY	460146103	425	14,241		SH		DEFINED	1		14,241	
INTERNATIONAL PAPER	EQUITY	460146103	7	248		SH		DEFINED	2		248	
INTERNATIONAL RECTIFIER CORP	EQUITY	460254105	1960	35,000		SH		DEFINED	2		35,000	
INTL SPEEDWAY CORP CL-A	EQUITY	460335201	236	5,700		SH		DEFINED	1		5,700	
INTL SPEEDWAY CORP CL-A	EQUITY	460335201	36567	883,800		SH		DEFINED	3		856,100	27,700
INTERNATIONAL SMARK SOURCING	EQUITY	460336108	258	121,400		SH		DEFINED	4		121,400	
INTERNET CAPITAL GROUP INC	EQUITY	46059C106	150	4,058		SH		DEFINED	1		4,058	
INTERNET CAPITAL GROUP INC	EQUITY	46059C106	1321	35,700		SH		DEFINED	2		35,700	
INTERNET CAPITAL GROUP INC	CORPBOND	46059CAA4	819	1,250,000		PRN		DEFINED	4		1,250,000	
INTERPUBLIC GROUP COS	EQUITY	460690100	366	8,500		SH		DEFINED	1		8,500	
INTERPUBLIC GROUP COS	CORPBOND	460690AF7	2738	2,289,000		PRN		DEFINED	4		2,289,000	
INTERSIL HLDG CORP	EQUITY	46069S109	1206	22,300		SH		DEFINED	2		22,300	
INTERSTATE BAKERIES CORP	EQUITY	46072H108	99	7,100		SH		DEFINED	1		7,100	
INTERSTATE HOTELS CORPORATION	EQUITY	46088R108	44	15,058		SH		DEFINED	1		15,058	
INTERTAN INC	EQUITY	461120107	2929	249,250		SH		DEFINED	3		249,250	
INTERTAN INC	EQUITY	461120107	215	18,300		SH		DEFINED	4		18,300	
INTERWOVEN INC	EQUITY	46114T102	5499	50,000		SH		DEFINED	2		50,000	
INTUIT	EQUITY	461202103	902	21,800		SH		DEFINED	1		21,800	
INTUIT	EQUITY	461202103	865	20,900		SH		DEFINED	2		20,900	
INVACARE CORP	EQUITY	461203101	244	9,300		SH		DEFINED	2		9,300	
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	130	3,300		SH		DEFINED	1		3,300	
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	1830	43,000		SH		DEFINED	2		43,000	

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INVITROGEN CORP	EQUITY	46185R100	5385	71,600		SH		DEFINED	2		71,600	
INVITROGEN CORP	EQUITY	46185r100	64810	861,800		SH		DEFINED	3		844,600	17,200
IONA TECHNOLOGIES PLC	EQUITY	46206P109	20570	326,500		SH		DEFINED	3		318,900	7,600
IONICS INC COM	EQUITY	462218108	2943	96,100		SH		DEFINED	3		96,100	
IPALCO ENTERPRISES INC	EQUITY	462613100	185	9,200		SH		DEFINED	1		9,200	
IRON MOUNTAIN INC	EQUITY	462846106	1695	50,000		SH		DEFINED	1		50,000	
IRON MOUNTAIN INC	EQUITY	462846106	63186	1,858,400		SH		DEFINED	3		1,792,350	66,050
ITRON INC	CORPBOND	465741AC0	1032	1,612,000		PRN		DEFINED	4		1,612,000	
ITRON INC	CORPBOND	465741AD8	826	826,000		PRN		DEFINED	4		826,000	
IVAX CORP	EQUITY	465823102	699	16,850		SH		DEFINED	1		16,850	
IVAX CORP	EQUITY	465823102	2785	67,100		SH		DEFINED	2		67,100	
JDS UNIPHASE CORP	EQUITY	46612J101	59309	494,760		SH		DEFINED	2		494,760	
JDA SOFTWARE GROUP INC	EQUITY	46612K108	133	6,910		SH		DEFINED	2		6,910	
JLG INDS INC	EQUITY	466210101	147	12,400		SH		DEFINED	2		12,400	
JNI CORP	EQUITY	46622G105	1211	38,300		SH		DEFINED	2		38,300	
JP REALTY INC COM	EQUITY	46624A106	187	10,500		SH		DEFINED	3			10,500
JABIL CIRCUIT INC	EQUITY	466313103	1017	20,500		SH		DEFINED	1		20,500	
JABIL CIRCUIT INC	EQUITY	466313103	1335	26,900		SH		DEFINED	2		26,900	
JACOBS ENGR GROUP INC	EQUITY	469814107	92	2,800		SH		DEFINED	1		2,800	
JACOR COMMUNICATIONS INC	EQUITY	469858138	4764	396,977		SH		DEFINED	4		396,977	
JEFFERSON PILOT	EQUITY	475070108	175	3,100		SH		DEFINED	1		3,100	
JOHNSON & JOHNSON	EQUITY	478160104	19968	196,001		SH		DEFINED	1		196,001	
JOHNSON & JOHNSON	EQUITY	478160104	14731	144,600		SH		DEFINED	2		144,600	
JOHNSON CONTROLS INC	EQUITY	478366107	128	2,500		SH		DEFINED	1		2,500	
JONES APPAREL GROUP INC	EQUITY	480074103	300	12,752		SH		DEFINED	1		12,752	
JONES APPAREL GROUP INC	EQUITY	480074103	409	17,400		SH		DEFINED	2		17,400	
JONES PHARMA INC	EQUITY	480236108	1570	39,300		SH		DEFINED	2		39,300	
JONES PHARMA INC	EQUITY	480236108	45509	1,139,495		SH		DEFINED	3		1,088,495	51,000
JUNIPER NETWORKS INC	EQUITY	48203R104	19302	132,600		SH		DEFINED	2		132,600	
KLA-TENCOR CORP	EQUITY	482480100	313	5,350		SH		DEFINED	1		5,350	
KLA TENCOR CORP	EQUITY	482480100	550	9,400		SH		DEFINED	2		9,400	
K MART	EQUITY	482584109	100	14,700		SH		DEFINED	1		14,700	
KANA COMMUNICATIONS INC	EQUITY	483600102	1516	24,500		SH		DEFINED	2		24,500	
KANSAS CITY P&L	EQUITY	485134100	149	6,600		SH		DEFINED	1		6,600	
KANSAS CITY SOUTHND IND	EQUITY	485170104	231	2,600		SH		DEFINED	1		2,600	
KANSAS CITY SOUTHND IND	EQUITY	485170104	62	700		SH		DEFINED	2		700	
KAUFMAN + BROAD HOME CORP	EQUITY	486168107	24	1,200		SH		DEFINED	1		1,200	
KAUFMAN + BROAD HOME CORP	EQUITY	486168107	75	3,800		SH		DEFINED	2		3,800	
KAYDON CORP	EQUITY	486587108	67	3,200		SH		DEFINED	1		3,200	
KAYDON CORP	EQUITY	486587108	158	7,500		SH		DEFINED	2		7,500	
KEANE INC	EQUITY	486665102	162	7,500		SH		DEFINED	1		7,500	
KEANE INC	EQUITY	486665102	502	23,200		SH		DEFINED	2		23,200	

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KELLOGG	EQUITY	487836108	360	12,100		SH		DEFINED	1		12,100	
KELLY SERVICES CI'A'	EQUITY	488152208	88	3,800		SH		DEFINED	1		3,800	
KEMET CORP	EQUITY	488360108	2110	84,200		SH		DEFINED	2		84,200	
KEMET CORP	EQUITY	488360108	33962	1,355,100		SH		DEFINED	3		1,326,200	28,900
KENDLE INTL INC	EQUITY	48880L107	8	1,000		SH		DEFINED	2		1,000	
KENNAMETAL INC	EQUITY	489170100	69	3,200		SH		DEFINED	1		3,200	
KENT ELECTRS CORP COM	EQUITY	490553104	22637	759,300		SH		DEFINED	3		741,300	18,000
KERR MCGEE CORP	EQUITY	492386107	167	2,832		SH		DEFINED	1		2,832	
KERR MCGEE CORP	EQUITY	492386107	2888	49,000		SH		DEFINED	2		49,000	
KEY ENERGY SVCS INC	EQUITY	492914106	366	38,000		SH		DEFINED	2		38,000	
KEY ENERGY SVCS INC	EQUITY	492914106	1444	150,000		SH		DEFINED	3		150,000	
KEY ENERGY SVCS INC	CORPBOND	492914AC0	726	735,000		PRN		DEFINED	4		735,000	
KEYCORP	EQUITY	493267108	234	13,300		SH		DEFINED	1		13,300	
KEYSPAN CORPORTATION	EQUITY	49337W100	443	14,400		SH		DEFINED	1		14,400	
KEYSTONE FINANCIAL INC	EQUITY	493482103	111	5,200		SH		DEFINED	1		5,200	
KFORCE COM INC	EQUITY	493732101	201	29,000		SH		DEFINED	2		29,000	
KILROY RLTY CORP	EQUITY	49427F108	75	2,900		SH		DEFINED	2		2,900	
KILROY RLTY CORP	EQUITY	49427F108	7825	301,700		SH		DEFINED	3		275,700	26,000
KIMBERLY-CLARK CORP	EQUITY	494368103	6544	114,050		SH		DEFINED	1		114,050	
KIMBERLY-CLARK CORP	EQUITY	494368103	2232	38,910		SH		DEFINED	2		38,910	
KIMCO REALTY	EQUITY	49446R109	19515	475,975		SH		DEFINED	1		475,975	
KIMCO REALTY	EQUITY	49446R109	30221	737,100		SH		DEFINED	3		635,700	101,400
KINDER MORGAN INC	EQUITY	494550106	823	20,600		SH		DEFINED	1		20,600	
KINDER MORGAN INC	EQUITY	49455P101	425	12,300		SH		DEFINED	1		12,300	
KINDER MORGAN INC	EQUITY	49455P101	13521	391,200		SH		DEFINED	3		339,100	52,100
KING PHARMACEUTICALS INC	EQUITY	495582108	2303	52,500		SH		DEFINED	2		52,500	
KING PHARMACEUTICALS INC	EQUITY	495582108	110201	2,511,700		SH		DEFINED	3		2,403,400	108,300
KIRBY CORP COM	EQUITY	497266106	2112	99,400		SH		DEFINED	3		99,400	
KNIGHT RIDDER INC.	EQUITY	499040103	128	2,400		SH		DEFINED	1		2,400	
KNIGHT TRADING GROUP COM	EQUITY	499063105	2483	83,300		SH		DEFINED	3		78,600	4,700
KNIGHT TRANSN INC	EQUITY	499064103	160	11,000		SH		DEFINED	2		11,000	
KOGER EQUITY INC	EQUITY	500228101	528	31,300		SH		DEFINED	2		31,300	
KOHL'S CORPORATION	EQUITY	500255104	534	9,600		SH		DEFINED	1		9,600	
KOHL'S CORPORATION	EQUITY	500255104	912	16,400		SH		DEFINED	2		16,400	
KONINKLIJKE PHILIPS ELECTRS NV	EQUITY	500472204	441	9,280		SH		DEFINED	2		9,280	
Korea Electric Power Corp.	EQUITY	500631106	974	59,500		SH		DEFINED	1		59,500	
KOREA FUND INC	EQUITY	500634100	548	39,000		SH		DEFINED	1		39,000	
KOREA TELECOM	EQUITY	50063P103	447	9,250		SH		DEFINED	2		9,250	
KROGER CO.	EQUITY	501044101	543	24,600		SH		DEFINED	1		24,600	
KROGER CO	EQUITY	501044101	1668	75,600		SH		DEFINED	2		75,600	
KROLL-O'GARA COMPANY	EQUITY	501050108	23829	1,444,212		SH		DEFINED	1		1,444,212	
KRONOS INC	EQUITY	501052104	91	3,500		SH		DEFINED	2		3,500	

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KULICKE + SOFFA INDS INC	EQUITY	501242101	10123	170,500		SH		DEFINED	2		170,500	
LG&E ENERGY CORP	EQUITY	501917108	5310	222,400		SH		DEFINED	1		222,400	
LNR PPTY CORP	EQUITY	501940100	511	26,200		SH		DEFINED	2		26,200	
LL&E ROYALTY TRUST	EQUITY	502003106	1338	428,200		SH		DEFINED	4		428,200	
LSI LOGIC CORP	EQUITY	502161102	471	8,700		SH		DEFINED	1		8,700	
LSI LOGIC CORP	EQUITY	502161102	1829	33,800		SH		DEFINED	2		33,800	
LSI LOGIC CORP	CORPBOND	502161AB8	940	268,000		PRN		DEFINED	4		268,000	
LSI LOGIC CORP	CORPBOND	502161AD4	145735	41,548,000		PRN		DEFINED	4		41,548,000	
LTC PROPERTIES INC	CORPBOND	502175AE2	1046	1,385,000		PRN		DEFINED	4		1,385,000	
LTX CORP	EQUITY	502392103	1778	50,900		SH		DEFINED	2		50,900	
L-3 COMMUNICATIONS HLDGS INC	EQUITY	502424104	200	3,500		SH		DEFINED	1		3,500	
L-3 COMMUNICATIONS HLDGS INC	EQUITY	502424104	30118	527,800		SH		DEFINED	3		510,800	17,000
LA Z BOY INC	EQUITY	505336107	217	15,500		SH		DEFINED	2		15,500	
LAM RESH CORP	EQUITY	512807108	2198	58,600		SH		DEFINED	2		58,600	
LAMAR ADVERTISING CO	EQUITY	512815101	680	15,700		SH		DEFINED	2		15,700	
LAMAR CORP CV	CORPBOND	512815af8	3121	2,815,000		PRN		DEFINED	3		2,351,000	464,000
LANCASTER COLONY CORP	EQUITY	513847103	81	4,150		SH		DEFINED	1		4,150	
LANCE INC	EQUITY	514606102	28	3,100		SH		DEFINED	1		3,100	
LANCE INC	EQUITY	514606102	572	63,500		SH		DEFINED	2		63,500	
LANDS END INC	EQUITY	515086106	107	3,200		SH		DEFINED	1		3,200	
LANDRY'S SEAFOOD REST INC	EQUITY	51508L103	170	20,000		SH		DEFINED	2		20,000	
LAS VEGAS ENTER NETWRK CO	EQUITY	517669305		90,629		SH		DEFINED	1		90,629	
LATTICE SEMICONDUCTOR CORP	EQUITY	518415104	3477	50,300		SH		DEFINED	2		50,300	
LATTICE SEMICONDUCTOR CORP	CORPBOND	518415AC8	6183	3,435,000		PRN		DEFINED	4		3,435,000	
LAUDER ESTEE COS INC	EQUITY	518439104	954	19,300		SH		DEFINED	2		19,300	
LEAR CORP	EQUITY	521865105	142	7,100		SH		DEFINED	1		7,100	
LEAR CORP	EQUITY	521865105	374	18,700		SH		DEFINED	2		18,700	
LEE ENTERPRISES INC	EQUITY	523768109	110	4,700		SH		DEFINED	1		4,700	
LEGATO SYSTEMS INC	EQUITY	524651106	141	9,300		SH		DEFINED	1		9,300	
LEGGETT & PLATT INC.	EQUITY	524660107	94	5,700		SH		DEFINED	1		5,700	
LEGG MASON INC	EQUITY	524901105	335	6,700		SH		DEFINED	1		6,700	
LEHMAN BROTHERS HOLDING INC	EQUITY	524908100	293	3,100		SH		DEFINED	1		3,100	
LEHMAN BROTHERS HOLDING INC	EQUITY	524908100	1806	19,100		SH		DEFINED	2		19,100	
LENNAR CORP	EQUITY	526057104	284	14,000		SH		DEFINED	2		14,000	
LEUCADIA NATL CORP	EQUITY	527288104	465	20,400		SH		DEFINED	2		20,400	
LEVEL 3 COMMUNICATIONS INC	EQUITY	52729N100	4681	53,190		SH		DEFINED	2		53,190	
LEXMARK INTL INC	EQUITY	529771107	5894	87,640		SH		DEFINED	1		87,640	
LEXMARK INTL INC	EQUITY	529771107	2172	32,300		SH		DEFINED	2		32,300	
LIBERTY DIGITAL INC	EQUITY	530436104	363	12,100		SH		DEFINED	2		12,100	
LIBERTY FINL COS INC	EQUITY	530512102	3760	171,400		SH		DEFINED	2		171,400	
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	15140	583,700		SH		DEFINED	3		497,600	86,100
LIGHTPATH TECHNOLOGIES INC	EQUITY	532257102	1991	50,000		SH		DEFINED	2		50,000	

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ELI LILLY AND COMPANY	EQUITY	532457108	12504	125,200		SH		DEFINED	1		125,200	
ELI LILLY AND COMPANY LIMITED INC	EQUITY	532457108	949	9,500		SH		DEFINED	2		9,500	
LINCARE HOLDINGS INC	EQUITY	532791100	285	13,200		SH		DEFINED	1		13,200	
LINCARE HOLDINGS INC	EQUITY	532791100	140	5,700		SH		DEFINED	1		5,700	
LINCARE HOLDINGS INC	EQUITY	532791100	1221	49,600		SH		DEFINED	2		49,600	
LINCOLN NATIONAL CORP.	EQUITY	534187109	210	5,800		SH		DEFINED	1		5,800	
LINCOLN NATIONAL CORP.	EQUITY	534187109	756	20,930		SH		DEFINED	2		20,930	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	575	9,000		SH		DEFINED	1		9,000	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	10485	163,990		SH		DEFINED	2		163,990	
LINENS N THINGS INC	EQUITY	535679104	1343	49,500		SH		DEFINED	2		49,500	
LINENS N THINGS INC	EQUITY	535679104	32254	1,189,100		SH		DEFINED	3		1,163,600	25,500
LITTON INDS INC	EQUITY	538021106	206	4,900		SH		DEFINED	1		4,900	
LITTON INDS INC	EQUITY	538021106	630	15,000		SH		DEFINED	2		15,000	
LIZ CLAIBORNE INC	EQUITY	539320101	71	2,000		SH		DEFINED	1		2,000	
LO-JACK CORPORATION	EQUITY	539451104	1665	240,000		SH		DEFINED	1		240,000	
LOCKHEED MARTIN CORP	EQUITY	539830109	293	11,800		SH		DEFINED	1		11,800	
LOEWS CORP.	EQUITY	540424108	192	3,200		SH		DEFINED	1		3,200	
LONE STAR STEAKHOUSE + SALOON	EQUITY	542307103	35	3,500		SH		DEFINED	1		3,500	
LONE STAR STEAKHOUSE + SALOON	EQUITY	542307103	34	3,400		SH		DEFINED	2		3,400	
LONE STAR TECHNOLOGIES INC	EQUITY	542312103	2354	50,900		SH		DEFINED	2		50,900	
LONGS DRUG STORES INC	EQUITY	543162101	26	1,200		SH		DEFINED	1		1,200	
LONGVIEW FIBRE	EQUITY	543213102	61	5,500		SH		DEFINED	1		5,500	
LOUIS DREYFUS NAT GAS CORP	EQUITY	546011107	157	5,000		SH		DEFINED	2		5,000	
LOUISIANA PACIFIC	EQUITY	546347105	34	3,100		SH		DEFINED	1		3,100	
LOWE'S COMPANIES	EQUITY	548661107	20474	498,600		SH		DEFINED	1		498,600	
LUBRIZOL CORP.	EQUITY	549271104	122	5,800		SH		DEFINED	1		5,800	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	17050	287,767		SH		DEFINED	1		287,767	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	12906	217,910		SH		DEFINED	2		217,910	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	1458	25,000		SH		DEFINED	4		25,000	
LUMINEX CORP DEL COM	EQUITY	55027E102	5203	125,000		SH		DEFINED	3		125,000	
LYONDELL CHEMICAL COMPANY	EQUITY	552078107	213	12,700		SH		DEFINED	1		12,700	
MBIA INC.	EQUITY	55262C100	140	2,900		SH		DEFINED	1		2,900	
MBIA INC.	EQUITY	55262C100	1084	22,500		SH		DEFINED	2		22,500	
MBNA CORP	EQUITY	55262L100	23008	848,212		SH		DEFINED	1		848,212	
MBNA CORP	EQUITY	55262L100	3648	134,500		SH		DEFINED	3		134,500	
MBL INTL FIN BERMUDA TR	CORPBOND	55262XAA2	10300	10,000,000		PRN		DEFINED	4		10,000,000	
MCN ENERGY GROUP INC.	EQUITY	55267J100	197	9,200		SH		DEFINED	1		9,200	
MGC COMMUNICATIONS INC	CORPBOND	552763500	2684	50,650		PRN		DEFINED	4		50,650	
MGIC INVESTMENT CORP	EQUITY	552848103	146	3,200		SH		DEFINED	1		3,200	
MGIC INVESTMENT CORP	EQUITY	552848103	505	11,100		SH		DEFINED	2		11,100	
MGIC INVESTMENT CORP	EQUITY	552848103	8440	185,500		SH		DEFINED	3		144,200	41,300
MGM GRAND INC	EQUITY	552953101	1908	59,400		SH		DEFINED	2		59,400	

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MRV COMMUNICATIONS INC	EQUITY	553477100	894	13,300		SH		DEFINED	2		13,300	
MRV COMMUNICATIONS INC	CORPBOND	553477AB6	131912	26,368,000		PRN		DEFINED	4		26,368,000	
MSC INDL DIRECT INC	EQUITY	553530106	322	15,400		SH		DEFINED	2		15,400	
MACERICH CO COM	EQUITY	554382101	16968	769,100		SH		DEFINED	3		673,600	95,500
MACK CALI REALTY CORP COM	EQUITY	554489104	77	3,000		SH		DEFINED	2		3,000	
MACK CALI REALTY CORP COM	EQUITY	554489104	25391	988,444		SH		DEFINED	3		849,644	138,800
MACROMEDIA INC	EQUITY	556100105	599	6,200		SH		DEFINED	1		6,200	
MACROMEDIA INC	EQUITY	556100105	3500	36,200		SH		DEFINED	2		36,200	
Madeco SA-ADR	EQUITY	556304103	149	19,500		SH		DEFINED	1		19,500	
MAGNA INTL INC	CORPBOND	559222AE4	10368	10,215,000		PRN		DEFINED	4		10,215,000	
MAGNETEK INC	EQUITY	559424106	20	2,500		SH		DEFINED	1		2,500	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F120	231	142,200		SH		DEFINED	4		142,200	
MATAV RT-SPONSORED ADR	EQUITY	559776109	138	4,000		SH		DEFINED	1		4,000	
MAIL.COM	CORPBOND	560311AA0	3133	7,375,000		PRN		DEFINED	4		7,375,000	
MAIL WELL HLDGS INC	EQUITY	560321200	66	7,600		SH		DEFINED	2		7,600	
MALLINCKRODT GROUP INC	EQUITY	561232109	96	2,200		SH		DEFINED	1		2,200	
MANDALAY RESORT GROUP	EQUITY	562567107	196	9,800		SH		DEFINED	1		9,800	
MANOR CARE INC	EQUITY	564055101	18	2,600		SH		DEFINED	1		2,600	
MANOR CARE INC	EQUITY	564055101	350	50,000		SH		DEFINED	2		50,000	
MANPOWER INC	EQUITY	56418H100	262	8,200		SH		DEFINED	1		8,200	
MANPOWER INC	EQUITY	56418H100	656	20,500		SH		DEFINED	2		20,500	
MANUFACTURED HOME CMNTYS INC	EQUITY	564682102	211	8,800		SH		DEFINED	2		8,800	
MARCHFIRST INC	EQUITY	566244109	288	15,800		SH		DEFINED	1		15,800	
MARINE DRILLING COS INC	EQUITY	568240204	1929	68,900		SH		DEFINED	2		68,900	
MARK IV INDS INC	EQUITY	570387100	98	4,700		SH		DEFINED	1		4,700	
MARK IV INDS INC	EQUITY	570387100	77	3,700		SH		DEFINED	2		3,700	
MARSH & MC LENNAN	EQUITY	571748102	8389	80,325		SH		DEFINED	1		80,325	
MARSH & MC LENNAN	EQUITY	571748102	407	3,900		SH		DEFINED	2		3,900	
MARSHALL & ILSLY CORP	EQUITY	571834100	465	11,200		SH		DEFINED	1		11,200	
MARRIOTT INTL INC NEW	EQUITY	571903202	2643	73,276		SH		DEFINED	1		73,276	
MARRIOTT INTL INC NEW	EQUITY	571903202	602	16,700		SH		DEFINED	2		16,700	
MARTHA STEWART LIVING INC	EQUITY	573083102	22	1,000		SH		DEFINED	2		1,000	
MARTIN MARIETTA MATLS INC	EQUITY	573284106	202	5,000		SH		DEFINED	1		5,000	
MARTIN MARIETTA MATLS INC	EQUITY	573284106	1237	30,600		SH		DEFINED	2		30,600	
MASCO CORP	EQUITY	574599106	238	13,200		SH		DEFINED	1		13,200	
MASCO CORP	EQUITY	574599106	1568	86,800		SH		DEFINED	2		86,800	
Masisa SA-ADR	EQUITY	574799102	208	17,600		SH		DEFINED	1		17,600	
MASTEC INC	EQUITY	576323109	517	13,550		SH		DEFINED	2		13,550	
MATTEL INC.	EQUITY	577081102	158	12,000		SH		DEFINED	1		12,000	
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	558	8,220		SH		DEFINED	1		8,220	
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	9042	133,100		SH		DEFINED	2		133,100	
MAXIM PHARMACEUTICALS INC	EQUITY	57772M107	2826	55,000		SH		DEFINED	2		55,000	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
										SOLE	SHARED	NONE
MAXWELL SHOE INC	EQUITY	577766108	119	12,100		SH		DEFINED	4		12,100	
MAY DEPARTMENT STORES	EQUITY	577778103	258	10,750		SH		DEFINED	1		10,750	
MAY DEPARTMENT STORES	EQUITY	577778103	2163	90,132		SH		DEFINED	2		90,132	
MAXXAM INC	EQUITY	577913106	14	800		SH		DEFINED	1		800	
MAVERICK TUBE CORP	EQUITY	577914104	4281	147,000		SH		DEFINED	2		147,000	
MAXIMUS INC	EQUITY	577933104	89	4,000		SH		DEFINED	2		4,000	
MAXIMUS INC	EQUITY	577933104	32212	1,455,900		SH		DEFINED	3		1,400,500	55,400
MAYTAG CORP	EQUITY	578592107	92	2,500		SH		DEFINED	1		2,500	
MAYTAG CORP	EQUITY	578592107	7	200		SH		DEFINED	2		200	
MCCORMICK & CO.	EQUITY	579780206	241	7,400		SH		DEFINED	1		7,400	
MCDERMOTT INTERNATIONAL	EQUITY	580037109	17	1,900		SH		DEFINED	1		1,900	
MC DONALDS CORP.	EQUITY	580135101	1281	38,880		SH		DEFINED	1		38,880	
MC DONALDS CORP.	EQUITY	580135101	2582	78,400		SH		DEFINED	2		78,400	
MCGRAW HILL CORP	EQUITY	580645109	383	7,100		SH		DEFINED	1		7,100	
MCKESSON HBOC INC	EQUITY	58155Q103	174	8,294		SH		DEFINED	1		8,294	
MCLEODUSA INC	EQUITY	582266102	2574	124,400		SH		DEFINED	2		124,400	
MEAD CORP	EQUITY	582834107	78	3,100		SH		DEFINED	1		3,100	
MEDAREX INC	EQUITY	583916101	2687	31,800		SH		DEFINED	2		31,800	
MEDIA GEN INC	EQUITY	584404107	131	2,700		SH		DEFINED	1		2,700	
MEDIAONE GROUP INC	EQUITY	58440J104	1223	18,500		SH		DEFINED	1		18,500	
MEDIAONE GROUP INC	EQUITY	58440J104	2148	32,300		SH		DEFINED	2		32,300	
MEDICIS PHARMACEUTICAL CL A NEW	EQUITY	584690309	79811	1,400,199		SH		DEFINED	3		1,371,199	29,000
MEDIMMUNE INC	EQUITY	584699102	422	5,700		SH		DEFINED	1		5,700	
MEDIMMUNE INC	EQUITY	584699102	30877	417,250		SH		DEFINED	2		417,250	
MEDQUIST INC	EQUITY	584949101	1884	55,400		SH		DEFINED	2		55,400	
MEDTRONIC INC.	EQUITY	585055106	8787	176,400		SH		DEFINED	1		176,400	
MELLON FINANCIAL CORP	EQUITY	58551A108	557	15,300		SH		DEFINED	1		15,300	
MELLON FINANCIAL CORP	EQUITY	58551A108	3757	103,100		SH		DEFINED	2		103,100	
MENS WEARHOUSE INC	EQUITY	587118100	116	5,200		SH		DEFINED	2		5,200	
MENTOR GRAPHICS	EQUITY	587200106	135	6,800		SH		DEFINED	1		6,800	
MENTOR GRAPHICS	EQUITY	587200106	368	18,500		SH		DEFINED	2		18,500	
MERCANTILE BANKSHARES CORP	EQUITY	587405101	241	8,100		SH		DEFINED	1		8,100	
MERCANTILE BANKSHARES CORP	EQUITY	587405101	209	7,000		SH		DEFINED	2		7,000	
MERCATOR SOFTWARE INC	EQUITY	587587106	2475	36,000		SH		DEFINED	2		36,000	
MERCK & CO.	EQUITY	589331107	5230	68,250		SH		DEFINED	1		68,250	
MERCK & CO.	EQUITY	589331107	17288	225,615		SH		DEFINED	2		225,615	
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	242	2,500		SH		DEFINED	1		2,500	
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	2876	29,727		SH		DEFINED	2		29,727	
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	46430	479,900		SH		DEFINED	3		462,900	17,000
MEREDITH CORP	EQUITY	589433101	54	1,600		SH		DEFINED	1		1,600	
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	2066	98,400		SH		DEFINED	1		98,400	
MERISTAR HOSPITALITY CORP	EQUITY	58984y103	1712	81,500		SH		DEFINED	3		70,300	11,200

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									SOLE	SHARED	NONE
MERITOR AUTOMOTIVE INC	EQUITY	59000G100	74	6,699	SH		DEFINED	1		6,699	
MERIX CORP COM	EQUITY	590049102	11416	242,900	SH		DEFINED	3		242,900	
MERRILL LYNCH & CO.	EQUITY	590188108	1242	10,800	SH		DEFINED	1		10,800	
MERRILL LYNCH & CO.	EQUITY	590188108	84006	730,490	SH		DEFINED	2		730,490	
METHODE ELECTRS INC CL A	EQUITY	591520200	36099	934,600	SH		DEFINED	3		915,400	19,200
METLIFE INC	EQUITY	59156R108	6319	300,000	SH		DEFINED	1		300,000	
METRICOM INC	EQUITY	591596101	976	35,000	SH		DEFINED	1		35,000	
METRIS COS INC COM	EQUITY	591598107	124529	4,956,385	SH		DEFINED	3		4,767,931	188,454
METRETEK TECHNOLOGIES INC	EQUITY	59159Q115	114	41,500	SH		DEFINED	4		41,500	
METROMEDIA FIBER NETWORK INC	EQUITY	591689104	2711	68,320	SH		DEFINED	2		68,320	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	10734	268,361	SH		DEFINED	1		268,361	
MICHAELS STORES INC COM	EQUITY	594087108	5552	121,200	SH		DEFINED	3		121,200	
MICREL INC	EQUITY	594793101	400	9,200	SH		DEFINED	1		9,200	
MICROS SYS INC	EQUITY	594901100	38	2,050	SH		DEFINED	2		2,050	
MICROSOFT CORP	EQUITY	594918104	52731	659,140	SH		DEFINED	1		659,140	
MICROSOFT CORP	EQUITY	594918104	106977	1,337,218	SH		DEFINED	2		1,337,218	
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	489	8,400	SH		DEFINED	1		8,400	
MICROCELL TELECOMMUNICATIONS	EQUITY	59501T304	462	12,800	SH		DEFINED	2		12,800	
MICROMUSE INC	EQUITY	595094103	10972	66,300	SH		DEFINED	2		66,300	
MICRON ELECTRONICS INC	EQUITY	595100108	118	9,400	SH		DEFINED	2		9,400	
MICRON TECHNOLOGY INC	EQUITY	595112103	1321	15,000	SH		DEFINED	1		15,000	
MICRON TECHNOLOGY INC	EQUITY	595112103	4509	51,200	SH		DEFINED	2		51,200	
MID ATLANTIC RLTY TR	CORPBOND	595232AA7	1429	1,500,000	PRN		DEFINED	4		1,500,000	
MIDCOAST ENERGY RES COM	EQUITY	59563W104	2904	184,400	SH		DEFINED	3		184,400	
MILLENIU PHARMACEUTICALS, INC	EQUITY	599902103	1108	9,900	SH		DEFINED	1		9,900	
MILLENIU PHARMACEUTICALS, INC	EQUITY	599902103	12866	115,000	SH		DEFINED	2		115,000	
HERMAN MILLER	EQUITY	600544100	220	8,500	SH		DEFINED	1		8,500	
HERMAN MILLER	EQUITY	600544100	4831	186,700	SH		DEFINED	3		159,100	27,600
MILLIPORE CORP	EQUITY	601073109	106	1,400	SH		DEFINED	1		1,400	
MILLIPORE CORP	EQUITY	601073109	354	4,700	SH		DEFINED	2		4,700	
MILLIPORE CORP	EQUITY	601073109	100392	1,331,900	SH		DEFINED	3		1,278,500	53,400
MILLS CORP COM	EQUITY	601148109	2822	150,000	SH		DEFINED	3		150,000	
MINERALS TECHNOLOGIES INC	EQUITY	603158106	101	2,200	SH		DEFINED	1		2,200	
MINERALS TECHNOLOGIES INC	EQUITY	603158106	51	1,100	SH		DEFINED	2		1,100	
MINIMED INC	EQUITY	60365K108	413	3,500	SH		DEFINED	1		3,500	
MINNESOTA MINING & MFG.	EQUITY	604059105	957	11,600	SH		DEFINED	1		11,600	
MINNESOTA MINING & MFG.	EQUITY	604059105	7650	92,726	SH		DEFINED	2		92,726	
MINNESOTA POWER, INC	EQUITY	604110106	139	8,000	SH		DEFINED	1		8,000	
MITCHELL ENERGY + DEV CORP	EQUITY	606592202	13968	434,600	SH		DEFINED	3		425,000	9,600
MITCHELL ENERGY + DEV CORP	EQUITY	606592301	284	9,000	SH		DEFINED	2		9,000	
MITEL CORP	EQUITY	606711109	1212	57,700	SH		DEFINED	2		57,700	
MOBILE MINI	EQUITY	60740F105	3316	150,300	SH		DEFINED	2		150,300	

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MOBILE MINI	EQUITY	60740F105	12108	548,800		SH		DEFINED	3		548,800	
MODINE MFG CO	EQUITY	607828100	84	3,100		SH		DEFINED	1		3,100	
MODIS PROFESSIONAL SERVICES	EQUITY	607830106	79	10,400		SH		DEFINED	1		10,400	
MOHAWK INDUSTRIES INC	EQUITY	608190104	126	5,800		SH		DEFINED	1		5,800	
MOLECULAR DEVICES CORP	EQUITY	60851C107	332	4,800		SH		DEFINED	2		4,800	
MOLEX INC	EQUITY	608554101	270	5,600		SH		DEFINED	1		5,600	
MOLEX INC	EQUITY	608554101	617	12,821		SH		DEFINED	2		12,821	
MOLEX INC	EQUITY	608554200	403	11,500		SH		DEFINED	2		11,500	
MONTANA POWER CO	EQUITY	612085100	410	11,600		SH		DEFINED	1		11,600	
MORGAN J P + CO INC	EQUITY	616880100	540	4,900		SH		DEFINED	1		4,900	
MORGAN J P + CO INC	EQUITY	616880100	2127	19,310		SH		DEFINED	2		19,310	
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	2754	33,080		SH		DEFINED	1		33,080	
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	40638	488,143		SH		DEFINED	2		488,143	
MORGAN STANLEY ASIA PAC FD INC	EQUITY	61744U106	183	18,000		SH		DEFINED	2		18,000	
MORGAN STANLEY DW INDIA INVEST	EQUITY	61745C105	1163	96,900		SH		DEFINED	1		96,900	
MOTOROLA INC	EQUITY	620076109	11135	383,127		SH		DEFINED	1		383,127	
MOTOROLA INC	EQUITY	620076109	14575	500,875		SH		DEFINED	2		500,875	
MOTOROLA INC	CORPBOND	620076AJ8	755	763,000		PRN		DEFINED	4		763,000	
MURPHY OIL CORP	EQUITY	626717102	285	4,800		SH		DEFINED	1		4,800	
MYLAN LABORATORIES	EQUITY	628530107	254	13,900		SH		DEFINED	1		13,900	
MYRIAD GENETICS INC	EQUITY	62855J104	8840	59,700		SH		DEFINED	2		59,700	
MYPOINTS COM INC	EQUITY	62855T102	218	11,500		SH		DEFINED	2		11,500	
NCH CORP.	EQUITY	628850109	22	600		SH		DEFINED	1		600	
NCO GROUP INC	EQUITY	628858102	62	2,700		SH		DEFINED	1		2,700	
NCR CORPORATION	EQUITY	62886E108	103	2,650		SH		DEFINED	1		2,650	
NRG ENERGY INC	EQUITY	629377102	3375	184,950		SH		DEFINED	1		184,950	
NRG ENERGY INC	EQUITY	629377102	420	23,000		SH		DEFINED	2		23,000	
NTL INC	EQUITY	629407107	40880	682,750		SH		DEFINED	2		682,750	
NABISCO GROUP HOLDINGS	EQUITY	62952P102	252	9,700		SH		DEFINED	1		9,700	
NABORS INDS INC	EQUITY	629568106	653	15,700		SH		DEFINED	1		15,700	
NABORS INDS INC	EQUITY	629568106	13674	329,000		SH		DEFINED	2		329,000	
NABORS INDS INC	EQUITY	629568106	37897	911,800		SH		DEFINED	3		861,900	49,900
NANOGEN INC	EQUITY	630075109	14853	350,000		SH		DEFINED	1		350,000	
NASDAQ 100 TR	EQUITY	631100104	27994	300,400		SH		DEFINED	2		300,400	
NATIONAL AUSTRALIA BK LTD	EQUITY	632525309	46724	1,645,400		SH		DEFINED	4		1,645,400	
NATIONAL BANK OF GREECE S.A.	EQUITY	633643408	492	63,028		SH		DEFINED	1		63,028	
NATIONAL CITY CORP	EQUITY	635405103	304	17,800		SH		DEFINED	1		17,800	
NATIONAL CITY CORP	EQUITY	635405103	362	21,200		SH		DEFINED	2		21,200	
NATIONAL COMMERCE BANCORP	EQUITY	635449101	186	11,600		SH		DEFINED	1		11,600	
NATIONAL DATA CORP	EQUITY	635621105	90	3,900		SH		DEFINED	2		3,900	
NATIONAL EQUIPMENT SERV	EQUITY	635847106	431	75,000		SH		DEFINED	1		75,000	
NATIONAL FUEL GAS CO N J	EQUITY	636180101	205	4,200		SH		DEFINED	1		4,200	

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NATIONAL FUEL GAS CO N J	EQUITY	636180101	127	2,600	SH		DEFINED	2		2,600	
NATIONAL INSTRS CORP	EQUITY	636518102	1303	29,875	SH		DEFINED	2		29,875	
NATIONAL OILWELL INC	EQUITY	637071101	3222	98,000	SH		DEFINED	2		98,000	
NATIONAL OILWELL INC	EQUITY	637071101	62936	1,914,400	SH		DEFINED	3		1,871,100	43,300
NATIONAL PRESTO INDS INC	EQUITY	637215104	1396	45,400	SH		DEFINED	2		45,400	
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640103	272	4,800	SH		DEFINED	1		4,800	
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640103	2174	38,300	SH		DEFINED	2		38,300	
NATIONAL SERVICE INDS INC	EQUITY	637657107	24	1,200	SH		DEFINED	1		1,200	
NATIONAL SERVICE INDS INC	EQUITY	637657107	1661	85,180	SH		DEFINED	2		85,180	
NATIONWIDE FINL SVCS CL A	EQUITY	638612101	17102	520,200	SH		DEFINED	3		481,400	38,800
NATURAL MICROSYSTEMS CORP	EQUITY	638882100	2777	24,700	SH		DEFINED	2		24,700	
NAVISTAR INTERNATIONAL	EQUITY	63934E108	59	1,900	SH		DEFINED	1		1,900	
NAVIGANT CONSULTING CO	EQUITY	63935N107	19	4,400	SH		DEFINED	1		4,400	
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	154	5,200	SH		DEFINED	1		5,200	
NETWORKS ASSOCIATES INC	EQUITY	640938106	306	15,000	SH		DEFINED	1		15,000	
NET CURRENTS INC	EQUITY	64110J119	4	13,000	SH		DEFINED	4		13,000	
NETRO CORP	EQUITY	64114R109	13822	240,900	SH		DEFINED	2		240,900	
NETSOLVE INC COM	EQUITY	64115J106	3354	129,000	SH		DEFINED	3		129,000	
NETIQ	EQUITY	64115P102	364	6,100	SH		DEFINED	2		6,100	
NETSCOUT SYS INC COM	EQUITY	64115T104	4732	367,500	SH		DEFINED	3		367,500	
NETSILICON INC COM	EQUITY	64115X105	4624	141,200	SH		DEFINED	3		141,200	
NETWORK APPLIANCE INC	EQUITY	64120L104	3313	41,150	SH		DEFINED	1		41,150	
NETWORK APPLIANCE INC	EQUITY	64120L104	14176	176,100	SH		DEFINED	2		176,100	
NETWORK PLUS CORP	CORPBOND	64122D605	14055	468,500	PRN		DEFINED	4		468,500	
NEW CENTURY ENERGIES	EQUITY	64352U103	3777	125,900	SH		DEFINED	1		125,900	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	4276	328,900	SH		DEFINED	1		328,900	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	5831	448,500	SH		DEFINED	3		386,300	62,200
NEW YORK TIMES	EQUITY	650111107	209	5,300	SH		DEFINED	1		5,300	
NEWELL RUBBERMAID INC	EQUITY	651229106	216	8,388	SH		DEFINED	1		8,388	
NEWELL RUBBERMAID INC	EQUITY	651229106	2116	82,158	SH		DEFINED	2		82,158	
NEWMONT MINING CORP	EQUITY	651639106	108	4,973	SH		DEFINED	1		4,973	
NEWPORT CORP	EQUITY	651824104	6443	60,000	SH		DEFINED	2		60,000	
NEWPORT NEWS SHIPBUILDING	EQUITY	652228107	125	3,400	SH		DEFINED	1		3,400	
NEWS CORP LTD	EQUITY	652487802	1354	28,500	SH		DEFINED	2		28,500	
NEXELL THERAPEUTICS INC	EQUITY	65332H112	58	19,200	SH		DEFINED	4		19,200	
NEXTCARD INC	EQUITY	65332K107	47	5,500	SH		DEFINED	2		5,500	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	1322	21,600	SH		DEFINED	1		21,600	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	2504	40,930	SH		DEFINED	2		40,930	
NEXTEL PARTNERS INC	EQUITY	65333F107	1628	50,000	SH		DEFINED	1		50,000	
NEXLINK COMMUNICATIONS INC	EQUITY	65333H707	922	24,300	SH		DEFINED	2		24,300	
NIAGARA MOHAWK HOLDINGS INC	EQUITY	653520106	71	5,100	SH		DEFINED	1		5,100	
NICOR INC	EQUITY	654086107	46	1,400	SH		DEFINED	1		1,400	

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										SOLE	SHARED	NONE
NIKE INC.	EQUITY	654106103	334	8,400		SH		DEFINED	1		8,400	
NIKE INC.	EQUITY	654106103	194	4,875		SH		DEFINED	2		4,875	
NIKE INC.	EQUITY	654106103	307	7,700		SH		DEFINED	4		7,700	
99 CENTS ONLY STORES COM	EQUITY	65440K106	46275	1,160,496		SH		DEFINED	3		1,098,465	62,031
NIPPON TELEG + TEL CORP	EQUITY	654624105	588	8,600		SH		DEFINED	2		8,600	
NISOURCE INC	EQUITY	65473P105	2216	119,000		SH		DEFINED	1		119,000	
NOBLE AFFILIATES INC	EQUITY	654894104	224	6,000		SH		DEFINED	1		6,000	
NOBLE AFFILIATES INC	EQUITY	654894104	890	23,900		SH		DEFINED	2		23,900	
NOKIA CORP	EQUITY	654902204	4799	96,100		SH		DEFINED	1		96,100	
NOKIA CORP	EQUITY	654902204	81983	1,641,695		SH		DEFINED	2		1,641,695	
NOBLE DRILLING CORP	EQUITY	655042109	593	14,400		SH		DEFINED	1		14,400	
NOBLE DRILLING CORP	EQUITY	655042109	1318	32,000		SH		DEFINED	2		32,000	
NORDSON CORP	EQUITY	655663102	86	1,700		SH		DEFINED	1		1,700	
NORDSON CORP	EQUITY	655663102	400	7,900		SH		DEFINED	2		7,900	
NORDSTROM INC.	EQUITY	655664100	104	4,300		SH		DEFINED	1		4,300	
NORFOLK SOUTHN CORP	EQUITY	655844108	170	11,400		SH		DEFINED	1		11,400	
NORFOLK SOUTHN CORP	EQUITY	655844108	2007	134,947		SH		DEFINED	2		134,947	
NORTEL NETWORKS CORP	EQUITY	656568102	34655	507,770		SH		DEFINED	1		507,770	
NORTEL NETWORKS CORP	EQUITY	656568102	20918	306,486		SH		DEFINED	2		306,486	
NORTEL NETWORKS CORP	EQUITY	656568953	1098	15,820		SH		DEFINED	2		15,820	
NORTH AMERN VACCINE INC	CORPBOND	657201AA7	624	630,000		PRN		DEFINED	4		630,000	
NORTH FORK BANCORPORATION	EQUITY	659424105	283	18,700		SH		DEFINED	1		18,700	
NORTH FORK BANCORPORATION	EQUITY	659424105	290	19,200		SH		DEFINED	2		19,200	
NIPPON TEL+TEL CP	EQUITY	664137007	1555	117		SH		DEFINED	2		117	
NORTHEAST UTILS	EQUITY	664397106	348	16,000		SH		DEFINED	1		16,000	
NORTHERN STATES POWER - MN	EQUITY	665772109	4910	243,200		SH		DEFINED	1		243,200	
NORTHERN TRUST CORP	EQUITY	665859104	410	6,300		SH		DEFINED	1		6,300	
NORTHROP GRUMMAN CORP	EQUITY	666807102	133	2,000		SH		DEFINED	1		2,000	
NORTHWAY FINANCIAL INC.	EQUITY	667270102	990	45,010		SH		DEFINED	1		45,010	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	20	900		SH		DEFINED	1		900	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	642	28,700		SH		DEFINED	2		28,700	
NOVA CORP/GEORGIA	EQUITY	669784100	212	7,600		SH		DEFINED	1		7,600	
NOVA CORP/GEORGIA	EQUITY	669784100	872	31,200		SH		DEFINED	2		31,200	
NOVA CORP/GEORGIA	EQUITY	669784100	75585	2,705,489		SH		DEFINED	3		2,604,983	100,506
NU HORIZONS ELEC CORP	EQUITY	669908105	873	32,800		SH		DEFINED	4		32,800	
NOVELL INC.	EQUITY	670006105	94	10,200		SH		DEFINED	1		10,200	
NOVELL INC.	EQUITY	670006105	214	23,100		SH		DEFINED	2		23,100	
NOVELLUS SYSTEMS INC	EQUITY	670008101	221	3,900		SH		DEFINED	1		3,900	
NOVELLUS SYSTEMS INC	EQUITY	670008101	1833	32,400		SH		DEFINED	2		32,400	
NSTAR	EQUITY	67019E107	252	6,200		SH		DEFINED	1		6,200	
NUCOR CORP	EQUITY	670346105	86	2,600		SH		DEFINED	1		2,600	
NVIDIA CORP	EQUITY	67066G104	445	7,000		SH		DEFINED	1		7,000	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
										SOLE	SHARED	NONE
NVIDIA CORP	EQUITY	67066G104	2365	37,200		SH		DEFINED	2		37,200	
O CHARLEYS INC COM	EQUITY	670823103	2955	216,900		SH		DEFINED	3		216,900	
OGE ENERGY CORP.	EQUITY	670837103	2616	141,400		SH		DEFINED	1		141,400	
OAKLEY INC	EQUITY	673662102	2855	248,300		SH		DEFINED	2		248,300	
OBJECTSOFT CORP	EQUITY	674427117	13	40,000		SH		DEFINED	4		40,000	
OCCIDENTAL PETROLEUM	EQUITY	674599105	219	10,400		SH		DEFINED	1		10,400	
OCEAN ENERGY CORPORATION	EQUITY	67481E106	257	18,100		SH		DEFINED	1		18,100	
OCEAN ENERGY CORPORATION	EQUITY	67481E106	665	46,900		SH		DEFINED	2		46,900	
OCEAN ENERGY CORPORATION	EQUITY	67481E106	12268	864,700		SH		DEFINED	3		757,100	107,600
OFFICE DEPOT INC	EQUITY	676220106	60	9,600		SH		DEFINED	1		9,600	
OFFICE DEPOT INC	EQUITY	676220106	444	71,000		SH		DEFINED	2		71,000	
OFFICE DEPOT INC	CORPBOND	676220AB2	699	1,000,000		PRN		DEFINED	4		1,000,000	
OFFICEMAX INC	EQUITY	67622M108	61	12,100		SH		DEFINED	1		12,100	
OFFSHORE LOGISTICS INC	EQUITY	676255102	2117	147,300		SH		DEFINED	2		147,300	
OFFSHORE LOGISTICS INC	CORPBOND	676255AF9	913	1,000,000		PRN		DEFINED	4		1,000,000	
OGDEN CORP	EQUITY	676346109	48	5,300		SH		DEFINED	1		5,300	
OHIO CASUALTY CORP	EQUITY	677240103	68	6,400		SH		DEFINED	1		6,400	
OLD KENT FINANCIAL CORP	EQUITY	679833103	107	4,000		SH		DEFINED	1		4,000	
OLD REPUBLIC INTERNATIONAL GROUP	EQUITY	680223104	711	43,100		SH		DEFINED	1		43,100	
OLD REPUBLIC INTERNATIONAL GROUP	EQUITY	680223104	594	36,000		SH		DEFINED	2		36,000	
OLIN CORP	EQUITY	680665205	79	4,800		SH		DEFINED	1		4,800	
OMNICARE INC	EQUITY	681904108	90	9,900		SH		DEFINED	1		9,900	
OMNICARE INC	EQUITY	681904108	726	80,060		SH		DEFINED	2		80,060	
OMNICOM GROUP INC	EQUITY	681919106	419	4,700		SH		DEFINED	1		4,700	
OMNICOM GROUP INC	EQUITY	681919106	481	5,400		SH		DEFINED	2		5,400	
OMNICOM GROUP INC	CORPBOND	681919AE6	140985	49,917,000		PRN		DEFINED	4		49,917,000	
ON ASSIGNMENT INC	EQUITY	682159108	2422	79,400		SH		DEFINED	2		79,400	
ON-SITE SOURCING INC	EQUITY	682195110	10	10,200		SH		DEFINED	4		10,200	
ONEOK	EQUITY	682680103	19	750		SH		DEFINED	1		750	
ONI SYS CORP	EQUITY	68273F103	5098	43,500		SH		DEFINED	2		43,500	
Vimpel-Communications-SP ADR	EQUITY	68370R109	59	2,818		SH		DEFINED	1		2,818	
OPINION RESEARCH CORP	EQUITY	683755102	125	18,900		SH		DEFINED	4		18,900	
ORACLE CORP	EQUITY	68389X105	41228	490,450		SH		DEFINED	1		490,450	
ORACLE CORP	EQUITY	68389X105	28613	340,375		SH		DEFINED	2		340,375	
ORAPHARMA INC COM	EQUITY	68554E106	1670	167,000		SH		DEFINED	3		167,000	
ORATEC INTERVENTIONS COM	EQUITY	68554M108	501	15,000		SH		DEFINED	3		15,000	
O REILLY AUTOMOTIVE INC	EQUITY	686091109	318	22,900		SH		DEFINED	2		22,900	
OSCA INC CL A	EQUITY	687836106	2531	150,000		SH		DEFINED	3		150,000	
OSHKOSH TRUCK CORP	EQUITY	688239201	3614	101,100		SH		DEFINED	2		101,100	
OUTBACK STEAKHOUSE INC	EQUITY	689899102	246	8,400		SH		DEFINED	1		8,400	
OUTBACK STEAKHOUSE INC	EQUITY	689899102	567	19,400		SH		DEFINED	2		19,400	
OVERSEAS SHIPHOLDING	EQUITY	690368105	89	3,600		SH		DEFINED	1		3,600	

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										SOLE	SHARED	NONE
OWENS & MINOR INC NEW	EQUITY	690732102	249	14,500		SH		DEFINED	4		14,500	
OWENS CORNING	EQUITY	69073F103	17	1,800		SH		DEFINED	1		1,800	
OWENS-ILLINOIS INC	EQUITY	690768403	50	4,300		SH		DEFINED	1		4,300	
OXFORD HEALTH PLANS	EQUITY	691471106	210	8,800		SH		DEFINED	1		8,800	
PC HOLDINGS S.A. SPON ADR	EQUITY	693200107	1163	63,523		SH		DEFINED	1		63,523	
PECO ENERGY CO	EQUITY	693304107	214	5,300		SH		DEFINED	1		5,300	
PECO ENERGY CO	EQUITY	693304107	4358	108,100		SH		DEFINED	2		108,100	
P G & E CORPORATION	EQUITY	69331C108	283	11,500		SH		DEFINED	1		11,500	
PE CORP	EQUITY	69332S102	580	8,800		SH		DEFINED	1		8,800	
PE CORP	EQUITY	69332S102	2354	35,740		SH		DEFINED	2		35,740	
PE CORP	EQUITY	69332S201	1786	19,100		SH		DEFINED	2		19,100	
PE CORP	EQUITY	69332s201	1288	14,000		SH		DEFINED	3		14,000	
PMC SIERRA INC	EQUITY	69344F106	23295	131,100		SH		DEFINED	2		131,100	
PMI GROUP INC	EQUITY	69344M101	228	4,800		SH		DEFINED	1		4,800	
PMI GROUP INC	EQUITY	69344M101	14241	299,800		SH		DEFINED	3		292,200	7,600
PNC FINANCIAL SERVICES CORP	EQUITY	693475105	417	8,900		SH		DEFINED	1		8,900	
PPG INDUSTRIES INC	EQUITY	693506107	235	5,300		SH		DEFINED	1		5,300	
PPL CORP	EQUITY	69351T106	101	4,600		SH		DEFINED	1		4,600	
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	7694	320,600		SH		DEFINED	3		277,100	43,500
PSS WORLD MEDICAL INC	EQUITY	69366A100	51	7,600		SH		DEFINED	1		7,600	
PACCAR INC	EQUITY	693718108	91	2,300		SH		DEFINED	1		2,300	
PACIFIC CENTURY FINL	EQUITY	694058108	124	8,500		SH		DEFINED	1		8,500	
PACIFICARE HEALTH SYSTEMS INC	EQUITY	695112102	271	4,504		SH		DEFINED	1		4,504	
PACKAGING CORP AMER	EQUITY	695156109	123	12,100		SH		DEFINED	2		12,100	
PACTIV CORPORATION	EQUITY	695257105	40	5,100		SH		DEFINED	1		5,100	
PAINE WEBBER GROUP INC	EQUITY	695629105	196	4,300		SH		DEFINED	1		4,300	
PAINE WEBBER GROUP INC	EQUITY	695629105	3845	84,500		SH		DEFINED	2		84,500	
PALL CORP	EQUITY	696429307	70	3,800		SH		DEFINED	1		3,800	
PALL CORP	EQUITY	696429307	335	18,100		SH		DEFINED	2		18,100	
PAPA JOHN'S INTL INC	EQUITY	698813102	76	3,100		SH		DEFINED	1		3,100	
PARADIGM MEDICAL INC DEL	EQUITY	69900Q116	30	19,300		SH		DEFINED	4		19,300	
PARADYNE CORP	EQUITY	69911G107	78	2,400		SH		DEFINED	2		2,400	
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	89	8,100		SH		DEFINED	1		8,100	
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	367	33,400		SH		DEFINED	2		33,400	
PAREXEL INTL CORP	EQUITY	699462107	3726	389,600		SH		DEFINED	2		389,600	
PARK PLACE ENTERTAINMENT	EQUITY	700690100	400	32,800		SH		DEFINED	1		32,800	
PARKER DRILLING CO	EQUITY	701081101	129	20,900		SH		DEFINED	4		20,900	
PARKER HANNIFAN	EQUITY	701094104	111	3,250		SH		DEFINED	1		3,250	
PARKWAY PPTYS INC	EQUITY	70159Q104	153	5,000		SH		DEFINED	2		5,000	
PARKWAY PPTYS INC	EQUITY	70159Q104	8619	282,600		SH		DEFINED	3		238,400	44,200
PARLEX CORP COM	EQUITY	701630105	3159	75,000		SH		DEFINED	3		75,000	
PARTNER COMMUNICATION CO LTD	EQUITY	70211M109	138	14,500		SH		DEFINED	2		14,500	

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PATINA OIL&GAS CORP	EQUITY	703224113	1038	117,000		SH		DEFINED	4		117,000	
PATTERSON ENERGYINC	EQUITY	703414102	1967	69,000		SH		DEFINED	2		69,000	
PATTERSON ENERGYINC	EQUITY	703414102	18528	650,100		SH		DEFINED	3		631,300	18,800
PAYCHEX INC	EQUITY	704326107	463	11,025		SH		DEFINED	1		11,025	
PAYCHEX INC	EQUITY	704326107	7277	173,250		SH		DEFINED	2		173,250	
PAYCHEX INC	EQUITY	704326107	95358	2,270,433		SH		DEFINED	3		2,160,336	110,097
PAYLESS SHOESOURCE INC.	EQUITY	704379106	154	3,000		SH		DEFINED	1		3,000	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904100	12015	244,900		SH		DEFINED	2		244,900	
PENN TRAFFIC CO NEW	EQUITY	707832119	10	11,300		SH		DEFINED	4		11,300	
PENN TREATY AMERN CORP	CORPBOND	707874AA1	278	350,000		PRN		DEFINED	4		350,000	
PENN TREATY AMERN CORP	CORPBOND	707874AC7	2984	3,753,000		PRN		DEFINED	4		3,753,000	
J.C. PENNEY & CO.	EQUITY	708160106	155	8,400		SH		DEFINED	1		8,400	
PENZOIL-QUAKER STATE CO	EQUITY	709323109	101	8,399		SH		DEFINED	1		8,399	
PENZOIL-QUAKER STATE CO	EQUITY	709323109	185	15,300		SH		DEFINED	2		15,300	
PENTAIR, INC	EQUITY	709631105	185	5,200		SH		DEFINED	1		5,200	
PENTAIR, INC	EQUITY	709631105	728	20,500		SH		DEFINED	2		20,500	
PEOPLE'S ENERGY CORP.	EQUITY	711030106	5115	158,000		SH		DEFINED	1		158,000	
PEOPLESOFT INC	EQUITY	712713106	126	7,500		SH		DEFINED	1		7,500	
PEPSI-GEMEX S.A.- SPONS GDR	EQUITY	713435105	551	124,100		SH		DEFINED	1		124,100	
PEPSICO INC.	EQUITY	713448108	13327	299,900		SH		DEFINED	1		299,900	
PEPSICO INC	EQUITY	713448108	1100	24,754		SH		DEFINED	2		24,754	
PER-SE TECHNOLOGIES INC	EQUITY	713569309		51		SH		DEFINED	1		51	
PEREGRINE SYS INC	EQUITY	713660101	628	18,100		SH		DEFINED	2		18,100	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	3400	50,000		SH		DEFINED	2		50,000	
PERINI CORPORATION	EQUITY	713839108	16471	4,705,882		SH		DEFINED	1		4,705,882	
PERKINELMER INC.	EQUITY	714046109	86	1,300		SH		DEFINED	1		1,300	
PERKINELMER INC.	EQUITY	714046109	7968	120,500		SH		DEFINED	2		120,500	
PERKINELMER INC.	EQUITY	714046109	11182	169,100		SH		DEFINED	3		148,900	20,200
PERMIAN BASIN ROYALTY TRUST	EQUITY	714236106	568	116,500		SH		DEFINED	4		116,500	
PERRIGO CO	EQUITY	714290103	50	7,900		SH		DEFINED	1		7,900	
PFIZER INC	EQUITY	717081103	37587	783,066		SH		DEFINED	1		783,066	
PFIZER INC	EQUITY	717081103	175643	3,659,238		SH		DEFINED	2		3,659,238	
PHARMACOPEIA INC	EQUITY	71713B104	1976	42,600		SH		DEFINED	2		42,600	
PHARMACOPEIA INC	EQUITY	71713B104	31642	682,300		SH		DEFINED	3		664,300	18,000
PHARMACIA CORP	EQUITY	71713U102	7400	143,161		SH		DEFINED	1		143,161	
PHARMACIA CORP	EQUITY	71713U102	2064	39,926		SH		DEFINED	2		39,926	
PHELPS DODGE CORP.	EQUITY	717265102	96	2,580		SH		DEFINED	1		2,580	
PHILIP MORRIS	EQUITY	718154107	17429	656,150		SH		DEFINED	1		656,150	
PHILIP MORRIS	EQUITY	718154107	3874	145,844		SH		DEFINED	2		145,844	
PHILIPPINE LONG DISTANCE TEL	EQUITY	718252703	26252	721,700		SH		DEFINED	4		721,700	
PHILIPS INTERNATIONAL REALTY	EQUITY	718333107	4167	239,800		SH		DEFINED	3		205,500	34,300
PHILLIPS PETROLEUM	EQUITY	718507106	389	7,670		SH		DEFINED	1		7,670	

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									SOLE	SHARED	NONE	
PHOENIX INV PARTNERS LTD	CORPBOND	719085AA0	8488	6,364,000	PRN		DEFINED	4		6,364,000		
PHONE COM INC	EQUITY	71920Q100	5793	88,950	SH		DEFINED	2		88,950		
PIER 1 IMPORTS INC	EQUITY	720279108	414	42,500	SH		DEFINED	2		42,500		
PINNACLE HLDGS INC	EQUITY	72346N101	572	10,600	SH		DEFINED	2		10,600		
PINNACLE HLDGS INC	EQUITY	72346N101	9725	180,100	SH		DEFINED	3		155,200		24,900
PINNACLE WEST CAP CORP	EQUITY	723484101	3906	115,300	SH		DEFINED	1		115,300		
PINNACLE WEST CAP CORP	EQUITY	723484101	247	7,300	SH		DEFINED	2		7,300		
PIONEER NATURAL RESOURCES CO	EQUITY	723787107	136	10,700	SH		DEFINED	1		10,700		
PITNEY BOWES INC	EQUITY	724479100	316	7,900	SH		DEFINED	1		7,900		
PITNEY BOWES INC	EQUITY	724479100	2699	67,480	SH		DEFINED	2		67,480		
PITTSFORD BRINK'S GROUP	EQUITY	725701106	75	5,500	SH		DEFINED	1		5,500		
PITTSFORD BRINK'S GROUP	EQUITY	725701106	85	6,226	SH		DEFINED	2		6,226		
PLACER DOME INC	EQUITY	725906101	89	9,300	SH		DEFINED	1		9,300		
PLUM CREEK TIMBER CO INC	EQUITY	729251108	491	18,900	SH		DEFINED	2		18,900		
POGO PRODUCING CO	EQUITY	730448107	1372	62,000	SH		DEFINED	2		62,000		
POGO PRODUCING CO	EQUITY	730448107	51149	2,311,800	SH		DEFINED	3		2,266,700		45,100
POGO TRUST I	EQUITY	73044P208	4309	79,800	SH		DEFINED	4		79,800		
POHANG IRON + STEEL LTD	EQUITY	730450103	480	20,000	SH		DEFINED	1		20,000		
POHANG IRON + STEEL LTD	EQUITY	730450103	104	4,351	SH		DEFINED	2		4,351		
POLARIS INDS INC	EQUITY	731068102	74	2,300	SH		DEFINED	2		2,300		
POLAROID CORP	EQUITY	731095105	25	1,400	SH		DEFINED	1		1,400		
POLAROID CORP	EQUITY	731095105	112	6,200	SH		DEFINED	2		6,200		
POLICY MANAGEMENT SYSTEMS	EQUITY	731108106	58	3,800	SH		DEFINED	1		3,800		
POLYCOM INC	EQUITY	73172K104	367	3,900	SH		DEFINED	1		3,900		
POLYCOM INC	EQUITY	73172K104	2738	29,100	SH		DEFINED	2		29,100		
PORTAL SOFTWARE INC	EQUITY	736126103	4669	73,100	SH		DEFINED	2		73,100		
POST PPTYS INC	EQUITY	737464107	12575	285,800	SH		DEFINED	3		247,900		37,900
POTLATCH CORP	EQUITY	737628107	27	800	SH		DEFINED	1		800		
POTOMAC ELEC PWR CO	EQUITY	737679100	320	12,800	SH		DEFINED	1		12,800		
POWER INTERIGATIONS INC	EQUITY	739276103	16	678	SH		DEFINED	1		678		
POWER ONE INC	EQUITY	739308104	4085	35,850	SH		DEFINED	2		35,850		
POWERWAVE TECHNOLOGIES INC.	EQUITY	739363109	290	6,600	SH		DEFINED	1		6,600		
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	4554	103,500	SH		DEFINED	2		103,500		
PRAXAIR INC	EQUITY	74005P104	11773	314,480	SH		DEFINED	1		314,480		
PRAXAIR INC	EQUITY	74005P104	2774	74,100	SH		DEFINED	2		74,100		
PRECISION CASTPARTS CORP	EQUITY	740189105	118	2,600	SH		DEFINED	1		2,600		
PRECISION CASTPARTS CORP	EQUITY	740189105	226	5,000	SH		DEFINED	2		5,000		
PRECISION DRILLING CORP	EQUITY	74022D100	7876	203,900	SH		DEFINED	2		203,900		
PREMIER PARKS INC	EQUITY	740540208	193	8,500	SH		DEFINED	1		8,500		
PREMIER PARKS INC	EQUITY	740540208	949	41,700	SH		DEFINED	2		41,700		
PRENTISS PPTYS TR	EQUITY	740706106	252	10,500	SH		DEFINED	2		10,500		
PRENTISS PPTYS TR	EQUITY	740706106	1056	44,000	SH		DEFINED	3		44,000		

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PRICE T ROWE & ASSOCIA	EQUITY	741477103	153	3,600		SH		DEFINED	1		3,600	
PRICELINE COM INC	EQUITY	741503106	368	9,700		SH		DEFINED	2		9,700	
PRIDE INTL INC	CORPBOND	741932AB3	2094	5,000,000		PRN		DEFINED	4		5,000,000	
PRINCETON VIDEO IMAGE INC	EQUITY	742476104	431	75,000		SH		DEFINED	1		75,000	
PROCTER AND GAMBLE	EQUITY	742718109	2326	40,700		SH		DEFINED	1		40,700	
PROCTER AND GAMBLE	EQUITY	742718109	641	11,200		SH		DEFINED	2		11,200	
PROFESSIONAL DETAILING COM	EQUITY	74312N107	11983	351,800		SH		DEFINED	3		351,800	
PROFIT RECOVERY GROUP COM	EQUITY	743168106	143	8,600		SH		DEFINED	2		8,600	
PROFIT RECOVERY GROUP COM	EQUITY	743168106	26265	1,579,849		SH		DEFINED	3		1,540,799	39,050
PROGRESS SOFTWARE CORP	EQUITY	743312100	179	10,000		SH		DEFINED	4		10,000	
PROGRESSIVE CORP.	EQUITY	743315103	2799	37,820		SH		DEFINED	1		37,820	
PROGRESSIVE CORP.	EQUITY	743315103	1036	14,000		SH		DEFINED	2		14,000	
PROLOGIS TR	EQUITY	743410102	942	44,200		SH		DEFINED	2		44,200	
PROLOGIS TR	EQUITY	743410102	34327	1,610,640		SH		DEFINED	3		1,386,730	223,910
PROLOGIS TR	CORPBOND	743410300	33586	1,228,250		PRN		DEFINED	4		1,228,250	
PROTECTION ONE ALARM	CORPBOND	743659A18	4070	9,045,000		PRN		DEFINED	1		9,045,000	
PROTECTIVE LIFE CORP.	EQUITY	743674103	184	6,900		SH		DEFINED	1		6,900	
PROTECTIVE LIFE CORP.	EQUITY	743674103	383	14,400		SH		DEFINED	2		14,400	
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	124	5,200		SH		DEFINED	1		5,200	
PROVINCE HEALTHCARE CO COM	EQUITY	743977100	41797	1,157,000		SH		DEFINED	3		1,139,900	17,100
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	1238	13,750		SH		DEFINED	1		13,750	
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	1989	22,100		SH		DEFINED	2		22,100	
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	9333	103,700		SH		DEFINED	3		85,100	18,600
PROXIM INC	EQUITY	744284100	3098	31,300		SH		DEFINED	2		31,300	
PUBLIC SVC CO N MEX	EQUITY	744499104	65	4,200		SH		DEFINED	1		4,200	
PUBLIC SERVICE ENTERPRISE GP	EQUITY	744573106	4941	142,700		SH		DEFINED	1		142,700	
PUBLIC STORAGE INC COM	EQUITY	74460D109	32923	1,404,700		SH		DEFINED	3		1,211,816	192,884
PUGET SOUND PWR & LT C	EQUITY	745332106	196	9,200		SH		DEFINED	1		9,200	
PULITZER INC	EQUITY	745769109	114	2,700		SH		DEFINED	2		2,700	
PULTE CORP	EQUITY	745867101	30	1,400		SH		DEFINED	1		1,400	
PULTE CORP	EQUITY	745867101	368	17,000		SH		DEFINED	2		17,000	
QLT INC	EQUITY	746927102	13499	174,600		SH		DEFINED	2		174,600	
QLT INC	EQUITY	746927102	11759	152,100		SH		DEFINED	3		130,600	21,500
QLOGIC CORPORATION	EQUITY	747277101	522	7,900		SH		DEFINED	1		7,900	
QLOGIC CORPORATION	EQUITY	747277101	2200	33,300		SH		DEFINED	2		33,300	
QUAKER OATS	EQUITY	747402105	308	4,100		SH		DEFINED	1		4,100	
QUALCOMM INC	EQUITY	747525103	5585	93,080		SH		DEFINED	1		93,080	
QUANTA SERVICES INC	EQUITY	74762E102	341	6,200		SH		DEFINED	1		6,200	
QUANTA SERVICES INC	EQUITY	74762E102	418	7,600		SH		DEFINED	2		7,600	
QUANTUM CORP	EQUITY	747906204	168	17,300		SH		DEFINED	1		17,300	
QUANTUM CORP	EQUITY	747906303	217	19,600		SH		DEFINED	2		19,600	
QUEST DIAGNOSTICS INC.	EQUITY	74834L100	374	5,000		SH		DEFINED	1		5,000	

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										SOLE	SHARED	NONE
QUESTAR CORP	EQUITY	748356102	195	10,050		SH		DEFINED	1		10,050	
QUIKSILVER INC	EQUITY	74838C106	361	23,200		SH		DEFINED	4		23,200	
QUINENCO S.A. -ADR	EQUITY	748718103	273	28,000		SH		DEFINED	1		28,000	
QUINTILES TRANSNATIONAL CORP	EQUITY	748767100	48	3,400		SH		DEFINED	1		3,400	
QUORUM HEALTH GROUP INC	EQUITY	749084109	79	7,700		SH		DEFINED	1		7,700	
QWEST COMMUNICATIONS INTL INC	EQUITY	749121109	15381	307,621		SH		DEFINED	1		307,621	
QWEST COMMUNICATIONS INTL INC	EQUITY	749121109	1294	26,035		SH		DEFINED	2		26,035	
R + B FALCON CORP	EQUITY	74912E101	5987	254,100		SH		DEFINED	2		254,100	
RFS HOTEL INVS INC COM	EQUITY	74955J108	201	17,100		SH		DEFINED	3			17,100
RH DONNELLEY CORP	EQUITY	74955W307	147	7,600		SH		DEFINED	2		7,600	
RPM INC OHIO	EQUITY	749685103	114	11,300		SH		DEFINED	1		11,300	
RPM INC OHIO	EQUITY	749685103	263	25,950		SH		DEFINED	2		25,950	
RF MICRO DEVICES INC	EQUITY	749941100	2296	26,200		SH		DEFINED	2		26,200	
RADIAN GROUP INC	EQUITY	750236101	745	14,399		SH		DEFINED	2		14,399	
RADIAN GROUP INC	EQUITY	750236101	84813	1,638,900		SH		DEFINED	3		1,597,200	41,700
RADIO ONE INC CL A	EQUITY	75040P108	12053	407,700		SH		DEFINED	3		398,900	8,800
RADIO ONE INC CL A	EQUITY	75040P405	17085	774,400		SH		DEFINED	3		756,800	17,600
RADIOSHACK CORP	EQUITY	750438103	14016	295,850		SH		DEFINED	1		295,850	
RADIOSHACK CORP	EQUITY	750438103	441	9,300		SH		DEFINED	2		9,300	
RADISYS CORP	EQUITY	750459109	187	3,300		SH		DEFINED	2		3,300	
RAILWORKS CORP	EQUITY	750789109	3086	379,800		SH		DEFINED	2		379,800	
RALCORP HLDGS INC NEW	EQUITY	751028101	108	8,800		SH		DEFINED	2		8,800	
RALSTON PURINA GROUP	EQUITY	751277302	180	9,020		SH		DEFINED	1		9,020	
RATIONAL SOFTWARE CORP	EQUITY	75409P202	892	9,600		SH		DEFINED	1		9,600	
RATIONAL SOFTWARE CORP	EQUITY	75409P202	929	10,000		SH		DEFINED	2		10,000	
RAYONIER INC	EQUITY	754907103	104	2,900		SH		DEFINED	1		2,900	
RAYONIER INC	EQUITY	754907103	413	11,500		SH		DEFINED	2		11,500	
RAYTHEON CO	EQUITY	755111408	187	9,700		SH		DEFINED	1		9,700	
RAYTHEON CO	EQUITY	755111408	1804	93,701		SH		DEFINED	2		93,701	
READERS DIGEST ASSN INC	EQUITY	755267101	467	11,750		SH		DEFINED	1		11,750	
READERS DIGEST ASSN INC	EQUITY	755267101	700	17,600		SH		DEFINED	2		17,600	
REAL NETWORKS INC	EQUITY	75605L104	4753	94,000		SH		DEFINED	2		94,000	
RECKSON ASSOC REALTY CORP	EQUITY	75621K106	22377	942,200		SH		DEFINED	3		820,800	121,400
RECKSON ASSOC REALTY CORP	CORPBOND	75621K205	9079	404,400		PRN		DEFINED	4		404,400	
RECKSON ASSOC REALTY CORP	EQUITY	75621K304	3360	132,100		SH		DEFINED	3		132,100	
RECKSON ASSOC REALTY CORP	EQUITY	75621K304	1135	46,100		SH		DEFINED	4		46,100	
REDBACK NETWORKS INC	EQUITY	757209101	28266	158,800		SH		DEFINED	2		158,800	
REEBOK INTL LTD	EQUITY	758110100	30	1,900		SH		DEFINED	1		1,900	
REEBOK INTL LTD	EQUITY	758110100	424	26,600		SH		DEFINED	4		26,600	
REGAL BELOIT CORP	EQUITY	758750103	116	7,200		SH		DEFINED	2		7,200	
REGENCY RLTY CORP COM	EQUITY	758939102	12020	506,100		SH		DEFINED	3		431,100	75,000
REGIONS FINL CORP	EQUITY	758940100	131	6,600		SH		DEFINED	1		6,600	

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										SOLE	SHARED	NONE
REGISTER COM INC COM	EQUITY	75914G101	14737	482,200		SH		DEFINED	3		472,000	10,200
REINSURANCE GROUP AMER INC	EQUITY	759351109	1553	51,551		SH		DEFINED	2		51,551	
RELIANT ENERGY INC.	EQUITY	75952J108	258	8,723		SH		DEFINED	1		8,723	
RELIASTAR FINANCIAL CORP	EQUITY	75952U103	503	9,600		SH		DEFINED	1		9,600	
RENT-A-CENTER INC	EQUITY	76009N100	1688	75,000		SH		DEFINED	1		75,000	
REPUBLIC SEC FINL CORP	EQUITY	760758102	130	26,000		SH		DEFINED	2		26,000	
REPUBLIC SVCS INC	EQUITY	760759100	856	53,500		SH		DEFINED	2		53,500	
RESEARCH IN MOTION LTD	EQUITY	760975102	2402	53,075		SH		DEFINED	2		53,075	
REYNOLDS & REYNOLDS	EQUITY	761695105	150	8,200		SH		DEFINED	1		8,200	
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	319	11,401		SH		DEFINED	1		11,401	
RHYTHMS NETCONNECTIONS INC	EQUITY	762430205	147	11,700		SH		DEFINED	2		11,700	
RICHARDSON ELECTRS LTD	CORPBOND	763165AC1	3702	3,725,000		PRN		DEFINED	4		3,725,000	
RITE AID CORP	EQUITY	767754104	51	7,700		SH		DEFINED	1		7,700	
RIVIERA HLDGS CORP COMM	EQUITY	769627100	4140	525,775		SH		DEFINED	1		525,775	
ROBBINS & MYERS INC	CORPBOND	770196AA1	3697	3,828,000		PRN		DEFINED	4		3,828,000	
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	547	19,200		SH		DEFINED	1		19,200	
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	1003	35,200		SH		DEFINED	2		35,200	
ROCKWELL INTL CORP	EQUITY	773903109	176	5,600		SH		DEFINED	1		5,600	
ROGERS COMMUNICATIONS INC	EQUITY	775109200	422	14,800		SH		DEFINED	2		14,800	
ROGERS COMMUNICATIONS INC	EQUITY	775109960	516	18,220		SH		DEFINED	2		18,220	
ROGERS COMMUNICATIONS INC	CORPBOND	775109AE1	36647	36,850,000		PRN		DEFINED	4		36,850,000	
ROHM & HAAS CO	EQUITY	775371107	221	6,400		SH		DEFINED	1		6,400	
ROHN INDUSTRIES INC	EQUITY	775381106	235	55,800		SH		DEFINED	4		55,800	
ROLLINS INC	EQUITY	775711104	48	3,200		SH		DEFINED	1		3,200	
ROPER INDS	EQUITY	776696106	105	4,100		SH		DEFINED	2		4,100	
ROSS STORES INC	EQUITY	778296103	164	9,600		SH		DEFINED	1		9,600	
Rostelecom ADR	EQUITY	778529107	195	14,300		SH		DEFINED	1		14,300	
ROUSE CO	EQUITY	779273101	6502	262,700		SH		DEFINED	3		226,700	36,000
ROUSE CO	CORPBOND	779273309	11897	336,325		PRN		DEFINED	4		336,325	
ROWAN COS. INC.	EQUITY	779382100	88	2,900		SH		DEFINED	1		2,900	
ROWAN COS. INC.	EQUITY	779382100	1573	51,800		SH		DEFINED	2		51,800	
ROYAL BK CDA MONTREAL QUE	EQUITY	780087953	52	1,010		SH		DEFINED	2		1,010	
ROYAL DUTCH PETE CO	EQUITY	780257804	3835	62,300		SH		DEFINED	1		62,300	
ROYAL DUTCH PETE CO	EQUITY	780257804	8988	146,000		SH		DEFINED	2		146,000	
RUDDICK CORP	EQUITY	781258108	58	4,900		SH		DEFINED	1		4,900	
RUSS BERRIE + CO INC	EQUITY	782233100	216	11,200		SH		DEFINED	2		11,200	
RUSSELL CORP	EQUITY	782352108	22	1,100		SH		DEFINED	1		1,100	
RYDER SYSTEMS INC	EQUITY	783549108	42	2,200		SH		DEFINED	1		2,200	
RYERSON TULL INC	EQUITY	78375P107	27	2,600		SH		DEFINED	1		2,600	
SBC COMMUNICATIONS INC	EQUITY	78387G103	9781	226,144		SH		DEFINED	1		226,144	
SBC COMMUNICATIONS INC	EQUITY	78387G103	3828	88,502		SH		DEFINED	2		88,502	
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	36730	707,200		SH		DEFINED	3		698,200	9,000

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										SOLE	SHARED	NONE
SCI SYSTEMS INC	EQUITY	783890106	611	15,600		SH		DEFINED	1		15,600	
SCI SYSTEMS INC	EQUITY	783890106	1140	29,100		SH		DEFINED	2		29,100	
SDL INC	EQUITY	784076101	1226	4,300		SH		DEFINED	2		4,300	
SDL INC	EQUITY	784076101	570	2,000		SH		DEFINED	3		2,000	
SFX ENTERTAINMENT INC	EQUITY	784178105	4658	102,790		SH		DEFINED	1		102,790	
SFX ENTERTAINMENT INC	EQUITY	784178105	74861	1,652,100		SH		DEFINED	3		1,592,100	60,000
SK TELECOM LTD	EQUITY	78440P108	579	15,950		SH		DEFINED	1		15,950	
SK TELECOM LTD	EQUITY	78440P108	222	6,100		SH		DEFINED	2		6,100	
SLM HLDG CORP	EQUITY	78442A109	157	4,200		SH		DEFINED	1		4,200	
SLM HLDG CORP	EQUITY	78442A109	352	9,400		SH		DEFINED	2		9,400	
SPX CORP	EQUITY	784635104	423	3,500		SH		DEFINED	1		3,500	
SPX CORP	EQUITY	784635104	8006	66,200		SH		DEFINED	2		66,200	
S3 INC	EQUITY	784849101	14749	999,900		SH		DEFINED	3		999,900	
S3 INC	CORPBOND	784849AC5	383	400,000		PRN		DEFINED	3		400,000	
S3 INC	CORPBOND	784849AC5	1184	1,213,000		PRN		DEFINED	4		1,213,000	
SABA PETRO CO	CORPBOND	785152AA7	1304	1,739,000		PRN		DEFINED	4		1,739,000	
SABRE HOLDINGS CORP	EQUITY	785905100	110	3,862		SH		DEFINED	1		3,862	
SAFECO CORP	EQUITY	786429100	4215	212,100		SH		DEFINED	1		212,100	
SAFEGUARD SCIENTIFICS INC	CORPBOND	786449AE8	1087	750,000		PRN		DEFINED	4		750,000	
SAFeway INC NEW	EQUITY	786514208	644	14,300		SH		DEFINED	1		14,300	
SAGENT TECHNOLOGY INC COM	EQUITY	786693101	1425	100,000		SH		DEFINED	3		100,000	
ST JUDE MEDICAL INC	EQUITY	790849103	115	2,500		SH		DEFINED	1		2,500	
ST PAUL CAPITAL LLC	EQUITY	792856205	6791	116,400		SH		DEFINED	4		116,400	
ST. PAUL COS INC.	EQUITY	792860108	229	6,700		SH		DEFINED	1		6,700	
SAKS INCORPORATED	EQUITY	79377W108	162	15,400		SH		DEFINED	1		15,400	
SANMINA CORP	EQUITY	800907107	239	2,800		SH		DEFINED	1		2,800	
SANMINA CORP	EQUITY	800907107	3591	42,000		SH		DEFINED	2		42,000	
SANMINA CORP	CORPBOND	800907AB3	7070	3,500,000		PRN		DEFINED	4		3,500,000	
SANTA FE ENERGY TR	EQUITY	802013102	3102	155,100		SH		DEFINED	4		155,100	
SANTA FE SNYDER CORPORATION	EQUITY	80218K105	224	19,700		SH		DEFINED	1		19,700	
SAP AKTIENGESELLSCHAFT	EQUITY	803054204	207	4,400		SH		DEFINED	2		4,400	
SAPIENT CORP	EQUITY	803062108	2834	26,500		SH		DEFINED	1		26,500	
SARA LEE CORP	EQUITY	803111103	491	25,400		SH		DEFINED	1		25,400	
SARA LEE CORP	EQUITY	803111103	265	13,700		SH		DEFINED	2		13,700	
SAWTEK INC	EQUITY	805468105	259	4,500		SH		DEFINED	1		4,500	
SAWTEK INC	EQUITY	805468105	1836	31,900		SH		DEFINED	2		31,900	
SCANA CORP	EQUITY	80589M102	273	11,300		SH		DEFINED	1		11,300	
SCANA CORP	EQUITY	80589M102	145	6,000		SH		DEFINED	2		6,000	
SCHERING PLOUGH	EQUITY	806605101	8524	168,800		SH		DEFINED	1		168,800	
SCHERING PLOUGH	EQUITY	806605101	16708	330,845		SH		DEFINED	2		330,845	
SCHLUMBERGER LTD	EQUITY	806857108	31977	428,500		SH		DEFINED	1		428,500	
SCHLUMBERGER LTD	EQUITY	806857108	11889	159,310		SH		DEFINED	2		159,310	

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SCHLUMBERGER LTD	EQUITY	806857108	1716	23,000		SH		DEFINED	3		23,000	
SCHOLASTIC CORPORATION	EQUITY	807066105	110	1,800		SH		DEFINED	1		1,800	
SCHOOL SPECIALTY INC	EQUITY	807863105	431	23,200		SH		DEFINED	4		23,200	
SCHULMAN A INC	EQUITY	808194104	40	3,300		SH		DEFINED	1		3,300	
SCHULMAN A INC	EQUITY	808194104	314	26,000		SH		DEFINED	2		26,000	
SCHWAB CHARLES CORP	EQUITY	808513105	1303	38,750		SH		DEFINED	1		38,750	
SCHWAB CHARLES CORP	EQUITY	808513105	2323	69,075		SH		DEFINED	2		69,075	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	335	4,500		SH		DEFINED	1		4,500	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	3449	46,300		SH		DEFINED	2		46,300	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	24287	326,000		SH		DEFINED	3		293,500	32,500
SCIENTIFIC LEARNING CP COM	EQUITY	808760102	4292	194,000		SH		DEFINED	3		194,000	
SEACHANGE INTL INC	EQUITY	811699107	1178	40,800		SH		DEFINED	2		40,800	
SEACOAST FINL SVCS CORP	EQUITY	811700106	209	22,000		SH		DEFINED	2		22,000	
SEAGATE TECHNOLOGY	EQUITY	811804103	352	6,400		SH		DEFINED	1		6,400	
SEAGRAM JOSEPH E & SONS INC	CORPBOND	811845AH9	280	262,000		PRN		DEFINED	4		262,000	
SEAGRAM LTD	EQUITY	811850106	719	12,400		SH		DEFINED	1		12,400	
SEAGRAM LTD	CORPBOND	811850205	18847	355,600		PRN		DEFINED	4		355,600	
SEACOR SMIT INC	CORPBOND	811904AE1	8305	8,253,000		PRN		DEFINED	4		8,253,000	
SEALED AIR CORP NEW	EQUITY	81211K100	102	1,957		SH		DEFINED	1		1,957	
SEALED AIR CORP NEW	EQUITY	81211K100	1152	22,000		SH		DEFINED	2		22,000	
SEALED AIR CORP NEW	CORPBOND	81211K209	50055	1,001,100		PRN		DEFINED	4		1,001,100	
SEARS, ROEBUCK	EQUITY	812387108	362	11,100		SH		DEFINED	1		11,100	
SEARS, ROEBUCK	EQUITY	812387108	1811	55,500		SH		DEFINED	2		55,500	
SEMTECH CORP	EQUITY	816850101	268	3,500		SH		DEFINED	1		3,500	
SEMTECH CORP	EQUITY	816850101	1522	19,900		SH		DEFINED	2		19,900	
SEMTECH CORP	CORPBOND	816850AB7	7560	7,000,000		PRN		DEFINED	4		7,000,000	
SEMPRA ENERGY	EQUITY	816851109	95	5,613		SH		DEFINED	1		5,613	
SENSORMATIC ELECTRS CORP	EQUITY	817265101	131	8,300		SH		DEFINED	1		8,300	
SENSORMATIC ELECTRS CORP	EQUITY	817265101	153	9,700		SH		DEFINED	2		9,700	
SENSORMATIC ELECTRS CORP	EQUITY	817265200	2652	110,500		SH		DEFINED	4		110,500	
SENSORMATIC ELECTRS CORP	CORPBOND	817265804	9667	402,800		PRN		DEFINED	4		402,800	
SEPRACOR INC	EQUITY	817315104	953	7,900		SH		DEFINED	1		7,900	
SEPRACOR INC	EQUITY	817315104	1049	8,700		SH		DEFINED	2		8,700	
SEPRACOR INC	CORPBOND	817315AE4	87104	17,069,000		PRN		DEFINED	4		17,069,000	
SEPRACOR INC	CORPBOND	817315AH7	29058	14,385,000		PRN		DEFINED	4		14,385,000	
SEQUA CORP - CLASS A	EQUITY	817320104	42	1,100		SH		DEFINED	1		1,100	
SHARED MEDICAL SYSTEMS	EQUITY	819486101	51	700		SH		DEFINED	1		700	
SHAW INDUSTRIES INC.	EQUITY	820286102	174	13,900		SH		DEFINED	1		13,900	
SHELL TRANS + TRADING PLC	EQUITY	822703609	424	8,500		SH		DEFINED	2		8,500	
SHERWIN WILLIAMS CO	EQUITY	824348106	108	5,100		SH		DEFINED	1		5,100	
SHERWIN WILLIAMS CO	EQUITY	824348106	2598	122,598		SH		DEFINED	2		122,598	
SHERWOOD BRANDS INC	CORPBOND	82437L112	3	12,300		PRN		DEFINED	4		12,300	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
										SOLE	SHARED	NONE
SHIRE PHARMACEUTICALS GROUP PL	EQUITY	82481R106	851	16,400		SH		DEFINED	2		16,400	
SHOE CARNIVAL INC	EQUITY	824889109	66	10,500		SH		DEFINED	4		10,500	
SHOPKO STORES INC	EQUITY	824911101	181	11,800		SH		DEFINED	2		11,800	
SHOPNET.COM INC	EQUITY	82508N112	12	74,500		SH		DEFINED	4		74,500	
SHURGARD STORAGE CTRS COM	EQUITY	82567D104	587	26,100		SH		DEFINED	3			26,100
SIEBEL SYSTEMS INC	EQUITY	826170102	10820	66,150		SH		DEFINED	1		66,150	
SIEBEL SYSTEMS INC	EQUITY	826170102	15751	96,300		SH		DEFINED	2		96,300	
SIEBEL SYSTEMS INC	CORPBOND	826170AC6	159504	44,338,000		PRN		DEFINED	4	44,338,000		
SIERRA PACIFIC RESOURCES	EQUITY	826428104	106	8,400		SH		DEFINED	1		8,400	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	99	7,920		SH		DEFINED	2		7,920	
SIERRACITIES COM INC COM	EQUITY	826521106	2524	673,100		SH		DEFINED	3		673,100	
SIGMA-ALDRICH	EQUITY	826552101	82	2,800		SH		DEFINED	1		2,800	
SILICON VALLEY GROUP INC	EQUITY	827066101	3641	140,700		SH		DEFINED	2		140,700	
SILICON VALLEY GROUP INC	EQUITY	827066101	210	8,100		SH		DEFINED	4		8,100	
SILVERSTREAM SOFTWARE COM	EQUITY	827907106	23764	411,500		SH		DEFINED	3		400,800	10,700
SIMON PPTY GROUP	EQUITY	828806109	37238	1,678,350		SH		DEFINED	3		1,443,750	234,600
SIRIUS SATELLITE RADIO INC	EQUITY	82966U103	2300	51,900		SH		DEFINED	2		51,900	
SKYMALLINC	EQUITY	830859104	238	100,000		SH		DEFINED	2		100,000	
SMARTFORCE PLC	EQUITY	83170A206	158	3,287		SH		DEFINED	2		3,287	
SMITH INTERNATIONAL INC.	EQUITY	832110100	393	5,400		SH		DEFINED	1		5,400	
SMITH INTERNATIONAL INC.	EQUITY	832110100	6954	95,510		SH		DEFINED	2		95,510	
SMITHKLINE BEECHAM P L C	EQUITY	832378301	867	13,300		SH		DEFINED	2		13,300	
J.M. SMUCKER	EQUITY	832696108	58	3,000		SH		DEFINED	1		3,000	
SNAP-ON INC.	EQUITY	833034101	49	1,850		SH		DEFINED	1		1,850	
SNAP-ON INC.	EQUITY	833034101	114	4,300		SH		DEFINED	2		4,300	
SOC QUIMICA Y MINERA CHIL-SPON	EQUITY	833635105	1496	67,230		SH		DEFINED	1		67,230	
SODEXHO MARIOTT SERVICES	EQUITY	833793102	132	8,272		SH		DEFINED	1		8,272	
SOLECTRON CORP	EQUITY	834182107	14238	340,000		SH		DEFINED	1		340,000	
SOLECTRON CORP	EQUITY	834182107	972	23,200		SH		DEFINED	2		23,200	
SOLUTIA INC	EQUITY	834376105	161	11,700		SH		DEFINED	1		11,700	
SONOCO PRODS CO	EQUITY	835495102	220	10,690		SH		DEFINED	1		10,690	
SOTHEBY'S HOLDINGS	EQUITY	835898107	110	6,300		SH		DEFINED	1		6,300	
SOUTHDOWN INC	EQUITY	841297104	219	3,800		SH		DEFINED	1		3,800	
SOUTHERN CO	EQUITY	842587107	4171	178,900		SH		DEFINED	1		178,900	
SOUTHERN CO	EQUITY	842587107	154	6,600		SH		DEFINED	2		6,600	
SOUTHERN PERU COPPER CORP	EQUITY	843611104	67	5,500		SH		DEFINED	1		5,500	
SOUTHTRUST CORP	EQUITY	844730101	113	5,000		SH		DEFINED	1		5,000	
SOUTHWEST AIRLINES	EQUITY	844741108	283	14,925		SH		DEFINED	1		14,925	
SOUTHWEST AIRLINES	EQUITY	844741108	490	25,900		SH		DEFINED	2		25,900	
SOUTHWEST BANCORPORATION TEX	EQUITY	84476R109	160	7,700		SH		DEFINED	2		7,700	
SOVEREIGN BANCORP INC	EQUITY	845905108	172	24,400		SH		DEFINED	1		24,400	
SOVEREIGN BANCORP INC	EQUITY	845905306	1372	29,500		SH		DEFINED	4		29,500	

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SPANISH BROADCASTING SYS INC	EQUITY	846425882	4006	194,800	SH		DEFINED	2		194,800	
SPARTECH CORP COM NEW	EQUITY	847220209	10233	379,000	SH		DEFINED	3		366,200	12,800
SPECTRASITE HLDGS INC	EQUITY	84760T100	1754	61,800	SH		DEFINED	2		61,800	
SPECTRASITE HLDGS INC	EQUITY	84760T100	26996	951,400	SH		DEFINED	3		934,200	17,200
SPIEKER PPTYS INC COM	EQUITY	848497103	16137	350,800	SH		DEFINED	3		302,900	47,900
SPINNAKER EXPL CO COM	EQUITY	84855W109	18322	715,000	SH		DEFINED	3		715,000	
SPRINGS INDUSTRIES INC - CL A	EQUITY	851783100	19	600	SH		DEFINED	1		600	
SPRINT CORP	EQUITY	852061100	5982	117,300	SH		DEFINED	1		117,300	
SPRINT CORP	EQUITY	852061100	8163	160,065	SH		DEFINED	2		160,065	
SPRINT CORP	EQUITY	852061506	20641	346,900	SH		DEFINED	1		346,900	
SPRINT CORP	EQUITY	852061506	73704	1,238,721	SH		DEFINED	2		1,238,721	
STAMPS COM INC	EQUITY	852857101	732	100,100	SH		DEFINED	2		100,100	
STANCORP FINL GROUP INC	EQUITY	852891100	199	6,200	SH		DEFINED	2		6,200	
STANDARD AUTOMOTIVE CORP	EQUITY	853097202	617	65,800	SH		DEFINED	4		65,800	
STANDARD REGISTER CO	EQUITY	853887107	41	2,900	SH		DEFINED	1		2,900	
STANDARD REGISTER CO	EQUITY	853887107	56	3,900	SH		DEFINED	2		3,900	
STANLEY WORKS	EQUITY	854616109	70	2,950	SH		DEFINED	1		2,950	
STAPLES INC	EQUITY	855030102	213	13,850	SH		DEFINED	1		13,850	
STAPLES INC	EQUITY	855030102	18285	1,189,257	SH		DEFINED	2		1,189,257	
STARBUCKS CORP	EQUITY	855244109	214	5,600	SH		DEFINED	1		5,600	
STARBUCKS CORP	EQUITY	855244109	634	16,600	SH		DEFINED	2		16,600	
STATE STREET CORP	EQUITY	857477103	477	4,500	SH		DEFINED	1		4,500	
STATE STREET CORP	EQUITY	857477103	371	3,500	SH		DEFINED	2		3,500	
STATEN IS BANCORP INC	EQUITY	857550107	116	6,600	SH		DEFINED	2		6,600	
STEINWAY MUSICAL COMMON	EQUITY	858495104	29719	1,801,131	SH		DEFINED	1		1,801,131	
STERIS CORP	EQUITY	859152100	64	7,200	SH		DEFINED	1		7,200	
STERIS CORP	EQUITY	859152100	307	34,590	SH		DEFINED	2		34,590	
STEWART + STEVENSON SVCS INC	EQUITY	860342104	45	3,000	SH		DEFINED	1		3,000	
STEWART + STEVENSON SVCS INC	EQUITY	860342104	286	19,000	SH		DEFINED	2		19,000	
STEWART ENETERPRISES INC - CL A	EQUITY	860370105	41	11,500	SH		DEFINED	1		11,500	
STEWART INFORMATION SVCS CORP	EQUITY	860372101	586	40,100	SH		DEFINED	2		40,100	
STILLWATER MNG CO COM	EQUITY	860740102	23566	845,400	SH		DEFINED	3		823,000	22,400
STMICROELECTRONICS NV-NY	EQUITY	861012102	703	10,950	SH		DEFINED	1		10,950	
STMICROELECTRONICS NV-NY	EQUITY	861012102	1155	17,990	SH		DEFINED	2		17,990	
STMICROELECTRONICS NV-NY	CORPBOND	861012AB8	60061	35,000,000	PRN		DEFINED	4		35,000,000	
STORAGE USA	EQUITY	861907103	12608	427,400	SH		DEFINED	3		374,500	52,900
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	118	10,800	SH		DEFINED	1		10,800	
STORAGE TECHNOLOGY CORP	EQUITY	862111200	81	7,400	SH		DEFINED	2		7,400	
STREAMEDIA COMM INCS	EQUITY	86323T105	47	26,900	SH		DEFINED	4		26,900	
STREAMEDIA COMM INCS	EQUITY	86323T113	11	27,200	SH		DEFINED	4		27,200	
STRUCTURAL DYNAMICS RESEARCH	EQUITY	863555108	57	3,800	SH		DEFINED	1		3,800	
STRUCTURAL DYNAMICS RESH CORP	EQUITY	863555108	316	21,000	SH		DEFINED	2		21,000	

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STRYKER CORP	EQUITY	863667101	919	21,000	SH		DEFINED	1		21,000	
STUDENT LN CORP	EQUITY	863902102	5321	126,700	SH		DEFINED	2		126,700	
SUIZA FOODS CORP	EQUITY	865077101	156	3,200	SH		DEFINED	1		3,200	
SUMMIT BANCORP	EQUITY	866005101	111	4,500	SH		DEFINED	1		4,500	
SUMMIT BANCORP	EQUITY	866005101	6503	264,100	SH		DEFINED	2		264,100	
SUMMIT PPTYS INC	EQUITY	866239106	315	15,000	SH		DEFINED	2		15,000	
SUN COMMUNITIES INC COM	EQUITY	866674104	6032	180,400	SH		DEFINED	3		154,800	25,600
SUN INC	CORPBOND	866762AG2	470	534,000	PRN		DEFINED	4		534,000	
SUN LIFE FINL SVCS CDA INC	EQUITY	866796105	113	6,700	SH		DEFINED	2		6,700	
SUN MICROSYSTEMS INC	EQUITY	866810104	30887	339,650	SH		DEFINED	1		339,650	
SUN MICROSYSTEMS INC	EQUITY	866810104	14435	158,737	SH		DEFINED	2		158,737	
SUNBEAM CORP	CORPBOND	867071AA0	894	5,458,000	PRN		DEFINED	4		5,458,000	
SUNBEAM CORP	CORPBOND	867071AD4	139	850,000	PRN		DEFINED	4		850,000	
SUNGARD DATA SYSTEMS INC.	EQUITY	867363103	440	14,200	SH		DEFINED	1		14,200	
SUNGARD DATA SYSTEMS INC.	EQUITY	867363103	871	28,100	SH		DEFINED	2		28,100	
SUNGARD DATA SYSTEMS INC.	EQUITY	867363103	57515	1,855,308	SH		DEFINED	3		1,775,708	79,600
SUNOCO INC	EQUITY	86764P109	71	2,400	SH		DEFINED	1		2,400	
SUNTRUST BANKS INC.	EQUITY	867914103	411	9,000	SH		DEFINED	1		9,000	
SUPERGEN INC	EQUITY	868059106	1240	34,200	SH		DEFINED	2		34,200	
SUPERIOR ENERGY SVCS COM	EQUITY	868157108	5447	525,000	SH		DEFINED	3		525,000	
SUPERIOR INDS INTL INC	EQUITY	868168105	72	2,800	SH		DEFINED	1		2,800	
SUPER VALU STORES	EQUITY	868536103	71	3,700	SH		DEFINED	1		3,700	
SURGE COMPONENTS INC-WTS A	EQUITY	868908112	37	18,300	SH		DEFINED	4		18,300	
SWIFT TRANSPORTATION INC	EQUITY	870756103	95	6,800	SH		DEFINED	1		6,800	
SWIFT TRANSPORTATION INC	EQUITY	870756103	17214	1,229,600	SH		DEFINED	3		1,194,575	35,025
SYBASE, INC.	EQUITY	871130100	223	9,700	SH		DEFINED	1		9,700	
SYBRON CORP	EQUITY	87114F106	224	11,300	SH		DEFINED	1		11,300	
SYBRON CORP	EQUITY	87114F106	608	30,700	SH		DEFINED	2		30,700	
SYCAMORE NETWORKS INC	EQUITY	871206108	21302	193,000	SH		DEFINED	2		193,000	
SYKES ENTERPRISES INC	EQUITY	871237103	59	4,600	SH		DEFINED	1		4,600	
SYLVAN LEARNING SYSTEMS INC	EQUITY	871399101	63	4,600	SH		DEFINED	1		4,600	
SYMANTEC CORPORATION	EQUITY	871503108	345	6,400	SH		DEFINED	1		6,400	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	794	14,700	SH		DEFINED	1		14,700	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	1418	26,250	SH		DEFINED	2		26,250	
SYMYX TECHNOLOGIES INC COM	EQUITY	87155S108	3196	75,000	SH		DEFINED	3		75,000	
SYNOPSIS INC	EQUITY	871607107	259	7,500	SH		DEFINED	1		7,500	
SYNOVUS FINANCIAL CORPORATION	EQUITY	87161C105	135	7,650	SH		DEFINED	1		7,650	
SYSCO CORP.	EQUITY	871829107	3629	86,150	SH		DEFINED	1		86,150	
SYSTEMS & COMPUTER TECHNOLOGY	CORPBOND	871873AB1	1541	1,655,000	PRN		DEFINED	4		1,655,000	
TBA ENTERTAINMENT CORP	EQUITY	872173117	12	24,900	SH		DEFINED	4		24,900	
TCF FINANCIAL CORP.	EQUITY	872275102	223	8,700	SH		DEFINED	1		8,700	
TECO ENERGY	EQUITY	872375100	271	13,500	SH		DEFINED	1		13,500	

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TJX COS INC NEW	EQUITY	872540109	176	9,400		SH		DEFINED	1		9,400	
TJX COS INC NEW	EQUITY	872540109	653	34,800		SH		DEFINED	2		34,800	
TRW INC	EQUITY	872649108	160	3,700		SH		DEFINED	1		3,700	
TMP WORLDWIDE INC	EQUITY	872941109	2310	31,300		SH		DEFINED	2		31,300	
TMP WORLDWIDE INC	EQUITY	872941109	32341	438,144		SH		DEFINED	3		428,444	9,700
TV GUIDE INC	EQUITY	873070109	688	20,100		SH		DEFINED	2		20,100	
TXU CORPORATION	EQUITY	873168108	246	8,337		SH		DEFINED	1		8,337	
TAIWAN FUND	EQUITY	874036106	4972	259,960		SH		DEFINED	1		259,960	
TAIWAN SEMICONDUCTOR MFG LTD	EQUITY	874039100	139	3,584		SH		DEFINED	1		3,584	
TAIWAN SEMICONDUCTOR MFG LTD	EQUITY	874039209	29786	780,000		SH		DEFINED	4		780,000	
TALBOTS INC	EQUITY	874161102	2697	49,100		SH		DEFINED	2		49,100	
TALK CITY INC	EQUITY	874263106	50	31,864		SH		DEFINED	1		31,864	
TANGER FACTORY OUTLET COM	EQUITY	875465106	402	17,100		SH		DEFINED	3			17,100
TARGET CORP	EQUITY	87612E106	858	14,800		SH		DEFINED	1		14,800	
TARGET CORP	EQUITY	87612E106	249	4,300		SH		DEFINED	2		4,300	
TAUBMAN CTRS INC COM	EQUITY	876664103	12304	1,118,500		SH		DEFINED	3		931,700	186,800
TECH DATA CORP	EQUITY	878237106	244	5,600		SH		DEFINED	1		5,600	
TECH DATA CORP	EQUITY	878237106	788	18,100		SH		DEFINED	2		18,100	
TECHNE CORP COM	EQUITY	878377100	37115	285,500		SH		DEFINED	3		278,500	7,000
TECUMSEH PRODS CO	EQUITY	878895200	80	2,100		SH		DEFINED	1		2,100	
TECUMSEH PRODS CO	EQUITY	878895200	210	5,500		SH		DEFINED	2		5,500	
TEKELEC INC	EQUITY	879101103	2106	43,700		SH		DEFINED	2		43,700	
TEKTRONIX INC	EQUITY	879131100	107	1,450		SH		DEFINED	1		1,450	
TEKTRONIX INC	EQUITY	879131100	81	1,100		SH		DEFINED	2		1,100	
TELCOM SEMICONDUCTOR INC	EQUITY	87921P107	2322	57,500		SH		DEFINED	2		57,500	
TELE NORTE LESTE PARTICIPACOES	EQUITY	879246106	2646	112,001		SH		DEFINED	1		112,001	
TELE NORTE LESTE PARTICIPACOES	EQUITY	879246106	158	6,705		SH		DEFINED	2		6,705	
TELE SUDESTE CELULAR PARTICIPA	EQUITY	879252104	37	1,221		SH		DEFINED	2		1,221	
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	1448	52,650		SH		DEFINED	1		52,650	
TELEBRAS-SPONS ADR PFD BLOCK	EQUITY	879287308	1194	14,200		SH		DEFINED	1		14,200	
TELEBRAS-SPONS ADR PFD BLOCK	EQUITY	879287308	972	10,009		SH		DEFINED	2		10,009	
TELECOMUNICACOES DE SAO PAULO	EQUITY	87929A102	113	6,109		SH		DEFINED	2		6,109	
TELEFLEX INC	EQUITY	879369106	147	4,100		SH		DEFINED	1		4,100	
TELEFLEX INC	EQUITY	879369106	437	11,800		SH		DEFINED	2		11,800	
TELEFONICA DE ARGENTINA S A	EQUITY	879378206	262	9,000		SH		DEFINED	1		9,000	
TELEFONICA DE ARGENTINA S A	EQUITY	879378206	85	2,690		SH		DEFINED	2		2,690	
TELEFONICA S A	EQUITY	879382208	892	13,930		SH		DEFINED	2		13,930	
TELEFONICA DEL PERU ADR	EQUITY	879384105	230	20,000		SH		DEFINED	1		20,000	
TELEFONOS DE MEXICO S A	EQUITY	879403780	10782	188,740		SH		DEFINED	1		188,740	
TELEFONOS DE MEXICO S A	EQUITY	879403780	4711	82,475		SH		DEFINED	2		82,475	
TELEPHONE & DATA SYSTEMS, INC.	EQUITY	879433100	662	6,600		SH		DEFINED	1		6,600	
TELEMIG CELULAR PARTICIP-ADR	EQUITY	87944E105	358	5,000		SH		DEFINED	1		5,000	

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TELLABS INC	EQUITY	879664100	10398	151,937		SH		DEFINED	1		151,937	
TELLABS INC	EQUITY	879664100	3182	46,500		SH		DEFINED	2		46,500	
TEMPLE-INLAND	EQUITY	879868107	71	1,700		SH		DEFINED	1		1,700	
TENET HEALTHCARE CORP.	EQUITY	88033G100	248	9,200		SH		DEFINED	1		9,200	
TENET HEALTHCARE CORP.	EQUITY	88033G100	1612	59,700		SH		DEFINED	2		59,700	
TENET HEALTHCARE CORP.	EQUITY	88033g100	8440	312,600		SH		DEFINED	3		269,300	43,300
TERADYNE INC.	EQUITY	880770102	6960	94,700		SH		DEFINED	1		94,700	
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	8487	153,100		SH		DEFINED	2		153,100	
TETRA TECH INC NEW COM	EQUITY	88162G103	30072	1,314,640		SH		DEFINED	3		1,276,407	38,233
TEXACO INC.	EQUITY	881694103	865	16,237		SH		DEFINED	1		16,237	
TEXACO INC.	EQUITY	881694103	336	6,300		SH		DEFINED	2		6,300	
TEXAS INSTRUMENTS INC	EQUITY	882508104	14189	206,580		SH		DEFINED	1		206,580	
TEXAS INSTRUMENTS INC	EQUITY	882508104	100258	1,459,627		SH		DEFINED	2		1,459,627	
TEXTRON INC	EQUITY	883203101	250	4,600		SH		DEFINED	1		4,600	
THERMO ELECTRON	EQUITY	883556102	99	4,600		SH		DEFINED	1		4,600	
THOMAS & BETTS CORP	EQUITY	884315102	36	1,900		SH		DEFINED	1		1,900	
THOMAS & BETTS CORP	EQUITY	884315102	210	11,000		SH		DEFINED	2		11,000	
3 COM CORP	EQUITY	885535104	594	10,300		SH		DEFINED	1		10,300	
3 COM CORP	EQUITY	885535104	2455	42,610		SH		DEFINED	2		42,610	
360NETWORKS INC	EQUITY	88575T205	1906	125,000		SH		DEFINED	1		125,000	
TIBCO SOFTWARE INC	EQUITY	88632Q103	6230	58,100		SH		DEFINED	2		58,100	
TICKETMASTER ONLINE CITYSEARCH	EQUITY	88633P203	282	17,700		SH		DEFINED	2		17,700	
TIDEWATER INC.	EQUITY	886423102	234	6,500		SH		DEFINED	1		6,500	
TIDEWATER INC.	EQUITY	886423102	738	20,500		SH		DEFINED	2		20,500	
TIFFANY & CO.	EQUITY	886547108	135	2,000		SH		DEFINED	1		2,000	
TIFFANY & CO.	EQUITY	886547108	3145	46,587		SH		DEFINED	2		46,587	
TIME WARNER INC.	EQUITY	887315109	12213	160,700		SH		DEFINED	1		160,700	
TIME WARNER INC.	EQUITY	887315109	24907	327,729		SH		DEFINED	2		327,729	
TIME WARNER TELECOM INC	EQUITY	887319101	406	6,300		SH		DEFINED	2		6,300	
TIMKEN CO.	EQUITY	887389104	35	1,900		SH		DEFINED	1		1,900	
TITAN CORP	EQUITY	888266103	242	5,400		SH		DEFINED	1		5,400	
TITAN CORP	EQUITY	888266103	788	17,600		SH		DEFINED	2		17,600	
TODAYS MAN INC	EQUITY	888910114	4	64,400		SH		DEFINED	4		64,400	
TOLL BROS INC	EQUITY	889478103	197	9,600		SH		DEFINED	2		9,600	
TOLLGRADE COMMUNICATNS COM	EQUITY	889542106	13316	100,500		SH		DEFINED	3		100,500	
TORCHMARK CORP	EQUITY	891027104	104	4,200		SH		DEFINED	1		4,200	
TORO CO	EQUITY	891092108	244	7,400		SH		DEFINED	4		7,400	
TOSCO CORP	EQUITY	891490302	125	4,400		SH		DEFINED	1		4,400	
TOWER AUTOMOTIVE INC	EQUITY	891707101	138	11,000		SH		DEFINED	2		11,000	
TOWER AUTOMOTIVE INC	CORPBOND	891707AE1	702	900,000		PRN		DEFINED	4		900,000	
TOYS R US	EQUITY	892335100	106	7,300		SH		DEFINED	1		7,300	
TRANS WORLD AIRLINES, INC	EQUITY	893349134		486		SH		DEFINED	1		486	

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									SOLE	SHARED	NONE
TRANS WORLD AIRLINES, INC	EQUITY	893349837	5	2,163	SH		DEFINED	1		2,163	
TRANSACTION SYSTEMS ARCHITECTS INC	EQUITY	893416107	60	3,500	SH		DEFINED	1		3,500	
TRANSACTION SYSTEMS ARCHITECTS INC	EQUITY	893416107	310	18,100	SH		DEFINED	2		18,100	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	1746139	20,849,420	SH		DEFINED	1	20,849,420		
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	1390	16,600	SH		DEFINED	2		16,600	
TRANSPORTADOR GAS SUR-SP ADR	EQUITY	893870204	701	77,900	SH		DEFINED	1		77,900	
TRANSMONTAIGNE INC	EQUITY	893934109	9892	1,615,024	SH		DEFINED	3		1,588,224	26,800
TRANSWITCH CORPORATION	EQUITY	894065101	340	4,400	SH		DEFINED	1		4,400	
TRANSWITCH CORPORATION	EQUITY	894065101	50801	658,150	SH		DEFINED	3		643,750	14,400
TREDEGAR CORPORATION	EQUITY	894650100	175	9,200	SH		DEFINED	4		9,200	
TRIAD GTY INC COM	EQUITY	895925105	4443	193,700	SH		DEFINED	3		193,700	
TRIARC COS INC	CORPBOND	895927AB7	2637	10,600,000	PRN		DEFINED	4		10,600,000	
TRICON GLOBAL RESTAURANTS, INC.	EQUITY	895953107	129	4,570	SH		DEFINED	1		4,570	
TRIBUNE CO	EQUITY	896047107	322	9,200	SH		DEFINED	1		9,200	
TRIBUNE CO	EQUITY	896047107	266	7,600	SH		DEFINED	2		7,600	
TRIBUNE CO	EQUITY	896047107	854	24,400	SH		DEFINED	4		24,400	
TRIGON HEALTHCARE INC	EQUITY	89618L100	217	4,200	SH		DEFINED	1		4,200	
TRINITY INDUSTRIES	EQUITY	896522109	78	4,200	SH		DEFINED	1		4,200	
TRINITY INDUSTRIES	EQUITY	896522109	231	12,500	SH		DEFINED	2		12,500	
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	402	4,200	SH		DEFINED	1		4,200	
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	3158	33,000	SH		DEFINED	2		33,000	
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	50494	527,700	SH		DEFINED	3		516,300	11,400
TRIQUINT SEMICONDUCTOR INC	CORPBOND	89674KAA1	227	250,000	PRN		DEFINED	3		250,000	
TRITEL INC	EQUITY	89675X104	564	19,000	SH		DEFINED	2		19,000	
TRIZEC HAHN CORP SUB VTG	EQUITY	896938107	14659	820,100	SH		DEFINED	3		699,300	120,800
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	706	50,900	SH		DEFINED	1		50,900	
TUPPERWARE CORP	EQUITY	899896104	42	1,900	SH		DEFINED	1		1,900	
TV Azteca S.A. de C.V. - Spons ADR	EQUITY	901145102	462	35,000	SH		DEFINED	1		35,000	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	841769	53,445,620	SH		DEFINED	1		53,445,620	
TYCO INTERNATIONAL LTD.	EQUITY	902124106	36980	987,570	SH		DEFINED	1		987,570	
TYCO INTERNATIONAL LTD.	EQUITY	902124106	26538	560,165	SH		DEFINED	2		560,165	
TYCO INTERNATIONAL LTD.	EQUITY	902124106	474	10,000	SH		DEFINED	4		10,000	
TYSON FOODS	EQUITY	902494103	213	24,300	SH		DEFINED	1		24,300	
TYSON FOODS	EQUITY	902494103	97	11,100	SH		DEFINED	2		11,100	
UCAR INTERNATIONAL INC	EQUITY	90262K109	63	4,800	SH		DEFINED	1		4,800	
USX/MARATHON GROUP	EQUITY	902905827	231	9,200	SH		DEFINED	1		9,200	
USX/MARATHON GROUP	EQUITY	902905827	454	18,100	SH		DEFINED	2		18,100	
UST INC	EQUITY	902911106	3902	265,700	SH		DEFINED	1		265,700	
UST INC	EQUITY	902911106	2101	143,077	SH		DEFINED	2		143,077	
US RESTAURANT PPTYS INC	EQUITY	902971209	1282	129,500	SH		DEFINED	4		129,500	
U.S. BANCORP	EQUITY	902973106	583	30,271	SH		DEFINED	1		30,271	
U.S. BANCORP	EQUITY	902973106	244	12,700	SH		DEFINED	2		12,700	

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USA NETWORKS INC	EQUITY	902984103	1514	70,000	SH		DEFINED	2		70,000	
USG CORP	EQUITY	903293405	155	5,100	SH		DEFINED	1		5,100	
U S LABORATORIES INC	EQUITY	90333T113	22	23,150	SH		DEFINED	4		23,150	
USX-U.S. STEEL GROUP INC.	EQUITY	90337T101	46	2,500	SH		DEFINED	1		2,500	
US UNWIRED INC	EQUITY	90338R104	650	50,000	SH		DEFINED	2		50,000	
UGLY DUCKLING HLDGS INC	EQUITY	903512101	1016	137,644	SH		DEFINED	1		137,644	
ULTRAMAR DIAMOND SHAMROCK	EQUITY	904000106	231	9,299	SH		DEFINED	1		9,299	
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	1219	42,400	SH		DEFINED	1		42,400	
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	58	2,000	SH		DEFINED	2		2,000	
UNIFI INC	EQUITY	904677101	75	6,100	SH		DEFINED	1		6,100	
UNILEVER N V	EQUITY	904784709	731	16,995	SH		DEFINED	1		16,995	
UNICOM CORPORATION	EQUITY	904911104	248	6,400	SH		DEFINED	1		6,400	
UNION CARBIDE	EQUITY	905581104	203	4,100	SH		DEFINED	1		4,100	
UNION PACIFIC CORP.	EQUITY	907818108	2316	62,284	SH		DEFINED	1		62,284	
UNION PACIFIC CORP.	EQUITY	907818108	735	19,768	SH		DEFINED	2		19,768	
UNION PACIFIC RESOURCES GRP	EQUITY	907834105	1190	54,084	SH		DEFINED	1		54,084	
UNION PACIFIC RESOURCES GRP	EQUITY	907834105	130	5,900	SH		DEFINED	2		5,900	
UNION PLANTERS CORP	EQUITY	908068109	112	4,000	SH		DEFINED	1		4,000	
UNIROYAL TECHNOLOGY CORP	EQUITY	909163115	527	29,700	SH		DEFINED	4		29,700	
UNISYS CORP.	EQUITY	909214108	133	9,160	SH		DEFINED	1		9,160	
UNISYS CORP.	EQUITY	909214108	117	8,000	SH		DEFINED	2		8,000	
UNISYS CORP.	EQUITY	909214108	170	11,700	SH		DEFINED	4		11,700	
UNIT CORP COM	EQUITY	909218109	6683	495,000	SH		DEFINED	3		495,000	
UNITED PARCEL SERVICE CL B	EQUITY	911312106	83	1,400	SH		DEFINED	1		1,400	
UNITED PARK CITY MINES	EQUITY	911315208	3448	154,094	SH		DEFINED	1		154,094	
UNITED RENTALS INC	EQUITY	911363109	343	20,000	SH		DEFINED	2		20,000	
US AIRWAYS GROUP, INC.	EQUITY	911905107	90	2,300	SH		DEFINED	1		2,300	
U.S. WEST, Inc.	EQUITY	91273H101	1034	12,063	SH		DEFINED	1		12,063	
UNITED STATIONERS INC	EQUITY	913004107	155	4,800	SH		DEFINED	2		4,800	
UNITED TECHNOLOGIES CORP	EQUITY	913017109	812	13,800	SH		DEFINED	1		13,800	
UNITED TECHNOLOGIES CORP	EQUITY	913017109	58169	988,000	SH		DEFINED	2		988,000	
UNITEDGLOBALCOM	CORPBOND	913247201	25428	412,920	PRN		DEFINED	4		412,920	
UNITEDGLOBALCOM	EQUITY	913247805	1426	31,000	SH		DEFINED	4		31,000	
UNITED HEALTHGROUP INC.	EQUITY	91324P102	420	4,900	SH		DEFINED	1		4,900	
UNITED HEALTHGROUP INC.	EQUITY	91324P102	175	2,035	SH		DEFINED	2		2,035	
UNITRIN INC	EQUITY	913275103	217	7,400	SH		DEFINED	1		7,400	
UNIVERSAL COMPRESSION COM	EQUITY	913431102	8569	255,800	SH		DEFINED	3		255,800	
UNIVERSAL CORP VA	EQUITY	913456109	63	3,000	SH		DEFINED	1		3,000	
UNIVERSAL CORP VA	EQUITY	913456109	133	6,300	SH		DEFINED	2		6,300	
UNIVERSAL FOODS	EQUITY	913538104	98	5,300	SH		DEFINED	1		5,300	
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	81914	1,250,600	SH		DEFINED	3		1,221,900	28,700
UNIVISION COMMUNICATIONS INC	EQUITY	914906102	1159	11,200	SH		DEFINED	1		11,200	

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UNIVISION COMMUNICATIONS INC	EQUITY	914906102	1439	13,900		SH		DEFINED	2		13,900	
UNOCAL CORP	EQUITY	915289102	239	7,200		SH		DEFINED	1		7,200	
UNOCAL CORP	EQUITY	915289102	557	16,800		SH		DEFINED	2		16,800	
UNUMPROVIDENT CORP	EQUITY	91529Y106	29849	1,487,809		SH		DEFINED	1		1,487,809	
UNUMPROVIDENT CORP	EQUITY	91529Y106	318	15,865		SH		DEFINED	2		15,865	
USINTERNETWORKING INC	EQUITY	917311805	1437	70,300		SH		DEFINED	2		70,300	
UTILICORP UTD INC DEL	EQUITY	918005109	200	10,050		SH		DEFINED	1		10,050	
VF CORP	EQUITY	918204108	86	3,600		SH		DEFINED	1		3,600	
VF CORP	EQUITY	918204108	1985	83,376		SH		DEFINED	2		83,376	
VYYO INC	EQUITY	918458100	675	25,000		SH		DEFINED	2		25,000	
VALASSIS COMMUNICATIONS INC	EQUITY	918866104	225	5,900		SH		DEFINED	1		5,900	
VALASSIS COMMUNICATIONS INC	EQUITY	918866104	187	4,900		SH		DEFINED	2		4,900	
VALENTIS INC	EQUITY	91913E104	1059	90,100		SH		DEFINED	2		90,100	
VALERO ENERGY CORP	EQUITY	91913Y100	191	6,000		SH		DEFINED	1		6,000	
VALERO ENERGY CORP	EQUITY	91913Y100	1546	48,700		SH		DEFINED	2		48,700	
VALSPAR CORPORATION	EQUITY	920355104	155	4,600		SH		DEFINED	1		4,600	
VANS INC	EQUITY	921930103	154	10,500		SH		DEFINED	4		10,500	
VARCO INTERNATIONAL INC	EQUITY	922122106	230	9,894		SH		DEFINED	1		9,894	
VARCO INTERNATIONAL INC	EQUITY	922122106	502	21,591		SH		DEFINED	2		21,591	
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	2783	44,300		SH		DEFINED	2		44,300	
VARIAN MED SYS INC	EQUITY	92220P105	137	3,500		SH		DEFINED	2		3,500	
VECTREN CORPORATION	EQUITY	92240G101	113	6,566		SH		DEFINED	1		6,566	
VENATOR GROUP INC	EQUITY	922944103	242	23,600		SH		DEFINED	2		23,600	
VENATOR GROUP INC	EQUITY	922944103	163	15,900		SH		DEFINED	4		15,900	
VERIO INC	EQUITY	923433106	1404	25,300		SH		DEFINED	2		25,300	
VERITAS SOFTWARE CORP	EQUITY	923436109	1277	11,300		SH		DEFINED	1		11,300	
VERITAS SOFTWARE CORP	EQUITY	923436109	15952	141,150		SH		DEFINED	2		141,150	
VERITAS SOFTWARE CORP	CORPBOND	923436AB5	167486	14,169,000		PRN		DEFINED	4		14,169,000	
VERISIGN INC	EQUITY	92343E102	35016	198,393		SH		DEFINED	2		198,393	
VERITAS SOFTWARE CORP	EQUITY	92343P107	1300	50,000		SH		DEFINED	2		50,000	
VERITAS SOFTWARE CORP	EQUITY	92343P107	14534	559,000		SH		DEFINED	3		543,200	15,800
VERTIVALNET INC	CORPBOND	92532LAA5	72	37,000		PRN		DEFINED	4		37,000	
VERTICALNET INC	CORPBOND	92532LAC1	5696	2,907,000		PRN		DEFINED	4		2,907,000	
VIACOM INC	EQUITY	925524308	3038	44,553		SH		DEFINED	1		44,553	
VIACOM INC	EQUITY	925524308	3871	56,777		SH		DEFINED	2		56,777	
VIACOM INC	EQUITY	925524308	1406	20,615		SH		DEFINED	3		20,615	
VIALINK CO COM	EQUITY	92552Q101	1403	136,000		SH		DEFINED	3		136,000	
VIAD CORPORATION	EQUITY	92552R109	275	10,100		SH		DEFINED	1		10,100	
VIAD CORPORATION	EQUITY	92552R109	755	27,700		SH		DEFINED	2		27,700	
VIASAT INC	EQUITY	92552V100	651	12,000		SH		DEFINED	2		12,000	
VIDEO NETWORK COMMUNICATIONA	EQUITY	92656N111	25	26,700		SH		DEFINED	4		26,700	
VIEWCAST.COM INC	EQUITY	926713116	22	13,200		SH		DEFINED	4		13,200	

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VIGNETTE CORPORATION	EQUITY	926734104		18,514		SH		DEFINED	1		18,514	
VIGNETTE CORPORATION	EQUITY	926734104	18705	359,600		SH		DEFINED	2		359,600	
VIROLOGIC INC COM	EQUITY	92823R201	1889	127,000		SH		DEFINED	3		127,000	
VIRTUAL COMMUNITIES INC	EQUITY	92825D119	22	14,400		SH		DEFINED	4		14,400	
VISHAY INTERTECHNOLOGY	EQUITY	928298108	561	14,800		SH		DEFINED	1		14,800	
VISHAY INTERTECHNOLOGY	EQUITY	928298108	1280	33,737		SH		DEFINED	2		33,737	
VISIBLE GENETICS INC	EQUITY	92829S104	542	12,000		SH		DEFINED	1		12,000	
VISTEON CORP	EQUITY	92839U107	1645	135,646		SH		DEFINED	1		135,646	
VISTEON CORP	EQUITY	92839U107	12	1,025		SH		DEFINED	2		1,025	
VISUAL NETWORKS, INC	EQUITY	928444108	132	4,630		SH		DEFINED	1		4,630	
VISUAL NETWORKS, INC	EQUITY	928444108	12888	452,200		SH		DEFINED	3		441,500	10,700
VISX INCORPORATED	EQUITY	92844S105	188	6,700		SH		DEFINED	1		6,700	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	1486	20,200		SH		DEFINED	1		20,200	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	4237	57,600		SH		DEFINED	2		57,600	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	29521	401,300		SH		DEFINED	3		374,100	27,200
VITRIA TECHNOLOGY INC	EQUITY	92849Q104	379	6,200		SH		DEFINED	2		6,200	
VLASIC FOODS INTL INC	EQUITY	928559103	41	25,230		SH		DEFINED	2		25,230	
VODAFONE AIRTOUCH PLC	EQUITY	92857T107	48807	1,177,840		SH		DEFINED	2		1,177,840	
VOICESTREAM WIRELESS CORP	EQUITY	928615103	1892	16,270		SH		DEFINED	2		16,270	
VORNADO REALTY TR	EQUITY	929042109	34934	1,005,300		SH		DEFINED	3		863,400	141,900
VORNADO REALTY TR	EQUITY	929042208	16	300		SH		DEFINED	2		300	
VORNADO REALTY TR	EQUITY	929042208	21824	446,500		SH		DEFINED	4		446,500	
VULCAN MATERIALS INC	EQUITY	929160109	128	3,000		SH		DEFINED	1		3,000	
VULCAN MATERIALS INC	EQUITY	929160109	811	19,000		SH		DEFINED	2		19,000	
WD 40 CO	EQUITY	929236107	471	22,700		SH		DEFINED	2		22,700	
WHX CORP	EQUITY	929248201	3758	173,800		SH		DEFINED	4		173,800	
WPP GROUP PLC	EQUITY	929309300	58	800		SH		DEFINED	2		800	
WABASH NATL CORP	EQUITY	929566107	209	17,490		SH		DEFINED	2		17,490	
WACHOVIA CORP	EQUITY	929771103	326	6,000		SH		DEFINED	1		6,000	
WACHOVIA CORP	EQUITY	929771103	163	3,000		SH		DEFINED	2		3,000	
WADDELL + REED FINL INC	EQUITY	930059100	289	8,800		SH		DEFINED	1		8,800	
WADDELL + REED FINL INC	EQUITY	930059100	1011	30,800		SH		DEFINED	2		30,800	
WADDELL + REED FINL INC	EQUITY	930059209	620	21,350		SH		DEFINED	2		21,350	
WAL-MART STORES	EQUITY	931142103	35991	624,570		SH		DEFINED	1		624,570	
WAL-MART STORES	EQUITY	931142103	30874	535,788		SH		DEFINED	2		535,788	
WALGREEN CO	EQUITY	931422109	956	29,700		SH		DEFINED	1		29,700	
WALLACE COMPUTER SYSTEMS	EQUITY	932270101	42	4,300		SH		DEFINED	1		4,300	
WARNACO	EQUITY	934390105	44	5,700		SH		DEFINED	1		5,700	
WARNER CHILCOTT LABS-SP ADR	EQUITY	934435207	11039	496,120		SH		DEFINED	1		496,120	
WASHINGTON GAS LT CO	EQUITY	938837101	120	5,000		SH		DEFINED	1		5,000	
WASHINGTON GAS LT CO	EQUITY	938837101	1379	57,300		SH		DEFINED	2		57,300	
WASHINGTON MUTUAL INC.	EQUITY	939322103	457	15,825		SH		DEFINED	1		15,825	

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WASHINGTON MUTUAL INC.	EQUITY	939322103	2420	83,800		SH		DEFINED	2		83,800	
WASHINGTON POST CO. CLASS B	EQUITY	939640108	526	1,100		SH		DEFINED	1		1,100	
WASTE MANAGEMENT INC	EQUITY	94106L109	342	18,000		SH		DEFINED	1		18,000	
WASTE MANAGEMENT INC	EQUITY	94106L109	220	11,572		SH		DEFINED	2		11,572	
WATCHGUARD TECHNOLOGIES INC	EQUITY	941105108	5983	108,900		SH		DEFINED	2		108,900	
WATERS CORPORATION	EQUITY	941848103	861	6,900		SH		DEFINED	1		6,900	
WATERS CORPORATION	EQUITY	941848103	1510	12,100		SH		DEFINED	2		12,100	
WATERS CORPORATION	EQUITY	941848103	92037	737,400		SH		DEFINED	3		706,200	31,200
WATSON PHARMACEUTICALS	EQUITY	942683103	156	2,900		SH		DEFINED	1		2,900	
WATSON PHARMACEUTICALS	EQUITY	942683103	328	6,100		SH		DEFINED	2		6,100	
WATTS INDS INC	EQUITY	942749102	207	16,420		SH		DEFINED	2		16,420	
WAUSAU-MOSINEE PAPER CORP	EQUITY	943315101	47	5,500		SH		DEFINED	1		5,500	
WAUSAU-MOSINEE PAPER CORP	EQUITY	943315101	100	11,700		SH		DEFINED	2		11,700	
WEATHERFORD INTERNATIONAL	EQUITY	947074100	466	11,700		SH		DEFINED	1		11,700	
WEATHERFORD INTERNATIONAL	EQUITY	947074100	3515	88,300		SH		DEFINED	2		88,300	
WEBSense INC	EQUITY	947684106	13	500		SH		DEFINED	2		500	
WEBSense INC	EQUITY	947684106	2867	114,100		SH		DEFINED	3		110,700	3,400
WEBSTER FINANCIAL CORP	EQUITY	947890109	107	4,800		SH		DEFINED	1		4,800	
WEBSTER FINANCIAL CORP	EQUITY	947890109	355	16,000		SH		DEFINED	2		16,000	
WEINGARTEN RLTY INVS SH BEN INT	EQUITY	948741103	11983	296,800		SH		DEFINED	3		255,700	41,100
WEIS MKTS INC	EQUITY	948849104	265	8,100		SH		DEFINED	2		8,100	
WELLMAN INC	EQUITY	949702104	57	3,500		SH		DEFINED	1		3,500	
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	145	2,000		SH		DEFINED	1		2,000	
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	5788	79,910		SH		DEFINED	2		79,910	
WELLS FARGO & COMPANY	EQUITY	949746101	11064	285,535		SH		DEFINED	1		285,535	
WELLS FARGO & COMPANY	EQUITY	949746101	4235	109,300		SH		DEFINED	2		109,300	
WELLSFORD REAL PPTYS INC	EQUITY	950240200	416	27,500		SH		DEFINED	2		27,500	
WENDYS FING I	EQUITY	950588202	590	13,100		SH		DEFINED	2		13,100	
WENDY'S	EQUITY	950590109	66	3,700		SH		DEFINED	1		3,700	
WESCO INTERNATIONAL INC	EQUITY	95082P105	134	14,000		SH		DEFINED	4		14,000	
WEST MARINE INC	EQUITY	954235107	90	13,200		SH		DEFINED	4		13,200	
WEST TELESERVICES CORP	EQUITY	956188106	1020	40,300		SH		DEFINED	2		40,300	
WEST TELESERVICES CORP	EQUITY	956188106	5910	233,500		SH		DEFINED	3		195,500	38,000
WESTAMERICA BANCORPORATION	EQUITY	957090103	102	3,900		SH		DEFINED	1		3,900	
WESTERN GASRES INC	EQUITY	958259301	674	20,100		SH		DEFINED	4		20,100	
WESTERN RESOURCES INC	EQUITY	959425109	3343	215,700		SH		DEFINED	1		215,700	
WESTERN WIRELESS CORP	EQUITY	95988E204	2164	39,700		SH		DEFINED	2		39,700	
WESTPOINT STEVENS INC.	EQUITY	961238102	566	50,880		SH		DEFINED	1		50,880	
WESTVACO CORP.	EQUITY	961548104	74	3,000		SH		DEFINED	1		3,000	
WESTWOOD ONE, INC.	EQUITY	961815107	413	12,100		SH		DEFINED	1		12,100	
WESTWOOD ONE, INC.	EQUITY	961815107	51239	1,501,500		SH		DEFINED	3		1,468,100	33,400
WEYERHAEUSER CO.	EQUITY	962166104	301	7,000		SH		DEFINED	1		7,000	

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										SOLE	SHARED	NONE
WEYERHAEUSER CO.	EQUITY	962166104	464	10,800		SH		DEFINED	2		10,800	
WHIRLPOOL CORP	EQUITY	963320106	107	2,300		SH		DEFINED	1		2,300	
WHITMAN CORP	EQUITY	96647R107	182	14,700		SH		DEFINED	1		14,700	
WHITMAN CORP	EQUITY	96647R107	157	12,700		SH		DEFINED	2		12,700	
WHOLE FOODS MKT INC	EQUITY	966837106	591	14,300		SH		DEFINED	2		14,300	
WILLAMETTE INDS. INC.	EQUITY	969133107	95	3,500		SH		DEFINED	1		3,500	
WILLIAMS COAL SEAM GAS RTY TR	EQUITY	969450105	214	27,000		SH		DEFINED	4		27,000	
WILLIAMS COMPANIES	EQUITY	969457100	517	12,400		SH		DEFINED	1		12,400	
WILLIAMS COMPANIES	EQUITY	969457100	1096	26,300		SH		DEFINED	2		26,300	
WILLIAMS-SONOMA INC	EQUITY	969904101	195	6,000		SH		DEFINED	1		6,000	
WILMINGTON TRUST CORP	EQUITY	971807102	150	3,500		SH		DEFINED	1		3,500	
WILMINGTON TRUST CORP	EQUITY	971807102	77	1,800		SH		DEFINED	2		1,800	
WINN-DIXIE STORES INC.	EQUITY	974280109	64	4,500		SH		DEFINED	1		4,500	
WINSTAR COMMUNICATIONS INC	EQUITY	975515107	2804	82,770		SH		DEFINED	2		82,770	
WISCONSIN CENTRAL TRANSPORT	EQUITY	976592105	69	5,300		SH		DEFINED	1		5,300	
WISCONSIN ENERGY CORP.	EQUITY	976657106	258	13,000		SH		DEFINED	1		13,000	
WITNESS SYS INC COM	EQUITY	977424100	1645	67,500		SH		DEFINED	3		67,500	
WOLVERINE WORLD WIDE INC	EQUITY	978097103	316	32,000		SH		DEFINED	2		32,000	
WORKFLOW MANAGEMENT INC	EQUITY	98137N109	249	21,000		SH		DEFINED	4		21,000	
WORLD ACCESS INC	EQUITY	98141A101	71	6,381		SH		DEFINED	1		6,381	
WORLDQUEST NETWORKS INC	EQUITY	98156W105	59	8,300		SH		DEFINED	2		8,300	
WORLDCOM INC	EQUITY	98157D106	25684	559,860		SH		DEFINED	1		559,860	
WORLDCOM INC	EQUITY	98157D106	10918	238,000		SH		DEFINED	2		238,000	
WORTHINGTON INDUSTRIES	EQUITY	981811102	28	2,700		SH		DEFINED	1		2,700	
WM. WRIGLEY CO	EQUITY	982526105	281	3,500		SH		DEFINED	1		3,500	
WYNDHAM INTERNATIONAL CLASS A	EQUITY	983101106	679	271,748		SH		DEFINED	1		271,748	
XILINX INC.	EQUITY	983919101	776	9,400		SH		DEFINED	1		9,400	
XILINX INC.	EQUITY	983919101	1016	12,300		SH		DEFINED	2		12,300	
XIRCOM INC	EQUITY	983922105	556	11,700		SH		DEFINED	4		11,700	
XEROX CORP	EQUITY	984121103	434	20,900		SH		DEFINED	1		20,900	
XEROX CORP	EQUITY	984121103	1118	53,900		SH		DEFINED	2		53,900	
XTRA CORP	EQUITY	984138107	737	18,700		SH		DEFINED	2		18,700	
XPEDIOR INC	EQUITY	98413B100	70	5,100		SH		DEFINED	2		5,100	
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000		SH		DEFINED	1		9,000	
YAHOO! INC	EQUITY	984332106	1932	15,600		SH		DEFINED	1		15,600	
YAHOO! INC	EQUITY	984332106	25219	203,582		SH		DEFINED	2		203,582	
YANKEE CANDLE INC	EQUITY	984757104	3553	164,300		SH		DEFINED	2		164,300	
YORK INTERNATIONAL CORP	EQUITY	986670107	104	4,100		SH		DEFINED	1		4,100	
YORK INTERNATIONAL CORP	EQUITY	986670107	366	14,500		SH		DEFINED	2		14,500	
YORK INTERNATIONAL CORP	EQUITY	986670107	225	8,900		SH		DEFINED	4		8,900	
YOUNG & RUBICAM IMC	EQUITY	987425105	114	2,000		SH		DEFINED	1		2,000	
YOUNG & RUBICAM IMC	EQUITY	987425105	789	13,800		SH		DEFINED	2		13,800	

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										SOLE	SHARED	NONE
ZIONS BANCORPORATION	EQUITY	989701107	422	9,200		SH		DEFINED	1		9,200	
ZYGO CORP	EQUITY	989855101	4541	50,000		SH		DEFINED	2		50,000	
DAIMLERCHRYSLER AG	EQUITY	d1668R123	89	1,712		SH		DEFINED	2		1,712	
ACE LTD	EQUITY	G0070K103	907	32,400		SH		DEFINED	2		32,400	
AMDOCS LIMITED	EQUITY	G02602103	860	11,200		SH		DEFINED	1		11,200	
AMDOCS LIMITED	EQUITY	G02602103	10446	136,100		SH		DEFINED	2		136,100	
CORECOMM LTD	EQUITY	G2422R109	132	6,775		SH		DEFINED	2		6,775	
CREDITCORP LTD	EQUITY	G2519Y108	733	81,121		SH		DEFINED	1		81,121	
EVEREST RE GROUP LTD	EQUITY	G3223R108	20297	617,385		SH		DEFINED	1		617,385	
EVEREST RE GROUP LTD	EQUITY	G3223R108	191	5,800		SH		DEFINED	2		5,800	
FLAG TELECOM HOLDINGS LTD	EQUITY	G3529L102	289	19,400		SH		DEFINED	2		19,400	
GLOBAL CROSSING LTD	EQUITY	G3921A100	632	24,015		SH		DEFINED	1		24,015	
GLOBAL CROSSING LTD	EQUITY	G3921A100	510	19,400		SH		DEFINED	2		19,400	
GLOBALSTAR LP LTD	EQUITY	G3930H104	127	14,144		SH		DEFINED	2		14,144	
GLOBAL-TECH APPLIANCES INC	EQUITY	G39320109	544	111,600		SH		DEFINED	1		111,600	
IPC HOLDINGS LTDS	EQUITY	G4933P101	85400	6,100,000		SH		DEFINED	1		6,100,000	
IPC HOLDINGS LTDS	EQUITY	G4933P101	280	20,000		SH		DEFINED	2		20,000	
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	360	18,000		SH		DEFINED	1		18,000	
LASALLE RE HOLDINGS LTD	EQUITY	G5383Q101	3192	225,000		SH		DEFINED	2		225,000	
LEISUREPLANET HLDGS LTD	EQUITY	G54467116	38	19,000		SH		DEFINED	4		19,000	
LEISUREPLANET HLDGS LTD	EQUITY	G54467124	17	55,600		SH		DEFINED	4		55,600	
LORAL SPACE & COMMUNICATIONS	EQUITY	G56462107	191	27,500		SH		DEFINED	2		27,500	
LORAL SPACE & COMMUNICATIONS	CORPBOND	G56462149	16075	714,439		PRN		DEFINED	4		714,439	
RENAISSANCERE HOLDINGS	EQUITY	G7496G103	87	2,000		SH		DEFINED	2		2,000	
SANTA FE INTL CORP ORD	EQUITY	G7805C108	12557	359,400		SH		DEFINED	3		313,900	45,500
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	347	6,498		SH		DEFINED	1		6,498	
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	6446	120,632		SH		DEFINED	2		120,632	
TRITON ENERGY LTD	EQUITY	G90751101	122	3,100		SH		DEFINED	2		3,100	
XL CAPITAL LTD	EQUITY	G98255105	5413	100,000		SH		DEFINED	1		100,000	
XL CAPITAL LTD	EQUITY	G98255105	1009	18,645		SH		DEFINED	2		18,645	
AUDIO CODES LTD	EQUITY	M15342104	3720	31,000		SH		DEFINED	2		31,000	
BACKWEB TECHNOLOGIES LTD	EQUITY	M15633106	1196	52,300		SH		DEFINED	2		52,300	
CHECK POINT SOFTWARE	EQUITY	M22465104	942	4,450		SH		DEFINED	1		4,450	
CHECK POINT SOFTWARE	EQUITY	M22465104	12049	56,900		SH		DEFINED	2		56,900	
GILAT SATELLITE NETWORKS LTD	EQUITY	M51474100	389	5,600		SH		DEFINED	1		5,600	
GILAT SATELLITE NETWORKS LTD	EQUITY	M51474100	389	5,600		SH		DEFINED	2		5,600	
METALINK LTD	EQUITY	M69897102	2660	89,800		SH		DEFINED	2		89,800	
METALINK LTD	EQUITY	M69897102	2252	76,000		SH		DEFINED	3		76,000	
ORBOTECH LTD	EQUITY	M75253100	1927	20,750		SH		DEFINED	2		20,750	
RIT TECHNOLOGIES LTD	EQUITY	M8215N109	715	57,500		SH		DEFINED	2		57,500	
TTI TEAM TELECOME	EQUITY	M88258104	1440	40,000		SH		DEFINED	2		40,000	
ASM LITHOGRAPHY HLDG N V	EQUITY	N07059111	1902	43,100		SH		DEFINED	2		43,100	

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									SOLE	SHARED	NONE
CORE LABORATORIES NV	EQUITY	N22717107	119	4,100	SH		DEFINED	2		4,100	
CORE LABORATORIES NV	EQUITY	N22717107	23383	806,300	SH		DEFINED	3		783,700	22,600
QIAGEN NV ORD	EQUITY	N72482107	5046	29,000	SH		DEFINED	3		24,500	4,500
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	63	3,400	SH		DEFINED	2		3,400	
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	109100	1,588,355	SH		DEFINED	2		1,588,355	