

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 1999

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 | November 15, 1999 |
| -----                  | -----              | -----             |
| (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: 2480

Form 13F Information Table Value Total: \$12,503,568 (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                                       |
|-----|----------------------|--|
| 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. |

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File Number 28-219 (Consolidated)  
As of 9/30/99

| NAME OF ISSUER                      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |            |      |        |
|-------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|------------|------|--------|
|                                     |             |           |                 |                 |           |           |                |           | SOLE             | SHARED     | NONE |        |
| 20TH CENTURY INDUSTRIES CAL         | EQUITY      | 901272203 | 1,035,509       | 53,445,620      | SH        |           | DEFINED        | 1         |                  | 53,445,620 |      |        |
| 3COM CORP                           | EQUITY      | 885535104 | 357             | 12,400          | SH        |           | DEFINED        | 1         |                  | 12,400     |      |        |
| 800 TRAVEL SYSTEM                   | EQUITY      | 282506112 | 84              | 84,300          | SH        |           | DEFINED        | 4         |                  | 84,300     |      |        |
| 99 CENTS ONLY STORES                | EQUITY      | 65440K106 | 34,647          | 959,098         | SH        |           | DEFINED        | 3         |                  | 925,448    |      | 33,650 |
| A D C TELECOMMUNICATI<br>ONS        | EQUITY      | 000886101 | 205             | 4,900           | SH        |           | DEFINED        | 1         |                  | 4,900      |      |        |
| A D C TELECOMMUNICATI<br>ONS        | EQUITY      | 000886101 | 7,863           | 187,500         | SH        |           | DEFINED        | 3         |                  | 152,900    |      | 34,600 |
| AAR CORP                            | EQUITY      | 000361105 | 101             | 5,600           | SH        |           | DEFINED        | 2         |                  | 5,600      |      |        |
| ABBAY NATIONAL                      | EQUITY      | 000445007 | 230             | 13,000          | SH        |           | DEFINED        | 2         |                  | 13,000     |      |        |
| ABBOTT LABORATORIES                 | EQUITY      | 002824100 | 2,370           | 64,600          | SH        |           | DEFINED        | 1         |                  | 64,600     |      |        |
| ABBOTT LABORATORIES                 | EQUITY      | 002824100 | 1,654           | 45,000          | SH        |           | DEFINED        | 2         |                  | 45,000     |      |        |
| ABERCROMBIE & FITCH<br>CO           | EQUITY      | 002896207 | 313             | 9,200           | SH        |           | DEFINED        | 1         |                  | 9,200      |      |        |
| ABERCROMBIE & FITCH<br>CO           | EQUITY      | 002896207 | 4,994           | 146,600         | SH        |           | DEFINED        | 2         |                  | 146,600    |      |        |
| ACCREDO HEALTH INC                  | EQUITY      | 00437V104 | 10,395          | 330,000         | SH        |           | DEFINED        | 3         |                  | 330,000    |      |        |
| ACE LTD                             | EQUITY      | G0070K103 | 1,004           | 59,300          | SH        |           | DEFINED        | 2         |                  | 59,300     |      |        |
| ACME COMMUNICATION<br>INC           | EQUITY      | 004631107 | 1,550           | 50,000          | SH        |           | DEFINED        | 3         |                  | 50,000     |      |        |
| ACNIELSEN CORP                      | EQUITY      | 004833109 | 118             | 5,199           | SH        |           | DEFINED        | 1         |                  | 5,199      |      |        |
| ACTV INC                            | EQUITY      | 00088E104 | 1,882           | 135,000         | SH        |           | DEFINED        | 3         |                  | 135,000    |      |        |
| ACUSON CORP                         | EQUITY      | 005113105 | 32              | 2,500           | SH        |           | DEFINED        | 1         |                  | 2,500      |      |        |
| ACKIOM CORP                         | EQUITY      | 005125109 | 828             | 42,200          | SH        |           | DEFINED        | 2         |                  | 42,200     |      |        |
| ADAPTEC INC                         | EQUITY      | 00651F108 | 175             | 4,400           | SH        |           | DEFINED        | 1         |                  | 4,400      |      |        |
| ADAPTIVE BROADBAND<br>CORP          | CORPBOND    | 00650MAA3 | 10,990          | 9,158,000       | PRN       |           | DEFINED        | 4         |                  | 9,158,000  |      |        |
| ADELPHIA COMMUNICA<br>TIONS CORP    | EQUITY      | 006848105 | 670             | 11,400          | SH        |           | DEFINED        | 2         |                  | 11,400     |      |        |
| ADOBE SYSTEMS INC                   | EQUITY      | 00724F101 | 284             | 2,500           | SH        |           | DEFINED        | 1         |                  | 2,500      |      |        |
| ADOBE SYSTEMS INC                   | EQUITY      | 00724F101 | 1,748           | 15,400          | SH        |           | DEFINED        | 2         |                  | 15,400     |      |        |
| ADTRAN INC                          | EQUITY      | 00738A106 | 134             | 3,500           | SH        |           | DEFINED        | 1         |                  | 3,500      |      |        |
| ADTRAN INC                          | EQUITY      | 00738A106 | 45,044          | 1,175,700       | SH        |           | DEFINED        | 3         |                  | 1,152,800  |      | 22,900 |
| ADVANCE PARADIGM INC                | EQUITY      | 007491103 | 45,716          | 835,000         | SH        |           | DEFINED        | 3         |                  | 818,900    |      | 16,100 |
| ADVANCED FIBRE COM<br>MUNICATIONS   | EQUITY      | 00754A105 | 1,296           | 58,400          | SH        |           | DEFINED        | 2         |                  | 58,400     |      |        |
| ADVANCED MICRO<br>DEVICES INC       | EQUITY      | 007903107 | 83              | 4,800           | SH        |           | DEFINED        | 1         |                  | 4,800      |      |        |
| AES CORP                            | EQUITY      | 00130H105 | 401             | 6,800           | SH        |           | DEFINED        | 1         |                  | 6,800      |      |        |
| AES CORP                            | EQUITY      | 00130H113 | 4,957           | 55,500          | SH        |           | DEFINED        | 4         |                  | 55,500     |      |        |
| AETNA INC                           | EQUITY      | 008117103 | 266             | 5,400           | SH        |           | DEFINED        | 1         |                  | 5,400      |      |        |
| AETNA INC                           | EQUITY      | 008117103 | 737             | 14,959          | SH        |           | DEFINED        | 2         |                  | 14,959     |      |        |
| AFFILIATED COMPUTER<br>SERVICES INC | EQUITY      | 008190100 | 179             | 4,400           | SH        |           | DEFINED        | 1         |                  | 4,400      |      |        |

|                                  |        |           |        |           |    |         |   |  |           |        |
|----------------------------------|--------|-----------|--------|-----------|----|---------|---|--|-----------|--------|
| AFFILIATED COMPUTER SERVICES INC | EQUITY | 008190100 | 683    | 16,800    | SH | DEFINED | 2 |  | 16,800    |        |
| AFFILIATED COMPUTER SERVICES INC | EQUITY | 008190100 | 78,455 | 1,931,200 | SH | DEFINED | 3 |  | 1,860,800 | 70,400 |
| AFFYMETRIX INC                   | EQUITY | 00826T108 | 3,847  | 39,100    | SH | DEFINED | 2 |  | 39,100    |        |
| AFILAC INC                       | EQUITY | 001055102 | 7,508  | 179,300   | SH | DEFINED | 1 |  | 179,300   |        |

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| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |      |
|--------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|------|
|                                |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE |
| AGCO CORP                      | EQUITY      | 001084102 | 70              | 5,400           | SH        |           | DEFINED        | 1         |                  | 5,400     |      |
| AGILE SOFTWARE CORP DEL        | EQUITY      | 00846X105 | 640             | 10,000          | SH        |           | DEFINED        | 3         |                  | 10,000    |      |
| AGL RESOURCES INC              | EQUITY      | 001204106 | 85              | 5,200           | SH        |           | DEFINED        | 1         |                  | 5,200     |      |
| AGL RESOURCES INC              | EQUITY      | 001204106 | 2,080           | 128,000         | SH        |           | DEFINED        | 2         |                  | 128,000   |      |
| AIR EXPRESS INTERNATIONAL CORP | EQUITY      | 009104100 | 428             | 19,000          | SH        |           | DEFINED        | 2         |                  | 19,000    |      |
| AIR PRODUCTS & CHEMICALS INC   | EQUITY      | 009158106 | 240             | 8,200           | SH        |           | DEFINED        | 1         |                  | 8,200     |      |
| AIR PRODUCTS & CHEMICALS INC   | EQUITY      | 009158106 | 4,818           | 165,771         | SH        |           | DEFINED        | 2         |                  | 165,771   |      |
| AIRBORNE FREIGHT CORP          | EQUITY      | 009266107 | 91              | 4,300           | SH        |           | DEFINED        | 1         |                  | 4,300     |      |
| AIRGAS INC                     | EQUITY      | 009363102 | 74              | 6,400           | SH        |           | DEFINED        | 1         |                  | 6,400     |      |
| AIRGATE PCS INC                | EQUITY      | 009367103 | 1,154           | 46,400          | SH        |           | DEFINED        | 2         |                  | 46,400    |      |
| AK STEEL HOLDING CORP          | EQUITY      | 001547108 | 95              | 5,200           | SH        |           | DEFINED        | 1         |                  | 5,200     |      |
| AK STEEL HOLDING CORP          | EQUITY      | 001547108 | 467             | 25,600          | SH        |           | DEFINED        | 2         |                  | 25,600    |      |
| ALAMO GROUP INC                | EQUITY      | 011311107 | 324             | 35,000          | SH        |           | DEFINED        | 2         |                  | 35,000    |      |
| ALASKA AIR GROUP               | EQUITY      | 011659109 | 98              | 2,400           | SH        |           | DEFINED        | 1         |                  | 2,400     |      |
| ALBANY INTERNATIONAL CORP      | EQUITY      | 012348108 | 37              | 2,470           | SH        |           | DEFINED        | 1         |                  | 2,470     |      |
| ALBEMARLE CORP                 | EQUITY      | 012653101 | 97              | 4,800           | SH        |           | DEFINED        | 1         |                  | 4,800     |      |
| ALBERTO CULVER CO              | EQUITY      | 013068101 | 42              | 1,800           | SH        |           | DEFINED        | 1         |                  | 1,800     |      |
| ALBERTSONS INC                 | EQUITY      | 013104104 | 8,258           | 208,743         | SH        |           | DEFINED        | 1         |                  | 208,743   |      |
| ALCAN ALUMINUM LTD NEW         | EQUITY      | 013716956 | 55              | 1,740           | SH        |           | DEFINED        | 2         |                  | 1,740     |      |
| ALCAN ALUMINUM LTD NEW         | EQUITY      | 013716105 | 209             | 6,700           | SH        |           | DEFINED        | 1         |                  | 6,700     |      |
| ALCATEL ALSTHOM                | EQUITY      | 013904305 | 216             | 7,800           | SH        |           | DEFINED        | 2         |                  | 7,800     |      |
| ALCOA INC                      | EQUITY      | 013817101 | 782             | 12,600          | SH        |           | DEFINED        | 1         |                  | 12,600    |      |
| ALCOA INC                      | EQUITY      | 013817101 | 8,751           | 141,000         | SH        |           | DEFINED        | 2         |                  | 141,000   |      |
| ALEXANDER & BALDWIN INC        | EQUITY      | 014482103 | 93              | 3,900           | SH        |           | DEFINED        | 1         |                  | 3,900     |      |
| ALKERMES INC                   | EQUITY      | 01642T108 | 2,909           | 101,100         | SH        |           | DEFINED        | 2         |                  | 101,100   |      |
| ALKERMES INC                   | EQUITY      | 01642T405 | 7,016           | 125,000         | SH        |           | DEFINED        | 4         |                  | 125,000   |      |
| ALLAIRE CORP                   | EQUITY      | 016714107 | 2,480           | 44,300          | SH        |           | DEFINED        | 2         |                  | 44,300    |      |
| ALLAIRE CORP                   | EQUITY      | 016714107 | 311             | 5,100           | SH        |           | DEFINED        | 4         |                  | 5,100     |      |
| ALLEGHENY ENERGY INC           | EQUITY      | 017361106 | 335             | 10,500          | SH        |           | DEFINED        | 1         |                  | 10,500    |      |
| ALLEGHENY TELEDYNE INC         | EQUITY      | 017415100 | 116             | 6,845           | SH        |           | DEFINED        | 1         |                  | 6,845     |      |
| ALLEGIANCE TELECOM INC         | EQUITY      | 01747T102 | 226             | 4,300           | SH        |           | DEFINED        | 2         |                  | 4,300     |      |
| ALLEN TELECOM INC              | EQUITY      | 018091108 | 132             | 13,500          | SH        |           | DEFINED        | 2         |                  | 13,500    |      |
| ALLERGAN INC                   | EQUITY      | 018490102 | 264             | 2,400           | SH        |           | DEFINED        | 1         |                  | 1,900     |      |
| ALLIANT ENERGY CORP            | EQUITY      | 018802108 | 191             | 6,900           | SH        |           | DEFINED        | 1         |                  | 6,900     |      |
| ALLIED CAPITAL CORP NEW        | EQUITY      | 01903Q108 | 367             | 16,300          | SH        |           | DEFINED        | 2         |                  | 16,300    |      |
| ALLIED-SIGNAL INC.             | EQUITY      | 019512102 | 16,180          | 269,950         | SH        |           | DEFINED        | 1         |                  | 269,950   |      |
| ALLIED-SIGNAL INC              | EQUITY      | 019512102 | 342             | 5,700           | SH        |           | DEFINED        | 2         |                  | 5,700     |      |
| ALLIED WASTE INDUSTRIES INC    | EQUITY      | 019589308 | 70              | 6,000           | SH        |           | DEFINED        | 1         |                  | 6,000     |      |
| ALLIED WASTE INDUSTRIES INC    | EQUITY      | 019589308 | 673             | 57,600          | SH        |           | DEFINED        | 2         |                  | 57,600    |      |
| ALLMERICA FINANCIAL CORP       | EQUITY      | 019754100 | 238             | 5,000           | SH        |           | DEFINED        | 1         |                  | 5,000     |      |
| ALLSCRIPTS INC                 | EQUITY      | 019886100 | 89              | 5,600           | SH        |           | DEFINED        | 2         |                  | 5,600     |      |
| ALLSTATE CORP                  | EQUITY      | 020002101 | 7,835           | 314,200         | SH        |           | DEFINED        | 1         |                  | 314,200   |      |
| ALLSTATE CORP                  | EQUITY      | 020002101 | 317             | 12,700          | SH        |           | DEFINED        | 2         |                  | 12,700    |      |
| ALLTEL CORP                    | EQUITY      | 020039103 | 704             | 10,000          | SH        |           | DEFINED        | 1         |                  | 10,000    |      |
| ALLTEL CORP                    | EQUITY      | 020039103 | 7,260           | 103,161         | SH        |           | DEFINED        | 2         |                  | 103,161   |      |
| ALPHARMA INC                   | CORPBOND    | 020813AC5 | 2,420           | 2,000,000       | PRN       |           | DEFINED        | 4         |                  | 2,000,000 |      |

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| NAME OF ISSUER            | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |            |        |
|---------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|------------|--------|
|                           |             |           |                 |                 |           |           |                |           | SOLE             | SHARED     | NONE   |
| ALTEON WEBSYSTEMS INC     | EQUITY      | 02145A109 | 940             | 10,000          | SH        |           | DEFINED        | 3         |                  | 10,000     |        |
| ALTERA CORP               | EQUITY      | 021441100 | 772             | 17,800          | SH        |           | DEFINED        | 1         |                  | 17,800     |        |
| ALZA CORP DEL             | EQUITY      | 022615108 | 128             | 3,000           | SH        |           | DEFINED        | 1         |                  | 3,000      |        |
| ALZA CORP DEL             | EQUITY      | 022615108 | 51              | 1,200           | SH        |           | DEFINED        | 2         |                  | 1,200      |        |
| ALZA CORP DEL             | CORPBOND    | 022615AC2 | 49,417          | 86,924,000      | PRN       |           | DEFINED        | 4         |                  | 86,924,000 |        |
| ALZA CORP DEL             | CORPBOND    | 022615AD0 | 714             | 500,000         | PRN       |           | DEFINED        | 4         |                  | 500,000    |        |
| AMB PROPERTY CORP         | EQUITY      | 00163T109 | 15,685          | 740,300         | SH        |           | DEFINED        | 3         |                  | 619,400    | 20,900 |
| AMBAC FINANCIAL GROUP INC | EQUITY      | 023139108 | 298             | 6,300           | SH        |           | DEFINED        | 1         |                  | 6,300      |        |

|                                  |          |           |         |            |     |         |   |  |            |        |  |
|----------------------------------|----------|-----------|---------|------------|-----|---------|---|--|------------|--------|--|
| AMBAC FINANCIAL GROUP INC        | EQUITY   | 023139108 | 725     | 15,300     | SH  | DEFINED | 2 |  | 15,300     |        |  |
| AMDOCS LTD                       | EQUITY   | 602602103 | 1,174   | 55,900     | SH  | DEFINED | 2 |  | 55,900     |        |  |
| AMERADA HESS CORP                | EQUITY   | 023551104 | 202     | 3,300      | SH  | DEFINED | 1 |  | 3,300      |        |  |
| AMERADA HESS CORP                | EQUITY   | 023551104 | 6       | 100        | SH  | DEFINED | 2 |  | 100        |        |  |
| AMEREN CORP                      | EQUITY   | 023608102 | 158     | 4,180      | SH  | DEFINED | 1 |  | 4,180      |        |  |
| AMERICA ONLINE INC DEL           | EQUITY   | 02364J104 | 6,181   | 59,400     | SH  | DEFINED | 1 |  | 59,400     |        |  |
| AMERICA ONLINE INC DEL           | EQUITY   | 02364J104 | 8,506   | 81,787     | SH  | DEFINED | 2 |  | 81,787     |        |  |
| AMERICA ONLINE INC DEL           | CORPBOND | 02364JAB0 | 126,819 | 15,867,000 | PRN | DEFINED | 4 |  | 15,867,000 |        |  |
| AMERICAN ELECTRIC POWER INC      | EQUITY   | 025537101 | 242     | 7,100      | SH  | DEFINED | 1 |  | 7,100      |        |  |
| AMERICAN ELECTRIC POWER INC      | EQUITY   | 025537101 | 17      | 500        | SH  | DEFINED | 2 |  | 500        |        |  |
| AMERICAN EXPRESS CO              | EQUITY   | 025816109 | 26,764  | 198,250    | SH  | DEFINED | 1 |  | 198,250    |        |  |
| AMERICAN EXPRESS CO              | EQUITY   | 025816109 | 23,574  | 175,105    | SH  | DEFINED | 2 |  | 175,105    |        |  |
| AMERICAN FINANCIAL GROUP INC     | EQUITY   | 025932104 | 154     | 5,500      | SH  | DEFINED | 1 |  | 5,500      |        |  |
| AMERICAN FINANCIAL GROUP INC     | EQUITY   | 025932104 | 84      | 3,000      | SH  | DEFINED | 2 |  | 3,000      |        |  |
| AMERICAN GENERAL CORP            | EQUITY   | 026351106 | 573     | 9,061      | SH  | DEFINED | 1 |  | 9,061      |        |  |
| AMERICAN GENERAL CORP            | EQUITY   | 026351106 | 221     | 3,500      | SH  | DEFINED | 2 |  | 3,500      |        |  |
| AMERICAN GENERAL CORP            | EQUITY   | 026351809 | 3,546   | 67,200     | SH  | DEFINED | 4 |  | 67,200     |        |  |
| AMERICAN GREETINGS CORP          | EQUITY   | 026375105 | 67      | 2,600      | SH  | DEFINED | 1 |  | 2,600      |        |  |
| AMERICAN GREETINGS CORP          | EQUITY   | 026375105 | 3,962   | 153,864    | SH  | DEFINED | 2 |  | 153,864    |        |  |
| AMERICAN HEALTH PROPERTIES INC   | EQUITY   | 026494104 | 6,665   | 331,200    | SH  | DEFINED | 3 |  | 278,500    | 52,700 |  |
| AMERICAN HOME PRODUCTS CORP      | EQUITY   | 026609107 | 22,684  | 546,600    | SH  | DEFINED | 1 |  | 546,600    |        |  |
| AMERICAN HOME PRODUCTS CORP      | EQUITY   | 026609107 | 3,324   | 80,100     | SH  | DEFINED | 2 |  | 80,100     |        |  |
| AMERICAN INTERNATIONAL GROUP INC | EQUITY   | 026874107 | 7,397   | 85,088     | SH  | DEFINED | 1 |  | 984,229    |        |  |
| AMERICAN INTERNATIONAL GROUP INC | EQUITY   | 026874107 | 1,910   | 21,968     | SH  | DEFINED | 2 |  | 21,968     |        |  |
| AMERICAN ITALIAN PASTA CO        | EQUITY   | 027070101 | 206     | 7,200      | SH  | DEFINED | 2 |  | 7,200      |        |  |
| AMERICAN NATIONAL CAN GROUP INC  | EQUITY   | 027714104 | 443     | 28,000     | SH  | DEFINED | 2 |  | 28,000     |        |  |
| AMERICAN MANAGEMENT SYSTEMS INC  | EQUITY   | 027352103 | 620     | 24,200     | SH  | DEFINED | 2 |  | 24,200     |        |  |
| AMERICAN POWER CONVERSION CORP   | EQUITY   | 029066107 | 327     | 17,200     | SH  | DEFINED | 1 |  | 17,200     |        |  |
| AMERICAN RETIREMENT CORP         | CORPBOND | 028913AA9 | 1,084   | 1,500,000  | PRN | DEFINED | 4 |  | 1,500,000  |        |  |
| AMERICAN SKIING CORP             | EQUITY   | 029654308 | 2,118   | 529,581    | SH  | DEFINED | 1 |  | 529,581    |        |  |
| AMERICAN STANDARD COS INC DEL    | EQUITY   | 029712106 | 243     | 6,300      | SH  | DEFINED | 1 |  | 6,300      |        |  |
| AMERICAN TOWER CORP              | EQUITY   | 029912201 | 42,953  | 2,188,700  | SH  | DEFINED | 3 |  | 2,102,900  | 85,800 |  |
| AMERICAN WATER WORKS INC         | EQUITY   | 030411102 | 246     | 8,500      | SH  | DEFINED | 1 |  | 8,500      |        |  |
| AMERICREDIT CORP                 | EQUITY   | 03060R101 | 713     | 47,700     | SH  | DEFINED | 2 |  | 47,700     |        |  |
| AMERICREDIT CORP                 | EQUITY   | 03060R101 | 43,401  | 2,905,500  | SH  | DEFINED | 3 |  | 2,809,500  | 96,000 |  |
| AMERISOURCE HEALTH CORP          | EQUITY   | 03071P102 | 488     | 20,600     | SH  | DEFINED | 2 |  | 20,600     |        |  |
| AMERITECH CORP NEW               | EQUITY   | 030954101 | 2,683   | 40,200     | SH  | DEFINED | 1 |  | 40,200     |        |  |
| AMERITRADE HOLDING CORP          | CORPBOND | 03072HAA7 | 2,008   | 2,750,000  | PRN | DEFINED | 4 |  | 2,750,000  |        |  |

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| NAME OF ISSUER             | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |  |
|----------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|--------|--|
|                            |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE   |  |
| AMES DEPARTMENT STORES INC | EQUITY      | 030789507 | 11              | 360             | SH        |           | DEFINED        | 1         |                  | 360       |        |  |
| AMES DEPARTMENT STORES INC | EQUITY      | 030789507 | 35,381          | 1,110,000       | SH        |           | DEFINED        | 3         |                  | 1,088,800 | 21,200 |  |
| AMETEK INC NEW             | EQUITY      | 031100100 | 57              | 2,900           | SH        |           | DEFINED        | 1         |                  | 2,900     |        |  |
| AMF BOWLING INC            | CORPBOND    | 03113VAA7 | 591             | 6,753,000       | PRN       |           | DEFINED        | 4         |                  | 6,753,000 |        |  |
| AMF BOWLING INC            | CORPBOND    | 03113VAB5 | 421             | 4,806,000       | PRN       |           | DEFINED        | 4         |                  | 4,806,000 |        |  |
| AMFM INC                   | EQUITY      | 001693209 | 15,351          | 91,310          | SH        |           | DEFINED        | 4         |                  | 91,310    |        |  |
| AMFM INC                   | EQUITY      | 001693100 | 4,246           | 69,897          | SH        |           | DEFINED        | 3         |                  | 57,709    | 12,188 |  |
| AMGEN INC                  | EQUITY      | 031162100 | 1,573           | 19,300          | SH        |           | DEFINED        | 1         |                  | 19,300    |        |  |
| AMGEN INC                  | EQUITY      | 031162100 | 9,267           | 113,700         | SH        |           | DEFINED        | 2         |                  | 113,700   |        |  |
| AMKOR TECHNOLOGY INC       | CORPBOND    | 031652AA8 | 1,300           | 1,000,000       | PRN       |           | DEFINED        | 4         |                  | 1,000,000 |        |  |
| AMR CORP                   | EQUITY      | 001765106 | 360             | 6,600           | SH        |           | DEFINED        | 1         |                  | 6,600     |        |  |
| AMR CORP                   | EQUITY      | 001765106 | 278             | 5,100           | SH        |           | DEFINED        | 2         |                  | 5,100     |        |  |
| AMSOUTH BANCORPORATION     | EQUITY      | 032165102 | 131             | 5,600           | SH        |           | DEFINED        | 1         |                  | 5,600     |        |  |
| ANADARKO PETROLEUM CORP    | EQUITY      | 032511107 | 138             | 4,500           | SH        |           | DEFINED        | 1         |                  | 4,500     |        |  |
| ANADARKO PETROLEUM CORP    | EQUITY      | 032511107 | 4,890           | 160,000         | SH        |           | DEFINED        | 3         |                  | 160,000   |        |  |
| ANALOG DEVICES INC         | EQUITY      | 032654105 | 794             | 15,500          | SH        |           | DEFINED        | 1         |                  | 15,500    |        |  |
| ANALOG DEVICES INC         | EQUITY      | 032654105 | 620             | 12,100          | SH        |           | DEFINED        | 2         |                  | 12,100    |        |  |
| ANALOGIC CORP              | EQUITY      | 032657207 | 349             | 11,100          | SH        |           | DEFINED        | 2         |                  | 11,100    |        |  |
| ANCOR COMMUNICATIONS INC   | EQUITY      | 03332K108 | 364             | 15,000          | SH        |           | DEFINED        | 2         |                  | 15,000    |        |  |
| ANDREW CORP                | EQUITY      | 034425108 | 52              | 2,975           | SH        |           | DEFINED        | 1         |                  | 2,975     |        |  |
| ANHEUSER BUSCH COS INC     | EQUITY      | 035229103 | 12,951          | 184,850         | SH        |           | DEFINED        | 1         |                  | 184,850   |        |  |
| ANHEUSER BUSCH COS INC     | EQUITY      | 035229103 | 5,453           | 77,834          | SH        |           | DEFINED        | 2         |                  | 77,834    |        |  |
| ANIXTER INTL INC           | EQUITY      | 035290105 | 198             | 8,500           | SH        |           | DEFINED        | 2         |                  | 8,500     |        |  |

|                                  |          |           |        |           |     |         |   |  |           |        |
|----------------------------------|----------|-----------|--------|-----------|-----|---------|---|--|-----------|--------|
| ANSWERHINK CONSUL-<br>TING GROUP | EQUITY   | 036916104 | 1,076  | 112,000   | SH  | DEFINED | 2 |  | 112,000   |        |
| ANTEC CORP                       | EQUITY   | 03664P105 | 1,965  | 37,000    | SH  | DEFINED | 2 |  | 37,000    |        |
| ANTEC CORP                       | CORPBOND | 03664PAB1 | 13,673 | 5,929,000 | PRN | DEFINED | 4 |  | 5,929,000 |        |
| ANTEC CORP                       | EQUITY   | 03664P105 | 38,139 | 717,917   | SH  | DEFINED | 3 |  | 693,017   | 24,900 |
| AO TATNEFT                       | EQUITY   | 03737P306 | 66     | 21,200    | SH  | DEFINED | 4 |  | 21,200    |        |
| AOON CORP                        | EQUITY   | 037389103 | 8,116  | 274,550   | SH  | DEFINED | 1 |  | 274,550   |        |
| APACHE CORP                      | EQUITY   | 037411105 | 132    | 3,050     | SH  | DEFINED | 1 |  | 3,050     |        |
| APACHE CORP                      | EQUITY   | 037411105 | 8,715  | 201,800   | SH  | DEFINED | 3 |  | 177,100   | 24,700 |
| APACHE CORP                      | EQUITY   | 037411600 | 2,402  | 60,800    | SH  | DEFINED | 4 |  | 60,800    |        |
| APARTMENT INVT &<br>MGMT CO      | EQUITY   | 03748R101 | 8,013  | 209,500   | SH  | DEFINED | 3 |  | 176,300   | 33,200 |
| APOGEE ENTERPRISES<br>INC        | EQUITY   | 037598109 | 101    | 14,400    | SH  | DEFINED | 2 |  | 14,400    |        |
| APOLLO GROUP INC                 | EQUITY   | 037604105 | 150    | 7,100     | SH  | DEFINED | 1 |  | 7,100     |        |
| APOLLO GROUP INC                 | EQUITY   | 037604105 | 110    | 5,200     | SH  | DEFINED | 2 |  | 5,200     |        |
| APP FIN VI MAURITIUS<br>LTD      | CORPBOND | 00202NAA3 | 894    | 7,649,000 | PRN | DEFINED | 4 |  | 7,649,000 |        |
| APPLE COMPUTER INC               | EQUITY   | 037833100 | 298    | 4,700     | SH  | DEFINED | 1 |  | 4,700     |        |
| APPLE COMPUTER INC               | EQUITY   | 037833100 | 5,011  | 79,225    | SH  | DEFINED | 2 |  | 79,225    |        |
| APPLIED MAGNETICS<br>CORP DEL    | CORPBOND | 038213AA2 | 420    | 2,627,000 | PRN | DEFINED | 4 |  | 2,627,000 |        |
| APPLIED MATERIALS<br>INC         | EQUITY   | 038222105 | 1,018  | 13,100    | SH  | DEFINED | 1 |  | 13,100    |        |
| APPLIED MATERIALS<br>INC         | EQUITY   | 038222105 | 4,575  | 58,875    | SH  | DEFINED | 2 |  | 58,875    |        |
| APPLIED MICRO<br>CIRCUITS CORP   | EQUITY   | 03822W109 | 1,128  | 19,800    | SH  | DEFINED | 2 |  | 19,800    |        |
| APPLIED MICRO<br>CIRCUITS CORP   | EQUITY   | 03822W109 | 17,328 | 304,000   | SH  | DEFINED | 3 |  | 296,800   | 7,200  |
| APPLIED POWER INC                | EQUITY   | 038225108 | 100    | 3,300     | SH  | DEFINED | 2 |  | 3,300     |        |
| APPLIED POWE RINC                | EQUITY   | 038225108 | 16,910 | 556,700   | SH  | DEFINED | 3 |  | 545,400   | 11,300 |

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| NAME OF ISSUER                      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |         |
|-------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|---------|
|                                     |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE    |
| APRIA HEALTHCARE<br>GROUP INC       | EQUITY      | 037933108 | 74              | 4,400           | SH        |           | DEFINED        | 1         |                  | 4,400     |         |
| APRIA HEALTHCARE<br>GROUP INC       | EQUITY      | 037933108 | 132             | 7,900           | SH        |           | DEFINED        | 2         |                  | 7,900     |         |
| ARCH COMMUNICATIONS<br>GROUP INC    | EQUITY      | 039381140 | 11              | 60,000          | SH        |           | DEFINED        | 4         |                  | 60,000    |         |
| ARCHER DANIELS<br>MIDLAND CO        | EQUITY      | 039483102 | 3,961           | 326,658         | SH        |           | DEFINED        | 1         |                  | 326,658   |         |
| ARCHER DANIELS<br>MIDLAND CO        | EQUITY      | 039483102 | 698             | 57,310          | SH        |           | DEFINED        | 2         |                  | 57,310    |         |
| ARCHSTONE<br>COMMUNITIES TRUST      | EQUITY      | 039581103 | 3,950           | 200,000         | SH        |           | DEFINED        | 1         |                  | 200,000   |         |
| ARCHSTONE<br>COMMUNITIES TRUST      | EQUITY      | 039581103 | 15,697          | 794,762         | SH        |           | DEFINED        | 3         |                  | 665,149   | 129,613 |
| ARDEN REALTY GROUP<br>INC           | EQUITY      | 039793104 | 7,660           | 352,200         | SH        |           | DEFINED        | 3         |                  | 296,400   | 55,800  |
| ARGONAUT GROUP INC                  | EQUITY      | 040157109 | 629             | 25,400          | SH        |           | DEFINED        | 2         |                  | 25,400    |         |
| ARMCO INC                           | EQUITY      | 042170407 | 2,543           | 48,900          | SH        |           | DEFINED        | 4         |                  | 48,900    |         |
| ARMSTRONG WORLD<br>INDUSTRIES INC   | EQUITY      | 042476101 | 63              | 1,400           | SH        |           | DEFINED        | 1         |                  | 1,400     |         |
| ARNOLD INDUSTRIES<br>INC            | EQUITY      | 042595108 | 30              | 2,400           | SH        |           | DEFINED        | 1         |                  | 2,400     |         |
| ARROW ELECTRONICS<br>INC            | EQUITY      | 042735100 | 151             | 8,550           | SH        |           | DEFINED        | 1         |                  | 8,550     |         |
| ARV ASSISTED LIVING<br>INC          | CORPBOND    | 00204CAA5 | 131             | 545,000         | PRN       |           | DEFINED        | 4         |                  | 545,000   |         |
| ARVIN INDUSTRIES INC                | EQUITY      | 043339100 | 71              | 2,300           | SH        |           | DEFINED        | 1         |                  | 2,300     |         |
| ASARCO INC                          | EQUITY      | 043413103 | 38              | 1,400           | SH        |           | DEFINED        | 1         |                  | 1,400     |         |
| ASHLAND INC                         | EQUITY      | 044204105 | 84              | 2,500           | SH        |           | DEFINED        | 1         |                  | 2,500     |         |
| ASHLAND INC                         | EQUITY      | 044204105 | 269             | 8,000           | SH        |           | DEFINED        | 2         |                  | 8,000     |         |
| ASIA PULP & PAPER<br>LTD            | EQUITY      | 04516V100 | 68              | 11,400          | SH        |           | DEFINED        | 4         |                  | 11,400    |         |
| ASIA TIGERS FUND<br>INC             | EQUITY      | 04516T105 | 354             | 42,600          | SH        |           | DEFINED        | 4         |                  | 42,600    |         |
| ASM LITHOGRAPHY<br>HOLDINGS N V     | EQUITY      | N07059111 | 888             | 13,250          | SH        |           | DEFINED        | 2         |                  | 13,250    |         |
| ASPECT TELECOMMUNI-<br>CATIONS CORP | EQUITY      | 045237104 | 1,294           | 76,400          | SH        |           | DEFINED        | 2         |                  | 76,400    |         |
| ASPECT TELECOMMUNI-<br>CATIONS CORP | CORPBOND    | 045237AE4 | 773             | 3,000,000       | PRN       |           | DEFINED        | 4         |                  | 3,000,000 |         |
| ASSISTED LIVING<br>CONCEPTS INC     | CORPBOND    | 04543LAD1 | 90              | 166,000         | PRN       |           | DEFINED        | 4         |                  | 166,000   |         |
| ASSOCIATED BANC<br>CORP             | EQUITY      | 045487105 | 203             | 5,600           | SH        |           | DEFINED        | 1         |                  | 5,600     |         |
| ASSOCIATES FIRST<br>CAPITAL CORP    | EQUITY      | 046008108 | 902             | 25,068          | SH        |           | DEFINED        | 1         |                  | 25,068    |         |
| ASSOCIATES FIRST<br>CAPITAL CORP    | EQUITY      | 046008108 | 414             | 11,500          | SH        |           | DEFINED        | 2         |                  | 11,500    |         |
| ASTORIA FINANCIAL<br>CORP           | EQUITY      | 046265104 | 154             | 5,000           | SH        |           | DEFINED        | 1         |                  | 5,000     |         |
| ASTORIA FINANCIAL<br>CORP           | EQUITY      | 046265104 | 109             | 3,560           | SH        |           | DEFINED        | 2         |                  | 3,560     |         |
| ASTROPOWER INC                      | EQUITY      | 04644A101 | 2,012           | 167,700         | SH        |           | DEFINED        | 3         |                  | 167,700   |         |
| AT + T CORP                         | EQUITY      | 001957109 | 11,813          | 271,571         | SH        |           | DEFINED        | 2         |                  | 271,571   |         |
| AT&T CORP                           | EQUITY      | 001957109 | 6,110           | 140,450         | SH        |           | DEFINED        | 1         |                  | 140,450   |         |
| AT&T CORP                           | EQUITY      | 001957208 | 13,892          | 374,188         | SH        |           | DEFINED        | 2         |                  | 374,188   |         |
| AT HOME CORP                        | EQUITY      | 045919107 | 3,065           | 73,968          | SH        |           | DEFINED        | 2         |                  | 73,968    |         |
| ATLANTIC RICHFIELD<br>CO            | EQUITY      | 048825103 | 1,046           | 11,800          | SH        |           | DEFINED        | 1         |                  | 11,800    |         |
| ATLANTIC RICHFIELD<br>CO            | EQUITY      | 048825103 | 656             | 7,400           | SH        |           | DEFINED        | 2         |                  | 7,400     |         |
| ATMEL CORP                          | EQUITY      | 049513104 | 304             | 9,000           | SH        |           | DEFINED        | 1         |                  | 9,000     |         |
| ATMEL CORP                          | EQUITY      | 049513104 | 1,353           | 40,000          | SH        |           | DEFINED        | 2         |                  | 40,000    |         |
| ATMEL CORP                          | EQUITY      | 049513AB0 | 2,110           | 4,000,000       | SH        |           | DEFINED        | 4         |                  | 4,000,000 |         |





|                               |        |           |        |         |    |         |   |  |         |
|-------------------------------|--------|-----------|--------|---------|----|---------|---|--|---------|
| GRP INC                       | EQUITY | 10947N104 | 103    | 31,000  | SH | DEFINED | 2 |  | 31,000  |
| BRILLANCE CHINA AUTO HDGS LTD | EQUITY | G1368B102 | 2,631  | 100,000 | SH | DEFINED | 1 |  | 100,000 |
| BRINKER INTERNATIONAL INC     | EQUITY | 109641100 | 160    | 5,900   | SH | DEFINED | 1 |  | 5,900   |
| BRINKER INTERNATIONAL INC     | EQUITY | 109641100 | 15,418 | 569,700 | SH | DEFINED | 3 |  | 528,900 |
| BRISTOL HOTEL & RESORTS INC   | EQUITY | 110041100 | 338    | 49,200  | SH | DEFINED | 3 |  | 49,200  |
| BRISTOL MYERS SQUIBB CO       | EQUITY | 110122108 | 5,751  | 85,200  | SH | DEFINED | 1 |  | 85,200  |
| BRISTOL MYERS SQUIBB CO       | EQUITY | 110122108 | 21,647 | 320,700 | SH | DEFINED | 2 |  | 320,700 |
| BROADCOM CORP                 | EQUITY | 111320107 | 425    | 3,900   | SH | DEFINED | 2 |  | 3,900   |
| BROADVISION INC               | EQUITY | 111412102 | 5,721  | 43,000  | SH | DEFINED | 2 |  | 43,000  |
| BROWN & BROWN INC             | EQUITY | 115236101 | 3,895  | 117,150 | SH | DEFINED | 1 |  | 117,150 |
| BROWN FORMAN CORP             | EQUITY | 115637209 | 150    | 2,400   | SH | DEFINED | 1 |  | 2,400   |
| BROWN SHOE INC NEW            | EQUITY | 115736100 | 4,794  | 261,800 | SH | DEFINED | 3 |  | 261,800 |
| BRUNSWICK CORP                | EQUITY | 117043109 | 80     | 3,200   | SH | DEFINED | 1 |  | 3,200   |
| BRUNSWICK CORP                | EQUITY | 117043109 | 164    | 6,600   | SH | DEFINED | 2 |  | 6,600   |
| BUDGET GROUP INC              | EQUITY | 119003101 | 196    | 27,749  | SH | DEFINED | 1 |  | 27,749  |

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| NAME OF ISSUER                      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |         |
|-------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|-----------------|-----------|------------------|-----------|---------|
|                                     |             |           |                 |                 |           |           |                 |           | SOLE             | SHARED    | NONE    |
| BUDGET GROUP INC                    | EQUITY      | 119003101 | 57              | 8,000           | SH        |           | DEFINED         | 2         |                  | 8,000     |         |
| BUFFETS INC                         | EQUITY      | 119882108 | 48              | 4,100           | SH        |           | DEFINED         | 1         |                  | 4,100     |         |
| BURLINGTON INDUSTRIES INC           | EQUITY      | 121693105 | 24              | 5,400           | SH        |           | DEFINED         | 1         |                  | 5,400     |         |
| BURLINGTON NRTHRN SANTA FE CORP     | EQUITY      | 12189T104 | 462             | 16,910          | SH        |           | DEFINED         | 1         |                  | 16,910    |         |
| BURLINGTON NRTHRN SANTA FE CORP     | EQUITY      | 12189T104 | 748             | 27,200          | SH        |           | DEFINED         | 2         |                  | 27,200    |         |
| BURLINGTON RESOURCES INC            | EQUITY      | 122014103 | 225             | 6,124           | SH        |           | DEFINED         | 1         |                  | 6,124     |         |
| BURLINGTON RESOURCES INC            | EQUITY      | 122014103 | 393             | 10,700          | SH        |           | DEFINED         | 2         |                  | 10,700    |         |
| BURNHAM PAC PPTYS INC               | EQUITY      | 12232C108 | 2,534           | 239,900         | SH        |           | DEFINED         | 3         |                  | 200,900   | 39,000  |
| BURR BROWN CORP                     | EQUITY      | 122574106 | 1,225           | 31,200          | SH        |           | DEFINED         | 2         |                  | 31,200    |         |
| BURR BROWN CORP                     | EQUITY      | 122574106 | 11,763          | 297,800         | SH        |           | DEFINED         | 3         |                  | 291,700   | 6,100   |
| BUSH BOAKE ALLEN INC                | EQUITY      | 123162109 | 1,121           | 42,500          | SH        |           | DEFINED         | 2         |                  | 42,500    |         |
| BUSINESS OBJECTS S A C COR NET CORP | EQUITY      | 12328X107 | 13,080          | 221,700         | SH        |           | DEFINED         | 3         |                  | 217,200   | 4,500   |
| C CUBE MICROSYSTEMS INC             | EQUITY      | 125010108 | 1,756           | 57,800          | SH        |           | DEFINED         | 3         |                  | 57,800    |         |
| C D I CORP                          | EQUITY      | 125015107 | 447             | 10,300          | SH        |           | DEFINED         | 2         |                  | 10,300    |         |
| C H ROBINSON WORLD-WIDE             | EQUITY      | 125071100 | 115             | 4,200           | SH        |           | DEFINED         | 2         |                  | 4,200     |         |
| C21 SOLUTIONS INC                   | EQUITY      | 12541W100 | 974             | 28,900          | SH        |           | DEFINED         | 2         |                  | 28,900    |         |
| CABLETRON SYSTEMS INC               | EQUITY      | 12652N113 | 13              | 26,725          | SH        |           | DEFINED         | 4         |                  | 26,725    |         |
| CABLETRON SYSTEMS INC               | EQUITY      | 126920107 | 85              | 5,400           | SH        |           | DEFINED         | 1         |                  | 5,400     |         |
| CABLEVISION SYS CORP                | EQUITY      | 126920107 | 1,199           | 76,400          | SH        |           | DEFINED         | 2         |                  | 76,400    |         |
| CABOT CORP                          | EQUITY      | 12686C109 | 4,556           | 62,620          | SH        |           | DEFINED         | 2         |                  | 62,620    |         |
| CADENCE DESIGN SYSTEM INC           | EQUITY      | 127055101 | 147             | 6,200           | SH        |           | DEFINED         | 1         |                  | 6,200     |         |
| CADENCE DESIGN SYSTEM INC           | EQUITY      | 127387108 | 290             | 21,700          | SH        |           | DEFINED         | 1         |                  | 21,700    |         |
| CALLAWAY GOLF CO                    | EQUITY      | 127387108 | 502             | 37,900          | SH        |           | DEFINED         | 2         |                  | 37,900    |         |
| CALPINE CORP                        | EQUITY      | 131193104 | 83              | 6,800           | SH        |           | DEFINED         | 1         |                  | 6,800     |         |
| CALPINE CORP                        | EQUITY      | 131347106 | 204             | 2,400           | SH        |           | DEFINED         | 1         |                  | 2,400     |         |
| CALPINE CORP                        | EQUITY      | 131347106 | 510             | 6,000           | SH        |           | DEFINED         | 2         |                  | 6,000     |         |
| CAMBRIDGE TECH PARTNERS MASS        | EQUITY      | 132524109 | 73              | 5,000           | SH        |           | DEFINED         | 1         |                  | 5,000     |         |
| CAMDEN PROPERTY TRUST               | EQUITY      | 133131102 | 4,434           | 165,000         | SH        |           | DEFINED         | 1         |                  | 165,000   |         |
| CAMDEN PROPERTY TRUST               | EQUITY      | 133131102 | 8,581           | 319,300         | SH        |           | DEFINED         | 3         |                  | 267,400   | 51,900  |
| CAMDEN PROPERTY TRUST               | CORPBOND    | 133131AA0 | 28              | 25,000          | PRN       |           | DEFINED         | 4         |                  | 25,000    |         |
| CAMPBELL SOUP CO                    | EQUITY      | 134429109 | 661             | 16,900          | SH        |           | DEFINED         | 1         |                  | 16,900    |         |
| CANADIAN NATIONAL RY CO             | EQUITY      | 136375102 | 164             | 5,400           | SH        |           | DEFINED         | 2         |                  | 5,400     |         |
| CAPITAL ONE FINANCIAL CORP          | EQUITY      | 14040H105 | 238             | 6,100           | SH        |           | DEFINED         | 1         |                  | 6,100     |         |
| CAPITAL ONE FINANCIAL CORP          | EQUITY      | 14040H105 | 11,684          | 299,600         | SH        |           | DEFINED         | 2         |                  | 299,600   |         |
| CAPITAL SOUTHWEST CORP              | EQUITY      | 140501107 | 216             | 3,000           | SH        |           | DEFINED         | 2         |                  | 3,000     |         |
| CAPITOL TRANSAMERICA CORP           | EQUITY      | 140640103 | 1,508           | 107,700         | SH        |           | DEFINED         | 1         |                  | 107,700   |         |
| CAPTEC NET LEASE REALTY INC         | EQUITY      | 140724105 | 6,052           | 601,400         | SH        |           | DEFINED         | 3         |                  | 484,800   | 116,600 |
| CARADON                             | EQUITY      | 017626904 | 37              | 14,800          | SH        |           | DEFINED         | 2         |                  | 14,800    |         |
| CARDINAL HEALTH INC                 | EQUITY      | 14149Y108 | 480             | 8,800           | SH        |           | DEFINED         | 1         |                  | 8,800     |         |
| CARDINAL HEALTH INC                 | EQUITY      | 14149Y108 | 17,232          | 316,188         | SH        |           | DEFINED         | 2         |                  | 316,188   |         |
| CAREER EDUCATION CORP               | EQUITY      | 141665109 | 1,885           | 65,000          | SH        |           | DEFINED         | 2         |                  | 65,000    |         |
| CAREINSITE INC                      | EQUITY      | 14170M106 | 695             | 13,900          | SH        |           | DEFINED         | 2         |                  | 13,900    |         |
| CAREMARK RX INC                     | EQUITY      | 141705103 | 774             | 134,600         | SH        |           | DEFINED         | 2         |                  | 134,600   |         |
| CAREMATRIX CORP                     | CORPBOND    | 141706AA9 | 109             | 250,000         | PRN       |           | DEFINED         | 4         |                  | 250,000   |         |
| CAREMATRIX CORP                     | CORPBOND    | 141706AC5 | 2,020           | 4,634,000       | PRN       |           | DEFINED         | 4         |                  | 4,634,000 |         |
| CARLISLE COS INC                    | EQUITY      | 142339100 | 107             | 2,700           | SH        |           | DEFINED         | 1         |                  | 2,700     |         |





|                                  |          |           |        |           |     |         |   |  |           |        |
|----------------------------------|----------|-----------|--------|-----------|-----|---------|---|--|-----------|--------|
| INC                              | EQUITY   | 163072101 | 26,833 | 966,950   | SH  | DEFINED | 3 |  | 945,400   | 21,550 |
| CHESAPEAKE CORP                  | EQUITY   | 165159104 | 61     | 2,000     | SH  | DEFINED | 1 |  | 2,000     |        |
| CHESAPEAKE CORP                  | EQUITY   | 165159104 | 145    | 4,800     | SH  | DEFINED | 2 |  | 4,800     |        |
| CHESAPEAKE ENERGY CORP           | EQUITY   | 165167305 | 1,627  | 49,300    | SH  | DEFINED | 4 |  | 49,300    |        |
| CHEVRON CORP                     | EQUITY   | 166751107 | 26,896 | 303,050   | SH  | DEFINED | 1 |  | 303,050   |        |
| CHEVRON CORP                     | EQUITY   | 166751107 | 12,452 | 140,309   | SH  | DEFINED | 2 |  | 140,309   |        |
| CHICOS FAS INC                   | EQUITY   | 168615102 | 8,284  | 304,000   | SH  | DEFINED | 3 |  | 304,000   |        |
| CHIEFTAIN INTERNATIONAL FDG CORP | EQUITY   | 168672202 | 708    | 26,700    | SH  | DEFINED | 4 |  | 26,700    |        |
| CHIEFTAIN INTERNATIONAL FDG CORP | EQUITY   | 16867C101 | 323    | 17,000    | SH  | DEFINED | 2 |  | 17,000    |        |
| CHILECTRA S A                    | EQUITY   | 168884104 | 8      | 422       | SH  | DEFINED | 2 |  | 422       |        |
| CHINA FUND INC                   | EQUITY   | 169373107 | 279    | 27,200    | SH  | DEFINED | 4 |  | 27,200    |        |
| CHIQUITA BRANDS INC              | EQUITY   | 170032403 | 438    | 18,200    | SH  | DEFINED | 4 |  | 18,200    |        |
| CHIRON CORP                      | EQUITY   | 170040109 | 451    | 16,300    | SH  | DEFINED | 1 |  | 16,300    |        |
| CHIRON CORP                      | CORPBOND | 170040AB5 | 9,100  | 8,750,000 | PRN | DEFINED | 4 |  | 8,750,000 |        |
| CHRIS CRAFT INDUSTRIES INC       | EQUITY   | 170520100 | 167    | 2,981     | SH  | DEFINED | 1 |  | 2,981     |        |
| CHUBB CORP                       | EQUITY   | 171232101 | 2,348  | 47,315    | SH  | DEFINED | 1 |  | 47,315    |        |
| CHUBB CORP                       | EQUITY   | 171232101 | 1,509  | 30,300    | SH  | DEFINED | 2 |  | 30,300    |        |
| CHURCH & DWIGHT INC              | EQUITY   | 171340102 | 85     | 3,400     | SH  | DEFINED | 1 |  | 3,400     |        |
| CIBER INC                        | EQUITY   | 17163B102 | 377    | 24,600    | SH  | DEFINED | 2 |  | 24,600    |        |
| CIGNA CORP                       | EQUITY   | 171779101 | 730    | 20,000    | SH  | DEFINED | 2 |  | 20,000    |        |
| CIGNA CORP                       | EQUITY   | 125509109 | 583    | 7,500     | SH  | DEFINED | 1 |  | 7,500     |        |
| CIGNA CORP                       | EQUITY   | 125509109 | 1,998  | 25,700    | SH  | DEFINED | 2 |  | 25,700    |        |
| CINAR CORP                       | EQUITY   | 171905300 | 85,952 | 2,841,400 | SH  | DEFINED | 3 |  | 2,786,200 | 55,200 |
| CINAR CORP                       | EQUITY   | 171905300 | 4,515  | 149,600   | SH  | DEFINED | 2 |  | 149,600   |        |
| CINCINNATI BELL INC              | EQUITY   | 171870108 | 237    | 12,200    | SH  | DEFINED | 1 |  | 12,200    |        |
| CINCINNATI FINANCIAL CORP        | EQUITY   | 172062101 | 175    | 4,650     | SH  | DEFINED | 1 |  | 4,650     |        |
| CINERGY CORP                     | EQUITY   | 172474108 | 161    | 5,700     | SH  | DEFINED | 1 |  | 5,700     |        |
| CINTAS CORP                      | EQUITY   | 172908105 | 578    | 10,000    | SH  | DEFINED | 1 |  | 10,000    |        |
| CINTAS CORP                      | EQUITY   | 172908105 | 520    | 9,000     | SH  | DEFINED | 2 |  | 9,000     |        |
| CIRCUIT CITY STORES INC          | EQUITY   | 172737108 | 304    | 7,200     | SH  | DEFINED | 1 |  | 7,200     |        |
| CIRCUIT CITY STORES INC          | EQUITY   | 172737108 | 953    | 22,600    | SH  | DEFINED | 2 |  | 22,600    |        |
| CIRRUS LOGIC CORP                | EQUITY   | 172755100 | 62     | 5,600     | SH  | DEFINED | 1 |  | 5,600     |        |
| CIRRUS LOGIC CORP                | CORPBOND | 172755AC4 | 1,688  | 2,254,000 | PRN | DEFINED | 4 |  | 2,254,000 |        |
| CISCO SYSTEMS INC                | EQUITY   | 17275R102 | 38,882 | 567,100   | SH  | DEFINED | 1 |  | 567,100   |        |
| CISCO SYSTEMS INC                | EQUITY   | 17275R102 | 43,366 | 632,892   | SH  | DEFINED | 2 |  | 632,892   |        |
| CIT GROUP INC                    | EQUITY   | 125577106 | 317    | 15,400    | SH  | DEFINED | 2 |  | 15,400    |        |

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| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVSTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |
|--------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|--------|
|                                |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE   |
| CITADEL COMMUNICATIONS CORP    | EQUITY      | 172853202 | 351             | 10,300          | SH        |           | DEFINED        | 2         |                  | 10,300    |        |
| CITIGROUP INC                  | EQUITY      | 172967101 | 34,708          | 788,811         | SH        |           | DEFINED        | 1         |                  | 788,811   |        |
| CITIGROUP INC                  | EQUITY      | 172967101 | 42,625          | 968,752         | SH        |           | DEFINED        | 2         |                  | 968,752   |        |
| CITRIX SYSTEMS INC             | EQUITY      | 177376100 | 477             | 7,700           | SH        |           | DEFINED        | 1         |                  | 7,700     |        |
| CITRIX SYSTEMS INC             | EQUITY      | 177376100 | 4,388           | 70,900          | SH        |           | DEFINED        | 2         |                  | 70,900    |        |
| CITY NATIONAL CORP             | EQUITY      | 178566105 | 134             | 4,000           | SH        |           | DEFINED        | 1         |                  | 4,000     |        |
| CK WITCO CORP                  | EQUITY      | 12562C108 | 157             | 10,529          | SH        |           | DEFINED        | 1         |                  | 10,529    |        |
| CK WITCO CORP                  | EQUITY      | 12562C108 | 104             | 7,144           | SH        |           | DEFINED        | 2         |                  | 7,144     |        |
| CKE RESTAURANTS INC            | EQUITY      | 12561E105 | 41              | 5,600           | SH        |           | DEFINED        | 2         |                  | 5,600     |        |
| CLAIRE'S STORES INC            | EQUITY      | 179584107 | 76              | 4,600           | SH        |           | DEFINED        | 1         |                  | 4,600     |        |
| CLARENT CORP DEL               | EQUITY      | 180461105 | 2,007           | 39,400          | SH        |           | DEFINED        | 2         |                  | 39,400    |        |
| CLARIFY INC                    | EQUITY      | 180492100 | 5,196           | 103,300         | SH        |           | DEFINED        | 2         |                  | 103,300   |        |
| CLAYTON HOMES INC              | EQUITY      | 184190106 | 113             | 12,968          | SH        |           | DEFINED        | 1         |                  | 12,968    |        |
| CLEAR CHANNEL COMMUNICATIONS   | EQUITY      | 184502102 | 815             | 10,200          | SH        |           | DEFINED        | 1         |                  | 10,200    |        |
| CLEAR CHANNEL COMMUNICATIONS   | EQUITY      | 184502102 | 13,418          | 167,987         | SH        |           | DEFINED        | 2         |                  | 167,987   |        |
| CLEAR CHANNEL COMMUNICATIONS   | EQUITY      | 184502102 | 97,348          | 1,218,756       | SH        |           | DEFINED        | 3         |                  | 1,178,286 | 40,470 |
| CLECO CORP                     | EQUITY      | 12561W105 | 65              | 2,000           | SH        |           | DEFINED        | 1         |                  | 2,000     |        |
| CLEVELAND CLIFFS INC           | EQUITY      | 185896107 | 31              | 1,000           | SH        |           | DEFINED        | 1         |                  | 1,000     |        |
| CLOROX CO                      | EQUITY      | 189054109 | 279             | 7,300           | SH        |           | DEFINED        | 1         |                  | 7,300     |        |
| CMG INFORMATION SVCS INC       | EQUITY      | 125750109 | 3,977           | 38,800          | SH        |           | DEFINED        | 2         |                  | 38,800    |        |
| CMP GROUP INC                  | EQUITY      | 125887109 | 74              | 2,800           | SH        |           | DEFINED        | 1         |                  | 2,800     |        |
| CMS ENERGY CORP                | EQUITY      | 125896100 | 136             | 4,000           | SH        |           | DEFINED        | 1         |                  | 4,000     |        |
| CNF TRANSN INC                 | EQUITY      | 12612W104 | 659             | 17,700          | SH        |           | DEFINED        | 2         |                  | 17,700    |        |
| CNF TRANSPORTATION INC         | EQUITY      | 12612W104 | 164             | 4,400           | SH        |           | DEFINED        | 1         |                  | 4,400     |        |
| COAST FEDERAL LITIGATION TR    | EQUITY      | 19034Q110 | 2               | 1,500           | SH        |           | DEFINED        | 2         |                  | 1,500     |        |
| COASTAL CORP                   | EQUITY      | 190441105 | 307             | 7,500           | SH        |           | DEFINED        | 1         |                  | 7,500     |        |
| COASTAL CORP                   | EQUITY      | 190441105 | 2,456           | 60,000          | SH        |           | DEFINED        | 2         |                  | 60,000    |        |
| COASTAL CORP                   | EQUITY      | 190441105 | 6,947           | 169,700         | SH        |           | DEFINED        | 3         |                  | 143,200   | 26,500 |
| COCA COLA CO                   | EQUITY      | 191216100 | 4,251           | 88,100          | SH        |           | DEFINED        | 1         |                  | 88,100    |        |
| COCA COLA CO                   | EQUITY      | 191216100 | 1,327           | 27,600          | SH        |           | DEFINED        | 2         |                  | 27,600    |        |
| COCA COLA ENTERPRISES INC      | EQUITY      | 191219104 | 327             | 14,500          | SH        |           | DEFINED        | 1         |                  | 14,500    |        |
| COCA COLA ENTERPRISES INC      | EQUITY      | 191219104 | 482             | 21,350          | SH        |           | DEFINED        | 2         |                  | 21,350    |        |
| COEUR D ALENE MINES CORP       | EQUITY      | 192108207 | 954             | 165,800         | SH        |           | DEFINED        | 4         |                  | 165,800   |        |
| COGNEX CORP                    | EQUITY      | 192422103 | 699             | 23,200          | SH        |           | DEFINED        | 2         |                  | 23,200    |        |
| COGNOS INC                     | EQUITY      | 19244C109 | 390             | 15,000          | SH        |           | DEFINED        | 2         |                  | 15,000    |        |
| COLGATE PALMOLIVE CO           | EQUITY      | 194162103 | 1,633           | 35,700          | SH        |           | DEFINED        | 1         |                  | 35,700    |        |
| COLGATE PALMOLIVE CO           | EQUITY      | 194162103 | 284             | 6,200           | SH        |           | DEFINED        | 2         |                  | 6,200     |        |
| COLLAGENEX PHARMACEUTICALS INC | EQUITY      | 19419B100 | 137             | 7,814           | SH        |           | DEFINED        | 1         |                  | 7,814     |        |
| COLONIAL BANC GROUP INC        | CORPBOND    | 195493AA9 | 384             | 240,000         | PRN       |           | DEFINED        | 4         |                  | 240,000   |        |
| COLONIAL PROPERTIES TRUST      | EQUITY      | 195872106 | 10,679          | 399,200         | SH        |           | DEFINED        | 1         |                  | 399,200   |        |



|                                   |        |           |        |           |    |         |   |  |           |        |
|-----------------------------------|--------|-----------|--------|-----------|----|---------|---|--|-----------|--------|
| INC                               | EQUITY | 209759109 | 218    | 8,100     | SH | DEFINED | 1 |  | 8,100     |        |
| CONSOLIDATED PAPERS INC           | EQUITY | 209759109 | 532    | 19,800    | SH | DEFINED | 2 |  | 19,800    |        |
| CONSOLIDATED STORES CORP          | EQUITY | 210149100 | 90     | 4,100     | SH | DEFINED | 1 |  | 4,100     |        |
| CONSOLIDATED STORES CORP          | EQUITY | 210149100 | 664    | 30,100    | SH | DEFINED | 2 |  | 30,100    |        |
| CONSTELLATION ENERGY INC          | EQUITY | 210371100 | 152    | 5,400     | SH | DEFINED | 1 |  | 5,400     |        |
| CONTINENTAL AIRLINES INC          | EQUITY | 210795308 | 655    | 20,000    | SH | DEFINED | 2 |  | 20,000    |        |
| CONVERGYS CORP                    | EQUITY | 212485106 | 277    | 14,000    | SH | DEFINED | 1 |  | 14,000    |        |
| COOPER CAMERON CORP               | EQUITY | 216640102 | 1,046  | 27,700    | SH | DEFINED | 2 |  | 27,700    |        |
| COOPER CAMERON CORP               | EQUITY | 216640102 | 7,206  | 190,900   | SH | DEFINED | 3 |  | 163,400   | 27,500 |
| COOPER INDUSTRIES INC             | EQUITY | 216669101 | 234    | 5,000     | SH | DEFINED | 1 |  | 5,000     |        |
| COOPER INDUSTRIES INC             | EQUITY | 216669101 | 136    | 2,900     | SH | DEFINED | 2 |  | 2,900     |        |
| COOPER TIRE & RUBBER CO           | EQUITY | 216831107 | 51     | 2,900     | SH | DEFINED | 1 |  | 2,900     |        |
| COOPER TIRE & RUBBER CO           | EQUITY | 216831107 | 5,484  | 311,147   | SH | DEFINED | 2 |  | 311,147   |        |
| COORS ADOLPH CO                   | EQUITY | 217016104 | 54     | 1,000     | SH | DEFINED | 1 |  | 1,000     |        |
| CORDANT TECHNOLOGIES INC          | EQUITY | 218412104 | 97     | 3,200     | SH | DEFINED | 1 |  | 3,200     |        |
| CORECOMM LTD                      | EQUITY | G2422R109 | 518    | 15,750    | SH | DEFINED | 2 |  | 15,750    |        |
| CORN PRODUCTS INTL INC            | EQUITY | 219023108 | 149    | 4,900     | SH | DEFINED | 2 |  | 4,900     |        |
| CORNERSTONE PROPERTIES INC        | EQUITY | 21922H103 | 5,790  | 379,700   | SH | DEFINED | 3 |  | 318,600   | 61,100 |
| CORNING INC                       | EQUITY | 219350105 | 562    | 8,200     | SH | DEFINED | 1 |  | 8,200     |        |
| CORPORATE EXECUTIVE BOARD CO      | EQUITY | 21988R102 | 7,131  | 175,000   | SH | DEFINED | 3 |  | 175,000   |        |
| COST PLUS INC CALIF               | EQUITY | 221485105 | 14,526 | 299,500   | SH | DEFINED | 3 |  | 299,500   |        |
| COSTCO COMPANIES INC              | EQUITY | 22160Q102 | 101    | 1,400     | SH | DEFINED | 1 |  | 1,400     |        |
| COSTCO WHOLESALE CORP             | EQUITY | 22160K105 | 439    | 6,100     | SH | DEFINED | 1 |  | 6,100     |        |
| COSTCO WHOLESALE CORP             | EQUITY | 22160K105 | 2,183  | 30,350    | SH | DEFINED | 2 |  | 30,350    |        |
| COUNTRYWIDE CREDIT INDUSTRIES INC | EQUITY | 222372104 | 126    | 3,900     | SH | DEFINED | 1 |  | 3,900     |        |
| COUNTRYWIDE CREDIT INDUSTRIES INC | EQUITY | 222372104 | 745    | 23,100    | SH | DEFINED | 2 |  | 23,100    |        |
| COVAD COMMUNICATIONS GROUP INC    | EQUITY | 222814204 | 2,079  | 47,700    | SH | DEFINED | 2 |  | 47,700    |        |
| COVANCE INC                       | EQUITY | 222816100 | 49     | 5,100     | SH | DEFINED | 1 |  | 5,100     |        |
| COVANCE INC                       | EQUITY | 222816100 | 573    | 59,100    | SH | DEFINED | 2 |  | 59,100    |        |
| CRANE CO                          | EQUITY | 224399105 | 53     | 2,375     | SH | DEFINED | 1 |  | 2,375     |        |
| CRANE CO                          | EQUITY | 224399105 | 164    | 7,300     | SH | DEFINED | 2 |  | 7,300     |        |
| CREDENCE SYSTEMS CORP             | EQUITY | 225302108 | 237    | 5,300     | SH | DEFINED | 2 |  | 5,300     |        |
| CREDITCORP LTD                    | EQUITY | G2519Y108 | 843    | 81,121    | SH | DEFINED | 1 |  | 81,121    |        |
| CRESCENT REAL ESTATE EQUITIES     | EQUITY | 225756204 | 330    | 22,000    | SH | DEFINED | 4 |  | 22,000    |        |
| CRESCENT REAL ESTATE EQUITIES     | EQUITY | 225756105 | 338    | 18,800    | SH | DEFINED | 2 |  | 18,800    |        |
| CRESCENT REAL ESTATE EQUITIES     | EQUITY | 225756105 | 8,996  | 499,800   | SH | DEFINED | 3 |  | 416,600   | 83,200 |
| CRESCENT REAL ESTATE EQUITIES     | EQUITY | 225756204 | 1,050  | 70,000    | SH | DEFINED | 1 |  | 70,000    |        |
| CRESTLINE CAPITAL CORP            | EQUITY | 226153104 | 68     | 3,309     | SH | DEFINED | 1 |  | 3,309     |        |
| CRITICAL PATH INC                 | EQUITY | 22674V100 | 1,202  | 29,800    | SH | DEFINED | 2 |  | 29,800    |        |
| CRITICAL PATH INC                 | EQUITY | 22674V100 | 11,337 | 281,000   | SH | DEFINED | 3 |  | 275,900   | 5,100  |
| CROSS TIMBERS OIL CO              | EQUITY | 227573201 | 2,442  | 77,620    | SH | DEFINED | 4 |  | 77,620    |        |
| CROWN CASTLE INTERNATIONAL CORP   | EQUITY | 228227104 | 45,750 | 2,444,050 | SH | DEFINED | 1 |  | 2,444,050 |        |
| CROWN CASTLE INTERNATIONAL CORP   | EQUITY | 228227104 | 628    | 33,600    | SH | DEFINED | 2 |  | 33,600    |        |
| CROWN CORK & SEAL INC             | EQUITY | 228255303 | 7,988  | 356,600   | SH | DEFINED | 4 |  | 356,600   |        |
| CROWN CORK & SEAL INC             | EQUITY | 228255105 | 112    | 4,600     | SH | DEFINED | 1 |  | 4,600     |        |
| CSG SYS INTL INC                  | EQUITY | 126349109 | 45,870 | 1,673,700 | SH | DEFINED | 3 |  | 1,614,200 | 59,500 |

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| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |        |      |
|--------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|-----------------|-----------|------------------|--------|------|
|                                |             |           |                 |                 |           |           |                 |           | SOLE             | SHARED | NONE |
| CSK AUTO CORP                  | EQUITY      | 125965103 | 8,245           | 378,000         | SH        | DEFINED   | 3               |           | 341,800          | 36,200 |      |
| CSX CORP                       | EQUITY      | 126408103 | 331             | 7,800           | SH        | DEFINED   | 1               |           | 7,800            |        |      |
| CSX CORP                       | EQUITY      | 126408103 | 661             | 15,600          | SH        | DEFINED   | 2               |           | 15,600           |        |      |
| CUMMINS ENGINE INC             | EQUITY      | 231021106 | 75              | 1,500           | SH        | DEFINED   | 1               |           | 1,500            |        |      |
| CUMMINS ENGINE INC             | EQUITY      | 231021106 | 13,828          | 277,600         | SH        | DEFINED   | 3               |           | 270,900          | 6,700  |      |
| CUMULUS MEDIA INC              | EQUITY      | 231082108 | 20,495          | 627,000         | SH        | DEFINED   | 3               |           | 614,100          | 12,900 |      |
| CUSTOMTRACKS CORP              | EQUITY      | 232046102 | 593             | 20,000          | SH        | DEFINED   | 3               |           | 20,000           |        |      |
| CVS CORP                       | EQUITY      | 126650100 | 551             | 13,500          | SH        | DEFINED   | 1               |           | 13,500           |        |      |
| CVS CORP                       | EQUITY      | 126650100 | 13,468          | 330,000         | SH        | DEFINED   | 2               |           | 330,000          |        |      |
| CYBERSOURCE CORP               | EQUITY      | 23251J106 | 3,480           | 62,900          | SH        | DEFINED   | 2               |           | 62,900           |        |      |
| CYBERSOURCE CORP               | EQUITY      | 23251J106 | 13,733          | 248,000         | SH        | DEFINED   | 3               |           | 242,900          | 5,100  |      |
| CYMER INC                      | CORPBOND    | 232572AC1 | 1,466           | 1,500,000       | PRN       | DEFINED   | 4               |           | 1,500,000        |        |      |
| CYPRESS SEMICONDUCTOR CORP     | EQUITY      | 232806109 | 204             | 9,500           | SH        | DEFINED   | 1               |           | 9,500            |        |      |
| CYPRUS AMAX MINERALS CO        | EQUITY      | 232809103 | 61              | 3,100           | SH        | DEFINED   | 1               |           | 3,100            |        |      |
| CYTEC INDUSTRIES INC           | EQUITY      | 232820100 | 92              | 3,900           | SH        | DEFINED   | 1               |           | 3,900            |        |      |
| CYTEC INDUSTRIES INC           | EQUITY      | 232820100 | 199             | 8,300           | SH        | DEFINED   | 2               |           | 8,300            |        |      |
| CYTOCLONAL PHARMACEUTICALS INC | EQUITY      | 232826113 | 33              | 17,900          | SH        | DEFINED   | 4               |           | 17,900           |        |      |
| DALLAS SEMICONDUCTOR CORP      | EQUITY      | 235204104 | 1,021           | 19,100          | SH        | DEFINED   | 2               |           | 19,100           |        |      |
| DANA CORP                      | EQUITY      | 235811106 | 210             | 5,657           | SH        | DEFINED   | 1               |           | 5,657            |        |      |
| DANA CORP                      | EQUITY      | 235811106 | 468             | 12,600          | SH        | DEFINED   | 2               |           | 12,600           |        |      |

|                                    |          |           |        |           |     |         |   |  |           |         |  |
|------------------------------------|----------|-----------|--------|-----------|-----|---------|---|--|-----------|---------|--|
| DANAHER CORP                       | EQUITY   | 235851102 | 227    | 4,300     | SH  | DEFINED | 1 |  | 4,300     |         |  |
| DANAHER CORP                       | EQUITY   | 235851102 | 869    | 16,500    | SH  | DEFINED | 2 |  | 16,500    |         |  |
| DANAHER CORP                       | EQUITY   | 235851102 | 10,785 | 204,700   | SH  | DEFINED | 3 |  | 173,900   | 30,800  |  |
| DANKA BUSINESS SYSTEMS             | CORPBOND | 236277AB5 | 363    | 471,000   | PRN | DEFINED | 4 |  | 471,000   |         |  |
| DARDEN RESTAURANTS INC             | EQUITY   | 237194105 | 106    | 5,400     | SH  | DEFINED | 1 |  | 5,400     |         |  |
| DATA GENERAL CORP                  | EQUITY   | 237688106 | 32     | 1,500     | SH  | DEFINED | 1 |  | 1,500     |         |  |
| DATA GENERAL CORP                  | CORPBOND | 237688AG1 | 1,040  | 1,000,000 | PRN | DEFINED | 4 |  | 1,000,000 |         |  |
| DAYTON HUDSON CORP                 | EQUITY   | 239753106 | 1,057  | 17,600    | SH  | DEFINED | 1 |  | 17,600    |         |  |
| DAYTON HUDSON CORP                 | EQUITY   | 239753106 | 5,406  | 90,000    | SH  | DEFINED | 2 |  | 90,000    |         |  |
| DEAN FOODS CO                      | EQUITY   | 242361103 | 152    | 3,500     | SH  | DEFINED | 1 |  | 3,500     |         |  |
| DEERE & CO                         | EQUITY   | 244199105 | 604    | 15,600    | SH  | DEFINED | 1 |  | 15,600    |         |  |
| DELL COMPUTER CORP                 | EQUITY   | 247025109 | 3,851  | 92,100    | SH  | DEFINED | 1 |  | 92,100    |         |  |
| DELL COMPUTER CORP                 | EQUITY   | 247025109 | 10,856 | 259,645   | SH  | DEFINED | 2 |  | 259,645   |         |  |
| DELPHI AUTOMOTIVE SYSTEMS CORP     | EQUITY   | 247126105 | 298    | 18,540    | SH  | DEFINED | 1 |  | 18,540    |         |  |
| DELPHI AUTOMOTIVE SYSTEMS CORP     | EQUITY   | 247126105 | 92     | 5,700     | SH  | DEFINED | 2 |  | 5,700     |         |  |
| DELTA AIRLINES INC                 | EQUITY   | 247361108 | 257    | 5,300     | SH  | DEFINED | 1 |  | 5,300     |         |  |
| DELUXE CORP                        | EQUITY   | 248019101 | 88     | 2,600     | SH  | DEFINED | 1 |  | 2,600     |         |  |
| DENTAL MEDICAL DIAGNOSTICS SYSTEMS | EQUITY   | 24873K117 | 45     | 27,300    | SH  | DEFINED | 4 |  | 27,300    |         |  |
| DENTSPLY INTERNATIONAL INC NEW     | EQUITY   | 249030107 | 109    | 4,800     | SH  | DEFINED | 1 |  | 4,800     |         |  |
| DENTSPLY INTERNATIONAL INC NEW     | EQUITY   | 249030107 | 59     | 2,600     | SH  | DEFINED | 2 |  | 2,600     |         |  |
| DEPOMED INC                        | EQUITY   | 249908112 | 27     | 31,300    | SH  | DEFINED | 4 |  | 31,300    |         |  |
| DETROIT EDISON CO                  | EQUITY   | 233331107 | 153    | 4,200     | SH  | DEFINED | 1 |  | 4,200     |         |  |
| DEVELOPERS DIVERSIFIED REALTY CO   | EQUITY   | 251591103 | 14,333 | 1,023,800 | SH  | DEFINED | 3 |  | 834,200   | 189,600 |  |
| DEVON ENERGY CORP                  | EQUITY   | 25179M103 | 257    | 6,200     | SH  | DEFINED | 1 |  | 6,200     |         |  |
| DEVON ENERGY CORP                  | EQUITY   | 25179M103 | 1,177  | 28,400    | SH  | DEFINED | 2 |  | 28,400    |         |  |
| DEVON ENERGY CORP                  | EQUITY   | 25179M103 | 32,591 | 786,500   | SH  | DEFINED | 3 |  | 768,800   | 17,700  |  |

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| NAME OF ISSUER                  | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |        |
|---------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|--------|--------|
|                                 |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE   |        |
| DEVRY INC DEL                   | EQUITY      | 251893103 | 648             | 32,400          | SH        |           | DEFINED        | 2         |                  | 32,400    |        |        |
| DEVRY INC DEL                   | EQUITY      | 251893103 | 31,496          | 1,574,800       | SH        |           | DEFINED        | 3         |                  | 1,537,600 |        | 37,200 |
| DEXTER CORP                     | EQUITY      | 252165105 | 78              | 2,100           | SH        |           | DEFINED        | 1         |                  | 2,100     |        |        |
| DIAGEO PLC                      | EQUITY      | 25243Q205 | 1,384           | 33,400          | SH        |           | DEFINED        | 2         |                  | 33,400    |        |        |
| DIAL CORP NEW                   | EQUITY      | 25247D101 | 235             | 9,200           | SH        |           | DEFINED        | 1         |                  | 9,200     |        |        |
| DIAL CORP NEW                   | EQUITY      | 25247D101 | 362             | 14,200          | SH        |           | DEFINED        | 2         |                  | 14,200    |        |        |
| DIAMOND OFFSHORE DRILLING INC   | EQUITY      | 25271C102 | 4,322           | 129,500         | SH        |           | DEFINED        | 2         |                  | 129,500   |        |        |
| DIEBOLD INC                     | EQUITY      | 253651103 | 140             | 6,050           | SH        |           | DEFINED        | 1         |                  | 6,050     |        |        |
| DIGITAL IS INC DEL              | EQUITY      | 25385N101 | 485             | 18,700          | SH        |           | DEFINED        | 2         |                  | 18,700    |        |        |
| DIGITAL LAVA INC                | EQUITY      | 253928113 | 14              | 12,000          | SH        |           | DEFINED        | 4         |                  | 12,000    |        |        |
| DILLARDS INC                    | EQUITY      | 254067101 | 85              | 4,200           | SH        |           | DEFINED        | 1         |                  | 4,200     |        |        |
| DIME BANCORP INC NEW            | EQUITY      | 25429Q102 | 179             | 10,200          | SH        |           | DEFINED        | 1         |                  | 10,200    |        |        |
| DISNEY WALT CO                  | EQUITY      | 254687106 | 1,903           | 73,200          | SH        |           | DEFINED        | 1         |                  | 73,200    |        |        |
| DISNEY WALT CO                  | EQUITY      | 254687106 | 911             | 35,200          | SH        |           | DEFINED        | 2         |                  | 35,200    |        |        |
| DOLE FOOD INC                   | EQUITY      | 256605106 | 99              | 5,200           | SH        |           | DEFINED        | 1         |                  | 5,200     |        |        |
| DOLLAR GENERAL CORP             | EQUITY      | 256669102 | 253             | 8,192           | SH        |           | DEFINED        | 1         |                  | 8,192     |        |        |
| DOLLAR GEN CORP                 | EQUITY      | 256669102 | 509             | 16,500          | SH        |           | DEFINED        | 2         |                  | 16,500    |        |        |
| DOLLAR TREE STORES INC          | EQUITY      | 256747106 | 220             | 5,500           | SH        |           | DEFINED        | 1         |                  | 5,500     |        |        |
| DOLLAR TREE STORES INC          | EQUITY      | 256747106 | 4,557           | 114,100         | SH        |           | DEFINED        | 3         |                  | 91,300    | 22,800 |        |
| DOMINION RESOURCES INC VA       | EQUITY      | 257470104 | 307             | 6,800           | SH        |           | DEFINED        | 1         |                  | 6,800     |        |        |
| DONALDSON INC                   | EQUITY      | 257651109 | 97              | 4,200           | SH        |           | DEFINED        | 1         |                  | 4,200     |        |        |
| DONALDSON INC                   | EQUITY      | 257651109 | 464             | 20,000          | SH        |           | DEFINED        | 2         |                  | 20,000    |        |        |
| DONALDSON LUFKIN & JENRETTE INC | EQUITY      | 257661108 | 736             | 18,600          | SH        |           | DEFINED        | 2         |                  | 18,600    |        |        |
| DONNELLEY R R & SONS CO         | EQUITY      | 257867101 | 156             | 5,400           | SH        |           | DEFINED        | 1         |                  | 5,400     |        |        |
| DOREL INDS INC                  | EQUITY      | 25822C205 | 108             | 6,400           | SH        |           | DEFINED        | 2         |                  | 6,400     |        |        |
| DOUBLECLICK INC                 | EQUITY      | 258609304 | 3,407           | 28,600          | SH        |           | DEFINED        | 2         |                  | 28,600    |        |        |
| DOVER CORP                      | EQUITY      | 260003108 | 315             | 7,700           | SH        |           | DEFINED        | 1         |                  | 7,700     |        |        |
| DOVER CORP                      | EQUITY      | 260003108 | 956             | 23,400          | SH        |           | DEFINED        | 2         |                  | 23,400    |        |        |
| DOW CHEMICAL CO                 | EQUITY      | 260543103 | 989             | 8,700           | SH        |           | DEFINED        | 1         |                  | 8,700     |        |        |
| DOW JONES & CO INC              | EQUITY      | 260561105 | 197             | 4,700           | SH        |           | DEFINED        | 1         |                  | 4,700     |        |        |
| DOW JONES & CO INC              | EQUITY      | 260561105 | 256             | 4,800           | SH        |           | DEFINED        | 2         |                  | 4,800     |        |        |
| DPL INC                         | EQUITY      | 233293109 | 245             | 13,900          | SH        |           | DEFINED        | 1         |                  | 13,900    |        |        |
| DQE INC                         | EQUITY      | 233293104 | 274             | 7,000           | SH        |           | DEFINED        | 1         |                  | 7,000     |        |        |
| DREYER'S GRAND ICE CREAM INC    | EQUITY      | 261878102 | 38              | 2,200           | SH        |           | DEFINED        | 1         |                  | 2,200     |        |        |
| DRKOOP COM INC                  | EQUITY      | 262098106 | 2,372           | 167,200         | SH        |           | DEFINED        | 3         |                  | 167,200   |        |        |
| DRS TECHNOLOGIES INC            | CORPBOND    | 23330XAB6 | 1,024           | 881,000         | PRN       |           | DEFINED        | 4         |                  | 881,000   |        |        |
| DSET CORP                       | EQUITY      | 262504103 | 3,517           | 239,100         | SH        |           | DEFINED        | 2         |                  | 239,100   |        |        |
| DSP COMMUNICATIONS INC          | EQUITY      | 23332K106 | 885             | 46,600          | SH        |           | DEFINED        | 2         |                  | 46,600    |        |        |
| DSP COMMUNICATIONS INC          | EQUITY      | 23332K106 | 17,520          | 922,100         | SH        |           | DEFINED        | 3         |                  | 903,200   | 18,900 |        |
| DST SYSTEMS INC DEL             | EQUITY      | 233326107 | 319             | 5,600           | SH        |           | DEFINED        | 1         |                  | 5,600     |        |        |
| DST SYSTEMS INC DEL             | EQUITY      | 233326107 | 745             | 13,100          | SH        |           | DEFINED        | 2         |                  | 13,100    |        |        |
| DTE ENERGY CO                   | EQUITY      | 233331107 | 29              | 800             | SH        |           | DEFINED        | 1         |                  | 800       |        |        |
| DU PONT E I DE NEMOURS & CO     | EQUITY      | 263534109 | 2,099           | 34,700          | SH        |           | DEFINED        | 1         |                  | 34,700    |        |        |
| DU PONT E I DE NEMOURS & CO     | EQUITY      | 263534109 | 12,199          | 200,387         | SH        |           | DEFINED        | 2         |                  | 200,387   |        |        |
| DUALSTAR TECHNOLOGIES           | EQUITY      | 263572117 | 77              | 38,700          | SH        |           | DEFINED        | 4         |                  | 38,700    |        |        |
| DUKE ENERGY CORP                | EQUITY      | 264399106 | 743             | 13,472          | SH        |           | DEFINED        | 1         |                  | 13,472    |        |        |

| NAME OF ISSUER              | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |         |
|-----------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|---------|
|                             |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE    |
| DUKE ENERGY CORP            | EQUITY      | 264399106 | 6               | 100             | SH        |           | DEFINED        | 2         |                  | 100       |         |
| DUKE WEEKS REALTY CORP      | EQUITY      | 264411505 | 21,743          | 1,115,020       | SH        |           | DEFINED        | 3         |                  | 937,102   | 177,918 |
| DUN & BRADSTREET CORP       | EQUITY      | 26483B106 | 185             | 6,200           | SH        |           | DEFINED        | 1         |                  | 6,200     |         |
| DURA AUTOMOTIVE SYSTEMS INC | EQUITY      | 265903104 | 76              | 3,200           | SH        |           | DEFINED        | 2         |                  | 3,200     |         |
| DURA PHARMACEUTICALS INC    | EQUITY      | 26632S109 | 38,020          | 2,727,900       | SH        |           | DEFINED        | 3         |                  | 2,589,100 | 138,800 |
| DUSA PHARMACEUTICALS INC    | EQUITY      | 266898105 | 490             | 35,000          | SH        |           | DEFINED        | 2         |                  | 35,000    |         |
| DYCOM INDUSTRIES INC        | EQUITY      | 267475101 | 540             | 12,800          | SH        |           | DEFINED        | 2         |                  | 12,800    |         |
| E M C CORP MASS             | EQUITY      | 268648102 | 94,595          | 1,324,166       | SH        |           | DEFINED        | 2         |                  | 1,324,166 |         |
| E*TRADE GROUP INC           | EQUITY      | 269246104 | 484             | 20,600          | SH        |           | DEFINED        | 1         |                  | 20,600    |         |
| EAGLE SUPPLY GROUP INC      | EQUITY      | 269894119 | 23              | 24,500          | SH        |           | DEFINED        | 4         |                  | 24,500    |         |
| EASTERN ENTERPRISES         | EQUITY      | 27637F100 | 33              | 700             | SH        |           | DEFINED        | 1         |                  | 700       |         |
| EASTMAN CHEMICAL CO         | EQUITY      | 277432100 | 120             | 3,000           | SH        |           | DEFINED        | 1         |                  | 3,000     |         |
| EASTMAN KODAK CO            | EQUITY      | 277461109 | 938             | 12,300          | SH        |           | DEFINED        | 1         |                  | 12,300    |         |
| EASTMAN KODAK CO            | EQUITY      | 277461109 | 6,718           | 89,050          | SH        |           | DEFINED        | 2         |                  | 89,050    |         |
| EATON CORP                  | EQUITY      | 278058102 | 242             | 2,800           | SH        |           | DEFINED        | 1         |                  | 2,800     |         |
| EATON CORP                  | EQUITY      | 278058102 | 26              | 300             | SH        |           | DEFINED        | 2         |                  | 300       |         |
| EATON VANCE CORP            | EQUITY      | 278265103 | 54              | 1,700           | SH        |           | DEFINED        | 2         |                  | 1,700     |         |
| EBAY INC                    | EQUITY      | 278642103 | 465             | 3,300           | SH        |           | DEFINED        | 2         |                  | 3,300     |         |
| ECHOSTAR COMMUNICATIONS NEW | EQUITY      | 278762109 | 3,048           | 33,560          | SH        |           | DEFINED        | 2         |                  | 33,560    |         |
| ECHOSTAR COMMUNICATIONS NEW | EQUITY      | 278762307 | 87,143          | 233,350         | SH        |           | DEFINED        | 4         |                  | 233,350   |         |
| ECOLAB INC                  | EQUITY      | 278865100 | 173             | 5,076           | SH        |           | DEFINED        | 1         |                  | 5,076     |         |
| EDISON INTERNATIONAL        | EQUITY      | 281020107 | 1,106           | 45,500          | SH        |           | DEFINED        | 1         |                  | 45,500    |         |
| EDISON INTERNATIONAL        | EQUITY      | 281020107 | 2               | 100             | SH        |           | DEFINED        | 2         |                  | 100       |         |
| EDWARDS AG INC              | EQUITY      | 281760108 | 224             | 8,500           | SH        |           | DEFINED        | 1         |                  | 8,500     |         |
| EFFICIENT NETWORKS INC      | EQUITY      | 282056100 | 4,547           | 125,000         | SH        |           | DEFINED        | 3         |                  | 125,000   |         |
| EG & G INC                  | EQUITY      | 268457108 | 60              | 1,500           | SH        |           | DEFINED        | 1         |                  | 1,500     |         |
| EINSTEIN / NOAH BAGEL CORP  | CORPBOND    | 282577AC9 | 413             | 750,000         | PRN       |           | DEFINED        | 4         |                  | 750,000   |         |
| EL PASO ENERGY CORP         | EQUITY      | 283905107 | 443             | 11,000          | SH        |           | DEFINED        | 1         |                  | 11,000    |         |
| ELAN PLC                    | EQUITY      | 284131208 | 46,754          | 1,393,055       | SH        |           | DEFINED        | 1         |                  | 1,393,055 |         |
| ELAN PLC                    | EQUITY      | 284131703 | 7,550           | 200,000         | SH        |           | DEFINED        | 1         |                  | 200,000   |         |
| ELDERTRUST                  | EQUITY      | 284560109 | 4,322           | 557,700         | SH        |           | DEFINED        | 3         |                  | 465,500   | 92,200  |
| ELECTROCOMPONENTS           | EQUITY      | 030964001 | 102             | 12,000          | SH        |           | DEFINED        | 2         |                  | 12,000    |         |
| ELECTROGLAS INC             | EQUITY      | 285324109 | 468             | 20,000          | SH        |           | DEFINED        | 2         |                  | 20,000    |         |
| ELECTRONIC ARTS INC         | EQUITY      | 285512109 | 391             | 5,400           | SH        |           | DEFINED        | 1         |                  | 5,400     |         |
| ELECTRONIC ARTS INC         | EQUITY      | 285512109 | 723             | 10,000          | SH        |           | DEFINED        | 2         |                  | 10,000    |         |
| ELECTRONIC DATA SYSTEMS NEW | EQUITY      | 285661104 | 926             | 17,500          | SH        |           | DEFINED        | 1         |                  | 17,500    |         |
| ELECTRONIC DATA SYSTEMS NEW | EQUITY      | 285661104 | 836             | 15,800          | SH        |           | DEFINED        | 2         |                  | 15,800    |         |
| ELECTRONICS FOR IMAGING INC | EQUITY      | 286082102 | 1,141           | 22,200          | SH        |           | DEFINED        | 2         |                  | 22,200    |         |
| ELF AQUATAINE               | EQUITY      | 286269105 | 75              | 1,306           | SH        |           | DEFINED        | 1         |                  | 1,306     |         |
| EMBOTELLADORA ANDINA S A    | EQUITY      | 29081P303 | 498             | 38,300          | SH        |           | DEFINED        | 1         |                  | 38,300    |         |
| EMBRATEL PARTICIPACOES S A  | EQUITY      | 29081N100 | 578             | 50,300          | SH        |           | DEFINED        | 1         |                  | 50,300    |         |
| EMC CORP                    | EQUITY      | 268648102 | 2,520           | 35,300          | SH        |           | DEFINED        | 1         |                  | 35,300    |         |
| EMC CORP                    | CORPBOND    | 26865YAA2 | 205,651         | 2,628,000       | PRN       |           | DEFINED        | 4         |                  | 2,628,000 |         |
| EMCOR GROUP INC             | CORPBOND    | 29084QAC4 | 5,320           | 5,870,000       | PRN       |           | DEFINED        | 4         |                  | 5,870,000 |         |
| EMERSON ELECTRIC CO         | EQUITY      | 291011104 | 1,592           | 25,200          | SH        |           | DEFINED        | 1         |                  | 25,200    |         |
| EMERSON ELECTRIC CO         | EQUITY      | 291011104 | 6,680           | 105,724         | SH        |           | DEFINED        | 2         |                  | 105,724   |         |

| NAME OF ISSUER                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |         |      |
|----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|---------|------|
|                                  |             |           |                 |                 |           |           |                |           | SOLE             | SHARED  | NONE |
| EMMIS COMMUNICATIONS CORP        | EQUITY      | 291525103 | 991             | 15,000          | SH        |           | DEFINED        | 3         |                  | 15,000  |      |
| EMPRESA NACIONAL DE ELECTRICIDAD | EQUITY      | 29244T101 | 378             | 29,392          | SH        |           | DEFINED        | 1         |                  | 29,392  |      |
| EMPRESAS ICA SOCIEDAD CONTRLAD   | EQUITY      | 292448107 | 174             | 59,300          | SH        |           | DEFINED        | 1         |                  | 59,300  |      |
| ENERGEN CORP                     | EQUITY      | 29265N108 | 71              | 3,500           | SH        |           | DEFINED        | 2         |                  | 3,500   |      |
| ENERGY CONVERSION DEVICES INC    | EQUITY      | 292659224 | 165             | 73,200          | SH        |           | DEFINED        | 4         |                  | 73,200  |      |
| ENERGY EAST CORP                 | EQUITY      | 29266M109 | 264             | 11,100          | SH        |           | DEFINED        | 1         |                  | 11,100  |      |
| ENERGY EAST CORP                 | EQUITY      | 29266M109 | 1,188           | 50,000          | SH        |           | DEFINED        | 2         |                  | 50,000  |      |
| ENERSYS S A                      | EQUITY      | 29274F104 | 485             | 20,797          | SH        |           | DEFINED        | 1         |                  | 20,797  |      |
| ENGAGE TECHNOLOGIES INC          | EQUITY      | 292827102 | 4,009           | 106,400         | SH        |           | DEFINED        | 2         |                  | 106,400 |      |
| ENGELHARD CORP                   | EQUITY      | 292845104 | 95              | 5,200           | SH        |           | DEFINED        | 1         |                  | 5,200   |      |
| ENGELHARD CORP                   | EQUITY      | 292845104 | 497             | 27,300          | SH        |           | DEFINED        | 2         |                  | 27,300  |      |
| ENHANCE FINL SVCS GROUP INC      | EQUITY      | 293310108 | 1,380           | 78,000          | SH        |           | DEFINED        | 2         |                  | 78,000  |      |
| ENRON CORP                       | EQUITY      | 293561106 | 1,014           | 24,700          | SH        |           | DEFINED        | 1         |                  | 24,700  |      |
| ENRON CORP                       | EQUITY      | 293561106 | 8,747           | 212,050         | SH        |           | DEFINED        | 2         |                  | 212,050 |      |
| ENSCO INTERNATIONAL INC          | EQUITY      | 26874Q100 | 224             | 12,400          | SH        |           | DEFINED        | 1         |                  | 12,400  |      |

|  |        |           |        |           |    |         |   |  |           |         |  |
|--|--------|-----------|--------|-----------|----|---------|---|--|-----------|---------|--|
| ENERGY CORP                            | EQUITY | 29364G103 | 252    | 8,700     | SH | DEFINED | 1 |  | 8,700     |         |  |
| ENTRUST TECHNOLOGIES INC               | EQUITY | 293848107 | 2,368  | 105,600   | SH | DEFINED | 2 |  | 105,600   |         |  |
| EOG RESOURCES INC                      | EQUITY | 26875P101 | 385    | 18,100    | SH | DEFINED | 2 |  | 18,100    |         |  |
| EQUANT N V                             | EQUITY | 294409107 | 155    | 1,900     | SH | DEFINED | 2 |  | 1,900     |         |  |
| EQUIFAX INC                            | EQUITY | 294429105 | 177    | 6,300     | SH | DEFINED | 1 |  | 6,300     |         |  |
| EQUITABLE RES INC                      | EQUITY | 294549100 | 730    | 19,300    | SH | DEFINED | 2 |  | 19,300    |         |  |
| EQUITY OFFICE PROPERTIES TRUST         | EQUITY | 294741103 | 12,157 | 522,873   | SH | DEFINED | 1 |  | 522,873   |         |  |
| EQUITY OFFICE PROPERTIES TRUST         | EQUITY | 294741103 | 34,549 | 1,485,975 | SH | DEFINED | 3 |  | 1,231,398 | 254,577 |  |
| EQUITY RESIDENTIAL PROPERTIES TRUST    | EQUITY | 29476L107 | 4,238  | 100,000   | SH | DEFINED | 1 |  | 100,000   |         |  |
| EQUITY RESIDENTIAL PROPERTIES TRUST    | EQUITY | 29476L107 | 148    | 3,500     | SH | DEFINED | 2 |  | 3,500     |         |  |
| EQUITY RESIDENTIAL PROPERTIES TRUST    | EQUITY | 29476L107 | 23,310 | 550,100   | SH | DEFINED | 3 |  | 461,300   | 88,800  |  |
| EQUITY RESIDENTIAL PROPERTIES TRUST    | EQUITY | 29476L826 | 650    | 25,000    | SH | DEFINED | 4 |  | 25,000    |         |  |
| ERICSSON L M TEL CO                    | EQUITY | 294821400 | 895    | 28,700    | SH | DEFINED | 2 |  | 28,700    |         |  |
| ETHAN ALLEN INTERIORS INC              | EQUITY | 297602104 | 972    | 30,550    | SH | DEFINED | 2 |  | 30,550    |         |  |
| ETHYL CORP                             | EQUITY | 297659104 | 26     | 6,800     | SH | DEFINED | 1 |  | 6,800     |         |  |
| ETOYS INC                              | EQUITY | 297862104 | 539    | 8,100     | SH | DEFINED | 2 |  | 8,100     |         |  |
| EVANS & SUTHERLAND COMPUTER CO         | EQUITY | 299096107 | 417    | 33,700    | SH | DEFINED | 2 |  | 33,700    |         |  |
| EVEREST REINSURANCE HOLDINGS INC       | EQUITY | 299808105 | 110    | 4,600     | SH | DEFINED | 1 |  | 4,600     |         |  |
| EVEREST REINSURANCE HLDGS              | EQUITY | 299808105 | 79     | 3,300     | SH | DEFINED | 2 |  | 3,300     |         |  |
| EVERGREEN RESOURCES EXPEDITORES INTER- | EQUITY | 299900308 | 265    | 11,000    | SH | DEFINED | 2 |  | 11,000    |         |  |
| NATIONAL WASH INC                      | EQUITY | 302130109 | 32     | 1,000     | SH | DEFINED | 2 |  | 1,000     |         |  |
| EXPRESS SCRIPTS INC                    | EQUITY | 302182100 | 837    | 10,692    | SH | DEFINED | 2 |  | 10,692    |         |  |
| EXTENDED STAY AMER INC                 | EQUITY | 30224P101 | 591    | 65,700    | SH | DEFINED | 2 |  | 65,700    |         |  |
| EXXON CORP                             | EQUITY | 302290101 | 8,421  | 110,800   | SH | DEFINED | 1 |  | 110,800   |         |  |
| EXXON CORP                             | EQUITY | 302290101 | 2,384  | 31,400    | SH | DEFINED | 2 |  | 31,400    |         |  |
| F N B CORP PA                          | EQUITY | 302520101 | 290    | 12,050    | SH | DEFINED | 2 |  | 12,050    |         |  |
| FAMILY DLR STORES INC                  | EQUITY | 307000109 | 792    | 37,500    | SH | DEFINED | 2 |  | 37,500    |         |  |
| FAMILY DOLLAR STORES INC               | EQUITY | 307000109 | 332    | 15,700    | SH | DEFINED | 1 |  | 15,700    |         |  |
| FARMSTEAD TEL GROUP INC                | EQUITY | 311565121 | 3      | 16,600    | SH | DEFINED | 4 |  | 16,600    |         |  |
| FARMSTEAD TEL GROUP INC                | EQUITY | 311565139 | 3      | 21,200    | SH | DEFINED | 4 |  | 21,200    |         |  |
| FASTENAL CO                            | EQUITY | 311900104 | 160    | 3,400     | SH | DEFINED | 1 |  | 3,400     |         |  |

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| NAME OF ISSUER                    | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |         |         |  |
|-----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|---------|---------|--|
|                                   |             |           |                 |                 |           |           |                |           | SOLE             | SHARED  | NONE    |  |
| FDX CORP                          | EQUITY      | 31304N107 | 395             | 10,160          | SH        |           | DEFINED        | 1         |                  | 10,160  |         |  |
| FEDERAL AGRIC MTG CORP            | EQUITY      | 313148306 | 608             | 30,500          | SH        |           | DEFINED        | 2         |                  | 30,500  |         |  |
| FEDERAL HOME LOAN MORTGAGE CORP   | EQUITY      | 313400301 | 19,126          | 367,800         | SH        |           | DEFINED        | 1         |                  | 367,800 |         |  |
| FEDERAL HOME LOAN MORTGAGE CORP   | EQUITY      | 313400301 | 1,214           | 23,350          | SH        |           | DEFINED        | 2         |                  | 23,350  |         |  |
| FEDERAL MOGUL CORP                | EQUITY      | 313549107 | 171             | 6,200           | SH        |           | DEFINED        | 1         |                  | 6,200   |         |  |
| FEDERAL NATIONAL MORTGAGE ASSN    | EQUITY      | 313586109 | 3,332           | 53,150          | SH        |           | DEFINED        | 1         |                  | 52,750  |         |  |
| FEDERAL NATIONAL MORTGAGE ASSN    | EQUITY      | 313586109 | 2,772           | 44,225          | SH        |           | DEFINED        | 2         |                  | 44,225  |         |  |
| FEDERAL REALTY INVESTMENT TRUST   | EQUITY      | 313747206 | 3,559           | 170,000         | SH        |           | DEFINED        | 1         |                  | 170,000 |         |  |
| FEDERAL SIGNAL CORP               | EQUITY      | 313855108 | 78              | 3,900           | SH        |           | DEFINED        | 1         |                  | 3,900   |         |  |
| FEDERAL SIGNAL CORP               | EQUITY      | 313855108 | 411             | 20,700          | SH        |           | DEFINED        | 2         |                  | 20,700  |         |  |
| FEDERATED DEPARTMENT STORES INC   | EQUITY      | 31410H101 | 13,325          | 305,000         | SH        |           | DEFINED        | 1         |                  | 305,000 |         |  |
| FEDERATED DEPARTMENT STORES INC   | EQUITY      | 31410H119 | 11,788          | 654,600         | SH        |           | DEFINED        | 4         |                  | 654,600 |         |  |
| FEDERATED DEPARTMENT STORES INC   | EQUITY      | 31410H127 | 6,226           | 345,527         | SH        |           | DEFINED        | 4         |                  | 345,527 |         |  |
| FEDERATED INVESTMENTS INC         | EQUITY      | 314211103 | 335             | 19,400          | SH        |           | DEFINED        | 2         |                  | 19,400  |         |  |
| FELCOR LODGING TRUST INC          | EQUITY      | 31430F101 | 140             | 8,000           | SH        |           | DEFINED        | 2         |                  | 8,000   |         |  |
| FELCOR LODGING TRUST INC          | EQUITY      | 31430f101 | 19,629          | 1,121,669       | SH        |           | DEFINED        | 3         |                  | 918,254 | 203,415 |  |
| FERRO CORP                        | EQUITY      | 315405100 | 77              | 3,600           | SH        |           | DEFINED        | 1         |                  | 3,600   |         |  |
| FERRO CORP                        | EQUITY      | 315405100 | 119             | 5,600           | SH        |           | DEFINED        | 2         |                  | 5,600   |         |  |
| FIFTH THIRD BANCORP               | EQUITY      | 316773100 | 540             | 8,875           | SH        |           | DEFINED        | 1         |                  | 8,875   |         |  |
| FINANCIAL SECURITY ASSR HLDGS LTD | EQUITY      | 31769P100 | 646             | 12,500          | SH        |           | DEFINED        | 2         |                  | 12,500  |         |  |
| FINOVA FINANCIAL TRUST            | EQUITY      | 31808E207 | 7,093           | 135,100         | SH        |           | DEFINED        | 4         |                  | 135,100 |         |  |
| FINOVA GROUP INC                  | EQUITY      | 317928109 | 197             | 5,400           | SH        |           | DEFINED        | 1         |                  | 5,400   |         |  |
| FIREBIRD REPUBLICA FUND LTD       | EQUITY      | 318991965 | 57              | 960             | SH        |           | DEFINED        | 2         |                  | 960     |         |  |
| FIRST AMERICAN FINL CORP          | EQUITY      | 318522307 | 532             | 39,800          | SH        |           | DEFINED        | 2         |                  | 39,800  |         |  |
| FIRST DATA CORP                   | EQUITY      | 319963104 | 720             | 16,400          | SH        |           | DEFINED        | 1         |                  | 16,400  |         |  |
| FIRST DATA CORP                   | EQUITY      | 319963104 | 601             | 13,700          | SH        |           | DEFINED        | 2         |                  | 13,700  |         |  |
| FIRST HEALTH GROUP CORP           | EQUITY      | 320960107 | 108             | 4,800           | SH        |           | DEFINED        | 1         |                  | 4,800   |         |  |
| FIRST HEALTH GROUP CORP           | EQUITY      | 320960107 | 617             | 27,500          | SH        |           | DEFINED        | 2         |                  | 27,500  |         |  |
| FIRST INDUSTRIAL REALTY TRUST     | EQUITY      | 32054K103 | 10,638          | 429,800         | SH        |           | DEFINED        | 3         |                  | 361,200 | 68,600  |  |

|                                   |        |           |        |           |    |         |   |  |           |        |
|-----------------------------------|--------|-----------|--------|-----------|----|---------|---|--|-----------|--------|
| FIRST SECURITIES CORP DEL         | EQUITY | 336294103 | 411    | 17,300    | SH | DEFINED | 1 |  | 17,300    |        |
| FIRST SIERRA FINANCIAL INC        | EQUITY | 335944104 | 10,840 | 1,014,300 | SH | DEFINED | 3 |  | 1,014,300 |        |
| FIRST TENNESSEE NATIONAL CORP     | EQUITY | 337162101 | 326    | 11,600    | SH | DEFINED | 1 |  | 11,600    |        |
| FIRST TENNESSEE NATIONAL CORP     | EQUITY | 337162101 | 385    | 13,700    | SH | DEFINED | 2 |  | 13,700    |        |
| FIRST UNION CORP                  | EQUITY | 337358105 | 1,244  | 34,926    | SH | DEFINED | 1 |  | 34,926    |        |
| FIRST UNION CORP                  | EQUITY | 337358105 | 2,251  | 63,300    | SH | DEFINED | 2 |  | 63,300    |        |
| FIRST VIRGINIA BANKS INC          | EQUITY | 337477103 | 194    | 4,450     | SH | DEFINED | 1 |  | 4,450     |        |
| FIRST VIRGINIA BANKS INC          | EQUITY | 337477103 | 2,043  | 46,900    | SH | DEFINED | 2 |  | 46,900    |        |
| FIRST WASHINGTON REALTY TRUST INC | EQUITY | 337489504 | 4,473  | 213,000   | SH | DEFINED | 3 |  | 178,200   | 34,800 |
| FIRSTSTAR CORP WIS                | EQUITY | 33763V109 | 1,025  | 40,000    | SH | DEFINED | 2 |  | 40,000    |        |
| FIRSTSTAR CORP WIS                | EQUITY | 33763V109 | 897    | 34,986    | SH | DEFINED | 1 |  | 34,986    |        |
| FIRSTENERGY CORP                  | EQUITY | 337932107 | 210    | 8,300     | SH | DEFINED | 1 |  | 8,300     |        |
| FIRSTMERIT CORP                   | EQUITY | 337915102 | 10,704 | 421,822   | SH | DEFINED | 3 |  | 410,022   | 11,800 |
| FISERV INC                        | EQUITY | 337738108 | 349    | 10,725    | SH | DEFINED | 1 |  | 10,725    |        |
| FISERV INC                        | EQUITY | 337738108 | 516    | 15,875    | SH | DEFINED | 2 |  | 15,875    |        |
| FISERV INC                        | EQUITY | 337738108 | 13,908 | 427,925   | SH | DEFINED | 3 |  | 388,300   | 39,625 |
| FLEET FINANCIAL GROUP INC NEW     | EQUITY | 338915101 | 586    | 16,000    | SH | DEFINED | 1 |  | 16,000    |        |

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| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |         |        |
|--------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|---------|--------|
|                                |             |           |                 |                 |           |           |               |           | SOLE             | SHARED  | NONE   |
| FLEETWOOD ENTERPRISES INC      | EQUITY      | 339099103 | 34              | 1,700           | SH        |           | DEFINED       | 1         |                  | 1,700   |        |
| FLEXTRONICS INTERNATIONAL LTD  | EQUITY      | Y2573F102 | 22,236          | 382,147         | SH        |           | DEFINED       | 2         |                  | 382,147 |        |
| FLORIDA PROGRESS CORP          | EQUITY      | 341109106 | 162             | 3,500           | SH        |           | DEFINED       | 1         |                  | 3,500   |        |
| FLORIDA PROGRESS CORP          | EQUITY      | 341109106 | 347             | 7,500           | SH        |           | DEFINED       | 2         |                  | 7,500   |        |
| FLOWERS INDUSTRIES INC         | EQUITY      | 343496105 | 119             | 8,800           | SH        |           | DEFINED       | 1         |                  | 8,800   |        |
| FLOWERS INDUSTRIES INC         | EQUITY      | 343496105 | 87              | 6,400           | SH        |           | DEFINED       | 2         |                  | 6,400   |        |
| FLOWERVE CORP                  | EQUITY      | 34354P105 | 57              | 3,400           | SH        |           | DEFINED       | 1         |                  | 3,400   |        |
| FLOWERVE CORP                  | EQUITY      | 34354P105 | 1,195           | 71,900          | SH        |           | DEFINED       | 2         |                  | 71,900  |        |
| FLUOR CORP                     | EQUITY      | 343861100 | 133             | 3,300           | SH        |           | DEFINED       | 1         |                  | 3,300   |        |
| FMC CORP                       | EQUITY      | 302491303 | 72              | 1,500           | SH        |           | DEFINED       | 1         |                  | 1,500   |        |
| FOCAL COMMUNICATIONS CORP      | EQUITY      | 344155106 | 51              | 2,000           | SH        |           | DEFINED       | 1         |                  | 2,000   |        |
| FOMENTO ECONOMICO MEXICANO     | EQUITY      | 344419106 | 251             | 8,000           | SH        |           | DEFINED       | 1         |                  | 8,000   |        |
| FORD MOTOR CO DEL              | EQUITY      | 345370100 | 2,181           | 43,400          | SH        |           | DEFINED       | 1         |                  | 43,400  |        |
| FORD MOTOR CO DEL              | EQUITY      | 345370100 | 3,794           | 75,600          | SH        |           | DEFINED       | 2         |                  | 75,600  |        |
| FOREST CITY ENTERPRISES INC    | EQUITY      | 345550107 | 502             | 22,500          | SH        |           | DEFINED       | 2         |                  | 22,500  |        |
| FOREST LABORATORIES INC        | EQUITY      | 345838106 | 11,290          | 268,000         | SH        |           | DEFINED       | 1         |                  | 268,000 |        |
| FOREST OIL CORP                | EQUITY      | 346091606 | 384             | 22,500          | SH        |           | DEFINED       | 2         |                  | 22,500  |        |
| FORT JAMES CORP                | EQUITY      | 347471104 | 205             | 7,700           | SH        |           | DEFINED       | 1         |                  | 7,700   |        |
| FORT JAMES CORP                | EQUITY      | 347471104 | 398             | 14,900          | SH        |           | DEFINED       | 2         |                  | 14,900  |        |
| FORTUNE BRANDS INC             | EQUITY      | 349631101 | 203             | 6,300           | SH        |           | DEFINED       | 1         |                  | 6,300   |        |
| FORTUNE BRANDS INC             | EQUITY      | 349631101 | 6               | 200             | SH        |           | DEFINED       | 2         |                  | 200     |        |
| FOSTER WHEELER CORP            | EQUITY      | 350244109 | 22              | 1,800           | SH        |           | DEFINED       | 1         |                  | 1,800   |        |
| FOUNDATION HEALTH SYSTEMS INC  | EQUITY      | 350404109 | 99              | 10,490          | SH        |           | DEFINED       | 1         |                  | 10,490  |        |
| FOUNDATION HEALTH SYSTEMS INC  | EQUITY      | 350404109 | 780             | 82,600          | SH        |           | DEFINED       | 2         |                  | 82,600  |        |
| FOUNDRY NETWORKS INC           | EQUITY      | 35063R100 | 756             | 6,000           | SH        |           | DEFINED       | 2         |                  | 6,000   |        |
| FOUNDRY NETWORKS INC           | EQUITY      | 35063R100 | 3,780           | 30,000          | SH        |           | DEFINED       | 3         |                  | 29,300  | 700    |
| FOUR SEASONS HOTELS INC        | EQUITY      | 35100E104 | 703             | 19,226          | SH        |           | DEFINED       | 2         |                  | 19,226  |        |
| FOX ENTMT GROUP INC            | EQUITY      | 35138T107 | 321             | 15,200          | SH        |           | DEFINED       | 2         |                  | 15,200  |        |
| FPL GROUP INC                  | EQUITY      | 302571104 | 358             | 7,100           | SH        |           | DEFINED       | 1         |                  | 7,100   |        |
| FPL GROUP INC                  | EQUITY      | 302571104 | 448             | 8,900           | SH        |           | DEFINED       | 2         |                  | 8,900   |        |
| FRANCHISE FINANCIAL CORP OF AM | EQUITY      | 351807102 | 9,712           | 415,500         | SH        |           | DEFINED       | 3         |                  | 348,000 | 67,500 |
| FRANKLIN RESOURCES INC         | EQUITY      | 354613101 | 278             | 9,100           | SH        |           | DEFINED       | 1         |                  | 9,100   |        |
| FREEPORT-MCMORAN COPPER & GLD  | EQUITY      | 35671D857 | 109             | 7,000           | SH        |           | DEFINED       | 1         |                  | 7,000   |        |
| FRONTIER INSURANCE GROUP NEW   | EQUITY      | 359081106 | 15              | 1,740           | SH        |           | DEFINED       | 1         |                  | 1,740   |        |
| FRONTIER INSURANCE GROUP NEW   | EQUITY      | 359081106 | 225             | 25,740          | SH        |           | DEFINED       | 2         |                  | 25,740  |        |
| FRONTLINE COMMUNICATIONS CORP  | EQUITY      | 35921T116 | 98              | 65,025          | SH        |           | DEFINED       | 4         |                  | 65,025  |        |
| FULLER H B CO                  | EQUITY      | 359694106 | 73              | 1,200           | SH        |           | DEFINED       | 1         |                  | 1,200   |        |
| FULLER H B CO                  | EQUITY      | 359694106 | 176             | 2,900           | SH        |           | DEFINED       | 2         |                  | 2,900   |        |
| FUNDTech LTD                   | EQUITY      | M47095100 | 1,584           | 71,000          | SH        |           | DEFINED       | 2         |                  | 71,000  |        |
| FURNITURE BRANDS INTL INC      | EQUITY      | 360921100 | 93              | 4,700           | SH        |           | DEFINED       | 1         |                  | 4,700   |        |
| FURNITURE BRANDS INTL INC      | EQUITY      | 360921100 | 2,262           | 114,900         | SH        |           | DEFINED       | 3         |                  | 110,100 | 4,800  |
| FURNITURE BRANDS INTL INC      | EQUITY      | 360921100 | 158             | 8,000           | SH        |           | DEFINED       | 2         |                  | 8,000   |        |
| G & K SERVICES INC             | EQUITY      | 361268105 | 890             | 22,000          | SH        |           | DEFINED       | 2         |                  | 22,000  |        |
| GABLES RESIDENTIAL TRUST       | EQUITY      | 362418105 | 324             | 13,500          | SH        |           | DEFINED       | 2         |                  | 13,500  |        |
| GABLES RESIDENTIAL TRUST       | EQUITY      | 362418105 | 9,720           | 405,000         | SH        |           | DEFINED       | 3         |                  | 338,300 | 66,700 |
| GADZOOX NETWORKS INC           | EQUITY      | 362555104 | 1,616           | 30,000          | SH        |           | DEFINED       | 2         |                  | 30,000  |        |





|                                  |          |           |        |           |     |         |   |  |           |        |
|----------------------------------|----------|-----------|--------|-----------|-----|---------|---|--|-----------|--------|
| GROUP                            | EQUITY   | 37936U104 | 3,549  | 180,000   | SH  | DEFINED | 1 |  | 180,000   |        |
| GLOBAL TELESYSTEMS GROUP         | CORPBOND | 37936UAA2 | 2,402  | 1,200,000 | PRN | DEFINED | 4 |  | 1,200,000 |        |
| GLOBALSTAR LP LTD                | EQUITY   | G3930H104 | 685    | 29,960    | SH  | DEFINED | 2 |  | 29,960    |        |
| GOLDEN ST BANCORP INC            | EQUITY   | 381197128 | 5,607  | 760,299   | SH  | DEFINED | 4 |  | 760,299   |        |
| GOLDEN ST BANCORP INC            | EQUITY   | 381197102 | 12,533 | 698,700   | SH  | DEFINED | 3 |  | 677,400   | 21,300 |
| GOLDEN WEST FINANCIAL CORP       | EQUITY   | 381317106 | 236    | 2,400     | SH  | DEFINED | 1 |  | 2,400     |        |
| GOLDEN WEST FINANCIAL CORP       | EQUITY   | 381317106 | 1,002  | 10,200    | SH  | DEFINED | 2 |  | 10,200    |        |
| GOLF TRUST AMERICA INC           | EQUITY   | 38168B103 | 7,826  | 396,250   | SH  | DEFINED | 3 |  | 331,350   | 64,900 |
| GOODRICH B F CO                  | EQUITY   | 382388106 | 70     | 2,420     | SH  | DEFINED | 1 |  | 2,420     |        |
| GOODYEAR TIRE & RUBBER CO        | EQUITY   | 382550101 | 274    | 5,700     | SH  | DEFINED | 1 |  | 5,700     |        |
| GOODYEAR TIRE & RUBBER CO        | EQUITY   | 382550101 | 5,903  | 122,664   | SH  | DEFINED | 2 |  | 122,664   |        |
| GPU INC                          | EQUITY   | 36225X100 | 134    | 4,100     | SH  | DEFINED | 1 |  | 4,100     |        |
| GRACE W R & CO DEL NEW           | EQUITY   | 38388F108 | 51     | 3,100     | SH  | DEFINED | 1 |  | 3,100     |        |
| GRAINGER W W INC                 | EQUITY   | 384802104 | 183    | 3,800     | SH  | DEFINED | 1 |  | 3,800     |        |
| GRANITE CONSTRUCTION INC         | EQUITY   | 387328107 | 63     | 2,400     | SH  | DEFINED | 1 |  | 2,400     |        |
| GRANITE CONSTRUCTION INC         | EQUITY   | 387328107 | 83     | 3,200     | SH  | DEFINED | 2 |  | 3,200     |        |
| GREAT ATLANTIC & PACIFIC TEA INC | EQUITY   | 390064103 | 42     | 1,400     | SH  | DEFINED | 1 |  | 1,400     |        |
| GREAT ATLANTIC & PACIFIC TEA INC | EQUITY   | 390064103 | 167    | 5,500     | SH  | DEFINED | 2 |  | 5,500     |        |
| GREAT LAKES CHEMICAL CORP        | EQUITY   | 390568103 | 91     | 2,400     | SH  | DEFINED | 1 |  | 2,400     |        |
| GREAT LAKES CHEMICAL CORP        | EQUITY   | 390568103 | 232    | 6,100     | SH  | DEFINED | 2 |  | 6,100     |        |
| GREAT PLAINS SOFTWARE            | EQUITY   | 39119E105 | 11,608 | 225,400   | SH  | DEFINED | 3 |  | 213,400   | 12,000 |
| GREENPOINT FINANCIAL CORP        | EQUITY   | 395384100 | 255    | 9,600     | SH  | DEFINED | 1 |  | 9,600     |        |
| GREY WOLF INC                    | EQUITY   | 397888108 | 316    | 105,400   | SH  | DEFINED | 2 |  | 105,400   |        |
| GRUMA SA DE CV                   | EQUITY   | 400131306 | 4      | 642       | SH  | DEFINED | 2 |  | 642       |        |
| GRUPO TELEVISIA SA DE CV         | EQUITY   | 40049J206 | 1,398  | 35,000    | SH  | DEFINED | 1 |  | 35,000    |        |
| GRUPO TELEVISIA SA DE CV         | EQUITY   | 40049J206 | 284    | 7,100     | SH  | DEFINED | 2 |  | 7,100     |        |
| GST TELECOMMUNICATIONS INC       | EQUITY   | 361942105 | 263    | 37,400    | SH  | DEFINED | 2 |  | 37,400    |        |
| GTE CORP                         | EQUITY   | 362320103 | 35,293 | 459,097   | SH  | DEFINED | 1 |  | 459,097   |        |
| GTE CORP                         | EQUITY   | 362320103 | 20,326 | 264,400   | SH  | DEFINED | 2 |  | 264,400   |        |
| GTECH HOLDINGS CORP              | EQUITY   | 400518106 | 81     | 3,800     | SH  | DEFINED | 1 |  | 3,800     |        |

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| NAME OF ISSUER                  | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR FRN AMT | SHRS/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |
|---------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|-----------------|-----------|------------------|-----------|--------|
|                                 |             |           |                 |                 |           |           |                 |           | SOLE             | SHARED    | NONE   |
| GTS DURATEK INC                 | EQUITY      | 36237J107 | 1,373           | 230,000         | SH        |           | DEFINED         | 1         |                  | 230,000   |        |
| GUCCI GROUP N V                 | EQUITY      | 401566104 | 173             | 2,076           | SH        |           | DEFINED         | 2         |                  | 2,076     |        |
| GUIDANT CORP                    | EQUITY      | 401698105 | 5,893           | 109,900         | SH        |           | DEFINED         | 1         |                  | 109,900   |        |
| GULF INDONESIA RESOURCES LTD    | EQUITY      | 402284103 | 155             | 15,400          | SH        |           | DEFINED         | 4         |                  | 15,400    |        |
| HALLIBURTON CO                  | EQUITY      | 406216101 | 627             | 15,300          | SH        |           | DEFINED         | 1         |                  | 15,300    |        |
| HALLIBURTON CO                  | EQUITY      | 406216101 | 8,618           | 210,195         | SH        |           | DEFINED         | 2         |                  | 210,195   |        |
| HALTER MARINE GROUP INC         | CORPBOND    | 40642YAC9 | 837             | 1,329,000       | PRN       |           | DEFINED         | 4         |                  | 1,329,000 |        |
| HAMILTON BANCORP INC FLA        | EQUITY      | 407013101 | 1,279           | 60,200          | SH        |           | DEFINED         | 2         |                  | 60,200    |        |
| HANNA M A CO                    | EQUITY      | 410522106 | 51              | 4,500           | SH        |           | DEFINED         | 1         |                  | 4,500     |        |
| HANNAFORD BROS CO               | EQUITY      | 410550107 | 268             | 3,800           | SH        |           | DEFINED         | 1         |                  | 3,800     |        |
| HANOVER CAP MORTGAGE HLDGS INC  | EQUITY      | 410761118 | 6               | 199,200         | SH        |           | DEFINED         | 4         |                  | 199,200   |        |
| HANOVER COMPRESSOR CO           | EQUITY      | 410768105 | 89              | 2,800           | SH        |           | DEFINED         | 2         |                  | 2,800     |        |
| HANSON PLC                      | EQUITY      | 411352404 | 236             | 6,100           | SH        |           | DEFINED         | 2         |                  | 6,100     |        |
| HARBINGER CORP                  | EQUITY      | 41145C103 | 844             | 50,000          | SH        |           | DEFINED         | 2         |                  | 50,000    |        |
| HARCOURT GENERAL INC            | EQUITY      | 41163G101 | 108             | 2,600           | SH        |           | DEFINED         | 1         |                  | 2,600     |        |
| HARCOURT GENERAL INC            | EQUITY      | 41163G101 | 1,902           | 45,700          | SH        |           | DEFINED         | 2         |                  | 45,700    |        |
| HARLEY DAVIDSON INC             | EQUITY      | 412822108 | 681             | 13,600          | SH        |           | DEFINED         | 1         |                  | 13,600    |        |
| HARLEYSVILLE GROUP INC          | EQUITY      | 412824104 | 60              | 4,300           | SH        |           | DEFINED         | 2         |                  | 4,300     |        |
| HARMAN INTERNATIONAL INDS INC   | EQUITY      | 413086109 | 168             | 4,000           | SH        |           | DEFINED         | 2         |                  | 4,000     |        |
| HARMONIC INC                    | EQUITY      | 413160102 | 1,308           | 10,000          | SH        |           | DEFINED         | 2         |                  | 10,000    |        |
| HARMONIC INC                    | EQUITY      | 413160102 | 15,227          | 116,400         | SH        |           | DEFINED         | 3         |                  | 112,400   | 4,000  |
| HARRAH'S ENTERTAINMENT INC      | EQUITY      | 413619107 | 97              | 3,500           | SH        |           | DEFINED         | 1         |                  | 3,500     |        |
| HARRIS CORP                     | EQUITY      | 413875105 | 72              | 2,600           | SH        |           | DEFINED         | 1         |                  | 2,600     |        |
| HARSCO CORP                     | EQUITY      | 415864107 | 119             | 4,300           | SH        |           | DEFINED         | 1         |                  | 4,300     |        |
| HARTE-HANKS INC                 | EQUITY      | 416196103 | 159             | 6,300           | SH        |           | DEFINED         | 1         |                  | 6,300     |        |
| HARTE-HANKS INC                 | EQUITY      | 416196103 | 30,207          | 1,199,300       | SH        |           | DEFINED         | 3         |                  | 1,174,000 | 25,300 |
| HARTFORD FINANCIAL SVCS GRP INC | EQUITY      | 416515104 | 352             | 8,600           | SH        |           | DEFINED         | 1         |                  | 8,600     |        |
| HASBRO INC                      | EQUITY      | 418056107 | 151             | 7,025           | SH        |           | DEFINED         | 1         |                  | 7,025     |        |
| HAWAIIAN ELECTRIC INDUSTRIES    | EQUITY      | 419870100 | 95              | 2,700           | SH        |           | DEFINED         | 1         |                  | 2,700     |        |
| HCC INS HLDGS INC               | EQUITY      | 404132102 | 146             | 8,700           | SH        |           | DEFINED         | 2         |                  | 8,700     |        |
| HEALTH CARE PROPERTY INV INC    | EQUITY      | 421915109 | 9,182           | 349,800         | SH        |           | DEFINED         | 3         |                  | 278,400   | 71,400 |
| HEALTH MGMT ASSOCIATES INC NEW  | EQUITY      | 421933102 | 171             | 22,000          | SH        |           | DEFINED         | 1         |                  | 22,000    |        |
| HEALTH MGMT ASSOCIATES INC NEW  | EQUITY      | 421933102 | 468             | 63,400          | SH        |           | DEFINED         | 2         |                  | 63,400    |        |

|                               |        |           |        |         |    |         |   |  |         |        |  |
|-------------------------------|--------|-----------|--------|---------|----|---------|---|--|---------|--------|--|
| HEALTHSOUTH CORP              | EQUITY | 421924101 | 88     | 15,300  | SH | DEFINED | 1 |  | 15,300  |        |  |
| HEICO CORP NEW                | EQUITY | 422806208 | 3,211  | 166,800 | SH | DEFINED | 2 |  | 166,800 |        |  |
| HELLIG MEYERS CO              | EQUITY | 422893107 | 26     | 5,500   | SH | DEFINED | 1 |  | 5,500   |        |  |
| HEINZ H J CO                  | EQUITY | 423074103 | 14,986 | 348,500 | SH | DEFINED | 1 |  | 348,500 |        |  |
| HEINZ H J CO                  | EQUITY | 423074103 | 4,660  | 108,378 | SH | DEFINED | 2 |  | 108,378 |        |  |
| HELLENIC TELECOMMUN<br>ORG SA | EQUITY | 423325307 | 470    | 42,000  | SH | DEFINED | 1 |  | 42,000  |        |  |
| HELLER FINANCIAL INC          | EQUITY | 423328871 | 13,047 | 125,000 | SH | DEFINED | 1 |  | 125,000 |        |  |
| HELLER FINANCIAL INC          | EQUITY | 423328103 | 889    | 39,500  | SH | DEFINED | 2 |  | 39,500  |        |  |
| HELMERICH & PAYNE<br>INC      | EQUITY | 423452101 | 43     | 1,700   | SH | DEFINED | 1 |  | 1,700   |        |  |
| HELMERICH & PAYNE<br>INC      | EQUITY | 423452101 | 187    | 7,400   | SH | DEFINED | 2 |  | 7,400   |        |  |
| HELMERICH & PAYNE<br>INC      | EQUITY | 423452101 | 16,086 | 635,500 | SH | DEFINED | 3 |  | 622,900 | 12,600 |  |
| HERCULES INC                  | EQUITY | 427056106 | 106    | 3,700   | SH | DEFINED | 1 |  | 3,700   |        |  |
| HERLEY INDUSTRIES<br>INC DEL  | EQUITY | 427398110 | 10     | 15,000  | SH | DEFINED | 4 |  | 15,000  |        |  |

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| NAME OF ISSUER                      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |         |      |
|-------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|---------|------|
|                                     |             |           |                 |                 |           |           |               |           | SOLE             | SHARED  | NONE |
| HERMAN MILLER INC                   | EQUITY      | 600544100 | 3,885           | 162,500         | SH        | DEFINED   | 3             |           | 132,200          | 30,300  |      |
| HERSHEY FOODS CORP                  | EQUITY      | 427866108 | 268             | 5,500           | SH        | DEFINED   | 1             |           | 5,500            |         |      |
| HERTZ CORP                          | EQUITY      | 428040109 | 220             | 5,000           | SH        | DEFINED   | 2             |           | 5,000            |         |      |
| HEWLETT PACKARD CO                  | EQUITY      | 428236103 | 3,403           | 37,500          | SH        | DEFINED   | 1             |           | 37,500           |         |      |
| HEWLETT PACKARD CO                  | EQUITY      | 428236103 | 11,123          | 120,900         | SH        | DEFINED   | 2             |           | 120,900          |         |      |
| HEWLETT PACKARD CO                  | CORPBOND    | 428236AC7 | 18,417          | 30,130,000      | PRN       | DEFINED   | 4             |           | 30,130,000       |         |      |
| HEXCEL CORP NEW                     | CORPBOND    | 428291AA6 | 266             | 365,000         | PRN       | DEFINED   | 4             |           | 365,000          |         |      |
| HIBERNIA CORP                       | EQUITY      | 428656102 | 166             | 14,300          | SH        | DEFINED   | 1             |           | 14,300           |         |      |
| HIGHWOODS PROPERTIES<br>INC         | EQUITY      | 431284108 | 3,105           | 120,000         | SH        | DEFINED   | 1             |           | 120,000          |         |      |
| HIGHWOODS PROPERTIES<br>INC         | EQUITY      | 431284108 | 14,901          | 575,900         | SH        | DEFINED   | 3             |           | 489,000          | 86,900  |      |
| HILLENBRAND INDUS-<br>TRIES INC     | EQUITY      | 431573104 | 153             | 5,800           | SH        | DEFINED   | 1             |           | 5,800            |         |      |
| HILTON HOTELS CORP                  | EQUITY      | 432848109 | 90              | 9,100           | SH        | DEFINED   | 1             |           | 9,100            |         |      |
| HILTON HOTELS CORP                  | EQUITY      | 432848109 | 7,197           | 728,800         | SH        | DEFINED   | 3             |           | 600,900          | 127,900 |      |
| HILTON HOTELS CORP                  | CORPBOND    | 432848AL3 | 203             | 2,500           | PRN       | DEFINED   | 1             |           | 2,500            |         |      |
| HISPANIC BROADCAST-<br>ING CORP     | EQUITY      | 43357B104 | 335             | 4,400           | SH        | DEFINED   | 1             |           | 4,400            |         |      |
| HISPANIC BROADCAST-<br>ING CORP     | EQUITY      | 43357b104 | 80,152          | 1,052,900       | SH        | DEFINED   | 3             |           | 1,024,200        | 28,700  |      |
| HISPANIC BROADCAST-<br>ING CORP     | EQUITY      | 43357B104 | 1,303           | 17,113          | SH        | DEFINED   | 2             |           | 17,113           |         |      |
| HMT TECHNOLOGY CORP                 | CORPBOND    | 403917AD9 | 387             | 1,031,000       | PRN       | DEFINED   | 4             |           | 1,031,000        |         |      |
| HOLLINGER INTERNA-<br>TIONAL INC    | EQUITY      | 435569207 | 890             | 86,600          | SH        | DEFINED   | 4             |           | 86,600           |         |      |
| HOME DEPOT INC                      | EQUITY      | 437076102 | 13,107          | 191,000         | SH        | DEFINED   | 1             |           | 191,000          |         |      |
| HOME DEPOT INC                      | EQUITY      | 437076102 | 35,315          | 514,614         | SH        | DEFINED   | 2             |           | 514,614          |         |      |
| HOME DEPOT INC                      | EQUITY      | 437076102 | 2,402           | 35,000          | SH        | DEFINED   | 3             |           | 35,000           |         |      |
| HOME DEPOT INC                      | CORPBOND    | 437076AE2 | 81,552          | 27,382,000      | PRN       | DEFINED   | 4             |           | 27,382,000       |         |      |
| HOME PROPERTIES N Y<br>INC          | EQUITY      | 437306103 | 422             | 15,800          | SH        | DEFINED   | 2             |           | 15,800           |         |      |
| HOMEBASE INC                        | CORPBOND    | 43738EAB4 | 1,208           | 1,750,000       | PRN       | DEFINED   | 4             |           | 1,750,000        |         |      |
| HOMEBASE INC                        | CORPBOND    | 43738EAA6 | 208             | 3,000           | PRN       | DEFINED   | 1             |           | 3,000            |         |      |
| HOMESTAKE MINING CO                 | EQUITY      | 437614100 | 74              | 8,000           | SH        | DEFINED   | 1             |           | 8,000            |         |      |
| HON HAI PRECISION<br>IND LTD        | EQUITY      | 438090201 | 64              | 4,574           | SH        | DEFINED   | 2             |           | 4,574            |         |      |
| HON INDUSTRIES INC                  | EQUITY      | 438092108 | 100             | 5,200           | SH        | DEFINED   | 1             |           | 5,200            |         |      |
| HON INDS INC                        | EQUITY      | 438092108 | 753             | 39,100          | SH        | DEFINED   | 2             |           | 39,100           |         |      |
| HONEYWELL INC                       | EQUITY      | 438506107 | 490             | 4,400           | SH        | DEFINED   | 1             |           | 4,400            |         |      |
| HONEYWELL INC                       | EQUITY      | 438506107 | 1,670           | 15,000          | SH        | DEFINED   | 2             |           | 15,000           |         |      |
| HORACE MANN EDUCA-<br>TORS CORP NEW | EQUITY      | 440327104 | 1,874           | 72,600          | SH        | DEFINED   | 1             |           | 72,600           |         |      |
| HORMEL FOODS CORP                   | EQUITY      | 440452100 | 269             | 6,500           | SH        | DEFINED   | 1             |           | 6,500            |         |      |
| HOST MARRIOTT CORP<br>NEW           | EQUITY      | 44107F104 | 342             | 35,967          | SH        | DEFINED   | 1             |           | 35,967           |         |      |
| HOST MARRIOTT CORP<br>NEW           | EQUITY      | 44107F104 | 22,882          | 2,408,600       | SH        | DEFINED   | 3             |           | 2,023,400        | 385,200 |      |
| HOUGHTON MIFFLIN CO                 | EQUITY      | 441560109 | 110             | 2,700           | SH        | DEFINED   | 1             |           | 2,700            |         |      |
| HOUGHTON MIFFLIN CO                 | EQUITY      | 441560109 | 366             | 9,000           | SH        | DEFINED   | 2             |           | 9,000            |         |      |
| HOUSEHOLD INTERNA-<br>TIONAL INC    | EQUITY      | 441815107 | 766             | 19,086          | SH        | DEFINED   | 1             |           | 19,086           |         |      |
| HOUSEHOLD INTERNA-<br>TIONAL INC    | EQUITY      | 441815107 | 4,237           | 105,600         | SH        | DEFINED   | 2             |           | 105,600          |         |      |
| HOWELL CORP                         | EQUITY      | 443051206 | 1,025           | 39,800          | SH        | DEFINED   | 4             |           | 39,800           |         |      |
| HSB GROUP INC                       | EQUITY      | 40428N109 | 12,701          | 360,950         | SH        | DEFINED   | 1             |           | 360,950          |         |      |
| HUANENG POWER INTL<br>INC           | EQUITY      | 443304100 | 50              | 4,000           | SH        | DEFINED   | 2             |           | 4,000            |         |      |
| HUBBELL INC                         | EQUITY      | 443510201 | 182             | 5,700           | SH        | DEFINED   | 1             |           | 5,700            |         |      |
| HUDSON UTD BANCORP                  | EQUITY      | 444165104 | 172             | 5,587           | SH        | DEFINED   | 2             |           | 5,587            |         |      |
| HUGHES SUPPLY INC                   | EQUITY      | 444482103 | 80              | 3,700           | SH        | DEFINED   | 2             |           | 3,700            |         |      |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |        |      |
|----------------|-------------|-------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|--------|------|
|                |             |       |                 |                 |           |           |               |           | SOLE             | SHARED | NONE |



|                     |          |           |         |            |     |         |   |  |            |        |
|---------------------|----------|-----------|---------|------------|-----|---------|---|--|------------|--------|
| COS INC             | EQUITY   | 460690100 | 576     | 14,000     | SH  | DEFINED | 2 |  | 14,000     |        |
| INTERPUBLIC GROUP   |          |           |         |            |     |         |   |  |            |        |
| COS INC             | CORPBOND | 460690AF7 | 13,821  | 11,838,000 | PRN | DEFINED | 4 |  | 11,838,000 |        |
| INTERSPEED INC      | EQUITY   | 46070W107 | 740     | 42,000     | SH  | DEFINED | 2 |  | 42,000     |        |
| INTERSTATE BAKERIES |          |           |         |            |     |         |   |  |            |        |
| CORP                | EQUITY   | 46072H108 | 143     | 6,200      | SH  | DEFINED | 1 |  | 6,200      |        |
| INTERSTATE BAKERIES |          |           |         |            |     |         |   |  |            |        |
| CORP                | EQUITY   | 46072H108 | 248     | 10,800     | SH  | DEFINED | 2 |  | 10,800     |        |
| INTERSTATE HOTELS   |          |           |         |            |     |         |   |  |            |        |
| CORP                | EQUITY   | 46088R108 | 48      | 15,058     | SH  | DEFINED | 1 |  | 15,058     |        |
| INTERTAN INC        | EQUITY   | 461120107 | 5,599   | 285,300    | SH  | DEFINED | 3 |  | 255,800    | 29,500 |
| INTERWEST BANCORP   |          |           |         |            |     |         |   |  |            |        |
| INC                 | EQUITY   | 460931108 | 234     | 11,300     | SH  | DEFINED | 2 |  | 11,300     |        |
| INTUIT INC          | EQUITY   | 461202103 | 482     | 5,500      | SH  | DEFINED | 1 |  | 5,500      |        |
| INTUIT              | EQUITY   | 461202103 | 272     | 3,100      | SH  | DEFINED | 2 |  | 3,100      |        |
| INVACARE CORP       | EQUITY   | 461203101 | 125     | 6,400      | SH  | DEFINED | 2 |  | 6,400      |        |
| INVESTMENT TECH-    |          |           |         |            |     |         |   |  |            |        |
| NOLOGY GROUP        | EQUITY   | 46145F105 | 64      | 2,800      | SH  | DEFINED | 1 |  | 2,800      |        |
| INVITROGEN CORP     | EQUITY   | 46185R100 | 1,822   | 54,200     | SH  | DEFINED | 2 |  | 54,200     |        |
| INVITROGEN CORP     | EQUITY   | 46185r100 | 2,488   | 74,000     | SH  | DEFINED | 3 |  | 74,000     |        |
| IONICS INC          | EQUITY   | 462218108 | 557     | 17,200     | SH  | DEFINED | 2 |  | 17,200     |        |
| IPALCO ENTERPRISES  |          |           |         |            |     |         |   |  |            |        |
| INC                 | EQUITY   | 462613100 | 148     | 7,600      | SH  | DEFINED | 1 |  | 7,600      |        |
| IPC HOLDINGS LTD    | EQUITY   | G4933P101 | 114,375 | 6,100,000  | SH  | DEFINED | 1 |  | 6,100,000  |        |
| IPC HOLDINGS LTD    | EQUITY   | G4933P101 | 488     | 26,000     | SH  | DEFINED | 2 |  | 26,000     |        |
| IRON MOUNTAIN INC   | EQUITY   | 46284P104 | 3,150   | 100,000    | SH  | DEFINED | 1 |  | 100,000    |        |
| IRON MOUNTAIN INC   | EQUITY   | 46284P104 | 53,009  | 1,564,850  | SH  | DEFINED | 3 |  | 1,508,300  | 56,550 |
| IRT PROPERTY CO     | EQUITY   | 450058102 | 243     | 27,000     | SH  | DEFINED | 2 |  | 27,000     |        |
| ITC DELTACOM INC    | EQUITY   | 45031T104 | 294     | 10,679     | SH  | DEFINED | 2 |  | 10,679     |        |
| ITRON INC           | CORPBOND | 465741AC0 | 1,128   | 1,762,000  | PRN | DEFINED | 4 |  | 1,762,000  |        |
| ITT EDUCATIONAL     |          |           |         |            |     |         |   |  |            |        |
| SERVICES INC        | EQUITY   | 45068B109 | 698     | 35,800     | SH  | DEFINED | 2 |  | 35,800     |        |
| ITT INDUSTRIES INC  | EQUITY   | 450911102 | 124     | 3,900      | SH  | DEFINED | 1 |  | 3,900      |        |
| IVAX CORP           | EQUITY   | 465823102 | 173     | 10,500     | SH  | DEFINED | 1 |  | 10,500     |        |
| IVAX CORP           | EQUITY   | 465823102 | 571     | 34,600     | SH  | DEFINED | 2 |  | 34,600     |        |

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| NAME OF ISSUER       | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |            |        |
|----------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|------------|--------|
|                      |             |           |                 |                 |           |           |               |           | SOLE             | SHARED     | NONE   |
| IXNET INC            | EQUITY      | 46601C109 | 2,084           | 137,900         | SH        |           | DEFINED       | 2         |                  | 137,900    |        |
| JABIL CIRCUIT INC    | EQUITY      | 466313103 | 361             | 7,300           | SH        |           | DEFINED       | 1         |                  | 7,300      |        |
| JACOBS ENGINEERING   |             |           |                 |                 |           |           |               |           |                  |            |        |
| GROUP INC            | EQUITY      | 469814107 | 75              | 2,300           | SH        |           | DEFINED       | 1         |                  | 2,300      |        |
| JACOR COMMUNICATIONS |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 469858138 | 5,359           | 396,977         | SH        |           | DEFINED       | 4         |                  | 396,977    |        |
| JACOR COMMUNICATIONS |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 469858146 | 1,440           | 240,000         | SH        |           | DEFINED       | 4         |                  | 240,000    |        |
| JACOR COMMUNICATIONS |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | CORPBOND    | 469858AA2 | 37,585          | 30,133,000      | PRN       |           | DEFINED       | 4         |                  | 30,133,000 |        |
| JDA SOFTWARE GROUP   |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 46612K108 | 121             | 10,400          | SH        |           | DEFINED       | 2         |                  | 10,400     |        |
| JDN REALTY CORP      | EQUITY      | 465917102 | 4,840           | 236,100         | SH        |           | DEFINED       | 3         |                  | 197,700    | 38,400 |
| JDN REALTY CORP      | EQUITY      | 465917102 | 125             | 6,100           | SH        |           | DEFINED       | 2         |                  | 6,100      |        |
| JDS UNIPHASE CORP    | EQUITY      | 46612J101 | 7,123           | 62,600          | SH        |           | DEFINED       | 2         |                  | 62,600     |        |
| JEFFERSON PILOT CORP | EQUITY      | 475070108 | 303             | 4,800           | SH        |           | DEFINED       | 1         |                  | 4,800      |        |
| JLG INDUSTRIES INC   | EQUITY      | 466210101 | 252             | 16,600          | SH        |           | DEFINED       | 2         |                  | 16,600     |        |
| JOHNSON & JOHNSON    | EQUITY      | 478160104 | 4,860           | 52,900          | SH        |           | DEFINED       | 1         |                  | 52,900     |        |
| JOHNSON & JOHNSON    | EQUITY      | 478160104 | 15,150          | 164,900         | SH        |           | DEFINED       | 2         |                  | 164,900    |        |
| JOHNSON CONTROLS INC | EQUITY      | 478366107 | 212             | 3,200           | SH        |           | DEFINED       | 1         |                  | 3,200      |        |
| JONES APPAREL GROUP  |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 480074103 | 315             | 10,952          | SH        |           | DEFINED       | 1         |                  | 10,952     |        |
| JONES APPAREL GROUP  |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 480074103 | 581             | 20,200          | SH        |           | DEFINED       | 2         |                  | 20,200     |        |
| JONES INTERCABLE INC | EQUITY      | 480206200 | 961             | 17,800          | SH        |           | DEFINED       | 2         |                  | 17,800     |        |
| JONES PHARMACEU-     |             |           |                 |                 |           |           |               |           |                  |            |        |
| TICALS INC           | EQUITY      | 480236108 | 39,299          | 1,191,999       | SH        |           | DEFINED       | 3         |                  | 1,149,199  | 42,800 |
| JOSTENS INC          | EQUITY      | 481088102 | 23              | 1,200           | SH        |           | DEFINED       | 1         |                  | 1,200      |        |
| JOSTENS INC          | EQUITY      | 481088102 | 421             | 22,000          | SH        |           | DEFINED       | 2         |                  | 22,000     |        |
| JUNO ONLINE SVCS INC | EQUITY      | 482048105 | 648             | 40,000          | SH        |           | DEFINED       | 2         |                  | 40,000     |        |
| K MART CORP          | EQUITY      | 482584109 | 203             | 17,400          | SH        |           | DEFINED       | 1         |                  | 17,400     |        |
| K MART CORP          | EQUITY      | 482584109 | 402             | 34,400          | SH        |           | DEFINED       | 2         |                  | 34,400     |        |
| KANA COMMUNICATIONS  |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 483600102 | 100             | 2,000           | SH        |           | DEFINED       | 2         |                  | 2,000      |        |
| KANSAS CITY POWER &  |             |           |                 |                 |           |           |               |           |                  |            |        |
| LIGHT CO             | EQUITY      | 485134100 | 131             | 5,400           | SH        |           | DEFINED       | 1         |                  | 5,400      |        |
| KANSAS CITY SOUTHERN |             |           |                 |                 |           |           |               |           |                  |            |        |
| INDS INC             | EQUITY      | 485170104 | 205             | 4,400           | SH        |           | DEFINED       | 1         |                  | 4,400      |        |
| KAUFMAN & BROAD HOME |             |           |                 |                 |           |           |               |           |                  |            |        |
| CORP                 | EQUITY      | 486168107 | 43              | 2,100           | SH        |           | DEFINED       | 1         |                  | 2,100      |        |
| KAUFMAN + BROAD HOME |             |           |                 |                 |           |           |               |           |                  |            |        |
| CORP                 | EQUITY      | 486168107 | 78              | 3,800           | SH        |           | DEFINED       | 2         |                  | 3,800      |        |
| KAYDON CORP          | EQUITY      | 486587108 | 70              | 2,800           | SH        |           | DEFINED       | 1         |                  | 2,800      |        |
| KEANE INC            | EQUITY      | 486665102 | 144             | 6,300           | SH        |           | DEFINED       | 1         |                  | 6,300      |        |
| KEANE INC            | EQUITY      | 486665102 | 192             | 8,400           | SH        |           | DEFINED       | 2         |                  | 8,400      |        |
| KELLOGG CO           | EQUITY      | 487836108 | 588             | 15,700          | SH        |           | DEFINED       | 1         |                  | 15,700     |        |
| KELLOGG CO           | EQUITY      | 487836108 | 6,763           | 180,635         | SH        |           | DEFINED       | 2         |                  | 180,635    |        |
| KELLY SERVICES INC   | EQUITY      | 488152208 | 96              | 3,200           | SH        |           | DEFINED       | 1         |                  | 3,200      |        |
| KEMET CORP           | EQUITY      | 488360108 | 297             | 9,300           | SH        |           | DEFINED       | 2         |                  | 9,300      |        |
| KEMET CORP           | EQUITY      | 488360108 | 16,569          | 518,300         | SH        |           | DEFINED       | 3         |                  | 507,900    | 10,400 |
| KENNAMETAL INC       | EQUITY      | 489170100 | 70              | 2,700           | SH        |           | DEFINED       | 1         |                  | 2,700      |        |
| KERR MCGEE CORP      | EQUITY      | 492386107 | 164             | 2,985           | SH        |           | DEFINED       | 1         |                  | 2,985      |        |
| KEY ENERGY SERVICES  |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 492914106 | 395             | 80,000          | SH        |           | DEFINED       | 2         |                  | 80,000     |        |
| KEY PRODUCTION INC   | EQUITY      | 493138101 | 985             | 101,000         | SH        |           | DEFINED       | 3         |                  | 101,000    |        |
| KEYCORP NEW          | EQUITY      | 493267108 | 436             | 16,900          | SH        |           | DEFINED       | 1         |                  | 16,900     |        |
| KEYCORP NEW          | EQUITY      | 493267108 | 1,389           | 53,800          | SH        |           | DEFINED       | 2         |                  | 53,800     |        |
| KEYSPAN CORP         | EQUITY      | 49337W100 | 369             | 12,900          | SH        |           | DEFINED       | 1         |                  | 12,900     |        |
| KEYSTONE FINANCIAL   |             |           |                 |                 |           |           |               |           |                  |            |        |
| INC                  | EQUITY      | 493482103 | 105             | 4,400           | SH        |           | DEFINED       | 1         |                  | 4,400      |        |

KEYSTONE FINANCIAL  
INC EQUITY 493482103 76 3,200 SH DEFINED 2 3,200

| NAME OF ISSUER                    | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |
|-----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|-----------|--------|
|                                   |             |           |                 |                 |           |           |               |           | SOLE             | SHARED    | NONE   |
| KILROY REALTY CORP                | EQUITY      | 49427F108 | 3,169           | 150,000         | SH        |           | DEFINED       | 1         |                  | 150,000   |        |
| KILROY REALTY CORP                | EQUITY      | 49427F108 | 61              | 2,900           | SH        |           | DEFINED       | 2         |                  | 2,900     |        |
| KIMBALL INTERNA-<br>TIONAL INC    | EQUITY      | 494274103 | 152             | 8,000           | SH        |           | DEFINED       | 2         |                  | 8,000     |        |
| KIMBERLY CLARK CORP               | EQUITY      | 494368103 | 1,255           | 23,800          | SH        |           | DEFINED       | 1         |                  | 23,800    |        |
| KIMBERLY CLARK CORP               | EQUITY      | 494368103 | 305             | 5,800           | SH        |           | DEFINED       | 2         |                  | 5,800     |        |
| KIMCO REALTY CORP                 | EQUITY      | 49446R109 | 25,450          | 711,875         | SH        |           | DEFINED       | 1         |                  | 711,875   |        |
| KIMCO REALTY CORP                 | EQUITY      | 49446R109 | 17,714          | 495,500         | SH        |           | DEFINED       | 3         |                  | 408,400   | 87,100 |
| KING WORLD PRODUC-<br>TIONS INC   | EQUITY      | 495667107 | 86              | 2,300           | SH        |           | DEFINED       | 1         |                  | 2,300     |        |
| KLA-TENCOR CORP                   | EQUITY      | 482480100 | 193             | 2,975           | SH        |           | DEFINED       | 1         |                  | 2,975     |        |
| KLA TENCOR CORP                   | EQUITY      | 482480100 | 1,008           | 15,500          | SH        |           | DEFINED       | 2         |                  | 15,500    |        |
| KLM ROYAL DUTCH<br>AIRLINES       | EQUITY      | 482516101 | 526             | 20,142          | SH        |           | DEFINED       | 2         |                  | 20,142    |        |
| KMART FINANCING I                 | EQUITY      | 498778208 | 2,858           | 60,000          | SH        |           | DEFINED       | 1         |                  | 60,000    |        |
| KMART FINANCING I                 | EQUITY      | 498778208 | 76,293          | 1,606,177       | SH        |           | DEFINED       | 4         |                  | 1,606,177 |        |
| KN ENERGY INC                     | EQUITY      | 482620101 | 141             | 6,300           | SH        |           | DEFINED       | 1         |                  | 6,300     |        |
| KNIGHT RIDDER INC                 | EQUITY      | 499040103 | 182             | 3,300           | SH        |           | DEFINED       | 1         |                  | 3,300     |        |
| KNIGHT/TRIMARK GROUP<br>INC       | EQUITY      | 499067106 | 187             | 6,300           | SH        |           | DEFINED       | 2         |                  | 6,300     |        |
| KNIGHT/TRIMARK GROUP<br>INC       | EQUITY      | 499067106 | 39,419          | 1,330,600       | SH        |           | DEFINED       | 3         |                  | 1,282,500 | 48,100 |
| KNIGHTSBRIDGE<br>TANKERS LTD      | EQUITY      | 65299G106 | 191             | 12,000          | SH        |           | DEFINED       | 2         |                  | 12,000    |        |
| ROGER EQUITY INC                  | EQUITY      | 500228101 | 368             | 23,000          | SH        |           | DEFINED       | 2         |                  | 23,000    |        |
| KOHL'S CORP                       | EQUITY      | 500255104 | 430             | 6,500           | SH        |           | DEFINED       | 1         |                  | 6,500     |        |
| KOHL'S CORP                       | EQUITY      | 500255104 | 397             | 6,000           | SH        |           | DEFINED       | 2         |                  | 6,000     |        |
| KONINKLIJKE PHILIPS<br>ELECTRS NV | EQUITY      | 500472204 | 325             | 3,220           | SH        |           | DEFINED       | 2         |                  | 3,220     |        |
| KOREA ELECTRIC POWER              | EQUITY      | 500631106 | 2,095           | 139,000         | SH        |           | DEFINED       | 1         |                  | 139,000   |        |
| KOREA ELECTRIC POWER              | EQUITY      | 500631106 | 73              | 4,540           | SH        |           | DEFINED       | 2         |                  | 4,540     |        |
| KOREA FUND                        | EQUITY      | 500634100 | 1,663           | 133,000         | SH        |           | DEFINED       | 1         |                  | 133,000   |        |
| KOREA TELECOM                     | EQUITY      | 50063P103 | 273             | 7,390           | SH        |           | DEFINED       | 2         |                  | 7,390     |        |
| KROGER CO                         | EQUITY      | 501044101 | 655             | 29,700          | SH        |           | DEFINED       | 1         |                  | 29,700    |        |
| KROGER CO                         | EQUITY      | 501044101 | 785             | 35,600          | SH        |           | DEFINED       | 2         |                  | 35,600    |        |
| KROLL O GARA CO                   | EQUITY      | 501050108 | 24,100          | 1,444,212       | SH        |           | DEFINED       | 1         |                  | 1,444,212 |        |
| KROLL O GARA CO                   | EQUITY      | 501050108 | 2,435           | 145,900         | SH        |           | DEFINED       | 2         |                  | 145,900   |        |
| K-SWISS INC                       | EQUITY      | 482686102 | 76              | 2,400           | SH        |           | DEFINED       | 2         |                  | 2,400     |        |
| KULICKE & SOFFA INDS<br>INC       | EQUITY      | 501242101 | 3,074           | 126,500         | SH        |           | DEFINED       | 2         |                  | 126,500   |        |
| LA JOLLA PHARMACEU-<br>TICAL CO   | EQUITY      | 503459117 | 1               | 70,000          | SH        |           | DEFINED       | 4         |                  | 70,000    |        |
| LABONE INC NEW                    | EQUITY      | 50540L105 | 251             | 26,800          | SH        |           | DEFINED       | 2         |                  | 26,800    |        |
| LACIEDE GAS CO                    | EQUITY      | 505588103 | 657             | 28,900          | SH        |           | DEFINED       | 2         |                  | 28,900    |        |
| LAIDLAW INC                       | EQUITY      | 50730K503 | 80              | 11,800          | SH        |           | DEFINED       | 1         |                  | 11,800    |        |
| LAM RESH CORP                     | EQUITY      | 512807108 | 1,043           | 17,100          | SH        |           | DEFINED       | 2         |                  | 17,100    |        |
| LAMONTS APPAREL INC               | EQUITY      | 513628404 | 11              | 34,222          | SH        |           | DEFINED       | 1         |                  | 34,222    |        |
| LANCASTER COLONY<br>CORP          | EQUITY      | 513847103 | 120             | 3,750           | SH        |           | DEFINED       | 1         |                  | 3,750     |        |
| LANCASTER COLONY<br>CORP          | EQUITY      | 513847103 | 214             | 6,700           | SH        |           | DEFINED       | 2         |                  | 6,700     |        |
| LANCE INC                         | EQUITY      | 514606102 | 178             | 13,600          | SH        |           | DEFINED       | 1         |                  | 13,600    |        |
| LANCE INC                         | EQUITY      | 514606102 | 974             | 74,900          | SH        |           | DEFINED       | 2         |                  | 74,900    |        |
| LANDRYS SEAFOOD REST<br>INC       | EQUITY      | 51508L103 | 222             | 28,000          | SH        |           | DEFINED       | 2         |                  | 28,000    |        |
| LANDS END INC                     | EQUITY      | 515086106 | 191             | 2,900           | SH        |           | DEFINED       | 1         |                  | 2,900     |        |
| LARSEN & TOUBRO LTD               | EQUITY      | 51729V104 | 168             | 7,600           | SH        |           | DEFINED       | 2         |                  | 7,600     |        |
| LAS VEGAS ENT NET-<br>WORK INC.   | EQUITY      | 517669305 | 159             | 90,629          | SH        |           | DEFINED       | 1         |                  | 90,629    |        |

| NAME OF ISSUER                  | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |         |      |
|---------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|---------|------|
|                                 |             |           |                 |                 |           |           |               |           | SOLE             | SHARED  | NONE |
| LASALLE RE HOLDINGS<br>LTD      | EQUITY      | 65383Q101 | 355             | 25,600          | SH        |           | DEFINED       | 2         |                  | 25,600  |      |
| LASON HOLDINGS INC              | EQUITY      | 51808R107 | 445             | 10,000          | SH        |           | DEFINED       | 2         |                  | 10,000  |      |
| LATTICE SEMICON-<br>DUCTOR CORP | EQUITY      | 518415104 | 4,635           | 156,200         | SH        |           | DEFINED       | 2         |                  | 156,200 |      |
| LAUDER ESTEE COS INC            | EQUITY      | 518439104 | 633             | 16,200          | SH        |           | DEFINED       | 2         |                  | 16,200  |      |
| LEAR CORP                       | EQUITY      | 521865105 | 204             | 5,800           | SH        |           | DEFINED       | 1         |                  | 5,800   |      |
| LEAR CORP                       | EQUITY      | 521865105 | 658             | 18,700          | SH        |           | DEFINED       | 2         |                  | 18,700  |      |
| LEASING SOLUTIONS               | CORPBOND    | 522113AA7 | 50              | 992,000         | PRN       |           | DEFINED       | 4         |                  | 992,000 |      |
| LEE ENTERPRISES INC             | EQUITY      | 523768109 | 110             | 4,000           | SH        |           | DEFINED       | 1         |                  | 4,000   |      |
| LEGATO SYSTEMS INC              | EQUITY      | 524651106 | 314             | 7,200           | SH        |           | DEFINED       | 1         |                  | 7,200   |      |
| LEGATO SYSTEMS INC              | EQUITY      | 524651106 | 3,722           | 85,400          | SH        |           | DEFINED       | 2         |                  | 85,400  |      |
| LEGGETT & PLATT INC             | EQUITY      | 524660107 | 343             | 17,400          | SH        |           | DEFINED       | 1         |                  | 17,400  |      |
| LEHMAN BROTHERS<br>HOLDING INC  | EQUITY      | 524908100 | 198             | 3,400           | SH        |           | DEFINED       | 1         |                  | 3,400   |      |
| LEHMAN BROTHERS<br>HLDGS INC    | EQUITY      | 524908100 | 875             | 15,000          | SH        |           | DEFINED       | 2         |                  | 15,000  |      |
| LEUCADIA NATL CORP              | EQUITY      | 527288104 | 428             | 20,400          | SH        |           | DEFINED       | 2         |                  | 20,400  |      |

|                                      |        |           |        |         |    |         |   |  |         |        |
|--------------------------------------|--------|-----------|--------|---------|----|---------|---|--|---------|--------|
| LEUKOSITE INC                        | EQUITY | 52728R102 | 1,579  | 78,451  | SH | DEFINED | 1 |  | 78,451  |        |
| LEVEL 3 COMMUNICA-<br>TIONS INC      | EQUITY | 52729N100 | 2,807  | 53,790  | SH | DEFINED | 2 |  | 53,790  |        |
| LEXMARK INTERNA-<br>TIONAL GROUP INC | EQUITY | 529771107 | 407    | 5,050   | SH | DEFINED | 1 |  | 5,050   |        |
| LG&E ENERGY CORP                     | EQUITY | 501917108 | 253    | 11,900  | SH | DEFINED | 1 |  | 11,900  |        |
| LIBERTY DIGITAL INC                  | EQUITY | 530436104 | 368    | 16,000  | SH | DEFINED | 2 |  | 16,000  |        |
| LIBERTY FINANCIAL<br>COMPANIES INC   | EQUITY | 530512102 | 548    | 25,000  | SH | DEFINED | 1 |  | 25,000  |        |
| LIFEPOINT HOSPS INC                  | EQUITY | 53219L109 | 35     | 4,035   | SH | DEFINED | 2 |  | 4,035   |        |
| LIGAND PHARMACEU-<br>TICALS INC      | EQUITY | 53220K116 | 107    | 47,632  | SH | DEFINED | 4 |  | 47,632  |        |
| LILLY ELI & CO                       | EQUITY | 532457108 | 2,568  | 40,000  | SH | DEFINED | 1 |  | 40,000  |        |
| LILLY ELI & CO<br>LIMITED INC        | EQUITY | 532457108 | 624    | 9,755   | SH | DEFINED | 2 |  | 9,755   |        |
| LIMITED INC                          | EQUITY | 532716107 | 360    | 9,400   | SH | DEFINED | 1 |  | 9,400   |        |
| LIMITED INC                          | EQUITY | 532716107 | 467    | 12,200  | SH | DEFINED | 2 |  | 12,200  |        |
| LINCARE HOLDINGS INC                 | EQUITY | 532791100 | 133    | 5,000   | SH | DEFINED | 1 |  | 5,000   |        |
| LINCARE HLDGS INC                    | EQUITY | 532791100 | 847    | 31,800  | SH | DEFINED | 2 |  | 31,800  |        |
| LINCOLN NATIONAL<br>CORP             | EQUITY | 534187109 | 334    | 8,900   | SH | DEFINED | 1 |  | 8,900   |        |
| LINEAR TECHNOLOGY<br>CORP            | EQUITY | 535678106 | 794    | 13,500  | SH | DEFINED | 1 |  | 13,500  |        |
| LINEAR TECHNOLOGY<br>CORP            | EQUITY | 535678106 | 3,693  | 62,845  | SH | DEFINED | 2 |  | 62,845  |        |
| LINENS N THINGS INC                  | EQUITY | 535679104 | 32,815 | 972,300 | SH | DEFINED | 3 |  | 952,900 | 19,400 |
| LIQUID AUDIO INC                     | EQUITY | 53631T102 | 710    | 19,200  | SH | DEFINED | 2 |  | 19,200  |        |
| LITCHFIELD FINANCIAL<br>CORP         | EQUITY | 536619109 | 16,774 | 697,113 | SH | DEFINED | 3 |  | 681,313 | 15,800 |
| LITTELFUSE INC                       | EQUITY | 537008104 | 668    | 30,000  | SH | DEFINED | 2 |  | 30,000  |        |
| LITTON INDUSTRIES<br>INC             | EQUITY | 538021106 | 224    | 4,100   | SH | DEFINED | 1 |  | 4,100   |        |
| LIZ CLAIBORNE INC                    | EQUITY | 539320101 | 84     | 2,700   | SH | DEFINED | 1 |  | 2,700   |        |
| LNR PROPERTY CORP                    | EQUITY | 501940100 | 509    | 25,000  | SH | DEFINED | 2 |  | 25,000  |        |
| LOCKHEED MARTIN CORP                 | EQUITY | 539830109 | 700    | 21,400  | SH | DEFINED | 1 |  | 21,400  |        |
| LOCKHEED MARTIN CORP                 | EQUITY | 539830109 | 330    | 10,100  | SH | DEFINED | 2 |  | 10,100  |        |
| LOEWS CORP                           | EQUITY | 540424108 | 337    | 4,800   | SH | DEFINED | 1 |  | 4,800   |        |
| LO-JACK CORP                         | EQUITY | 539451104 | 1,987  | 240,000 | SH | DEFINED | 1 |  | 240,000 |        |
| LONE STAR INDUSTRIES<br>INC          | EQUITY | 542290408 | 200    | 4,000   | SH | DEFINED | 2 |  | 4,000   |        |
| LONE STAR INDUSTRIES<br>INC          | EQUITY | 542290119 | 30,638 | 378,250 | SH | DEFINED | 4 |  | 378,250 |        |
| LONE STAR STEAKHOUSE<br>SALOON       | EQUITY | 542307103 | 27     | 3,500   | SH | DEFINED | 1 |  | 3,500   |        |
| LONE STAR STEAKHOUSE<br>+ SALOON     | EQUITY | 542307103 | 53     | 6,900   | SH | DEFINED | 2 |  | 6,900   |        |

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| NAME OF ISSUER                                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DISCRETN | OTHR MGRS | VOTING AUTHORITY |            |        |
|--|-------------|-----------|-----------------|-----------------|-----------|-----------|-----------------|-----------|------------------|------------|--------|
|  |             |           |                 |                 |           |           |                 |           | SOLE             | SHARED     | NONE   |
| LONE STAR TECH-<br>NOLOGIES INC                  | EQUITY      | 542312103 | 800             | 40,000          | SH        |           | DEFINED         | 2         |                  | 40,000     |        |
| LONGS DRUG STORES<br>CORP                        | EQUITY      | 543162101 | 36              | 1,200           | SH        |           | DEFINED         | 1         |                  | 1,200      |        |
| LONGVIEW FIBRE CO                                | EQUITY      | 543213102 | 56              | 4,500           | SH        |           | DEFINED         | 1         |                  | 4,500      |        |
| LORAL SPACE &<br>COMMUNICATIONS                  | EQUITY      | G56462107 | 880             | 51,200          | SH        |           | DEFINED         | 2         |                  | 51,200     |        |
| LORAL SPACE &<br>COMMUNICATIONS                  | EQUITY      | G56462149 | 17,981          | 366,960         | SH        |           | DEFINED         | 4         |                  | 366,960    |        |
| LOUISIANA PACIFIC<br>CORP                        | EQUITY      | 546347105 | 63              | 4,000           | SH        |           | DEFINED         | 1         |                  | 4,000      |        |
| LOWES COMPANIES INC                              | EQUITY      | 548661107 | 478             | 9,800           | SH        |           | DEFINED         | 1         |                  | 9,800      |        |
| LSI LOGIC CORP                                   | EQUITY      | 502161102 | 250             | 4,800           | SH        |           | DEFINED         | 1         |                  | 4,800      |        |
| LSI LOGIC CORP                                   | CORPBOND    | 502161AD4 | 1,793           | 1,000,000       | PRN       |           | DEFINED         | 4         |                  | 1,000,000  |        |
| LTC PROPERTIES INC                               | EQUITY      | 502175102 | 2,908           | 273,700         | SH        |           | DEFINED         | 3         |                  | 225,100    | 48,600 |
| LTC PROPERTIES INC                               | CORPBOND    | 502175AE2 | 2,175           | 2,500,000       | PRN       |           | DEFINED         | 4         |                  | 2,500,000  |        |
| LTX CORP   | EQUITY      | 502392103 | 548             | 40,000          | SH        |           | DEFINED         | 2         |                  | 40,000     |        |
| LUBRIZOL CORP                                    | EQUITY      | 549271104 | 134             | 5,200           | SH        |           | DEFINED         | 1         |                  | 5,200      |        |
| LUCENT TECHNOLOGIES<br>INC                       | EQUITY      | 549463107 | 9,637           | 148,552         | SH        |           | DEFINED         | 1         |                  | 148,552    |        |
| LUCENT TECHNOLOGIES<br>INC                       | EQUITY      | 549463107 | 33,087          | 510,006         | SH        |           | DEFINED         | 2         |                  | 510,006    |        |
| LYCOS INC  | EQUITY      | 550818108 | 7,238           | 144,400         | SH        |           | DEFINED         | 2         |                  | 144,400    |        |
| LYONDELL CHEMICAL CO                             | EQUITY      | 552078107 | 142             | 10,600          | SH        |           | DEFINED         | 1         |                  | 10,600     |        |
| LYONDELL CHEMICAL CO                             | EQUITY      | 552078107 | 87              | 6,500           | SH        |           | DEFINED         | 2         |                  | 6,500      |        |
| MACDERMID INC                                    | EQUITY      | 554273102 | 286             | 8,400           | SH        |           | DEFINED         | 2         |                  | 8,400      |        |
| MACERICH CO                                      | EQUITY      | 554382101 | 5,867           | 253,700         | SH        |           | DEFINED         | 3         |                  | 213,800    | 39,900 |
| MACK CALIFORNIA<br>REALTY CORP                   | EQUITY      | 554489104 | 215             | 8,000           | SH        |           | DEFINED         | 2         |                  | 8,000      |        |
| MACK CALIFORNIA<br>REALTY CORP                   | EQUITY      | 554489104 | 11,843          | 441,700         | SH        |           | DEFINED         | 3         |                  | 370,400    | 71,300 |
| MACROMEDIA INC                                   | EQUITY      | 556100105 | 2,844           | 69,600          | SH        |           | DEFINED         | 2         |                  | 69,600     |        |
| MADECO S A                                       | EQUITY      | 556304103 | 200             | 19,500          | SH        |           | DEFINED         | 1         |                  | 19,500     |        |
| MAGNA INTERNATIONAL<br>INC                       | CORPBOND    | 559222AB4 | 37,074          | 37,074,000      | PRN       |           | DEFINED         | 4         |                  | 37,074,000 |        |
| MAGNA INTERNATIONAL<br>INC                       | CORPBOND    | 559222AF1 | 366             | 4,000           | PRN       |           | DEFINED         | 1         |                  | 4,000      |        |
| MAGNETEK INC                                     | EQUITY      | 559424106 | 20              | 2,200           | SH        |           | DEFINED         | 1         |                  | 2,200      |        |
| MAGNETEK INC                                     | EQUITY      | 559424106 | 89              | 10,000          | SH        |           | DEFINED         | 2         |                  | 10,000     |        |
| MAGNUM HUNTER<br>RESOURCES INC                   | EQUITY      | 55972F120 | 32              | 84,700          | SH        |           | DEFINED         | 4         |                  | 84,700     |        |
| MAGYAR TAVKOZLESI RT                             | EQUITY      | 559776109 | 262             | 9,625           | SH        |           | DEFINED         | 1         |                  | 9,625      |        |
| MAHANAGAR TELEP NI                               | EQUITY      | 559778204 | 17              | 2,000           | SH        |           | DEFINED         | 2         |                  | 2,000      |        |
| MAIL WELL HOLDINGS<br>INC                        | EQUITY      | 560321200 | 12              | 900             | SH        |           | DEFINED         | 2         |                  | 900        |        |
| MAKITA CORP                                      | EQUITY      | 655580009 | 67              | 6,000           | SH        |           | DEFINED         | 2         |                  | 6,000      |        |
| MALLINCKRODT INC NEW<br>MANDALAY RESORT<br>GROUP | EQUITY      | 561232109 | 85              | 2,800           | SH        |           | DEFINED         | 1         |                  | 2,800      |        |
| MANNESMANN AG                                    | EQUITY      | 562567107 | 166             | 8,400           | SH        |           | DEFINED         | 1         |                  | 8,400      |        |
| MANNESMANN AG                                    | EQUITY      | 576750905 | 1,159           | 7,260           | SH        |           | DEFINED         | 2         |                  | 7,260      |        |
| MANOR CARE INC                                   | EQUITY      | 564055101 | 48              | 2,800           | SH        |           | DEFINED         | 1         |                  | 2,800      |        |

|                                     |        |           |       |         |    |         |   |  |         |        |
|-------------------------------------|--------|-----------|-------|---------|----|---------|---|--|---------|--------|
| MANPOWER INC                        | EQUITY | 56418H100 | 204   | 7,000   | SH | DEFINED | 1 |  | 7,000   |        |
| MANPOWER INC                        | EQUITY | 56418H100 | 294   | 10,100  | SH | DEFINED | 2 |  | 10,100  |        |
| MANUFACTURED HOME<br>CMMS INC       | EQUITY | 564682102 | 4,208 | 180,000 | SH | DEFINED | 1 |  | 180,000 |        |
| MANUFACTURED HOME<br>CMMS INC       | EQUITY | 564682102 | 631   | 27,000  | SH | DEFINED | 2 |  | 27,000  |        |
| MANUFACTURED HOME<br>CMMS INC       | EQUITY | 564682102 | 9,034 | 386,500 | SH | DEFINED | 3 |  | 323,200 | 63,300 |
| MARINE DRILLING COS<br>INC          | EQUITY | 568240204 | 712   | 45,000  | SH | DEFINED | 2 |  | 45,000  |        |
| MARK IV INDUSTRIES<br>INC           | EQUITY | 570387100 | 91    | 4,600   | SH | DEFINED | 1 |  | 4,600   |        |
| MARK IV INDUSTRIES<br>INC           | EQUITY | 570387100 | 138   | 7,000   | SH | DEFINED | 2 |  | 7,000   |        |
| MARRIOTT INTERNA-<br>TIONAL INC NEW | EQUITY | 571903202 | 2,444 | 74,776  | SH | DEFINED | 1 |  | 74,776  |        |

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| NAME OF ISSUER                      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |
|-------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|-----------|--------|
|                                     |             |           |                 |                 |           |           |               |           | SOLE             | SHARED    | NONE   |
| MARRIOTT INTERNA-<br>TIONAL INC NEW | EQUITY      | 571903202 | 1,118           | 34,200          | SH        |           | DEFINED       | 2         |                  | 34,200    |        |
| MARSH & MCLENNAN<br>COMPANIES INC   | EQUITY      | 571748102 | 28,088          | 410,050         | SH        |           | DEFINED       | 1         |                  | 410,050   |        |
| MARSH & MCLENNAN<br>COMPANIES INC   | EQUITY      | 571748102 | 329             | 4,800           | SH        |           | DEFINED       | 2         |                  | 4,800     |        |
| MARSH SUPERMARKETS<br>INC           | CORPBOND    | 571783AB5 | 372             | 388,000         | PRN       |           | DEFINED       | 4         |                  | 388,000   |        |
| MARSHALL & ILSLY<br>CORP            | EQUITY      | 571834100 | 531             | 9,300           | SH        |           | DEFINED       | 1         |                  | 9,300     |        |
| MARTIN MARIETTA<br>MATERIALS INC    | EQUITY      | 573284106 | 160             | 4,000           | SH        |           | DEFINED       | 1         |                  | 4,000     |        |
| MARTIN MARIETTA<br>MATERIALS INC    | EQUITY      | 573284106 | 1,218           | 30,500          | SH        |           | DEFINED       | 2         |                  | 30,500    |        |
| MASCO CORP                          | EQUITY      | 574599106 | 487             | 15,700          | SH        |           | DEFINED       | 1         |                  | 15,700    |        |
| MASCO CORP                          | EQUITY      | 574599106 | 2,024           | 65,300          | SH        |           | DEFINED       | 2         |                  | 65,300    |        |
| MASISA S A                          | EQUITY      | 574799102 | 183             | 17,600          | SH        |           | DEFINED       | 1         |                  | 17,600    |        |
| MATTEL INC                          | EQUITY      | 577081102 | 266             | 14,000          | SH        |           | DEFINED       | 1         |                  | 14,000    |        |
| MATTEL INC                          | EQUITY      | 577081102 | 255             | 13,425          | SH        |           | DEFINED       | 2         |                  | 13,425    |        |
| MAVERICK TUBE CORP                  | EQUITY      | 577914104 | 499             | 30,000          | SH        |           | DEFINED       | 2         |                  | 30,000    |        |
| MAXIM INTEGRATED<br>PRODS INC       | EQUITY      | 57772K101 | 2,586           | 41,000          | SH        |           | DEFINED       | 2         |                  | 41,000    |        |
| MAXIM INTEGRATED<br>PRODUCTS INC    | EQUITY      | 57772K101 | 757             | 12,000          | SH        |           | DEFINED       | 1         |                  | 12,000    |        |
| MAXIMUS INC                         | EQUITY      | 577933104 | 51,501          | 1,720,300       | SH        |           | DEFINED       | 3         |                  | 1,649,500 | 70,800 |
| MAXXAM INC                          | EQUITY      | 577913106 | 41              | 800             | SH        |           | DEFINED       | 1         |                  | 800       |        |
| MAY DEPARTMENT<br>STORES CO         | EQUITY      | 577778103 | 845             | 23,200          | SH        |           | DEFINED       | 1         |                  | 23,200    |        |
| MAY DEPT STORES CO                  | EQUITY      | 577778103 | 5,872           | 161,149         | SH        |           | DEFINED       | 2         |                  | 161,149   |        |
| MAYTAG CO                           | EQUITY      | 578592107 | 113             | 3,400           | SH        |           | DEFINED       | 1         |                  | 3,400     |        |
| MAYTAG CORP                         | EQUITY      | 578592107 | 7               | 200             | SH        |           | DEFINED       | 2         |                  | 200       |        |
| MBIA INC                            | EQUITY      | 55262C100 | 168             | 3,600           | SH        |           | DEFINED       | 1         |                  | 3,600     |        |
| MBIA INC                            | EQUITY      | 55262C100 | 256             | 5,500           | SH        |           | DEFINED       | 2         |                  | 5,500     |        |
| MBIA, Inc                           | EQUITY      | 55262C100 | 51              | 1,100           | SH        |           | DEFINED       | 1         |                  | 1,100     |        |
| MBL INTERNATIONAL<br>FIN BERMUDA TR | CORPBOND    | 55262XAA2 | 3,544           | 3,000,000       | PRN       |           | DEFINED       | 4         |                  | 3,000,000 |        |
| MBNA CORP                           | EQUITY      | 55262L100 | 615             | 26,965          | SH        |           | DEFINED       | 1         |                  | 26,965    |        |
| MBNA CORP                           | EQUITY      | 55262L100 | 532             | 23,300          | SH        |           | DEFINED       | 2         |                  | 23,300    |        |
| MBNA CORP                           | EQUITY      | 55262L100 | 5,094           | 223,300         | SH        |           | DEFINED       | 3         |                  | 223,300   |        |
| MCCORMICK & CO.                     | EQUITY      | 579780206 | 225             | 6,800           | SH        |           | DEFINED       | 1         |                  | 6,800     |        |
| MCDERMOTT INTERNA-<br>TIONAL INC    | EQUITY      | 580037109 | 41              | 2,000           | SH        |           | DEFINED       | 1         |                  | 2,000     |        |
| MCDERMOTT INTERNA-<br>TIONAL INC    | EQUITY      | 580037109 | 549             | 27,100          | SH        |           | DEFINED       | 2         |                  | 27,100    |        |
| MCDONALDS CORP                      | EQUITY      | 580135101 | 12,945          | 299,300         | SH        |           | DEFINED       | 1         |                  | 299,300   |        |
| MCDONALDS CORP                      | EQUITY      | 580135101 | 9,474           | 220,333         | SH        |           | DEFINED       | 2         |                  | 220,333   |        |
| MCGRAW HILL CORP                    | EQUITY      | 580645109 | 1,301           | 26,900          | SH        |           | DEFINED       | 1         |                  | 26,900    |        |
| MCI WORLDCOM INC                    | EQUITY      | 55268B106 | 13,269          | 184,607         | SH        |           | DEFINED       | 1         |                  | 184,607   |        |
| MCI WORLDCOM INC                    | EQUITY      | 55268B106 | 37,542          | 522,600         | SH        |           | DEFINED       | 2         |                  | 522,600   |        |
| MCKESSON HBOC INC                   | EQUITY      | 58155Q103 | 284             | 9,794           | SH        |           | DEFINED       | 1         |                  | 9,794     |        |
| MCLEODUSA INC                       | EQUITY      | 582266102 | 2,197           | 51,700          | SH        |           | DEFINED       | 2         |                  | 51,700    |        |
| MCN ENERGY GROUP INC                | EQUITY      | 55267J100 | 124             | 7,200           | SH        |           | DEFINED       | 1         |                  | 7,200     |        |
| MEAD CORP                           | EQUITY      | 582834107 | 134             | 3,900           | SH        |           | DEFINED       | 1         |                  | 3,900     |        |
| MEDE AMERICA CORP                   | EQUITY      | 584067102 | 2,530           | 110,000         | SH        |           | DEFINED       | 3         |                  | 110,000   |        |
| MEDIA GEN INC                       | EQUITY      | 584404107 | 123             | 2,400           | SH        |           | DEFINED       | 1         |                  | 2,400     |        |
| MEDIA METRIX INC                    | EQUITY      | 58440X103 | 1,048           | 15,000          | SH        |           | DEFINED       | 3         |                  | 15,000    |        |
| MEDIAONE GROUP INC                  | EQUITY      | 58440J104 | 23,459          | 343,400         | SH        |           | DEFINED       | 1         |                  | 343,400   |        |
| MEDIAONE GROUP INC                  | EQUITY      | 58440J104 | 11,084          | 162,248         | SH        |           | DEFINED       | 2         |                  | 162,248   |        |
| MEDIAONE GROUP INC                  | EQUITY      | 58440J203 | 56,688          | 417,460         | SH        |           | DEFINED       | 4         |                  | 417,460   |        |

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| NAME OF ISSUER                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |
|----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|-----------|--------|
|                                  |             |           |                 |                 |           |           |               |           | SOLE             | SHARED    | NONE   |
| MEDICAL MANAGER CORP<br>NEW      | EQUITY      | 58461U103 | 263             | 5,300           | SH        |           | DEFINED       | 2         |                  | 5,300     |        |
| MEDICIS PHARMACEU-<br>TICAL CORP | EQUITY      | 584690309 | 33,727          | 1,183,400       | SH        |           | DEFINED       | 3         |                  | 1,158,500 | 24,900 |
| MEDIMMUNE INC                    | EQUITY      | 584699102 | 488             | 4,900           | SH        |           | DEFINED       | 1         |                  | 4,900     |        |
| MEDIMMUNE INC                    | EQUITY      | 584699102 | 7,836           | 78,650          | SH        |           | DEFINED       | 2         |                  | 78,650    |        |



|                                 |          |           |        |           |     |         |   |  |           |         |
|---------------------------------|----------|-----------|--------|-----------|-----|---------|---|--|-----------|---------|
| MEDITRUST CORP                  | EQUITY   | 58501T306 | 14,409 | 1,695,200 | SH  | DEFINED | 3 |  | 1,375,100 | 320,100 |
| MEDQUIST INC                    | EQUITY   | 584949101 | 782    | 23,400    | SH  | DEFINED | 2 |  | 23,400    |         |
| MEDTRONIC INC                   | EQUITY   | 585055106 | 1,487  | 41,800    | SH  | DEFINED | 1 |  | 41,800    |         |
| MEDTRONIC INC                   | EQUITY   | 585055106 | 951    | 26,800    | SH  | DEFINED | 2 |  | 26,800    |         |
| MELLON BANK CORP                | EQUITY   | 585509102 | 679    | 20,200    | SH  | DEFINED | 1 |  | 20,200    |         |
| MELLON BK CORP                  | EQUITY   | 585509102 | 6,750  | 200,000   | SH  | DEFINED | 2 |  | 200,000   |         |
| MENS WEARHOUSE INC              | EQUITY   | 587118100 | 72     | 3,400     | SH  | DEFINED | 2 |  | 3,400     |         |
| MENTOR GRAPHICS CORP            | EQUITY   | 587200106 | 48     | 5,600     | SH  | DEFINED | 1 |  | 5,600     |         |
| MENTOR GRAPHICS CORP            | EQUITY   | 587200106 | 75     | 8,800     | SH  | DEFINED | 2 |  | 8,800     |         |
| MERCANTILE BANK-<br>SHARES CORP | EQUITY   | 587405101 | 710    | 22,950    | SH  | DEFINED | 1 |  | 22,950    |         |
| MERCANTILE BANK-<br>SHARES CORP | EQUITY   | 587405101 | 464    | 15,000    | SH  | DEFINED | 2 |  | 15,000    |         |
| MERCK & CO                      | EQUITY   | 589331107 | 21,148 | 326,290   | SH  | DEFINED | 1 |  | 326,290   |         |
| MERCK & CO                      | EQUITY   | 589331107 | 8,756  | 135,100   | SH  | DEFINED | 2 |  | 135,100   |         |
| MERCURY INTERACTIVE<br>CORP     | EQUITY   | 589405109 | 11,286 | 174,800   | SH  | DEFINED | 3 |  | 168,100   | 6,700   |
| MEREDITH CORP                   | EQUITY   | 589433101 | 62     | 1,700     | SH  | DEFINED | 1 |  | 1,700     |         |
| MERISTAR HOSPITALITY<br>CORP    | EQUITY   | 58984y103 | 209    | 13,600    | SH  | DEFINED | 3 |  | 13,600    |         |
| MERITOR AUTOMOTIVE<br>INC       | EQUITY   | 59000G100 | 129    | 6,199     | SH  | DEFINED | 1 |  | 6,199     |         |
| MERRILL LYNCH & CO<br>INC       | EQUITY   | 590188108 | 849    | 12,600    | SH  | DEFINED | 1 |  | 12,600    |         |
| MERRILL LYNCH & CO<br>INC       | EQUITY   | 590188108 | 6,248  | 93,000    | SH  | DEFINED | 2 |  | 93,000    |         |
| MERRILL LYNCH & CO<br>INC       | EQUITY   | 590188751 | 612    | 35,100    | SH  | DEFINED | 2 |  | 35,100    |         |
| METHODE ELECTRONICS<br>INC      | EQUITY   | 591520200 | 16,183 | 857,400   | SH  | DEFINED | 3 |  | 840,700   | 16,700  |
| METRETEK TECHNO-<br>LOGIES INC  | EQUITY   | 59159Q115 | 24     | 23,000    | SH  | DEFINED | 4 |  | 23,000    |         |
| METRICOM INC                    | CORPBOND | 591596AC5 | 9,758  | 6,241,000 | PRN | DEFINED | 4 |  | 6,241,000 |         |
| METRIS COS INC                  | EQUITY   | 591598107 | 62,224 | 2,109,290 | SH  | DEFINED | 3 |  | 2,043,354 | 65,936  |
| METROCALL INC                   | EQUITY   | 591647102 | 50     | 40,000    | SH  | DEFINED | 1 |  | 40,000    |         |
| METROMEDIA FIBER<br>NETWORK INC | EQUITY   | 591689104 | 725    | 29,610    | SH  | DEFINED | 2 |  | 29,610    |         |
| METTLER-TOLEDO<br>INTERNATIONAL | EQUITY   | 592688105 | 15,957 | 538,631   | SH  | DEFINED | 1 |  | 538,631   |         |
| MEXICO FUND INC                 | EQUITY   | 592835102 | 549    | 39,400    | SH  | DEFINED | 4 |  | 39,400    |         |
| MGI PROPERTIES INC              | EQUITY   | 552885105 | 10     | 1,100     | SH  | DEFINED | 2 |  | 1,100     |         |
| MGIC INVESTMENT CORP<br>WIS     | EQUITY   | 552848103 | 234    | 4,900     | SH  | DEFINED | 1 |  | 4,900     |         |
| MGIC INVESTMENT CORP<br>WIS     | EQUITY   | 552848103 | 5,988  | 125,400   | SH  | DEFINED | 3 |  | 94,000    | 31,400  |
| MGIC INVESTMENT CORP<br>WIS     | EQUITY   | 552848103 | 334    | 7,000     | SH  | DEFINED | 2 |  | 7,000     |         |
| MGM GRAND INC                   | EQUITY   | 552953101 | 994    | 19,425    | SH  | DEFINED | 2 |  | 19,425    |         |
| MICHAELS STORES INC             | CORPBOND | 594087AC2 | 1,453  | 1,481,000 | PRN | DEFINED | 4 |  | 1,481,000 |         |
| MICHAELS STORES INC             | CORPBOND | 594087AC2 | 591    | 600,000   | PRN | DEFINED | 3 |  | 600,000   |         |
| MICRO WHAREHOUSE INC            | EQUITY   | 59501B105 | 36     | 3,000     | SH  | DEFINED | 1 |  | 3,000     |         |
| MICROCHIP TECHNOLOGY<br>INC     | EQUITY   | 595017104 | 236    | 4,600     | SH  | DEFINED | 1 |  | 4,600     |         |
| MICROMUSE INC                   | EQUITY   | 595094103 | 3,489  | 54,300    | SH  | DEFINED | 2 |  | 54,300    |         |
| MICRON TECHNOLOGY<br>INC        | EQUITY   | 595112103 | 545    | 8,200     | SH  | DEFINED | 1 |  | 8,200     |         |
| MICRON TECHNOLOGY<br>INC        | EQUITY   | 595112103 | 8,320  | 125,000   | SH  | DEFINED | 2 |  | 125,000   |         |
| MICRON TECHNOLOGY<br>INC        | CORPBOND | 595112AB9 | 250    | 2,000     | PRN | DEFINED | 1 |  | 2,000     |         |
| MICRON TECHNOLOGY<br>INC        | CORPBOND | 595112AB9 | 8,208  | 7,000,000 | PRN | DEFINED | 4 |  | 7,000,000 |         |

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| NAME OF ISSUER                      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |
|-------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|--------|
|                                     |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE   |
| MICROSOFT CORP                      | EQUITY      | 594918203 | 6,440           | 64,000          | SH        |           | DEFINED        | 4         |                  | 64,000    |        |
| MICROSOFT CORP                      | EQUITY      | 594918104 | 58,167          | 642,290         | SH        |           | DEFINED        | 1         |                  | 642,290   |        |
| MICROSOFT CORP                      | EQUITY      | 594918104 | 42,396          | 468,140         | SH        |           | DEFINED        | 2         |                  | 468,140   |        |
| MIDAMERICAN ENERGY<br>HOLDINGS CO   | EQUITY      | 59562V107 | 150             | 5,100           | SH        |           | DEFINED        | 1         |                  | 5,100     |        |
| MID-ATLANTIC REALTY<br>TRUST        | CORPBOND    | 595232AA7 | 1,491           | 1,500,000       | PRN       |           | DEFINED        | 4         |                  | 1,500,000 |        |
| MIDCOAST ENERGY<br>RESOURCES INC    | EQUITY      | 59563W104 | 2,824           | 143,000         | SH        |           | DEFINED        | 3         |                  | 143,000   |        |
| MIH LTD                             | EQUITY      | G6116R101 | 170             | 5,900           | SH        |           | DEFINED        | 2         |                  | 5,900     |        |
| MILACRON INC                        | EQUITY      | 598709103 | 23              | 1,300           | SH        |           | DEFINED        | 1         |                  | 1,300     |        |
| MILACRON INC                        | EQUITY      | 598709103 | 37              | 2,100           | SH        |           | DEFINED        | 2         |                  | 2,100     |        |
| MILLENNIUM PHARMA-<br>CEUTICALS INC | EQUITY      | 599902103 | 208             | 3,200           | SH        |           | DEFINED        | 1         |                  | 3,200     |        |
| MILLENNIUM PHARMA-<br>CEUTICALS INC | EQUITY      | 599902103 | 3,512           | 54,100          | SH        |           | DEFINED        | 2         |                  | 54,100    |        |
| MILLENNIUM CHEMICALS<br>INC         | EQUITY      | 599903101 | 258             | 12,600          | SH        |           | DEFINED        | 2         |                  | 12,600    |        |
| MILLER HERMAN INC                   | EQUITY      | 600544100 | 175             | 7,300           | SH        |           | DEFINED        | 1         |                  | 7,300     |        |
| MILLER HERMAN INC                   | EQUITY      | 600544100 | 640             | 26,800          | SH        |           | DEFINED        | 2         |                  | 26,800    |        |
| MILLIPORE CORP                      | EQUITY      | 601073109 | 60              | 1,600           | SH        |           | DEFINED        | 1         |                  | 1,600     |        |
| MILLIPORE CORP                      | EQUITY      | 601073109 | 188             | 5,000           | SH        |           | DEFINED        | 2         |                  | 5,000     |        |
| MILLIPORE CORP                      | EQUITY      | 601073109 | 44,519          | 1,185,200       | SH        |           | DEFINED        | 3         |                  | 1,141,800 | 43,400 |
| MILLS CORP                          | EQUITY      | 601148109 | 2,672           | 150,000         | SH        |           | DEFINED        | 1         |                  | 150,000   |        |
| MINDSPRING ENTER-<br>PRISES INC     | EQUITY      | 602683104 | 277             | 10,000          | SH        |           | DEFINED        | 2         |                  | 10,000    |        |
| MINERALS TECHNO-<br>LOGIES INC      | EQUITY      | 603158106 | 97              | 2,000           | SH        |           | DEFINED        | 1         |                  | 2,000     |        |
| MINERALS TECHNO-<br>LOGIES INC      | EQUITY      | 603158106 | 874             | 18,000          | SH        |           | DEFINED        | 2         |                  | 18,000    |        |
| MINIMED INC                         | EQUITY      | 60365K108 | 265             | 2,700           | SH        |           | DEFINED        | 1         |                  | 2,700     |        |
| MINIMED INC                         | EQUITY      | 60365K108 | 344             | 3,500           | SH        |           | DEFINED        | 2         |                  | 3,500     |        |
| MINNESOTA MINING &<br>MFGT CO       | EQUITY      | 604059105 | 1,479           | 15,400          | SH        |           | DEFINED        | 1         |                  | 15,400    |        |



|  |          |           |       |         |     |         |   |  |         |
|--|----------|-----------|-------|---------|-----|---------|---|--|---------|
| CONDUCTOR CORP NATIONAL SERVICE INDUSTRIES INC | CORPBOND | 637640AB9 | 792   | 800,000 | PRN | DEFINED | 4 |  | 800,000 |
| NATIONAL SERVICE INDUSTRIES INC                | EQUITY   | 637657107 | 41    | 1,300   | SH  | DEFINED | 1 |  | 1,300   |
| NATIONAL SERVICE INDUSTRIES INC                | EQUITY   | 637657107 | 5,257 | 166,883 | SH  | DEFINED | 2 |  | 166,883 |

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| NAME OF ISSUER                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |           |         |  |
|----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|-----------|---------|--|
|                                  |             |           |                 |                 |           |           |               |           | SOLE             | SHARED    | NONE    |  |
| NATIONWIDE HEALTH PROPERTIES INC | EQUITY      | 638620104 | 12,933          | 777,900         | SH        |           | DEFINED       | 3         |                  | 650,000   | 127,900 |  |
| NAUTICA ENTERPRISES INC          | EQUITY      | 639089101 | 77              | 4,800           | SH        |           | DEFINED       | 2         |                  | 4,800     |         |  |
| NAVIGANT CONSULTING INC          | EQUITY      | 63935N107 | 172             | 3,700           | SH        |           | DEFINED       | 1         |                  | 3,700     |         |  |
| NAVIGANT CONSULTING INC          | EQUITY      | 63935n107 | 70,448          | 1,519,100       | SH        |           | DEFINED       | 3         |                  | 1,462,800 | 56,300  |  |
| NAVISTAR INTERNATIONAL CORP NEW  | EQUITY      | 63934E108 | 116             | 2,500           | SH        |           | DEFINED       | 1         |                  | 2,500     |         |  |
| NCH CORP                         | EQUITY      | 628850109 | 27              | 600             | SH        |           | DEFINED       | 1         |                  | 600       |         |  |
| NCR CORP                         | EQUITY      | 62886E108 | 291             | 8,800           | SH        |           | DEFINED       | 1         |                  | 8,800     |         |  |
| NCS HEALTHCARE INC               | CORPBOND    | 628874AC3 | 285             | 750,000         | PRN       |           | DEFINED       | 4         |                  | 750,000   |         |  |
| NEC CORP                         | EQUITY      | 664040003 | 830             | 41,300          | SH        |           | DEFINED       | 2         |                  | 41,300    |         |  |
| NEOWARE SYSTEMS INC              | EQUITY      | 64065P110 | 2               | 24,000          | SH        |           | DEFINED       | 4         |                  | 24,000    |         |  |
| NEPTUNE ORIENT LNS               | EQUITY      | 662885003 | 106             | 88,600          | SH        |           | DEFINED       | 2         |                  | 88,600    |         |  |
| NETGRAVITY INC                   | EQUITY      | 641114103 | 1,234           | 37,300          | SH        |           | DEFINED       | 2         |                  | 37,300    |         |  |
| NETOPIA INC                      | EQUITY      | 64114K104 | 2,252           | 56,500          | SH        |           | DEFINED       | 2         |                  | 56,500    |         |  |
| NETSCOUT SYS TEMS INC            | EQUITY      | 64115T104 | 4,877           | 227,500         | SH        |           | DEFINED       | 3         |                  | 227,500   |         |  |
| NETSOLVE INC                     | EQUITY      | 64115J106 | 2,041           | 115,000         | SH        |           | DEFINED       | 3         |                  | 115,000   |         |  |
| NETWORK APPLIANCE INC            | EQUITY      | 64120L104 | 179             | 2,500           | SH        |           | DEFINED       | 1         |                  | 2,500     |         |  |
| NETWORK APPLIANCE INC            | EQUITY      | 64120L104 | 5,608           | 78,300          | SH        |           | DEFINED       | 2         |                  | 78,300    |         |  |
| NETWORK EQUIPMENT TECHNOLOGIES   | EQUITY      | 641208103 | 239             | 26,000          | SH        |           | DEFINED       | 2         |                  | 26,000    |         |  |
| NETWORK SOLUTIONS INC DEL        | EQUITY      | 64121Q102 | 486             | 5,300           | SH        |           | DEFINED       | 2         |                  | 5,300     |         |  |
| NETWORK SOLUTIONS INC DEL        | EQUITY      | 64121q102 | 31,201          | 339,600         | SH        |           | DEFINED       | 3         |                  | 324,200   | 15,400  |  |
| NETWORKS ASSOCIATES INC          | EQUITY      | 640938106 | 235             | 12,300          | SH        |           | DEFINED       | 1         |                  | 12,300    |         |  |
| NETZERO INC                      | EQUITY      | 64122R109 | 26              | 1,000           | SH        |           | DEFINED       | 2         |                  | 1,000     |         |  |
| NEW CENTURY ENERGIES INC         | EQUITY      | 64352U103 | 154             | 4,600           | SH        |           | DEFINED       | 1         |                  | 4,600     |         |  |
| NEW ENGLAND ELECTRIC SYSTEMS     | EQUITY      | 644001109 | 291             | 5,600           | SH        |           | DEFINED       | 1         |                  | 5,600     |         |  |
| NEW PLAN EXCEL REALTY TRUST INC  | EQUITY      | 648053106 | 10,997          | 617,400         | SH        |           | DEFINED       | 3         |                  | 516,600   | 100,800 |  |
| NEW WORLD DEVELOPMENT CO         | EQUITY      | 663376002 | 66              | 30,000          | SH        |           | DEFINED       | 2         |                  | 30,000    |         |  |
| NEW YORK TIMES CO                | EQUITY      | 650111107 | 270             | 7,200           | SH        |           | DEFINED       | 1         |                  | 7,200     |         |  |
| NEWELL RUBBERMAID INC            | EQUITY      | 651229106 | 381             | 13,337          | SH        |           | DEFINED       | 1         |                  | 13,337    |         |  |
| NEWELL RUBBERMAID INC            | EQUITY      | 651229106 | 4,720           | 165,247         | SH        |           | DEFINED       | 2         |                  | 165,247   |         |  |
| NEWFIELD EXPLORATION CO          | EQUITY      | 651290108 | 329             | 10,000          | SH        |           | DEFINED       | 2         |                  | 10,000    |         |  |
| NEWFIELD EXPLORATION CO          | EQUITY      | 651290108 | 11,143          | 338,300         | SH        |           | DEFINED       | 3         |                  | 330,600   | 7,700   |  |
| NEWMONT MINING CORP              | EQUITY      | 651639106 | 146             | 5,633           | SH        |           | DEFINED       | 1         |                  | 5,633     |         |  |
| NEWPORT NEWS SHIP-BUILDING INC   | EQUITY      | 652228107 | 100             | 3,100           | SH        |           | DEFINED       | 1         |                  | 3,100     |         |  |
| NEWS CORP LTD                    | EQUITY      | 652487802 | 1,353           | 50,700          | SH        |           | DEFINED       | 2         |                  | 50,700    |         |  |
| NEXTEL COMMUNICATIONS INC        | EQUITY      | 65332V103 | 644             | 9,500           | SH        |           | DEFINED       | 1         |                  | 9,500     |         |  |
| NEXTEL COMMUNICATIONS INC        | EQUITY      | 65332V103 | 932             | 13,750          | SH        |           | DEFINED       | 2         |                  | 13,750    |         |  |
| NEXTLINK COMMUNICATIONS INC      | EQUITY      | 65333H707 | 886             | 17,100          | SH        |           | DEFINED       | 2         |                  | 17,100    |         |  |
| NIAGARA MOHAWK HOLDINGS INC      | EQUITY      | 653520106 | 81              | 5,200           | SH        |           | DEFINED       | 1         |                  | 5,200     |         |  |
| NIAGARA MOHAWK HLDGS INC         | EQUITY      | 653520106 | 463             | 30,000          | SH        |           | DEFINED       | 2         |                  | 30,000    |         |  |
| NICOR INC                        | EQUITY      | 654086107 | 71              | 1,900           | SH        |           | DEFINED       | 1         |                  | 1,900     |         |  |
| NIELSEN MEDIA RESH INC           | EQUITY      | 653929307 | 976             | 26,233          | SH        |           | DEFINED       | 2         |                  | 26,233    |         |  |
| NIKE INC                         | EQUITY      | 654106103 | 603             | 10,600          | SH        |           | DEFINED       | 1         |                  | 10,600    |         |  |
| NISOURCE INC                     | EQUITY      | 65473P105 | 248             | 11,200          | SH        |           | DEFINED       | 1         |                  | 11,200    |         |  |
| NOBLE AFFILIATES INC             | EQUITY      | 654894104 | 148             | 5,100           | SH        |           | DEFINED       | 1         |                  | 5,100     |         |  |
| NOBLE AFFILIATES INC             | EQUITY      | 654894104 | 9,338           | 322,000         | SH        |           | DEFINED       | 3         |                  | 314,000   | 8,000   |  |
| NOBLE DRILLING CORP              | EQUITY      | 655042109 | 258             | 11,800          | SH        |           | DEFINED       | 1         |                  | 11,800    |         |  |

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| NAME OF ISSUER      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |        |      |  |
|---------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|--------|------|--|
|                     |             |           |                 |                 |           |           |               |           | SOLE             | SHARED | NONE |  |
| NOBLE DRILLING CORP | EQUITY      | 655042109 | 72              | 3,300           | SH        |           | DEFINED       | 2         |                  | 3,300  |      |  |





| NAME OF ISSUER                      | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |           |        |
|-------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|--------|
|                                     |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE   |
| PETSMART INC                        | CORPBOND    | 716768AB2 | 913             | 1,350,000       | PRN       |           | DEFINED        | 4         |                  | 1,350,000 |        |
| PFIZER INC                          | EQUITY      | 717081103 | 5,597           | 156,000         | SH        |           | DEFINED        | 1         |                  | 156,000   |        |
| PFIZER INC                          | EQUITY      | 717081103 | 10,677          | 297,100         | SH        |           | DEFINED        | 2         |                  | 297,100   |        |
| PG&E Corp                           | EQUITY      | 69331C108 | 75              | 2,900           | SH        |           | DEFINED        | 1         |                  | 2,900     |        |
| PHARMACIA & UPJOHN INC              | EQUITY      | 716941109 | 1,325           | 26,700          | SH        |           | DEFINED        | 1         |                  | 26,700    |        |
| PHARMACIA & UPJOHN INC              | EQUITY      | 716941109 | 726             | 14,625          | SH        |           | DEFINED        | 2         |                  | 14,625    |        |
| PHELPS DODGE CORP PHILADELPHIA CONS | EQUITY      | 717265102 | 12,119          | 220,100         | SH        |           | DEFINED        | 1         |                  | 220,100   |        |
| HLDC CORP                           | EQUITY      | 717528103 | 1,097           | 81,232          | SH        |           | DEFINED        | 1         |                  | 81,232    |        |
| PHILIP MORRIS COS INC               | EQUITY      | 718154107 | 3,354           | 98,100          | SH        |           | DEFINED        | 1         |                  | 98,100    |        |
| PHILIP MORRIS COS INC               | EQUITY      | 718154107 | 9,316           | 272,500         | SH        |           | DEFINED        | 2         |                  | 272,500   |        |
| PHILIPPINE LONG DISTANCE TEL        | EQUITY      | 718252604 | 211             | 9,700           | SH        |           | DEFINED        | 4         |                  | 9,700     |        |
| PHILIPPINE LONG DISTANCE TEL        | EQUITY      | 718252703 | 36,982          | 888,300         | SH        |           | DEFINED        | 4         |                  | 888,300   |        |
| PHILIPS INTERNATIONAL REALTY CORP   | EQUITY      | 718333107 | 3,232           | 205,200         | SH        |           | DEFINED        | 3         |                  | 171,700   | 33,500 |
| PHILLIPS PETROLEUM CO               | EQUITY      | 718507106 | 20,733          | 425,300         | SH        |           | DEFINED        | 1         |                  | 425,300   |        |
| PHOENIX INVESTMENT PARTNERS LTD     | CORPBOND    | 719085AA0 | 6,508           | 5,801,000       | PRN       |           | DEFINED        | 4         |                  | 5,801,000 |        |
| PHONE COM INC                       | EQUITY      | 71920Q100 | 682             | 4,500           | SH        |           | DEFINED        | 2         |                  | 4,500     |        |
| PIER 1 IMPORTS INC                  | EQUITY      | 720279108 | 436             | 64,600          | SH        |           | DEFINED        | 2         |                  | 64,600    |        |
| PIMCO ADVISORS HOLDINGS LP          | EQUITY      | 69338P102 | 630             | 20,000          | SH        |           | DEFINED        | 2         |                  | 20,000    |        |
| PINNACLE HOLDINGS INC               | EQUITY      | 72346N101 | 226             | 8,700           | SH        |           | DEFINED        | 2         |                  | 8,700     |        |
| PINNACLE WEST CAP CORP              | EQUITY      | 723484101 | 273             | 7,500           | SH        |           | DEFINED        | 1         |                  | 7,500     |        |
| PINNACLE WEST CAP CORP              | EQUITY      | 723484101 | 229             | 6,300           | SH        |           | DEFINED        | 2         |                  | 6,300     |        |
| PIONEER HI BRED INTERNATIONAL INC   | EQUITY      | 723686101 | 345             | 8,700           | SH        |           | DEFINED        | 1         |                  | 8,700     |        |
| PIONEER NATURAL RESOURCES CO        | EQUITY      | 723787107 | 98              | 9,200           | SH        |           | DEFINED        | 1         |                  | 9,200     |        |
| PITNEY BOWES INC                    | EQUITY      | 724479100 | 664             | 10,900          | SH        |           | DEFINED        | 1         |                  | 10,900    |        |
| PITNEY BOWES INC                    | EQUITY      | 724479100 | 125             | 2,055           | SH        |           | DEFINED        | 2         |                  | 2,055     |        |
| PITTSTON BRINKS GROUP               | EQUITY      | 725701106 | 111             | 4,800           | SH        |           | DEFINED        | 2         |                  | 4,800     |        |
| PITTSTON CO                         | EQUITY      | 725701106 | 81              | 3,500           | SH        |           | DEFINED        | 1         |                  | 3,500     |        |
| PITTSTON CO                         | EQUITY      | 725701882 | 71              | 8,800           | SH        |           | DEFINED        | 2         |                  | 8,800     |        |
| PITTMAY CORP DEL                    | EQUITY      | 725790208 | 1,021           | 32,400          | SH        |           | DEFINED        | 2         |                  | 32,400    |        |
| FJ AMERICA INC                      | EQUITY      | 72585Q104 | 2,693           | 129,000         | SH        |           | DEFINED        | 3         |                  | 129,000   |        |
| PLACER DOME INC                     | EQUITY      | 725906101 | 146             | 8,300           | SH        |           | DEFINED        | 1         |                  | 8,300     |        |
| PMC SIERRA INC                      | EQUITY      | 69344F106 | 1,443           | 15,600          | SH        |           | DEFINED        | 2         |                  | 15,600    |        |
| PMI GROUP INC                       | EQUITY      | 69344M101 | 196             | 4,800           | SH        |           | DEFINED        | 1         |                  | 4,800     |        |
| PMI GROUP INC                       | EQUITY      | 69344M101 | 23,859          | 583,700         | SH        |           | DEFINED        | 3         |                  | 570,400   | 13,300 |
| PNC BANK CORP                       | EQUITY      | 693475105 | 638             | 12,100          | SH        |           | DEFINED        | 1         |                  | 12,100    |        |
| POGO PRODUCING CO                   | EQUITY      | 730448107 | 33,364          | 1,607,900       | SH        |           | DEFINED        | 3         |                  | 1,575,200 | 32,700 |
| POHANG IRON & STEEL LTD             | EQUITY      | 730450103 | 626             | 20,000          | SH        |           | DEFINED        | 1         |                  | 20,000    |        |
| POHANG IRON & STEEL LTD             | EQUITY      | 730450103 | 204             | 6,500           | SH        |           | DEFINED        | 2         |                  | 6,500     |        |
| POLARIS INDS INC                    | EQUITY      | 731068102 | 128             | 3,700           | SH        |           | DEFINED        | 2         |                  | 3,700     |        |
| POLAROID CORP                       | EQUITY      | 731095105 | 44              | 1,700           | SH        |           | DEFINED        | 1         |                  | 1,700     |        |
| POLAROID CORP                       | EQUITY      | 731095105 | 161             | 6,200           | SH        |           | DEFINED        | 2         |                  | 6,200     |        |
| POLICY MANAGEMENT SYSTEMS CORP      | EQUITY      | 731108106 | 101             | 3,200           | SH        |           | DEFINED        | 1         |                  | 3,200     |        |
| POLICY MANAGEMENT SYSTEMS CORP      | EQUITY      | 731108106 | 617             | 19,500          | SH        |           | DEFINED        | 2         |                  | 19,500    |        |
| PORTAL SOFTWARE INC                 | EQUITY      | 736126103 | 1,814           | 46,800          | SH        |           | DEFINED        | 2         |                  | 46,800    |        |
| POST PROPERTIES INC                 | EQUITY      | 737464107 | 3,971           | 101,000         | SH        |           | DEFINED        | 1         |                  | 101,000   |        |
| POST PROPERTIES INC                 | EQUITY      | 737464107 | 9,246           | 235,200         | SH        |           | DEFINED        | 3         |                  | 198,500   | 36,700 |

| NAME OF ISSUER             | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |         |       |
|----------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|---------|-------|
|                            |             |           |                 |                 |           |           |                |           | SOLE             | SHARED  | NONE  |
| POTLATCH CORP              | EQUITY      | 737628107 | 41              | 1,000           | SH        |           | DEFINED        | 1         |                  | 1,000   |       |
| POTLATCH CORP              | EQUITY      | 737628107 | 445             | 10,800          | SH        |           | DEFINED        | 2         |                  | 10,800  |       |
| POTOMAC ELECTRIC POWER CO  | EQUITY      | 737679100 | 262             | 10,300          | SH        |           | DEFINED        | 1         |                  | 10,300  |       |
| POWER INTERIGATIONS INC    | EQUITY      | 739276103 | 47              | 678             | SH        |           | DEFINED        | 1         |                  | 678     |       |
| POWERWAVE TECHNOLOGIES INC | EQUITY      | 739363109 | 23,328          | 483,800         | SH        |           | DEFINED        | 3         |                  | 475,300 | 8,500 |
| POWERWAVE TECHNOLOGIES INC | EQUITY      | 739363109 | 4,213           | 87,400          | SH        |           | DEFINED        | 2         |                  | 87,400  |       |
| PPG INDUSTRIES INC         | EQUITY      | 693506107 | 420             | 7,000           | SH        |           | DEFINED        | 1         |                  | 7,000   |       |
| PRAXAIR INC                | EQUITY      | 74005P104 | 13,892          | 302,000         | SH        |           | DEFINED        | 1         |                  | 302,000 |       |
| PRAXAIR INC                | EQUITY      | 74005P104 | 1,003           | 21,800          | SH        |           | DEFINED        | 2         |                  | 21,800  |       |
| PRECISION CASTPARTS CORP   | EQUITY      | 740189105 | 61              | 2,000           | SH        |           | DEFINED        | 1         |                  | 2,000   |       |

|                                 |        |           |        |           |    |         |   |  |           |         |  |
|---------------------------------|--------|-----------|--------|-----------|----|---------|---|--|-----------|---------|--|
| CORP                            | EQUITY | 740189105 | 149    | 4,900     | SH | DEFINED | 2 |  | 4,900     |         |  |
| PRECISION DRILLING CORP         | EQUITY | 74022D100 | 4,350  | 187,600   | SH | DEFINED | 2 |  | 187,600   |         |  |
| PREMARK INTERNATIONAL INC       | EQUITY | 740459102 | 278    | 5,500     | SH | DEFINED | 1 |  | 5,500     |         |  |
| PREMIER PARKS INC               | EQUITY | 740540208 | 200    | 6,900     | SH | DEFINED | 1 |  | 6,900     |         |  |
| PREMIER PARKS INC               | EQUITY | 740540208 | 1,546  | 53,300    | SH | DEFINED | 2 |  | 53,300    |         |  |
| PRENTISS PROPERTIES TRUST       | EQUITY | 740706106 | 333    | 15,000    | SH | DEFINED | 2 |  | 15,000    |         |  |
| PRENTISS PROPERTIES TRUST       | EQUITY | 740706106 | 1,178  | 53,100    | SH | DEFINED | 3 |  | 53,100    |         |  |
| PRESIDENTIAL LIFE CORP          | EQUITY | 740884101 | 77     | 4,500     | SH | DEFINED | 2 |  | 4,500     |         |  |
| PRICE T ROWE & ASSOCIATES       | EQUITY | 741477103 | 299    | 10,900    | SH | DEFINED | 1 |  | 10,900    |         |  |
| PRIDE INTERNATIONAL INC         | EQUITY | 741932107 | 7,055  | 497,300   | SH | DEFINED | 3 |  | 483,300   | 14,000  |  |
| PRIME HOSPITALITY CORP          | EQUITY | 741917108 | 77     | 9,600     | SH | DEFINED | 2 |  | 9,600     |         |  |
| PRINCETON VIDEO IMAGE INC       | EQUITY | 742476104 | 352    | 75,000    | SH | DEFINED | 1 |  | 75,000    |         |  |
| PROCTER & GAMBLE CO             | EQUITY | 742718109 | 28,219 | 301,000   | SH | DEFINED | 1 |  | 301,000   |         |  |
| PROCTER & GAMBLE CO             | EQUITY | 742718109 | 1,547  | 16,500    | SH | DEFINED | 2 |  | 16,500    |         |  |
| PROFESSIONAL DETAILING INC      | EQUITY | 74312N107 | 5,857  | 225,800   | SH | DEFINED | 3 |  | 225,800   |         |  |
| PROFESSIONAL DETAILING INC      | EQUITY | 74312N107 | 519    | 20,000    | SH | DEFINED | 2 |  | 20,000    |         |  |
| PROFIT RECOVERY GROUP INT INC   | EQUITY | 743168106 | 63,550 | 1,424,100 | SH | DEFINED | 3 |  | 1,395,050 | 29,050  |  |
| PROGRESSIVE CORP OHIO           | EQUITY | 743315103 | 2,534  | 30,920    | SH | DEFINED | 1 |  | 30,920    |         |  |
| PROGRESSIVE CORP OHIO           | EQUITY | 743315103 | 1,348  | 16,500    | SH | DEFINED | 2 |  | 16,500    |         |  |
| PROLOGIS TRUST                  | EQUITY | 743410300 | 1,428  | 59,000    | SH | DEFINED | 4 |  | 59,000    |         |  |
| PROLOGIS TRUST                  | EQUITY | 743410102 | 29,944 | 1,586,440 | SH | DEFINED | 3 |  | 1,308,310 | 278,130 |  |
| PROMUS HOTEL CORP               | EQUITY | 74342P106 | 241    | 7,400     | SH | DEFINED | 1 |  | 7,400     |         |  |
| PROTECTIVE LIFE CORP            | EQUITY | 743674103 | 2,021  | 69,700    | SH | DEFINED | 1 |  | 69,700    |         |  |
| PROTECTIVE LIFE CORP            | EQUITY | 743674103 | 334    | 11,500    | SH | DEFINED | 2 |  | 11,500    |         |  |
| PROVIDENT FINANCIAL GROUP INC   | EQUITY | 743866105 | 135    | 3,700     | SH | DEFINED | 1 |  | 3,700     |         |  |
| PROVIDIAN FINANCIAL CORP        | EQUITY | 74406A102 | 1,196  | 15,100    | SH | DEFINED | 1 |  | 15,100    |         |  |
| PROVIDIAN FINANCIAL CORP        | EQUITY | 74406A102 | 1,307  | 16,500    | SH | DEFINED | 2 |  | 16,500    |         |  |
| PROXIM INC                      | EQUITY | 744284100 | 3,575  | 77,800    | SH | DEFINED | 2 |  | 77,800    |         |  |
| PSINET INC                      | EQUITY | 74437C101 | 377    | 10,500    | SH | DEFINED | 2 |  | 10,500    |         |  |
| PSS WORLD MEDICAL INC           | EQUITY | 69366A100 | 53     | 5,900     | SH | DEFINED | 1 |  | 5,900     |         |  |
| PUBLIC SERVICE CO N MEX         | EQUITY | 744499104 | 66     | 3,600     | SH | DEFINED | 1 |  | 3,600     |         |  |
| PUBLIC SERVICE ENTERPRISE GROUP | EQUITY | 744573106 | 336    | 8,700     | SH | DEFINED | 1 |  | 8,700     |         |  |
| PUBLIC STORAGE INC              | EQUITY | 74460D109 | 96     | 3,800     | SH | DEFINED | 2 |  | 3,800     |         |  |
| PUBLIC STORAGE INC              | EQUITY | 74460D109 | 17,365 | 689,422   | SH | DEFINED | 3 |  | 579,796   | 109,626 |  |
| PUGET SOUND ENERGY INC          | EQUITY | 745332106 | 171    | 7,600     | SH | DEFINED | 1 |  | 7,600     |         |  |
| PULITZER INC                    | EQUITY | 745769109 | 123    | 2,700     | SH | DEFINED | 2 |  | 2,700     |         |  |

| NAME OF ISSUER                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |         |        |  |
|-------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|---------|--------|--|
|                               |             |           |                 |                 |           |           |               |           | SOLE             | SHARED  | NONE   |  |
| FULTE CORP                    | EQUITY      | 745867101 | 35              | 1,600           | SH        |           | DEFINED       | 1         |                  | 1,600   |        |  |
| PULTE CORP                    | EQUITY      | 745867101 | 100             | 4,600           | SH        |           | DEFINED       | 2         |                  | 4,600   |        |  |
| QLOGIC CORP                   | EQUITY      | 747277101 | 223             | 3,200           | SH        |           | DEFINED       | 1         |                  | 3,200   |        |  |
| QLOGIC CORP                   | EQUITY      | 747277101 | 384             | 5,500           | SH        |           | DEFINED       | 2         |                  | 5,500   |        |  |
| QLT PHOTOTHERAPEUTICS         | EQUITY      | 746927102 | 3,152           | 41,300          | SH        |           | DEFINED       | 2         |                  | 41,300  |        |  |
| QRS CORP                      | EQUITY      | 74726X105 | 1,600           | 25,000          | SH        |           | DEFINED       | 2         |                  | 25,000  |        |  |
| QUAKER OATS CO                | EQUITY      | 747402105 | 297             | 4,800           | SH        |           | DEFINED       | 1         |                  | 4,800   |        |  |
| QUALCOMM INC                  | EQUITY      | 747525103 | 984             | 5,200           | SH        |           | DEFINED       | 1         |                  | 5,200   |        |  |
| QUALCOMM INC                  | EQUITY      | 747525103 | 25,710          | 135,935         | SH        |           | DEFINED       | 2         |                  | 135,935 |        |  |
| QUANTUM CORP                  | EQUITY      | 747906204 | 217             | 15,400          | SH        |           | DEFINED       | 1         |                  | 15,400  |        |  |
| QUANTUM CORP                  | EQUITY      | 747906303 | 72              | 9,700           | SH        |           | DEFINED       | 2         |                  | 9,700   |        |  |
| QUANTUM CORP                  | CORPBOND    | 747906AC9 | 264             | 3,000           | PRN       |           | DEFINED       | 1         |                  | 3,000   |        |  |
| QUESTAR CORP                  | EQUITY      | 748356102 | 580             | 32,000          | SH        |           | DEFINED       | 1         |                  | 32,000  |        |  |
| QUESTRON TECHNOLOGY INC       | EQUITY      | 748372117 | 39              | 54,400          | SH        |           | DEFINED       | 4         |                  | 54,400  |        |  |
| QUINTILES TRANSPORTATION CORP | EQUITY      | 748767100 | 185             | 9,700           | SH        |           | DEFINED       | 1         |                  | 9,700   |        |  |
| QUOKKA SPORTS INC             | EQUITY      | 749077103 | 17              | 2,500           | SH        |           | DEFINED       | 1         |                  | 2,500   |        |  |
| QUORUM HEALTH GROUP INC       | EQUITY      | 749084109 | 43              | 6,100           | SH        |           | DEFINED       | 1         |                  | 6,100   |        |  |
| QUOTESMITH.COM INC            | EQUITY      | 749117107 | 278             | 39,000          | SH        |           | DEFINED       | 1         |                  | 39,000  |        |  |
| QWEST COMMUNICATIONS INTL INC | EQUITY      | 749121109 | 618             | 20,900          | SH        |           | DEFINED       | 2         |                  | 20,900  |        |  |
| RADCOM LTD                    | EQUITY      | M81873107 | 297             | 10,800          | SH        |           | DEFINED       | 2         |                  | 10,800  |        |  |
| RADIAN GROUP INC              | EQUITY      | 750236101 | 481             | 11,199          | SH        |           | DEFINED       | 2         |                  | 11,199  |        |  |
| RADIAN GROUP INC              | EQUITY      | 750236101 | 30,215          | 703,700         | SH        |           | DEFINED       | 3         |                  | 687,400 | 16,300 |  |
| RALCORP HOLDINGS INC NEW      | EQUITY      | 751028101 | 156             | 8,800           | SH        |           | DEFINED       | 2         |                  | 8,800   |        |  |
| RALSTON PURINA CO             | EQUITY      | 751277302 | 318             | 11,400          | SH        |           | DEFINED       | 1         |                  | 11,400  |        |  |
| RALSTON PURINA CO             | EQUITY      | 751277401 | 1,391           | 29,600          | SH        |           | DEFINED       | 2         |                  | 29,600  |        |  |
| RANBAXY LABORATORIES -GRD     | EQUITY      | 4720423   | 600             | 25,000          | SH        |           | DEFINED       | 1         |                  | 25,000  |        |  |
| RATIONAL SOFTWARE CORP        | EQUITY      | 75409P202 | 220             | 7,500           | SH        |           | DEFINED       | 1         |                  | 7,500   |        |  |
| RATIONAL SOFTWARE CORP        | EQUITY      | 75409P202 | 483             | 16,600          | SH        |           | DEFINED       | 2         |                  | 16,600  |        |  |
| RAYMOND JAMES FINANCIAL INC   | EQUITY      | 754730109 | 1,138           | 57,100          | SH        |           | DEFINED       | 2         |                  | 57,100  |        |  |
| RAYONIER INC                  | EQUITY      | 754907103 | 105             | 2,500           | SH        |           | DEFINED       | 1         |                  | 2,500   |        |  |
| RAYTHEON CO                   | EQUITY      | 755111309 | 291             | 6,000           | SH        |           | DEFINED       | 2         |                  | 6,000   |        |  |

|                                |        |           |        |         |    |         |   |         |         |
|--------------------------------|--------|-----------|--------|---------|----|---------|---|---------|---------|
| RAYTHEON CO                    | EQUITY | 755111408 | 571    | 11,500  | SH | DEFINED | 1 | 11,500  |         |
| RCM TECHNOLOGIES INC           | EQUITY | 749360400 | 669    | 62,500  | SH | DEFINED | 2 | 62,500  |         |
| READERS DIGEST ASSOCIATION INC | EQUITY | 755267101 | 790    | 27,000  | SH | DEFINED | 1 | 27,000  |         |
| REAL NETWORKS INC              | EQUITY | 756051104 | 4,275  | 40,900  | SH | DEFINED | 2 | 40,900  |         |
| RECKSON ASSOCIATES REALTY CORP | EQUITY | 75621K106 | 12,758 | 613,000 | SH | DEFINED | 3 | 500,100 | 112,900 |
| RECKSON ASSOCIATES REALTY CORP | EQUITY | 75621K205 | 8,079  | 400,200 | SH | DEFINED | 4 | 400,200 |         |
| RED HAT INC                    | EQUITY | 756577102 | 48     | 500     | SH | DEFINED | 1 | 500     |         |
| RED HAT INC                    | EQUITY | 756577102 | 2,160  | 22,500  | SH | DEFINED | 2 | 22,500  |         |
| REDBACK NETWORKS INC           | EQUITY | 757209101 | 2,030  | 18,800  | SH | DEFINED | 2 | 18,800  |         |
| REEBOK INTERNATIONAL LTD       | EQUITY | 758110100 | 26     | 2,400   | SH | DEFINED | 1 | 2,400   |         |
| REEBOK INTERNATIONAL LTD       | EQUITY | 758110100 | 406    | 38,000  | SH | DEFINED | 2 | 38,000  |         |
| REGAL BELOIT CORP              | EQUITY | 758750103 | 149    | 7,200   | SH | DEFINED | 2 | 7,200   |         |
| REGENCY REALTY CORP            | EQUITY | 758939102 | 9,647  | 459,400 | SH | DEFINED | 3 | 384,600 | 74,800  |
| REGIONS FINANCIAL CORP         | EQUITY | 758940100 | 237    | 7,900   | SH | DEFINED | 1 | 7,900   |         |
| REGIONS FINANCIAL CORP         | EQUITY | 758940100 | 263    | 8,800   | SH | DEFINED | 2 | 8,800   |         |

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| NAME OF ISSUER                    | TITLE    | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SHRS/<br>PRN | PUT/<br>CALL | INVTMT<br>DISCRETN | OTHR<br>MGRS | VOTING AUTHORITY |           |         |
|-----------------------------------|----------|-----------|--------------------|--------------------|--------------|--------------|--------------------|--------------|------------------|-----------|---------|
|                                   |          |           |                    |                    |              |              |                    |              | SOLE             | SHARED    | NONE    |
| REGIS CORP MINN REINSURANCE GROUP | EQUITY   | 758932107 | 20,495             | 1,064,650          | SH           |              | DEFINED            | 3            |                  | 1,047,250 | 17,400  |
| AMER INC                          | EQUITY   | 759351109 | 1,386              | 53,952             | SH           |              | DEFINED            | 2            |                  | 53,952    |         |
| RELIANT ENERGY INC                | EQUITY   | 75952J108 | 309                | 11,426             | SH           |              | DEFINED            | 1            |                  | 11,426    |         |
| RELIASTAR FINANCIAL CORP          | EQUITY   | 75952U103 | 266                | 8,000              | SH           |              | DEFINED            | 1            |                  | 8,000     |         |
| REMEC INC                         | EQUITY   | 759543101 | 234                | 17,000             | SH           |              | DEFINED            | 2            |                  | 17,000    |         |
| RENAISSANCE RE HOLDINGS LTD       | EQUITY   | G74966103 |                    | 25,000             | SH           |              | DEFINED            | 1            |                  | 25,000    |         |
| RENAISSANCE RE HOLDINGS LTD       | EQUITY   | G74966103 | 45                 | 1,300              | SH           |              | DEFINED            | 2            |                  | 1,300     |         |
| RENT WAY INC                      | CORPBOND | 76009UAB0 | 10,073             | 6,894,000          | PRN          |              | DEFINED            | 4            |                  | 6,894,000 |         |
| REPUBLIC NEW YORK CORP            | EQUITY   | 760719104 | 283                | 4,600              | SH           |              | DEFINED            | 1            |                  | 4,600     |         |
| REPUBLIC SEC FINL CORP            | EQUITY   | 760758102 | 170                | 20,000             | SH           |              | DEFINED            | 2            |                  | 20,000    |         |
| REPUBLIC SERVCS INC               | EQUITY   | 760759100 | 365                | 33,600             | SH           |              | DEFINED            | 2            |                  | 33,600    |         |
| RES-CARE INC                      | CORPBOND | 760943AC4 | 3,742              | 3,756,000          | PRN          |              | DEFINED            | 4            |                  | 3,756,000 |         |
| REYNOLDS & REYNOLDS CO            | EQUITY   | 761695105 | 143                | 7,000              | SH           |              | DEFINED            | 1            |                  | 7,000     |         |
| REYNOLDS METALS CO                | EQUITY   | 761763101 | 139                | 2,300              | SH           |              | DEFINED            | 1            |                  | 2,300     |         |
| REYNOLDS METALS CO                | EQUITY   | 761763101 | 453                | 7,500              | SH           |              | DEFINED            | 2            |                  | 7,500     |         |
| REYNOLDS R J TOBACCO HOLDINGS INC | EQUITY   | 76182K105 | 257                | 9,532              | SH           |              | DEFINED            | 1            |                  | 9,532     |         |
| RH DONNELLEY CORP                 | EQUITY   | 74955W307 | 86                 | 4,600              | SH           |              | DEFINED            | 2            |                  | 4,600     |         |
| RHYTHMS NETWORK CONNECTIONS INC   | EQUITY   | 762430205 | 1,484              | 43,000             | SH           |              | DEFINED            | 2            |                  | 43,000    |         |
| RITCHIE BROS AUCTIONEERS INC      | EQUITY   | 767744105 | 532                | 14,000             | SH           |              | DEFINED            | 2            |                  | 14,000    |         |
| RITE AID CORP                     | EQUITY   | 767754104 | 138                | 10,000             | SH           |              | DEFINED            | 1            |                  | 10,000    |         |
| RITE AID CORP                     | EQUITY   | 767754104 | 464                | 33,600             | SH           |              | DEFINED            | 2            |                  | 33,600    |         |
| RIVERVIEW BANCORP INC             | EQUITY   | 769397100 | 168                | 14,000             | SH           |              | DEFINED            | 2            |                  | 14,000    |         |
| RIVIERA HOLDINGS CORP             | EQUITY   | 769627100 | 3,058              | 756,920            | SH           |              | DEFINED            | 1            |                  | 756,920   |         |
| ROBBINS & MEYERS INC              | CORPBOND | 770196AA1 | 463                | 572,000            | PRN          |              | DEFINED            | 4            |                  | 572,000   |         |
| ROBERT HALF INTERNATIONAL INC     | EQUITY   | 770323103 | 195                | 8,200              | SH           |              | DEFINED            | 1            |                  | 8,200     |         |
| ROBERT HALF INTERNATIONAL INC     | EQUITY   | 770323103 | 175                | 7,300              | SH           |              | DEFINED            | 2            |                  | 7,300     |         |
| ROCKWELL INTERNATIONAL CORP       | EQUITY   | 773903109 | 410                | 7,800              | SH           |              | DEFINED            | 1            |                  | 7,800     |         |
| ROGERS COMMUNICATIONS INC         | EQUITY   | 775109200 | 158                | 9,400              | SH           |              | DEFINED            | 2            |                  | 9,400     |         |
| ROGERS COMMUNICATIONS INC         | EQUITY   | 775109960 | 312                | 18,420             | SH           |              | DEFINED            | 2            |                  | 18,420    |         |
| ROHM & HAAS CO                    | EQUITY   | 775371107 | 316                | 8,753              | SH           |              | DEFINED            | 1            |                  | 8,753     |         |
| ROLLINS INC                       | EQUITY   | 775711104 | 46                 | 3,000              | SH           |              | DEFINED            | 1            |                  | 3,000     |         |
| ROMAC INTL INC                    | EQUITY   | 775835101 | 253                | 30,500             | SH           |              | DEFINED            | 2            |                  | 30,500    |         |
| ROPER INDS                        | EQUITY   | 776696106 | 268                | 7,000              | SH           |              | DEFINED            | 2            |                  | 7,000     |         |
| ROSS STORES INC                   | EQUITY   | 778296103 | 165                | 8,200              | SH           |              | DEFINED            | 1            |                  | 8,200     |         |
| ROSS STORES INC                   | EQUITY   | 778296103 | 33,468             | 1,663,000          | SH           |              | DEFINED            | 3            |                  | 1,623,000 | 40,000  |
| ROSTELCOM OPEN JT STOCK LNG DST   | EQUITY   | 778529107 | 69                 | 14,900             | SH           |              | DEFINED            | 4            |                  | 14,900    |         |
| ROUSE CO                          | EQUITY   | 779273309 | 236                | 6,600              | SH           |              | DEFINED            | 4            |                  | 6,600     |         |
| ROUSE CO                          | EQUITY   | 779273101 | 173                | 7,500              | SH           |              | DEFINED            | 2            |                  | 7,500     |         |
| ROUSE CO                          | EQUITY   | 779273101 | 17,917             | 779,000            | SH           |              | DEFINED            | 3            |                  | 651,500   | 127,500 |
| ROUSE CO                          | EQUITY   | 779273309 | 14                 | 400                | SH           |              | DEFINED            | 2            |                  | 400       |         |
| ROWAN COMPANIES INC               | EQUITY   | 779382100 | 46                 | 2,800              | SH           |              | DEFINED            | 1            |                  | 2,800     |         |
| ROWAN COMPANIES INC               | EQUITY   | 779382100 | 650                | 40,000             | SH           |              | DEFINED            | 2            |                  | 40,000    |         |
| ROYAL BNAKK CDA MONTREAL QUE      | EQUITY   | 780087953 | 27                 | 640                | SH           |              | DEFINED            | 2            |                  | 640       |         |
| ROYAL CARIBBEAN CRUISES LTD       | EQUITY   | V7780T103 | 1,242              | 27,600             | SH           |              | DEFINED            | 2            |                  | 27,600    |         |
| ROYAL CARIBBEAN CRUISES LTD       | EQUITY   | V7780T111 | 31,239             | 223,315            | SH           |              | DEFINED            | 4            |                  | 223,315   |         |
| ROYAL DUTCH PETRO CO              | EQUITY   | 780257804 | 4,554              | 77,100             | SH           |              | DEFINED            | 1            |                  | 77,100    |         |

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| NAME OF ISSUER                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRPTN | OTHR MGRS | VOTING AUTHORITY |           |        |
|-------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|--------|
|                               |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE   |
| ROYAL DUTCH PETRO CO          | EQUITY      | 780257804 | 17,102          | 289,553         | SH        |           | DEFINED        | 2         |                  | 289,553   |        |
| RPM INC OHIO                  | EQUITY      | 749685103 | 115             | 9,400           | SH        |           | DEFINED        | 1         |                  | 9,400     |        |
| RPM INC OHIO                  | EQUITY      | 749685103 | 537             | 44,100          | SH        |           | DEFINED        | 2         |                  | 44,100    |        |
| RUDDICK CORP                  | EQUITY      | 781258108 | 65              | 4,100           | SH        |           | DEFINED        | 1         |                  | 4,100     |        |
| RUDDICK CORP                  | EQUITY      | 781258108 | 17              | 1,100           | SH        |           | DEFINED        | 2         |                  | 1,100     |        |
| RUSSELL CORP                  | EQUITY      | 782352108 | 21              | 1,500           | SH        |           | DEFINED        | 1         |                  | 1,500     |        |
| RYANS FAMILY STEAK HOUSES INC | EQUITY      | 783519101 | 43              | 4,800           | SH        |           | DEFINED        | 2         |                  | 4,800     |        |
| RYDER SYSTEMS INC             | EQUITY      | 783549108 | 51              | 2,500           | SH        |           | DEFINED        | 1         |                  | 2,500     |        |
| RYERSON TULL INC              | EQUITY      | 78375P107 | 44              | 1,900           | SH        |           | DEFINED        | 1         |                  | 1,900     |        |
| S3 INC                        | EQUITY      | 784849101 | 11,128          | 1,066,200       | SH        |           | DEFINED        | 3         |                  | 1,066,200 |        |
| S3 INC                        | CORPBOND    | 784849AC5 | 358             | 400,000         | PRN       |           | DEFINED        | 3         |                  | 400,000   |        |
| SABA PETE CO                  | CORPBOND    | 785152AA7 | 1,513           | 1,739,000       | PRN       |           | DEFINED        | 4         |                  | 1,739,000 |        |
| SABRATEK CORP                 | CORPBOND    | 78571UAA6 | 216             | 800,000         | PRN       |           | DEFINED        | 4         |                  | 800,000   |        |
| SAFECO CORP                   | EQUITY      | 786429100 | 157             | 5,600           | SH        |           | DEFINED        | 1         |                  | 5,600     |        |
| SAFEGUARD SCIEN-TIFICS INC    | EQUITY      | 786449108 | 714             | 10,500          | SH        |           | DEFINED        | 2         |                  | 10,500    |        |
| SAFEMAY INC NEW               | EQUITY      | 786514208 | 662             | 17,400          | SH        |           | DEFINED        | 1         |                  | 17,400    |        |
| SAKS INCORPORATED             | EQUITY      | 79377W108 | 197             | 13,000          | SH        |           | DEFINED        | 1         |                  | 13,000    |        |
| SAN JUAN BASIN REALTY TRUST   | EQUITY      | 798241105 | 1,595           | 179,690         | SH        |           | DEFINED        | 3         |                  | 179,690   |        |
| SANMINA CORP                  | EQUITY      | 800907107 | 395             | 5,100           | SH        |           | DEFINED        | 1         |                  | 5,100     |        |
| SANMINA CORP                  | EQUITY      | 800907107 | 224             | 2,900           | SH        |           | DEFINED        | 2         |                  | 2,900     |        |
| SANTA FE SNYDER CORP          | EQUITY      | 80218K105 | 145             | 16,100          | SH        |           | DEFINED        | 1         |                  | 16,100    |        |
| SANTA FE SNYDER CORP          | EQUITY      | 80218K105 | 4,950           | 550,000         | SH        |           | DEFINED        | 3         |                  | 550,000   |        |
| SAP AKTIENGESELL-SCHAFT       | EQUITY      | 803054204 | 985             | 26,100          | SH        |           | DEFINED        | 2         |                  | 26,100    |        |
| SAPIENT CORP                  | EQUITY      | 803062108 | 547             | 5,800           | SH        |           | DEFINED        | 2         |                  | 5,800     |        |
| SARA LEE CORP                 | EQUITY      | 803111103 | 781             | 35,400          | SH        |           | DEFINED        | 1         |                  | 35,400    |        |
| SAVILLE SYSTEMS PLC           | EQUITY      | 805174109 | 192             | 13,100          | SH        |           | DEFINED        | 2         |                  | 13,100    |        |
| SBC COMMUNICATIONS INC        | EQUITY      | 78387G103 | 21,970          | 430,258         | SH        |           | DEFINED        | 1         |                  | 430,258   |        |
| SBC COMMUNICATIONS INC        | EQUITY      | 78387G103 | 2,048           | 40,100          | SH        |           | DEFINED        | 2         |                  | 40,100    |        |
| SBA COMMUNICATIONS INC        | EQUITY      | 78388J106 | 3,937           | 362,000         | SH        |           | DEFINED        | 3         |                  | 362,000   |        |
| SCANA CORP                    | EQUITY      | 805898103 | 223             | 9,200           | SH        |           | DEFINED        | 1         |                  | 9,200     |        |
| SCANA CORP                    | EQUITY      | 805898103 | 140             | 5,800           | SH        |           | DEFINED        | 2         |                  | 5,800     |        |
| SCHERING PLOUGH CORP          | EQUITY      | 806605101 | 26,166          | 599,800         | SH        |           | DEFINED        | 1         |                  | 599,800   |        |
| SCHERING PLOUGH CORP          | EQUITY      | 806605101 | 6,490           | 148,775         | SH        |           | DEFINED        | 2         |                  | 148,775   |        |
| SCHLUMBERGER LTD              | EQUITY      | 806857108 | 21,859          | 350,800         | SH        |           | DEFINED        | 1         |                  | 350,800   |        |
| SCHLUMBERGER LTD              | EQUITY      | 806857108 | 14,870          | 238,636         | SH        |           | DEFINED        | 2         |                  | 238,636   |        |
| SCHOLASTIC CORP               | EQUITY      | 807066105 | 70              | 1,400           | SH        |           | DEFINED        | 1         |                  | 1,400     |        |
| SCHULMAN A INC                | EQUITY      | 808194104 | 57              | 3,300           | SH        |           | DEFINED        | 1         |                  | 3,300     |        |
| SCHULMAN A INC                | EQUITY      | 808194104 | 575             | 33,700          | SH        |           | DEFINED        | 2         |                  | 33,700    |        |
| SCHWAB CHARLES CORP NEW       | EQUITY      | 808513105 | 950             | 28,400          | SH        |           | DEFINED        | 1         |                  | 28,400    |        |
| SCHWAB CHARLES CORP NEW       | EQUITY      | 808513105 | 4,960           | 147,250         | SH        |           | DEFINED        | 2         |                  | 147,250   |        |
| SCI SYSTEMS INC               | EQUITY      | 783890106 | 289             | 6,500           | SH        |           | DEFINED        | 1         |                  | 6,500     |        |
| SCI SYSTEMS INC               | EQUITY      | 783890106 | 644             | 14,500          | SH        |           | DEFINED        | 2         |                  | 14,500    |        |
| SCIENT CORP                   | EQUITY      | 80864H109 | 13              | 200             | SH        |           | DEFINED        | 2         |                  | 200       |        |
| SCIENTIFIC ATLANTA INC        | EQUITY      | 808655104 | 129             | 2,600           | SH        |           | DEFINED        | 1         |                  | 2,600     |        |
| SCIENTIFIC ATLANTA INC        | EQUITY      | 808655104 | 986             | 19,900          | SH        |           | DEFINED        | 2         |                  | 19,900    |        |
| SCIENTIFIC ATLANTA INC        | EQUITY      | 808655104 | 10,740          | 216,700         | SH        |           | DEFINED        | 3         |                  | 192,900   | 23,800 |

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| NAME OF ISSUER                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRPTN | OTHR MGRS | VOTING AUTHORITY |           |        |
|-------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|-----------|--------|
|                               |             |           |                 |                 |           |           |                |           | SOLE             | SHARED    | NONE   |
| SCIENTIFIC LEARNING CORP      | EQUITY      | 808760102 | 1,173           | 70,000          | SH        |           | DEFINED        | 3         |                  | 70,000    |        |
| SDL INC                       | EQUITY      | 784076101 | 29,151          | 382,000         | SH        |           | DEFINED        | 3         |                  | 373,800   | 8,200  |
| SEACOAST FINL SVCS CORP       | EQUITY      | 81170Q106 | 200             | 20,000          | SH        |           | DEFINED        | 2         |                  | 20,000    |        |
| SEACOR SMIT INC               | CORPBOND    | 811904AE1 | 418             | 431,000         | PRN       |           | DEFINED        | 4         |                  | 431,000   |        |
| SEAGATE TECHNOLOGY            | EQUITY      | 811804103 | 273             | 8,900           | SH        |           | DEFINED        | 1         |                  | 8,900     |        |
| SEAGRAM JOSEPH E & SONS INC   | CORPBOND    | 811845AH9 | 220             | 262,000         | PRN       |           | DEFINED        | 4         |                  | 262,000   |        |
| SEAGRAM LTD                   | EQUITY      | 811850106 | 628             | 13,800          | SH        |           | DEFINED        | 1         |                  | 13,800    |        |
| SEAGRAM LTD                   | EQUITY      | 811850205 | 3,483           | 75,000          | SH        |           | DEFINED        | 1         |                  | 75,000    |        |
| SEAGRAM LTD                   | EQUITY      | 811850205 | 10,838          | 235,600         | SH        |           | DEFINED        | 4         |                  | 235,600   |        |
| SEALED AIR CORP NEW           | EQUITY      | 81211K100 | 121             | 2,357           | SH        |           | DEFINED        | 1         |                  | 2,357     |        |
| SEALED AIR CORP NEW           | EQUITY      | 81211K100 | 954             | 18,600          | SH        |           | DEFINED        | 2         |                  | 18,600    |        |
| SEALED AIR CORP NEW           | EQUITY      | 81211K209 | 18,219          | 359,000         | SH        |           | DEFINED        | 4         |                  | 359,000   |        |
| SEARS ROEBUCK & CO            | EQUITY      | 812387108 | 449             | 14,300          | SH        |           | DEFINED        | 1         |                  | 14,300    |        |
| SEARS ROEBUCK & CO            | EQUITY      | 812387108 | 449             | 14,300          | SH        |           | DEFINED        | 2         |                  | 14,300    |        |
| SEMA GROUP                    | EQUITY      | 017285008 | 262             | 21,430          | SH        |           | DEFINED        | 2         |                  | 21,430    |        |
| SEMINIS INC                   | EQUITY      | 816658108 | 380             | 46,000          | SH        |           | DEFINED        | 2         |                  | 46,000    |        |
| SEMPRA ENERGY                 | EQUITY      | 816851109 | 163             | 7,852           | SH        |           | DEFINED        | 1         |                  | 7,852     |        |
| SENSORMATIC ELEC-TRONICS CORP | EQUITY      | 817265200 | 2,210           | 110,500         | SH        |           | DEFINED        | 4         |                  | 110,500   |        |
| SENSORMATIC ELEC-TRONICS CORP | EQUITY      | 817265101 | 82              | 6,500           | SH        |           | DEFINED        | 1         |                  | 6,500     |        |
| SEPRACOR INC                  | EQUITY      | 817315104 | 219             | 2,900           | SH        |           | DEFINED        | 1         |                  | 2,900     |        |
| SEPRACOR INC                  | EQUITY      | 817315104 | 174             | 2,300           | SH        |           | DEFINED        | 2         |                  | 2,300     |        |
| SEPRACOR INC                  | CORPBOND    | 817315AC8 | 427             | 250,000         | PRN       |           | DEFINED        | 4         |                  | 250,000   |        |
| SEPRACOR INC                  | CORPBOND    | 817315AE4 | 5,665           | 3,315,000       | PRN       |           | DEFINED        | 4         |                  | 3,315,000 |        |
| SEQUA CORP                    | EQUITY      | 817320104 | 44              | 700             | SH        |           | DEFINED        | 1         |                  | 700       |        |
| SERVICE CORP INTER-NATIONAL   | EQUITY      | 817565104 | 96              | 9,100           | SH        |           | DEFINED        | 1         |                  | 9,100     |        |
| SFX ENTERTAINMENT INC         | EQUITY      | 784178105 | 51,612          | 1,685,300       | SH        |           | DEFINED        | 3         |                  | 1,627,700 | 57,600 |

|                                 |          |           |        |         |     |         |   |  |         |         |
|---------------------------------|----------|-----------|--------|---------|-----|---------|---|--|---------|---------|
| SFX ENTERTAINMENT INC           | EQUITY   | 784178105 | 458    | 15,000  | SH  | DEFINED | 2 |  | 15,000  |         |
| SHARED MEDICAL SYSTEMS CORP     | EQUITY   | 819486101 | 47     | 1,000   | SH  | DEFINED | 1 |  | 1,000   |         |
| SHARED MEDICAL SYSTEMS CORP     | EQUITY   | 819486101 | 837    | 17,900  | SH  | DEFINED | 2 |  | 17,900  |         |
| SHAW INDUSTRIES INC             | EQUITY   | 820286102 | 191    | 12,000  | SH  | DEFINED | 1 |  | 12,000  |         |
| SHELL TRANSPORTATION & TRDG PLC | EQUITY   | 822703609 | 701    | 15,400  | SH  | DEFINED | 2 |  | 15,400  |         |
| SHERWIN WILLIAMS CO             | EQUITY   | 824348106 | 128    | 6,100   | SH  | DEFINED | 1 |  | 6,100   |         |
| SHERWOOD BRANDS INC             | EQUITY   | 82437L112 | 3      | 12,300  | SH  | DEFINED | 4 |  | 12,300  |         |
| SHIRE PHARMACEUTICALS GROUP PLC | EQUITY   | 82481R106 | 328    | 11,400  | SH  | DEFINED | 2 |  | 11,400  |         |
| SHOPKO STORES INC               | EQUITY   | 824911101 | 435    | 15,000  | SH  | DEFINED | 2 |  | 15,000  |         |
| SIEBEL SYSTEMS INC              | EQUITY   | 826170102 | 546    | 8,200   | SH  | DEFINED | 1 |  | 8,200   |         |
| SIEBEL SYSTEMS INC              | EQUITY   | 826170102 | 1,339  | 20,100  | SH  | DEFINED | 2 |  | 20,100  |         |
| SIERRA HEALTH SERVICES INC      | EQUITY   | 826322109 | 110    | 10,900  | SH  | DEFINED | 2 |  | 10,900  |         |
| SIERRA PACIFIC RESOURCES NEW    | EQUITY   | 826428104 | 151    | 6,800   | SH  | DEFINED | 1 |  | 6,800   |         |
| SIERRA PACIFIC RESOURCES NEW    | EQUITY   | 826428104 | 353    | 15,867  | SH  | DEFINED | 2 |  | 15,867  |         |
| SIGMA ALDRICH CORP              | EQUITY   | 826552101 | 117    | 3,700   | SH  | DEFINED | 1 |  | 3,700   |         |
| SILICON GRAPHICS INC            | EQUITY   | 827056102 | 70     | 6,400   | SH  | DEFINED | 1 |  | 6,400   |         |
| SILICON GRAPHICS INC            | CORPBOND | 827056AC6 | 457    | 5,500   | PRN | DEFINED | 1 |  | 5,500   |         |
| SIMON PROPERTY GROUP INC NEW    | EQUITY   | 828806109 | 19,917 | 887,650 | SH  | DEFINED | 3 |  | 729,350 | 158,300 |
| SINCLAIR BROADCAST GROUP INC    | EQUITY   | 829226109 | 640    | 70,600  | SH  | DEFINED | 2 |  | 70,600  |         |
| SK TELECOM LTD                  | EQUITY   | 78440P108 | 102    | 9,900   | SH  | DEFINED | 2 |  | 9,900   |         |

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| NAME OF ISSUER                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |         |        |
|----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|---------|--------|
|                                  |             |           |                 |                 |           |           |                |           | SOLE             | SHARED  | NONE   |
| SL GREEN REALTY CORP             | EQUITY      | 78440X101 | 8,417           | 410,600         | SH        |           | DEFINED        | 3         |                  | 344,300 | 66,300 |
| SLM HOLDING CORP                 | EQUITY      | 78442A109 | 13              | 300             | SH        |           | DEFINED        | 1         |                  | 300     |        |
| SLM HOLDING CORP                 | EQUITY      | 78442A109 | 1,131           | 26,300          | SH        |           | DEFINED        | 2         |                  | 26,300  |        |
| SMITH CORONA CORP                | EQUITY      | 831858204 | 1               | 785             | SH        |           | DEFINED        | 1         |                  | 785     |        |
| SMITH INTERNATIONAL INC          | EQUITY      | 832110100 | 174             | 4,300           | SH        |           | DEFINED        | 1         |                  | 4,300   |        |
| SMITH INTERNATIONAL INC          | EQUITY      | 832110100 | 5,812           | 143,500         | SH        |           | DEFINED        | 2         |                  | 143,500 |        |
| SMITH INTERNATIONAL INC          | EQUITY      | 832110100 | 4,658           | 115,000         | SH        |           | DEFINED        | 3         |                  | 115,000 |        |
| SMITHKLINE BEECHAM P L C         | EQUITY      | 832378301 | 1,176           | 20,400          | SH        |           | DEFINED        | 2         |                  | 20,400  |        |
| SMUCKER J M CO                   | EQUITY      | 832696108 | 42              | 2,000           | SH        |           | DEFINED        | 1         |                  | 2,000   |        |
| SNAP-ON INC                      | EQUITY      | 833034101 | 111             | 3,400           | SH        |           | DEFINED        | 1         |                  | 3,400   |        |
| SNYDER COMMUNICATIONS INC        | EQUITY      | 832914105 | 96              | 6,300           | SH        |           | DEFINED        | 1         |                  | 6,300   |        |
| SOCIEDAD QUIMICA MINERA DE CHILE | EQUITY      | 833635105 | 1,515           | 51,130          | SH        |           | DEFINED        | 1         |                  | 51,130  |        |
| SODEXHO MARIOTT SERVICES INC     | EQUITY      | 833793102 | 141             | 8,272           | SH        |           | DEFINED        | 1         |                  | 8,272   |        |
| SOFTWORKS INC                    | EQUITY      | 83404P102 | 51              | 10,000          | SH        |           | DEFINED        | 2         |                  | 10,000  |        |
| SOLA INTL INC                    | EQUITY      | 834092108 | 388             | 25,000          | SH        |           | DEFINED        | 2         |                  | 25,000  |        |
| SOLETRON CORP                    | EQUITY      | 834182107 | 589             | 8,200           | SH        |           | DEFINED        | 1         |                  | 8,200   |        |
| SOLETRON CORP                    | EQUITY      | 834182107 | 776             | 10,800          | SH        |           | DEFINED        | 2         |                  | 10,800  |        |
| SOLUTIA INC                      | EQUITY      | 834376105 | 172             | 9,600           | SH        |           | DEFINED        | 1         |                  | 9,600   |        |
| SONAT INC                        | EQUITY      | 835415100 | 135             | 3,400           | SH        |           | DEFINED        | 1         |                  | 3,400   |        |
| SONAT INC                        | EQUITY      | 835415100 | 4               | 100             | SH        |           | DEFINED        | 2         |                  | 100     |        |
| SONOCO PRODUCTS CO               | EQUITY      | 835495102 | 198             | 8,690           | SH        |           | DEFINED        | 1         |                  | 8,690   |        |
| SONY CORP                        | EQUITY      | 835699307 | 21,384          | 142,500         | SH        |           | DEFINED        | 2         |                  | 142,500 |        |
| SOTHEBYS HOLDINGS INC            | EQUITY      | 835898107 | 132             | 5,100           | SH        |           | DEFINED        | 1         |                  | 5,100   |        |
| SOTHEBYS HOLDINGS INC            | EQUITY      | 835898107 | 1,822           | 70,600          | SH        |           | DEFINED        | 2         |                  | 70,600  |        |
| SOUTHDOWN INC                    | EQUITY      | 841297104 | 177             | 3,300           | SH        |           | DEFINED        | 1         |                  | 3,300   |        |
| SOUTHERN CO                      | EQUITY      | 842587107 | 651             | 25,300          | SH        |           | DEFINED        | 1         |                  | 25,300  |        |
| SOUTHERN CO                      | EQUITY      | 842587107 | 165             | 6,400           | SH        |           | DEFINED        | 2         |                  | 6,400   |        |
| SOUTHERN PERU COPPER CORP        | EQUITY      | 843611104 | 219             | 13,000          | SH        |           | DEFINED        | 1         |                  | 13,000  |        |
| SOUTHTRUST CORP                  | EQUITY      | 844730101 | 244             | 6,800           | SH        |           | DEFINED        | 1         |                  | 6,800   |        |
| SOUTHWEST AIRLINES CO            | EQUITY      | 844741108 | 274             | 18,037          | SH        |           | DEFINED        | 1         |                  | 18,037  |        |
| SOUTHWEST AIRLINES CO            | EQUITY      | 844741108 | 470             | 30,920          | SH        |           | DEFINED        | 2         |                  | 30,920  |        |
| SOUTHWEST BANCORPORATION TEX     | EQUITY      | 84476R109 | 133             | 7,700           | SH        |           | DEFINED        | 2         |                  | 7,700   |        |
| SOVEREIGN BANCORP INC            | EQUITY      | 845905108 | 145             | 15,900          | SH        |           | DEFINED        | 1         |                  | 15,900  |        |
| SPARTECH CORP                    | EQUITY      | 847220209 | 10,945          | 373,400         | SH        |           | DEFINED        | 3         |                  | 361,900 | 11,500 |
| SPEEDWAY MOTORSPORTS INC         | EQUITY      | 847788106 | 22,111          | 510,500         | SH        |           | DEFINED        | 3         |                  | 491,100 | 19,400 |
| SPEEDWAY MOTORSPORTS INC         | EQUITY      | 847788106 | 949             | 21,900          | SH        |           | DEFINED        | 2         |                  | 21,900  |        |
| SPIEGEL INC                      | EQUITY      | 848457107 | 304             | 30,000          | SH        |           | DEFINED        | 3         |                  | 30,000  |        |
| SPIEGEL INC                      | EQUITY      | 848457107 | 151             | 15,000          | SH        |           | DEFINED        | 2         |                  | 15,000  |        |
| SPIEKER PROPERTIES INC           | EQUITY      | 848497103 | 201             | 5,800           | SH        |           | DEFINED        | 3         |                  | 5,800   |        |
| SPINNAKER EXPLORATION CO         | EQUITY      | 84855W109 | 7,150           | 550,000         | SH        |           | DEFINED        | 3         |                  | 550,000 |        |
| SPLASH TECHNOLOGY HLDGS INC      | EQUITY      | 848623104 | 165             | 27,000          | SH        |           | DEFINED        | 2         |                  | 27,000  |        |
| SPRINGS INDUSTRIES INC           | EQUITY      | 851783100 | 24              | 700             | SH        |           | DEFINED        | 1         |                  | 700     |        |
| SPRINT CORP                      | EQUITY      | 852061100 | 1,649           | 30,400          | SH        |           | DEFINED        | 1         |                  | 30,400  |        |
| SPRINT CORP                      | EQUITY      | 852061506 | 1,174           | 15,750          | SH        |           | DEFINED        | 1         |                  | 15,750  |        |
| SPRINT CORP                      | EQUITY      | 852061506 | 23,884          | 320,323         | SH        |           | DEFINED        | 2         |                  | 320,323 |        |
| SPX CORP                         | EQUITY      | 784635104 | 245             | 2,700           | SH        |           | DEFINED        | 1         |                  | 2,700   |        |

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| NAME OF ISSUER                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |            |        |
|----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|------------|--------|
|                                  |             |           |                 |                 |           |           |               |           | SOLE             | SHARED     | NONE   |
| SPX CORP                         | EQUITY      | 784635104 | 399             | 4,400           | SH        |           | DEFINED       | 2         |                  | 4,400      |        |
| ST JUDE MEDICAL INC              | EQUITY      | 790849103 | 91              | 2,900           | SH        |           | DEFINED       | 1         |                  | 2,900      |        |
| ST PAUL BANCORP INC              | EQUITY      | 792848103 | 12,892          | 563,600         | SH        |           | DEFINED       | 3         |                  | 552,600    | 11,000 |
| ST PAUL CAP LLC                  | EQUITY      | 792856205 | 3,512           | 65,045          | SH        |           | DEFINED       | 4         |                  | 65,045     |        |
| ST PAUL COMPANIES INC            | EQUITY      | 792860108 | 226             | 8,200           | SH        |           | DEFINED       | 1         |                  | 8,200      |        |
| STAMPS COM INC                   | EQUITY      | 852857101 | 1,155           | 33,200          | SH        |           | DEFINED       | 2         |                  | 33,200     |        |
| STANCORP FINL GROUP INC          | EQUITY      | 852891100 | 136             | 6,100           | SH        |           | DEFINED       | 2         |                  | 6,100      |        |
| STANDARD AUTOMOTIVE CORP         | EQUITY      | 853097202 | 991             | 79,300          | SH        |           | DEFINED       | 4         |                  | 79,300     |        |
| STANDARD REGISTER CO             | EQUITY      | 853887107 | 59              | 2,500           | SH        |           | DEFINED       | 1         |                  | 2,500      |        |
| STANDARD REGISTER CO             | EQUITY      | 853887107 | 92              | 3,900           | SH        |           | DEFINED       | 2         |                  | 3,900      |        |
| STANLEY WORKS                    | EQUITY      | 854616109 | 264             | 10,500          | SH        |           | DEFINED       | 1         |                  | 10,500     |        |
| STANLEY WORKS                    | EQUITY      | 854616109 | 78              | 3,100           | SH        |           | DEFINED       | 2         |                  | 3,100      |        |
| STAPLES INC                      | EQUITY      | 855030102 | 350             | 16,050          | SH        |           | DEFINED       | 1         |                  | 16,050     |        |
| STARBUCKS CORP                   | EQUITY      | 855244109 | 401             | 16,200          | SH        |           | DEFINED       | 1         |                  | 16,200     |        |
| STATE STREET CORP                | EQUITY      | 857477103 | 401             | 6,200           | SH        |           | DEFINED       | 1         |                  | 6,200      |        |
| STATE STREET CORP                | EQUITY      | 857477103 | 343             | 5,300           | SH        |           | DEFINED       | 2         |                  | 5,300      |        |
| STATEN IS BANCORP INC            | EQUITY      | 857550107 | 124             | 6,600           | SH        |           | DEFINED       | 2         |                  | 6,600      |        |
| STEINER LEISURE LTD              | EQUITY      | P8744Y102 | 302             | 12,100          | SH        |           | DEFINED       | 2         |                  | 12,100     |        |
| STEINWAY MUSICAL INSTRUMENTS INC | EQUITY      | 858495104 | 37,599          | 1,801,131       | SH        |           | DEFINED       | 1         |                  | 1,801,131  |        |
| STERIS CORP                      | EQUITY      | 859152100 | 81              | 5,900           | SH        |           | DEFINED       | 1         |                  | 5,900      |        |
| STERIS CORP                      | EQUITY      | 859152100 | 199             | 14,500          | SH        |           | DEFINED       | 2         |                  | 14,500     |        |
| STERLING COMMERCE INC            | EQUITY      | 859205106 | 156             | 8,400           | SH        |           | DEFINED       | 1         |                  | 8,400      |        |
| STERLING COMMERCE INC            | EQUITY      | 859205106 | 265             | 14,300          | SH        |           | DEFINED       | 2         |                  | 14,300     |        |
| STERLING SOFTWARE INC            | EQUITY      | 859547101 | 148             | 7,400           | SH        |           | DEFINED       | 1         |                  | 7,400      |        |
| STERLING SOFTWARE INC            | EQUITY      | 859547101 | 954             | 47,700          | SH        |           | DEFINED       | 2         |                  | 47,700     |        |
| STEWART & STEVENSON SERVICES INC | EQUITY      | 860342104 | 38              | 2,900           | SH        |           | DEFINED       | 1         |                  | 2,900      |        |
| STEWART & STEVENSON SERVICES INC | EQUITY      | 860342104 | 206             | 16,000          | SH        |           | DEFINED       | 2         |                  | 16,000     |        |
| STEWART ENTERPRISES INC          | EQUITY      | 860370105 | 59              | 9,800           | SH        |           | DEFINED       | 1         |                  | 9,800      |        |
| STEWART INFORMATION SVCS CORP    | EQUITY      | 860372101 | 505             | 27,600          | SH        |           | DEFINED       | 2         |                  | 27,600     |        |
| STMICROELECTRONICS N V           | EQUITY      | 861012102 | 1,318           | 17,800          | SH        |           | DEFINED       | 1         |                  | 17,800     |        |
| STMICROELECTRONICS N V           | EQUITY      | 861012102 | 622             | 8,400           | SH        |           | DEFINED       | 2         |                  | 8,400      |        |
| STMICROELECTRONICS NV            | CORPBOND    | 861012AA0 | 22,082          | 16,165,000      | PRN       |           | DEFINED       | 4         |                  | 16,165,000 |        |
| STONE ENERGY CORP                | EQUITY      | 861642106 | 4,830           | 94,700          | SH        |           | DEFINED       | 3         |                  | 94,700     |        |
| STORAGE TECHNOLOGY CORP          | EQUITY      | 862111200 | 174             | 9,000           | SH        |           | DEFINED       | 1         |                  | 9,000      |        |
| STORAGE USA INC                  | EQUITY      | 861907103 | 2,200           | 80,000          | SH        |           | DEFINED       | 1         |                  | 80,000     |        |
| STORAGE USA INC                  | EQUITY      | 861907103 | 12,722          | 462,600         | SH        |           | DEFINED       | 3         |                  | 386,200    | 76,400 |
| STRIDE RITE CORP                 | EQUITY      | 863314100 | 40              | 5,700           | SH        |           | DEFINED       | 2         |                  | 5,700      |        |
| STRUCTURAL DYNAMICS RES CORP     | EQUITY      | 863555108 | 44              | 2,900           | SH        |           | DEFINED       | 1         |                  | 2,900      |        |
| STRYKER CORP                     | EQUITY      | 863667101 | 440             | 8,600           | SH        |           | DEFINED       | 1         |                  | 8,600      |        |
| STUDENT LOAN CORP                | EQUITY      | 78442A109 | 211             | 4,900           | SH        |           | DEFINED       | 1         |                  | 4,900      |        |
| STUDENT LOAN CORP                | EQUITY      | 863902102 | 802             | 19,600          | SH        |           | DEFINED       | 2         |                  | 19,600     |        |
| SUIZA FOODS CORP                 | EQUITY      | 865077101 | 120             | 3,200           | SH        |           | DEFINED       | 1         |                  | 3,200      |        |
| SUIZA FOODS CORP                 | EQUITY      | 865077101 | 120             | 3,200           | SH        |           | DEFINED       | 2         |                  | 3,200      |        |
| SUMMIT BANCORP                   | EQUITY      | 866005101 | 211             | 6,500           | SH        |           | DEFINED       | 1         |                  | 6,500      |        |
| SUMMIT BANCORP                   | EQUITY      | 866005101 | 8,486           | 261,600         | SH        |           | DEFINED       | 2         |                  | 261,600    |        |
| SUMMIT PPTY INC                  | EQUITY      | 866239106 | 439             | 22,000          | SH        |           | DEFINED       | 2         |                  | 22,000     |        |

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| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |           |         |
|--------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|-----------|---------|
|                                |             |           |                 |                 |           |           |               |           | SOLE             | SHARED    | NONE    |
| SUN COMMUNITIES INC            | EQUITY      | 866674104 | 1,051           | 31,800          | SH        |           | DEFINED       | 3         |                  | 31,800    |         |
| SUN HEALTHCARE GROUP INC       | CORPBOND    | 866933AA2 | 17              | 1,546,000       | PRN       |           | DEFINED       | 4         |                  | 1,546,000 |         |
| SUN INC                        | CORPBOND    | 866762AG2 | 534             | 534,000         | PRN       |           | DEFINED       | 4         |                  | 534,000   |         |
| SUN MICROSYSTEMS INC           | EQUITY      | 866810104 | 2,558           | 27,500          | SH        |           | DEFINED       | 1         |                  | 27,500    |         |
| SUN MICROSYSTEMS INC           | EQUITY      | 866810104 | 2,659           | 28,592          | SH        |           | DEFINED       | 2         |                  | 28,592    |         |
| SUNBEAM CORP                   | CORPBOND    | 867071AA0 | 1,183           | 6,958,000       | PRN       |           | DEFINED       | 4         |                  | 6,958,000 |         |
| SUNGARD DATA SYSTEMS INC       | EQUITY      | 867363103 | 268             | 10,200          | SH        |           | DEFINED       | 1         |                  | 10,200    |         |
| SUNGARD DATA SYSTEMS INC       | EQUITY      | 867363103 | 466             | 17,700          | SH        |           | DEFINED       | 2         |                  | 17,700    |         |
| SUNGARD DATA SYSTEMS INC       | EQUITY      | 867363103 | 83,545          | 3,175,096       | SH        |           | DEFINED       | 3         |                  | 3,052,996 | 122,100 |
| SUNGLASS HUT INTERNATIONAL INC | EQUITY      | 86736F106 | 3,536           | 335,200         | SH        |           | DEFINED       | 2         |                  | 335,200   |         |
| SUNOCO INC                     | EQUITY      | 86764P109 | 66              | 2,400           | SH        |           | DEFINED       | 1         |                  | 2,400     |         |
| SUNRISE ASSISTED LIVING INC    | EQUITY      | 86768K106 | 1,339           | 50,400          | SH        |           | DEFINED       | 2         |                  | 50,400    |         |
| SUNRISE MEDICAL INC            | EQUITY      | 867910101 | 53              | 8,800           | SH        |           | DEFINED       | 2         |                  | 8,800     |         |

|                               |        |           |        |           |    |         |   |  |         |        |
|-------------------------------|--------|-----------|--------|-----------|----|---------|---|--|---------|--------|
| SUNTERRA CORP                 | EQUITY | 86787D109 | 660    | 55,600    | SH | DEFINED | 2 |  | 55,600  |        |
| SUNTRUST BANKS INC            | EQUITY | 867914103 | 671    | 10,200    | SH | DEFINED | 1 |  | 10,200  |        |
| SUPERGEN INC                  | EQUITY | 868059106 | 459    | 20,000    | SH | DEFINED | 2 |  | 20,000  |        |
| SUPERIOR INDUSTRIES INTL INC  | EQUITY | 868168105 | 67     | 2,400     | SH | DEFINED | 1 |  | 2,400   |        |
| SUPERIOR INDUSTRIES INTL INC  | EQUITY | 868168105 | 493    | 17,600    | SH | DEFINED | 2 |  | 17,600  |        |
| SUPERVALUE INC                | EQUITY | 868536103 | 86     | 3,900     | SH | DEFINED | 1 |  | 3,900   |        |
| SURGE COMPONENTS INC NY       | EQUITY | 868908112 | 21     | 48,600    | SH | DEFINED | 4 |  | 48,600  |        |
| SWIFT TRANSPORTATION CO       | EQUITY | 870756103 | 112    | 5,700     | SH | DEFINED | 1 |  | 5,700   |        |
| SWIFT TRANSPORTATION CO       | EQUITY | 870756103 | 676    | 34,350    | SH | DEFINED | 2 |  | 34,350  |        |
| SWIFT TRANSPORTATION CO       | EQUITY | 870756103 | 19,751 | 1,003,225 | SH | DEFINED | 3 |  | 977,800 | 25,425 |
| SYBRON INTERNATIONAL CORP     | EQUITY | 87114F106 | 247    | 9,200     | SH | DEFINED | 1 |  | 9,200   |        |
| SYBRON INTERNATIONAL CORP     | EQUITY | 87114F106 | 473    | 17,600    | SH | DEFINED | 2 |  | 17,600  |        |
| SYLVAN LEARNING SYS INC       | EQUITY | 871399101 | 233    | 12,000    | SH | DEFINED | 2 |  | 12,000  |        |
| SYLVAN LEARNING SYSTEMS INC   | EQUITY | 871399101 | 89     | 4,600     | SH | DEFINED | 1 |  | 4,600   |        |
| SYMANTEC CORP                 | EQUITY | 871503108 | 180    | 5,000     | SH | DEFINED | 1 |  | 5,000   |        |
| SYMBOL TECHNOLOGIES INC       | EQUITY | 871508107 | 266    | 7,900     | SH | DEFINED | 1 |  | 7,900   |        |
| SYMBOL TECHNOLOGIES INC       | EQUITY | 871508107 | 422    | 12,550    | SH | DEFINED | 2 |  | 12,550  |        |
| SYNOPSIS INC                  | EQUITY | 871607107 | 354    | 6,300     | SH | DEFINED | 1 |  | 6,300   |        |
| SYNOPSIS INC                  | EQUITY | 871607107 | 1,454  | 25,900    | SH | DEFINED | 2 |  | 25,900  |        |
| SYNOVUS FINANCIAL CORP        | EQUITY | 87161C105 | 168    | 9,000     | SH | DEFINED | 1 |  | 9,000   |        |
| SYSCO CORP                    | EQUITY | 871829107 | 1,367  | 39,000    | SH | DEFINED | 1 |  | 39,000  |        |
| SYSTEMS & COMPUTER TECHNOLOGY | EQUITY | 871873105 | 338    | 26,900    | SH | DEFINED | 2 |  | 26,900  |        |
| TAIWAN FUND INC               | EQUITY | 874036106 | 4,143  | 228,600   | SH | DEFINED | 1 |  | 228,600 |        |
| TAIWAN SEMICONDUCTOR MFG LTD  | EQUITY | 874039100 | 378    | 12,800    | SH | DEFINED | 1 |  | 12,800  |        |
| TALBOTS INC                   | EQUITY | 874161102 | 5,379  | 119,700   | SH | DEFINED | 2 |  | 119,700 |        |
| TANDY CORP                    | EQUITY | 875382103 | 382    | 7,400     | SH | DEFINED | 1 |  | 7,400   |        |
| TANDY CORP                    | EQUITY | 875382103 | 4,109  | 79,500    | SH | DEFINED | 2 |  | 79,500  |        |
| TANDY CORP                    | EQUITY | 875382103 | 18,664 | 361,100   | SH | DEFINED | 3 |  | 329,400 | 31,700 |
| TBA ENTERTAINMENT CORP        | EQUITY | 872173117 | 18     | 24,900    | SH | DEFINED | 4 |  | 24,900  |        |
| TCF FINANCIAL CORP            | EQUITY | 872275102 | 217    | 7,600     | SH | DEFINED | 1 |  | 7,600   |        |
| TECH DATA CORP                | EQUITY | 878237106 | 107    | 4,600     | SH | DEFINED | 1 |  | 4,600   |        |
| TECH DATA CORP                | EQUITY | 878237106 | 170    | 7,300     | SH | DEFINED | 2 |  | 7,300   |        |
| TECO ENERGY INC               | EQUITY | 872375100 | 241    | 11,400    | SH | DEFINED | 1 |  | 11,400  |        |

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| NAME OF ISSUER                     | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |        |      |
|------------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|--------|------|
|                                    |             |           |                 |                 |           |           |               |           | SOLE             | SHARED | NONE |
| TECUMSEH PRODUCTS CO               | EQUITY      | 878895200 | 80              | 1,600           | SH        | DEFINED   | 1             |           | 1,600            |        |      |
| TEKTRONIX INC                      | EQUITY      | 879131100 | 59              | 1,750           | SH        | DEFINED   | 1             |           | 1,750            |        |      |
| TEKTRONIX INC                      | EQUITY      | 879131100 | 235             | 7,000           | SH        | DEFINED   | 2             |           | 7,000            |        |      |
| TELE NORTE LESTE PARTICIPACOES S A | EQUITY      | 879246106 | 691             | 44,600          | SH        | DEFINED   | 1             |           | 44,600           |        |      |
| TELECOMUNICACOES BRASILEIRAS S A   | EQUITY      | 879287100 |                 | 15,500          | SH        | DEFINED   | 1             |           | 15,500           |        |      |
| TELECOMUNICACOES BRASILEIRAS S A   | EQUITY      | 879287100 |                 | 5,795           | SH        | DEFINED   | 2             |           | 5,795            |        |      |
| TELECOMUNICACOES BRASILEIRAS S A   | EQUITY      | 879287308 | 1,775           | 24,700          | SH        | DEFINED   | 1             |           | 24,700           |        |      |
| TELECOMUNICACOES BRASILEIRAS S A   | EQUITY      | 879287308 | 383             | 5,109           | SH        | DEFINED   | 2             |           | 5,109            |        |      |
| TELEFLEX INC                       | EQUITY      | 879369106 | 134             | 3,400           | SH        | DEFINED   | 1             |           | 3,400            |        |      |
| TELEFLEX INC                       | EQUITY      | 879369106 | 379             | 9,600           | SH        | DEFINED   | 2             |           | 9,600            |        |      |
| TELEFONICA DE ARGENTINA S A        | EQUITY      | 879378206 | 71              | 2,690           | SH        | DEFINED   | 2             |           | 2,690            |        |      |
| TELEFONICA DE ARGENTINA S A        | EQUITY      | 879378206 | 1,218           | 45,250          | SH        | DEFINED   | 1             |           | 45,250           |        |      |
| TELEFONICA DEL PERU S A            | EQUITY      | 879384105 | 760             | 57,700          | SH        | DEFINED   | 1             |           | 57,700           |        |      |
| TELEFONOS DE MEXICO S A            | EQUITY      | 879403780 | 5,863           | 85,870          | SH        | DEFINED   | 1             |           | 85,870           |        |      |
| TELEFONOS DE MEXICO S A            | EQUITY      | 879403780 | 438             | 6,150           | SH        | DEFINED   | 2             |           | 6,150            |        |      |
| TELEPHONE & DATA SYSTEMS INC       | EQUITY      | 879433100 | 480             | 5,400           | SH        | DEFINED   | 1             |           | 5,400            |        |      |
| TELESP PARTICIPACOES S A           | EQUITY      | 87952K100 | 330             | 20,500          | SH        | DEFINED   | 1             |           | 20,500           |        |      |
| TELLABS INC                        | EQUITY      | 879664100 | 786             | 13,800          | SH        | DEFINED   | 1             |           | 13,800           |        |      |
| TELLABS INC                        | EQUITY      | 879664100 | 996             | 17,500          | SH        | DEFINED   | 2             |           | 17,500           |        |      |
| TEMPLE INLAND INC                  | EQUITY      | 879868107 | 122             | 2,000           | SH        | DEFINED   | 1             |           | 2,000            |        |      |
| TEMPLETON CHINA WORLD FUND INC     | EQUITY      | 88018X102 | 235             | 33,600          | SH        | DEFINED   | 4             |           | 33,600           |        |      |
| TENET HEALTHCARE CORP              | EQUITY      | 88033G100 | 191             | 10,900          | SH        | DEFINED   | 1             |           | 10,900           |        |      |
| TENET HEALTHCARE CORP              | EQUITY      | 88033G100 | 609             | 34,700          | SH        | DEFINED   | 2             |           | 34,700           |        |      |
| TENNECO INC NEW                    | EQUITY      | 88037E101 | 114             | 6,700           | SH        | DEFINED   | 1             |           | 6,700            |        |      |
| TERADYNE INC                       | EQUITY      | 880770102 | 744             | 21,100          | SH        | DEFINED   | 2             |           | 21,100           |        |      |
| TERADYNE INC.                      | EQUITY      | 880770102 | 12,070          | 342,400         | SH        | DEFINED   | 1             |           | 342,400          |        |      |
| TESORO PETE CORP                   | EQUITY      | 881609408 | 11,430          | 721,600         | SH        | DEFINED   | 4             |           | 721,600          |        |      |
| TETRA TECH INC NEW                 | EQUITY      | 88162G103 | 208             | 12,500          | SH        | DEFINED   | 2             |           | 12,500           |        |      |
| TETRA TECHNOLOGIES INC NEW         | EQUITY      | 88162G103 | 28,376          | 1,700,461       | SH        | DEFINED   | 3             |           | 1,663,428        | 37,033 |      |
| TEVA PHARMACEUTICAL INDS LTD       | EQUITY      | 881624209 | 508             | 10,100          | SH        | DEFINED   | 2             |           | 10,100           |        |      |
| TEXACO INC                         | EQUITY      | 881694103 | 1,529           | 24,228          | SH        | DEFINED   | 1             |           | 24,228           |        |      |
| TEXACO INC                         | EQUITY      | 881694103 | 814             | 12,900          | SH        | DEFINED   | 2             |           | 12,900           |        |      |

|                                |        |           |        |         |    |         |   |  |         |
|--------------------------------|--------|-----------|--------|---------|----|---------|---|--|---------|
| TEXAS INSTRS INC               | EQUITY | 882508104 | 42,356 | 514,966 | SH | DEFINED | 2 |  | 514,966 |
| TEXAS INSTRUMENTS INC          | EQUITY | 882508104 | 2,352  | 28,600  | SH | DEFINED | 1 |  | 28,600  |
| TEXAS INSTRUMENTS INC          | EQUITY | 882508104 | 3,997  | 48,600  | SH | DEFINED | 3 |  | 48,600  |
| TEXAS UTILITIES CO             | EQUITY | 882848104 | 345    | 9,252   | SH | DEFINED | 1 |  | 9,252   |
| TEXAS UTILITIES CO             | EQUITY | 882848104 | 410    | 11,000  | SH | DEFINED | 2 |  | 11,000  |
| TEKTRON INC                    | EQUITY | 883203101 | 487    | 6,300   | SH | DEFINED | 1 |  | 6,300   |
| THERMADYNE CORP                | EQUITY | 883434201 | 58     | 80,000  | SH | DEFINED | 1 |  | 80,000  |
| THERMO ELECTRON                | EQUITY | 883556102 | 82     | 6,100   | SH | DEFINED | 1 |  | 6,100   |
| THOMAS & BETTS CORP            | EQUITY | 884315102 | 92     | 1,800   | SH | DEFINED | 1 |  | 1,800   |
| TIBCO SOFTWARE INC             | EQUITY | 88632Q103 | 1,204  | 40,000  | SH | DEFINED | 3 |  | 40,000  |
| TICKETMASTER ONLINE CITYSEARCH | EQUITY | 88633P203 | 2,736  | 113,100 | SH | DEFINED | 2 |  | 113,100 |
| TIDEWATER INC                  | EQUITY | 886423102 | 125    | 4,900   | SH | DEFINED | 1 |  | 4,900   |
| TIFFANY & CO NEW               | EQUITY | 886547108 | 372    | 6,200   | SH | DEFINED | 1 |  | 6,200   |
| TIFFANY & CO NEW               | EQUITY | 886547108 | 20,271 | 338,200 | SH | DEFINED | 2 |  | 338,200 |

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| NAME OF ISSUER                  | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |            |      |        |
|---------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|------------|------|--------|
|                                 |             |           |                 |                 |           |           |               |           | SOLE             | SHARED     | NONE |        |
| TIME WARNER INC                 | EQUITY      | 887315109 | 23,112          | 380,450         | SH        |           | DEFINED       | 1         |                  | 380,450    |      |        |
| TIME WARNER INC                 | EQUITY      | 887315109 | 17,922          | 295,018         | SH        |           | DEFINED       | 2         |                  | 295,018    |      |        |
| TIME WARNER TELECOM INC         | EQUITY      | 887319101 | 1,245           | 60,000          | SH        |           | DEFINED       | 2         |                  | 60,000     |      |        |
| TIMES MIRROR CO                 | EQUITY      | 887364107 | 237             | 3,600           | SH        |           | DEFINED       | 1         |                  | 3,600      |      |        |
| TIMKEN CO                       | EQUITY      | 887389104 | 32              | 2,000           | SH        |           | DEFINED       | 1         |                  | 2,000      |      |        |
| TITAN PHARMACEUTICALS INC DEL   | EQUITY      | 888314119 | 1,202           | 345,500         | SH        |           | DEFINED       | 4         |                  | 345,500    |      |        |
| TIVO INC                        | EQUITY      | 888706108 | 12              | 400             | SH        |           | DEFINED       | 2         |                  | 400        |      |        |
| TJX COMPANIES INC NEW           | EQUITY      | 872540109 | 300             | 10,700          | SH        |           | DEFINED       | 1         |                  | 10,700     |      |        |
| TLEKOMUNIKACJA POLSKA S A       | EQUITY      | 87943D108 | 97              | 19,787          | SH        |           | DEFINED       | 2         |                  | 19,787     |      |        |
| TMP WORLDWIDE INC               | EQUITY      | 872941109 | 1,218           | 20,000          | SH        |           | DEFINED       | 2         |                  | 20,000     |      |        |
| TMP WORLDWIDE INC               | EQUITY      | 872941109 | 20,838          | 342,300         | SH        |           | DEFINED       | 3         |                  | 334,900    |      | 7,400  |
| TODAYS MAN INC                  | EQUITY      | 888910114 | 5               | 52,400          | SH        |           | DEFINED       | 4         |                  | 52,400     |      |        |
| TOLL BROS INC                   | EQUITY      | 889478103 | 183             | 9,600           | SH        |           | DEFINED       | 2         |                  | 9,600      |      |        |
| TOLLGRADE COMMUNICATIONS INC    | EQUITY      | 889542106 | 3,104           | 115,500         | SH        |           | DEFINED       | 3         |                  | 115,500    |      |        |
| TOO INC                         | EQUITY      | 890333107 |                 | 1               | SH        |           | DEFINED       | 1         |                  | 1          |      |        |
| TOO INC                         | EQUITY      | 890333107 | 27              | 1,528           | SH        |           | DEFINED       | 2         |                  | 1,528      |      |        |
| TORCHMARK CORP                  | EQUITY      | 891027104 | 158             | 6,100           | SH        |           | DEFINED       | 1         |                  | 6,100      |      |        |
| TOSCO CORP                      | EQUITY      | 891490302 | 146             | 5,800           | SH        |           | DEFINED       | 1         |                  | 5,800      |      |        |
| TOSCO CORP                      | EQUITY      | 891490302 | 679             | 26,900          | SH        |           | DEFINED       | 2         |                  | 26,900     |      |        |
| TOTAL RENAL CARE HOLDINGS INC   | EQUITY      | 89151A107 | 49              | 6,600           | SH        |           | DEFINED       | 1         |                  | 6,600      |      |        |
| TOTAL RENAL CARE HLDGS INC      | EQUITY      | 89151A107 | 128             | 17,200          | SH        |           | DEFINED       | 2         |                  | 17,200     |      |        |
| TOWER AUTOMOTIVE INC            | EQUITY      | 891707101 | 218             | 11,000          | SH        |           | DEFINED       | 2         |                  | 11,000     |      |        |
| TOWER AUTOMOTIVE INC            | CORPBOND    | 891707AE1 | 2,321           | 2,450,000       | PRN       |           | DEFINED       | 4         |                  | 2,450,000  |      |        |
| TOYS R US INC                   | EQUITY      | 892335100 | 156             | 10,400          | SH        |           | DEFINED       | 1         |                  | 10,400     |      |        |
| TRANS WORLD AIRLINES INC        | EQUITY      | 893349837 | 8               | 2,649           | SH        |           | DEFINED       | 1         |                  | 2,649      |      |        |
| TRANSACTION SYSTEMS ARCHITECTS  | EQUITY      | 893416107 | 48,178          | 1,788,500       | SH        |           | DEFINED       | 3         |                  | 1,720,800  |      | 67,700 |
| TRANSACTION SYSTEMS ARCHITECTS  | EQUITY      | 893416107 | 75              | 2,800           | SH        |           | DEFINED       | 1         |                  | 2,800      |      |        |
| TRANSATLANTIC HLDGS INC         | EQUITY      | 893521104 | 1,728           | 24,600          | SH        |           | DEFINED       | 2         |                  | 24,600     |      |        |
| TRANSATLANTIC HOLDINGS INC      | EQUITY      | 893521104 | 1,433,214       | 20,401,620      | SH        |           | DEFINED       | 1         |                  | 20,401,620 |      |        |
| TRANSMONTAIGNE INC              | EQUITY      | 893934109 | 22,299          | 1,486,600       | SH        |           | DEFINED       | 3         |                  | 1,459,800  |      | 26,800 |
| TRANSOCEAN OFFSHORE INC CAYMON  | EQUITY      | G90076103 | 270             | 8,800           | SH        |           | DEFINED       | 1         |                  | 8,800      |      |        |
| TRANSOCEAN OFFSHORE INC CAYMON  | EQUITY      | G90076103 | 4,266           | 139,300         | SH        |           | DEFINED       | 2         |                  | 139,300    |      |        |
| TRANSPORTACION MARI-TIMA MEXICA | EQUITY      | 893868208 | 104             | 28,100          | SH        |           | DEFINED       | 4         |                  | 28,100     |      |        |
| TRANSPORTADORA DE GAS SUR       | EQUITY      | 893870204 | 638             | 77,900          | SH        |           | DEFINED       | 1         |                  | 77,900     |      |        |
| TRANSWITCH CORP                 | EQUITY      | 894065101 | 1,465           | 25,700          | SH        |           | DEFINED       | 2         |                  | 25,700     |      |        |
| TRANSWITCH CORP                 | EQUITY      | 894065101 | 23,330          | 409,300         | SH        |           | DEFINED       | 3         |                  | 401,600    |      | 7,700  |
| TRAVELERS PROPERTY CAS CORP     | EQUITY      | 893939108 | 401             | 13,600          | SH        |           | DEFINED       | 2         |                  | 13,600     |      |        |
| TRIAD HOSPS INC                 | EQUITY      | 89579K109 | 41              | 4,035           | SH        |           | DEFINED       | 2         |                  | 4,035      |      |        |
| TRIARC COS INC                  | CORPBOND    | 895927AB7 | 2,624           | 10,600,000      | PRN       |           | DEFINED       | 4         |                  | 10,600,000 |      |        |
| TRIBUNE CO NEW                  | EQUITY      | 896047107 | 418             | 8,400           | SH        |           | DEFINED       | 1         |                  | 8,400      |      |        |
| TRIBUNE CO NEW                  | EQUITY      | 896047107 | 537             | 10,800          | SH        |           | DEFINED       | 2         |                  | 10,800     |      |        |
| TRICON GLOBAL RESTAURANTS INC   | EQUITY      | 895953107 | 232             | 5,670           | SH        |           | DEFINED       | 1         |                  | 5,670      |      |        |
| TRIGON HEALTHCARE INC           | EQUITY      | 89618L100 | 105             | 3,600           | SH        |           | DEFINED       | 1         |                  | 3,600      |      |        |
| TRIGON HEALTHCARE INC           | EQUITY      | 89618L100 | 31,397          | 1,073,400       | SH        |           | DEFINED       | 3         |                  | 1,047,300  |      | 26,100 |
| TRINITY INDUSTRIES INC          | EQUITY      | 896522109 | 120             | 3,900           | SH        |           | DEFINED       | 1         |                  | 3,900      |      |        |
| TRIQUINT SEMICONDUCTOR INC      | EQUITY      | 89674K103 | 29,846          | 521,900         | SH        |           | DEFINED       | 3         |                  | 514,900    |      | 7,000  |

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| TITLE | CUSIP | VALUE | SHRS OR | SHRS/ | PUT/ | INVTMT | OTHR | VOTING AUTHORITY |        |      |
|-------|-------|-------|---------|-------|------|--------|------|------------------|--------|------|
|       |       |       |         |       |      |        |      | SOLE             | SHARED | NONE |

| NAME OF ISSUER                    | CLASS  | (X\$1000) | PRN AMT | PRN     | CALL | DSCRETN | MGRS | SOLE | SHARED  | NONE   |
|-----------------------------------|--------|-----------|---------|---------|------|---------|------|------|---------|--------|
| TRIZEC HAHN CORP                  | EQUITY | 896938107 | 4,464   | 235,700 | SH   | DEFINED | 3    |      | 193,100 | 42,600 |
| TRW INC                           | EQUITY | 872649108 | 229     | 4,700   | SH   | DEFINED | 1    |      | 4,700   |        |
| TUBOS DE ACERO DE MEXICO S A      | EQUITY | 898592506 | 685     | 55,900  | SH   | DEFINED | 1    |      | 55,900  |        |
| TUPPERWARE CORP                   | EQUITY | 899896104 | 51      | 2,500   | SH   | DEFINED | 1    |      | 2,500   |        |
| TV AZTECA S A DE C V              | EQUITY | 901145102 | 1,175   | 234,900 | SH   | DEFINED | 1    |      | 234,900 |        |
| TV AZTECA S A DE C V              | EQUITY | 901145102 | 11      | 2,100   | SH   | DEFINED | 2    |      | 2,100   |        |
| TV AZTECA SA DE CV                | EQUITY | 901145102 | 73      | 14,600  | SH   | DEFINED | 4    |      | 14,600  |        |
| TV GUIDE INC                      | EQUITY | 87307Q109 | 616     | 15,800  | SH   | DEFINED | 2    |      | 15,800  |        |
| TYCO INTERNATIONAL LTD NEW        | EQUITY | 902124106 | 29,171  | 282,532 | SH   | DEFINED | 1    |      | 282,532 |        |
| TYCO INTL LTD NEW                 | EQUITY | 902124106 | 37,823  | 366,325 | SH   | DEFINED | 2    |      | 366,325 |        |
| TYSON FOODS INC                   | EQUITY | 902494103 | 339     | 20,600  | SH   | DEFINED | 1    |      | 20,600  |        |
| TYSON FOODS INC                   | EQUITY | 902494103 | 444     | 27,000  | SH   | DEFINED | 2    |      | 27,000  |        |
| U S FOODSERVICE                   | EQUITY | 90331R101 | 583     | 32,400  | SH   | DEFINED | 2    |      | 32,400  |        |
| U S LABORATORIES INC              | EQUITY | 90333T113 | 13      | 23,150  | SH   | DEFINED | 4    |      | 23,150  |        |
| US RESTAURANT PROPERTIES INC      | EQUITY | 902971209 | 1,313   | 75,000  | SH   | DEFINED | 1    |      | 75,000  |        |
| US RESTAURANT PROPERTIES INC      | EQUITY | 902971209 | 1,452   | 79,000  | SH   | DEFINED | 4    |      | 79,000  |        |
| US RESTAURANT PROPERTIES INC      | EQUITY | 902971100 | 6,314   | 332,300 | SH   | DEFINED | 3    |      | 257,300 | 75,000 |
| US WEST INC                       | EQUITY | 91273H101 | 1,002   | 17,552  | SH   | DEFINED | 1    |      | 3,163   |        |
| US WEST INC                       | EQUITY | 91273H101 | 514     | 9,000   | SH   | DEFINED | 2    |      | 9,000   |        |
| U.S. FOODSERVICE                  | EQUITY | 90331R101 | 158     | 8,800   | SH   | DEFINED | 1    |      | 8,800   |        |
| UAL CORP                          | EQUITY | 902549500 | 21,629  | 331,169 | SH   | DEFINED | 2    |      | 331,169 |        |
| UBS AG                            | EQUITY | 90261R105 | 1,188   | 84,300  | SH   | DEFINED | 2    |      | 84,300  |        |
| UCAR INTERNATIONAL INC            | EQUITY | 90262K109 | 87      | 3,800   | SH   | DEFINED | 1    |      | 3,800   |        |
| UGLY DUCKLING HOLDINGS INC        | EQUITY | 903512101 | 981     | 137,644 | SH   | DEFINED | 1    |      | 137,644 |        |
| ULTRAMAR DIAMOND SHAMROCK CORP    | EQUITY | 904000106 | 199     | 7,799   | SH   | DEFINED | 1    |      | 7,799   |        |
| UMB FINL CORP                     | EQUITY | 902788108 | 623     | 15,000  | SH   | DEFINED | 2    |      | 15,000  |        |
| UNIBANCO - UNIAO DE BANCOS BRASIL | EQUITY | 90458E107 | 1,056   | 59,700  | SH   | DEFINED | 1    |      | 59,700  |        |
| UNIBANCO - UNIAO DE BANCOS BRASIL | EQUITY | 90458E107 | 35      | 2,000   | SH   | DEFINED | 2    |      | 2,000   |        |
| UNICOM CORP                       | EQUITY | 904911104 | 284     | 7,700   | SH   | DEFINED | 1    |      | 7,700   |        |
| UNICOM CORP                       | EQUITY | 904911104 | 580     | 15,700  | SH   | DEFINED | 2    |      | 15,700  |        |
| UNIFI INC                         | EQUITY | 904677101 | 61      | 5,500   | SH   | DEFINED | 1    |      | 5,500   |        |
| UNILEVER N V                      | EQUITY | 904784709 | 1,441   | 21,145  | SH   | DEFINED | 1    |      | 21,145  |        |
| UNIMAR CORP                       | EQUITY | 904788106 |         | 5       | SH   | DEFINED | 1    |      | 5       |        |
| UNION CARBIDE CORP                | EQUITY | 905581104 | 256     | 4,500   | SH   | DEFINED | 1    |      | 4,500   |        |
| UNION PACIFIC CORP                | EQUITY | 907818108 | 3,051   | 63,484  | SH   | DEFINED | 1    |      | 63,484  |        |
| UNION PACIFIC RESOURCES GROUP INC | EQUITY | 907834105 | 900     | 55,378  | SH   | DEFINED | 1    |      | 55,378  |        |
| UNION PACIFIC RESOURCES GROUP INC | EQUITY | 907834105 | 562     | 35,000  | SH   | DEFINED | 2    |      | 35,000  |        |
| UNION PLANTERS CORP               | EQUITY | 908068109 | 187     | 4,600   | SH   | DEFINED | 1    |      | 4,600   |        |
| UNISYS CORP                       | EQUITY | 909214108 | 17,892  | 396,500 | SH   | DEFINED | 1    |      | 396,500 |        |
| UNISYS CORP                       | EQUITY | 909214108 | 23      | 500     | SH   | DEFINED | 2    |      | 500     |        |
| UNITED ASSET MANAGEMENT CORP      | EQUITY | 909420101 | 398     | 20,700  | SH   | DEFINED | 2    |      | 20,700  |        |
| UNITED HEALTHCARE CORP            | EQUITY | 910581107 | 326     | 6,700   | SH   | DEFINED | 1    |      | 6,700   |        |
| UNITED HEALTHCARE CORP            | EQUITY | 910581107 | 501     | 10,300  | SH   | DEFINED | 2    |      | 10,300  |        |
| UNITED PARK CITY MINES CO         | EQUITY | 911315208 | 4,344   | 154,094 | SH   | DEFINED | 1    |      | 154,094 |        |
| UNITED PAYORSM & UNITED PROVIDERS | EQUITY | 911319101 | 5,291   | 300,200 | SH   | DEFINED | 3    |      | 300,200 |        |
| UNITED RENTALS INC                | EQUITY | 911363109 | 1,787   | 82,178  | SH   | DEFINED | 2    |      | 82,178  |        |

| NAME OF ISSUER                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |        |      |
|-------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|--------|------|
|                               |             |           |                 |                 |           |           |                |           | SOLE             | SHARED | NONE |
| UNITED STATES CELLULAR CORP   | EQUITY      | 911684AA6 | 35,596          | 54,507,000      | SH        | DEFINED   | 4              |           | 54,507,000       |        |      |
| UNITED STATES FILTER CORP NEW | CORPBOND    | 911843AF7 | 5,000           | 5,000,000       | PRN       | DEFINED   | 4              |           | 5,000,000        |        |      |
| UNITED STATIONERS INC         | EQUITY      | 913004107 | 80              | 3,800           | SH        | DEFINED   | 2              |           | 3,800            |        |      |
| UNITED TECHNOLOGIES CORP      | EQUITY      | 913017109 | 19,283          | 325,104         | SH        | DEFINED   | 1              |           | 325,104          |        |      |
| UNITED TECHNOLOGIES CORP      | EQUITY      | 913017109 | 3,262           | 55,000          | SH        | DEFINED   | 2              |           | 55,000           |        |      |
| UNITRIN INC                   | EQUITY      | 913275103 | 226             | 6,500           | SH        | DEFINED   | 1              |           | 6,500            |        |      |
| UNITRIN INC                   | EQUITY      | 913275103 | 97              | 2,800           | SH        | DEFINED   | 2              |           | 2,800            |        |      |
| UNIVERSAL CORP VA             | EQUITY      | 913456109 | 78              | 3,000           | SH        | DEFINED   | 1              |           | 3,000            |        |      |
| UNIVERSAL CORP VA             | EQUITY      | 913456109 | 159             | 6,100           | SH        | DEFINED   | 2              |           | 6,100            |        |      |
| UNIVERSAL FOODS CORP          | EQUITY      | 913538104 | 103             | 4,500           | SH        | DEFINED   | 1              |           | 4,500            |        |      |
| UNIVISION COMMUNICATIONS INC  | EQUITY      | 914906102 | 749             | 9,200           | SH        | DEFINED   | 1              |           | 9,200            |        |      |
| UNIVISION COMMUNICATIONS INC  | EQUITY      | 914906102 | 18,822          | 231,300         | SH        | DEFINED   | 2              |           | 231,300          |        |      |
| UNOCAL CORP                   | EQUITY      | 915289102 | 330             | 8,900           | SH        | DEFINED   | 1              |           | 8,900            |        |      |
| UNOCAL CORP                   | EQUITY      | 915289102 | 237             | 6,400           | SH        | DEFINED   | 2              |           | 6,400            |        |      |
| UNUMPROVIDENT CORP            | EQUITY      | 91529Y106 | 62,465          | 2,121,942       | SH        | DEFINED   | 1              |           | 2,121,942        |        |      |
| UNUMPROVIDENT CORP            | EQUITY      | 91529Y106 | 835             | 28,365          | SH        | DEFINED   | 2              |           | 28,365           |        |      |
| US AIRWAYS GROUP INC          | EQUITY      | 911905107 | 68              | 2,600           | SH        | DEFINED   | 1              |           | 2,600            |        |      |
| US BANCORP                    | EQUITY      | 902973106 | 822             | 27,220          | SH        | DEFINED   | 1              |           | 5,349            |        |      |
| US BANCORP                    | EQUITY      | 902973106 | 1,081           | 35,800          | SH        | DEFINED   | 2              |           | 35,800           |        |      |
| USA NETWORKS INC              | EQUITY      | 902984103 | 8,326           | 214,864         | SH        | DEFINED   | 1              |           | 214,864          |        |      |
| USA NETWORKS INC              | EQUITY      | 902984103 | 3,119           | 80,500          | SH        | DEFINED   | 2              |           | 80,500           |        |      |
| USG CORP                      | EQUITY      | 903293405 | 210             | 4,400           | SH        | DEFINED   | 1              |           | 4,400            |        |      |
| USG CORP                      | EQUITY      | 903293405 | 950             | 20,000          | SH        | DEFINED   | 2              |           | 20,000           |        |      |
| UST INC                       | EQUITY      | 902911106 | 196             | 6,500           | SH        | DEFINED   | 1              |           | 6,500            |        |      |
| UST INC                       | EQUITY      | 902911106 | 6,178           | 204,652         | SH        | DEFINED   | 2              |           | 204,652          |        |      |

|                                |          |           |        |           |     |         |   |  |           |        |
|--------------------------------|----------|-----------|--------|-----------|-----|---------|---|--|-----------|--------|
| USWEB CORP                     | EQUITY   | 917327108 | 2,450  | 71,400    | SH  | DEFINED | 2 |  | 71,400    |        |
| USWEB CORP                     | EQUITY   | 917327108 | 38,962 | 1,135,500 | SH  | DEFINED | 3 |  | 1,110,200 | 25,300 |
| USX MARATHON GROUP             | EQUITY   | 902905827 | 304    | 10,400    | SH  | DEFINED | 1 |  | 10,400    |        |
| USX MARATHON GROUP             | EQUITY   | 902905827 | 1,167  | 39,900    | SH  | DEFINED | 2 |  | 39,900    |        |
| USX U S STL GROUP              | EQUITY   | 90337T101 | 469    | 18,200    | SH  | DEFINED | 2 |  | 18,200    |        |
| USX-US STEEL GROUP INC.        | EQUITY   | 90337T101 | 77     | 3,000     | SH  | DEFINED | 1 |  | 3,000     |        |
| UTILICORP UNITED INC           | EQUITY   | 918005109 | 174    | 8,250     | SH  | DEFINED | 1 |  | 8,250     |        |
| V F CORP                       | EQUITY   | 918204108 | 298    | 9,600     | SH  | DEFINED | 2 |  | 9,600     |        |
| VALASSIS COMMUNI-CATIONS INC   | EQUITY   | 918866104 | 692    | 15,750    | SH  | DEFINED | 2 |  | 15,750    |        |
| VALERO ENERGY CORP             | EQUITY   | 91913Y100 | 98     | 5,100     | SH  | DEFINED | 1 |  | 5,100     |        |
| VALHI INC NEW                  | CORPBOND | 918905AC4 | 5,953  | 9,538,000 | PRN | DEFINED | 4 |  | 9,538,000 |        |
| VALUEVISION INTL INC           | EQUITY   | 92047K107 | 2,271  | 87,400    | SH  | DEFINED | 2 |  | 87,400    |        |
| VARCO INTERNATIONAL INC        | EQUITY   | 922126107 | 66     | 5,400     | SH  | DEFINED | 1 |  | 5,400     |        |
| VARIAN MEDICAL SYS-TEMS INC    | EQUITY   | 92220P105 | 131    | 6,000     | SH  | DEFINED | 2 |  | 6,000     |        |
| VARIAN SEMICONDUCTOR EQUIP INC | EQUITY   | 922207105 | 316    | 15,000    | SH  | DEFINED | 2 |  | 15,000    |        |
| VASTAR RESOURCES INC           | EQUITY   | 922380100 | 9,072  | 145,000   | SH  | DEFINED | 3 |  | 122,900   | 22,100 |
| VASTAR RESOURCES INC           | EQUITY   | 922380100 | 1,251  | 20,000    | SH  | DEFINED | 2 |  | 20,000    |        |
| VENATOR GROUP INC              | EQUITY   | 922944103 | 110    | 12,800    | SH  | DEFINED | 2 |  | 12,800    |        |
| VERIO INC                      | EQUITY   | 923433106 | 996    | 32,100    | SH  | DEFINED | 2 |  | 32,100    |        |
| VERISIGN INC                   | EQUITY   | 92343E102 | 8,677  | 81,540    | SH  | DEFINED | 2 |  | 81,540    |        |
| VERITAS SOFTWARE CORP          | EQUITY   | 923436109 | 1,124  | 14,800    | SH  | DEFINED | 1 |  | 14,800    |        |

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| NAME OF ISSUER                    | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS | VOTING AUTHORITY |            |        |
|-----------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|----------------|-----------|------------------|------------|--------|
|                                   |             |           |                 |                 |           |           |                |           | SOLE             | SHARED     | NONE   |
| VERITAS SOFTWARE CORP             | EQUITY      | 923436109 | 486             | 6,400           | SH        |           | DEFINED        | 2         |                  | 6,400      |        |
| VERITAS SOFTWARE CORP             | CORPBOND    | 923436AB5 | 40,062          | 10,985,000      | PRN       |           | DEFINED        | 4         |                  | 10,985,000 |        |
| VERITY INC                        | EQUITY      | 92343C106 | 840             | 12,200          | SH        |           | DEFINED        | 2         |                  | 12,200     |        |
| VERTEX COMMUNICA-TIONS CORP       | EQUITY      | 925320103 | 448             | 40,000          | SH        |           | DEFINED        | 2         |                  | 40,000     |        |
| VF CORP                           | EQUITY      | 918204108 | 136             | 4,400           | SH        |           | DEFINED        | 1         |                  | 4,400      |        |
| VIACOM INC                        | EQUITY      | 925524308 | 748             | 17,715          | SH        |           | DEFINED        | 2         |                  | 17,715     |        |
| VIACOM INC                        | EQUITY      | 925524308 | 1,107           | 26,200          | SH        |           | DEFINED        | 1         |                  | 26,200     |        |
| VIAD CORP                         | EQUITY      | 92552R109 | 268             | 9,100           | SH        |           | DEFINED        | 1         |                  | 9,100      |        |
| VIAD CORP                         | EQUITY      | 92552R109 | 1,407           | 47,700          | SH        |           | DEFINED        | 2         |                  | 47,700     |        |
| VIALINK CO                        | EQUITY      | 92552Q119 | 143             | 11,400          | SH        |           | DEFINED        | 4         |                  | 11,400     |        |
| VIDEO UPDATE INC                  | EQUITY      | 92657V104 | 24              | 37,800          | SH        |           | DEFINED        | 4         |                  | 37,800     |        |
| VIGNETTE CORP                     | EQUITY      | 926734104 | 5,168           | 57,100          | SH        |           | DEFINED        | 2         |                  | 57,100     |        |
| VION PHARMACEUTICALS INC          | EQUITY      | 927624122 | 75              | 99,700          | SH        |           | DEFINED        | 4         |                  | 99,700     |        |
| VISHAY INTERTECH-NOLOGY INC       | EQUITY      | 928298108 | 174             | 7,315           | SH        |           | DEFINED        | 1         |                  | 7,315      |        |
| VISHAY INTERTECH-NOLOGY INC       | EQUITY      | 928298108 | 1,019           | 42,925          | SH        |           | DEFINED        | 2         |                  | 42,925     |        |
| VISTANA INC                       | EQUITY      | 92839P108 | 761             | 51,400          | SH        |           | DEFINED        | 2         |                  | 51,400     |        |
| VISUAL NETWORKS INC               | EQUITY      | 928444108 | 24,554          | 578,600         | SH        |           | DEFINED        | 3         |                  | 566,900    | 11,700 |
| VISX INC DEL                      | EQUITY      | 92844S105 | 443             | 5,600           | SH        |           | DEFINED        | 1         |                  | 5,600      |        |
| VISX INC DEL                      | EQUITY      | 92844S105 | 340             | 4,300           | SH        |           | DEFINED        | 2         |                  | 4,300      |        |
| VITESSE SEMICON-DUCTOR CORP       | EQUITY      | 928497106 | 572             | 6,700           | SH        |           | DEFINED        | 1         |                  | 6,700      |        |
| VITESSE SEMICON-DUCTOR CORP       | EQUITY      | 928497106 | 9,016           | 105,600         | SH        |           | DEFINED        | 3         |                  | 93,800     | 11,800 |
| VITESSE SEMICON-DUCTOR CORP       | EQUITY      | 928497106 | 1,921           | 22,500          | SH        |           | DEFINED        | 2         |                  | 22,500     |        |
| VITRIA TECHNOLOGY INC             | EQUITY      | 92849Q104 | 59              | 1,600           | SH        |           | DEFINED        | 2         |                  | 1,600      |        |
| VITRO SOCIEDAD ANONIMA            | EQUITY      | 928502301 | 157             | 38,000          | SH        |           | DEFINED        | 4         |                  | 38,000     |        |
| VLASIC FOODS INTER-NATIONAL INC   | EQUITY      | 928559103 | 27              | 3,900           | SH        |           | DEFINED        | 1         |                  | 3,900      |        |
| VLASIC FOODS INTL INC             | EQUITY      | 928559103 | 147             | 21,200          | SH        |           | DEFINED        | 2         |                  | 21,200     |        |
| VODAFONE AIRTOUCH PLC             | EQUITY      | 92857T107 | 24,589          | 103,424         | SH        |           | DEFINED        | 2         |                  | 103,424    |        |
| VOICESTREAM WIRELESS CORP         | EQUITY      | 928615103 | 3,788           | 61,400          | SH        |           | DEFINED        | 2         |                  | 61,400     |        |
| VORNADO REALTY TR                 | EQUITY      | 929042208 | 14              | 300             | SH        |           | DEFINED        | 2         |                  | 300        |        |
| VORNADO REALTY TRUST              | EQUITY      | 929042208 | 9,360           | 200,700         | SH        |           | DEFINED        | 4         |                  | 200,700    |        |
| VORNADO REALTY TRUST              | EQUITY      | 929042109 | 13,111          | 403,400         | SH        |           | DEFINED        | 3         |                  | 337,500    | 65,900 |
| VORNADO REALTY TRUST              | EQUITY      | 929042109 | 351             | 10,800          | SH        |           | DEFINED        | 2         |                  | 10,800     |        |
| VOYAGER NET INC                   | EQUITY      | 92906W101 | 42              | 4,800           | SH        |           | DEFINED        | 2         |                  | 4,800      |        |
| VULCAN MATERIALS INC              | EQUITY      | 929160109 | 128             | 3,500           | SH        |           | DEFINED        | 1         |                  | 3,500      |        |
| VULCAN MATERIALS INC              | EQUITY      | 929160109 | 754             | 20,600          | SH        |           | DEFINED        | 2         |                  | 20,600     |        |
| WACHOVIA CORP                     | EQUITY      | 929771103 | 511             | 6,500           | SH        |           | DEFINED        | 1         |                  | 6,500      |        |
| WADDELL & REED FINANCIAL INC      | EQUITY      | 930059100 | 446             | 20,100          | SH        |           | DEFINED        | 2         |                  | 20,100     |        |
| WADDELL & REED FINANCIAL INC      | EQUITY      | 930059209 | 186             | 8,700           | SH        |           | DEFINED        | 2         |                  | 8,700      |        |
| WAL MART STORES INC               | EQUITY      | 931142103 | 30,003          | 630,820         | SH        |           | DEFINED        | 1         |                  | 630,820    |        |
| WAL MART STORES INC               | EQUITY      | 931142103 | 10,278          | 216,090         | SH        |           | DEFINED        | 2         |                  | 216,090    |        |
| WALDEN RESIDENTIAL PROPERTIES INC | EQUITY      | 931210108 | 5,017           | 230,000         | SH        |           | DEFINED        | 3         |                  | 192,700    | 37,300 |
| WALGREEN CO                       | EQUITY      | 931422109 | 929             | 36,600          | SH        |           | DEFINED        | 1         |                  | 36,600     |        |
| WALLACE COMPUTER SYSTEMS INC      | EQUITY      | 932270101 | 81              | 4,000           | SH        |           | DEFINED        | 1         |                  | 4,000      |        |
| WALLACE COMPUTER SYSTEMS INC      | EQUITY      | 932270101 | 446             | 22,000          | SH        |           | DEFINED        | 2         |                  | 22,000     |        |
| WALTER INDUSTRIES                 | EQUITY      | 93317Q105 | 11              | 807             | SH        |           | DEFINED        | 1         |                  | 807        |        |
| WARNACO GROUP INC                 | EQUITY      | 934390105 | 100             | 5,500           | SH        |           | DEFINED        | 1         |                  | 5,500      |        |

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| NAME OF ISSUER                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |            |        |
|-------------------------------|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|------------|--------|
|                               |             |           |                 |                 |           |           |               |           | SOLE             | SHARED     | NONE   |
| WARNACO GROUP INC             | EQUITY      | 934390105 | 464             | 25,400          | SH        |           | DEFINED       | 2         |                  | 25,400     |        |
| WARNER CHILCOTT PLC           | EQUITY      | 934435207 | 3,659           | 496,120         | SH        |           | DEFINED       | 1         |                  | 496,120    |        |
| WARNER LAMBERT CO             | EQUITY      | 934488107 | 22,359          | 336,865         | SH        |           | DEFINED       | 1         |                  | 336,865    |        |
| WARNER LAMBERT CO             | EQUITY      | 934488107 | 10,491          | 158,050         | SH        |           | DEFINED       | 2         |                  | 158,050    |        |
| WASHINGTON GAS LT CO          | EQUITY      | 938837101 | 114             | 4,200           | SH        |           | DEFINED       | 1         |                  | 4,200      |        |
| WASHINGTON GAS LT CO          | EQUITY      | 938837101 | 711             | 26,200          | SH        |           | DEFINED       | 2         |                  | 26,200     |        |
| WASHINGTON MUTUAL INC         | EQUITY      | 939322103 | 573             | 19,580          | SH        |           | DEFINED       | 1         |                  | 19,580     |        |
| WASHINGTON POST CO            | EQUITY      | 939640108 | 459             | 900             | SH        |           | DEFINED       | 1         |                  | 900        |        |
| WASHINGTON POST CO            | EQUITY      | 939640108 | 51              | 100             | SH        |           | DEFINED       | 2         |                  | 100        |        |
| WASTE CONNECTIONS INC         | EQUITY      | 941053100 | 18,959          | 922,000         | SH        |           | DEFINED       | 3         |                  | 908,200    | 13,800 |
| WASTE MANAGEMENT INC          | EQUITY      | 94106L109 | 410             | 21,300          | SH        |           | DEFINED       | 1         |                  | 21,300     |        |
| WASTE MANAGEMENT INC          | EQUITY      | 94106L109 | 981             | 50,972          | SH        |           | DEFINED       | 2         |                  | 50,972     |        |
| WATERS CORP                   | EQUITY      | 941848103 | 327             | 5,400           | SH        |           | DEFINED       | 1         |                  | 5,400      |        |
| WATERS CORP                   | EQUITY      | 941848103 | 648             | 10,700          | SH        |           | DEFINED       | 2         |                  | 10,700     |        |
| WATERS CORP                   | EQUITY      | 941848103 | 56,771          | 937,400         | SH        |           | DEFINED       | 3         |                  | 897,100    | 40,300 |
| WATSON PHARMACEUTICALS INC    | EQUITY      | 942683103 | 113             | 3,700           | SH        |           | DEFINED       | 1         |                  | 3,700      |        |
| WATSON PHARMACEUTICALS INC    | EQUITY      | 942683103 | 86              | 2,800           | SH        |           | DEFINED       | 2         |                  | 2,800      |        |
| WATTS INDUSTRIES INC          | EQUITY      | 942749102 | 52              | 2,400           | SH        |           | DEFINED       | 1         |                  | 2,400      |        |
| WATTS INDS INC                | EQUITY      | 942749102 | 511             | 23,500          | SH        |           | DEFINED       | 2         |                  | 23,500     |        |
| WAUSAU-MOSINEE PAPER CORP     | EQUITY      | 943315101 | 57              | 4,700           | SH        |           | DEFINED       | 1         |                  | 4,700      |        |
| WAUSAU-MOSINEE PAPER CORP     | EQUITY      | 943315101 | 127             | 10,500          | SH        |           | DEFINED       | 2         |                  | 10,500     |        |
| WD 40 CO                      | EQUITY      | 929236107 | 1,113           | 47,600          | SH        |           | DEFINED       | 2         |                  | 47,600     |        |
| WEATHERFORD INTERNATIONAL INC | EQUITY      | 947074100 | 307             | 9,600           | SH        |           | DEFINED       | 1         |                  | 9,600      |        |
| WEATHERFORD INTERNATIONAL INC | EQUITY      | 947074100 | 5,229           | 163,400         | SH        |           | DEFINED       | 2         |                  | 163,400    |        |
| WEBSTER FINANCIAL CORP        | EQUITY      | 947890109 | 87              | 3,400           | SH        |           | DEFINED       | 1         |                  | 3,400      |        |
| WEBSTER FINANCIAL CORP        | EQUITY      | 947890109 | 382             | 15,000          | SH        |           | DEFINED       | 2         |                  | 15,000     |        |
| WELLMAN INC                   | EQUITY      | 949702104 | 51              | 2,800           | SH        |           | DEFINED       | 1         |                  | 2,800      |        |
| WELLPOINT HEALTH NETWORK NEW  | EQUITY      | 94973H108 | 137             | 2,400           | SH        |           | DEFINED       | 1         |                  | 2,400      |        |
| WELLPOINT HEALTH NETWORK NEW  | EQUITY      | 94973H108 | 1,499           | 26,300          | SH        |           | DEFINED       | 2         |                  | 26,300     |        |
| WELLPOINT HEALTH NETWORK NEW  | EQUITY      | 94973H108 | 6,242           | 109,500         | SH        |           | DEFINED       | 3         |                  | 88,700     | 20,800 |
| WELLS FARGO & CO NEW          | EQUITY      | 949746101 | 2,314           | 58,400          | SH        |           | DEFINED       | 1         |                  | 58,400     |        |
| WELLS FARGO & CO NEW          | EQUITY      | 949746101 | 8,198           | 206,900         | SH        |           | DEFINED       | 2         |                  | 206,900    |        |
| WELLSFORD REAL PROPERTIES INC | EQUITY      | 950240101 | 403             | 42,400          | SH        |           | DEFINED       | 2         |                  | 42,400     |        |
| WENDY'S INTERNATIONAL INC     | EQUITY      | 950590109 | 111             | 4,200           | SH        |           | DEFINED       | 1         |                  | 4,200      |        |
| WERNER ENTERPRISES INC        | EQUITY      | 950755108 | 278             | 15,750          | SH        |           | DEFINED       | 2         |                  | 15,750     |        |
| WEST PHARMACEUTICAL SVCS INC  | EQUITY      | 955306105 | 90              | 2,382           | SH        |           | DEFINED       | 2         |                  | 2,382      |        |
| WESTAMERICA BANCORP           | EQUITY      | 957090103 | 106             | 3,500           | SH        |           | DEFINED       | 1         |                  | 3,500      |        |
| WESTAMERICA BANCORP           | EQUITY      | 957090103 | 454             | 15,000          | SH        |           | DEFINED       | 2         |                  | 15,000     |        |
| WESTELL TECHNOLOGIES INC      | EQUITY      | 957541105 | 1,829           | 225,100         | SH        |           | DEFINED       | 3         |                  | 225,100    |        |
| WESTERN DIGITAL CORP          | CORPBOND    | 958102AH8 | 1,953           | 13,953,000      | PRN       |           | DEFINED       | 4         |                  | 13,953,000 |        |
| WESTERN WIRELESS CORP         | EQUITY      | 95988E204 | 3,836           | 85,600          | SH        |           | DEFINED       | 2         |                  | 85,600     |        |
| WESTPOINT STEVENS INC         | EQUITY      | 961238102 | 1,193           | 50,480          | SH        |           | DEFINED       | 1         |                  | 50,480     |        |
| WESTPOINT STEVENS INC         | EQUITY      | 961238102 | 10,778          | 456,200         | SH        |           | DEFINED       | 3         |                  | 429,500    | 26,700 |
| WESTVACO CORP                 | EQUITY      | 961548104 | 95              | 3,700           | SH        |           | DEFINED       | 1         |                  | 3,700      |        |
| WESTWOOD ONE INC              | EQUITY      | 961815107 | 217             | 4,800           | SH        |           | DEFINED       | 1         |                  | 4,800      |        |
| WESTWOOD ONE INC              | EQUITY      | 961815107 | 25,478          | 564,600         | SH        |           | DEFINED       | 3         |                  | 553,100    | 11,500 |

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| NAME OF ISSUER                              | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SHRS/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY |         |        |
|---|-------------|-----------|-----------------|-----------------|-----------|-----------|---------------|-----------|------------------|---------|--------|
|   |             |           |                 |                 |           |           |               |           | SOLE             | SHARED  | NONE   |
| WET SEAL INC                                | EQUITY      | 961840105 | 51              | 3,100           | SH        |           | DEFINED       | 2         |                  | 3,100   |        |
| WEYERHAEUSER CO                             | EQUITY      | 962166104 | 438             | 7,600           | SH        |           | DEFINED       | 1         |                  | 7,600   |        |
| WEYERHAEUSER CO                             | EQUITY      | 962166104 | 1,118           | 19,400          | SH        |           | DEFINED       | 2         |                  | 19,400  |        |
| WHIRLPOOL CORP                              | EQUITY      | 963320106 | 9,634           | 147,500         | SH        |           | DEFINED       | 1         |                  | 147,500 |        |
| WHITMAN CORP                                | EQUITY      | 96647R107 | 182             | 12,800          | SH        |           | DEFINED       | 1         |                  | 12,800  |        |
| WHITMAN CORP                                | EQUITY      | 96647R107 | 111             | 7,800           | SH        |           | DEFINED       | 2         |                  | 7,800   |        |
| WHITMAN HART INC                            | EQUITY      | 966834103 | 225             | 5,800           | SH        |           | DEFINED       | 2         |                  | 5,800   |        |
| WHOLE FOODS MARKET INC                      | EQUITY      | 966837106 | 954             | 29,200          | SH        |           | DEFINED       | 2         |                  | 29,200  |        |
| WHX CORP                                    | EQUITY      | 929248201 | 6,253           | 167,300         | SH        |           | DEFINED       | 4         |                  | 167,300 |        |
| WICOR INC                                   | EQUITY      | 929253102 | 1,026           | 35,300          | SH        |           | DEFINED       | 2         |                  | 35,300  |        |
| WILD OATS MARKETS INC                       | EQUITY      | 96808B107 | 31,379          | 794,400         | SH        |           | DEFINED       | 3         |                  | 776,700 | 17,700 |
| WILEY JOHN & SON WILLAMETTE INDUS-TRIES INC | EQUITY      | 968223206 | 533             | 34,000          | SH        |           | DEFINED       | 2         |                  | 34,000  |        |
| WILLAMETTE INDS INC                         | EQUITY      | 969133107 | 168             | 3,900           | SH        |           | DEFINED       | 1         |                  | 3,900   |        |
| WILLAMETTE INDS INC                         | EQUITY      | 969133107 | 418             | 9,700           | SH        |           | DEFINED       | 2         |                  | 9,700   |        |
| WILLIAMS COMPANIES INC DEL                  | EQUITY      | 969457100 | 564             | 15,000          | SH        |           | DEFINED       | 1         |                  | 15,000  |        |
| WILLIAMS COMPANIES INC DEL                  | EQUITY      | 969457100 | 1,176           | 31,400          | SH        |           | DEFINED       | 2         |                  | 31,400  |        |



|                                  |          |           |        |           |     |         |   |  |           |        |
|----------------------------------|----------|-----------|--------|-----------|-----|---------|---|--|-----------|--------|
| WILLIAMS SONOMA INC              | EQUITY   | 969904101 | 228    | 4,700     | SH  | DEFINED | 1 |  | 4,700     |        |
| WILLIAMS SONOMA INC              | EQUITY   | 969904101 | 32,114 | 661,300   | SH  | DEFINED | 3 |  | 630,300   | 31,000 |
| WILMINGTON TRUST<br>CORP         | EQUITY   | 971807102 | 146    | 3,000     | SH  | DEFINED | 1 |  | 3,000     |        |
| WILMINGTON TRUST<br>CORP         | EQUITY   | 971807102 | 728    | 15,000    | SH  | DEFINED | 2 |  | 15,000    |        |
| WINK COMMUNICATIONS<br>INC       | EQUITY   | 974168106 | 87     | 2,000     | SH  | DEFINED | 2 |  | 2,000     |        |
| WINN DIXIE STORES<br>INC         | EQUITY   | 974280109 | 160    | 5,400     | SH  | DEFINED | 1 |  | 5,400     |        |
| WINN DIXIE STORES<br>INC         | EQUITY   | 974280109 | 4,061  | 136,789   | SH  | DEFINED | 2 |  | 136,789   |        |
| WINSTAR COMMUNICA-<br>TIONS INC  | EQUITY   | 975515107 | 2,166  | 55,180    | SH  | DEFINED | 2 |  | 55,180    |        |
| WISCONSIN CENTRAL<br>TRANSP CORP | EQUITY   | 976592105 | 57     | 4,200     | SH  | DEFINED | 1 |  | 4,200     |        |
| WISCONSIN ENERGY<br>CORP         | EQUITY   | 976657106 | 248    | 10,600    | SH  | DEFINED | 1 |  | 10,600    |        |
| WMX TECHNOLOGIES INC             | CORPBOND | 92929QAF4 | 5,903  | 7,199,000 | PRN | DEFINED | 4 |  | 7,199,000 |        |
| WOLVERINE WORLD WIDE<br>INC      | EQUITY   | 978097103 | 569    | 50,000    | SH  | DEFINED | 2 |  | 50,000    |        |
| WORLD COLOR PRESS<br>INC         | CORPBOND | 981443AA2 | 1,611  | 1,520,000 | PRN | DEFINED | 4 |  | 1,520,000 |        |
| WORLD COLOR PRESS<br>INC         | EQUITY   | 981443104 | 145    | 3,900     | SH  | DEFINED | 2 |  | 3,900     |        |
| WORTHINGTON INDUS-<br>TRIES      | EQUITY   | 981811102 | 54     | 3,200     | SH  | DEFINED | 1 |  | 3,200     |        |
| WPF GROUP PLC                    | EQUITY   | 929309300 | 56     | 600       | SH  | DEFINED | 2 |  | 600       |        |
| WRIGLEY WM JR CO                 | EQUITY   | 982526105 | 289    | 4,200     | SH  | DEFINED | 1 |  | 4,200     |        |
| WYNDHAM INTERNA-<br>TIONAL INC   | EQUITY   | 983101106 | 1,186  | 451,748   | SH  | DEFINED | 1 |  | 451,748   |        |
| XCEED INC                        | EQUITY   | 98388N105 | 6,639  | 309,700   | SH  | DEFINED | 3 |  | 309,700   |        |
| XEROX CORP                       | EQUITY   | 984121103 | 1,493  | 35,600    | SH  | DEFINED | 1 |  | 35,600    |        |
| XEROX CORP                       | EQUITY   | 984121103 | 1,921  | 45,800    | SH  | DEFINED | 2 |  | 45,800    |        |
| XILINX INC                       | EQUITY   | 983919101 | 937    | 14,300    | SH  | DEFINED | 1 |  | 14,300    |        |
| XILINX INC                       | EQUITY   | 983919101 | 1,507  | 23,000    | SH  | DEFINED | 2 |  | 23,000    |        |
| XL CAPITAL LTD                   | EQUITY   | G98255105 | 529    | 11,745    | SH  | DEFINED | 2 |  | 11,745    |        |
| XL CAPITAL LTD                   | EQUITY   | G98255105 | 4,500  | 100,000   | SH  | DEFINED | 1 |  | 100,000   |        |
| XTRA CORP                        | EQUITY   | 984138107 | 994    | 25,000    | SH  | DEFINED | 2 |  | 25,000    |        |
| YAHOO INC                        | EQUITY   | 984332106 | 12,156 | 67,748    | SH  | DEFINED | 2 |  | 67,748    |        |
| YANKEE CANDLE INC                | EQUITY   | 984757104 | 3,075  | 159,200   | SH  | DEFINED | 2 |  | 159,200   |        |
| YORK INTERNATIONAL<br>CORP       | EQUITY   | 986670107 | 137    | 3,800     | SH  | DEFINED | 1 |  | 3,800     |        |
| YOUNG & RUBICAM INC              | EQUITY   | 987425105 | 598    | 13,600    | SH  | DEFINED | 2 |  | 13,600    |        |

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| NAME OF ISSUER       | TITLE<br>CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SHRS/<br>PRN | PUT/<br>CALL | INVTMT<br>DSCRETN | OTHR<br>MGRS | VOTING AUTHORITY |         |      |
|----------------------|----------------|-----------|--------------------|--------------------|--------------|--------------|-------------------|--------------|------------------|---------|------|
|                      |                |           |                    |                    |              |              |                   |              | SOLE             | SHARED  | NONE |
| YPF SOCIEDAD ANONIMA | EQUITY         | 984245100 | 265                | 9,000              | SH           |              | DEFINED           | 1            |                  | 9,000   |      |
| ZIFF DAVIS INC       | EQUITY         | 989511100 | 2,296              | 142,400            | SH           |              | DEFINED           | 2            |                  | 142,400 |      |
| ZIONS BANCORP        | EQUITY         | 989701107 | 397                | 7,200              | SH           |              | DEFINED           | 1            |                  | 7,200   |      |
| ZIONS BANCORP        | EQUITY         | 989701107 | 314                | 5,700              | SH           |              | DEFINED           | 2            |                  | 5,700   |      |
| ZIPLINK INC          | EQUITY         | 989741103 | 105                | 10,000             | SH           |              | DEFINED           | 2            |                  | 10,000  |      |

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