



## FORM 13F SUMMARY PAGE

## REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1,651

Form 13F Information Table Value Total: \$13,153,599 (thousands)

## List of Other Included Managers:

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

| No. | Form 13F File Number | Name                                 |
|-----|----------------------|--------------------------------------|
| 1   | 28-4637              | AIG GLOBAL INVESTMENT CORP.          |
| 2   | 28-2725              | SUNAMERICA ASSET MANAGEMENT CORP.    |
| 3   | 28-3463              | JOHN MCSTAY INVESTMENT COUNSEL, L.P. |
| 4   |                      | HSB GROUP, INC.                      |

File Number 28-219 (Consolidated)  
As of 12/31/00

| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED     | NONE   |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|----------------|-----------|-----------------------|------------|--------|
| 21ST CENTURY INSURANCE COMPANY | EQUITY      | 90130N103 | 761600          | 53,445,620      | SH      |           | DEFINED        | 1         |                       | 53,445,620 |        |
| 3 COM CORP                     | EQUITY      | 885535104 | 179             | 21,100          | SH      |           | DEFINED        | 1         |                       | 21,100     |        |
| 360NETWORKS INC                | EQUITY      | 88575T205 | 1,594           | 125,000         | SH      |           | DEFINED        | 1         |                       | 125,000    |        |
| 99 CENTS ONLY STORES COM       | EQUITY      | 65440K106 | 23476           | 857,573         | SH      |           | DEFINED        | 3         |                       | 833,142    | 24,431 |
| A D C TELECOMMUNICATN COM      | EQUITY      | 000886101 | 386             | 21,300          | SH      |           | DEFINED        | 1         |                       | 21,300     |        |
| A D C TELECOMMUNICATN COM      | EQUITY      | 000886101 | 4796            | 264,600         | SH      |           | DEFINED        | 3         |                       | 209,300    | 55,300 |
| ABBOTT LABORATORIES            | EQUITY      | 002824100 | 11124           | 229,650         | SH      |           | DEFINED        | 1         |                       | 229,650    |        |
| ABBOTT LABORATORIES            | EQUITY      | 002824100 | 69              | 1,415           | SH      |           | DEFINED        | 2         |                       | 1,415      |        |
| ABBOTT LABORATORIES            | EQUITY      | 002824100 | 7023            | 145,000         | SH      |           | DEFINED        | 4         |                       | 145,000    |        |
| ABERCROMBIE & FITCH CO - CL A  | EQUITY      | 002896207 | 120             | 6,000           | SH      |           | DEFINED        | 1         |                       | 6,000      |        |
| ABERCROMBIE & FITCH CO - CL A  | EQUITY      | 002896207 | 14992           | 749,600         | SH      |           | DEFINED        | 2         |                       | 749,600    |        |
| ABERCROMBIE & FITCH CO - CL A  | EQUITY      | 002896207 | 23960           | 1,198,000       | SH      |           | DEFINED        | 3         |                       | 1,100,500  | 97,500 |
| ABGENIX INC                    | EQUITY      | 00339B107 | 14358           | 243,100         | SH      |           | DEFINED        | 2         |                       | 243,100    |        |
| ACCREDO HEALTH INC COM         | EQUITY      | 00437V104 | 47001           | 936,500         | SH      |           | DEFINED        | 3         |                       | 925,800    | 10,700 |
| ACE LTD                        | EQUITY      | G0070K103 | 6511            | 153,430         | SH      |           | DEFINED        | 2         |                       | 153,430    |        |
| ACNIELSEN CORP                 | EQUITY      | 004833109 | 123             | 3,399           | SH      |           | DEFINED        | 1         |                       | 3,399      |        |
| ACXIOM CORP                    | EQUITY      | 005125109 | 202             | 5,200           | SH      |           | DEFINED        | 1         |                       | 5,200      |        |
| ADAPTEC INC                    | EQUITY      | 00651F108 | 33              | 3,200           | SH      |           | DEFINED        | 1         |                       | 3,200      |        |
| ADELPHIA COMMUNICATIONS        | EQUITY      | 006848105 | 77              | 1,500           | SH      |           | DEFINED        | 2         |                       | 1,500      |        |
| ADOBE SYS INC                  | EQUITY      | 00724F101 | 396             | 6,800           | SH      |           | DEFINED        | 1         |                       | 6,800      |        |
| ADOBE SYS INC                  | EQUITY      | 00724F101 | 2828            | 48,600          | SH      |           | DEFINED        | 2         |                       | 48,600     |        |
| ADOBE SYS INC                  | EQUITY      | 00724F101 | 2909            | 50,000          | SH      |           | DEFINED        | 4         |                       | 50,000     |        |
| ADTRAN INC                     | EQUITY      | 00738A106 | 49              | 2,300           | SH      |           | DEFINED        | 1         |                       | 2,300      |        |
| ADVANCED FIBRE COMMUNICATION   | EQUITY      | 00754A105 | 87              | 4,800           | SH      |           | DEFINED        | 1         |                       | 4,800      |        |
| ADVANCED FIBRE COMMUNICATION   | EQUITY      | 00754A105 | 2424            | 134,200         | SH      |           | DEFINED        | 2         |                       | 134,200    |        |
| ADVANCED MICRO DEVICES         | EQUITY      | 007903107 | 120             | 8,700           | SH      |           | DEFINED        | 1         |                       | 6,900      |        |
| AES CORP                       | EQUITY      | 00130H105 | 1701            | 30,710          | SH      |           | DEFINED        | 1         |                       | 30,710     |        |
| AETNA INC                      | EQUITY      | 00817Y108 | 267             | 6,500           | SH      |           | DEFINED        | 1         |                       | 6,500      |        |
| AETNA INC                      | EQUITY      | 00817Y108 | 10650           | 259,350         | SH      |           | DEFINED        | 2         |                       | 259,350    |        |
| AFFILIATED COMPUTER CL A       | EQUITY      | 008190100 | 182             | 3,000           | SH      |           | DEFINED        | 1         |                       | 3,000      |        |
| AFFILIATED COMPUTER CL A       | EQUITY      | 008190100 | 118730          | 1,956,410       | SH      |           | DEFINED        | 3         |                       | 1,863,610  | 92,800 |
| AFFYMETRIX INC                 | EQUITY      | 00826T108 | 4489            | 60,300          | SH      |           | DEFINED        | 2         |                       | 60,300     |        |
| AFLAC INC                      | EQUITY      | 001055102 | 17370           | 240,700         | SH      |           | DEFINED        | 2         |                       | 240,700    |        |
| AFLAC INC.                     | EQUITY      | 001055102 | 12813           | 177,500         | SH      |           | DEFINED        | 1         |                       | 177,500    |        |
| AGCO CORP                      | EQUITY      | 001084102 | 42              | 3,500           | SH      |           | DEFINED        | 1         |                       | 3,500      |        |
| AGILENT TECHNOLOGIES INC       | EQUITY      | 00846U101 | 758             | 13,850          | SH      |           | DEFINED        | 1         |                       | 13,850     |        |
| AGL RES INC                    | EQUITY      | 001204106 | 71              | 3,200           | SH      |           | DEFINED        | 1         |                       | 3,200      |        |
| AIR PRODUCTS                   | EQUITY      | 009158106 | 279             | 6,800           | SH      |           | DEFINED        | 1         |                       | 6,800      |        |
| AIRGAS INC                     | EQUITY      | 009363102 | 27              | 3,900           | SH      |           | DEFINED        | 1         |                       | 3,900      |        |
| AK STEEL HOLDING CORP          | EQUITY      | 001547108 | 57              | 6,500           | SH      |           | DEFINED        | 1         |                       | 6,500      |        |
| ALASKA AIR GROUP               | EQUITY      | 011659109 | 45              | 1,500           | SH      |           | DEFINED        | 1         |                       | 1,500      |        |
| ALBANY INTL CORP               | EQUITY      | 012348108 | 24              | 1,818           | SH      |           | DEFINED        | 1         |                       | 1,818      |        |
| ALBEMARLE CORP                 | EQUITY      | 012653101 | 67              | 2,700           | SH      |           | DEFINED        | 1         |                       | 2,700      |        |
| Alberta Energy Co Ltd USD0.01  | EQUITY      | 012873105 | 560             | 11,600          | SH      |           | DEFINED        | 1         |                       | 11,600     |        |
| ALBERTO-CULVER CO              | EQUITY      | 013068101 | 73              | 1,700           | SH      |           | DEFINED        | 1         |                       | 1,700      |        |
| ALBERTSONS INC                 | EQUITY      | 013104104 | 3842            | 144,991         | SH      |           | DEFINED        | 2         |                       | 144,991    |        |
| ALBERTSON'S INC                | EQUITY      | 013104104 | 323             | 12,192          | SH      |           | DEFINED        | 1         |                       | 12,192     |        |
| ALCAN ALUMINUM LTD             | EQUITY      | 013716105 | 301             | 8,800           | SH      |           | DEFINED        | 1         |                       | 8,800      |        |
| ALCOA INC.                     | EQUITY      | 013817101 | 15751           | 470,184         | SH      |           | DEFINED        | 1         |                       | 470,184    |        |
| ALEXANDER BALDWIN              | EQUITY      | 014482103 | 63              | 2,400           | SH      |           | DEFINED        | 1         |                       | 2,400      |        |
| ALLEGHENY ENERGY INC           | EQUITY      | 017361106 | 575             | 11,930          | SH      |           | DEFINED        | 1         |                       | 11,930     |        |
| ALLEGHENY TECHNOLOGIES INC     | EQUITY      | 01741R102 | 45              | 2,842           | SH      |           | DEFINED        | 1         |                       | 2,842      |        |
| ALLERGAN INC                   | EQUITY      | 018490102 | 378             | 3,900           | SH      |           | DEFINED        | 1         |                       | 3,900      |        |
| ALLERGAN INC                   | EQUITY      | 018490102 | 10669           | 110,200         | SH      |           | DEFINED        | 2         |                       | 110,200    |        |
| ALLETE                         | EQUITY      | 018522102 | 109             | 4,400           | SH      |           | DEFINED        | 1         |                       | 4,400      |        |
| ALLIANT ENERGY CORP            | EQUITY      | 018802108 | 150             | 4,700           | SH      |           | DEFINED        | 1         |                       | 4,700      |        |
| ALLIANT TECHSYSTEMS COM        | EQUITY      | 018804104 | 10333           | 154,800         | SH      |           | DEFINED        | 3         |                       | 154,800    |        |
| ALLIED CAPITAL CORP            | EQUITY      | 01903Q108 | 6018            | 288,300         | SH      |           | DEFINED        | 1         |                       | 288,300    |        |
| ALLIED WASTE INDUSTRIES INC    | EQUITY      | 019589308 | 80              | 5,500           | SH      |           | DEFINED        | 1         |                       | 5,500      |        |
| ALLMERICA FINANCIAL CORP       | EQUITY      | 019754100 | 232             | 3,200           | SH      |           | DEFINED        | 1         |                       | 3,200      |        |
| ALLOS THERAPEUTICS INC         | EQUITY      | 019777101 | 847             | 105,000         | SH      |           | DEFINED        | 2         |                       | 105,000    |        |
| ALLSTATE CORP                  | EQUITY      | 020002101 | 12877           | 295,600         | SH      |           | DEFINED        | 1         |                       | 295,600    |        |
| ALLTEL CORP                    | EQUITY      | 020039103 | 562             | 9,000           | SH      |           | DEFINED        | 1         |                       | 9,000      |        |
| ALPHARMA INC CL A              | EQUITY      | 020813101 | 28277           | 644,500         | SH      |           | DEFINED        | 3         |                       | 629,000    | 15,500 |
| ALTERA CORP                    | EQUITY      | 021441100 | 300             | 11,400          | SH      |           | DEFINED        | 1         |                       | 11,400     |        |
| ALZA CORP                      | EQUITY      | 022615108 | 276             | 6,500           | SH      |           | DEFINED        | 1         |                       | 6,500      |        |
| ALZA CORP                      | EQUITY      | 022615108 | 47600           | 1,120,000       | SH      |           | DEFINED        | 2         |                       | 1,120,000  |        |
| AMB PPTY CORP                  | EQUITY      | 00163T109 | 13435           | 520,500         | SH      |           | DEFINED        | 3         |                       | 468,800    | 51,700 |
| AMBAC INC.                     | EQUITY      | 023139108 | 163             | 2,800           | SH      |           | DEFINED        | 1         |                       | 2,800      |        |
| AMDOCS LIMITED                 | EQUITY      | G02602103 | 7077            | 106,830         | SH      |           | DEFINED        | 2         |                       | 106,830    |        |
| AMERADA HESS CORP              | EQUITY      | 023551104 | 190             | 2,600           | SH      |           | DEFINED        | 1         |                       | 2,600      |        |

|                    |        |           |       |         |    |         |   |         |
|--------------------|--------|-----------|-------|---------|----|---------|---|---------|
| AMEREN CORPORATION | EQUITY | 023608102 | 7150  | 154,380 | SH | DEFINED | 1 | 154,380 |
| AMEREN CORPORATION | EQUITY | 023608102 | 79    | 1,700   | SH | DEFINED | 4 | 1,700   |
| AMERICA ONLINE INC | EQUITY | 02364J104 | 10797 | 310,250 | SH | DEFINED | 1 | 310,250 |
| AMERICA ONLINE INC | EQUITY | 02364J104 | 6682  | 192,000 | SH | DEFINED | 2 | 192,000 |

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|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| AMERICAN AIRLINES              | EQUITY      | 001765106 | 9000            | 229,650         | SH      |           | DEFINED       | 1         |                       | 229,650   |         |
| AMERICAN EAGLE OUTFITTERS      | EQUITY      | 02553E106 | 114             | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700     |         |
| AMERICAN ELECTRIC POWER        | EQUITY      | 025537101 | 508             | 10,920          | SH      |           | DEFINED       | 1         |                       | 10,920    |         |
| AMERICAN ELECTRIC POWER        | EQUITY      | 025537101 | 6743            | 145,000         | SH      |           | DEFINED       | 4         |                       | 145,000   |         |
| AMERICAN EXPRESS               | EQUITY      | 025816109 | 2052            | 37,350          | SH      |           | DEFINED       | 1         |                       | 37,350    |         |
| AMERICAN EXPRESS               | EQUITY      | 025816109 | 33020           | 601,050         | SH      |           | DEFINED       | 2         |                       | 601,050   |         |
| AMERICAN EXPRESS               | EQUITY      | 025816109 | 4395            | 80,000          | SH      |           | DEFINED       | 4         |                       | 80,000    |         |
| AMERICAN FINANCIAL GROUP INC   | EQUITY      | 025932104 | 93              | 3,500           | SH      |           | DEFINED       | 1         |                       | 3,500     |         |
| AMERICAN FINANCIAL GROUP INC   | EQUITY      | 025932104 | 18480           | 695,700         | SH      |           | DEFINED       | 3         |                       | 679,400   | 16,300  |
| AMERICAN GENERAL CORP          | EQUITY      | 026351106 | 587             | 7,199           | SH      |           | DEFINED       | 1         |                       | 7,199     |         |
| AMERICAN GREETINGS - CL A      | EQUITY      | 026375105 | 19              | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000     |         |
| AMERICAN HOME PRODUCTS         | EQUITY      | 026609107 | 12728           | 200,280         | SH      |           | DEFINED       | 1         |                       | 200,280   |         |
| AMERICAN INTERNATIONAL GROUP   | EQUITY      | 026874107 | 2774            | 28,148          | SH      |           | DEFINED       | 1         |                       | 28,148    |         |
| AMERICAN POWER CONVERSION      | EQUITY      | 029066107 | 70              | 5,640           | SH      |           | DEFINED       | 1         |                       | 5,640     |         |
| AMERICAN SKIING                | EQUITY      | 029654308 | 760             | 528,581         | SH      |           | DEFINED       | 1         |                       | 528,581   |         |
| AMERICAN STANDARD COMPANIES    | EQUITY      | 029712106 | 207             | 4,200           | SH      |           | DEFINED       | 1         |                       | 4,200     |         |
| AMERICAN SUPERCONDUCTOR CORP   | EQUITY      | 030111108 | 1028            | 36,000          | SH      |           | DEFINED       | 2         |                       | 36,000    |         |
| AMERICAN TOWER                 | EQUITY      | 029912201 | 62579           | 1,652,244       | SH      |           | DEFINED       | 3         |                       | 1,615,444 | 36,800  |
| AMERICAN TOWER CVT 6.25% 10/15 | EQUITY      | 029912aa0 | 3491            | 20,700          | SH      |           | DEFINED       | 3         |                       | 11,000    | 9,700   |
| AMERICAN WTR WKS INC           | EQUITY      | 030411102 | 170             | 5,800           | SH      |           | DEFINED       | 1         |                       | 5,800     |         |
| AMERICREDIT CORP               | EQUITY      | 03060R101 | 125             | 4,600           | SH      |           | DEFINED       | 1         |                       | 4,600     |         |
| AMERICREDIT CORP               | EQUITY      | 03060R101 | 137682          | 5,052,546       | SH      |           | DEFINED       | 3         |                       | 4,839,246 | 213,300 |
| AMERISOURCE HEALTH CORP CL A   | EQUITY      | 03071P102 | 162             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |         |
| AMES DEPT STORES INC           | EQUITY      | 030789507 | 1               | 360             | SH      |           | DEFINED       | 1         |                       | 360       |         |
| AMETEK INC (new)               | EQUITY      | 031100100 | 49              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900     |         |
| AMGEN INC                      | EQUITY      | 031162100 | 12475           | 195,105         | SH      |           | DEFINED       | 2         |                       | 195,105   |         |
| AMGEN INC.                     | EQUITY      | 031162100 | 7439            | 116,350         | SH      |           | DEFINED       | 1         |                       | 116,350   |         |
| AMLI RESIDNTL PPTYS TR SH BEN  | EQUITY      | 001735109 | 3545            | 143,600         | SH      |           | DEFINED       | 3         |                       | 143,600   |         |
| AMSOUTH BANCORPORATION         | EQUITY      | 032165102 | 8316            | 545,288         | SH      |           | DEFINED       | 1         |                       | 545,288   |         |
| AMSOUTH BANCORPORATION         | EQUITY      | 032165102 | 1296            | 85,000          | SH      |           | DEFINED       | 4         |                       | 85,000    |         |
| AMSURG CORP CL A               | EQUITY      | 03232P108 | 19022           | 780,400         | SH      |           | DEFINED       | 3         |                       | 780,400   |         |
| ANADARKO PETROLEUM CORP        | EQUITY      | 032511107 | 1991            | 28,006          | SH      |           | DEFINED       | 1         |                       | 28,006    |         |
| ANALOG DEVICES INC             | EQUITY      | 032654105 | 517             | 10,100          | SH      |           | DEFINED       | 1         |                       | 10,100    |         |
| ANAREN MICROWAVE               | EQUITY      | 032744104 | 19565           | 291,200         | SH      |           | DEFINED       | 3         |                       | 284,600   | 6,600   |
| ANDREW CORPRATION              | EQUITY      | 034425108 | 51              | 2,350           | SH      |           | DEFINED       | 1         |                       | 2,350     |         |
| ANDRX CORP DEL                 | EQUITY      | 034553107 | 868             | 15,000          | SH      |           | DEFINED       | 2         |                       | 15,000    |         |
| ANHEUSER BUSCH COS INC         | EQUITY      | 035229103 | 2699            | 59,320          | SH      |           | DEFINED       | 1         |                       | 59,320    |         |
| ANHEUSER BUSCH COS INC         | EQUITY      | 035229103 | 3708            | 81,500          | SH      |           | DEFINED       | 2         |                       | 81,500    |         |
| ANHEUSER BUSCH COS INC         | EQUITY      | 035229103 | 3640            | 80,000          | SH      |           | DEFINED       | 4         |                       | 80,000    |         |
| ANN TAYLOR STORES CORP         | EQUITY      | 036115103 | 9115            | 365,500         | SH      |           | DEFINED       | 2         |                       | 365,500   |         |
| ANSWER THINK INC               | EQUITY      | 036916104 | 11              | 3,000           | SH      |           | DEFINED       | 2         |                       | 3,000     |         |
| ANTEC CORP                     | EQUITY      | 03664P105 | 17              | 2,200           | SH      |           | DEFINED       | 1         |                       | 2,200     |         |
| ANTHRACITE CAPITAL INC         | EQUITY      | 037023108 | 2210            | 285,177         | SH      |           | DEFINED       | 1         |                       | 285,177   |         |
| AO TATNEFT SPON ADR            | EQUITY      | 03737P306 | 898             | 127,100         | SH      |           | DEFINED       | 1         |                       | 127,100   |         |
| AON CORP                       | EQUITY      | 037389103 | 9128            | 266,500         | SH      |           | DEFINED       | 1         |                       | 266,500   |         |
| APACHE CORP                    | EQUITY      | 037411105 | 242             | 3,450           | SH      |           | DEFINED       | 1         |                       | 3,450     |         |
| APACHE CORP                    | EQUITY      | 037411105 | 35466           | 506,200         | SH      |           | DEFINED       | 2         |                       | 506,200   |         |
| APACHE CORP                    | EQUITY      | 037411105 | 12065           | 172,200         | SH      |           | DEFINED       | 3         |                       | 132,000   | 40,200  |
| APACHE CORP                    | EQUITY      | 037411105 | 1051            | 15,000          | SH      |           | DEFINED       | 4         |                       | 15,000    |         |
| APARTMENT INVNT & MGMT CL A    | EQUITY      | 03748R101 | 31391           | 68,600          | SH      |           | DEFINED       | 3         |                       | 562,100   | 66,500  |
| APOGENT TECHNOLOGIES INC       | EQUITY      | 03760A101 | 129             | 6,300           | SH      |           | DEFINED       | 1         |                       | 6,300     |         |
| APOLLO GROUP INC               | EQUITY      | 037604105 | 221             | 4,500           | SH      |           | DEFINED       | 1         |                       | 4,500     |         |
| APPLE COMPUTER                 | EQUITY      | 037833100 | 140             | 9,400           | SH      |           | DEFINED       | 1         |                       | 9,400     |         |
| APPLERA CORP-APPLIED BIOSYS    | EQUITY      | 038020103 | 803             | 8,540           | SH      |           | DEFINED       | 1         |                       | 8,540     |         |
| APPLERA CORP-APPLIED BIOSYS    | EQUITY      | 038020103 | 5046            | 53,640          | SH      |           | DEFINED       | 2         |                       | 53,640    |         |
| APPLERA CORP-APPLIED BIOSYS    | EQUITY      | 038020103 | 1881            | 20,000          | SH      |           | DEFINED       | 4         |                       | 20,000    |         |
| APPLIED MATERIALS INC          | EQUITY      | 038222105 | 6514            | 170,580         | SH      |           | DEFINED       | 1         |                       | 170,580   |         |
| APPLIED MICRO CIRCUITS CORP    | EQUITY      | 03822W109 | 3655            | 48,700          | SH      |           | DEFINED       | 2         |                       | 48,700    |         |
| APPLIED MOLECULAR EVOLUTION    | EQUITY      | 03823E108 |                 | 54,870          | SH      |           | DEFINED       | 1         |                       | 54,870    |         |
| APRIA HEALTHCARE GROUP         | EQUITY      | 037933108 | 92              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| ARACRUZ CELULOSE SA-SPON ADR   | EQUITY      | 038496204 | 826             | 55,300          | SH      |           | DEFINED       | 1         |                       | 55,300    |         |
| ARCH COAL INC                  | EQUITY      | 039380100 | 5               | 344             | SH      |           | DEFINED       | 1         |                       | 344       |         |
| ARCHER DANIELS MIDLAND         | EQUITY      | 039483102 | 5058            | 337,182         | SH      |           | DEFINED       | 1         |                       | 337,182   |         |
| ARCHSTONE COMM                 | EQUITY      | 039581103 | 18039           | 700,536         | SH      |           | DEFINED       | 3         |                       | 630,294   | 70,242  |
| ARDEN RLTY GROUP INC COM       | EQUITY      | 039793104 | 10291           | 409,600         | SH      |           | DEFINED       | 3         |                       | 371,800   | 37,800  |
| ARENA PHARMACEUTICALS INC      | EQUITY      | 040047102 | 155             | 10,000          | SH      |           | DEFINED       | 2         |                       | 10,000    |         |
| ARIBA INC                      | EQUITY      | 04033V104 | 6403            | 119,400         | SH      |           | DEFINED       | 2         |                       | 119,400   |         |
| ARROW ELECTRONICS              | EQUITY      | 042735100 | 167             | 5,850           | SH      |           | DEFINED       | 1         |                       | 5,850     |         |

|                                 |        |           |       |         |    |         |   |         |        |
|---------------------------------|--------|-----------|-------|---------|----|---------|---|---------|--------|
| ART TECHNOLOGY GROUP<br>COM     | EQUITY | 04289L107 | 1904  | 62,300  | SH | DEFINED | 2 | 62,300  |        |
| ART TECHNOLOGY GROUP<br>COM     | EQUITY | 04289L107 | 22943 | 750,700 | SH | DEFINED | 3 | 730,900 | 19,800 |
| ARVINMERITOR INC.               | EQUITY | 043353101 | 48    | 4,223   | SH | DEFINED | 1 | 4,223   |        |
| ASHLAND INC                     | EQUITY | 044204105 | 79    | 2,200   | SH | DEFINED | 1 | 2,200   |        |
| ASSOCIATED BANC-CORP            | EQUITY | 045487105 | 123   | 4,060   | SH | DEFINED | 1 | 4,060   |        |
| ASTORIA FINANCIAL CORP          | EQUITY | 046265104 | 168   | 3,100   | SH | DEFINED | 1 | 3,100   |        |
| ASTROPOWER INC COM              | EQUITY | 04644A101 | 9529  | 303,700 | SH | DEFINED | 3 | 303,700 |        |
| AT & T                          | EQUITY | 001957109 | 1959  | 113,575 | SH | DEFINED | 1 | 113,575 |        |
| AT & T                          | EQUITY | 001957109 | 147   | 8,508   | SH | DEFINED | 2 | 4,254   |        |
| AT & T                          | EQUITY | 001957208 | 5407  | 398,700 | SH | DEFINED | 2 | 398,700 |        |
| AT&T LATIN AMERICA CORP<br>CL A | EQUITY | 04649A106 | 215   | 78,000  | SH | DEFINED | 1 | 78,000  |        |
| ATLAS AIR INC                   | EQUITY | 049164106 | 72    | 2,200   | SH | DEFINED | 1 | 2,200   |        |
| ATMEL CORP                      | EQUITY | 049513104 | 321   | 27,600  | SH | DEFINED | 1 | 27,600  |        |

| NAME OF ISSUER  | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|---|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| ATMEL CORP  | EQUITY      | 049513104 | 2269            | 195,200         | SH      |           | DEFINED       | 2         |                       | 195,200   |         |
| ATS MED INC COM                                       | EQUITY      | 002083103 | 8860            | 624,500         | SH      |           | DEFINED       | 3         |                       | 624,500   |         |
| AUTODESK INC.   | EQUITY      | 052769106 | 46              | 1,700           | SH      |           | DEFINED       | 1         |                       | 1,700     |         |
| AUTOMATIC DATA PROCESS-<br>ING INC                    | EQUITY      | 053015103 | 9202            | 145,340         | SH      |           | DEFINED       | 1         |                       | 145,340   |         |
| AUTOZONE INC  | EQUITY      | 053332102 | 123             | 4,300           | SH      |           | DEFINED       | 1         |                       | 4,300     |         |
| AVALONBAY COMM  | EQUITY      | 053484101 | 21718           | 433,268         | SH      |           | DEFINED       | 3         |                       | 391,622   | 41,646  |
| AVANT IMMUNOTHERAPEUTICS<br>INC                       | EQUITY      | 053491106 | 362             | 52,725          | SH      |           | DEFINED       | 1         |                       | 52,725    |         |
| AVAYA INC   | EQUITY      | 053499109 | 81              | 7,844           | SH      |           | DEFINED       | 1         |                       | 7,844     |         |
| AVAYA INC   | EQUITY      | 053499109 | 9               | 836             | SH      |           | DEFINED       | 2         |                       | 836       |         |
| AVERY DENNISON CORP.                                  | EQUITY      | 053611109 | 33527           | 610,965         | SH      |           | DEFINED       | 1         |                       | 610,965   |         |
| AVNET INC.  | EQUITY      | 053807103 | 191             | 8,900           | SH      |           | DEFINED       | 1         |                       | 8,900     |         |
| AVOCENT CORPORATION                                   | EQUITY      | 053893103 | 70              | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| AVON PRODUCTS   | EQUITY      | 054303102 | 330             | 6,900           | SH      |           | DEFINED       | 1         |                       | 6,900     |         |
| B I S Y S GROUP INC                                   | EQUITY      | 055472104 | 104094          | 1,997,000       | SH      |           | DEFINED       | 3         |                       | 1,903,300 | 93,700  |
| BAKER HUGHES INC                                      | EQUITY      | 057224107 | 5941            | 142,950         | SH      |           | DEFINED       | 2         |                       | 142,950   |         |
| BAKER HUGHES INC.                                     | EQUITY      | 057224107 | 406             | 9,770           | SH      |           | DEFINED       | 1         |                       | 9,770     |         |
| BALL CORP   | EQUITY      | 058498106 | 37              | 800             | SH      |           | DEFINED       | 1         |                       | 800       |         |
| BANC ONE CORP   | EQUITY      | 06423A103 | 1184            | 32,322          | SH      |           | DEFINED       | 1         |                       | 32,322    |         |
| BANCO DE A. EDWARDS-SP<br>ADR                         | EQUITY      | 059504100 | 675             | 49,978          | SH      |           | DEFINED       | 1         |                       | 49,978    |         |
| Banco Frances Rio Plata<br>ADR                        | EQUITY      | 059591107 | 159             | 9,500           | SH      |           | DEFINED       | 1         |                       | 9,500     |         |
| BANCO GANADERO SA-SPONS<br>ADR                        | EQUITY      | 059594507 | 11              | 10,500          | SH      |           | DEFINED       | 1         |                       | 10,500    |         |
| BANDAG INC  | EQUITY      | 059815100 | 49              | 1,200           | SH      |           | DEFINED       | 1         |                       | 1,200     |         |
| BANK NEW YORK INC                                     | EQUITY      | 064057102 | 1159            | 21,000          | SH      |           | DEFINED       | 1         |                       | 21,000    |         |
| BANK NEW YORK INC                                     | EQUITY      | 064057102 | 18968           | 343,700         | SH      |           | DEFINED       | 2         |                       | 343,700   |         |
| BANK UNITED CORP.                                     | EQUITY      | 065412108 | 46491           | 681,802         | SH      |           | DEFINED       | 1         |                       | 681,802   |         |
| BANK UNITED CORP.                                     | EQUITY      | 065412108 | 20511           | 300,800         | SH      |           | DEFINED       | 3         |                       | 300,800   |         |
| BANKAMERICA CORPORATION                               | EQUITY      | 060505104 | 2115            | 46,100          | SH      |           | DEFINED       | 1         |                       | 46,100    |         |
| BANKNORTH GROUP INC.                                  | EQUITY      | 06646R107 | 171             | 8,600           | SH      |           | DEFINED       | 1         |                       | 8,600     |         |
| BANTA CORP  | EQUITY      | 066821109 | 36              | 1,400           | SH      |           | DEFINED       | 1         |                       | 1,400     |         |
| BARD (C.R.)   | EQUITY      | 067383109 | 75              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| BARNES & NOBLE INC.                                   | EQUITY      | 067774109 | 101             | 3,800           | SH      |           | DEFINED       | 1         |                       | 3,800     |         |
| BARNES & NOBLE INC.                                   | EQUITY      | 067774109 | 11395           | 430,000         | SH      |           | DEFINED       | 3         |                       | 419,400   | 10,600  |
| BARR LABORATORIES                                     | EQUITY      | 068306109 | 153             | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100     |         |
| BARRICK GOLD CORP.                                    | EQUITY      | 067901108 | 188             | 11,500          | SH      |           | DEFINED       | 1         |                       | 11,500    |         |
| BAUSCH & LOMB   | EQUITY      | 071707103 | 65              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| BAXTER INTERNATIONAL<br>INC.                          | EQUITY      | 071813109 | 14287           | 161,780         | SH      |           | DEFINED       | 1         |                       | 161,780   |         |
| BB&T CORPORATION                                      | EQUITY      | 054937107 | 399             | 10,700          | SH      |           | DEFINED       | 1         |                       | 10,700    |         |
| BEA SYS INC   | EQUITY      | 073325102 | 25256           | 375,200         | SH      |           | DEFINED       | 2         |                       | 375,200   |         |
| BEAR STEARNS  | EQUITY      | 073902108 | 162             | 3,205           | SH      |           | DEFINED       | 1         |                       | 3,205     |         |
| BECKMAN COULTER INC                                   | EQUITY      | 075811109 | 151             | 3,600           | SH      |           | DEFINED       | 1         |                       | 3,600     |         |
| BECKMAN COULTER INC                                   | EQUITY      | 075811109 | 1258            | 30,000          | SH      |           | DEFINED       | 4         |                       | 30,000    |         |
| BECTON DICKINSON & CO<br>BED BATH & BEYOND INC<br>COM | EQUITY      | 075887109 | 260             | 7,500           | SH      |           | DEFINED       | 1         |                       | 7,500     |         |
| BED BATH & BEYOND INC<br>COM                          | EQUITY      | 075896100 | 183             | 8,200           | SH      |           | DEFINED       | 1         |                       | 8,200     |         |
| BED BATH & BEYOND INC<br>COM                          | EQUITY      | 075896100 | 2193            | 98,000          | SH      |           | DEFINED       | 2         |                       | 98,000    |         |
| BED BATH & BEYOND INC<br>COM                          | EQUITY      | 075896100 | 2374            | 106,100         | SH      |           | DEFINED       | 3         |                       | 75,800    | 30,300  |
| BEDFORD PPTY INVS INC<br>COM PAR                      | EQUITY      | 076446301 | 3434            | 169,600         | SH      |           | DEFINED       | 3         |                       | 150,000   | 19,600  |
| BELL CANADA INTERNA-<br>TIONAL INC.                   | EQUITY      | 077914109 | 785             | 40,000          | SH      |           | DEFINED       | 1         |                       | 40,000    |         |
| BELLSOUTH CORP  | EQUITY      | 079860102 | 2178            | 53,200          | SH      |           | DEFINED       | 1         |                       | 53,200    |         |
| BELO CORPORATION                                      | EQUITY      | 080555105 | 112             | 7,000           | SH      |           | DEFINED       | 1         |                       | 7,000     |         |
| BEMIS CO.   | EQUITY      | 081437105 | 54              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| BEMIS CO.   | EQUITY      | 081437105 | 4658            | 138,780         | SH      |           | DEFINED       | 2         |                       | 138,780   |         |
| BERGEN BRUNSWIG CORP                                  | EQUITY      | 083739102 | 127             | 8,000           | SH      |           | DEFINED       | 1         |                       | 8,000     |         |
| BERKSHIRE HATHAWAY<br>CL-B                            | EQUITY      | 084670207 | 40              | 17              | SH      |           | DEFINED       | 2         |                       | 17        |         |
| BEST BUY INC  | EQUITY      | 086516101 | 180             | 6,100           | SH      |           | DEFINED       | 1         |                       | 6,100     |         |
| BIOGEN  | EQUITY      | 090597105 | 264             | 4,400           | SH      |           | DEFINED       | 1         |                       | 4,400     |         |
| BIOGEN  | EQUITY      | 090597105 | 3664            | 61,000          | SH      |           | DEFINED       | 2         |                       | 61,000    |         |
| BIOMET INC  | EQUITY      | 090613100 | 208             | 5,250           | SH      |           | DEFINED       | 1         |                       | 5,250     |         |
| BIOMET INC  | EQUITY      | 090613100 | 5636            | 142,000         | SH      |           | DEFINED       | 2         |                       | 142,000   |         |
| BIOSITE DIAGNOSTICS<br>COM                            | EQUITY      | 090945106 | 5063            | 125,200         | SH      |           | DEFINED       | 3         |                       | 125,200   |         |
| BIOSOURCE INTL INC                                    | EQUITY      | 09066H104 | 1867            | 121,900         | SH      |           | DEFINED       | 2         |                       | 121,900   |         |
| BIOVAIL CORP  | EQUITY      | 09067J109 | 10526           | 271,000         | SH      |           | DEFINED       | 2         |                       | 271,000   |         |
| BIOVAIL CORP  | EQUITY      | 09067J109 | 75319           | 1,939,224       | SH      |           | DEFINED       | 3         |                       | 1,835,724 | 103,500 |
| BISYS GROUP, INC.                                     | EQUITY      | 055472104 | 177             | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400     |         |
| BJ SVCS CO  | EQUITY      | 055482103 | 344             | 5,000           | SH      |           | DEFINED       | 1         |                       | 5,000     |         |
| BJ'S WHOLESALE CLUB<br>INC                            | EQUITY      | 05548J106 | 165             | 4,300           | SH      |           | DEFINED       | 1         |                       | 4,300     |         |
| BJ'S WHOLESALE CLUB<br>INC                            | EQUITY      | 05548J106 | 18652           | 486,057         | SH      |           | DEFINED       | 3         |                       | 472,557   | 13,500  |
| BLACK & DECKER CORP                                   | EQUITY      | 091797100 | 165             | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| BLACK HILLS CORP                                      | EQUITY      | 092113109 | 60              | 1,350           | SH      |           | DEFINED       | 1         |                       | 1,350     |         |
| BLOCK (H & R)   | EQUITY      | 093671105 | 151             | 3,650           | SH      |           | DEFINED       | 1         |                       | 3,650     |         |
| BLYTH INC.  | EQUITY      | 09643P108 | 68              | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| BMC SOFTWARE  | EQUITY      | 055921100 | 97              | 6,900           | SH      |           | DEFINED       | 1         |                       | 6,900     |         |
| BOB EVANS FARMS INC                                   | EQUITY      | 096761101 | 45              | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100     |         |
| BOEING CO   | EQUITY      | 097023105 | 348             | 5,280           | SH      |           | DEFINED       | 2         |                       | 5,280     |         |
| BOEING CO.  | EQUITY      | 097023105 | 1665            | 25,226          | SH      |           | DEFINED       | 1         |                       | 25,226    |         |

|                               |        |           |       |         |    |         |   |         |        |
|-------------------------------|--------|-----------|-------|---------|----|---------|---|---------|--------|
| BOISE CASCADE CORP            | EQUITY | 097383103 | 61    | 1,800   | SH | DEFINED | 1 | 1,800   |        |
| BORDERS GROUP INC             | EQUITY | 099709107 | 54    | 4,600   | SH | DEFINED | 1 | 4,600   |        |
| BORG-WARNER AUTOMOTIVE<br>INC | EQUITY | 099724106 | 60    | 1,500   | SH | DEFINED | 1 | 1,500   |        |
| BOSTON PROPERTIES INC<br>COM  | EQUITY | 101121101 | 16935 | 389,300 | SH | DEFINED | 3 | 350,300 | 39,000 |
| BOSTON SCIENTIFIC             | EQUITY | 101137107 | 163   | 11,900  | SH | DEFINED | 1 | 11,900  |        |
| BOWATER INC                   | EQUITY | 102183100 | 175   | 3,100   | SH | DEFINED | 1 | 3,100   |        |
| BP AMOCO                      | EQUITY | 055622104 | 692   | 14,464  | SH | DEFINED | 2 | 8,950   |        |

| NAME OF ISSUER                       | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE   |
|--------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|--------|
| BP AMOCO                             | EQUITY      | 055622104 | 2394            | 50,000          | SH      |           | DEFINED       | 4         |                       | 50,000    |        |
| BRE PROPERTIES INC<br>CL A           | EQUITY      | 05564E106 | 10004           | 315,700         | SH      |           | DEFINED       | 3         |                       | 264,600   | 51,100 |
| BRIGGS & STRATTON                    | EQUITY      | 109043109 | 31              | 700             | SH      |           | DEFINED       | 1         |                       | 700       |        |
| BRIGHT HORIZON FAMILY<br>COM         | EQUITY      | 109195107 | 43485           | 1,664,500       | SH      |           | DEFINED       | 3         |                       | 1,663,100 | 1,400  |
| BRILLIANCE CHINA<br>AUTO-SP ADR      | EQUITY      | 10949Q105 | 63              | 2,400           | SH      |           | DEFINED       | 1         |                       | 2,400     |        |
| BRINKER INTERNATIONAL<br>INC         | EQUITY      | 109641100 | 169             | 4,000           | SH      |           | DEFINED       | 1         |                       | 4,000     |        |
| BRISTOL MYERS SQUIBB                 | EQUITY      | 110122108 | 21659           | 292,940         | SH      |           | DEFINED       | 1         |                       | 292,940   |        |
| BRISTOL MYERS SQUIBB                 | EQUITY      | 110122108 | 23512           | 318,000         | SH      |           | DEFINED       | 2         |                       | 318,000   |        |
| BROADCOM CORP CL A                   | EQUITY      | 111320107 | 2792            | 33,240          | SH      |           | DEFINED       | 1         |                       | 33,240    |        |
| BROADVISION INC                      | EQUITY      | 111412102 | 90              | 7,600           | SH      |           | DEFINED       | 1         |                       | 7,600     |        |
| BROADWING INC                        | EQUITY      | 111620100 | 294             | 12,900          | SH      |           | DEFINED       | 1         |                       | 12,900    |        |
| BROCADE COMMUNICATIONS<br>SYS INC    | EQUITY      | 111621108 | 18840           | 205,200         | SH      |           | DEFINED       | 2         |                       | 205,200   |        |
| BROWN AND BROWN                      | EQUITY      | 115236101 | 7630            | 218,000         | SH      |           | DEFINED       | 1         |                       | 218,000   |        |
| BROWN-FORMAN CORP CL B               | EQUITY      | 115637209 | 133             | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000     |        |
| BRUNSWICK CORP                       | EQUITY      | 117043109 | 49              | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |        |
| BURLINGTON NORTHERN<br>SANTA FE      | EQUITY      | 12189T104 | 326             | 11,610          | SH      |           | DEFINED       | 1         |                       | 11,610    |        |
| BURLINGTON RESOURCES                 | EQUITY      | 122014103 | 319             | 6,314           | SH      |           | DEFINED       | 1         |                       | 6,314     |        |
| BURLINGTON RESOURCES                 | EQUITY      | 122014103 | 4929            | 97,600          | SH      |           | DEFINED       | 2         |                       | 97,600    |        |
| BUSINESS OBJECTS S A<br>SPONSORED    | EQUITY      | 12328X107 | 14306           | 252,646         | SH      |           | DEFINED       | 3         |                       | 245,446   | 7,200  |
| C MAC INDS INC                       | EQUITY      | 125920108 | 4453            | 100,350         | SH      |           | DEFINED       | 2         |                       | 100,350   |        |
| C.H. ROBINSON WORLDWIDE<br>INC       | EQUITY      | 12541W100 | 157             | 5,000           | SH      |           | DEFINED       | 1         |                       | 5,000     |        |
| C.I.T. Group Inc. A                  | EQUITY      | 125577106 | 151             | 7,500           | SH      |           | DEFINED       | 1         |                       | 7,500     |        |
| CABLETRON SYSTEMS INC                | EQUITY      | 126920107 | 78              | 5,200           | SH      |           | DEFINED       | 1         |                       | 5,200     |        |
| CABLETRON SYSTEMS INC                | EQUITY      | 126920107 | 5044            | 334,900         | SH      |           | DEFINED       | 3         |                       | 272,900   | 62,000 |
| CABOT CORP                           | EQUITY      | 127055101 | 103             | 3,900           | SH      |           | DEFINED       | 1         |                       | 3,900     |        |
| CABOT INDUSTRIAL TRUST<br>COM        | EQUITY      | 127072106 | 4359            | 227,200         | SH      |           | DEFINED       | 3         |                       | 195,000   | 32,200 |
| CABOT MICROELECTRONICS<br>CORP       | EQUITY      | 12709P103 | 77              | 1,492           | SH      |           | DEFINED       | 1         |                       | 1,492     |        |
| CADENCE DESIGN SYSTEMS<br>INC.       | EQUITY      | 127387108 | 404             | 14,700          | SH      |           | DEFINED       | 1         |                       | 14,700    |        |
| CALLAWAY GOLF CO                     | EQUITY      | 131193104 | 84              | 4,500           | SH      |           | DEFINED       | 1         |                       | 4,500     |        |
| CALPINE CORP                         | EQUITY      | 131347106 | 365             | 8,100           | SH      |           | DEFINED       | 1         |                       | 8,100     |        |
| CALPINE CORP                         | EQUITY      | 131347106 | 18363           | 407,500         | SH      |           | DEFINED       | 2         |                       | 407,500   |        |
| CAMDEN PPTY TR SH BEN<br>INT         | EQUITY      | 133131102 | 20613           | 615,300         | SH      |           | DEFINED       | 3         |                       | 562,800   | 52,500 |
| CAMINUS CORP COM                     | EQUITY      | 133766105 | 1604            | 69,000          | SH      |           | DEFINED       | 3         |                       | 69,000    |        |
| CAMPBELL SOUP COMPANY                | EQUITY      | 134429109 | 419             | 12,100          | SH      |           | DEFINED       | 1         |                       | 12,100    |        |
| CAPITAL ONE FINANCIAL<br>CORP        | EQUITY      | 14040H105 | 367             | 5,575           | SH      |           | DEFINED       | 1         |                       | 5,575     |        |
| CAPITAL ONE FINANCIAL<br>CORP        | EQUITY      | 14040H105 | 11247           | 170,900         | SH      |           | DEFINED       | 2         |                       | 170,900   |        |
| CAPITOL TRANSAMERICA<br>CORP         | EQUITY      | 140640103 | 1340            | 107,700         | SH      |           | DEFINED       | 1         |                       | 107,700   |        |
| CARDIAC SCIENCE INC.                 | EQUITY      | 141410209 | 2               | 578             | SH      |           | DEFINED       | 1         |                       | 578       |        |
| CARDINAL HEALTH INC                  | EQUITY      | 14149Y108 | 8321            | 83,520          | SH      |           | DEFINED       | 1         |                       | 83,520    |        |
| CAREER ED CORP                       | EQUITY      | 141665109 | 3971            | 101,500         | SH      |           | DEFINED       | 2         |                       | 101,500   |        |
| CARLISLE COS INC                     | EQUITY      | 142339100 | 77              | 1,800           | SH      |           | DEFINED       | 1         |                       | 1,800     |        |
| CARNIVAL CORP CLASS A                | EQUITY      | 143658102 | 518             | 16,800          | SH      |           | DEFINED       | 1         |                       | 16,800    |        |
| CARPENTER TECHNOLOGY                 | EQUITY      | 144285103 | 46              | 1,300           | SH      |           | DEFINED       | 1         |                       | 1,300     |        |
| CARRAMERICA REALTY COR-<br>PORATION  | EQUITY      | 144418100 | 6685            | 213,500         | SH      |           | DEFINED       | 3         |                       | 193,000   | 20,500 |
| CARREKER ANTINORI INC<br>COM         | EQUITY      | 144433109 | 28220           | 812,100         | SH      |           | DEFINED       | 3         |                       | 797,600   | 14,500 |
| CARTER WALLACE INC                   | EQUITY      | 146285101 | 90              | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700     |        |
| CATALINA MARKETING<br>CORP           | EQUITY      | 148867104 | 128             | 3,300           | SH      |           | DEFINED       | 1         |                       | 3,300     |        |
| CATELLUS DEVELOPMENT<br>CORP         | EQUITY      | 149111106 | 4520            | 258,300         | SH      |           | DEFINED       | 3         |                       | 230,700   | 27,600 |
| CATERPILLAR INC                      | EQUITY      | 149123101 | 8291            | 175,236         | SH      |           | DEFINED       | 2         |                       | 175,236   |        |
| CATERPILLAR INC.                     | EQUITY      | 149123101 | 473             | 10,000          | SH      |           | DEFINED       | 1         |                       | 10,000    |        |
| CBL & ASSOC PPTYS INC<br>COM         | EQUITY      | 124830100 | 5187            | 204,900         | SH      |           | DEFINED       | 3         |                       | 183,400   | 21,500 |
| CBRL GROUP INC                       | EQUITY      | 12489V106 | 62              | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400     |        |
| CCC INFORMATION SERVICE<br>GROUP INC | EQUITY      | 12487Q109 | 750             | 120,000         | SH      |           | DEFINED       | 1         |                       | 120,000   |        |
| CDW COMPUTER CENTERS,<br>INC         | EQUITY      | 125129106 | 145             | 5,200           | SH      |           | DEFINED       | 1         |                       | 5,200     |        |
| CELESTICA INC                        | EQUITY      | 15101Q108 | 1948            | 35,900          | SH      |           | DEFINED       | 2         |                       | 35,900    |        |
| CELGENE CORP                         | EQUITY      | 151020104 | 488             | 15,000          | SH      |           | DEFINED       | 2         |                       | 15,000    |        |
| Cell Genesys                         | EQUITY      | 150921104 | 456             | 20,000          | SH      |           | DEFINED       | 4         |                       | 20,000    |        |
| CELL THERAPEUTICS INC                | EQUITY      | 150934107 | 2474            | 54,900          | SH      |           | DEFINED       | 2         |                       | 54,900    |        |
| CEMEX SA -SPONS ADR<br>PART CER      | EQUITY      | 151290889 | 439             | 24,300          | SH      |           | DEFINED       | 1         |                       | 24,300    |        |
| CENDANT CORP                         | EQUITY      | 151313103 | 198             | 20,618          | SH      |           | DEFINED       | 1         |                       | 20,618    |        |
| CENDANT CORP                         | EQUITY      | 151313103 | 51              | 5,350           | SH      |           | DEFINED       | 2         |                       | 5,350     |        |
| CENTERPOINT PPTYS TRUST              | EQUITY      | 151895109 | 7314            | 154,800         | SH      |           | DEFINED       | 3         |                       | 139,400   | 15,400 |
| CENTEX CORP                          | EQUITY      | 152312104 | 71              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900     |        |
| CENTURYTEL INC                       | EQUITY      | 156700106 | 150             | 4,200           | SH      |           | DEFINED       | 1         |                       | 4,200     |        |
| CEPHALON INC                         | EQUITY      | 156708109 | 6850            | 108,200         | SH      |           | DEFINED       | 2         |                       | 108,200   |        |
| CERIDIAN CORP                        | EQUITY      | 15677T106 | 90              | 4,500           | SH      |           | DEFINED       | 1         |                       | 4,500     |        |

|                                  |        |           |       |           |    |         |   |           |         |
|----------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|---------|
| CERNER CORP                      | EQUITY | 156782104 | 1850  | 40,000    | SH | DEFINED | 2 | 40,000    |         |
| CESKA SPORITELNA-GDR<br>REG S    | EQUITY | 157137209 | 885   | 142,000   | SH | DEFINED | 1 | 142,000   |         |
| CHARLES RIV LABORATORIES<br>INTL | EQUITY | 159864107 | 4648  | 169,800   | SH | DEFINED | 2 | 169,800   |         |
| CHARTER ONE FINANCIAL,<br>INC.   | EQUITY | 160903100 | 182   | 6,310     | SH | DEFINED | 1 | 6,310     |         |
| CHARTER ONE FINANCIAL,<br>INC.   | EQUITY | 160903100 | 72231 | 2,501,496 | SH | DEFINED | 3 | 2,323,062 | 178,434 |
| CHASE MANHATTAN CORP             | EQUITY | 16161A108 | 3280  | 72,185    | SH | DEFINED | 1 | 72,185    |         |
| CHASE MANHATTAN CORP             | EQUITY | 16161A108 | 207   | 4,560     | SH | DEFINED | 2 | 4,560     |         |
| CHATEAU COMMUNITIES<br>INC COM   | EQUITY | 161726104 | 14427 | 474,000   | SH | DEFINED | 3 | 436,100   | 37,900  |
| CHECK POINT SOFTWARE             | EQUITY | M22465104 | 21664 | 162,200   | SH | DEFINED | 2 | 162,200   |         |
| CHECKFREE CORP.                  | EQUITY | 162813109 | 191   | 4,500     | SH | DEFINED | 1 | 4,500     |         |
| CHECKFREE CORP.                  | EQUITY | 162813109 | 1830  | 42,500    | SH | DEFINED | 2 | 42,500    |         |
| CHEESECAKE FACTORY INC<br>COM    | EQUITY | 163072101 | 24846 | 647,457   | SH | DEFINED | 3 | 635,904   | 11,553  |
| CHESAPEAKE ENERGY 7.0<br>CNV PFD | EQUITY | 165167305 | 3943  | 51,500    | SH | DEFINED | 1 | 51,500    |         |
| CHEVRON CORPORATION              | EQUITY | 166751107 | 1562  | 18,500    | SH | DEFINED | 1 | 18,500    |         |
| CHEVRON CORPORATION              | EQUITY | 166751107 | 2702  | 32,000    | SH | DEFINED | 4 | 32,000    |         |

| NAME OF ISSUER                                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|---|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| CHINA MOBILE HK LTD - SPON ADR                | EQUITY      | 16941M109 | 3605            | 132,900         | SH      |           | DEFINED       | 1         |                       | 132,900   |         |
| CHIRON CORP.                                  | EQUITY      | 170040109 | 227             | 5,100           | SH      |           | DEFINED       | 1         |                       | 5,100     |         |
| CHOICEPOINT INC                               | EQUITY      | 170388102 | 164             | 2,500           | SH      |           | DEFINED       | 1         |                       | 2,500     |         |
| CHRIS CRAFT INDS INC                          | EQUITY      | 170520100 | 145             | 2,179           | SH      |           | DEFINED       | 1         |                       | 2,179     |         |
| CHRISTOPHER & BANKS CP COM                    | EQUITY      | 171046105 | 2741            | 97,225          | SH      |           | DEFINED       | 3         |                       | 97,225    |         |
| CHUBB CORP                                    | EQUITY      | 171232101 | 3539            | 40,915          | SH      |           | DEFINED       | 1         |                       | 40,915    |         |
| CHURCH & DWIGHT INC                           | EQUITY      | 171340102 | 49              | 2,200           | SH      |           | DEFINED       | 1         |                       | 2,200     |         |
| CIA ANONIMA TELEF DE VEN-ADR (CANTV)          | EQUITY      | 204421101 | 875             | 46,200          | SH      |           | DEFINED       | 1         |                       | 46,200    |         |
| Cia de Minas Buenaventura - Spon ADR          | EQUITY      | 204448104 | 363             | 25,000          | SH      |           | DEFINED       | 1         |                       | 25,000    |         |
| CIA PARANAENSE ENER-SP ADR                    | EQUITY      | 20441B407 | 514             | 60,900          | SH      |           | DEFINED       | 1         |                       | 60,900    |         |
| CIA TELECOM CHILE-SPONS ADR                   | EQUITY      | 204449300 | 1340            | 101,600         | SH      |           | DEFINED       | 1         |                       | 101,600   |         |
| CIA VALE DO RIO DOCE - SP ADR                 | EQUITY      | 204412100 | 584             | 23,700          | SH      |           | DEFINED       | 1         |                       | 23,700    |         |
| CIENA CORP                                    | EQUITY      | 171779101 | 21304           | 261,800         | SH      |           | DEFINED       | 2         |                       | 261,800   |         |
| CIGNA CORP                                    | EQUITY      | 125509109 | 609             | 4,600           | SH      |           | DEFINED       | 1         |                       | 4,600     |         |
| CINCINNATI FINANCIAL CORP-ORATION             | EQUITY      | 172062101 | 188             | 4,750           | SH      |           | DEFINED       | 1         |                       | 4,750     |         |
| CINERGY CORP                                  | EQUITY      | 172474108 | 169             | 4,800           | SH      |           | DEFINED       | 1         |                       | 4,800     |         |
| CINERGY CORP                                  | EQUITY      | 172474108 | 4215            | 120,000         | SH      |           | DEFINED       | 4         |                       | 120,000   |         |
| CINTAS CORP                                   | EQUITY      | 172908105 | 537             | 10,100          | SH      |           | DEFINED       | 1         |                       | 10,100    |         |
| CIPHERGEN BIOSYSTEMS INC                      | EQUITY      | 17252Y104 | 530             | 40,000          | SH      |           | DEFINED       | 2         |                       | 40,000    |         |
| CIRCUIT CITY STORES-CIRCUIT CITY GROU         | EQUITY      | 172737108 | 68              | 5,900           | SH      |           | DEFINED       | 1         |                       | 5,900     |         |
| CIRRUS LOGIC, INCORPORATED                    | EQUITY      | 172755100 | 86              | 4,600           | SH      |           | DEFINED       | 1         |                       | 4,600     |         |
| CISCO SYSTEMS INC.                            | EQUITY      | 17275R102 | 37235           | 973,455         | SH      |           | DEFINED       | 1         |                       | 973,455   |         |
| CISCO SYSTEMS INC.                            | EQUITY      | 17275R102 | 36707           | 959,670         | SH      |           | DEFINED       | 2         |                       | 959,670   |         |
| CISCO SYSTEMS INC.                            | EQUITY      | 17275R102 | 1893            | 49,500          | SH      |           | DEFINED       | 4         |                       | 49,500    |         |
| CITIGROUP INC                                 | EQUITY      | 172967101 | 2766            | 54,172          | SH      |           | DEFINED       | 1         |                       | 54,172    |         |
| CITIGROUP INC                                 | EQUITY      | 172967101 | 39790           | 779,237         | SH      |           | DEFINED       | 2         |                       | 779,237   |         |
| CITRIX SYSTEMS INC                            | EQUITY      | 177376100 | 122             | 5,400           | SH      |           | DEFINED       | 1         |                       | 5,400     |         |
| CITY NATL CORP                                | EQUITY      | 178566105 | 109             | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| CLAIRE'S STORES INC                           | EQUITY      | 179584107 | 54              | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |         |
| CLASSIC COMMUN                                | EQUITY      | 182728204 | 44              | 20,000          | SH      |           | DEFINED       | 1         |                       | 20,000    |         |
| CLAYTON HOMES INC                             | EQUITY      | 184190106 | 95              | 8,268           | SH      |           | DEFINED       | 1         |                       | 8,268     |         |
| CLEAR CHANNEL COMMUNICATIONS                  | EQUITY      | 184502102 | 33170           | 684,800         | SH      |           | DEFINED       | 1         |                       | 684,800   |         |
| CLEAR CHANNEL COMMUNICATIONS                  | EQUITY      | 184502102 | 2757            | 56,910          | SH      |           | DEFINED       | 2         |                       | 56,910    |         |
| CLECO CORPORATION                             | EQUITY      | 12561W105 | 77              | 1,400           | SH      |           | DEFINED       | 1         |                       | 1,400     |         |
| CLOROX CO.                                    | EQUITY      | 189054109 | 227             | 6,400           | SH      |           | DEFINED       | 1         |                       | 6,400     |         |
| CMS ENERGY CORP                               | EQUITY      | 125896100 | 111             | 3,500           | SH      |           | DEFINED       | 1         |                       | 3,500     |         |
| CNET NETWORKS INC                             | EQUITY      | 12613R104 | 6116            | 382,230         | SH      |           | DEFINED       | 1         |                       | 382,230   |         |
| CNF INC                                       | EQUITY      | 12612W104 | 98              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| COASTAL CORP                                  | EQUITY      | 190441105 | 539             | 6,100           | SH      |           | DEFINED       | 1         |                       | 6,100     |         |
| COASTAL CORP                                  | EQUITY      | 190441105 | 8341            | 94,450          | SH      |           | DEFINED       | 2         |                       | 94,450    |         |
| COASTCAST CORP                                | EQUITY      | 19057T108 | 6498            | 371,300         | SH      |           | DEFINED       | 1         |                       | 371,300   |         |
| COCA COLA                                     | EQUITY      | 191216100 | 12411           | 203,670         | SH      |           | DEFINED       | 1         |                       | 203,670   |         |
| COCA-COLA ENTERPRISES                         | EQUITY      | 191219104 | 228             | 12,000          | SH      |           | DEFINED       | 1         |                       | 12,000    |         |
| COINSTAR COMMON                               | EQUITY      | 19259P300 | 3,100           | 203,300         | SH      |           | DEFINED       | 1         |                       | 203,300   |         |
| COLGATE-PALMOLIVE                             | EQUITY      | 194162103 | 1090            | 16,890          | SH      |           | DEFINED       | 1         |                       | 16,890    |         |
| COLGATE-PALMOLIVE                             | EQUITY      | 194162103 | 4357            | 67,500          | SH      |           | DEFINED       | 4         |                       | 67,500    |         |
| COLONIAL PPTYS TR COM SH BEN I                | EQUITY      | 195872106 | 3138            | 120,400         | SH      |           | DEFINED       | 3         |                       | 120,400   |         |
| COMCAST CORP                                  | EQUITY      | 200300200 | 1060            | 25,400          | SH      |           | DEFINED       | 1         |                       | 25,400    |         |
| COMCAST CORP                                  | EQUITY      | 200300200 | 27100           | 649,090         | SH      |           | DEFINED       | 2         |                       | 649,090   |         |
| COMDISCO                                      | EQUITY      | 200336105 | 104             | 9,100           | SH      |           | DEFINED       | 1         |                       | 9,100     |         |
| COMERICA INC                                  | EQUITY      | 200340107 | 279             | 4,700           | SH      |           | DEFINED       | 1         |                       | 4,700     |         |
| COMMERCE ONE INC DEL                          | EQUITY      | 200693109 | 1420            | 56,100          | SH      |           | DEFINED       | 2         |                       | 56,100    |         |
| COMMERCE ONE INC DEL COMMERCIAL NET LEASE COM | EQUITY      | 200693109 | 1805            | 71,300          | SH      |           | DEFINED       | 3         |                       | 57,800    | 13,500  |
| COMMScope INC                                 | EQUITY      | 202218103 | 630             | 61,800          | SH      |           | DEFINED       | 3         |                       |           | 61,800  |
| COMMUNITY HLTH SYS NEW COM                    | EQUITY      | 203372107 | 50              | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |         |
| Companhia Brasileira De Distributor           | EQUITY      | 203668108 | 95903           | 2,740,100       | SH      |           | DEFINED       | 3         |                       | 2,606,600 | 133,500 |
| COMPANHIA DE BEBIDAS-PR ADR                   | EQUITY      | 20440T201 | 2128            | 58,300          | SH      |           | DEFINED       | 1         |                       | 58,300    |         |
| COMPANIA DE MINAS BUENAVENTURA-SPON A         | EQUITY      | 20441W203 | 633             | 24,600          | SH      |           | DEFINED       | 1         |                       | 24,600    |         |
| Compania Telecomunicaciones Chile ADR         | EQUITY      | 204448104 | 206             | 14,200          | SH      |           | DEFINED       | 1         |                       | 14,200    |         |
| COMPAG COMPUTER                               | EQUITY      | 204449300 | 255             | 13,500          | SH      |           | DEFINED       | 1         |                       | 13,500    |         |
| COMPAQ COMPUTER                               | EQUITY      | 204493100 | 720             | 47,844          | SH      |           | DEFINED       | 1         |                       | 47,844    |         |
| COMPAQ COMPUTER                               | EQUITY      | 204493100 | 1378            | 91,574          | SH      |           | DEFINED       | 2         |                       | 91,574    |         |
| COMPASS BANCSHARES, INC                       | EQUITY      | 20449H109 | 172             | 7,200           | SH      |           | DEFINED       | 1         |                       | 7,200     |         |
| COMPUcredit CORP COM                          | EQUITY      | 20478N100 | 21270           | 1,173,500       | SH      |           | DEFINED       | 3         |                       | 1,145,600 | 27,900  |
| COMPUTER ACCESS TECHNOLOGY                    | EQUITY      | 204853105 | 1644            | 160,400         | SH      |           | DEFINED       | 3         |                       | 160,400   |         |
| COMPUTER ASSOCIATES INT'L                     | EQUITY      | 204912109 | 334             | 17,150          | SH      |           | DEFINED       | 1         |                       | 17,150    |         |
| COMPUTER SCIENCES CORP                        | EQUITY      | 205363104 | 631             | 10,500          | SH      |           | DEFINED       | 1         |                       | 10,500    |         |
| COMPUWARE CORP                                | EQUITY      | 205638109 | 68              | 10,800          | SH      |           | DEFINED       | 1         |                       | 10,800    |         |
| COMVERSE TECHNOLOGY INC                       | EQUITY      | 205862402 | 491             | 4,520           | SH      |           | DEFINED       | 1         |                       | 4,520     |         |
| COMVERSE TECHNOLOGY INC                       | EQUITY      | 205862402 | 3976            | 36,600          | SH      |           | DEFINED       | 2         |                       | 36,600    |         |

|                         |        |           |       |         |    |         |   |         |        |
|-------------------------|--------|-----------|-------|---------|----|---------|---|---------|--------|
| CONAGRA INC             | EQUITY | 205887102 | 380   | 14,600  | SH | DEFINED | 1 | 14,600  |        |
| CONAGRA INC             | EQUITY | 205887102 | 5649  | 217,282 | SH | DEFINED | 2 | 217,282 |        |
| CONCORD EFS INC         | EQUITY | 206197105 | 560   | 12,750  | SH | DEFINED | 1 | 12,750  |        |
| CONCORD EFS INC         | EQUITY | 206197105 | 12023 | 273,650 | SH | DEFINED | 3 | 193,400 | 80,250 |
| CONECTIV INC            | EQUITY | 206829103 | 106   | 5,300   | SH | DEFINED | 1 | 5,300   |        |
| CONEXANT SYSTEMS INC    | EQUITY | 207142100 | 97    | 6,300   | SH | DEFINED | 1 | 6,300   |        |
| CONOCO INC - CLASS B    | EQUITY | 208251405 | 506   | 17,500  | SH | DEFINED | 1 | 17,500  |        |
| CONOCO INC - CLASS B    | EQUITY | 208251405 | 2604  | 90,000  | SH | DEFINED | 3 | 90,000  |        |
| CONOCO INC - CLASS B    | EQUITY | 208251405 | 2894  | 100,000 | SH | DEFINED | 4 | 100,000 |        |
| CONSECO INC.            | EQUITY | 208464107 | 126   | 9,582   | SH | DEFINED | 1 | 9,582   |        |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 264   | 6,870   | SH | DEFINED | 1 | 6,870   |        |

| NAME OF ISSUER                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE   |
|----------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|--------|
| CONSOLIDATED EDISON INC          | EQUITY      | 209115104 | 963             | 25,000          | SH      |           | DEFINED       | 4         |                       | 25,000    |        |
| CONSOLIDATED STORES CORP-ORATION | EQUITY      | 210149100 | 32              | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |        |
| CONSTELLATION ENERGY GROUP       | EQUITY      | 210371100 | 198             | 4,400           | SH      |           | DEFINED       | 1         |                       | 4,400     |        |
| CONSTELLATION ENERGY GROUP       | EQUITY      | 210371100 | 14744           | 327,200         | SH      |           | DEFINED       | 2         |                       | 327,200   |        |
| CONVERGYS CORPORATION            | EQUITY      | 212485106 | 208             | 4,600           | SH      |           | DEFINED       | 1         |                       | 4,600     |        |
| COOPER CAMERON CORP              | EQUITY      | 216640102 | 211             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |        |
| COOPER INDUSTRIES                | EQUITY      | 216669101 | 138             | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |        |
| COOPER TIRE & RUBBER             | EQUITY      | 216831107 | 24              | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300     |        |
| COORS (ADOLPH) - CL B            | EQUITY      | 217016104 | 72              | 900             | SH      |           | DEFINED       | 1         |                       | 900       |        |
| COORS (ADOLPH) - CL B            | EQUITY      | 217016104 | 3020            | 37,600          | SH      |           | DEFINED       | 4         |                       | 37,600    |        |
| COR THERAPEUTICS INC             | EQUITY      | 217753102 | 116             | 3,300           | SH      |           | DEFINED       | 1         |                       | 3,300     |        |
| CORNING INC                      | EQUITY      | 219350105 | 16932           | 320,600         | SH      |           | DEFINED       | 2         |                       | 320,600   |        |
| CORNING INC.                     | EQUITY      | 219350105 | 6494            | 122,960         | SH      |           | DEFINED       | 1         |                       | 122,960   |        |
| CORPORATE EXEC BRD CO COM        | EQUITY      | 21988R102 | 3977            | 100,000         | SH      |           | DEFINED       | 3         |                       | 96,900    | 3,100  |
| CORVAS INTERNATIONAL INC         | EQUITY      | 221005101 | 359             | 25,000          | SH      |           | DEFINED       | 2         |                       | 25,000    |        |
| CORVIS CORP                      | EQUITY      | 221009103 | 1453            | 61,000          | SH      |           | DEFINED       | 2         |                       | 61,000    |        |
| COSTCO WHOLESALE CORP-ORATION    | EQUITY      | 22160K105 | 42873           | 1,073,500       | SH      |           | DEFINED       | 1         |                       | 1,073,500 |        |
| COUNTRYWIDE CREDIT IND INC       | EQUITY      | 222372104 | 171             | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400     |        |
| COUSINS PPTYS INC COM            | EQUITY      | 222795106 | 4738            | 169,600         | SH      |           | DEFINED       | 3         |                       | 125,600   | 44,000 |
| COVANCE INC                      | EQUITY      | 222816100 | 37              | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400     |        |
| CRANE CO                         | EQUITY      | 224399105 | 56              | 1,975           | SH      |           | DEFINED       | 1         |                       | 1,975     |        |
| CREDENCE SYSTEMS, INC.           | EQUITY      | 225302108 | 71              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |        |
| CREDITCORP LTD                   | EQUITY      | 62519Y108 | 487             | 81,121          | SH      |           | DEFINED       | 1         |                       | 81,121    |        |
| CRESCENT REAL ESTATE COM         | EQUITY      | 225756105 | 3146            | 141,400         | SH      |           | DEFINED       | 1         |                       | 141,400   |        |
| CRESCENT REAL ESTATE COM         | EQUITY      | 225756105 | 207             | 9,300           | SH      |           | DEFINED       | 3         |                       |           | 9,300  |
| CRESTLINE CAPITAL CORP           | EQUITY      | 226153104 | 85              | 3,309           | SH      |           | DEFINED       | 1         |                       | 3,309     |        |
| CRITICAL PATH INC COM            | EQUITY      | 22674V100 | 32878           | 1,069,202       | SH      |           | DEFINED       | 3         |                       | 1,040,702 | 28,500 |
| CROMPTON CORPORATION             | EQUITY      | 227116100 | 71              | 6,728           | SH      |           | DEFINED       | 1         |                       | 6,728     |        |
| CROWN CASTLE INTERNATIONAL       | EQUITY      | 228227104 | 61535           | 2,273,762       | SH      |           | DEFINED       | 1         |                       | 2,273,762 |        |
| CSG SYSTEMS INTERNATIONAL INC.   | EQUITY      | 126349109 | 150             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |        |
| CSG SYSTEMS INTERNATIONAL INC.   | EQUITY      | 126349109 | 61716           | 1,314,847       | SH      |           | DEFINED       | 3         |                       | 1,248,647 | 66,200 |
| CSX CORP                         | EQUITY      | 126408103 | 171             | 6,600           | SH      |           | DEFINED       | 1         |                       | 6,600     |        |
| CUMMINS ENGINE                   | EQUITY      | 231021106 | 49              | 1,300           | SH      |           | DEFINED       | 1         |                       | 1,300     |        |
| CURAGEN CORP                     | EQUITY      | 23126R101 | 4296            | 157,300         | SH      |           | DEFINED       | 2         |                       | 157,300   |        |
| CVS CORPORATION                  | EQUITY      | 126650100 | 13617           | 227,180         | SH      |           | DEFINED       | 1         |                       | 227,180   |        |
| CVS CORPORATION                  | EQUITY      | 126650100 | 2398            | 40,000          | SH      |           | DEFINED       | 4         |                       | 40,000    |        |
| CYPRESS SEMICONDUCTOR            | EQUITY      | 232806109 | 142             | 7,200           | SH      |           | DEFINED       | 1         |                       | 7,200     |        |
| CYTEC INDUSTRIES INC             | EQUITY      | 232820100 | 96              | 2,400           | SH      |           | DEFINED       | 1         |                       | 2,400     |        |
| D R HORTON INC COM               | EQUITY      | 23331A109 | 6838            | 279,800         | SH      |           | DEFINED       | 3         |                       | 220,400   | 59,400 |
| DALLAS SEMICONDUCTOR CORP        | EQUITY      | 235204104 | 95              | 3,700           | SH      |           | DEFINED       | 1         |                       | 3,700     |        |
| DANA CORP                        | EQUITY      | 235811106 | 71              | 4,621           | SH      |           | DEFINED       | 1         |                       | 4,621     |        |
| DANAHER CORP                     | EQUITY      | 235851102 | 280             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |        |
| DARDEN RESTAURANTS INC           | EQUITY      | 237194105 | 92              | 4,000           | SH      |           | DEFINED       | 1         |                       | 4,000     |        |
| DEAN FOODS CO                    | EQUITY      | 242361103 | 64              | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100     |        |
| DEERE & CO                       | EQUITY      | 244199105 | 307             | 6,700           | SH      |           | DEFINED       | 1         |                       | 6,700     |        |
| DEERE & CO                       | EQUITY      | 244199105 | 156             | 3,415           | SH      |           | DEFINED       | 2         |                       | 3,415     |        |
| DELL COMPUTER CORP.              | EQUITY      | 247025109 | 1275            | 73,100          | SH      |           | DEFINED       | 1         |                       | 73,100    |        |
| DELPHI AUTOMOTIVE SYSTEMS        | EQUITY      | 247126105 | 177             | 15,758          | SH      |           | DEFINED       | 1         |                       | 15,758    |        |
| DELTA AIRLINES INC.              | EQUITY      | 247361108 | 181             | 3,600           | SH      |           | DEFINED       | 1         |                       | 3,600     |        |
| DELUXE CORP                      | EQUITY      | 248019101 | 61              | 2,400           | SH      |           | DEFINED       | 1         |                       | 2,400     |        |
| DENTSPLY INTL INC NEW            | EQUITY      | 249030107 | 117             | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |        |
| DENTSPLY INTL INC NEW            | EQUITY      | 249030107 | 2977            | 76,100          | SH      |           | DEFINED       | 2         |                       | 76,100    |        |
| DETROIT EDISON CO                | EQUITY      | 233331107 | 7764            | 199,400         | SH      |           | DEFINED       | 1         |                       | 199,400   |        |
| DEUTSCHE TELEKOM AG-SPON ADR     | EQUITY      | 251566105 | 3776            | 129,110         | SH      |           | DEFINED       | 1         |                       | 129,110   |        |
| DEVELOPERS DIVERS REALTY CRP     | EQUITY      | 251591103 | 7249            | 544,500         | SH      |           | DEFINED       | 1         |                       | 544,500   |        |
| DEVELOPERS DIVERS REALTY CRP     | EQUITY      | 251591103 | 10470           | 786,500         | SH      |           | DEFINED       | 3         |                       | 732,200   | 54,300 |
| DEVON ENERGY CORP                | EQUITY      | 25179M103 | 1546            | 25,352          | SH      |           | DEFINED       | 1         |                       | 25,352    |        |
| DEVON ENERGY CORP                | EQUITY      | 25179M103 | 28747           | 471,500         | SH      |           | DEFINED       | 2         |                       | 471,500   |        |
| DEVON ENERGY CORP                | EQUITY      | 25179M103 | 72805           | 1,194,118       | SH      |           | DEFINED       | 3         |                       | 1,160,018 | 34,100 |
| DEVRY INC                        | EQUITY      | 251893103 | 155             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |        |
| DEVRY INC                        | EQUITY      | 251893103 | 22987           | 608,936         | SH      |           | DEFINED       | 3         |                       | 589,336   | 19,600 |
| DIAL CORP (NEW)                  | EQUITY      | 25247D101 | 62              | 5,600           | SH      |           | DEFINED       | 1         |                       | 5,600     |        |
| DIAMOND OFFSHORE DRILLING INC    | EQUITY      | 25271C102 | 16500           | 412,500         | SH      |           | DEFINED       | 2         |                       | 412,500   |        |
| DIEBOLD                          | EQUITY      | 253651103 | 142             | 4,250           | SH      |           | DEFINED       | 1         |                       | 4,250     |        |
| DILLARDS INC - CL A              | EQUITY      | 254067101 | 37              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |        |
| DIME BANCORP, INC.               | EQUITY      | 25429Q102 | 192             | 6,500           | SH      |           | DEFINED       | 1         |                       | 6,500     |        |
| DOLE FOOD INC                    | EQUITY      | 256605106 | 54              | 3,300           | SH      |           | DEFINED       | 1         |                       | 3,300     |        |
| DOLLAR GENERAL                   | EQUITY      | 256669102 | 181             | 9,615           | SH      |           | DEFINED       | 1         |                       | 9,615     |        |
| DOLLAR TREE STORES COM           | EQUITY      | 256747106 | 157             | 6,400           | SH      |           | DEFINED       | 1         |                       | 6,400     |        |
| DOLLAR TREE STORES COM           | EQUITY      | 256747106 | 4019            | 164,050         | SH      |           | DEFINED       | 3         |                       | 133,700   | 30,350 |
| DOMINION RESOURCES INC           | EQUITY      | 25746U109 | 460             | 6,873           | SH      |           | DEFINED       | 1         |                       | 6,873     |        |
| DOMINION RESOURCES INC           | EQUITY      | 25746U109 | 81              | 1,210           | SH      |           | DEFINED       | 2         |                       | 1,210     |        |

|                             |        |           |       |         |    |         |   |         |
|-----------------------------|--------|-----------|-------|---------|----|---------|---|---------|
| DONALDSON CO INC            | EQUITY | 257651109 | 75    | 2,700   | SH | DEFINED | 1 | 2,700   |
| DONNELLEY (RR) & SONS       | EQUITY | 257867101 | 105   | 3,900   | SH | DEFINED | 1 | 3,900   |
| DOVER CORP.                 | EQUITY | 260003108 | 239   | 5,900   | SH | DEFINED | 1 | 5,900   |
| DOW CHEMICAL CORP           | EQUITY | 260543103 | 711   | 19,400  | SH | DEFINED | 1 | 19,400  |
| DOW JONES & CO.             | EQUITY | 260561105 | 522   | 9,220   | SH | DEFINED | 1 | 9,220   |
| DPL INC                     | EQUITY | 233293109 | 262   | 7,900   | SH | DEFINED | 1 | 7,900   |
| DQE INC.                    | EQUITY | 23329J104 | 115   | 3,500   | SH | DEFINED | 1 | 3,500   |
| DRESS BARN INC COM          | EQUITY | 261570105 | 14955 | 515,700 | SH | DEFINED | 3 | 515,700 |
| DREYER'S GRAND ICE<br>CREAM | EQUITY | 261878102 | 52    | 1,600   | SH | DEFINED | 1 | 1,600   |

| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| DSP GROUP, INC.                | EQUITY      | 23332B106 | 34              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| DST SYSTEMS INC                | EQUITY      | 233326107 | 509             | 7,600           | SH      |           | DEFINED       | 1         |                       | 7,600     |         |
| DTE Energy Company             | EQUITY      | 233331107 | 31              | 800             | SH      |           | DEFINED       | 1         |                       | 800       |         |
| DTE Energy Company             | EQUITY      | 233331107 | 3894            | 100,000         | SH      |           | DEFINED       | 4         |                       | 100,000   |         |
| DU PONT E I DE NEMOURS + CO    | EQUITY      | 263534109 | 1561            | 32,300          | SH      |           | DEFINED       | 1         |                       | 32,300    |         |
| DU PONT E I DE NEMOURS + CO    | EQUITY      | 263534109 | 3495            | 72,347          | SH      |           | DEFINED       | 2         |                       | 72,347    |         |
| DUKE ENERGY CORP               | EQUITY      | 264399106 | 892             | 10,466          | SH      |           | DEFINED       | 1         |                       | 10,466    |         |
| DUKE WEEKS REALTY CORP COM NEW | EQUITY      | 264411505 | 27898           | 1,132,930       | SH      |           | DEFINED       | 3         |                       | 1,020,484 | 112,446 |
| DUN & BRADSTREET CORP          | EQUITY      | 26483E100 | 124             | 4,800           | SH      |           | DEFINED       | 1         |                       | 4,800     |         |
| DYAX CORP                      | EQUITY      | 26746E103 | 1060            | 50,000          | SH      |           | DEFINED       | 2         |                       | 50,000    |         |
| DYCOM INDUSTRIES INC           | EQUITY      | 267475101 | 93              | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| DYNEGY INC                     | EQUITY      | 26816Q101 | 488             | 8,700           | SH      |           | DEFINED       | 1         |                       | 8,700     |         |
| DYNEGY INC                     | EQUITY      | 26816Q101 | 15142           | 270,100         | SH      |           | DEFINED       | 2         |                       | 270,100   |         |
| E*TRADE GROUP INC              | EQUITY      | 269246104 | 132             | 17,900          | SH      |           | DEFINED       | 1         |                       | 17,900    |         |
| EASTMAN CHEMICAL               | EQUITY      | 277432100 | 117             | 2,400           | SH      |           | DEFINED       | 1         |                       | 2,400     |         |
| EASTMAN KODAK                  | EQUITY      | 277461109 | 354             | 9,000           | SH      |           | DEFINED       | 1         |                       | 9,000     |         |
| EASTMAN KODAK                  | EQUITY      | 277461109 | 2891            | 73,418          | SH      |           | DEFINED       | 2         |                       | 73,418    |         |
| EATON CORP                     | EQUITY      | 278058102 | 158             | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100     |         |
| EATON VANCE CORP               | EQUITY      | 278265103 | 5508            | 170,800         | SH      |           | DEFINED       | 2         |                       | 170,800   |         |
| ECHOSTAR COMMUNICATIONS CORP N | EQUITY      | 278762109 | 2721            | 119,600         | SH      |           | DEFINED       | 2         |                       | 119,600   |         |
| ECOLAB INC                     | EQUITY      | 278865100 | 164             | 3,800           | SH      |           | DEFINED       | 1         |                       | 3,800     |         |
| ECOLAB INC                     | EQUITY      | 278865100 | 4483            | 103,800         | SH      |           | DEFINED       | 2         |                       | 103,800   |         |
| EDEN BIOSCIENCE CORP           | EQUITY      | 279445100 | 449             | 15,000          | SH      |           | DEFINED       | 2         |                       | 15,000    |         |
| EDISON INTERNATIONAL           | EQUITY      | 281020107 | 163             | 10,450          | SH      |           | DEFINED       | 1         |                       | 10,450    |         |
| EDUCATION MGMT CORP COM        | EQUITY      | 28139T101 | 31185           | 872,300         | SH      |           | DEFINED       | 3         |                       | 861,500   | 10,800  |
| EDWARDS AG INC                 | EQUITY      | 281760108 | 237             | 5,000           | SH      |           | DEFINED       | 1         |                       | 5,000     |         |
| EDWARDS LIFESCIENCES CP        | EQUITY      | 28176E108 | 62              | 3,500           | SH      |           | DEFINED       | 1         |                       | 3,500     |         |
| EGL INC                        | EQUITY      | 268484102 | 65              | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700     |         |
| EL PASO ENERGY CORP DEL        | EQUITY      | 283905107 | 473             | 6,600           | SH      |           | DEFINED       | 1         |                       | 6,600     |         |
| EL PASO ENERGY CORP DEL        | EQUITY      | 283905107 | 14834           | 207,100         | SH      |           | DEFINED       | 2         |                       | 207,100   |         |
| ELAN CORP PLC - ADR            | EQUITY      | 284131208 | 48370           | 1,033,255       | SH      |           | DEFINED       | 1         |                       | 1,033,255 |         |
| ELAN CORP PLC - B WARRANTS     | EQUITY      | 284131802 | 8800            | 200,000         | SH      |           | DEFINED       | 1         |                       | 200,000   |         |
| ELAN CORP PLC -WTS CL-A ADR    | EQUITY      | 284131703 | 11675           | 200,000         | SH      |           | DEFINED       | 1         |                       | 200,000   |         |
| ELECTRONIC ARTS                | EQUITY      | 285512109 | 332             | 7,800           | SH      |           | DEFINED       | 1         |                       | 7,800     |         |
| ELECTRONIC DATA SYSTEMS        | EQUITY      | 285661104 | 2300            | 39,820          | SH      |           | DEFINED       | 1         |                       | 39,820    |         |
| ELECTRONIC DATA SYSTEMS        | EQUITY      | 285661104 | 2887            | 50,000          | SH      |           | DEFINED       | 3         |                       | 50,000    |         |
| EmboteIladora Andina -ADR 'B'  | EQUITY      | 29081P303 | 366             | 38,300          | SH      |           | DEFINED       | 1         |                       | 38,300    |         |
| EMBRATEL PARTICIPA-COES - ADR  | EQUITY      | 29081N100 | 540             | 34,400          | SH      |           | DEFINED       | 1         |                       | 34,400    |         |
| EMC CORPORATION                | EQUITY      | 268648102 | 22204           | 333,900         | SH      |           | DEFINED       | 1         |                       | 333,900   |         |
| EMC CORPORATION                | EQUITY      | 268648102 | 47835           | 719,320         | SH      |           | DEFINED       | 2         |                       | 719,320   |         |
| EMC CORPORATION                | EQUITY      | 268648102 | 4190            | 63,000          | SH      |           | DEFINED       | 4         |                       | 63,000    |         |
| EMERSON ELECTRIC               | EQUITY      | 291011104 | 23515           | 298,370         | SH      |           | DEFINED       | 1         |                       | 298,370   |         |
| EMERSON ELECTRIC               | EQUITY      | 291011104 | 33021           | 418,978         | SH      |           | DEFINED       | 2         |                       | 418,978   |         |
| EMERSON ELECTRIC               | EQUITY      | 291011104 | 5517            | 70,000          | SH      |           | DEFINED       | 4         |                       | 70,000    |         |
| EMMIS COMMUNICATIONS CL A      | EQUITY      | 291525103 | 80              | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| EMPRESA NACIONAL DE ELEC ADR   | EQUITY      | 29244T101 | 619             | 56,892          | SH      |           | DEFINED       | 1         |                       | 56,892    |         |
| Endesa - Sponsored ADR USD6.16 | EQUITY      | 29258N107 | 97              | 5,800           | SH      |           | DEFINED       | 1         |                       | 5,800     |         |
| ENERGIZER HOLDINGS INC         | EQUITY      | 29266R108 | 121             | 5,640           | SH      |           | DEFINED       | 1         |                       | 5,640     |         |
| ENERGY EAST CORP               | EQUITY      | 29266M109 | 154             | 7,800           | SH      |           | DEFINED       | 1         |                       | 7,800     |         |
| ENERGY EAST CORP               | EQUITY      | 29266M109 | 984             | 50,000          | SH      |           | DEFINED       | 2         |                       | 50,000    |         |
| ENERGY PARTNERS LTD            | EQUITY      | 29270U105 | 1894            | 150,800         | SH      |           | DEFINED       | 2         |                       | 150,800   |         |
| ENERGY PARTNERS LTD            | EQUITY      | 29270U105 | 6281            | 500,000         | SH      |           | DEFINED       | 3         |                       | 500,000   |         |
| ENERSIS SA ADR                 | EQUITY      | 29274F104 | 748             | 37,082          | SH      |           | DEFINED       | 1         |                       | 37,082    |         |
| ENGELHARD CORP                 | EQUITY      | 292845104 | 84              | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |         |
| ENRON CORP                     | EQUITY      | 293561106 | 1729            | 20,800          | SH      |           | DEFINED       | 1         |                       | 20,800    |         |
| ENRON CORP                     | EQUITY      | 293561106 | 32386           | 389,600         | SH      |           | DEFINED       | 2         |                       | 389,600   |         |
| ENRON CORP                     | EQUITY      | 293561106 | 6700            | 80,600          | SH      |           | DEFINED       | 3         |                       | 80,600    |         |
| ENSCO INTL INC                 | EQUITY      | 26874Q100 | 279             | 8,200           | SH      |           | DEFINED       | 1         |                       | 8,200     |         |
| ENTERGY CORP                   | EQUITY      | 29364G103 | 279             | 6,600           | SH      |           | DEFINED       | 1         |                       | 6,600     |         |
| EOG RESOURCES INC              | EQUITY      | 26875P101 | 186             | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400     |         |
| EQUIFAX INC.                   | EQUITY      | 294429105 | 123             | 4,300           | SH      |           | DEFINED       | 1         |                       | 4,300     |         |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY      | 294741103 | 11419           | 350,000         | SH      |           | DEFINED       | 1         |                       | 350,000   |         |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY      | 294741103 | 51980           | 1,593,252       | SH      |           | DEFINED       | 3         |                       | 1,437,079 | 156,173 |
| EQUITY RESIDENT PPTYS SH BEN I | EQUITY      | 29476L107 | 44643           | 807,100         | SH      |           | DEFINED       | 3         |                       | 729,400   | 77,700  |
| ESPERION THERAPEUTICS          | EQUITY      | 29664R106 | 455             | 41,800          | SH      |           | DEFINED       | 2         |                       | 41,800    |         |
| ESPERION THERAPEUTICS          | EQUITY      | 29664R106 | 1903            | 175,000         | SH      |           | DEFINED       | 3         |                       | 175,000   |         |
| ESSEX PPTY TR INC COM          | EQUITY      | 297178105 | 8338            | 152,300         | SH      |           | DEFINED       | 3         |                       | 137,400   | 14,900  |
| EVEREST RE GROUP LTD           | EQUITY      | G3223R108 | 10756           | 150,170         | SH      |           | DEFINED       | 1         |                       | 150,170   |         |
| EVEREST RE GROUP LTD           | EQUITY      | G3223R108 | 59399           | 829,300         | SH      |           | DEFINED       | 3         |                       | 774,300   | 55,000  |
| EVOLVE SOFTWARE INC.           | EQUITY      | 30049P104 | 4,910           | 1,239,564       | SH      |           | DEFINED       | 1         |                       | 1,239,564 |         |
| EXAR CORP COM                  | EQUITY      | 300645108 | 18597           | 600,200         | SH      |           | DEFINED       | 3         |                       | 588,200   | 12,000  |

|   |        |           |       |         |    |         |   |         |       |
|---|--------|-----------|-------|---------|----|---------|---|---------|-------|
| EXE TECHNOLOGIES INC<br>COM             | EQUITY | 301504106 | 617   | 47,500  | SH | DEFINED | 3 | 46,200  | 1,300 |
| EXELON CORP                             | EQUITY | 30161N101 | 642   | 9,149   | SH | DEFINED | 1 | 9,149   |       |
| EXELON CORP                             | EQUITY | 30161N101 | 8980  | 127,900 | SH | DEFINED | 2 | 127,900 |       |
| EXPEDITORS INTL OF WASH-<br>INTON, INC. | EQUITY | 302130109 | 166   | 3,100   | SH | DEFINED | 1 | 3,100   |       |
| EXPRESS SCRIPTS INC<br>CL A             | EQUITY | 302182100 | 235   | 2,300   | SH | DEFINED | 1 | 2,300   |       |
| EXTREME NETWORKS INC                    | EQUITY | 30226D106 | 4210  | 107,600 | SH | DEFINED | 2 | 107,600 |       |
| EXXON MOBIL CORP                        | EQUITY | 30231G102 | 29829 | 343,102 | SH | DEFINED | 1 | 343,102 |       |
| EXXON MOBIL CORP                        | EQUITY | 30231G102 | 36750 | 422,713 | SH | DEFINED | 2 | 422,713 |       |
| EXXON MOBIL CORP                        | EQUITY | 30231G102 | 2647  | 30,446  | SH | DEFINED | 4 | 30,446  |       |
| FAMILY DOLLAR STORES                    | EQUITY | 307000109 | 219   | 10,200  | SH | DEFINED | 1 | 10,200  |       |

| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE   |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|--------|
| FASTENAL CO                    | EQUITY      | 311900104 | 126             | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300     |        |
| FEDERAL HOME LOAN MTG CORP.    | EQUITY      | 313400301 | 4275            | 620,710         | SH      |           | DEFINED       | 1         |                       | 620,710   |        |
| FEDERAL HOME LOAN MTG CORP.    | EQUITY      | 313400301 | 9939            | 144,300         | SH      |           | DEFINED       | 2         |                       | 144,300   |        |
| FEDERAL NATL MTG ASSN          | EQUITY      | 313586109 | 12123           | 140,090         | SH      |           | DEFINED       | 1         |                       | 140,090   |        |
| FEDERAL NATL MTG ASSN          | EQUITY      | 313586109 | 12518           | 144,300         | SH      |           | DEFINED       | 2         |                       | 144,300   |        |
| FEDERAL REALTY INVT TR SH BEN  | EQUITY      | 313747206 | 420             | 22,100          | SH      |           | DEFINED       | 3         |                       |           | 22,100 |
| FEDERAL SIGNAL CORP            | EQUITY      | 313855108 | 53              | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700     |        |
| FEDERATED DEPARTMENT STORES    | EQUITY      | 31410H101 | 14502           | 414,350         | SH      |           | DEFINED       | 1         |                       | 414,350   |        |
| FEDEX CORPORATION              | EQUITY      | 31428X106 | 334             | 8,360           | SH      |           | DEFINED       | 1         |                       | 8,360     |        |
| FELCOR LODGING TRUST           | EQUITY      | 31430F101 | 4314            | 180,200         | SH      |           | DEFINED       | 1         |                       | 180,200   |        |
| FELCOR LODGING TRUST           | EQUITY      | 31430f101 | 215             | 9,000           | SH      |           | DEFINED       | 3         |                       |           | 9,000  |
| FERRO CORP                     | EQUITY      | 315405100 | 46              | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000     |        |
| FIFTH THIRD BANK               | EQUITY      | 316773100 | 780             | 13,062          | SH      |           | DEFINED       | 1         |                       | 13,062    |        |
| FILENET CORP COM               | EQUITY      | 316869106 | 21027           | 771,629         | SH      |           | DEFINED       | 3         |                       | 754,329   | 17,300 |
| FINANCIAL FED CORP COM         | EQUITY      | 317492106 | 5030            | 210,700         | SH      |           | DEFINED       | 3         |                       | 210,700   |        |
| FIRST DATA CORP                | EQUITY      | 319963104 | 616             | 11,500          | SH      |           | DEFINED       | 1         |                       | 11,500    |        |
| FIRST HEALTH GROUP CORP        | EQUITY      | 320960107 | 144             | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |        |
| FIRST INDUSTRIAL RLTY COM      | EQUITY      | 32054K103 | 1397            | 41,100          | SH      |           | DEFINED       | 3         |                       | 37,000    | 4,100  |
| FIRST TENN NATL CORP           | EQUITY      | 337162101 | 223             | 7,700           | SH      |           | DEFINED       | 1         |                       | 7,700     |        |
| FIRST UNION CORP               | EQUITY      | 337358105 | 786             | 28,266          | SH      |           | DEFINED       | 1         |                       | 28,266    |        |
| FIRST VIRGINIA BANKS           | EQUITY      | 337477103 | 137             | 2,850           | SH      |           | DEFINED       | 1         |                       | 2,850     |        |
| FIRSTAR CORPORATION            | EQUITY      | 33763V109 | 28928           | 1,244,223       | SH      |           | DEFINED       | 1         |                       | 1,244,223 |        |
| FIRSTENERGY CORPORATION        | EQUITY      | 337932107 | 196             | 6,200           | SH      |           | DEFINED       | 1         |                       | 6,200     |        |
| FIRSTMERIT CORPORATION         | EQUITY      | 337915102 | 139             | 5,200           | SH      |           | DEFINED       | 1         |                       | 5,200     |        |
| FIRSTMERIT CORPORATION         | EQUITY      | 337915102 | 33471           | 1,252,000       | SH      |           | DEFINED       | 3         |                       | 1,222,100 | 29,900 |
| FISERV INC                     | EQUITY      | 337738108 | 352             | 7,425           | SH      |           | DEFINED       | 1         |                       | 7,425     |        |
| FISERV INC                     | EQUITY      | 337738108 | 20721           | 436,800         | SH      |           | DEFINED       | 3         |                       | 379,300   | 57,500 |
| FLEETBOSTON FINANCIAL CORP     | EQUITY      | 339030108 | 970             | 25,831          | SH      |           | DEFINED       | 1         |                       | 25,831    |        |
| FLEETBOSTON FINANCIAL CORP     | EQUITY      | 339030108 | 16712           | 444,900         | SH      |           | DEFINED       | 2         |                       | 444,900   |        |
| FLEETBOSTON FINANCIAL CORP     | EQUITY      | 339030108 | 939             | 25,000          | SH      |           | DEFINED       | 4         |                       | 25,000    |        |
| FLEXTRONICS INTERNATIONAL      | EQUITY      | Y2573F102 | 2810            | 98,600          | SH      |           | DEFINED       | 2         |                       | 98,600    |        |
| FLOWERS INDUSTRIES INC         | EQUITY      | 343496105 | 93              | 5,900           | SH      |           | DEFINED       | 1         |                       | 5,900     |        |
| FLOWSERVE CORPORATION          | EQUITY      | 34354P105 | 47              | 2,200           | SH      |           | DEFINED       | 1         |                       | 2,200     |        |
| FLUOR CORP (NEW)               | EQUITY      | 343412102 | 76              | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300     |        |
| FMC CORP                       | EQUITY      | 302491303 | 72              | 1000            | SH      |           | DEFINED       | 1         |                       | 1000      |        |
| FOMENTO ECONOMICO MEX-SP ADR   | EQUITY      | 344419106 | 236             | 7,900           | SH      |           | DEFINED       | 1         |                       | 7,900     |        |
| FORD MOTOR COMPANY             | EQUITY      | 345370860 | 26101           | 1,113,627       | SH      |           | DEFINED       | 1         |                       | 1,113,627 |        |
| FORD MOTOR COMPANY             | EQUITY      | 345370860 | 2558            | 109,158         | SH      |           | DEFINED       | 2         |                       | 109,158   |        |
| FOREST LABORATORIES-CLASS A    | EQUITY      | 345838106 | 279             | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100     |        |
| FOREST LABORATORIES-CLASS A    | EQUITY      | 345838106 | 3521            | 26,500          | SH      |           | DEFINED       | 2         |                       | 26,500    |        |
| FORTUNE BRANDS INC             | EQUITY      | 349631101 | 144             | 4,800           | SH      |           | DEFINED       | 1         |                       | 4,800     |        |
| FOUNDRY NETWORKS INC           | EQUITY      | 35063R100 | 824             | 54,900          | SH      |           | DEFINED       | 2         |                       | 54,900    |        |
| FPL GROUP INC                  | EQUITY      | 302571104 | 380             | 5,300           | SH      |           | DEFINED       | 1         |                       | 5,300     |        |
| FRANCHISE FIN CORP COM         | EQUITY      | 351807102 | 14139           | 606,500         | SH      |           | DEFINED       | 3         |                       | 559,700   | 46,800 |
| FRANKLIN RES INC               | EQUITY      | 354613101 | 271             | 7,100           | SH      |           | DEFINED       | 1         |                       | 7,100     |        |
| FREEMONT-MCMORAN COPPER & GOLD | EQUITY      | 35671D857 | 43              | 5,000           | SH      |           | DEFINED       | 1         |                       | 5,000     |        |
| FULLER, H.B.                   | EQUITY      | 359694106 | 32              | 800             | SH      |           | DEFINED       | 1         |                       | 800       |        |
| FURNITURE BRANDS INTERNATIONAL | EQUITY      | 360921100 | 61              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |        |
| FURNITURE BRANDS INTERNATIONAL | EQUITY      | 360921100 | 4295            | 203,900         | SH      |           | DEFINED       | 3         |                       | 203,900   |        |
| FUTURELINK CORP                | EQUITY      | 36114Q208 | 66              | 100,000         | SH      |           | DEFINED       | 2         |                       | 100,000   |        |
| GABLES RESIDENTIAL TR SH BEN I | EQUITY      | 362418105 | 9540            | 340,700         | SH      |           | DEFINED       | 3         |                       | 306,600   | 34,100 |
| GALLEN HOLDINGS - ARD          | EQUITY      | 363240102 | 14961           | 310,075         | SH      |           | DEFINED       | 1         |                       | 310,075   |        |
| GALILEO INTERNATIONAL INC      | EQUITY      | 363547100 | 106             | 5,300           | SH      |           | DEFINED       | 1         |                       | 5,300     |        |
| GALLAGHER (A.J.)               | EQUITY      | 363576109 | 28879           | 453,900         | SH      |           | DEFINED       | 1         |                       | 453,900   |        |
| GALLAGHER (A.J.)               | EQUITY      | 363576109 | 1591            | 25,000          | SH      |           | DEFINED       | 4         |                       | 25,000    |        |
| GANNETT PUBLISHING             | EQUITY      | 364730101 | 646             | 10,250          | SH      |           | DEFINED       | 1         |                       | 10,250    |        |
| GAP INC                        | EQUITY      | 364760108 | 626             | 24,550          | SH      |           | DEFINED       | 1         |                       | 24,550    |        |
| GAP INC                        | EQUITY      | 364760108 | 12015           | 471,195         | SH      |           | DEFINED       | 2         |                       | 471,195   |        |
| GARTNER GROUP INC              | EQUITY      | 366651206 | 32              | 5,077           | SH      |           | DEFINED       | 1         |                       | 5,077     |        |
| GATEWAY INC                    | EQUITY      | 367626108 | 169             | 9,400           | SH      |           | DEFINED       | 1         |                       | 9,400     |        |
| GATX CORP.                     | EQUITY      | 361448103 | 145             | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |        |
| GENE LOGIC                     | EQUITY      | 368689105 | 15              | 800             | SH      |           | DEFINED       | 2         |                       | 800       |        |
| GENENTECH INC                  | EQUITY      | 368710406 | 19300           | 236,810         | SH      |           | DEFINED       | 2         |                       | 236,810   |        |
| GENERAL COMMUNICATION CL A     | EQUITY      | 369385109 | 5895            | 842,200         | SH      |           | DEFINED       | 3         |                       | 842,200   |        |
| GENERAL DYNAMICS CORP          | EQUITY      | 369550108 | 499             | 6,400           | SH      |           | DEFINED       | 1         |                       | 6,400     |        |
| GENERAL DYNAMICS CORP          | EQUITY      | 369550108 | 3120            | 40,000          | SH      |           | DEFINED       | 3         |                       | 40,000    |        |
| GENERAL DYNAMICS CORP          | EQUITY      | 369550108 | 3705            | 47,500          | SH      |           | DEFINED       | 4         |                       | 47,500    |        |
| GENERAL ELEC CO                | EQUITY      | 369604103 | 33538           | 699,610         | SH      |           | DEFINED       | 1         |                       | 699,610   |        |
| GENERAL ELEC CO                | EQUITY      | 369604103 | 65667           | 1,369,855       | SH      |           | DEFINED       | 2         |                       | 1,369,855 |        |
| GENERAL ELEC CO                | EQUITY      | 369604103 | 3020            | 63,000          | SH      |           | DEFINED       | 3         |                       | 63,000    |        |

|                        |        |           |       |           |    |         |   |           |        |
|------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|--------|
| GENERAL ELEC CO        | EQUITY | 369604103 | 6951  | 145,000   | SH | DEFINED | 4 | 145,000   |        |
| GENERAL GROWTH PPTYS   | EQUITY | 370021107 | 15922 | 440,000   | SH | DEFINED | 3 | 399,600   | 40,400 |
| GENERAL MILLS INC      | EQUITY | 370334104 | 388   | 8,700     | SH | DEFINED | 1 | 8,700     |        |
| GENERAL MOTORS         | EQUITY | 370442105 | 784   | 15,400    | SH | DEFINED | 1 | 15,400    |        |
| GENERAL MOTORS         | EQUITY | 370442105 | 3328  | 65,337    | SH | DEFINED | 2 | 65,337    |        |
| GENERAL MTRS CORP CL H | EQUITY | 370442832 | 31570 | 1,372,600 | SH | DEFINED | 2 | 1,372,600 |        |
| GENERAL PUBLIC UTILITY | EQUITY | 36225X100 | 5816  | 158,000   | SH | DEFINED | 1 | 158,000   |        |
| GENERAL PUBLIC UTILITY | EQUITY | 36225X100 | 3615  | 98,200    | SH | DEFINED | 4 | 98,200    |        |
| GENESCO INC COM        | EQUITY | 371532102 | 20202 | 826,700   | SH | DEFINED | 3 | 826,700   |        |
| GENOMIC SOLUTIONS INC  | EQUITY | 37243R109 | 953   | 125,000   | SH | DEFINED | 2 | 125,000   |        |
| GENUINE PARTS CO       | EQUITY | 372460105 | 5043  | 192,574   | SH | DEFINED | 2 | 192,574   |        |

| NAME OF ISSUER                        | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | SOLE | VOTING AUTHORITY SHARED | NONE   |
|---------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|------|-------------------------|--------|
| GENUINE PARTS CO.                     | EQUITY      | 372460105 | 137             | 5,250           | SH      |           | DEFINED       | 1         |      | 5,250                   |        |
| GENVEC INC                            | EQUITY      | 37246C109 | 1900            | 200,000         | SH      |           | DEFINED       | 2         |      | 200,000                 |        |
| GENZYME CORP                          | EQUITY      | 372917104 | 468             | 5,200           | SH      |           | DEFINED       | 1         |      | 5,200                   |        |
| GENZYME CORP                          | EQUITY      | 372917104 | 9560            | 106,300         | SH      |           | DEFINED       | 2         |      | 106,300                 |        |
| GEORGIA PACIFIC (TIMBER GRP)          | EQUITY      | 373298702 | 141             | 4,700           | SH      |           | DEFINED       | 1         |      | 4,700                   |        |
| GEORGIA-PAC (GEORGIA-PAC GP)          | EQUITY      | 373298108 | 218             | 6,992           | SH      |           | DEFINED       | 1         |      | 6,992                   |        |
| GILAT SATELLITE NETWORKS, LTD.        | EQUITY      | M51474100 | 133             | 5,200           | SH      |           | DEFINED       | 1         |      | 5,200                   |        |
| GILEAD SCIENCES INC                   | EQUITY      | 375558103 | 232             | 2,800           | SH      |           | DEFINED       | 1         |      | 2,800                   |        |
| GILEAD SCIENCES INC                   | EQUITY      | 375558103 | 1244            | 15,000          | SH      |           | DEFINED       | 2         |      | 15,000                  |        |
| GILLETTE CO                           | EQUITY      | 375766102 | 1175            | 32,530          | SH      |           | DEFINED       | 1         |      | 32,530                  |        |
| GLATFELTER P H CO                     | EQUITY      | 377316104 | 31              | 2,500           | SH      |           | DEFINED       | 1         |      | 2,500                   |        |
| GLAXO WELLCOME PLC                    | EQUITY      | 37733W105 | 209             | 3,735           | SH      |           | DEFINED       | 2         |      | 3,735                   |        |
| GLIMCHER REALTY TRUST                 | EQUITY      | 379302102 | 1905            | 152,400         | SH      |           | DEFINED       | 1         |      | 152,400                 |        |
| GLIMCHER REALTY TRUST                 | EQUITY      | 379302102 | 695             | 55,600          | SH      |           | DEFINED       | 4         |      | 55,600                  |        |
| GLOBAL CROSSING LTD                   | EQUITY      | G3921A100 | 351             | 24,515          | SH      |           | DEFINED       | 1         |      | 24,515                  |        |
| GLOBAL CROSSING LTD                   | EQUITY      | G3921A134 | 1441            | 9,750           | SH      |           | DEFINED       | 2         |      | 9,750                   |        |
| GLOBAL INDUSTRIES INC                 | EQUITY      | 379336100 | 476             | 34,800          | SH      |           | DEFINED       | 2         |      | 34,800                  |        |
| GLOBAL MARINE                         | EQUITY      | 379352404 | 298             | 10,500          | SH      |           | DEFINED       | 1         |      | 10,500                  |        |
| GLOBAL MARINE                         | EQUITY      | 379352404 | 18384           | 647,900         | SH      |           | DEFINED       | 2         |      | 647,900                 |        |
| Global TeleSystems Inc USD.1          | EQUITY      | 37936U104 | 471             | 580,000         | SH      |           | DEFINED       | 1         |      | 580,000                 |        |
| GOAMERICA INC                         | EQUITY      | 38020R106 | 1026            | 190,900         | SH      |           | DEFINED       | 2         |      | 190,900                 |        |
| GOLDEN ST BANCORP INC COM             | EQUITY      | 381197102 | 9243            | 294,000         | SH      |           | DEFINED       | 3         |      | 294,000                 |        |
| GOLDEN WEST FINANCIAL CORP.           | EQUITY      | 381317106 | 311             | 4,600           | SH      |           | DEFINED       | 1         |      | 4,600                   |        |
| GOLDMAN SACHS GROUP INC               | EQUITY      | 38141G104 | 28926           | 270,490         | SH      |           | DEFINED       | 1         |      | 270,490                 |        |
| GOODRICH (B.F.) CO                    | EQUITY      | 382388106 | 109             | 3,000           | SH      |           | DEFINED       | 1         |      | 3,000                   |        |
| GOODYEAR TIRE & RUBBER CO.            | EQUITY      | 382550101 | 108             | 4,700           | SH      |           | DEFINED       | 1         |      | 4,700                   |        |
| GP FINANCIAL CORP                     | EQUITY      | 395384100 | 250             | 6,100           | SH      |           | DEFINED       | 1         |      | 6,100                   |        |
| GPU Inc USD2.5                        | EQUITY      | 36225X100 | 26              | 700             | SH      |           | DEFINED       | 1         |      | 700                     |        |
| GRAINGER (W.W.) INC.                  | EQUITY      | 384802104 | 106             | 2,900           | SH      |           | DEFINED       | 1         |      | 2,900                   |        |
| GRANITE CONSTRUCTION INC              | EQUITY      | 387328107 | 46              | 1,600           | SH      |           | DEFINED       | 1         |      | 1,600                   |        |
| GRANT PRIDE INC                       | EQUITY      | 38821G101 | 143             | 6,500           | SH      |           | DEFINED       | 1         |      | 6,500                   |        |
| GRANT PRIDE INC                       | EQUITY      | 38821G101 | 8182            | 372,950         | SH      |           | DEFINED       | 2         |      | 372,950                 |        |
| GREAT LAKES CHEMICAL CORP             | EQUITY      | 390568103 | 71              | 1,900           | SH      |           | DEFINED       | 1         |      | 1,900                   |        |
| GREATER BAY BANCORP                   | EQUITY      | 391648102 | 94              | 2,300           | SH      |           | DEFINED       | 1         |      | 2,300                   |        |
| GREY WOLF INC COM                     | EQUITY      | 397888108 | 6697            | 1,140,000       | SH      |           | DEFINED       | 3         |      | 1,140,000               |        |
| GRUPO AEROPORTUARIO SUR ADR           | EQUITY      | 40051E206 | 2386            | 143,500         | SH      |           | DEFINED       | 1         |      | 143,500                 |        |
| GRUPO ELECTRA, S.A.                   | EQUITY      | 40050A102 | 342             | 41,500          | SH      |           | DEFINED       | 1         |      | 41,500                  |        |
| GRUPO IUSACELL-ADR V                  | EQUITY      | 40050B100 | 683             | 70,000          | SH      |           | DEFINED       | 1         |      | 70,000                  |        |
| Grupo Televisa S.A. GDR (ADR)         | EQUITY      | 40049J206 | 1667            | 37,100          | SH      |           | DEFINED       | 1         |      | 37,100                  |        |
| GT GROUP TELECOM INC.                 | EQUITY      | 362359408 | 263             | 35,000          | SH      |           | DEFINED       | 1         |      |                         | 35,000 |
| GTECH HOLDINGS CORP                   | EQUITY      | 400518106 | 41              | 2,000           | SH      |           | DEFINED       | 1         |      | 2,000                   |        |
| GTS DURATEK                           | EQUITY      | 36237J107 | 1438            | 230,000         | SH      |           | DEFINED       | 1         |      | 230,000                 |        |
| GUIDANT CORP                          | EQUITY      | 401698105 | 480             | 8,900           | SH      |           | DEFINED       | 1         |      | 8,900                   |        |
| H&CB ADR                              | EQUITY      | 404008203 | 494             | 43,900          | SH      |           | DEFINED       | 1         |      | 43,900                  |        |
| HALLIBURTON CO                        | EQUITY      | 406216101 | 475             | 13,100          | SH      |           | DEFINED       | 1         |      | 13,100                  |        |
| HALLIBURTON CO                        | EQUITY      | 406216101 | 2214            | 61,080          | SH      |           | DEFINED       | 2         |      | 61,080                  |        |
| HANDSPRING INC                        | EQUITY      | 410293104 | 2313            | 59,400          | SH      |           | DEFINED       | 2         |      | 59,400                  |        |
| HANOVER COMPRESSOR CO                 | EQUITY      | 410768105 | 156             | 3,500           | SH      |           | DEFINED       | 1         |      | 3,500                   |        |
| HARCOURT GENERAL                      | EQUITY      | 41163G101 | 120             | 2,100           | SH      |           | DEFINED       | 1         |      | 2,100                   |        |
| HARLEY DAVIDSON INC                   | EQUITY      | 412822108 | 342             | 8,600           | SH      |           | DEFINED       | 1         |      | 8,600                   |        |
| HARLEYSVILLE GROUP INC COM            | EQUITY      | 412824104 | 11998           | 410,200         | SH      |           | DEFINED       | 3         |      | 410,200                 |        |
| HARMONIC INC                          | EQUITY      | 413160102 | 3               | 500             | SH      |           | DEFINED       | 2         |      | 500                     |        |
| HARRAH'S ENTERTAINMENT                | EQUITY      | 413619107 | 92              | 3,500           | SH      |           | DEFINED       | 1         |      | 3,500                   |        |
| HARRIS CORP                           | EQUITY      | 413875105 | 126             | 4,100           | SH      |           | DEFINED       | 1         |      | 4,100                   |        |
| HARSCO CORP                           | EQUITY      | 415864107 | 57              | 2,300           | SH      |           | DEFINED       | 1         |      | 2,300                   |        |
| HARTE-HANKS INC                       | EQUITY      | 416196103 | 95              | 4,000           | SH      |           | DEFINED       | 1         |      | 4,000                   |        |
| HARTFORD FINANCIAL SERVICES GROUP, IN | EQUITY      | 416515104 | 1144            | 16,200          | SH      |           | DEFINED       | 1         |      | 16,200                  |        |
| HARVARD BIOSCIENCE INC COM            | EQUITY      | 416906105 | 1354            | 137,100         | SH      |           | DEFINED       | 3         |      | 137,100                 |        |
| HASBRO INC.                           | EQUITY      | 418056107 | 54              | 5,050           | SH      |           | DEFINED       | 1         |      | 5,050                   |        |
| HAWAIIAN ELECTRIC                     | EQUITY      | 419870100 | 71              | 1,900           | SH      |           | DEFINED       | 1         |      | 1,900                   |        |
| HCA - THE HEALTHCARE COMPANY          | EQUITY      | 404119109 | 704             | 16,000          | SH      |           | DEFINED       | 1         |      | 16,000                  |        |
| HCA - THE HEALTHCARE COMPANY          | EQUITY      | 404119109 | 2421            | 55,000          | SH      |           | DEFINED       | 4         |      | 55,000                  |        |
| HEALTH CARE PPTY INVS COM             | EQUITY      | 421915109 | 6124            | 205,000         | SH      |           | DEFINED       | 3         |      | 184,200                 | 20,800 |
| HEALTH MANAGEMENT ASSOCIATES INC - A  | EQUITY      | 421933102 | 301             | 14,500          | SH      |           | DEFINED       | 1         |      | 14,500                  |        |
| HEALTH NET INC                        | EQUITY      | 42222G108 | 191             | 7,290           | SH      |           | DEFINED       | 1         |      | 7,290                   |        |
| HEALTHCARE RLTY TR COM                | EQUITY      | 421946104 | 4692            | 220,800         | SH      |           | DEFINED       | 3         |      | 198,400                 | 22,400 |
| HEALTHSOUTH CORPORATION               | EQUITY      | 421924101 | 178             | 10,900          | SH      |           | DEFINED       | 1         |      | 10,900                  |        |
| HEALTHSOUTH REHABILITN COM            | EQUITY      | 421924101 | 6889            | 422,300         | SH      |           | DEFINED       | 3         |      | 348,300                 | 74,000 |

|                                       |        |           |       |           |    |         |   |         |        |
|---------------------------------------|--------|-----------|-------|-----------|----|---------|---|---------|--------|
| HEINZ H. J.                           | EQUITY | 423074103 | 479   | 10,100    | SH | DEFINED | 1 | 10,100  |        |
| HELLENIC TELECOMMUN<br>ORGANIZA ADR'S | EQUITY | 423325307 | 1633  | 225,250   | SH | DEFINED | 1 | 225,250 |        |
| HELMERICH & PAYNE                     | EQUITY | 423452101 | 127   | 2,900     | SH | DEFINED | 1 | 2,900   |        |
| HENRY JACK & ASSO-<br>CIATES, INC.    | EQUITY | 426281101 | 155   | 2,500     | SH | DEFINED | 1 | 2,500   |        |
| HERCULES INC                          | EQUITY | 427056106 | 57    | 3,000     | SH | DEFINED | 1 | 3,000   |        |
| HERMAN MILLER                         | EQUITY | 600544100 | 135   | 4,700     | SH | DEFINED | 1 | 4,700   |        |
| HERMAN MILLER                         | EQUITY | 600544100 | 8803  | 306,200   | SH | DEFINED | 3 | 249,600 | 56,600 |
| HERSHEY FOODS CORP                    | EQUITY | 427866108 | 270   | 4,200     | SH | DEFINED | 1 | 4,200   |        |
| HEWLETT-PACKARD COM-<br>PANY          | EQUITY | 428236103 | 7418  | 235,012   | SH | DEFINED | 1 | 235,012 |        |
| HIBERNIA CORP                         | EQUITY | 428656102 | 121   | 9,500     | SH | DEFINED | 1 | 9,500   |        |
| HIGHWOODS PPTYS INC                   | EQUITY | 431284108 | 26845 | 1,079,200 | SH | DEFINED | 3 | 991,900 | 87,300 |
| HILLENBRAND INDUSTRIES                | EQUITY | 431573104 | 196   | 3,800     | SH | DEFINED | 1 | 3,800   |        |
| HILTON HOTELS                         | EQUITY | 432848109 | 111   | 10,600    | SH | DEFINED | 1 | 10,600  |        |

| NAME OF ISSUER                     | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | SOLE | VOTING AUTHORITY SHARED | NONE    |
|------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|------|-------------------------|---------|
| HISPANIC BROADCASTING              | EQUITY      | 43357B104 | 166             | 6,500           | SH      |           | DEFINED       | 1         |      | 6,500                   |         |
| HISPANIC BROADCASTING              | EQUITY      | 43357b104 | 14145           | 554,702         | SH      |           | DEFINED       | 3         |      | 536,902                 | 17,800  |
| HOME DEPOT INC                     | EQUITY      | 437076102 | 2983            | 65,300          | SH      |           | DEFINED       | 1         |      | 65,300                  |         |
| HOME DEPOT INC                     | EQUITY      | 437076102 | 1146            | 25,082          | SH      |           | DEFINED       | 2         |      | 25,082                  |         |
| HOME PPTYS N Y INC COM             | EQUITY      | 437306103 | 8683            | 310,800         | SH      |           | DEFINED       | 3         |      | 291,600                 | 19,200  |
| HOMESTAKE MINING                   | EQUITY      | 437614100 | 30              | 7,100           | SH      |           | DEFINED       | 1         |      | 7,100                   |         |
| HON INDS INC                       | EQUITY      | 438092108 | 92              | 3,600           | SH      |           | DEFINED       | 1         |      | 3,600                   |         |
| HONEYWELL INTERNATIONAL INC        | EQUITY      | 438516106 | 41960           | 886,869         | SH      |           | DEFINED       | 1         |      | 886,869                 |         |
| HORACE MANN EDUCATORS CORP         | EQUITY      | 440327104 | 1524            | 71,300          | SH      |           | DEFINED       | 1         |      | 71,300                  |         |
| HORIZON OFFSHORE INC COM           | EQUITY      | 44043J105 | 3160            | 160,000         | SH      |           | DEFINED       | 3         |      | 160,000                 |         |
| HORMEL & CO                        | EQUITY      | 440452100 | 156             | 8,400           | SH      |           | DEFINED       | 1         |      | 8,400                   |         |
| HOSPITALITY PPTYS TR COM SH BE     | EQUITY      | 44106M102 | 6828            | 301,800         | SH      |           | DEFINED       | 3         |      | 275,500                 | 26,300  |
| HOST MARRIOTT CORP COM             | EQUITY      | 44107P104 | 465             | 35,967          | SH      |           | DEFINED       | 1         |      | 35,967                  |         |
| HOST MARRIOTT CORP COM             | EQUITY      | 44107p104 | 21670           | 1,675,000       | SH      |           | DEFINED       | 3         |      | 1,507,500               | 167,500 |
| HOUGHTON MIFFLIN CO                | EQUITY      | 441560109 | 83              | 1,800           | SH      |           | DEFINED       | 1         |      | 1,800                   |         |
| HOUSEHOLD INT'L                    | EQUITY      | 441815107 | 739             | 13,433          | SH      |           | DEFINED       | 1         |      | 13,433                  |         |
| HOUSEHOLD INTL                     | EQUITY      | 441815107 | 2750            | 50,000          | SH      |           | DEFINED       | 3         |      | 50,000                  |         |
| HRPT TRUST                         | EQUITY      | 40426w101 | 6334            | 837,500         | SH      |           | DEFINED       | 3         |      | 752,400                 | 85,100  |
| HUBBELL INC. Class B               | EQUITY      | 443510201 | 95              | 3,600           | SH      |           | DEFINED       | 1         |      | 3,600                   |         |
| HUMAN GENOME SCIENCES COM          | EQUITY      | 444903108 | 19498           | 281,300         | SH      |           | DEFINED       | 2         |      | 281,300                 |         |
| HUMAN GENOME SCIENCES COM          | EQUITY      | 444903108 | 2183            | 31,500          | SH      |           | DEFINED       | 3         |      | 24,500                  | 7,000   |
| HUMANA CORP                        | EQUITY      | 444859102 | 76              | 5,000           | SH      |           | DEFINED       | 1         |      | 5,000                   |         |
| HUNT (JB) TRANSPRT SVCS INC        | EQUITY      | 445658107 | 35              | 2,100           | SH      |           | DEFINED       | 1         |      | 2,100                   |         |
| HUNTINGTON BANCSHARES              | EQUITY      | 446150104 | 120             | 7,684           | SH      |           | DEFINED       | 1         |      | 7,684                   |         |
| I2 TECHNOLOGIES INC                | EQUITY      | 465754109 | 16041           | 295,000         | SH      |           | DEFINED       | 2         |      | 295,000                 |         |
| IBP INC.                           | EQUITY      | 449223106 | 169             | 6,300           | SH      |           | DEFINED       | 1         |      | 6,300                   |         |
| ICICI LTD                          | EQUITY      | 44926P202 | 168             | 16,000          | SH      |           | DEFINED       | 1         |      | 16,000                  |         |
| ICN PHARMACEUTICALS INC            | EQUITY      | 448924100 | 144             | 4,700           | SH      |           | DEFINED       | 1         |      | 4,700                   |         |
| IDACORP INC                        | EQUITY      | 451107106 | 113             | 2,300           | SH      |           | DEFINED       | 1         |      | 2,300                   |         |
| IDEC PHARMACEUTICALS CORP.         | EQUITY      | 449370105 | 550             | 2,900           | SH      |           | DEFINED       | 1         |      | 2,900                   |         |
| ILEX ONCOLOGY INC COM              | EQUITY      | 451923106 | 10714           | 407,200         | SH      |           | DEFINED       | 3         |      | 407,200                 |         |
| ILLINOIS TOOL WORKS                | EQUITY      | 452308109 | 518             | 8,700           | SH      |           | DEFINED       | 1         |      | 8,700                   |         |
| ILLINOIS TOOL WORKS                | EQUITY      | 452308109 | 3133            | 52,600          | SH      |           | DEFINED       | 4         |      | 52,600                  |         |
| ILLUMINA INC                       | EQUITY      | 452327109 | 964             | 60,000          | SH      |           | DEFINED       | 2         |      | 60,000                  |         |
| ILLUMINET HLDGS INC COM            | EQUITY      | 452334105 | 1720            | 75,000          | SH      |           | DEFINED       | 3         |      | 75,000                  |         |
| IMAGEX COM INC                     | EQUITY      | 45244D102 | 816             | 791,393         | SH      |           | DEFINED       | 1         |      | 791,393                 |         |
| I-MANY INC COM                     | EQUITY      | 44973Q103 | 4229            | 340,000         | SH      |           | DEFINED       | 3         |      | 340,000                 |         |
| IMATION CORPORATION                | EQUITY      | 45245A107 | 33              | 2,100           | SH      |           | DEFINED       | 1         |      | 2,100                   |         |
| IMC GLOBAL INC.                    | EQUITY      | 449669100 | 106             | 6,800           | SH      |           | DEFINED       | 1         |      | 6,800                   |         |
| IMCLONE SYS INC                    | EQUITY      | 45245W109 | 1540            | 35,000          | SH      |           | DEFINED       | 2         |      | 35,000                  |         |
| IMCLONE SYS INC                    | EQUITY      | 45245W109 | 660             | 15,000          | SH      |           | DEFINED       | 4         |      | 15,000                  |         |
| IMMUNEX CORP NEW                   | EQUITY      | 452528102 | 10318           | 253,970         | SH      |           | DEFINED       | 2         |      | 253,970                 |         |
| IMMUNEX CORP NEW                   | EQUITY      | 452528102 | 609             | 15,000          | SH      |           | DEFINED       | 4         |      | 15,000                  |         |
| IMMUNOGEN INC                      | EQUITY      | 45253H101 | 1072            | 50,000          | SH      |           | DEFINED       | 2         |      | 50,000                  |         |
| IMS HEALTH INC                     | EQUITY      | 449934108 | 5400            | 200,000         | SH      |           | DEFINED       | 2         |      | 200,000                 |         |
| IMS HEALTH INC.                    | EQUITY      | 449934108 | 230             | 8,500           | SH      |           | DEFINED       | 1         |      | 8,500                   |         |
| INCO LTD                           | EQUITY      | 453258402 | 91              | 5,400           | SH      |           | DEFINED       | 1         |      | 5,400                   |         |
| INCYTE GENOMICS INC                | EQUITY      | 45337C102 | 95              | 3,800           | SH      |           | DEFINED       | 1         |      | 3,800                   |         |
| INFOCUS CORP                       | EQUITY      | 45665B106 | 32              | 2,200           | SH      |           | DEFINED       | 1         |      | 2,200                   |         |
| INFORMIX CORP                      | EQUITY      | 456779107 | 50              | 17,000          | SH      |           | DEFINED       | 1         |      | 17,000                  |         |
| INGERSOLL-RAND                     | EQUITY      | 456866102 | 201             | 4,800           | SH      |           | DEFINED       | 1         |      | 4,800                   |         |
| INNOVATIVE SOLTNS&SUPP COM         | EQUITY      | 45769N105 | 1752            | 100,000         | SH      |           | DEFINED       | 3         |      | 100,000                 |         |
| INSURANCE AUTO AUCTIONS            | EQUITY      | 457875102 | 1200            | 100,000         | SH      |           | DEFINED       | 1         |      | 100,000                 |         |
| INSWEB CORPORATION                 | EQUITY      | 45809K103 | 48              | 55,165          | SH      |           | DEFINED       | 1         |      | 55,165                  |         |
| INTEGRATED DEVICE TECH INC         | EQUITY      | 458118106 | 205             | 6,200           | SH      |           | DEFINED       | 1         |      | 6,200                   |         |
| INTEGRATED DEVICE TECH INC         | EQUITY      | 458118106 | 805             | 24,300          | SH      |           | DEFINED       | 2         |      | 24,300                  |         |
| INTEL CORP                         | EQUITY      | 458140100 | 26666           | 887,005         | SH      |           | DEFINED       | 1         |      | 887,005                 |         |
| INTEL CORP                         | EQUITY      | 458140100 | 27172           | 898,470         | SH      |           | DEFINED       | 2         |      | 898,470                 |         |
| INTEL CORP                         | EQUITY      | 458140100 | 1172            | 39,000          | SH      |           | DEFINED       | 4         |      | 39,000                  |         |
| INTERNATIONAL BUSINESS MACHINES    | EQUITY      | 459200101 | 19504           | 229,455         | SH      |           | DEFINED       | 1         |      | 229,455                 |         |
| INTERNATIONAL BUSINESS MACHINES    | EQUITY      | 459200101 | 12551           | 147,655         | SH      |           | DEFINED       | 2         |      | 147,655                 |         |
| INTERNATIONAL FLAVORS & FRAGRANCES | EQUITY      | 459506101 | 63              | 3,100           | SH      |           | DEFINED       | 1         |      | 3,100                   |         |
| INTERNATIONAL GAME TECHNOLOGY      | EQUITY      | 459902102 | 211             | 4,400           | SH      |           | DEFINED       | 1         |      | 4,400                   |         |
| INTERNATIONAL PAPER                | EQUITY      | 460146103 | 581             | 14,241          | SH      |           | DEFINED       | 1         |      | 14,241                  |         |
| INTERNATIONAL RECTIFIER CORP       | EQUITY      | 460254105 | 1842            | 61,400          | SH      |           | DEFINED       | 2         |      | 61,400                  |         |
| INTERNET SEC SYS INC COM           | EQUITY      | 46060X107 | 18080           | 230,497         | SH      |           | DEFINED       | 3         |      | 216,497                 | 14,000  |
| INTERPUBLIC GROUP COS              | EQUITY      | 460690100 | 362             | 8,500           | SH      |           | DEFINED       | 1         |      | 8,500                   |         |

|                                      |        |           |        |           |    |         |   |           |        |
|--------------------------------------|--------|-----------|--------|-----------|----|---------|---|-----------|--------|
| INTERSTATE BAKERIES<br>CORP          | EQUITY | 46072H108 | 55     | 3,900     | SH | DEFINED | 1 | 3,900     |        |
| INTERTAN INC COM                     | EQUITY | 461120107 | 3705   | 318,750   | SH | DEFINED | 3 | 318,750   |        |
| INTL RECTIFIER CORP                  | EQUITY | 460254105 | 108    | 3,600     | SH | DEFINED | 1 | 3,600     |        |
| INTL SPEEDWAY CORP<br>CL-A           | EQUITY | 460335201 | 118    | 3,100     | SH | DEFINED | 1 | 3,100     |        |
| INTROGEN THERAPEUTICS<br>INC         | EQUITY | 46119F107 | 875    | 125,000   | SH | DEFINED | 2 | 125,000   |        |
| INTUIT INCORPORATION                 | EQUITY | 461202103 | 229    | 5,800     | SH | DEFINED | 1 | 5,800     |        |
| INTUIT INCORPORATION                 | EQUITY | 461202103 | 868    | 22,000    | SH | DEFINED | 4 | 22,000    |        |
| INVESTMENT TECHNOLOGY<br>GROUP       | EQUITY | 46145F105 | 75     | 1,800     | SH | DEFINED | 1 | 1,800     |        |
| INVESTORS FINANCIAL<br>SERVICES CORP | EQUITY | 461915100 | 155    | 1,800     | SH | DEFINED | 1 | 1,800     |        |
| INVITROGEN CORP COM                  | EQUITY | 46185r100 | 66542  | 770,384   | SH | DEFINED | 3 | 753,684   | 16,700 |
| IONA TECHNOLOGIES PLC<br>SPONSORE    | EQUITY | 46206P109 | 27584  | 411,700   | SH | DEFINED | 3 | 403,600   | 8,100  |
| IPALCO ENTERPRISES INC               | EQUITY | 462613100 | 123    | 5,100     | SH | DEFINED | 1 | 5,100     |        |
| IPC HOLDINGS LTDS                    | EQUITY | G4933P101 | 128100 | 6,100,000 | SH | DEFINED | 1 | 6,100,000 |        |
| IRON MTN INC DEL COM                 | EQUITY | 462846106 | 70570  | 1,900,867 | SH | DEFINED | 3 | 1,823,317 | 77,550 |

| NAME OF ISSUER                        | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|---------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| ISTAR FINANCIAL INC                   | EQUITY      | 45031U101 | 3879            | 197,000         | SH      |           | DEFINED       | 1         |                       | 197,000   |         |
| ITT INDUSTRIES                        | EQUITY      | 450911102 | 109             | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| IVAX CORP                             | EQUITY      | 465823102 | 366             | 9,550           | SH      |           | DEFINED       | 1         |                       | 9,550     |         |
| JABIL CIRCUIT INC                     | EQUITY      | 466313103 | 287             | 11,300          | SH      |           | DEFINED       | 1         |                       | 11,300    |         |
| JACOBS ENGR GROUP INC                 | EQUITY      | 469814107 | 74              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| JDS UNIPHASE CORP                     | EQUITY      | 46612J101 | 1096            | 26,300          | SH      |           | DEFINED       | 1         |                       | 21,100    |         |
| JDS UNIPHASE CORP                     | EQUITY      | 46612J101 | 2133            | 51,160          | SH      |           | DEFINED       | 2         |                       | 51,160    |         |
| JEFFERSON PILOT                       | EQUITY      | 475070108 | 232             | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| JEFFERSON PILOT                       | EQUITY      | 475070108 | 4701            | 62,900          | SH      |           | DEFINED       | 2         |                       | 62,900    |         |
| JNI CORP                              | EQUITY      | 46622G105 | 1640            | 72,300          | SH      |           | DEFINED       | 2         |                       | 72,300    |         |
| JOHN HANCOCK FINANCIAL SRVCS          | EQUITY      | 41014S106 | 4703            | 125,000         | SH      |           | DEFINED       | 2         |                       | 125,000   |         |
| JOHNSON & JOHNSON                     | EQUITY      | 478160104 | 16217           | 154,351         | SH      |           | DEFINED       | 1         |                       | 154,351   |         |
| JOHNSON & JOHNSON                     | EQUITY      | 478160104 | 20386           | 194,040         | SH      |           | DEFINED       | 2         |                       | 194,040   |         |
| JOHNSON & JOHNSON                     | EQUITY      | 478160104 | 7354            | 70,000          | SH      |           | DEFINED       | 4         |                       | 70,000    |         |
| JOHNSON CONTROLS INC                  | EQUITY      | 478366107 | 130             | 2,500           | SH      |           | DEFINED       | 1         |                       | 2,500     |         |
| JONES APPAREL GROUP INC               | EQUITY      | 480074103 | 227             | 7,052           | SH      |           | DEFINED       | 1         |                       | 7,052     |         |
| JONES APPAREL GROUP INC               | EQUITY      | 480074103 | 3924            | 121,900         | SH      |           | DEFINED       | 2         |                       | 121,900   |         |
| JUNIPER NETWORKS INC                  | EQUITY      | 48203R104 | 24078           | 191,000         | SH      |           | DEFINED       | 2         |                       | 191,000   |         |
| K MART                                | EQUITY      | 482584109 | 78              | 14,700          | SH      |           | DEFINED       | 1         |                       | 14,700    |         |
| KANSAS CITY PWR & LT C                | EQUITY      | 485134100 | 102             | 3,700           | SH      |           | DEFINED       | 1         |                       | 3,700     |         |
| KAUFMAN & BROAD HOME CORP.            | EQUITY      | 486168107 | 40              | 1,200           | SH      |           | DEFINED       | 1         |                       | 1,200     |         |
| KAYDON CORP.                          | EQUITY      | 486587108 | 42              | 1,700           | SH      |           | DEFINED       | 1         |                       | 1,700     |         |
| KEANE INC                             | EQUITY      | 486665102 | 40              | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |         |
| KELLOGG                               | EQUITY      | 487836108 | 318             | 12,100          | SH      |           | DEFINED       | 1         |                       | 12,100    |         |
| KELLY SERVICES CI'A'                  | EQUITY      | 488152208 | 50              | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100     |         |
| KEMET CORP                            | EQUITY      | 488360108 | 86              | 5,700           | SH      |           | DEFINED       | 1         |                       | 5,700     |         |
| KENNAMETAL INC                        | EQUITY      | 489170100 | 52              | 1,800           | SH      |           | DEFINED       | 1         |                       | 1,800     |         |
| KERR MCGEE CORP                       | EQUITY      | 492386107 | 190             | 2,832           | SH      |           | DEFINED       | 1         |                       | 2,832     |         |
| KERR MCGEE CORP                       | EQUITY      | 492386107 | 25972           | 388,000         | SH      |           | DEFINED       | 2         |                       | 388,000   |         |
| KEYCORP                               | EQUITY      | 493267108 | 353             | 12,600          | SH      |           | DEFINED       | 1         |                       | 12,600    |         |
| KEYSPAN CORPORTATION                  | EQUITY      | 49337W100 | 161             | 3,800           | SH      |           | DEFINED       | 1         |                       | 3,800     |         |
| KILROY RLT Y CORP COM                 | EQUITY      | 49427F108 | 6926            | 246,800         | SH      |           | DEFINED       | 3         |                       | 227,700   | 19,100  |
| KIMBERLY CLARK CORP                   | EQUITY      | 494368103 | 4680            | 66,200          | SH      |           | DEFINED       | 2         |                       | 66,200    |         |
| KIMBERLY-CLARK CORP                   | EQUITY      | 494368103 | 12722           | 179,970         | SH      |           | DEFINED       | 1         |                       | 179,970   |         |
| KIMCO REALTY                          | EQUITY      | 49446R109 | 19424           | 439,575         | SH      |           | DEFINED       | 1         |                       | 439,575   |         |
| KIMCO REALTY                          | EQUITY      | 49446R109 | 36609           | 828,500         | SH      |           | DEFINED       | 3         |                       | 745,000   | 83,500  |
| KINDER MORGAN INC                     | EQUITY      | 49455P101 | 172             | 3,300           | SH      |           | DEFINED       | 1         |                       | 3,300     |         |
| KINDER MORGAN INC                     | EQUITY      | 49455P101 | 26099           | 500,100         | SH      |           | DEFINED       | 3         |                       | 411,100   | 89,000  |
| KING PHARMACEUTICALS INC              | EQUITY      | 495582108 | 243             | 4,700           | SH      |           | DEFINED       | 1         |                       | 4,700     |         |
| KING PHARMACEUTICALS INC              | EQUITY      | 495582108 | 163516          | 3,163,555       | SH      |           | DEFINED       | 3         |                       | 3,015,137 | 148,418 |
| KIRBY CORP COM                        | EQUITY      | 497266106 | 1680            | 80,000          | SH      |           | DEFINED       | 3         |                       | 80,000    |         |
| KLA-TENCOR CORP                       | EQUITY      | 482480100 | 180             | 5,350           | SH      |           | DEFINED       | 1         |                       | 5,350     |         |
| KNIGHT RIDDER INC.                    | EQUITY      | 499040103 | 131             | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300     |         |
| KNIGHTBRIDGE TANKERS LTD              | EQUITY      | 65299G106 | 8477            | 386,400         | SH      |           | DEFINED       | 1         |                       | 386,400   |         |
| KOALA CORP                            | EQUITY      | 499866101 | 43              | 5,000           | SH      |           | DEFINED       | 2         |                       | 5,000     |         |
| KOHL'S CORPORATION                    | EQUITY      | 500255104 | 580             | 9,500           | SH      |           | DEFINED       | 1         |                       | 9,500     |         |
| Korea Electric Power Corp. Kepco Sp A | EQUITY      | 500631106 | 974             | 59,500          | SH      |           | DEFINED       | 1         |                       | 59,500    |         |
| KORN/FERRY INTERNATIONAL              | EQUITY      | 500643200 | 47              | 2,200           | SH      |           | DEFINED       | 1         |                       | 2,200     |         |
| KROGER CO.                            | EQUITY      | 501044101 | 633             | 23,400          | SH      |           | DEFINED       | 1         |                       | 23,400    |         |
| KROLL-O'GARA COMPANY                  | EQUITY      | 501050108 | 23829           | 1,444,212       | SH      |           | DEFINED       | 1         |                       | 1,444,212 |         |
| KULICKE + SOFFA INDS INC              | EQUITY      | 501242101 | 1510            | 134,200         | SH      |           | DEFINED       | 2         |                       | 134,200   |         |
| L-3 COMMUNICATIONS HLDGS INC          | EQUITY      | 502424104 | 154             | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000     |         |
| L3 COMMUNICATIONS HOLDINGS 5.2        | EQUITY      | 502424AA2 | 14049           | 127,000         | SH      |           | DEFINED       | 3         |                       | 127,000   |         |
| L-3 COMMUNICATNS HLDGS COM            | EQUITY      | 502424104 | 39316           | 510,600         | SH      |           | DEFINED       | 3         |                       | 492,800   | 17,800  |
| LABORATORY AMER HLDGS COM NEW         | EQUITY      | 50540R409 | 9926            | 56,400          | SH      |           | DEFINED       | 3         |                       | 41,400    | 15,000  |
| LABORATORY AMER HLDGS COM NEW         | EQUITY      | 50540R409 | 7040            | 40,000          | SH      |           | DEFINED       | 4         |                       | 40,000    |         |
| LAM RESEARCH CORP                     | EQUITY      | 512807108 | 107             | 7,400           | SH      |           | DEFINED       | 1         |                       | 7,400     |         |
| LAM RESEARCH CORP                     | EQUITY      | 512807108 | 1578            | 108,800         | SH      |           | DEFINED       | 2         |                       | 108,800   |         |
| LAMAR CORP CV                         | CorpBond    | 512815af8 | 2942            | 2,860,000       | PRN     |           | DEFINED       | 3         |                       | 2,188,000 | 672,000 |
| LANCASTER COLONY CORP                 | EQUITY      | 513847103 | 63              | 2,250           | SH      |           | DEFINED       | 1         |                       | 2,250     |         |
| LANCE INC                             | EQUITY      | 514606102 | 22              | 1,700           | SH      |           | DEFINED       | 1         |                       | 1,700     |         |
| LANDAMERICA FINANCIAL GROUP           | EQUITY      | 514936103 | 3110            | 76,900          | SH      |           | DEFINED       | 3         |                       | 76,900    |         |
| LANDS END INC                         | EQUITY      | 515086106 | 45              | 1,800           | SH      |           | DEFINED       | 1         |                       | 1,800     |         |
| LARGE SCALE BIOLOGY CORP              | EQUITY      | 517053104 | 570             | 60,000          | SH      |           | DEFINED       | 2         |                       | 60,000    |         |
| LASALLE HOTEL PROPERTIES              | EQUITY      | 517942108 | 1744            | 114,800         | SH      |           | DEFINED       | 1         |                       | 114,800   |         |
| LATTICE SEMICONDUCTOR CORP            | EQUITY      | 518415104 | 108             | 5,900           | SH      |           | DEFINED       | 1         |                       | 5,900     |         |
| LEAR CORPORATION                      | EQUITY      | 521865105 | 97              | 3,900           | SH      |           | DEFINED       | 1         |                       | 3,900     |         |
| LEE ENTERPRISES INC                   | EQUITY      | 523768109 | 78              | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| LEGATO SYSTEMS INC                    | EQUITY      | 524651106 | 39              | 5,200           | SH      |           | DEFINED       | 1         |                       | 5,200     |         |

|                              |        |           |       |         |    |         |   |         |        |
|------------------------------|--------|-----------|-------|---------|----|---------|---|---------|--------|
| LEGG MASON INC               | EQUITY | 524901105 | 202   | 3,700   | SH | DEFINED | 1 | 3,700   |        |
| LEGETT & PLATT INC.          | EQUITY | 524660107 | 108   | 5,700   | SH | DEFINED | 1 | 5,700   |        |
| LEHMAN BROTHERS HLDGS<br>INC | EQUITY | 524908100 | 467   | 6,900   | SH | DEFINED | 1 | 6,900   |        |
| LEHMAN BROTHERS HLDGS<br>INC | EQUITY | 524908100 | 26550 | 392,600 | SH | DEFINED | 2 | 392,600 |        |
| LENNAR CORP                  | EQUITY | 526057104 | 131   | 3,600   | SH | DEFINED | 1 | 3,600   |        |
| LENNAR CORP                  | EQUITY | 526057104 | 35271 | 973,000 | SH | DEFINED | 3 | 936,400 | 36,600 |
| LEUCADIA NATIONAL CORP       | EQUITY | 527288104 | 117   | 3,300   | SH | DEFINED | 1 | 3,300   |        |
| LEXAR MEDIA INC              | EQUITY | 52886P104 | 78    | 83,500  | SH | DEFINED | 1 | 83,500  |        |
| LEXMARK INTERNATIONAL<br>INC | EQUITY | 529771107 | 171   | 3,850   | SH | DEFINED | 1 | 3,850   |        |
| LIBERTY PROPERTY TRUST       | EQUITY | 531172104 | 6221  | 217,800 | SH | DEFINED | 1 | 217,800 |        |
| LIBERTY PROPERTY TRUST       | EQUITY | 531172104 | 17520 | 613,400 | SH | DEFINED | 3 | 552,000 | 61,400 |
| LIFEPOINT HOSPITALS COM      | EQUITY | 53219L109 | 38225 | 762,600 | SH | DEFINED | 3 | 739,200 | 23,400 |

| NAME OF ISSUER          | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|-------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| LIGHTPATH TECHNOLOGIES  |             |           |                 |                 |         |           |               |           |                       |           |         |
| INC                     | EQUITY      | 532257102 | 1365            | 98,400          | SH      |           | DEFINED       | 2         |                       | 98,400    |         |
| LILLY ELI & CO          | EQUITY      | 532457108 | 2941            | 31,600          | SH      |           | DEFINED       | 1         |                       | 31,600    |         |
| LILLY ELI & CO          | EQUITY      | 532457108 | 174             | 1,875           | SH      |           | DEFINED       | 2         |                       | 1,875     |         |
| LIMITED INC             | EQUITY      | 532716107 | 225             | 13,200          | SH      |           | DEFINED       | 1         |                       | 13,200    |         |
| LIMITED INC             | EQUITY      | 532716107 | 1570            | 92,000          | SH      |           | DEFINED       | 2         |                       | 92,000    |         |
| LINCARE HOLDINGS INC    | EQUITY      | 532791100 | 183             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |         |
| LINCOLN NATIONAL CORP   | EQUITY      | 534187109 | 39              | 830             | SH      |           | DEFINED       | 2         |                       | 830       |         |
| LINCOLN NATIONAL CORP.  | EQUITY      | 534187109 | 274             | 5,800           | SH      |           | DEFINED       | 1         |                       | 5,800     |         |
| LINEAR TECHNOLOGY CORP  | EQUITY      | 535678106 | 412             | 8,900           | SH      |           | DEFINED       | 1         |                       | 8,900     |         |
| LINEAR TECHNOLOGY CORP  | EQUITY      | 535678106 | 1660            | 35,900          | SH      |           | DEFINED       | 2         |                       | 35,900    |         |
| LINENS N THINGS INC     |             |           |                 |                 |         |           |               |           |                       |           |         |
| COM                     | EQUITY      | 535679104 | 31625           | 1,144,783       | SH      |           | DEFINED       | 3         |                       | 1,117,183 | 27,600  |
| LITTON INDS INC         | EQUITY      | 538021106 | 220             | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| LIZ CLAIBORNE INC       | EQUITY      | 539320101 | 83              | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000     |         |
| LOCKHEED MARTIN CORP    | EQUITY      | 539830109 | 401             | 11,800          | SH      |           | DEFINED       | 1         |                       | 11,800    |         |
| LOEWS CORP.             | EQUITY      | 540424108 | 300             | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| LO-JACK CORPORATION     | EQUITY      | 539451104 | 1815            | 240,000         | SH      |           | DEFINED       | 1         |                       | 240,000   |         |
| LONE STAR STEAKHOUSE S  | EQUITY      | 542307103 | 14              | 1,500           | SH      |           | DEFINED       | 1         |                       | 1,500     |         |
| LONE STAR TECHNOLOGIES  |             |           |                 |                 |         |           |               |           |                       |           |         |
| INC                     | EQUITY      | 542312103 | 3296            | 85,600          | SH      |           | DEFINED       | 2         |                       | 85,600    |         |
| LONGS DRUG STORES INC   | EQUITY      | 543162101 | 29              | 1,200           | SH      |           | DEFINED       | 1         |                       | 1,200     |         |
| LONGVIEW FIBRE          | EQUITY      | 543213102 | 41              | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |         |
| LOUISIANA PACIFIC       | EQUITY      | 546347105 | 31              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| LOWE'S COMPANIES        | EQUITY      | 548661107 | 38618           | 867,810         | SH      |           | DEFINED       | 1         |                       | 867,810   |         |
| LSI LOGIC CORP          | EQUITY      | 502161102 | 149             | 8,700           | SH      |           | DEFINED       | 1         |                       | 8,700     |         |
| LTX CORP                | EQUITY      | 502392103 | 1264            | 97,600          | SH      |           | DEFINED       | 2         |                       | 97,600    |         |
| LUBRIZOL CORP.          | EQUITY      | 549271104 | 80              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| LUCENT TECHNOLOGIES     | EQUITY      | 549463107 | 5284            | 391,387         | SH      |           | DEFINED       | 1         |                       | 391,387   |         |
| LUCENT TECHNOLOGIES     | EQUITY      | 549463107 | 4087            | 302,760         | SH      |           | DEFINED       | 2         |                       | 302,760   |         |
| LUMINENT INC            | EQUITY      | 55027R103 | 2943            | 489,300         | SH      |           | DEFINED       | 3         |                       | 368,300   | 121,000 |
| LUMINEX CORP DEL COM    | EQUITY      | 55027E102 | 3258            | 125,000         | SH      |           | DEFINED       | 3         |                       | 125,000   |         |
| LYONDELL CHEMICAL COM-  |             |           |                 |                 |         |           |               |           |                       |           |         |
| PANY                    | EQUITY      | 552078107 | 107             | 7,000           | SH      |           | DEFINED       | 1         |                       | 7,000     |         |
| M&T BANK CORP           | EQUITY      | 55261F104 | 381             | 5,600           | SH      |           | DEFINED       | 1         |                       | 5,600     |         |
| MACERICH CO COM         | EQUITY      | 554382101 | 10720           | 558,700         | SH      |           | DEFINED       | 3         |                       | 519,500   | 39,200  |
| MACK CALI REALTY CORP   |             |           |                 |                 |         |           |               |           |                       |           |         |
| COM                     | EQUITY      | 554489104 | 6427            | 225,000         | SH      |           | DEFINED       | 1         |                       | 225,000   |         |
| MACK CALI REALTY CORP   |             |           |                 |                 |         |           |               |           |                       |           |         |
| COM                     | EQUITY      | 554489104 | 23544           | 824,300         | SH      |           | DEFINED       | 3         |                       | 756,200   | 68,100  |
| MACROMEDIA INC          | EQUITY      | 556100105 | 194             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |         |
| MACROVISION CORP        | EQUITY      | 555904101 | 222             | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |         |
| MANAGEMENT NETWORK GRP  |             |           |                 |                 |         |           |               |           |                       |           |         |
| COM                     | EQUITY      | 561693102 | 9927            | 836,000         | SH      |           | DEFINED       | 3         |                       | 836,000   |         |
| MANDALAY RESORT GROUP   | EQUITY      | 562567107 | 101             | 4,600           | SH      |           | DEFINED       | 1         |                       | 4,600     |         |
| MANOR CARE INC          | EQUITY      | 564055101 | 54              | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| MANPOWER INC            | EQUITY      | 56418H100 | 171             | 4,500           | SH      |           | DEFINED       | 1         |                       | 4,500     |         |
| MARINE DRILLING COS INC | EQUITY      | 568240204 | 7851            | 293,500         | SH      |           | DEFINED       | 2         |                       | 293,500   |         |
| MARRIOTT INTERNATIONAL  |             |           |                 |                 |         |           |               |           |                       |           |         |
| -CL A                   | EQUITY      | 571903202 | 3096            | 73,276          | SH      |           | DEFINED       | 1         |                       | 73,276    |         |
| MARSH & MC LENNAN       | EQUITY      | 571748102 | 929             | 7,940           | SH      |           | DEFINED       | 1         |                       | 7,940     |         |
| MARSHALL & ILSLY CORP   | EQUITY      | 571834100 | 320             | 6,300           | SH      |           | DEFINED       | 1         |                       | 6,300     |         |
| MARTHA STEWART LIVING   |             |           |                 |                 |         |           |               |           |                       |           |         |
| INC                     | EQUITY      | 573083102 | 7235            | 360,600         | SH      |           | DEFINED       | 2         |                       | 360,600   |         |
| MARTIN MARIETTA MATER-  |             |           |                 |                 |         |           |               |           |                       |           |         |
| IALS INC                | EQUITY      | 573284106 | 123             | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| MASCO CORP              | EQUITY      | 574599106 | 22400           | 872,010         | SH      |           | DEFINED       | 1         |                       | 872,010   |         |
| Masisa SA-ADR           | EQUITY      | 574799102 | 216             | 17,600          | SH      |           | DEFINED       | 1         |                       | 17,600    |         |
| MASSEY ENERGY COMPANY   | EQUITY      | 576206106 | 29              | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300     |         |
| MASTEC INC              | EQUITY      | 576323109 | 56              | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| MATAV RT-SPONSORED ADR  | EQUITY      | 559776109 | 82              | 4,000           | SH      |           | DEFINED       | 1         |                       | 4,000     |         |
| MATTEL INC.             | EQUITY      | 577081102 | 173             | 12,000          | SH      |           | DEFINED       | 1         |                       | 12,000    |         |
| MAVERICK TUBE CORP      | EQUITY      | 577914104 | 8041            | 355,400         | SH      |           | DEFINED       | 2         |                       | 355,400   |         |
| MAXIM INTEGRATED PRODS  | EQUITY      | 57772K101 | 388             | 8,120           | SH      |           | DEFINED       | 1         |                       | 8,120     |         |
| MAXIMUS INC COM         | EQUITY      | 577933104 | 43436           | 1,243,240       | SH      |           | DEFINED       | 3         |                       | 1,224,940 | 18,300  |
| MAXXAM INC              | EQUITY      | 577913106 | 6               | 400             | SH      |           | DEFINED       | 1         |                       | 400       |         |
| MAY DEPARTMENT STORES   | EQUITY      | 577778103 | 290             | 8,850           | SH      |           | DEFINED       | 1         |                       | 8,850     |         |
| MAY DEPARTMENT STORES   | EQUITY      | 577778103 | 4911            | 149,952         | SH      |           | DEFINED       | 2         |                       | 149,952   |         |
| MAYTAG CO.              | EQUITY      | 578592107 | 81              | 2,500           | SH      |           | DEFINED       | 1         |                       | 2,500     |         |
| MBIA INC.               | EQUITY      | 55262C100 | 215             | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| MBNA CORP               | EQUITY      | 55262L100 | 872             | 23,612          | SH      |           | DEFINED       | 1         |                       | 23,612    |         |
| MBNA CORP               | EQUITY      | 55262L100 | 6556            | 177,500         | SH      |           | DEFINED       | 3         |                       | 177,500   |         |
| MC DONALDS CORP.        | EQUITY      | 580135101 | 1400            | 41,180          | SH      |           | DEFINED       | 1         |                       | 41,180    |         |
| MC DONALDS CORP.        | EQUITY      | 580135101 | 2635            | 77,500          | SH      |           | DEFINED       | 4         |                       | 77,500    |         |
| MCCORMICK & CO.         | EQUITY      | 579780206 | 148             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |         |
| MCDATA CORPORATION      | EQUITY      | 580031102 | 1752            | 32,000          | SH      |           | DEFINED       | 2         |                       | 32,000    |         |
| MCDERMOTT INTERNATIONAL | EQUITY      | 580037109 | 20              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900     |         |
| MCGRAW HILL CORP        | EQUITY      | 580645109 | 369             | 6,300           | SH      |           | DEFINED       | 1         |                       | 6,300     |         |
| MCKESSON HBOC INC       | EQUITY      | 58155Q103 | 298             | 8,294           | SH      |           | DEFINED       | 1         |                       | 8,294     |         |
| MCN ENERGY GROUP INC.   | EQUITY      | 55267J100 | 150             | 5,400           | SH      |           | DEFINED       | 1         |                       | 5,400     |         |
| MEAD CORP               | EQUITY      | 582834107 | 97              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| MEDIA GEN INC           | EQUITY      | 584404107 | 47              | 1,300           | SH      |           | DEFINED       | 1         |                       | 1,300     |         |
| MEDICIS PHARMACEU-      |             |           |                 |                 |         |           |               |           |                       |           |         |
| TICAL CL A NE           | EQUITY      | 584690309 | 84771           | 1,433,767       | SH      |           | DEFINED       | 3         |                       | 1,403,067 | 30,700  |
| MEDIMMUNE INC           | EQUITY      | 584699102 | 281             | 5,900           | SH      |           | DEFINED       | 1         |                       | 5,900     |         |
| MEDIMMUNE INC           | EQUITY      | 584699102 | 10944           | 229,500         | SH      |           | DEFINED       | 2         |                       | 229,500   |         |
| MEDTRONIC INC.          | EQUITY      | 585055106 | 10520           | 174,250         | SH      |           | DEFINED       | 1         |                       | 174,250   |         |
| MEDTRONIC INC.          | EQUITY      | 585055106 | 3321            | 55,000          | SH      |           | DEFINED       | 4         |                       | 55,000    |         |
| MELLON FINANCIAL CORP   | EQUITY      | 58551A108 | 689             | 14,000          | SH      |           | DEFINED       | 1         |                       | 14,000    |         |

|                               |        |           |      |         |    |         |   |         |
|-------------------------------|--------|-----------|------|---------|----|---------|---|---------|
| MELLON FINANCIAL CORP         | EQUITY | 58551A108 | 7073 | 143,800 | SH | DEFINED | 2 | 143,800 |
| MENTOR GRAPHICS               | EQUITY | 587200106 | 104  | 3,800   | SH | DEFINED | 1 | 3,800   |
| MERCANTILE BANKSHARES<br>CORP | EQUITY | 587405101 | 211  | 4,880   | SH | DEFINED | 1 | 4,880   |

| NAME OF ISSUER                    | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|-----------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| MERCK & CO.                       | EQUITY      | 589331107 | 6071            | 64,840          | SH      |           | DEFINED       | 1         |                       | 64,840    |         |
| MERCK & CO.                       | EQUITY      | 589331107 | 41863           | 447,130         | SH      |           | DEFINED       | 2         |                       | 447,130   |         |
| MERCK & CO.                       | EQUITY      | 589331107 | 9363            | 100,000         | SH      |           | DEFINED       | 4         |                       | 100,000   |         |
| MERCURY GENL CORP NEW COM         | EQUITY      | 589400100 | 31107           | 709,000         | SH      |           | DEFINED       | 3         |                       | 690,000   | 19,000  |
| MERCURY INTERACTIVE CORPORATION   | EQUITY      | 589405109 | 226             | 2,500           | SH      |           | DEFINED       | 1         |                       | 2,500     |         |
| MERCURY INTERACTIVE CORPORATION   | EQUITY      | 589405109 | 29965           | 332,026         | SH      |           | DEFINED       | 3         |                       | 312,726   | 19,300  |
| MEREDITH CORP                     | EQUITY      | 589433101 | 52              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| MERISTAR HOSPITALITY COM          | EQUITY      | 58984Y103 | 8171            | 415,000         | SH      |           | DEFINED       | 1         |                       | 415,000   |         |
| MERISTAR HOSPITALITY COM          | EQUITY      | 58984y103 | 3936            | 199,900         | SH      |           | DEFINED       | 3         |                       | 180,000   | 19,900  |
| MERIX CORP COM                    | EQUITY      | 590049102 | 1535            | 114,750         | SH      |           | DEFINED       | 3         |                       | 114,750   |         |
| MERRILL LYNCH & CO.               | EQUITY      | 590188108 | 1534            | 22,500          | SH      |           | DEFINED       | 1         |                       | 22,500    |         |
| MERRILL LYNCH & CO.               | EQUITY      | 590188108 | 5019            | 73,600          | SH      |           | DEFINED       | 2         |                       | 73,600    |         |
| METHODE ELECTRS INC CL A          | EQUITY      | 591520200 | 15038           | 655,600         | SH      |           | DEFINED       | 3         |                       | 619,400   | 36,200  |
| METLIFE INC                       | EQUITY      | 59156R108 | 4949            | 141,400         | SH      |           | DEFINED       | 1         |                       | 141,400   |         |
| METRICOM INC                      | EQUITY      | 591596101 | 352             | 35,000          | SH      |           | DEFINED       | 1         |                       | 35,000    |         |
| METRIS COS INC COM                | EQUITY      | 591598107 | 131077          | 4,981,539       | SH      |           | DEFINED       | 3         |                       | 4,751,087 | 230,452 |
| MGIC INVESTMENT CORP              | EQUITY      | 552848103 | 216             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |         |
| MGIC INVESTMENT CORP              | EQUITY      | 552848103 | 16124           | 239,100         | SH      |           | DEFINED       | 3         |                       | 187,300   | 51,800  |
| MICHAELS STORES INC COM           | EQUITY      | 594087108 | 6042            | 228,000         | SH      |           | DEFINED       | 3         |                       | 226,000   | 2,000   |
| MICREL INC                        | EQUITY      | 594793101 | 168             | 5,000           | SH      |           | DEFINED       | 1         |                       | 5,000     |         |
| MICROCHIP TECHNOLOGY INCORPORATED | EQUITY      | 595017104 | 155             | 7,050           | SH      |           | DEFINED       | 1         |                       | 7,050     |         |
| MICROMUSE INC                     | EQUITY      | 595094103 | 9996            | 165,600         | SH      |           | DEFINED       | 2         |                       | 165,600   |         |
| MICRON TECHNOLOGY INC             | EQUITY      | 595112103 | 561             | 15,800          | SH      |           | DEFINED       | 1         |                       | 15,800    |         |
| MICRON TECHNOLOGY INC             | EQUITY      | 595112103 | 10377           | 292,300         | SH      |           | DEFINED       | 2         |                       | 292,300   |         |
| MICROSOFT CORP                    | EQUITY      | 594918104 | 27202           | 627,140         | SH      |           | DEFINED       | 1         |                       | 627,140   |         |
| MICROSOFT CORP                    | EQUITY      | 594918104 | 12915           | 297,743         | SH      |           | DEFINED       | 2         |                       | 297,743   |         |
| MICROSOFT CORP                    | EQUITY      | 594918104 | 1149            | 26,500          | SH      |           | DEFINED       | 4         |                       | 26,500    |         |
| MIDCOAST ENERGY RES COM           | EQUITY      | 59563W104 | 2953            | 135,400         | SH      |           | DEFINED       | 3         |                       | 135,400   |         |
| MILLENNIUM PHARMACEUTICALS        | EQUITY      | 599902103 | 743             | 12,000          | SH      |           | DEFINED       | 1         |                       | 12,000    |         |
| MILLENNIUM PHARMACEUTICALS        | EQUITY      | 599902103 | 16750           | 270,700         | SH      |           | DEFINED       | 2         |                       | 270,700   |         |
| MILLIPORE CORP                    | EQUITY      | 601073109 | 88              | 1,400           | SH      |           | DEFINED       | 1         |                       | 1,400     |         |
| MILLIPORE CORP                    | EQUITY      | 601073109 | 1676            | 26,600          | SH      |           | DEFINED       | 4         |                       | 26,600    |         |
| MINERALS TECHNOLOGIES INC         | EQUITY      | 603158106 | 41              | 1,200           | SH      |           | DEFINED       | 1         |                       | 1,200     |         |
| MINIMED INC                       | EQUITY      | 60365K108 | 164             | 3,900           | SH      |           | DEFINED       | 1         |                       | 3,900     |         |
| MINIMED INC                       | EQUITY      | 60365K108 | 1198            | 28,500          | SH      |           | DEFINED       | 4         |                       | 28,500    |         |
| MINNESOTA MINING & MFG.           | EQUITY      | 604059105 | 1338            | 11,100          | SH      |           | DEFINED       | 1         |                       | 11,100    |         |
| MINNESOTA MINING & MFG.           | EQUITY      | 604059105 | 6030            | 50,039          | SH      |           | DEFINED       | 2         |                       | 50,039    |         |
| MINNESOTA MINING & MFG.           | EQUITY      | 604059105 | 3615            | 30,000          | SH      |           | DEFINED       | 4         |                       | 30,000    |         |
| MIPS TECHNOLOGY INC CLASS B       | EQUITY      | 604567206 | 59              | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300     |         |
| MITCHELL ENERGY & DEV CL A        | EQUITY      | 606592202 | 25903           | 422,900         | SH      |           | DEFINED       | 3         |                       | 412,400   | 10,500  |
| MOBILE MINI                       | EQUITY      | 60740F105 | 6792            | 295,300         | SH      |           | DEFINED       | 2         |                       | 295,300   |         |
| MOBILE MINI                       | EQUITY      | 60740F105 | 15102           | 656,600         | SH      |           | DEFINED       | 3         |                       | 656,600   |         |
| MODINE MFG CO                     | EQUITY      | 607828100 | 35              | 1,700           | SH      |           | DEFINED       | 1         |                       | 1,700     |         |
| MODIS PROFESSIONAL SERVICES       | EQUITY      | 607830106 | 24              | 5,700           | SH      |           | DEFINED       | 1         |                       | 5,700     |         |
| MOHAWK INDUSTRIES INC             | EQUITY      | 608190104 | 85              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| MOLEX INC                         | EQUITY      | 608554101 | 195             | 5,500           | SH      |           | DEFINED       | 1         |                       | 5,500     |         |
| MONTANA POWER CO                  | EQUITY      | 612085100 | 131             | 6,300           | SH      |           | DEFINED       | 1         |                       | 6,300     |         |
| MONY GROUP INC                    | EQUITY      | 615337102 | 138             | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| MOODY'S INVESTORS SERVICE         | EQUITY      | 615369105 | 128             | 5,000           | SH      |           | DEFINED       | 1         |                       | 5,000     |         |
| MORGAN J.P.                       | EQUITY      | 616880100 | 4800            | 29,000          | SH      |           | DEFINED       | 1         |                       | 29,000    |         |
| MORGAN J.P.                       | EQUITY      | 616880100 | 15389           | 92,985          | SH      |           | DEFINED       | 2         |                       | 92,985    |         |
| MORGAN STANLEY DEAN WITTER & CO   | EQUITY      | 617446448 | 2511            | 31,680          | SH      |           | DEFINED       | 1         |                       | 31,680    |         |
| MORGAN STANLEY DEAN WITTER+CO     | EQUITY      | 617446448 | 31209           | 393,805         | SH      |           | DEFINED       | 2         |                       | 393,805   |         |
| MORGAN STANLEY DW                 | EQUITY      | 61745C105 | 759             | 68,600          | SH      |           | DEFINED       | 1         |                       | 68,600    |         |
| MOTOROLA INC                      | EQUITY      | 620076109 | 1349            | 66,632          | SH      |           | DEFINED       | 1         |                       | 66,632    |         |
| MPOWER COMMUNICATIONS CORP        | EQUITY      | 62473J106 | 28              | 5,543           | SH      |           | DEFINED       | 2         |                       | 5,543     |         |
| MPOWER COMMUNICATIONS CORP        | EQUITY      | 62473J205 | 243             | 30,400          | SH      |           | DEFINED       | 2         |                       | 30,400    |         |
| MURPHY OIL CORP                   | EQUITY      | 626717102 | 163             | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700     |         |
| MYLAN LABORATORIES                | EQUITY      | 628530107 | 186             | 7,400           | SH      |           | DEFINED       | 1         |                       | 7,400     |         |
| MYRIAD GENETICS INC               | EQUITY      | 62855J104 | 8250            | 99,700          | SH      |           | DEFINED       | 2         |                       | 99,700    |         |
| MYRIAD GENETICS INC               | EQUITY      | 62855J104 | 11419           | 138,000         | SH      |           | DEFINED       | 3         |                       | 134,400   | 3,600   |
| NABORS INDS INC                   | EQUITY      | 629568106 | 195             | 3,300           | SH      |           | DEFINED       | 1         |                       | 3,300     |         |
| NABORS INDS INC                   | EQUITY      | 629568106 | 25334           | 428,300         | SH      |           | DEFINED       | 3         |                       | 348,100   | 80,200  |
| NABORS INDUSTRIES INC             | EQUITY      | 629568106 | 22288           | 376,800         | SH      |           | DEFINED       | 2         |                       | 376,800   |         |
| NANOGEN INC                       | EQUITY      | 630075109 | 42              | 5,222           | SH      |           | DEFINED       | 1         |                       | 5,222     |         |
| NASDAQ 100 TR                     | EQUITY      | 631100104 | 34511           | 591,000         | SH      |           | DEFINED       | 2         |                       | 591,000   |         |

|                                  |        |           |       |           |    |         |   |           |        |
|----------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|--------|
| NATIONAL BANK OF GREECE S.A.     | EQUITY | 633643408 | 1100  | 153,028   | SH | DEFINED | 1 | 153,028   |        |
| NATIONAL CITY CORP               | EQUITY | 635405103 | 512   | 17,800    | SH | DEFINED | 1 | 17,800    |        |
| NATIONAL CITY CORP               | EQUITY | 635405103 | 6381  | 221,800   | SH | DEFINED | 2 | 221,800   |        |
| NATIONAL COMMERCE BANCORPORATION | EQUITY | 635449101 | 299   | 12,090    | SH | DEFINED | 1 | 12,090    |        |
| NATIONAL EQUIPMENT SERV          | EQUITY | 635847106 | 141   | 75,000    | SH | DEFINED | 1 | 75,000    |        |
| NATIONAL FUEL GAS CO N           | EQUITY | 636180101 | 151   | 2,400     | SH | DEFINED | 1 | 2,400     |        |
| NATIONAL GOLF PPTYS COM          | EQUITY | 636236109 | 442   | 21,500    | SH | DEFINED | 3 |           | 21,500 |
| NATIONAL OILWELL INC             | EQUITY | 637071101 | 182   | 4,700     | SH | DEFINED | 1 | 4,700     |        |
| NATIONAL OILWELL INC             | EQUITY | 637071101 | 3072  | 79,400    | SH | DEFINED | 2 | 79,400    |        |
| NATIONAL OILWELL INC             | EQUITY | 637071101 | 72245 | 1,867,400 | SH | DEFINED | 3 | 1,822,200 | 45,200 |
| NATIONAL SEMICONDUCTOR           | EQUITY | 637640103 | 97    | 4,800     | SH | DEFINED | 1 | 4,800     |        |
| NATIONAL SERVICE INDS INC        | EQUITY | 637657107 | 7634  | 297,200   | SH | DEFINED | 1 | 297,200   |        |
| NATIONWIDE FINL SVCS CL A        | EQUITY | 638612101 | 24372 | 513,100   | SH | DEFINED | 3 | 473,900   | 39,200 |
| NATIONWIDE HEALTH PPTY COM       | EQUITY | 638620104 | 1712  | 133,000   | SH | DEFINED | 3 | 96,000    | 37,000 |
| NAVISTAR INTERNATIONAL           | EQUITY | 63934E112 | 50    | 1,900     | SH | DEFINED | 1 | 1,900     |        |

| NAME OF ISSUER                                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|---|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| NCH CORP.                                     | EQUITY      | 628850109 | 15              | 400             | SH      |           | DEFINED       | 1         |                       | 400       |         |
| NCO GROUP INC                                 | EQUITY      | 628858102 | 46              | 1,500           | SH      |           | DEFINED       | 1         |                       | 1,500     |         |
| NCR CORPORATION                               | EQUITY      | 62886E112 | 103             | 2,650           | SH      |           | DEFINED       | 1         |                       | 2,650     |         |
| NEIMAN MARCUS GROUP INC CL A                  | EQUITY      | 640204202 | 100             | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| NETSCOUT SYS INC COM                          | EQUITY      | 64115T104 | 3675            | 367,500         | SH      |           | DEFINED       | 3         |                       | 367,500   |         |
| NETWORK APPLIANCE INC                         | EQUITY      | 64120L104 | 558             | 8,700           | SH      |           | DEFINED       | 1         |                       | 8,700     |         |
| NETWORK APPLIANCE INC NETWORKS ASSOCIATES INC | EQUITY      | 64120L104 | 14909           | 232,100         | SH      |           | DEFINED       | 2         |                       | 232,100   |         |
| NEUBERGER BERMAN INC                          | EQUITY      | 640938106 | 34              | 8,200           | SH      |           | DEFINED       | 1         |                       | 8,200     |         |
| NEW FOCUS INC                                 | EQUITY      | 641234109 | 243             | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |         |
| NEW YORK TIMES                                | EQUITY      | 644383101 | 3249            | 93,500          | SH      |           | DEFINED       | 2         |                       | 93,500    |         |
| NEWELL RUBBERMAID INC                         | EQUITY      | 650111107 | 208             | 5,200           | SH      |           | DEFINED       | 1         |                       | 5,200     |         |
| NEWELL RUBBERMAID INC                         | EQUITY      | 651229106 | 191             | 8,388           | SH      |           | DEFINED       | 1         |                       | 8,388     |         |
| NEWELL RUBBERMAID INC                         | EQUITY      | 651229106 | 3540            | 155,587         | SH      |           | DEFINED       | 2         |                       | 155,587   |         |
| NEWMONT MINING CORP                           | EQUITY      | 651639106 | 85              | 4,973           | SH      |           | DEFINED       | 1         |                       | 4,973     |         |
| NEWPORT CORP                                  | EQUITY      | 651824104 | 2822            | 35,900          | SH      |           | DEFINED       | 2         |                       | 35,900    |         |
| NEWPORT NEWS SHIP-BUILDING                    | EQUITY      | 652228107 | 99              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900     |         |
| NEXTEL COMMUNICATIONS                         | EQUITY      | 65332V103 | 532             | 21,500          | SH      |           | DEFINED       | 1         |                       | 21,500    |         |
| NEXTEL PARTNERS INC                           | EQUITY      | 65333F107 | 841             | 50,000          | SH      |           | DEFINED       | 1         |                       | 50,000    |         |
| NIAGARA MOHAWK HOLDINGS INC                   | EQUITY      | 653520106 | 85              | 5,100           | SH      |           | DEFINED       | 1         |                       | 5,100     |         |
| NICOR INC                                     | EQUITY      | 654086107 | 60              | 1,400           | SH      |           | DEFINED       | 1         |                       | 1,400     |         |
| NIKE INC                                      | EQUITY      | 654106103 | 16561           | 296,725         | SH      |           | DEFINED       | 2         |                       | 296,725   |         |
| NIKE INC.                                     | EQUITY      | 654106103 | 435             | 7,800           | SH      |           | DEFINED       | 1         |                       | 7,800     |         |
| NIKU CORP COM                                 | EQUITY      | 654113109 | 15950           | 2,181,200       | SH      |           | DEFINED       | 3         |                       | 2,136,900 | 44,300  |
| NISOURCE INC                                  | EQUITY      | 65473P105 | 205             | 6,675           | SH      |           | DEFINED       | 1         |                       | 6,675     |         |
| NOBLE AFFILIATES INC                          | EQUITY      | 654894104 | 156             | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400     |         |
| NOBLE DRILLING CORP                           | EQUITY      | 655042109 | 343             | 7,900           | SH      |           | DEFINED       | 1         |                       | 7,900     |         |
| NOKIA CORP                                    | EQUITY      | 654902204 | 10690           | 245,740         | SH      |           | DEFINED       | 1         |                       | 245,740   |         |
| NOKIA CORP                                    | EQUITY      | 654902204 | 9897            | 227,515         | SH      |           | DEFINED       | 2         |                       | 227,515   |         |
| NOKIA CORP                                    | EQUITY      | 654902204 | 870             | 20,000          | SH      |           | DEFINED       | 4         |                       | 20,000    |         |
| NORDSON CORP                                  | EQUITY      | 655663102 | 48              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900     |         |
| NORDSTROM INC.                                | EQUITY      | 655664100 | 78              | 4,300           | SH      |           | DEFINED       | 1         |                       | 4,300     |         |
| NORFOLK AND SOUTHERN                          | EQUITY      | 655844108 | 152             | 11,400          | SH      |           | DEFINED       | 1         |                       | 11,400    |         |
| NORTEL NETWORKS CORP                          | EQUITY      | 656568102 | 14023           | 437,370         | SH      |           | DEFINED       | 1         |                       | 437,370   |         |
| NORTEL NETWORKS CORP                          | EQUITY      | 656568102 | 176             | 5,500           | SH      |           | DEFINED       | 2         |                       | 5,500     |         |
| NORTEL NETWORKS CORP                          | EQUITY      | 656568102 | 962             | 30,000          | SH      |           | DEFINED       | 4         |                       | 30,000    |         |
| NORTH AMERN SCIENTIFIC INC                    | EQUITY      | 65715D100 | 4204            | 289,900         | SH      |           | DEFINED       | 2         |                       | 289,900   |         |
| NORTH FORK BANCORPORATION                     | EQUITY      | 659424105 | 255             | 10,400          | SH      |           | DEFINED       | 1         |                       | 10,400    |         |
| NORTHEAST UTILS                               | EQUITY      | 664397106 | 216             | 8,900           | SH      |           | DEFINED       | 1         |                       | 8,900     |         |
| NORTHERN TRUST CORP                           | EQUITY      | 665859104 | 529             | 6,480           | SH      |           | DEFINED       | 1         |                       | 6,480     |         |
| NORTHROP GRUMMAN CORP                         | EQUITY      | 666807102 | 166             | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000     |         |
| NORTHWAY FINANCIAL INC.                       | EQUITY      | 667270102 | 1058            | 45,010          | SH      |           | DEFINED       | 1         |                       | 45,010    |         |
| NORTHWEST NATURAL GAS CO.                     | EQUITY      | 667655104 | 17              | 650             | SH      |           | DEFINED       | 1         |                       | 650       |         |
| NOVA CORP/GEORGIA                             | EQUITY      | 669784100 | 84              | 4,200           | SH      |           | DEFINED       | 1         |                       | 4,200     |         |
| NOVATEL WIRELESS                              | EQUITY      | 66987M109 | 3032            | 245,000         | SH      |           | DEFINED       | 3         |                       | 245,000   |         |
| NOVELL INC.                                   | EQUITY      | 670006105 | 53              | 10,200          | SH      |           | DEFINED       | 1         |                       | 10,200    |         |
| NOVELLUS SYSTEMS INC                          | EQUITY      | 670008101 | 140             | 3,900           | SH      |           | DEFINED       | 1         |                       | 3,900     |         |
| NRG ENERGY INC                                | EQUITY      | 629377102 | 681             | 24,500          | SH      |           | DEFINED       | 2         |                       | 24,500    |         |
| NSTAR   | EQUITY      | 67019E107 | 137             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |         |
| NUCOR CORP                                    | EQUITY      | 670346105 | 103             | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| NVIDIA CORP                                   | EQUITY      | 67066G104 | 128             | 3,900           | SH      |           | DEFINED       | 1         |                       | 3,900     |         |
| O CHARLEYS INC COM                            | EQUITY      | 670823103 | 2047            | 114,900         | SH      |           | DEFINED       | 3         |                       | 114,900   |         |
| O2WIRELESS SOLUTIONS I COM                    | EQUITY      | 689803104 | 8500            | 912,700         | SH      |           | DEFINED       | 3         |                       | 912,700   |         |
| OAKLEY INC                                    | EQUITY      | 673662102 | 2693            | 199,500         | SH      |           | DEFINED       | 2         |                       | 199,500   |         |
| OCCIDENTAL PETROLEUM                          | EQUITY      | 674599105 | 9031            | 372,400         | SH      |           | DEFINED       | 1         |                       | 372,400   |         |
| OCEAN ENERGY CORPORATION                      | EQUITY      | 67481E106 | 174             | 10,000          | SH      |           | DEFINED       | 1         |                       | 10,000    |         |
| OCEAN ENERGY CORPORATION                      | EQUITY      | 67481E106 | 17318           | 996,700         | SH      |           | DEFINED       | 3         |                       | 811,600   | 185,100 |
| OFFICE DEPOT INCORPORATED                     | EQUITY      | 676220106 | 68              | 9,600           | SH      |           | DEFINED       | 1         |                       | 9,600     |         |
| OFFSHORE LOGISTICS INC                        | EQUITY      | 676255102 | 15445           | 716,800         | SH      |           | DEFINED       | 2         |                       | 716,800   |         |
| OGDEN CORP                                    | EQUITY      | 676346109 | 45              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| OGE ENERGY CORP.                              | EQUITY      | 670837103 | 3133            | 128,200         | SH      |           | DEFINED       | 1         |                       | 128,200   |         |
| OHIO CASUALTY CORP                            | EQUITY      | 677240103 | 36              | 3,600           | SH      |           | DEFINED       | 1         |                       | 3,600     |         |
| OLD KENT FINANCIAL CORP                       | EQUITY      | 679833103 | 184             | 4,200           | SH      |           | DEFINED       | 1         |                       | 4,200     |         |
| OLD REPUBLIC INTERNATIONAL GROUP              | EQUITY      | 680223104 | 1184            | 37,000          | SH      |           | DEFINED       | 1         |                       | 37,000    |         |
| OLD REPUBLIC INTERNATIONAL GROUP              | EQUITY      | 680223104 | 106195          | 3,318,600       | SH      |           | DEFINED       | 3         |                       | 3,177,600 | 141,000 |
| OLIN CORP                                     | EQUITY      | 680665205 | 60              | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700     |         |
| OMNICARE INC                                  | EQUITY      | 681904108 | 119             | 5,500           | SH      |           | DEFINED       | 1         |                       | 5,500     |         |
| OMNICOM GROUP INC                             | EQUITY      | 681919106 | 423             | 5,100           | SH      |           | DEFINED       | 1         |                       | 5,100     |         |
| ONEOK   | EQUITY      | 682680103 | 36              | 750             | SH      |           | DEFINED       | 1         |                       | 750       |         |
| OPNET TECHNOLOGIES INC                        | EQUITY      | 683757108 | 9               | 600             | SH      |           | DEFINED       | 2         |                       | 600       |         |
| ORACLE SYSTEMS                                | EQUITY      | 68389X105 | 28065           | 965,650         | SH      |           | DEFINED       | 1         |                       | 965,650   |         |
| ORACLE SYSTEMS                                | EQUITY      | 68389X105 | 4476            | 154,000         | SH      |           | DEFINED       | 4         |                       | 154,000   |         |
| OSCA INC CL A                                 | EQUITY      | 687836106 | 6978            | 412,000         | SH      |           | DEFINED       | 3         |                       | 412,000   |         |
| OSHKOSH TRUCK CORP                            | EQUITY      | 688239201 | 7570            | 172,050         | SH      |           | DEFINED       | 2         |                       | 172,050   |         |
| OSI PHARMACEUTICALS INC                       | EQUITY      | 671040103 | 2003            | 25,000          | SH      |           | DEFINED       | 2         |                       | 25,000    |         |
| OUTBACK STEAKHOUSE INC                        | EQUITY      | 689899102 | 119             | 4,600           | SH      |           | DEFINED       | 1         |                       | 4,600     |         |
| OVERSEAS SHIPHOLDING                          | EQUITY      | 690368105 | 46              | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000     |         |

|                      |        |           |       |         |    |         |   |         |
|----------------------|--------|-----------|-------|---------|----|---------|---|---------|
| OXFORD HEALTH PLANS  | EQUITY | 691471106 | 198   | 5,000   | SH | DEFINED | 1 | 5,000   |
| OXFORD HEALTH PLANS  | EQUITY | 691471106 | 14781 | 374,200 | SH | DEFINED | 2 | 374,200 |
| P G & E CORPORATION  | EQUITY | 69331C108 | 230   | 11,500  | SH | DEFINED | 1 | 11,500  |
| PACCAR INC           | EQUITY | 693718108 | 113   | 2,300   | SH | DEFINED | 1 | 2,300   |
| PACIFIC CENTURY FINL | EQUITY | 694058108 | 83    | 4,700   | SH | DEFINED | 1 | 4,700   |

| NAME OF ISSUER                | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | SOLE | VOTING AUTHORITY SHARED | NONE    |
|-------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|------|-------------------------|---------|
| PACIFICARE HEALTH SYSTEMS INC | EQUITY      | 695112102 | 30              | 2,004           | SH      |           | DEFINED       | 1         |      | 2,004                   |         |
| PACTIV CORPORATION            | EQUITY      | 695257105 | 63              | 5,100           | SH      |           | DEFINED       | 1         |      | 5,100                   |         |
| PALL CORP                     | EQUITY      | 696429307 | 81              | 3,800           | SH      |           | DEFINED       | 1         |      | 3,800                   |         |
| PALM INC                      | EQUITY      | 696642107 | 6793            | 239,934         | SH      |           | DEFINED       | 1         |      | 239,934                 |         |
| PALM INC                      | EQUITY      | 696642107 | 18668           | 659,355         | SH      |           | DEFINED       | 2         |      | 659,355                 |         |
| PAN PACIFIC RETAIL COM        | EQUITY      | 69806L104 | 8368            | 375,038         | SH      |           | DEFINED       | 1         |      | 375,038                 |         |
| PAN PACIFIC RETAIL COM        | EQUITY      | 69806L104 | 3719            | 166,700         | SH      |           | DEFINED       | 3         |      | 145,700                 | 21,000  |
| PAPA JOHN'S INTL INC          | EQUITY      | 698813102 | 31              | 1,400           | SH      |           | DEFINED       | 1         |      | 1,400                   |         |
| PARAMETRIC TECHNOLOGY CORP    | EQUITY      | 699173100 | 109             | 8,100           | SH      |           | DEFINED       | 1         |      | 8,100                   |         |
| PARK PLACE ENTERTAINMENT      | EQUITY      | 700690100 | 214             | 17,900          | SH      |           | DEFINED       | 1         |      | 17,900                  |         |
| PARKER HANNIFAN               | EQUITY      | 701094104 | 143             | 3,250           | SH      |           | DEFINED       | 1         |      | 3,250                   |         |
| PARKWAY PPTYS INC COM         | EQUITY      | 70159Q104 | 7063            | 237,900         | SH      |           | DEFINED       | 3         |      | 214,000                 | 23,900  |
| PATTERSON ENERGY INC          | EQUITY      | 703414102 | 10709           | 287,500         | SH      |           | DEFINED       | 2         |      | 287,500                 |         |
| PATTERSON ENERGY INC          | EQUITY      | 703414102 | 41262           | 1,107,700       | SH      |           | DEFINED       | 3         |      | 1,074,900               | 32,800  |
| PAYCHEX INC                   | EQUITY      | 704326107 | 536             | 11,025          | SH      |           | DEFINED       | 1         |      | 11,025                  |         |
| PAYCHEX INC                   | EQUITY      | 704326107 | 18195           | 374,200         | SH      |           | DEFINED       | 2         |      | 374,200                 |         |
| PAYCHEX INC                   | EQUITY      | 704326107 | 96417           | 1,982,865       | SH      |           | DEFINED       | 3         |      | 1,870,826               | 112,039 |
| PAYLESS SHOESOURCE INC        | EQUITY      | 704379106 | 2618            | 37,000          | SH      |           | DEFINED       | 2         |      | 37,000                  |         |
| PAYLESS SHOESOURCE INC.       | EQUITY      | 704379106 | 99              | 1,400           | SH      |           | DEFINED       | 1         |      | 1,400                   |         |
| PEGASUS COMMUNICATIONS CORP   | EQUITY      | 705904100 | 11277           | 437,930         | SH      |           | DEFINED       | 2         |      | 437,930                 |         |
| PENNEY (J.C.)                 | EQUITY      | 708160106 | 91              | 8,400           | SH      |           | DEFINED       | 1         |      | 8,400                   |         |
| PENTAIR, INC                  | EQUITY      | 709631105 | 70              | 2,900           | SH      |           | DEFINED       | 1         |      | 2,900                   |         |
| PENZOIL-QUAKER STATE CO       | EQUITY      | 709323109 | 61              | 4,699           | SH      |           | DEFINED       | 1         |      | 4,699                   |         |
| PEOPLE'S ENERGY CORP.         | EQUITY      | 711030106 | 45              | 1000            | SH      |           | DEFINED       | 1         |      | 1000                    |         |
| PEOPLESOFT INC                | EQUITY      | 712713106 | 8166            | 219,600         | SH      |           | DEFINED       | 1         |      | 219,600                 |         |
| PEPSICO INC                   | EQUITY      | 713448108 | 6349            | 128,100         | SH      |           | DEFINED       | 2         |      | 128,100                 |         |
| PEPSICO INC.                  | EQUITY      | 713448108 | 2017            | 40,700          | SH      |           | DEFINED       | 1         |      | 40,700                  |         |
| PEPSI-GEMEX S.A. - SPONS GDR  | EQUITY      | 713435105 | 543             | 124,100         | SH      |           | DEFINED       | 1         |      | 124,100                 |         |
| PEREZ COMPANC SA-SPON ADR     | EQUITY      | 71367B103 | 1039            | 66,523          | SH      |           | DEFINED       | 1         |      | 66,523                  |         |
| PERINI CORPORATION            | EQUITY      | 713839108 | 14118           | 4,705,882       | SH      |           | DEFINED       | 1         |      | 4,705,882               |         |
| PERKINELMER INC               | EQUITY      | 714046109 | 9471            | 90,200          | SH      |           | DEFINED       | 2         |      | 90,200                  |         |
| PERKINELMER INC.              | EQUITY      | 714046109 | 137             | 1,300           | SH      |           | DEFINED       | 1         |      | 1,300                   |         |
| PERRIGO CO                    | EQUITY      | 714290103 | 36              | 4,300           | SH      |           | DEFINED       | 1         |      | 4,300                   |         |
| PETROCHINA CO LTD ADR         | EQUITY      | 71646E100 | 63              | 3,800           | SH      |           | DEFINED       | 1         |      | 3,800                   |         |
| PETROLEO BRASILEIRO S.A. ADR  | EQUITY      | 71654V408 | 2391            | 94,700          | SH      |           | DEFINED       | 1         |      | 94,700                  |         |
| PF CHANGS CHINA BISTRO COM    | EQUITY      | 69333Y108 | 1437            | 45,700          | SH      |           | DEFINED       | 3         |      | 45,700                  |         |
| PFIZER INC                    | EQUITY      | 717081103 | 37907           | 824,064         | SH      |           | DEFINED       | 1         |      | 824,064                 |         |
| PFIZER INC                    | EQUITY      | 717081103 | 36088           | 784,519         | SH      |           | DEFINED       | 2         |      | 784,519                 |         |
| PHARMACIA CORP                | EQUITY      | 71713U102 | 2348            | 38,493          | SH      |           | DEFINED       | 1         |      | 38,493                  |         |
| PHARMACIA CORP                | EQUITY      | 71713U102 | 19567           | 320,770         | SH      |           | DEFINED       | 2         |      | 320,770                 |         |
| Pharmacoceia Incorporated     | EQUITY      | 71713B104 | 436             | 20,000          | SH      |           | DEFINED       | 4         |      | 20,000                  |         |
| PHELPS DODGE CORP.            | EQUITY      | 717265102 | 144             | 2,580           | SH      |           | DEFINED       | 1         |      | 2,580                   |         |
| PHILIP MORRIS                 | EQUITY      | 718154107 | 31730           | 721,140         | SH      |           | DEFINED       | 1         |      | 721,140                 |         |
| PHILIP MORRIS                 | EQUITY      | 718154107 | 19569           | 444,739         | SH      |           | DEFINED       | 2         |      | 444,739                 |         |
| PHILLIPS PETROLEUM            | EQUITY      | 718507106 | 419             | 7,370           | SH      |           | DEFINED       | 1         |      | 7,370                   |         |
| PINNACLE WEST CAP CORP        | EQUITY      | 723484101 | 119             | 2,500           | SH      |           | DEFINED       | 1         |      | 2,500                   |         |
| PIONEER NATURAL RESOURCES CO  | EQUITY      | 723787107 | 116             | 5,900           | SH      |           | DEFINED       | 1         |      | 5,900                   |         |
| PITNEY BOWES                  | EQUITY      | 724479100 | 262             | 7,900           | SH      |           | DEFINED       | 1         |      | 7,900                   |         |
| PITNEY BOWES                  | EQUITY      | 724479100 | 3424            | 103,361         | SH      |           | DEFINED       | 2         |      | 103,361                 |         |
| PITTSTON BRINK'S GROUP        | EQUITY      | 725701106 | 62              | 3,100           | SH      |           | DEFINED       | 1         |      | 3,100                   |         |
| PLACER DOME INC               | EQUITY      | 725906101 | 90              | 9,300           | SH      |           | DEFINED       | 1         |      | 9,300                   |         |
| PLANTRONICS INC               | EQUITY      | 727493108 | 141             | 3,000           | SH      |           | DEFINED       | 1         |      | 3,000                   |         |
| PLEXUS CORP                   | EQUITY      | 729132100 | 73              | 2,400           | SH      |           | DEFINED       | 1         |      | 2,400                   |         |
| PMC SIERRA INC                | EQUITY      | 69344F106 | 1911            | 24,300          | SH      |           | DEFINED       | 2         |      | 24,300                  |         |
| PMI GROUP INC                 | EQUITY      | 69344M101 | 183             | 2,700           | SH      |           | DEFINED       | 1         |      | 2,700                   |         |
| PMI GROUP INC                 | EQUITY      | 69344M101 | 67803           | 1,001,700       | SH      |           | DEFINED       | 3         |      | 973,400                 | 28,300  |
| PNC FINANCIAL SERVICES CORP   | EQUITY      | 693475105 | 592             | 8,100           | SH      |           | DEFINED       | 1         |      | 8,100                   |         |
| POGO PRODUCING CO COM         | EQUITY      | 730448107 | 67979           | 2,184,077       | SH      |           | DEFINED       | 3         |      | 2,137,077               | 47,000  |
| POLAROID CORP                 | EQUITY      | 731095105 | 1626            | 279,700         | SH      |           | DEFINED       | 1         |      | 279,700                 |         |
| POLYCOM INC                   | EQUITY      | 73172K104 | 138             | 4,300           | SH      |           | DEFINED       | 1         |      | 4,300                   |         |
| POLYCOM INC                   | EQUITY      | 73172K104 | 4059            | 126,100         | SH      |           | DEFINED       | 3         |      | 90,100                  | 36,000  |
| POST PPTYS INC                | EQUITY      | 737464107 | 5743            | 152,900         | SH      |           | DEFINED       | 3         |      | 138,900                 | 14,000  |
| POTLATCH CORP                 | EQUITY      | 737628107 | 27              | 800             | SH      |           | DEFINED       | 1         |      | 800                     |         |
| POTOMAC ELEC PWR CO           | EQUITY      | 737679100 | 7198            | 291,300         | SH      |           | DEFINED       | 1         |      | 291,300                 |         |
| POWER INTERIGATIONS INC       | EQUITY      | 739276103 | 8               | 678             | SH      |           | DEFINED       | 1         |      | 678                     |         |
| POWER ONE INC                 | EQUITY      | 739308104 | 83              | 2,100           | SH      |           | DEFINED       | 1         |      | 2,100                   |         |
| POWER ONE INC                 | EQUITY      | 739308104 | 197             | 5,000           | SH      |           | DEFINED       | 2         |      | 5,000                   |         |
| POWERWAVE TECHNOLOGIES INC.   | EQUITY      | 739363109 | 216             | 3,700           | SH      |           | DEFINED       | 1         |      | 3,700                   |         |
| PPG INDUSTRIES INC            | EQUITY      | 693506107 | 245             | 5,300           | SH      |           | DEFINED       | 1         |      | 5,300                   |         |
| PPL CORP                      | EQUITY      | 69351T106 | 208             | 4,600           | SH      |           | DEFINED       | 1         |      | 4,600                   |         |

|                                    |        |           |       |           |    |         |   |           |         |
|------------------------------------|--------|-----------|-------|-----------|----|---------|---|-----------|---------|
| PRAXAIR INC                        | EQUITY | 74005P104 | 209   | 4,700     | SH | DEFINED | 1 | 4,700     |         |
| PRECISION CASTPARTS<br>CORP        | EQUITY | 740189105 | 122   | 2,900     | SH | DEFINED | 1 | 2,900     |         |
| PRICE COMMUNICATION                | EQUITY | 741437305 | 55    | 3,300     | SH | DEFINED | 1 | 3,300     |         |
| PRINCETON VIDEO IMAGE<br>INC       | EQUITY | 742476104 | 98    | 75,000    | SH | DEFINED | 1 | 75,000    |         |
| PROCTER AND GAMBLE                 | EQUITY | 742718109 | 3106  | 39,600    | SH | DEFINED | 1 | 39,600    |         |
| PROFESSIONAL DETAIL-<br>ING COM    | EQUITY | 74312N107 | 18763 | 177,400   | SH | DEFINED | 3 | 177,400   |         |
| PROGENICS PHARMACEU-<br>TICALS INC | EQUITY | 743187106 | 431   | 25,000    | SH | DEFINED | 2 | 25,000    |         |
| PROGRESS ENERGY INC                | EQUITY | 743263105 | 467   | 9,500     | SH | DEFINED | 1 | 9,500     |         |
| PROGRESS ENERGY INC                | EQUITY | 743263105 | 1972  | 40,100    | SH | DEFINED | 4 | 40,100    |         |
| PROGRESSIVE CORP.                  | EQUITY | 743315103 | 3909  | 37,720    | SH | DEFINED | 1 | 37,720    |         |
| PROLOGIS TR SH BEN<br>INT          | EQUITY | 743410102 | 33887 | 1,522,990 | SH | DEFINED | 3 | 1,369,820 | 153,170 |

| NAME OF ISSUER                             | TITLE CLASS     | CUSIP                  | VALUE (X\$1000) | SHRS OR PRN AMT    | SH/ PRN   | PUT/ CALL | INVTMT DCRETN      | OTHR MGRS | VOTING SOLE | AUTHORITY SHARED | NONE               |
|--|-----------------|------------------------|-----------------|--------------------|-----------|-----------|--------------------|-----------|-------------|------------------|--------------------|
| PROTECTION ONE ALARM PROTECTIVE LIFE CORP. | CorpBond EQUITY | 743659AL8<br>743674103 | 5,608<br>123    | 9,045,000<br>3,800 | PRN<br>SH |           | DEFINED<br>DEFINED | 1<br>1    |             |                  | 9,045,000<br>3,800 |
| PROTEIN DESIGN LABS INC                    | EQUITY          | 74369L103              | 226             | 2,600              | SH        |           | DEFINED            | 1         |             | 2,600            |                    |
| PROVIDENT FINANCIAL GROUP                  | EQUITY          | 743866105              | 109             | 2,900              | SH        |           | DEFINED            | 1         |             | 2,900            |                    |
| PROVIDIAN FINANCIAL CORP                   | EQUITY          | 74406A102              | 1633            | 28,400             | SH        |           | DEFINED            | 1         |             | 28,400           |                    |
| PROVIDIAN FINANCIAL CORP                   | EQUITY          | 74406A102              | 13029           | 226,600            | SH        |           | DEFINED            | 3         |             | 182,800          | 43,800             |
| PROVINCE HEALTHCARE CO                     | EQUITY          | 743977100              | 2363            | 60,000             | SH        |           | DEFINED            | 2         |             | 60,000           |                    |
| PROVINCE HEALTHCARE CO                     | EQUITY          | 743977100              | 70442           | 1,789,000          | SH        |           | DEFINED            | 3         |             | 1,761,950        | 27,050             |
| PS BUSINESS PKS INC CA COM                 | EQUITY          | 69360J107              | 7895            | 284,000            | SH        |           | DEFINED            | 3         |             | 255,700          | 28,300             |
| PUBLIC SERVICE ENTERPRISE GP               | EQUITY          | 744573106              | 6676            | 137,300            | SH        |           | DEFINED            | 1         |             | 137,300          |                    |
| PUBLIC SERVICE ENTERPRISE GP               | EQUITY          | 744573106              | 1002            | 20,600             | SH        |           | DEFINED            | 4         |             | 20,600           |                    |
| PUBLIC STORAGE INC COM                     | EQUITY          | 74460D109              | 32769           | 1,347,820          | SH        |           | DEFINED            | 3         |             | 1,212,870        | 134,950            |
| PUBLIC SVC CO N MEX PUGET SOUND PWR & LT C | EQUITY          | 744499104              | 62              | 2,300              | SH        |           | DEFINED            | 1         |             | 2,300            |                    |
| PULTE CORP                                 | EQUITY          | 745332106              | 5454            | 196,100            | SH        |           | DEFINED            | 1         |             | 196,100          |                    |
| PULTE CORP                                 | EQUITY          | 745867101              | 55              | 1,300              | SH        |           | DEFINED            | 1         |             | 1,300            |                    |
| PULTE CORP                                 | EQUITY          | 745867101              | 35707           | 846,400            | SH        |           | DEFINED            | 3         |             | 836,900          | 9,500              |
| PURINA MILLS INC                           | EQUITY          | 746276104              | 1502            | 157,045            | SH        |           | DEFINED            | 1         |             | 157,045          |                    |
| QIAGEN NV ORD                              | EQUITY          | N72482107              | 5808            | 167,900            | SH        |           | DEFINED            | 3         |             | 132,800          | 35,100             |
| QLOGIC CORP                                | EQUITY          | 747277101              | 200             | 2,600              | SH        |           | DEFINED            | 1         |             | 2,600            |                    |
| QLOGIC CORP                                | EQUITY          | 747277101              | 5529            | 71,800             | SH        |           | DEFINED            | 2         |             | 71,800           |                    |
| QLT INC                                    | EQUITY          | 746927102              | 3038            | 108,500            | SH        |           | DEFINED            | 2         |             | 108,500          |                    |
| QUAKER OATS                                | EQUITY          | 747402105              | 399             | 4,100              | SH        |           | DEFINED            | 1         |             | 4,100            |                    |
| QUALCOMM INC                               | EQUITY          | 747525103              | 1718            | 20,900             | SH        |           | DEFINED            | 1         |             | 20,900           |                    |
| QUALCOMM INC                               | EQUITY          | 747525103              | 42442           | 516,400            | SH        |           | DEFINED            | 2         |             | 516,400          |                    |
| QUANTA SERVICES INC                        | EQUITY          | 74762E102              | 122             | 3,800              | SH        |           | DEFINED            | 1         |             | 3,800            |                    |
| QUANTUM CORPORATION-DLT & STORAGE          | EQUITY          | 747906204              | 118             | 8,900              | SH        |           | DEFINED            | 1         |             | 8,900            |                    |
| QUEST DIAGNOSTICS INC.                     | EQUITY          | 74834L100              | 398             | 2,800              | SH        |           | DEFINED            | 1         |             | 2,800            |                    |
| QUESTAR CORP                               | EQUITY          | 748356102              | 186             | 6,200              | SH        |           | DEFINED            | 1         |             | 6,200            |                    |
| QUINENCO S.A.-ADR                          | EQUITY          | 748718103              | 194             | 28,000             | SH        |           | DEFINED            | 1         |             | 28,000           |                    |
| QUINTILES TRANSNATIONAL CORP               | EQUITY          | 748767100              | 71              | 3,400              | SH        |           | DEFINED            | 1         |             | 3,400            |                    |
| QUORUM HEALTH GROUP INC                    | EQUITY          | 749084109              | 66              | 4,200              | SH        |           | DEFINED            | 1         |             | 4,200            |                    |
| QUORUM HEALTH GROUP INC                    | EQUITY          | 749084109              | 16508           | 1,048,100          | SH        |           | DEFINED            | 3         |             | 1,048,100        |                    |
| QWEST COMMUNICATIONS INTL                  | EQUITY          | 749121109              | 9440            | 230,957            | SH        |           | DEFINED            | 1         |             | 230,957          |                    |
| QWEST COMMUNICATIONS INTL                  | EQUITY          | 749121109              | 91              | 2,235              | SH        |           | DEFINED            | 2         |             | 2,235            |                    |
| R + B FALCON CORP                          | EQUITY          | 74912E101              | 18930           | 825,270            | SH        |           | DEFINED            | 2         |             | 825,270          |                    |
| RADIAN GROUP INC                           | EQUITY          | 750236101              | 173             | 2,300              | SH        |           | DEFINED            | 1         |             | 2,300            |                    |
| RADIAN GROUP INC                           | EQUITY          | 750236101              | 117094          | 1,559,953          | SH        |           | DEFINED            | 3         |             | 1,516,453        | 43,500             |
| RADIANT SYSTEMS INC COM                    | EQUITY          | 75025N102              | 5623            | 274,300            | SH        |           | DEFINED            | 3         |             | 274,300          |                    |
| RADIO ONE INC CL D NON VTG                 | EQUITY          | 75040P405              | 25120           | 2,283,598          | SH        |           | DEFINED            | 3         |             | 2,221,298        | 62,300             |
| RADIOSHACK CORP                            | EQUITY          | 750438103              | 10647           | 248,680            | SH        |           | DEFINED            | 1         |             | 248,680          |                    |
| RAILWORKS CORP                             | EQUITY          | 750789109              | 1039            | 443,200            | SH        |           | DEFINED            | 2         |             | 443,200          |                    |
| RALSTON PURINA GROUP                       | EQUITY          | 751277302              | 233             | 8,920              | SH        |           | DEFINED            | 1         |             | 8,920            |                    |
| RATIONAL SOFTWARE CORP                     | EQUITY          | 75409P202              | 436             | 11,200             | SH        |           | DEFINED            | 1         |             | 11,200           |                    |
| RAYONIER INC                               | EQUITY          | 754907103              | 64              | 1,600              | SH        |           | DEFINED            | 1         |             | 1,600            |                    |
| RAYTHEON COMPANY CLASS - B                 | EQUITY          | 755111408              | 314             | 10,100             | SH        |           | DEFINED            | 1         |             | 10,100           |                    |
| READERS DIGEST ASSN-CLASS A                | EQUITY          | 755267101              | 246             | 6,300              | SH        |           | DEFINED            | 1         |             | 6,300            |                    |
| RECKSON ASSOCS RLTY COM                    | EQUITY          | 75621K106              | 18290           | 729,800            | SH        |           | DEFINED            | 3         |             | 662,200          | 67,600             |
| REDBACK NETWORKS INC                       | EQUITY          | 757209101              | 4842            | 118,100            | SH        |           | DEFINED            | 2         |             | 118,100          |                    |
| REEBOK INTL LTD                            | EQUITY          | 758110100              | 52              | 1,900              | SH        |           | DEFINED            | 1         |             | 1,900            |                    |
| REGENCY RLTY CORP COM                      | EQUITY          | 758939102              | 11107           | 468,900            | SH        |           | DEFINED            | 3         |             | 424,700          | 44,200             |
| REGIONS FINL CORP REGISTER COM INC         | EQUITY          | 758940100              | 180             | 6,600              | SH        |           | DEFINED            | 1         |             | 6,600            |                    |
| REGIONS FINL CORP REGISTER COM INC         | EQUITY          | 75914G101              | 525             | 75,000             | SH        |           | DEFINED            | 3         |             | 75,000           |                    |
| RELIANT ENERGY INC.                        | EQUITY          | 75952J108              | 378             | 8,723              | SH        |           | DEFINED            | 1         |             | 8,723            |                    |
| RENT-A-CENTER INC                          | EQUITY          | 76009N100              | 2,588           | 75,000             | SH        |           | DEFINED            | 1         |             | 75,000           |                    |
| RESEARCH IN MOTION LTD                     | EQUITY          | 760975102              | 12296           | 153,700            | SH        |           | DEFINED            | 2         |             | 153,700          |                    |
| RETEK INC                                  | EQUITY          | 76128Q109              | 68              | 2,800              | SH        |           | DEFINED            | 1         |             | 2,800            |                    |
| REYNOLDS & REYNOLDS                        | EQUITY          | 761695105              | 91              | 4,500              | SH        |           | DEFINED            | 1         |             | 4,500            |                    |
| RF MICRO DEVICES INC                       | EQUITY          | 749941100              | 266             | 9,700              | SH        |           | DEFINED            | 1         |             | 9,700            |                    |
| RFS HOTEL INVS INC COM                     | EQUITY          | 74955J108              | 632             | 48,400             | SH        |           | DEFINED            | 3         |             |                  | 48,400             |

|                                    |        |           |       |         |    |         |   |         |       |
|------------------------------------|--------|-----------|-------|---------|----|---------|---|---------|-------|
| RITA MED SYS INC<br>DEL COM        | EQUITY | 76774E103 | 6865  | 807,700 | SH | DEFINED | 3 | 807,700 |       |
| RIVIERA HLDGS CORP<br>COMM         | EQUITY | 769627100 | 3,746 | 525,775 | SH | DEFINED | 1 | 525,775 |       |
| RJ REYNOLDS TOBACCO<br>HOLDINGS    | EQUITY | 76182K105 | 302   | 6,201   | SH | DEFINED | 1 | 6,201   |       |
| ROBERT HALF INTERNA-<br>TIONAL INC | EQUITY | 770323103 | 122   | 4,600   | SH | DEFINED | 1 | 4,600   |       |
| ROCKWELL INTL CORP                 | EQUITY | 773903109 | 262   | 5,500   | SH | DEFINED | 1 | 5,500   |       |
| ROHM & HAAS CO                     | EQUITY | 775371107 | 1540  | 42,400  | SH | DEFINED | 1 | 42,400  |       |
| ROLLINS INC                        | EQUITY | 775711104 | 36    | 1,800   | SH | DEFINED | 1 | 1,800   |       |
| ROSLYN BANCORP INC                 | EQUITY | 778162107 | 104   | 3,800   | SH | DEFINED | 1 | 3,800   |       |
| ROSS STORES INC                    | EQUITY | 778296103 | 83    | 4,900   | SH | DEFINED | 1 | 4,900   |       |
| ROSS STORES INC                    | EQUITY | 778296103 | 624   | 37,000  | SH | DEFINED | 2 | 37,000  |       |
| ROUSE CO COM                       | EQUITY | 779273101 | 209   | 8,200   | SH | DEFINED | 3 |         | 8,200 |
| ROWAN COS INC                      | EQUITY | 779382100 | 4901  | 181,500 | SH | DEFINED | 2 | 181,500 |       |
| ROWAN COS. INC.                    | EQUITY | 779382100 | 78    | 2,900   | SH | DEFINED | 1 | 2,900   |       |
| ROYAL DUTCH PETE CO                | EQUITY | 780257804 | 3658  | 60,400  | SH | DEFINED | 1 | 60,400  |       |
| ROYAL DUTCH PETE CO                | EQUITY | 780257804 | 11722 | 193,550 | SH | DEFINED | 2 | 193,550 |       |
| RPM INC OHIO                       | EQUITY | 749685103 | 54    | 6,300   | SH | DEFINED | 1 | 6,300   |       |
| RUDDICK CORP                       | EQUITY | 781258108 | 31    | 2,700   | SH | DEFINED | 1 | 2,700   |       |
| RYDER SYSTEMS INC                  | EQUITY | 783549108 | 37    | 2,200   | SH | DEFINED | 1 | 2,200   |       |
| RYERSON TULL INC                   | EQUITY | 78375P107 | 12    | 1,400   | SH | DEFINED | 1 | 1,400   |       |
| RYLAND GROUP INC COM               | EQUITY | 783764103 | 2918  | 71,600  | SH | DEFINED | 3 | 71,600  |       |
| S&P 500 DEPOS RECEIPT              | EQUITY | 78462F103 | 193   | 1,470   | SH | DEFINED | 1 | 1,470   |       |
| S&P 500 DEPOS RECEIPT              | EQUITY | 78462F103 | 11151 | 85,000  | SH | DEFINED | 4 | 85,000  |       |

| NAME OF ISSUER                     | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| SABRE HOLDINGS CORP                | EQUITY      | 785905100 | 167             | 3,862           | SH      |           | DEFINED       | 1         |                       | 3,862     |         |
| SAFECO CORP                        | EQUITY      | 786429100 | 1614            | 49,100          | SH      |           | DEFINED       | 1         |                       | 49,100    |         |
| SAFECO CORP                        | EQUITY      | 786429100 | 4445            | 135,200         | SH      |           | DEFINED       | 2         |                       | 135,200   |         |
| SAFEGWAY INC NEW                   | EQUITY      | 786514208 | 23280           | 372,478         | SH      |           | DEFINED       | 1         |                       | 372,478   |         |
| SAKS INCORPORATED                  | EQUITY      | 79377W108 | 84              | 8,400           | SH      |           | DEFINED       | 1         |                       | 8,400     |         |
| SANDISK CORP                       | EQUITY      | 80004C101 | 114             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |         |
| SANMINA CORP                       | EQUITY      | 800907107 | 337             | 4,400           | SH      |           | DEFINED       | 1         |                       | 4,400     |         |
| SANMINA CORP                       | EQUITY      | 800907107 | 5479            | 71,500          | SH      |           | DEFINED       | 2         |                       | 71,500    |         |
| SANTA FE INTL CORP ORD             | EQUITY      | G7805C108 | 6412            | 200,000         | SH      |           | DEFINED       | 3         |                       | 165,000   | 35,000  |
| SAPIENT CORP                       | EQUITY      | 803062108 | 41              | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400     |         |
| SAPPI LTD - SPON ADR               | EQUITY      | 803069202 | 214             | 30,000          | SH      |           | DEFINED       | 1         |                       | 30,000    |         |
| SARA LEE CORP                      | EQUITY      | 803111103 | 624             | 25,400          | SH      |           | DEFINED       | 1         |                       | 25,400    |         |
| SAWTEK INC                         | EQUITY      | 805468105 | 120             | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| SBA COMMUNICATIONS CRP COM         | EQUITY      | 78388J106 | 43350           | 1,055,700       | SH      |           | DEFINED       | 3         |                       | 1,033,400 | 22,300  |
| SBC COMMUNICATIONS INC             | EQUITY      | 78387G103 | 19646           | 411,444         | SH      |           | DEFINED       | 1         |                       | 411,444   |         |
| SBC COMMUNICATIONS INC             | EQUITY      | 78387G103 | 6435            | 134,759         | SH      |           | DEFINED       | 2         |                       | 134,759   |         |
| SCANA CORP                         | EQUITY      | 80589M102 | 183             | 6,200           | SH      |           | DEFINED       | 1         |                       | 6,200     |         |
| SCHERING PLOUGH                    | EQUITY      | 806605101 | 5900            | 103,960         | SH      |           | DEFINED       | 1         |                       | 103,960   |         |
| SCHERING PLOUGH                    | EQUITY      | 806605101 | 26563           | 468,070         | SH      |           | DEFINED       | 2         |                       | 468,070   |         |
| SCHERING PLOUGH                    | EQUITY      | 806605101 | 3973            | 70,000          | SH      |           | DEFINED       | 4         |                       | 70,000    |         |
| SCHLUMBERGER LTD                   | EQUITY      | 806857108 | 34775           | 435,030         | SH      |           | DEFINED       | 1         |                       | 435,030   |         |
| SCHLUMBERGER LTD                   | EQUITY      | 806857108 | 329             | 4,110           | SH      |           | DEFINED       | 2         |                       | 4,310     |         |
| SCHLUMBERGER LTD                   | EQUITY      | 806857108 | 1839            | 23,000          | SH      |           | DEFINED       | 3         |                       | 23,000    |         |
| SCHOLASTIC CORPO-RATION            | EQUITY      | 807066105 | 97              | 1,100           | SH      |           | DEFINED       | 1         |                       | 1,100     |         |
| SCHULMAN (A) INC                   | EQUITY      | 808194104 | 20              | 1,700           | SH      |           | DEFINED       | 1         |                       | 1,700     |         |
| SCHWAB (CHARLES) CORP              | EQUITY      | 808513105 | 13486           | 475,260         | SH      |           | DEFINED       | 1         |                       | 475,260   |         |
| SCI SYSTEMS INC                    | EQUITY      | 783890106 | 227             | 8,600           | SH      |           | DEFINED       | 1         |                       | 8,600     |         |
| SCIENTIFIC ATLANTA INC             | EQUITY      | 808655104 | 147             | 4,500           | SH      |           | DEFINED       | 1         |                       | 4,500     |         |
| SCIENTIFIC ATLANTA INC             | EQUITY      | 808655104 | 32              | 970             | SH      |           | DEFINED       | 2         |                       | 970       |         |
| SCIENTIFIC LEARNING CORP           | EQUITY      | 808760102 | 211             | 50,000          | SH      |           | DEFINED       | 2         |                       | 50,000    |         |
| SEALED AIR CORP. (new)             | EQUITY      | 81211K100 | 60              | 1,957           | SH      |           | DEFINED       | 1         |                       | 1,957     |         |
| SEARS, ROEBUCK                     | EQUITY      | 812387108 | 351             | 10,100          | SH      |           | DEFINED       | 1         |                       | 10,100    |         |
| SEI INVESTMENTS COMPANY            | EQUITY      | 784117103 | 358             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |         |
| SEMPRA ENERGY                      | EQUITY      | 816851109 | 131             | 5,613           | SH      |           | DEFINED       | 1         |                       | 5,613     |         |
| SEMTECH CORP                       | EQUITY      | 816850101 | 86              | 3,900           | SH      |           | DEFINED       | 1         |                       | 3,900     |         |
| Senior Housing Properties Tr       | EQUITY      | 81721M109 | 86              | 9,250           | SH      |           | DEFINED       | 4         |                       | 9,250     |         |
| SENSIENT TECHNOLOGIES CORP         | EQUITY      | 81725T100 | 66              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| SENSORMATIC ELECTRONICS CORP       | EQUITY      | 817265101 | 92              | 4,600           | SH      |           | DEFINED       | 1         |                       | 4,600     |         |
| SEPRACOR INC                       | EQUITY      | 817315104 | 353             | 4,400           | SH      |           | DEFINED       | 1         |                       | 4,400     |         |
| SEQUA CORP - CLASS A               | EQUITY      | 817320104 | 25              | 700             | SH      |           | DEFINED       | 1         |                       | 700       |         |
| SERONO SA                          | EQUITY      | 81752M101 | 4713            | 196,900         | SH      |           | DEFINED       | 2         |                       | 196,900   |         |
| SERVICE TECHNOLOGIES INC           | EQUITY      | 81763Q109 | 577             | 121,900         | SH      |           | DEFINED       | 2         |                       | 121,900   |         |
| SHARPER IMAGE CORP COM             | EQUITY      | 820013100 | 6773            | 440,500         | SH      |           | DEFINED       | 3         |                       | 440,500   |         |
| SHAW INDUSTRIES INC.               | EQUITY      | 820286102 | 142             | 7,500           | SH      |           | DEFINED       | 1         |                       | 7,500     |         |
| SHERWIN WILLIAMS CO                | EQUITY      | 824348106 | 134             | 5,100           | SH      |           | DEFINED       | 1         |                       | 5,100     |         |
| SHERWIN WILLIAMS CO                | EQUITY      | 824348106 | 6109            | 232,175         | SH      |           | DEFINED       | 2         |                       | 232,175   |         |
| SIEBEL SYSTEMS INC                 | EQUITY      | 826170102 | 778             | 11,500          | SH      |           | DEFINED       | 1         |                       | 11,500    |         |
| SIEBEL SYSTEMS INC                 | EQUITY      | 826170102 | 17035           | 251,900         | SH      |           | DEFINED       | 2         |                       | 251,900   |         |
| SIERRA PACIFIC RESOURCES           | EQUITY      | 826428104 | 75              | 4,700           | SH      |           | DEFINED       | 1         |                       | 4,700     |         |
| SIGMA-ALDRICH                      | EQUITY      | 826552101 | 110             | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| SILICON VALLEY BANK-SHARES         | EQUITY      | 827064106 | 97              | 2,800           | SH      |           | DEFINED       | 1         |                       | 2,800     |         |
| SILVERSTREAM SOFTWARE COM          | EQUITY      | 827907106 | 1031            | 50,000          | SH      |           | DEFINED       | 3         |                       | 50,000    |         |
| SIMON PPTY GROUP                   | EQUITY      | 828806109 | 36112           | 1,504,650       | SH      |           | DEFINED       | 3         |                       | 1,367,750 | 136,900 |
| SIPEX CORP COM                     | EQUITY      | 829909100 | 21618           | 903,100         | SH      |           | DEFINED       | 3         |                       | 882,300   | 20,800  |
| SIX FLAGS INC                      | EQUITY      | 83001P109 | 81              | 4,700           | SH      |           | DEFINED       | 1         |                       | 4,700     |         |
| SK TELECOM CO LTD-ADR              | EQUITY      | 78440P108 | 179             | 7,600           | SH      |           | DEFINED       | 1         |                       | 7,600     |         |
| SKYMALLINC                         | EQUITY      | 830859104 | 113             | 100,000         | SH      |           | DEFINED       | 2         |                       | 100,000   |         |
| SKYWEST INC                        | EQUITY      | 830879102 | 16439           | 571,800         | SH      |           | DEFINED       | 2         |                       | 571,800   |         |
| SL GREEN RLTY CORP COM             | EQUITY      | 78440X101 | 3990            | 142,500         | SH      |           | DEFINED       | 3         |                       | 128,400   | 14,100  |
| SMITH CHARLES RESIDENTIAL COM      | EQUITY      | 832197107 | 5983            | 127,300         | SH      |           | DEFINED       | 3         |                       | 110,600   | 16,700  |
| SMITH INTERNATIONAL INC.           | EQUITY      | 832110100 | 231             | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| SMITH INTERNATIONAL INC.           | EQUITY      | 832110100 | 5302            | 71,110          | SH      |           | DEFINED       | 2         |                       | 71,110    |         |
| SMUCKER (J.M.) CO                  | EQUITY      | 832696306 | 39              | 1,400           | SH      |           | DEFINED       | 1         |                       | 1,400     |         |
| SNAP-ON INC.                       | EQUITY      | 833034101 | 52              | 1,850           | SH      |           | DEFINED       | 1         |                       | 1,850     |         |
| SOC QUIMICA Y MINERA CHIL-SPON ADR | EQUITY      | 833635105 | 1212            | 57,730          | SH      |           | DEFINED       | 1         |                       | 57,730    |         |

|                              |        |           |       |         |    |         |   |         |        |
|------------------------------|--------|-----------|-------|---------|----|---------|---|---------|--------|
| SODEXHO MARIOTT SERVICES     | EQUITY | 833793102 | 183   | 8,272   | SH | DEFINED | 1 | 8,272   |        |
| SOLETRON CORP                | EQUITY | 834182107 | 20637 | 608,760 | SH | DEFINED | 1 | 608,760 |        |
| SOLUTIA INC                  | EQUITY | 834376105 | 76    | 6,300   | SH | DEFINED | 1 | 6,300   |        |
| SONOCO PRODS CO              | EQUITY | 835495102 | 127   | 5,890   | SH | DEFINED | 1 | 5,890   |        |
| SOTHEBY'S HOLDINGS           | EQUITY | 835898107 | 81    | 3,500   | SH | DEFINED | 1 | 3,500   |        |
| SOURCE CAPITAL INC           | EQUITY | 836144105 | 1027  | 19,500  | SH | DEFINED | 1 | 19,500  |        |
| SOUTHERN CO                  | EQUITY | 842587107 | 612   | 18,400  | SH | DEFINED | 1 | 18,400  |        |
| SOUTHERN CO                  | EQUITY | 842587107 | 233   | 7,005   | SH | DEFINED | 2 | 7,005   |        |
| SOUTHERN ENERGY INC          | EQUITY | 842816100 | 8351  | 294,960 | SH | DEFINED | 1 | 294,960 |        |
| SOUTHERN ENERGY INC          | EQUITY | 842816100 | 12857 | 454,100 | SH | DEFINED | 2 | 454,100 |        |
| SOUTHTRUST CORP              | EQUITY | 844730101 | 23023 | 565,834 | SH | DEFINED | 1 | 565,834 |        |
| SOUTHWEST AIRLINES           | EQUITY | 844741108 | 474   | 14,125  | SH | DEFINED | 1 | 14,125  |        |
| SOVEREIGN BANCORP INC        | EQUITY | 845905108 | 110   | 13,500  | SH | DEFINED | 1 | 13,500  |        |
| SPANISH BROADCASTING SYS INC | EQUITY | 846425882 | 1321  | 264,200 | SH | DEFINED | 2 | 264,200 |        |
| SPEECHWORKS INTL INC         | EQUITY | 84764M101 | 3469  | 70,700  | SH | DEFINED | 2 | 70,700  |        |
| SPEECHWORKS INTL INC         | EQUITY | 84764M101 | 13463 | 274,400 | SH | DEFINED | 3 | 262,300 | 12,100 |

| NAME OF ISSUER   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|--|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| SPIEKER PPTYS INC COM                                      | EQUITY      | 848497103 | 21970           | 438,300         | SH      |           | DEFINED       | 3         |                       | 391,200   | 47,100  |
| SPINNAKER EXPL CO COM                                      | EQUITY      | 84855W109 | 21938           | 516,200         | SH      |           | DEFINED       | 3         |                       | 516,200   |         |
| SPRINT CORP  | EQUITY      | 852061100 | 510             | 25,100          | SH      |           | DEFINED       | 1         |                       | 25,100    |         |
| SPRINT PCS GROUP   | EQUITY      | 852061506 | 345             | 344,950         | SH      |           | DEFINED       | 1         |                       | 344,950   |         |
| SPX CORP   | EQUITY      | 784635104 | 206             | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900     |         |
| ST JUDE MEDICAL INC  | EQUITY      | 790849103 | 154             | 2,500           | SH      |           | DEFINED       | 1         |                       | 2,500     |         |
| ST JUDE MEDICAL INC  | EQUITY      | 790849103 | 12355           | 201,100         | SH      |           | DEFINED       | 2         |                       | 201,100   |         |
| ST. PAUL COS INC.  | EQUITY      | 792860108 | 337             | 6,200           | SH      |           | DEFINED       | 1         |                       | 6,200     |         |
| STANLEY WORKS  | EQUITY      | 854616109 | 90              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| STAPLES INC  | EQUITY      | 855030102 | 164             | 13,850          | SH      |           | DEFINED       | 1         |                       | 13,850    |         |
| STARBUCKS CORP   | EQUITY      | 855244109 | 248             | 5,600           | SH      |           | DEFINED       | 1         |                       | 5,600     |         |
| STARWOOD HOTELS & RESORTS                                  | EQUITY      | 85590A203 | 145             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |         |
| STATE STREET CORP  | EQUITY      | 857477103 | 584             | 4,700           | SH      |           | DEFINED       | 1         |                       | 4,700     |         |
| STEIN MART INC   | EQUITY      | 858375108 | 1779            | 153,000         | SH      |           | DEFINED       | 2         |                       | 153,000   |         |
| STEINWAY MUSICAL COMMON                                    | EQUITY      | 858495104 | 32,308          | 1,801,131       | SH      |           | DEFINED       | 1         |                       | 1,801,131 |         |
| STERIS CORP  | EQUITY      | 859152100 | 65              | 4,000           | SH      |           | DEFINED       | 1         |                       | 4,000     |         |
| STEWART & STEVE  | EQUITY      | 860342104 | 36              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| STILWELL FINANCIAL INC                                     | EQUITY      | 860831106 | 256             | 6,500           | SH      |           | DEFINED       | 1         |                       | 6,500     |         |
| STORAGE TECHNOLOGY CORP.                                   | EQUITY      | 862111200 | 54              | 6,000           | SH      |           | DEFINED       | 1         |                       | 6,000     |         |
| STORAGE USA  | EQUITY      | 861907103 | 14440           | 454,800         | SH      |           | DEFINED       | 3         |                       | 416,300   | 38,500  |
| STRUCTURAL DYNAMICS RESEARCH                               | EQUITY      | 863555108 | 21              | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100     |         |
| STRYKER CORP   | EQUITY      | 863667101 | 278             | 5,500           | SH      |           | DEFINED       | 1         |                       | 5,500     |         |
| STRYKER CORP   | EQUITY      | 863667101 | 2024            | 40,000          | SH      |           | DEFINED       | 4         |                       | 40,000    |         |
| SUIZA FOODS CORP   | EQUITY      | 865077101 | 82              | 1,700           | SH      |           | DEFINED       | 1         |                       | 1,700     |         |
| SUMMIT BANCORPORATION                                      | EQUITY      | 866005101 | 199             | 5,200           | SH      |           | DEFINED       | 1         |                       | 5,200     |         |
| SUMMIT PPTYS INC COM                                       | EQUITY      | 866239106 | 338             | 13,000          | SH      |           | DEFINED       | 3         |                       |           | 13,000  |
| SUN COMMUNITIES INC COM                                    | EQUITY      | 866674104 | 3940            | 117,600         | SH      |           | DEFINED       | 3         |                       | 105,700   | 11,900  |
| SUN MICROSYSTEMS   | EQUITY      | 866810104 | 17548           | 629,510         | SH      |           | DEFINED       | 1         |                       | 629,510   |         |
| SUN MICROSYSTEMS INC                                       | EQUITY      | 866810104 | 4898            | 175,700         | SH      |           | DEFINED       | 2         |                       | 175,700   |         |
| SUN MICROSYSTEMS INC                                       | EQUITY      | 866810104 | 2509            | 90,000          | SH      |           | DEFINED       | 4         |                       | 90,000    |         |
| SUNGARD DATA SYSTEMS INC.                                  | EQUITY      | 867363103 | 377             | 8,000           | SH      |           | DEFINED       | 1         |                       | 8,000     |         |
| SUNGARD DATA SYSTEMS INC.                                  | EQUITY      | 867363103 | 98883           | 2,098,305       | SH      |           | DEFINED       | 3         |                       | 1,994,805 | 103,500 |
| SUNOCO INC   | EQUITY      | 86764P109 | 81              | 2,400           | SH      |           | DEFINED       | 1         |                       | 2,400     |         |
| SUNTRUST BANKS INC.  | EQUITY      | 867914103 | 531             | 8,430           | SH      |           | DEFINED       | 1         |                       | 8,430     |         |
| SUNTRUST BANKS INC.  | EQUITY      | 867914103 | 4531            | 71,900          | SH      |           | DEFINED       | 2         |                       | 71,900    |         |
| SUPER VALU STORES  | EQUITY      | 868536103 | 51              | 3,700           | SH      |           | DEFINED       | 1         |                       | 3,700     |         |
| SUPERIOR ENERGY SVCS COM                                   | EQUITY      | 868157108 | 5184            | 450,800         | SH      |           | DEFINED       | 3         |                       | 450,800   |         |
| SUPERIOR INDS INTL INC                                     | EQUITY      | 868168105 | 47              | 1,500           | SH      |           | DEFINED       | 1         |                       | 1,500     |         |
| SWIFT TRANSPORTATION INC                                   | EQUITY      | 870756103 | 73              | 3,700           | SH      |           | DEFINED       | 1         |                       | 3,700     |         |
| SYBASE, INC.   | EQUITY      | 871130100 | 105             | 5,300           | SH      |           | DEFINED       | 1         |                       | 5,300     |         |
| SYBRON DENTAL SPECIALTIES                                  | EQUITY      | 871142105 | 34              | 2,033           | SH      |           | DEFINED       | 1         |                       | 2,033     |         |
| SYCAMORE NETWORKS INC                                      | EQUITY      | 871206108 | 2675            | 71,800          | SH      |           | DEFINED       | 2         |                       | 71,800    |         |
| SYKES ENTERPRISES INC                                      | EQUITY      | 871237103 | 11              | 2,400           | SH      |           | DEFINED       | 1         |                       | 2,400     |         |
| SYLVAN LEARNING SYSTEMS INC                                | EQUITY      | 871399101 | 33              | 2,200           | SH      |           | DEFINED       | 1         |                       | 2,200     |         |
| SYMANTEC CORPORATION                                       | EQUITY      | 871503108 | 123             | 3,700           | SH      |           | DEFINED       | 1         |                       | 3,700     |         |
| SYMANTEC CORPORATION                                       | EQUITY      | 871503108 | 334             | 10,000          | SH      |           | DEFINED       | 4         |                       | 10,000    |         |
| SYMBOL TECHNOLOGIES IN                                     | EQUITY      | 871508107 | 148             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100     |         |
| SYNAVANT INC   | EQUITY      | 87157A105 | 2               | 470             | SH      |           | DEFINED       | 1         |                       | 470       |         |
| SYNOPSIS INC   | EQUITY      | 871607107 | 185             | 3,900           | SH      |           | DEFINED       | 1         |                       | 3,900     |         |
| SYNOVUS FINANCIAL CORPORATION                              | EQUITY      | 87161C105 | 206             | 7,650           | SH      |           | DEFINED       | 1         |                       | 7,650     |         |
| SYSCO CORP.  | EQUITY      | 871829107 | 713             | 23,760          | SH      |           | DEFINED       | 1         |                       | 23,760    |         |
| TAIWAN FUND  | EQUITY      | 874036106 | 1967            | 193,050         | SH      |           | DEFINED       | 1         |                       | 193,050   |         |
| TALBOTS INC  | EQUITY      | 874161102 | 15955           | 349,700         | SH      |           | DEFINED       | 2         |                       | 349,700   |         |
| TALK CITY INC  | EQUITY      | 874263106 | 5               | 31,864          | SH      |           | DEFINED       | 1         |                       | 31,864    |         |
| TANOX INC  | EQUITY      | 87588Q109 | 784             | 20,000          | SH      |           | DEFINED       | 2         |                       | 20,000    |         |
| TARGET CORP  | EQUITY      | 87612E110 | 922             | 28,600          | SH      |           | DEFINED       | 1         |                       | 28,600    |         |
| TARGET CORP  | EQUITY      | 87612E106 | 17328           | 537,300         | SH      |           | DEFINED       | 2         |                       | 537,300   |         |
| TAUBMAN CTRS INC COM                                       | EQUITY      | 876664103 | 8115            | 741,900         | SH      |           | DEFINED       | 3         |                       | 662,500   | 79,400  |
| TCF FINANCIAL CORP.  | EQUITY      | 872275102 | 218             | 4,900           | SH      |           | DEFINED       | 1         |                       | 4,900     |         |
| TECH DATA CORP   | EQUITY      | 878237106 | 84              | 3,100           | SH      |           | DEFINED       | 1         |                       | 3,100     |         |
| TECHNE CORP  | EQUITY      | 878377100 | 1298            | 36,000          | SH      |           | DEFINED       | 2         |                       | 36,000    |         |
| TECHNE CORP  | EQUITY      | 878377100 | 32258           | 894,500         | SH      |           | DEFINED       | 3         |                       | 871,600   | 22,900  |
| TECO ENERGY  | EQUITY      | 872375100 | 243             | 7,500           | SH      |           | DEFINED       | 1         |                       | 7,500     |         |
| TECUMSEH PRODS CO  | EQUITY      | 878895200 | 50              | 1,200           | SH      |           | DEFINED       | 1         |                       | 1,200     |         |
| TEEKAY SHIPPING MARSHALL ISLAND                            | EQUITY      | Y8564W103 | 70              | 1,830           | SH      |           | DEFINED       | 2         |                       | 1,830     |         |
| TEKTRONIX INC  | EQUITY      | 879131100 | 98              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900     |         |
| TELE NORTE LESTE PARTICIPACOES S.A. A TeLebras - Spons ADR | EQUITY      | 879246106 | 2199            | 96,401          | SH      |           | DEFINED       | 1         |                       | 96,401    |         |



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|---|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|------------|--------|
| TETRA TECH INC NEW COM                  | EQUITY      | 881626103 | 30862           | 968,207         | SH      |           | DEFINED       | 3         |                       | 939,774    | 28,433 |
| TEVA PHARMACEUTICAL ADR                 | EQUITY      | 881624209 | 498             | 6,800           | SH      |           | DEFINED       | 1         |                       | 6,800      |        |
| TEVA PHARMACEUTICAL ADR                 | EQUITY      | 881624209 | 17804           | 243,060         | SH      |           | DEFINED       | 2         |                       | 243,060    |        |
| TEXACO INC                              | EQUITY      | 881694103 | 180             | 2,900           | SH      |           | DEFINED       | 2         |                       | 2,900      |        |
| TEXACO INC                              | EQUITY      | 881694103 | 3603            | 58,000          | SH      |           | DEFINED       | 4         |                       | 58,000     |        |
| TEXACO INC.                             | EQUITY      | 881694103 | 10124           | 162,967         | SH      |           | DEFINED       | 1         |                       | 162,967    |        |
| TEXAS INSTRUMENTS INC                   | EQUITY      | 882508104 | 15246           | 321,820         | SH      |           | DEFINED       | 1         |                       | 321,820    |        |
| TEXAS INSTRUMENTS INC                   | EQUITY      | 882508104 | 11905           | 251,300         | SH      |           | DEFINED       | 2         |                       | 251,300    |        |
| TEXTRON INC                             | EQUITY      | 883203101 | 200             | 4,300           | SH      |           | DEFINED       | 1         |                       | 4,300      |        |
| THERMO ELECTRON                         | EQUITY      | 883556102 | 140             | 4,700           | SH      |           | DEFINED       | 1         |                       | 4,700      |        |
| THERMO ELECTRON                         | EQUITY      | 883556102 | 4760            | 160,000         | SH      |           | DEFINED       | 2         |                       | 160,000    |        |
| THOMAS & BETTS CORP                     | EQUITY      | 884315102 | 4418            | 272,900         | SH      |           | DEFINED       | 1         |                       | 272,900    |        |
| TIDEWATER INC.                          | EQUITY      | 886423102 | 151             | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400      |        |
| TIFFANY & CO.                           | EQUITY      | 886547108 | 127             | 4,000           | SH      |           | DEFINED       | 1         |                       | 4,000      |        |
| TIFFANY & CO.                           | EQUITY      | 886547108 | 10291           | 325,400         | SH      |           | DEFINED       | 2         |                       | 325,400    |        |
| TIFFANY & CO.                           | EQUITY      | 886547108 | 1107            | 35,000          | SH      |           | DEFINED       | 4         |                       | 35,000     |        |
| TIME WARNER INC                         | EQUITY      | 887315109 | 12977           | 248,420         | SH      |           | DEFINED       | 2         |                       | 248,420    |        |
| TIME WARNER INC.                        | EQUITY      | 887315109 | 7400            | 141,650         | SH      |           | DEFINED       | 1         |                       | 141,650    |        |
| TIMKEN CO.                              | EQUITY      | 887389104 | 29              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900      |        |
| TITAN CORP                              | EQUITY      | 888266103 | 52              | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200      |        |
| TJX COMPANIES INC. NEW                  | EQUITY      | 872540109 | 230             | 8,300           | SH      |           | DEFINED       | 1         |                       | 8,300      |        |
| TJX COMPANIES INC. NEW                  | EQUITY      | 872540109 | 2220            | 80,000          | SH      |           | DEFINED       | 2         |                       | 80,000     |        |
| TMP WORLDWIDE INC COM                   | EQUITY      | 872941109 | 9129            | 165,984         | SH      |           | DEFINED       | 3         |                       | 161,984    | 4,000  |
| TNPC INC                                | EQUITY      | 87260K107 | 1098            | 111,900         | SH      |           | DEFINED       | 2         |                       | 111,900    |        |
| TOLL BROTHERS INC COM                   | EQUITY      | 889478103 | 10893           | 266,500         | SH      |           | DEFINED       | 3         |                       | 266,500    |        |
| TORCHMARK CORP                          | EQUITY      | 891027104 | 161             | 4,200           | SH      |           | DEFINED       | 1         |                       | 4,200      |        |
| TOSCO CORP                              | EQUITY      | 891490302 | 146             | 4,300           | SH      |           | DEFINED       | 1         |                       | 4,300      |        |
| TOYS R US                               | EQUITY      | 892335100 | 105             | 6,300           | SH      |           | DEFINED       | 1         |                       | 6,300      |        |
| TRANS WORLD AIR-<br>LINES, INC          | EQUITY      | 893349837 | 3               | 2,618           | SH      |           | DEFINED       | 1         |                       | 2,618      |        |
| TRANS WORLD AIR-<br>LINES, INC-WARRENTS | EQUITY      | 893349134 |                 | 589             | SH      |           | DEFINED       | 1         |                       | 1          |        |
| TRANSACTION SYSTEMS<br>ARCHITECTS INC   | EQUITY      | 893416107 | 22              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900      |        |
| TRANSATLANTIC<br>HOLDINGS INC           | EQUITY      | 893521104 | 2207432         | 20,849,420      | SH      |           | DEFINED       | 1         |                       | 20,849,420 |        |
| TRANSMONTAIGNE INC                      | EQUITY      | 893934109 | 2441            | 887,600         | SH      |           | DEFINED       | 3         |                       | 887,600    |        |
| TRANSOCEAN SEDCO                        | EQUITY      | 690078109 | 276             | 5,998           | SH      |           | DEFINED       | 1         |                       | 5,998      |        |
| FOREX INC                               | EQUITY      | 690078109 | 24182           | 525,694         | SH      |           | DEFINED       | 2         |                       | 525,694    |        |
| TRANSOCEAN SEDCO<br>FOREX INC           | EQUITY      | 690078109 | 24182           | 525,694         | SH      |           | DEFINED       | 2         |                       | 525,694    |        |
| TRANSWITCH CORPO-<br>RATION             | EQUITY      | 894065101 | 192             | 4,900           | SH      |           | DEFINED       | 1         |                       | 4,900      |        |
| TRANSWITCH CORPOR-<br>ATION             | EQUITY      | 894065101 | 2289            | 58,500          | SH      |           | DEFINED       | 2         |                       | 58,500     |        |
| TRANSWITCH CORPOR-<br>ATION             | EQUITY      | 894065101 | 32550           | 831,953         | SH      |           | DEFINED       | 3         |                       | 800,553    | 31,400 |
| TRIAD GTY INC COM                       | EQUITY      | 895925105 | 7678            | 231,800         | SH      |           | DEFINED       | 3         |                       | 231,800    |        |
| TRIAD HOSPITALS INC<br>COM              | EQUITY      | 89579K109 | 14526           | 446,100         | SH      |           | DEFINED       | 3         |                       | 446,100    |        |
| TRIBUNE CO                              | EQUITY      | 896047107 | 389             | 9,200           | SH      |           | DEFINED       | 1         |                       | 9,200      |        |
| TRICON GLOBAL REST-<br>AURANTS, INC.    | EQUITY      | 895953107 | 151             | 4,570           | SH      |           | DEFINED       | 1         |                       | 4,570      |        |
| TRIGON HEALTHCARE INC                   | EQUITY      | 89618L100 | 179             | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300      |        |
| TRIGON HEALTHCARE INC                   | EQUITY      | 89618L100 | 11221           | 144,200         | SH      |           | DEFINED       | 2         |                       | 144,200    |        |
| TRINITY INDUSTRIES                      | EQUITY      | 896522109 | 55              | 2,200           | SH      |           | DEFINED       | 1         |                       | 2,200      |        |
| TRIQUINT SEMICON-<br>DUCTOR INC         | EQUITY      | 89674K103 | 205             | 4,700           | SH      |           | DEFINED       | 1         |                       | 4,700      |        |
| TRIQUINT SEMICON-<br>DUCTOR INC         | EQUITY      | 89674K103 | 2682            | 61,400          | SH      |           | DEFINED       | 2         |                       | 61,400     |        |
| TRIQUINT SEMICON-<br>DUCTOR INC         | EQUITY      | 89674K103 | 40953           | 1,182,496       | SH      |           | DEFINED       | 3         |                       | 1,160,496  | 22,000 |
| TRUE NORTH COMMUNI-<br>CATIONS          | EQUITY      | 897844106 | 123             | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900      |        |
| TRW INC                                 | EQUITY      | 872649108 | 140             | 3,600           | SH      |           | DEFINED       | 1         |                       | 3,600      |        |
| TTM TECHNOLOGIES INC<br>COM             | EQUITY      | 87305R109 | 1281            | 90,300          | SH      |           | DEFINED       | 3         |                       | 90,300     |        |
| TUBOS DE ACERO DE<br>MEX-SP ADR         | EQUITY      | 898592506 | 1431            | 100,100         | SH      |           | DEFINED       | 1         |                       | 100,100    |        |
| TUPPERWARE CORP                         | EQUITY      | 899896104 | 39              | 1,900           | SH      |           | DEFINED       | 1         |                       | 1,900      |        |
| TVIA INC                                | EQUITY      | 87307P101 | 845             | 214,500         | SH      |           | DEFINED       | 2         |                       | 214,500    |        |
| TXU CORPORATION                         | EQUITY      | 873168108 | 338             | 7,637           | SH      |           | DEFINED       | 1         |                       | 7,637      |        |
| TYCO INTERNATIONAL LTD.                 | EQUITY      | 902124106 | 21311           | 383,988         | SH      |           | DEFINED       | 1         |                       | 383,988    |        |
| TYCO INTERNATIONAL LTD.                 | EQUITY      | 902124106 | 38299           | 690,080         | SH      |           | DEFINED       | 2         |                       | 690,080    |        |
| TYCOM LTD                               | EQUITY      | 69144B106 | 219             | 9,800           | SH      |           | DEFINED       | 1         |                       | 9,800      |        |
| TYSON FOODS                             | EQUITY      | 902494103 | 171             | 13,400          | SH      |           | DEFINED       | 1         |                       | 13,400     |        |
| U.S. BANCORP                            | EQUITY      | 902973106 | 634             | 21,720          | SH      |           | DEFINED       | 1         |                       | 21,720     |        |
| UCAR INTERNATIONAL<br>INC               | EQUITY      | 90262K109 | 26              | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700      |        |
| UGLY DUCKLING HLDGS<br>INC COMMON       | EQUITY      | 903512101 | 929             | 137,644         | SH      |           | DEFINED       | 1         |                       | 137,644    |        |
| ULTRAMAR DIAMOND<br>SHAMROCK            | EQUITY      | 904000106 | 161             | 5,199           | SH      |           | DEFINED       | 1         |                       | 5,199      |        |
| UNIBANCO - SPONSORED<br>GDR             | EQUITY      | 90458E107 | 2114            | 71,800          | SH      |           | DEFINED       | 1         |                       | 71,800     |        |
| UNIFI INC                               | EQUITY      | 904677101 | 30              | 3,400           | SH      |           | DEFINED       | 1         |                       | 3,400      |        |
| UNILEVER N V                            | EQUITY      | 904784709 | 1026            | 16,295          | SH      |           | DEFINED       | 1         |                       | 16,295     |        |
| UNION CARBIDE                           | EQUITY      | 905581104 | 221             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100      |        |
| UNION PACIFIC CORP.                     | EQUITY      | 907818108 | 3156            | 62,184          | SH      |           | DEFINED       | 1         |                       | 62,184     |        |

|                                 |        |           |       |         |    |         |   |         |
|---------------------------------|--------|-----------|-------|---------|----|---------|---|---------|
| UNION PLANTERS CORP             | EQUITY | 908068109 | 143   | 4,000   | SH | DEFINED | 1 | 4,000   |
| UNISYS CORP.                    | EQUITY | 909214108 | 134   | 9,160   | SH | DEFINED | 1 | 9,160   |
| UNIT CORP COM                   | EQUITY | 909218109 | 6198  | 327,300 | SH | DEFINED | 3 | 327,300 |
| UNITED DOMINION<br>REALTY TRUST | EQUITY | 910197102 | 6752  | 624,400 | SH | DEFINED | 1 | 624,400 |
| UNITED PARCEL SER-<br>VICE CL B | EQUITY | 911312106 | 65    | 1,100   | SH | DEFINED | 1 | 1,100   |
| UNITED PARCEL SER-<br>VICE CL B | EQUITY | 911312106 | 4651  | 79,200  | SH | DEFINED | 2 | 79,200  |
| UNITED PARK CITY<br>MINES       | EQUITY | 911315208 | 3352  | 154,094 | SH | DEFINED | 1 | 154,094 |
| UNITED RENTALS INC              | EQUITY | 911363109 | 56    | 4,200   | SH | DEFINED | 1 | 4,200   |
| UNITED TECHNOLOGIES<br>CORP     | EQUITY | 913017109 | 1038  | 13,200  | SH | DEFINED | 1 | 13,200  |
| UNITEDHEATLH GROUP<br>INC       | EQUITY | 91324P102 | 577   | 9,400   | SH | DEFINED | 1 | 9,400   |
| UNITEDHEATLH GROUP<br>INC       | EQUITY | 91324P102 | 250   | 4,070   | SH | DEFINED | 2 | 4,070   |
| UNITRIN INC                     | EQUITY | 913275103 | 163   | 4,000   | SH | DEFINED | 1 | 4,000   |
| UNIVERSAL COMPRESSION<br>COM    | EQUITY | 913431102 | 12655 | 335,800 | SH | DEFINED | 3 | 335,800 |

| NAME OF ISSUER   | TITLE CLASS | CUSIP      | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | SHARED    | NONE    |
|--|-------------|------------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|-----------|---------|
| UNIVERSAL CORP VA<br>UNIVERSAL HLTH SVCS<br>CL B         | EQUITY      | 913456109  | 56              | 1,600           | SH      |           | DEFINED       | 1         |                       | 1,600     |         |
| UNIVISION COMMUNI-<br>CATIONS CL A                       | EQUITY      | 913903100  | 115751          | 1,035,800       | SH      |           | DEFINED       | 3         |                       | 1,009,200 | 26,600  |
| UNOCAL CORP  | EQUITY      | 914906102  | 508             | 12,400          | SH      |           | DEFINED       | 1         |                       | 12,400    |         |
| UNUMPROVIDENT CORP                                       | EQUITY      | 915289102  | 279             | 7,200           | SH      |           | DEFINED       | 1         |                       | 7,200     |         |
| UNUMPROVIDENT CORP                                       | EQUITY      | 91529Y106  | 21965           | 817,309         | SH      |           | DEFINED       | 1         |                       | 817,309   |         |
| UNUMPROVIDENT CORP                                       | EQUITY      | 91529Y106  | 4578            | 170,100         | SH      |           | DEFINED       | 2         |                       | 170,100   |         |
| US AIRWAYS GROUP, INC.                                   | EQUITY      | 911905107  | 93              | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300     |         |
| USA EDUCATION INC  | EQUITY      | 90390U102  | 326             | 4,800           | SH      |           | DEFINED       | 1         |                       | 4,800     |         |
| USA NETWORKS INC   | EQUITY      | 902984103  | 1380            | 71,000          | SH      |           | DEFINED       | 2         |                       | 71,000    |         |
| USG CORP   | EQUITY      | 903293405  | 59              | 2,600           | SH      |           | DEFINED       | 1         |                       | 2,600     |         |
| UST INC  | EQUITY      | 902911106  | 6339            | 225,900         | SH      |           | DEFINED       | 1         |                       | 225,900   |         |
| UST INC  | EQUITY      | 902911106  | 5281            | 188,196         | SH      |           | DEFINED       | 2         |                       | 188,196   |         |
| USX/MARATHON GROUP<br>USX-U.S. STEEL GROUP<br>INC.       | EQUITY      | 902905827  | 255             | 9,200           | SH      |           | DEFINED       | 1         |                       | 9,200     |         |
| UTILICORP UTD INC  | EQUITY      | 90337T101  | 45              | 2,500           | SH      |           | DEFINED       | 1         |                       | 2,500     |         |
| UTILICORP UTD INC  | EQUITY      | 918005109  | 172             | 5,550           | SH      |           | DEFINED       | 1         |                       | 5,550     |         |
| UTILICORP UTD INC  | EQUITY      | 918005109  | 82              | 2,650           | SH      |           | DEFINED       | 2         |                       | 2,650     |         |
| V F CORP   | EQUITY      | 918204108  | 130             | 3,600           | SH      |           | DEFINED       | 1         |                       | 3,600     |         |
| V F CORP   | EQUITY      | 918204108  | 5722            | 157,892         | SH      |           | DEFINED       | 2         |                       | 157,892   |         |
| VALASSIS COMMUNI-<br>CATIONS INC                         | EQUITY      | 918866104  | 101             | 3,200           | SH      |           | DEFINED       | 1         |                       | 3,200     |         |
| VALERO ENERGY CORP                                       | EQUITY      | 91913Y100  | 134             | 3,600           | SH      |           | DEFINED       | 1         |                       | 3,600     |         |
| VALERO ENERGY CORP                                       | EQUITY      | 91913Y100  | 42420           | 1,140,700       | SH      |           | DEFINED       | 3         |                       | 1,081,400 | 59,300  |
| VALSPAR CORPORATION<br>VARCO INTERNATIONAL<br>INC        | EQUITY      | 920355104  | 80              | 2,500           | SH      |           | DEFINED       | 1         |                       | 2,500     |         |
| VARIAGENICS INC  | EQUITY      | 922122106  | 119             | 5,494           | SH      |           | DEFINED       | 1         |                       | 5,494     |         |
| VARIAN SEMICON-<br>DUCTOR EQUIP INC                      | EQUITY      | 922196100  | 415             | 35,000          | SH      |           | DEFINED       | 2         |                       | 35,000    |         |
| VASCULAR SOLUTIONS<br>INC COM                            | EQUITY      | 922207105  | 435             | 18,300          | SH      |           | DEFINED       | 2         |                       | 18,300    |         |
| VECTREN CORPORATION                                      | EQUITY      | 92231M109  | 3414            | 462,900         | SH      |           | DEFINED       | 3         |                       | 462,900   |         |
| VENATOR GROUP INC  | EQUITY      | 92240G101  | 94              | 3,666           | SH      |           | DEFINED       | 1         |                       | 3,666     |         |
| VENATOR GROUP INC  | EQUITY      | 922944103  | 3100            | 200,000         | SH      |           | DEFINED       | 2         |                       | 200,000   |         |
| VENATOR GROUP INC  | EQUITY      | 922944103  | 44713           | 2,884,700       | SH      |           | DEFINED       | 3         |                       | 2,704,000 | 180,700 |
| VERITAS DGC INC  | EQUITY      | 92343P107  | 5817            | 180,100         | SH      |           | DEFINED       | 2         |                       | 180,100   |         |
| VERITAS DGC INC  | EQUITY      | 92343P107  | 47093           | 1,458,000       | SH      |           | DEFINED       | 3         |                       | 1,426,100 | 31,900  |
| VERITAS SOFTWARE CORP                                    | EQUITY      | 923436109  | 989             | 11,300          | SH      |           | DEFINED       | 1         |                       | 11,300    |         |
| VERITAS SOFTWARE CORP                                    | EQUITY      | 923436109  | 11143           | 127,350         | SH      |           | DEFINED       | 2         |                       | 127,350   |         |
| VERIZON COMMUNICATIONS                                   | EQUITY      | 92343V104  | 20099           | 400,978         | SH      |           | DEFINED       | 1         |                       | 400,978   |         |
| VERIZON COMMUNICATIONS                                   | EQUITY      | 92343V104  | 3657            | 72,964          | SH      |           | DEFINED       | 2         |                       | 72,964    |         |
| VERVICOR INC   | EQUITY      | 925314106  | 431             | 50,000          | SH      |           | DEFINED       | 2         |                       | 50,000    |         |
| VERTEX PHARMACEUTICALS                                   | EQUITY      | 92532F100  | 250             | 3,500           | SH      |           | DEFINED       | 1         |                       | 3,500     |         |
| VERTEX PHARMACEUTICALS                                   | EQUITY      | 92532F100  | 1788            | 25,000          | SH      |           | DEFINED       | 2         |                       | 25,000    |         |
| VIACOM INC CL B  | EQUITY      | 925524308  | 1989            | 42,553          | SH      |           | DEFINED       | 1         |                       | 42,553    |         |
| VIACOM INC CL B  | EQUITY      | 925524308  | 307             | 6,574           | SH      |           | DEFINED       | 2         |                       | 6,574     |         |
| VIAD CORPORATION   | EQUITY      | 92552R109  | 129             | 5,600           | SH      |           | DEFINED       | 1         |                       | 5,600     |         |
| VIGNETTE CORP  | EQUITY      | 926734104  | 929             | 51,600          | SH      |           | DEFINED       | 2         |                       | 51,600    |         |
| Vimpel-Communications-<br>SP ADR                         | EQUITY      | 68370R1095 | 42              | 2,818           | SH      |           | DEFINED       | 1         |                       | 2,818     |         |
| VIROLOGIC INC COM  | EQUITY      | 92823R201  | 2039            | 223,400         | SH      |           | DEFINED       | 3         |                       | 223,400   |         |
| VISHAY INTERTECHNOLOGY                                   | EQUITY      | 928298108  | 124             | 8,199           | SH      |           | DEFINED       | 1         |                       | 8,199     |         |
| VISTEON CORP   | EQUITY      | 92839U107  | 172             | 14,948          | SH      |           | DEFINED       | 1         |                       | 14,948    |         |
| VISTEON CORP   | EQUITY      | 92839U107  | 2               | 192             | SH      |           | DEFINED       | 2         |                       | 192       |         |
| VISX INC   | EQUITY      | 92844S105  | 38              | 3,600           | SH      |           | DEFINED       | 1         |                       | 3,600     |         |
| VITESSE SEMICONDUCTOR<br>CORP                            | EQUITY      | 928497106  | 282             | 5,100           | SH      |           | DEFINED       | 1         |                       | 5,100     |         |
| VITESSE SEMICONDUCTOR<br>CORP                            | EQUITY      | 928497106  | 2705            | 48,900          | SH      |           | DEFINED       | 2         |                       | 48,900    |         |
| VITESSE SEMICONDUCTOR<br>CORP                            | EQUITY      | 928497106  | 13087           | 236,600         | SH      |           | DEFINED       | 3         |                       | 217,600   | 19,000  |
| VODAFONE GROUP PLC-<br>SP ADR                            | EQUITY      | 92857W100  | 6886            | 192,280         | SH      |           | DEFINED       | 1         |                       | 192,280   |         |
| VORNADO RLTY TR SH<br>BEN INT                            | EQUITY      | 929042109  | 35937           | 938,000         | SH      |           | DEFINED       | 3         |                       | 844,000   | 94,000  |
| VULCAN MATERIALS INC                                     | EQUITY      | 929160109  | 144             | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000     |         |
| VYYO INC   | EQUITY      | 918458100  | 149             | 24,300          | SH      |           | DEFINED       | 2         |                       | 24,300    |         |
| WACHOVIA CORP  | EQUITY      | 929771103  | 349             | 6,000           | SH      |           | DEFINED       | 1         |                       | 6,000     |         |
| WADDELL & REED FINAN-<br>CIAL -A                         | EQUITY      | 930059100  | 184             | 4,900           | SH      |           | DEFINED       | 1         |                       | 4,900     |         |
| WAL MART STORES INC                                      | EQUITY      | 931142103  | 6901            | 129,910         | SH      |           | DEFINED       | 1         |                       | 129,910   |         |
| WAL MART STORES INC                                      | EQUITY      | 931142103  | 36002           | 677,680         | SH      |           | DEFINED       | 2         |                       | 677,680   |         |
| WALGREEN CO  | EQUITY      | 931422109  | 1192            | 28,500          | SH      |           | DEFINED       | 1         |                       | 28,500    |         |
| WALGREEN CO  | EQUITY      | 931422109  | 5352            | 128,000         | SH      |           | DEFINED       | 4         |                       | 128,000   |         |
| WALLACE COMPUTER SYS-<br>TEMS                            | EQUITY      | 932270101  | 41              | 2,400           | SH      |           | DEFINED       | 1         |                       | 2,400     |         |
| WALT DISNEY COMPANY                                      | EQUITY      | 254687106  | 1702            | 58,800          | SH      |           | DEFINED       | 1         |                       | 58,800    |         |
| WALTER IND COMMON  | EQUITY      | 93317Q105  | 0               | 807             | SH      |           | DEFINED       | 1         |                       | 807       |         |
| WASHINGTON MUTUAL INC.                                   | EQUITY      | 939322103  | 5914            | 111,445         | SH      |           | DEFINED       | 1         |                       | 111,445   |         |
| WASHINGTON MUTUAL INC.<br>WASHINGTON POST CO.<br>CLASS B | EQUITY      | 939322103  | 6298            | 116,658         | SH      |           | DEFINED       | 2         |                       | 116,658   |         |
| WASHINGTON POST CO.<br>CLASS B                           | EQUITY      | 939640108  | 370             | 600             | SH      |           | DEFINED       | 1         |                       | 600       |         |
| WASTE CONNECTIONS INC                                    | EQUITY      | 941053100  | 16032           | 484,900         | SH      |           | DEFINED       | 2         |                       | 484,900   |         |
| WASTE MANAGEMENT INC                                     | EQUITY      | 94106L109  | 500             | 18,000          | SH      |           | DEFINED       | 1         |                       | 18,000    |         |
| WASTE MANAGEMENT INC                                     | EQUITY      | 94106L109  | 24087           | 868,000         | SH      |           | DEFINED       | 2         |                       | 868,000   |         |
| WATERS CORP  | EQUITY      | 941848103  | 643             | 7,700           | SH      |           | DEFINED       | 1         |                       | 7,700     |         |
| WATERS CORP  | EQUITY      | 941848103  | 1670            | 20,000          | SH      |           | DEFINED       | 2         |                       | 20,000    |         |
| WATERS CORP  | EQUITY      | 941848103  | 113581          | 1,360,248       | SH      |           | DEFINED       | 3         |                       | 1,287,148 | 73,100  |

|                                   |        |           |       |         |    |         |   |         |        |
|-----------------------------------|--------|-----------|-------|---------|----|---------|---|---------|--------|
| WATERS CORP                       | EQUITY | 941848103 | 3340  | 40,000  | SH | DEFINED | 4 | 40,000  |        |
| WATSON PHARMACEUTICALS            | EQUITY | 942683103 | 11169 | 218,200 | SH | DEFINED | 1 | 218,200 |        |
| WAUSAU-MOSINEE PAPER<br>CORP      | EQUITY | 943315101 | 30    | 3,000   | SH | DEFINED | 1 | 3,000   |        |
| WEATHERFORD INTERNA-<br>TIONAL    | EQUITY | 947074100 | 312   | 6,600   | SH | DEFINED | 1 | 6,600   |        |
| WEBSENSE INC                      | EQUITY | 947684106 | 12350 | 851,700 | SH | DEFINED | 3 | 836,000 | 15,700 |
| WEBSTER FINANCIAL<br>CORP         | EQUITY | 947890109 | 88    | 3,100   | SH | DEFINED | 1 | 3,100   |        |
| WEINGARTEN RLTY<br>INVS SH BEN IN | EQUITY | 948741103 | 13344 | 305,000 | SH | DEFINED | 3 | 274,300 | 30,700 |
| WELLPOINT HEALTH<br>NETWORKS      | EQUITY | 94973H108 | 231   | 2,000   | SH | DEFINED | 1 | 2,000   |        |

| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTMT DCRETN | OTHR MGRS | VOTING AUTHORITY SOLE | AUTHORITY SHARED | NONE   |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|-----------|-----------------------|------------------|--------|
| WELLS FARGO & COMPANY          | EQUITY      | 949746101 | 25677           | 461,084         | SH      |           | DEFINED       | 1         |                       | 461,084          |        |
| WELLS FARGO & COMPANY          | EQUITY      | 949746101 | 10152           | 182,300         | SH      |           | DEFINED       | 2         |                       | 182,300          |        |
| WENDY'S                        | EQUITY      | 950590109 | 97              | 3,700           | SH      |           | DEFINED       | 1         |                       | 3,700            |        |
| WESTAMERICA BANCORP-ORATION    | EQUITY      | 957090103 | 90              | 2,100           | SH      |           | DEFINED       | 1         |                       | 2,100            |        |
| WESTERN RESOURCES - INC        | EQUITY      | 959425109 | 102             | 4,100           | SH      |           | DEFINED       | 1         |                       | 4,100            |        |
| Westpac Banking                | EQUITY      | 961214301 | 3142            | 85,350          | SH      |           | DEFINED       | 4         |                       | 85,350           |        |
| WESTPOINT STEVENS INC.         | EQUITY      | 961238102 | 22              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900            |        |
| WESTVACO CORP.                 | EQUITY      | 961548104 | 88              | 3,000           | SH      |           | DEFINED       | 1         |                       | 3,000            |        |
| WESTWOOD ONE, INC.             | EQUITY      | 961815107 | 129             | 6,700           | SH      |           | DEFINED       | 1         |                       | 6,700            |        |
| WEYERHAEUSER CO.               | EQUITY      | 962166104 | 335             | 6,600           | SH      |           | DEFINED       | 1         |                       | 6,600            |        |
| WGL HOLDINGS INC               | EQUITY      | 92924F106 | 82              | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700            |        |
| WHIRLPOOL CORP                 | EQUITY      | 963320106 | 110             | 2,300           | SH      |           | DEFINED       | 1         |                       | 2,300            |        |
| WHITMAN CORP                   | EQUITY      | 96647R107 | 152             | 9,300           | SH      |           | DEFINED       | 1         |                       | 9,300            |        |
| WILLAMETTE INDS. INC.          | EQUITY      | 969133107 | 164             | 3,500           | SH      |           | DEFINED       | 1         |                       | 3,500            |        |
| WILLIAMS COMPANIES             | EQUITY      | 969457100 | 511             | 12,800          | SH      |           | DEFINED       | 1         |                       | 12,800           |        |
| WILLIAMS-SONOMA INC            | EQUITY      | 969904101 | 66              | 3,300           | SH      |           | DEFINED       | 1         |                       | 3,300            |        |
| WILMINGTON TRUST CORP          | EQUITY      | 971807102 | 124             | 2,000           | SH      |           | DEFINED       | 1         |                       | 2,000            |        |
| WIND RIVER SYSTEMS             | EQUITY      | 973149107 | 150             | 4,400           | SH      |           | DEFINED       | 1         |                       | 4,400            |        |
| WINN-DIXIE STORES INC.         | EQUITY      | 974280109 | 87              | 4,500           | SH      |           | DEFINED       | 1         |                       | 4,500            |        |
| WISCONSIN CENTRAL TRANSPORT    | EQUITY      | 976592105 | 44              | 2,900           | SH      |           | DEFINED       | 1         |                       | 2,900            |        |
| WISCONSIN ENERGY CORP.         | EQUITY      | 976657106 | 165             | 7,300           | SH      |           | DEFINED       | 1         |                       | 7,300            |        |
| WITNESS SYS INC COM            | EQUITY      | 977424100 | 4340            | 321,500         | SH      |           | DEFINED       | 3         |                       | 321,500          |        |
| WM. WRIGLEY CO                 | EQUITY      | 982526105 | 335             | 3,500           | SH      |           | DEFINED       | 1         |                       | 3,500            |        |
| WORLD ACCESS INC               | EQUITY      | 98141A101 | 15              | 6,381           | SH      |           | DEFINED       | 1         |                       | 6,381            |        |
| WORLDCOM INC                   | EQUITY      | 98157D106 | 7816            | 555,760         | SH      |           | DEFINED       | 1         |                       | 555,760          |        |
| WORTHINGTON INDUS-TRIES        | EQUITY      | 981811102 | 22              | 2,700           | SH      |           | DEFINED       | 1         |                       | 2,700            |        |
| WYNDHAM INTERNA-TIONAL CLASS A | EQUITY      | 983101106 | 476             | 271,748         | SH      |           | DEFINED       | 1         |                       | 271,748          |        |
| XCEL ENERGY INC                | EQUITY      | 98389B100 | 288             | 9,925           | SH      |           | DEFINED       | 1         |                       | 9,925            |        |
| XEROX CORP                     | EQUITY      | 984121103 | 92              | 19,800          | SH      |           | DEFINED       | 1         |                       | 19,800           |        |
| XILINX INC.                    | EQUITY      | 983919101 | 424             | 9,200           | SH      |           | DEFINED       | 1         |                       | 7,400            |        |
| XL CAP LTD CL A                | EQUITY      | G98255105 | 7733            | 88,500          | SH      |           | DEFINED       | 3         |                       | 65,800           | 22,700 |
| YAHOO INC                      | EQUITY      | 984332106 | 466             | 15,500          | SH      |           | DEFINED       | 1         |                       | 15,500           |        |
| YAHOO INC                      | EQUITY      | 984332106 | 303             | 10,035          | SH      |           | DEFINED       | 2         |                       | 10,035           |        |
| YANKEE CANDLE INC              | EQUITY      | 984757104 | 5798            | 524,100         | SH      |           | DEFINED       | 2         |                       | 524,100          |        |
| YORK INTERNATIONAL CORP        | EQUITY      | 986670107 | 68              | 2,200           | SH      |           | DEFINED       | 1         |                       | 2,200            |        |
| YPF S.A. -Sponsored            | EQUITY      | 984245100 | 265             | 9,000           | SH      |           | DEFINED       | 1         |                       | 9,000            |        |
| ZIONS BANCORPORATION           | EQUITY      | 989701107 | 331             | 5,300           | SH      |           | DEFINED       | 1         |                       | 5,300            |        |